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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/01/2023 TO 13/01/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	2025	02/02/2023		Bond Future	166.3344	166.3344	166.3004	166.3004	(0.020)	0.0000	0.0000	6,560
2023/01/13	2025	04/05/2023		Bond Future	169.5874	169.5874	169.5617	169.5617	(0.015)	0.0000	0.0000	4,799
2023/01/13	2025	03/08/2023		Bond Future	171.3658	171.3658	171.2522	171.2522	(0.066)	0.0000	0.0000	0
2023/01/13	2025	02/11/2023		Bond Future	174.8552	174.8552	174.7133	174.7133	(0.081)	0.0000	0.0000	0
2023/01/13	2025	01/02/2024		Bond Future	176.6550	176.6550	176.4462	176.4462	(0.118)	0.0000	0.0000	0
2023/01/13	2029	02/02/2023		Bond Future	120.6677	120.6677	121.0830	121.0830	0.344	0.0000	0.0000	1,476
2023/01/13	2029	04/05/2023		Bond Future	121.7321	121.7321	122.1622	122.1622	0.353	0.0000	0.0000	213

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	2029	03/08/2023			Bond Future	124.2608	124.2608	124.6365	124.6365	0.302	0.0000	0.0000	0
2023/01/13	2029	02/11/2023			Bond Future	125.4617	125.4617	125.8262	125.8262	0.291	0.0000	0.0000	0
2023/01/13	2029	01/02/2024			Bond Future	128.0386	128.0386	128.3643	128.3643	0.254	0.0000	0.0000	0
2023/01/13	2030	02/02/2023	8.81	Put	Bond Future	4,677.6800	4.6777	4,792.0100	4.7920	2.444	0	0	0
2023/01/13	2030	02/02/2023	9.04	Call	Bond Future	3.0400	0.0030	8.0100	0.0080	163.487	0	0	0
2023/01/13	2030	02/02/2023	9.04	Put	Bond Future	3,539.5900	3.5396	3,658.8900	3.6589	3.370	0	0	0
2023/01/13	2030	02/02/2023	9.08	Put	Bond Future	3,345.4200	3.3454	3,466.9300	3.4669	3.632	0	0	0
2023/01/13	2030	02/02/2023	11.16	Put	Bond Future	9.1400	0.0091	12.5700	0.0126	37.527	0	0	388
2023/01/13	2030	02/02/2023	11.35	Call	Bond Future	7,028.5300	7.0285	6,916.0200	6.9160	(1.601)	0	0	5,000
2023/01/13	2030	02/02/2023	11.35	Put	Bond Future	4.5100	0.0045	6.3300	0.0063	40.355	0	0	0
2023/01/13	2030	02/02/2023	9.99	Call	Bond Future	1,440.9800	1.4410	1,415.5000	1.4155	(1.768)	0	0	0
2023/01/13	2030	02/02/2023	10.00	Call	Bond Future	1,474.7500	1.4747	1,447.7900	1.4478	(1.828)	0	0	0
2023/01/13	2030	02/02/2023	10.01	Put	Bond Future	417.4500	0.4174	503.3300	0.5033	20.573	0	0	0
2023/01/13	2030	02/02/2023	9.80	Call	Bond Future	861.8300	0.8618	864.9500	0.8650	0.362	0	0	0
2023/01/13	2030	02/02/2023	9.94	Put	Bond Future	509.5500	0.5095	606.1800	0.6062	18.964	0	0	102
2023/01/13	2030	02/02/2023	9.20	Call	Bond Future	24.4200	0.0244	41.1300	0.0411	68.428	0	0	0
2023/01/13	2030	02/02/2023	9.20	Put	Bond Future	2,777.3400	2.7773	2,908.3800	2.9084	4.718	0	0	0
2023/01/13	2030	02/02/2023	9.66	Call	Bond Future	524.8000	0.5248	544.8800	0.5449	3.826	0	0	0
2023/01/13	2030	02/02/2023	9.66	Put	Bond Future	1,069.8100	1.0698	1,204.2200	1.2042	12.564	0	0	102
2023/01/13	2030	02/02/2023			Bond Future	9.7757	91.3165	9.8001	91.2022	0.249	0.0000	0.0000	50,778
2023/01/13	2030	02/02/2023	8.81	Call	Bond Future	0.2100	0.0002	0.2100	0.0002	0.000	0	0	102
2023/01/13	2030	02/02/2023	9.08	Call	Bond Future	5.5500	0.0056	12.7300	0.0127	129.369	0	0	388
2023/01/13	2030	02/02/2023	11.55	Call	Bond Future	7,868.5600	7.8686	7,755.1500	7.7551	(1.441)	0	0	5,000
2023/01/13	2030	02/02/2023	11.55	Put	Bond Future	2.1400	0.0021	3.0600	0.0031	42.991	0	0	0
2023/01/13	2030	02/02/2023	11.12	Call	Bond Future	6,052.3800	6.0524	5,941.9800	5.9420	(1.824)	0	0	0
2023/01/13	2030	02/02/2023	11.12	Put	Bond Future	10.5900	0.0106	14.5200	0.0145	37.110	0	0	0
2023/01/13	2030	02/02/2023	11.16	Call	Bond Future	6,222.8000	6.2228	6,111.9000	6.1119	(1.782)	0	0	0
2023/01/13	2030	02/02/2023	9.99	Put	Bond Future	442.2600	0.4423	531.1100	0.5311	20.090	0	0	0
2023/01/13	2030	02/02/2023	10.00	Put	Bond Future	429.7700	0.4298	517.1400	0.5171	20.329	0	0	0
2023/01/13	2030	02/02/2023	10.01	Call	Bond Future	1,508.6700	1.5087	1,480.2200	1.4802	(1.886)	0	0	0
2023/01/13	2030	02/02/2023	9.80	Put	Bond Future	747.8800	0.7479	865.3300	0.8653	15.704	0	0	0
2023/01/13	2030	02/02/2023	9.83	Call	Bond Future	944.4200	0.9444	943.3400	0.9433	(0.114)	0	0	388
2023/01/13	2030	02/02/2023	9.83	Put	Bond Future	690.0400	0.6900	803.2900	0.8033	16.412	0	0	0
2023/01/13	2030	02/02/2023	9.94	Call	Bond Future	1,276.4900	1.2765	1,258.7900	1.2588	(1.387)	0	0	0
2023/01/13	2030	02/02/2023	9.79	Call	Bond Future	835.1500	0.8352	839.6400	0.8396	0.538	0	0	0
2023/01/13	2030	02/02/2023	9.79	Put	Bond Future	768.0700	0.7681	886.8900	0.8869	15.470	0	0	0
2023/01/13	2030	04/05/2023	11.34	Call	Bond Future	6,723.8000	6.7238	6,695.1600	6.6952	(0.426)	0	0	0
2023/01/13	2030	04/05/2023	11.34	Put	Bond Future	349.7400	0.3497	432.6300	0.4326	23.700	0	0	150
2023/01/13	2030	04/05/2023	10.42	Call	Bond Future	3,538.2400	3.5382	3,573.0400	3.5730	0.984	0	0	479
2023/01/13	2030	04/05/2023	10.42	Put	Bond Future	1,098.5100	1.0985	1,244.8400	1.2448	13.321	0	0	0
2023/01/13	2030	04/05/2023	10.52	Call	Bond Future	3,851.9100	3.8519	3,881.8800	3.8819	0.778	0	0	0
2023/01/13	2030	04/05/2023	10.52	Put	Bond Future	973.4800	0.9735	1,114.9800	1.1150	14.535	0	0	0
2023/01/13	2030	04/05/2023	10.53	Call	Bond Future	3,883.8400	3.8838	3,913.2200	3.9132	0.756	0	0	0
2023/01/13	2030	04/05/2023	10.53	Put	Bond Future	961.6900	0.9617	1,102.6000	1.1026	14.652	0	0	0
2023/01/13	2030	04/05/2023	9.67	Call	Bond Future	1,612.7800	1.6128	1,647.9100	1.6479	2.178	0	0	479
2023/01/13	2030	04/05/2023	9.67	Put	Bond Future	2,552.6000	2.5526	2,699.2600	2.6993	5.746	0	0	0
2023/01/13	2030	04/05/2023	9.78	Call	Bond Future	1,837.9600	1.8380	1,880.1200	1.8801	2.294	0	0	388

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2023/01/13	2030	04/05/2023	9.78	Put	Bond Future	2,272.0800	2.2721	2,425.7700	2.4258	6.764	0	0	0
2023/01/13	2030	04/05/2023	10.00	Call	Bond Future	2,352.4300	2.3524	2,399.7300	2.3997	2.011	0	0	1,080
2023/01/13	2030	04/05/2023	10.00	Put	Bond Future	1,785.5900	1.7856	1,944.4200	1.9444	8.895	0	0	0
2023/01/13	2030	04/05/2023	9.03	Call	Bond Future	691.3100	0.6913	676.5000	0.6765	(2.142)	0	0	388
2023/01/13	2030	04/05/2023	9.03	Put	Bond Future	4,644.1200	4.6441	4,740.8400	4.7408	2.083	0	0	0
2023/01/13	2030	04/05/2023	9.58	Put	Bond Future	2,800.0000	2.8000	2,939.2700	2.9393	4.974	0	0	0
2023/01/13	2030	04/05/2023			Bond Future	9.8750	93.0801	9.8996	92.9686	0.248	0.0000	0.0000	67,234
2023/01/13	2030	04/05/2023	12.57	Call	Bond Future	11,354.2600	11.3543	11,249.5200	11.2495	(0.922)	0	0	0
2023/01/13	2030	04/05/2023	12.57	Put	Bond Future	60.0700	0.0601	66.8600	0.0669	11.303	0	0	350
2023/01/13	2030	04/05/2023	11.62	Call	Bond Future	7,771.1300	7.7711	7,724.8100	7.7248	(0.596)	0	0	0
2023/01/13	2030	04/05/2023	11.62	Put	Bond Future	243.8000	0.2438	309.0100	0.3090	26.747	0	0	388
2023/01/13	2030	04/05/2023	12.04	Call	Bond Future	9,360.9600	9.3610	9,275.4500	9.2754	(0.913)	0	0	0
2023/01/13	2030	04/05/2023	12.04	Put	Bond Future	140.9100	0.1409	166.9300	0.1669	18.466	0	0	1,080
2023/01/13	2030	04/05/2023	12.50	Call	Bond Future	11,092.5000	11.0925	10,988.4900	10.9885	(0.938)	0	0	0
2023/01/13	2030	04/05/2023	12.50	Put	Bond Future	68.3700	0.0684	75.8900	0.0759	10.999	0	0	479
2023/01/13	2030	04/05/2023	10.54	Call	Bond Future	3,916.0300	3.9160	3,944.6400	3.9446	0.731	0	0	0
2023/01/13	2030	04/05/2023	10.54	Put	Bond Future	950.1900	0.9502	1,090.3300	1.0903	14.749	0	0	0
2023/01/13	2030	04/05/2023	10.65	Call	Bond Future	4,275.7900	4.2758	4,296.9900	4.2970	0.496	0	0	350
2023/01/13	2030	04/05/2023	10.65	Put	Bond Future	831.1500	0.8311	963.8800	0.9639	15.969	0	0	0
2023/01/13	2030	04/05/2023	9.58	Call	Bond Future	1,443.8000	1.4438	1,471.5400	1.4715	1.921	0	0	150
2023/01/13	2030	03/08/2023	12.89	Call	Bond Future	12,022.0800	12.0221	11,874.4200	11.8744	(1.228)	0	0	0
2023/01/13	2030	03/08/2023	12.89	Put	Bond Future	159.1500	0.1591	173.4200	0.1734	8.966	0	0	350
2023/01/13	2030	03/08/2023	11.34	Call	Bond Future	6,640.7000	6.6407	6,575.2600	6.5753	(0.985)	0	0	0
2023/01/13	2030	03/08/2023	11.34	Put	Bond Future	786.9800	0.7870	883.4700	0.8835	12.261	0	0	0
2023/01/13	2030	03/08/2023	11.35	Call	Bond Future	6,674.5200	6.6745	6,608.5600	6.6086	(0.988)	0	0	0
2023/01/13	2030	03/08/2023	11.36	Put	Bond Future	773.3200	0.7733	868.7600	0.8688	12.342	0	0	0
2023/01/13	2030	03/08/2023	10.40	Call	Bond Future	3,704.9700	3.7050	3,690.9000	3.6909	(0.380)	0	0	1,012
2023/01/13	2030	03/08/2023	10.65	Call	Bond Future	4,427.5100	4.4275	4,402.4900	4.4025	(0.565)	0	0	350
2023/01/13	2030	03/08/2023	10.65	Put	Bond Future	1,434.8600	1.4349	1,571.7700	1.5718	9.542	0	0	0
2023/01/13	2030	03/08/2023			Bond Future	9.9579	90.9844	9.9946	90.8225	0.369	0.0000	0.0000	0
2023/01/13	2030	03/08/2023	12.59	Call	Bond Future	10,977.0800	10.9771	10,834.3300	10.8343	(1.300)	0	0	0
2023/01/13	2030	03/08/2023	12.59	Put	Bond Future	234.0300	0.2340	253.2100	0.2532	8.196	0	0	1,012
2023/01/13	2030	03/08/2023	11.35	Put	Bond Future	780.2100	0.7802	876.1800	0.8762	12.301	0	0	0
2023/01/13	2030	03/08/2023	11.36	Call	Bond Future	6,708.2000	6.7082	6,641.7100	6.6417	(0.991)	0	0	0
2023/01/13	2030	03/08/2023	10.40	Put	Bond Future	1,778.8400	1.7788	1,926.7000	1.9267	8.312	0	0	0
2023/01/13	2030	02/11/2023	10.81	Call	Bond Future	4,911.1500	4.9112	4,974.1300	4.9741	1.282	0	0	0
2023/01/13	2030	02/11/2023	10.81	Put	Bond Future	1,716.1400	1.7161	1,957.9000	1.9579	14.087	0	0	0
2023/01/13	2030	02/11/2023	10.80	Call	Bond Future	4,882.3300	4.8823	4,946.0400	4.9460	1.305	0	0	0
2023/01/13	2030	02/11/2023	10.80	Put	Bond Future	1,728.2600	1.7283	1,970.7500	1.9707	14.031	0	0	0
2023/01/13	2030	02/11/2023			Bond Future	10.0468	92.8157	10.0886	92.6369	0.416	0.0000	0.0000	149
2023/01/13	2030	02/11/2023	10.82	Call	Bond Future	4,939.7300	4.9397	5,002.2900	5.0023	1.266	0	0	0
2023/01/13	2030	02/11/2023	10.82	Put	Bond Future	1,703.8000	1.7038	1,945.1400	1.9451	14.165	0	0	0
2023/01/13	2030	01/02/2024	11.37	Call	Bond Future	6,384.0800	6.3841	6,329.5000	6.3295	(0.855)	0	0	0
2023/01/13	2030	01/02/2024	11.37	Put	Bond Future	1,470.4300	1.4704	1,632.5300	1.6325	11.024	0	0	0
2023/01/13	2030	01/02/2024			Bond Future	10.1413	90.6959	10.1937	90.4792	0.517	0.0000	0.0000	0
2023/01/13	2030	01/02/2024	11.36	Call	Bond Future	6,354.5000	6.3545	6,300.8100	6.3008	(0.845)	0	0	0
2023/01/13	2030	01/02/2024	11.36	Put	Bond Future	1,479.4800	1.4795	1,642.4700	1.6425	11.017	0	0	0
2023/01/13	2030	01/02/2024	11.35	Call	Bond Future	6,324.9800	6.3250	6,271.8500	6.2718	(0.840)	0	0	0

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2023/01/13	2030	01/02/2024	11.35	Put	Bond Future	1,488.6000	1.4886	1,652.1500	1.6522	10.987	0	0	0
2023/01/13	2032	02/02/2023	9.47	Call	Bond Future	1.7100	0.0017	1.3700	0.0014	(19.883)	0	0	500
2023/01/13	2032	02/02/2023	9.47	Put	Bond Future	5,023.3500	5.0233	5,151.8000	5.1518	2.557	0	0	0
2023/01/13	2032	02/02/2023	9.92	Call	Bond Future	90.8000	0.0908	117.4100	0.1174	29.306	0	0	750
2023/01/13	2032	02/02/2023	9.92	Put	Bond Future	2,577.5800	2.5776	2,732.9800	2.7330	6.029	0	0	0
2023/01/13	2032	02/02/2023	11.50	Call	Bond Future	5,748.7800	5.7488	5,629.5000	5.6295	(2.075)	0	0	0
2023/01/13	2032	02/02/2023	11.50	Put	Bond Future	26.8400	0.0268	36.3500	0.0363	35.432	0	0	8,000
2023/01/13	2032	02/02/2023	11.69	Call	Bond Future	6,655.0700	6.6551	6,530.9900	6.5310	(1.864)	0	0	0
2023/01/13	2032	02/02/2023	11.69	Put	Bond Future	13.8300	0.0138	18.5400	0.0185	34.056	0	0	0
2023/01/13	2032	02/02/2023	10.50	Call	Bond Future	1,305.3500	1.3053	1,290.1400	1.2901	(1.165)	0	0	0
2023/01/13	2032	02/02/2023	10.50	Put	Bond Future	657.6100	0.6576	771.1900	0.7712	17.272	0	0	454
2023/01/13	2032	02/02/2023	10.67	Call	Bond Future	1,942.7200	1.9427	1,898.5900	1.8986	(2.272)	0	0	750
2023/01/13	2032	02/02/2023	10.67	Put	Bond Future	403.5500	0.4035	488.2100	0.4882	20.979	0	0	0
2023/01/13	2032	02/02/2023	11.45	Call	Bond Future	5,509.6500	5.5097	5,391.9000	5.3919	(2.137)	0	0	0
2023/01/13	2032	02/02/2023	11.45	Put	Bond Future	31.9400	0.0319	42.9800	0.0430	34.565	0	0	8,000
2023/01/13	2032	02/02/2023	10.40	Call	Bond Future	979.3700	0.9794	980.2500	0.9803	0.090	0	0	0
2023/01/13	2032	02/02/2023	10.40	Put	Bond Future	861.7100	0.8617	991.3800	0.9914	15.048	0	0	0
2023/01/13	2032	02/02/2023	10.22	Call	Bond Future	510.0900	0.5101	533.4700	0.5335	4.584	0	0	500
2023/01/13	2032	02/02/2023	10.22	Put	Bond Future	1,357.3400	1.3573	1,509.5100	1.5095	11.211	0	0	0
2023/01/13	2032	02/02/2023			Bond Future	10.3779	90.5511	10.4021	90.4223	0.233	0.0000	0.0000	71,192
2023/01/13	2032	02/02/2023	9.31	Call	Bond Future	0.3400	0.0003	0.3800	0.0004	11.765	0	0	454
2023/01/13	2032	02/02/2023	9.31	Put	Bond Future	5,945.7300	5.9457	6,074.5600	6.0746	2.167	0	0	0
2023/01/13	2032	02/02/2023	12.75	Call	Bond Future	11,524.7300	11.5247	11,395.9100	11.3959	(1.118)	0	0	0
2023/01/13	2032	02/02/2023	12.75	Put	Bond Future	0.2800	0.0003	0.2500	0.0003	(10.714)	0	0	750
2023/01/13	2032	02/02/2023	11.84	Call	Bond Future	7,365.3300	7.3653	7,239.3100	7.2393	(1.711)	0	0	0
2023/01/13	2032	02/02/2023	11.84	Put	Bond Future	8.0300	0.0080	10.8000	0.0108	34.496	0	0	500
2023/01/13	2032	02/02/2023	10.38	Call	Bond Future	919.4900	0.9195	923.3500	0.9233	0.420	0	0	0
2023/01/13	2032	02/02/2023	10.38	Put	Bond Future	908.3500	0.9083	1,041.0000	1.0410	14.603	0	0	0
2023/01/13	2032	02/02/2023	10.39	Call	Bond Future	949.1500	0.9492	951.5400	0.9515	0.252	0	0	0
2023/01/13	2032	02/02/2023	10.39	Put	Bond Future	884.7300	0.8847	1,015.9100	1.0159	14.827	0	0	0
2023/01/13	2032	02/02/2023	10.16	Call	Bond Future	389.0100	0.3890	417.7300	0.4177	7.383	0	0	0
2023/01/13	2032	02/02/2023	10.16	Put	Bond Future	1,561.0100	1.5610	1,718.5200	1.7185	10.090	0	0	454
2023/01/13	2032	02/02/2023	10.30	Call	Bond Future	699.1900	0.6992	713.7200	0.7137	2.078	0	0	8,000
2023/01/13	2032	02/02/2023	10.30	Put	Bond Future	1,115.8700	1.1159	1,259.1900	1.2592	12.844	0	0	0
2023/01/13	2032	04/05/2023	13.43	Call	Bond Future	13,780.7500	13.7808	13,661.3600	13.6614	(0.866)	0	0	0
2023/01/13	2032	04/05/2023	13.43	Put	Bond Future	67.1100	0.0671	74.2100	0.0742	10.580	0	0	400
2023/01/13	2032	04/05/2023	10.89	Call	Bond Future	3,733.2900	3.7333	3,742.7300	3.7427	0.253	0	0	0
2023/01/13	2032	04/05/2023	10.89	Put	Bond Future	1,652.8600	1.6529	1,788.7900	1.7888	8.224	0	0	0
2023/01/13	2032	04/05/2023	11.06	Call	Bond Future	4,312.1800	4.3122	4,312.6200	4.3126	0.010	0	0	0
2023/01/13	2032	04/05/2023	11.06	Put	Bond Future	1,379.7000	1.3797	1,506.6300	1.5066	9.200	0	0	730
2023/01/13	2032	04/05/2023	11.37	Call	Bond Future	5,443.2500	5.4433	5,422.7400	5.4227	(0.377)	0	0	400
2023/01/13	2032	04/05/2023			Bond Future	10.4842	88.1398	10.5085	88.0133	0.232	0.0000	0.0000	129,004
2023/01/13	2032	04/05/2023	11.37	Put	Bond Future	985.8200	0.9858	1,091.8000	1.0918	10.750	0	0	0
2023/01/13	2032	04/05/2023	10.62	Call	Bond Future	2,888.9400	2.8889	2,910.1400	2.9101	0.734	0	0	400
2023/01/13	2032	04/05/2023	10.62	Put	Bond Future	2,185.2200	2.1852	2,332.9100	2.3329	6.759	0	0	0
2023/01/13	2032	04/05/2023	10.87	Call	Bond Future	3,667.4700	3.6675	3,677.7500	3.6777	0.280	0	0	0
2023/01/13	2032	04/05/2023	10.87	Put	Bond Future	1,688.0200	1.6880	1,824.7900	1.8248	8.102	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	2032	04/05/2023	10.88	Call	Bond Future	3,700.4200	3.7004	3,710.0900	3.7101	0.261	0	0	0
2023/01/13	2032	04/05/2023	10.88	Put	Bond Future	1,670.4600	1.6705	1,806.6200	1.8066	8.151	0	0	0
2023/01/13	2032	04/05/2023	10.03	Call	Bond Future	1,447.8700	1.4479	1,469.9100	1.4699	1.522	0	0	730
2023/01/13	2032	04/05/2023	10.03	Put	Bond Future	3,855.8700	3.8559	4,004.4000	4.0044	3.852	0	0	0
2023/01/13	2032	04/05/2023	10.53	Call	Bond Future	2,630.2800	2.6303	2,655.2900	2.6553	0.951	0	0	730
2023/01/13	2032	04/05/2023	10.53	Put	Bond Future	2,391.9700	2.3920	2,543.4700	2.5435	6.334	0	0	0
2023/01/13	2032	03/08/2023	11.90	Call	Bond Future	7,571.6200	7.5716	7,578.2800	7.5783	0.088	0	0	5,000
2023/01/13	2032	03/08/2023	11.90	Put	Bond Future	1,145.9400	1.1459	1,327.8400	1.3278	15.873	0	0	0
2023/01/13	2032	03/08/2023	11.77	Call	Bond Future	7,094.3400	7.0943	7,111.9700	7.1120	0.249	0	0	0
2023/01/13	2032	03/08/2023	11.77	Put	Bond Future	1,270.2000	1.2702	1,463.0700	1.4631	15.184	0	0	0
2023/01/13	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	1,293.3900	1.2934	100.000	0	0	1,500
2023/01/13	2032	03/08/2023	9.60	Put	Bond Future	0.0000	0.0000	6,617.7400	6.6177	100.000	0	0	0
2023/01/13	2032	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	2,616.5700	2.6166	100.000	0	0	1,500
2023/01/13	2032	03/08/2023	10.30	Put	Bond Future	0.0000	0.0000	4,200.0200	4.2000	100.000	0	0	0
2023/01/13	2032	03/08/2023			Bond Future	10.5736	89.9508	10.6080	89.7756	0.326	0.0000	0.0000	2,600
2023/01/13	2032	03/08/2023	11.75	Call	Bond Future	7,021.5200	7.0215	7,040.7500	7.0408	0.274	0	0	0
2023/01/13	2032	03/08/2023	11.75	Put	Bond Future	1,290.4500	1.2904	1,484.9200	1.4849	15.070	0	0	0
2023/01/13	2032	03/08/2023	11.76	Call	Bond Future	7,057.9100	7.0579	7,076.3400	7.0763	0.261	0	0	0
2023/01/13	2032	03/08/2023	11.76	Put	Bond Future	1,280.2900	1.2803	1,473.9600	1.4740	15.127	0	0	0
2023/01/13	2032	02/11/2023	11.24	Call	Bond Future	5,233.1100	5.2331	5,271.5100	5.2715	0.734	0	0	0
2023/01/13	2032	02/11/2023	11.24	Put	Bond Future	2,488.5700	2.4886	2,719.0200	2.7190	9.260	0	0	0
2023/01/13	2032	02/11/2023			Bond Future	10.6765	87.6019	10.7152	87.4098	0.362	0.0000	0.0000	0
2023/01/13	2032	02/11/2023	11.22	Call	Bond Future	5,171.1200	5.1711	5,210.4700	5.2105	0.761	0	0	0
2023/01/13	2032	02/11/2023	11.22	Put	Bond Future	2,522.0300	2.5220	2,753.4300	2.7534	9.175	0	0	0
2023/01/13	2032	02/11/2023	11.23	Call	Bond Future	5,202.0800	5.2021	5,241.1000	5.2411	0.750	0	0	0
2023/01/13	2032	02/11/2023	11.23	Put	Bond Future	2,505.2500	2.5053	2,736.3200	2.7363	9.223	0	0	0
2023/01/13	2032	01/02/2024	11.83	Call	Bond Future	6,817.3700	6.8174	6,892.1000	6.8921	1.096	0	0	0
2023/01/13	2032	01/02/2024	11.83	Put	Bond Future	1,920.9900	1.9210	2,224.2900	2.2243	15.789	0	0	0
2023/01/13	2032	01/02/2024	11.84	Call	Bond Future	6,850.4500	6.8504	6,924.3100	6.9243	1.078	0	0	0
2023/01/13	2032	01/02/2024	11.84	Put	Bond Future	1,909.1000	1.9091	2,211.5300	2.2115	15.841	0	0	0
2023/01/13	2032	01/02/2024			Bond Future	10.7824	89.3809	10.8295	89.1523	0.437	0.0000	0.0000	0
2023/01/13	2032	01/02/2024	11.85	Call	Bond Future	6,883.5800	6.8836	6,956.5500	6.9565	1.060	0	0	0
2023/01/13	2032	01/02/2024	11.85	Put	Bond Future	1,897.2900	1.8973	2,198.8300	2.1988	15.893	0	0	0
2023/01/13	2033	02/02/2023			Bond Future	117.3117	117.3117	117.1068	117.1068	(0.175)	0.0000	0.0000	7,011
2023/01/13	2033	04/05/2023			Bond Future	118.2199	118.2199	118.0174	118.0174	(0.171)	0.0000	0.0000	299
2023/01/13	2033	03/08/2023			Bond Future	120.6754	120.6754	120.4076	120.4076	(0.222)	0.0000	0.0000	0
2023/01/13	2033	02/11/2023			Bond Future	121.7128	121.7128	121.4215	121.4215	(0.239)	0.0000	0.0000	0
2023/01/13	2033	01/02/2024			Bond Future	124.2127	124.2127	123.8709	123.8709	(0.275)	0.0000	0.0000	0
2023/01/13	2037	02/02/2023	11.03	Call	Bond Future	1,087.3600	1.0874	954.0700	0.9541	(12.258)	0	0	0
2023/01/13	2037	02/02/2023	11.03	Put	Bond Future	1,163.7700	1.1638	1,422.1800	1.4222	22.205	0	0	0
2023/01/13	2037	02/02/2023	11.04	Call	Bond Future	1,118.3200	1.1183	981.9200	0.9819	(12.197)	0	0	0
2023/01/13	2037	02/02/2023	11.04	Put	Bond Future	1,133.6900	1.1337	1,388.9900	1.3890	22.519	0	0	0
2023/01/13	2037	02/02/2023	11.97	Call	Bond Future	5,428.7100	5.4287	5,066.6900	5.0667	(6.669)	0	0	0
2023/01/13	2037	02/02/2023			Bond Future	11.0425	82.2590	11.1070	81.8673	0.584	0.0000	0.0000	91,325
2023/01/13	2037	02/02/2023	11.05	Call	Bond Future	1,149.7800	1.1498	1,010.2400	1.0102	(12.136)	0	0	0
2023/01/13	2037	02/02/2023	11.05	Put	Bond Future	1,104.1800	1.1042	1,356.3400	1.3563	22.837	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	2037	02/02/2023	11.10	Call	Bond Future	1,314.3400	1.3143	1,158.9100	1.1589	(11.826)	0	0	577
2023/01/13	2037	02/02/2023	11.10	Put	Bond Future	964.8700	0.9649	1,201.1400	1.2011	24.487	0	0	0
2023/01/13	2037	02/02/2023	11.97	Put	Bond Future	46.8700	0.0469	76.5500	0.0766	63.324	0	0	577
2023/01/13	2037	04/05/2023	13.73	Put	Bond Future	170.0400	0.1700	189.5400	0.1895	11.468	0	0	400
2023/01/13	2037	04/05/2023	11.94	Call	Bond Future	5,816.1300	5.8161	5,598.1900	5.5982	(3.747)	0	0	0
2023/01/13	2037	04/05/2023	11.03	Put	Bond Future	3,256.4200	3.2564	3,544.7200	3.5447	8.853	0	0	0
2023/01/13	2037	04/05/2023	11.30	Call	Bond Future	3,373.1000	3.3731	3,235.2400	3.2352	(4.087)	0	0	0
2023/01/13	2037	04/05/2023	11.30	Put	Bond Future	2,497.1100	2.4971	2,754.0600	2.7541	10.290	0	0	0
2023/01/13	2037	04/05/2023	11.31	Call	Bond Future	3,407.3800	3.4074	3,268.1800	3.2682	(4.085)	0	0	0
2023/01/13	2037	04/05/2023	11.31	Put	Bond Future	2,472.4300	2.4724	2,728.0400	2.7280	10.338	0	0	0
2023/01/13	2037	04/05/2023	10.95	Call	Bond Future	2,289.2200	2.2892	2,189.7000	2.1897	(4.347)	0	0	703
2023/01/13	2037	04/05/2023	10.95	Put	Bond Future	3,517.2400	3.5172	3,812.5300	3.8125	8.396	0	0	0
2023/01/13	2037	04/05/2023			Bond Future	11.1527	83.8478	11.2188	83.4530	0.593	0.0000	0.0000	41,841
2023/01/13	2037	04/05/2023	13.73	Call	Bond Future	13,691.0500	13.6911	13,315.7400	13.3157	(2.741)	0	0	0
2023/01/13	2037	04/05/2023	11.32	Call	Bond Future	3,441.6300	3.4416	3,301.2700	3.3013	(4.078)	0	0	0
2023/01/13	2037	04/05/2023	11.32	Put	Bond Future	2,447.7800	2.4478	2,702.2300	2.7022	10.395	0	0	0
2023/01/13	2037	04/05/2023	11.78	Call	Bond Future	5,162.6600	5.1627	4,965.4700	4.9655	(3.820)	0	0	400
2023/01/13	2037	04/05/2023	11.78	Put	Bond Future	1,526.2400	1.5262	1,723.8600	1.7239	12.948	0	0	0
2023/01/13	2037	04/05/2023	11.94	Put	Bond Future	1,290.4200	1.2904	1,467.2900	1.4673	13.706	0	0	703
2023/01/13	2037	04/05/2023	11.03	Call	Bond Future	2,516.3100	2.5163	2,409.8000	2.4098	(4.233)	0	0	400
2023/01/13	2037	03/08/2023	12.12	Call	Bond Future	7,004.3100	7.0043	6,800.3400	6.8003	(2.912)	0	0	0
2023/01/13	2037	03/08/2023	12.12	Put	Bond Future	2,119.2900	2.1193	2,361.3300	2.3613	11.421	0	0	0
2023/01/13	2037	03/08/2023	12.13	Call	Bond Future	7,042.7000	7.0427	6,837.6700	6.8377	(2.911)	0	0	0
2023/01/13	2037	03/08/2023	12.13	Put	Bond Future	2,103.9100	2.1039	2,344.8900	2.3449	11.454	0	0	0
2023/01/13	2037	03/08/2023			Bond Future	11.2525	81.3120	11.3285	80.8660	0.675	0.0000	0.0000	0
2023/01/13	2037	03/08/2023	12.14	Call	Bond Future	7,081.3400	7.0813	6,875.2600	6.8753	(2.910)	0	0	0
2023/01/13	2037	03/08/2023	12.14	Put	Bond Future	2,088.8400	2.0888	2,328.7700	2.3288	11.486	0	0	0
2023/01/13	2037	02/11/2023	11.57	Call	Bond Future	5,155.5100	5.1555	5,138.6600	5.1387	(0.327)	0	0	0
2023/01/13	2037	02/11/2023	11.55	Put	Bond Future	3,969.4100	3.9694	4,421.2800	4.4213	11.384	0	0	0
2023/01/13	2037	02/11/2023	11.56	Put	Bond Future	3,945.0000	3.9450	4,396.0600	4.3961	11.434	0	0	0
2023/01/13	2037	02/11/2023			Bond Future	11.3546	82.9486	11.4355	82.4815	0.713	0.0000	0.0000	0
2023/01/13	2037	02/11/2023	11.57	Put	Bond Future	3,920.7100	3.9207	4,370.9800	4.3710	11.484	0	0	0
2023/01/13	2037	02/11/2023	11.55	Call	Bond Future	5,090.7300	5.0907	5,075.4800	5.0755	(0.300)	0	0	0
2023/01/13	2037	02/11/2023	11.56	Call	Bond Future	5,123.0900	5.1231	5,107.0300	5.1070	(0.313)	0	0	0
2023/01/13	2037	01/02/2024	12.33	Call	Bond Future	7,727.5800	7.7276	7,620.4700	7.6205	(1.386)	0	0	0
2023/01/13	2037	01/02/2024	12.33	Put	Bond Future	2,993.6000	2.9936	3,393.6400	3.3936	13.363	0	0	0
2023/01/13	2037	01/02/2024			Bond Future	11.4613	80.3778	11.5508	79.8706	0.781	0.0000	0.0000	0
2023/01/13	2037	01/02/2024	12.31	Call	Bond Future	7,656.5800	7.6566	7,551.7400	7.5517	(1.369)	0	0	0
2023/01/13	2037	01/02/2024	12.31	Put	Bond Future	3,026.9500	3.0269	3,429.2600	3.4293	13.291	0	0	0
2023/01/13	2037	01/02/2024	12.32	Call	Bond Future	7,692.2100	7.6922	7,585.9400	7.5859	(1.382)	0	0	0
2023/01/13	2037	01/02/2024	12.32	Put	Bond Future	3,010.3800	3.0104	3,411.2600	3.4113	13.317	0	0	0
2023/01/13	2038	02/02/2023			Bond Future	130.2556	130.2556	129.7835	129.7835	(0.362)	0.0000	0.0000	2,363
2023/01/13	2038	04/05/2023			Bond Future	132.8030	132.8030	132.3287	132.3287	(0.357)	0.0000	0.0000	2,863
2023/01/13	2038	03/08/2023			Bond Future	133.5995	133.5995	133.0471	133.0471	(0.413)	0.0000	0.0000	0
2023/01/13	2038	02/11/2023			Bond Future	136.3198	136.3198	135.7360	135.7360	(0.428)	0.0000	0.0000	0
2023/01/13	2038	01/02/2024			Bond Future	137.1040	137.1040	136.4585	136.4585	(0.471)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	2040	02/02/2023	10.93	Call	Bond Future	617.8300	0.6178	485.2000	0.4852	(21.467)	0	0	0
2023/01/13	2040	02/02/2023	12.24	Call	Bond Future	6,739.7500	6.7398	6,236.0500	6.2361	(7.474)	0	0	0
2023/01/13	2040	02/02/2023	12.24	Put	Bond Future	29.3700	0.0294	46.9100	0.0469	59.721	0	0	0
2023/01/13	2040	02/02/2023	12.27	Call	Bond Future	6,909.1800	6.9092	6,403.6700	6.4037	(7.316)	0	0	0
2023/01/13	2040	02/02/2023	12.27	Put	Bond Future	25.9500	0.0260	41.6800	0.0417	60.617	0	0	388
2023/01/13	2040	02/02/2023	11.12	Call	Bond Future	1,130.2000	1.1302	921.8400	0.9218	(18.436)	0	0	0
2023/01/13	2040	02/02/2023	11.12	Put	Bond Future	1,340.2000	1.3402	1,653.0800	1.6531	23.346	0	0	0
2023/01/13	2040	02/02/2023	11.19	Call	Bond Future	1,367.9400	1.3679	1,129.3700	1.1294	(17.440)	0	0	563
2023/01/13	2040	02/02/2023	11.19	Put	Bond Future	1,117.3300	1.1173	1,400.0000	1.4000	25.299	0	0	0
2023/01/13	2040	02/02/2023	12.07	Put	Bond Future	58.2200	0.0582	89.6500	0.0896	53.985	0	0	563
2023/01/13	2040	02/02/2023	10.96	Call	Bond Future	685.4400	0.6854	541.9700	0.5420	(20.931)	0	0	388
2023/01/13	2040	02/02/2023	10.96	Put	Bond Future	1,963.2000	1.9632	2,340.9700	2.3410	19.243	0	0	0
2023/01/13	2040	02/02/2023			Bond Future	11.1518	83.9298	11.2314	83.4086	0.714	0.0000	0.0000	118,457
2023/01/13	2040	02/02/2023	10.18	Call	Bond Future	13.0900	0.0131	7.3200	0.0073	(44.079)	0	0	0
2023/01/13	2040	02/02/2023	10.18	Put	Bond Future	6,809.0700	6.8091	7,324.5400	7.3245	7.570	0	0	0
2023/01/13	2040	02/02/2023	10.21	Call	Bond Future	15.9900	0.0160	9.0500	0.0091	(43.402)	0	0	388
2023/01/13	2040	02/02/2023	10.21	Put	Bond Future	6,589.7000	6.5897	7,104.0000	7.1040	7.805	0	0	0
2023/01/13	2040	02/02/2023	10.93	Put	Bond Future	2,098.1400	2.0981	2,486.7500	2.4868	18.522	0	0	0
2023/01/13	2040	02/02/2023	12.07	Call	Bond Future	5,777.3300	5.7773	5,287.5200	5.2875	(8.478)	0	0	0
2023/01/13	2040	02/02/2023	11.10	Call	Bond Future	1,066.9900	1.0670	867.1700	0.8672	(18.727)	0	0	0
2023/01/13	2040	02/02/2023	11.10	Put	Bond Future	1,409.3200	1.4093	1,730.7400	1.7307	22.807	0	0	0
2023/01/13	2040	02/02/2023	11.11	Call	Bond Future	1,098.3400	1.0983	894.2500	0.8942	(18.582)	0	0	0
2023/01/13	2040	02/02/2023	11.11	Put	Bond Future	1,374.4600	1.3745	1,691.6100	1.6916	23.075	0	0	0
2023/01/13	2040	04/05/2023	13.45	Put	Bond Future	329.7900	0.3298	383.8700	0.3839	16.398	0	0	486
2023/01/13	2040	04/05/2023	12.05	Put	Bond Future	1,428.8600	1.4289	1,661.5600	1.6616	16.286	0	0	684
2023/01/13	2040	04/05/2023	12.78	Call	Bond Future	9,670.1500	9.6701	9,276.9100	9.2769	(4.067)	0	0	0
2023/01/13	2040	04/05/2023	12.78	Put	Bond Future	666.6700	0.6667	800.2500	0.8003	20.037	0	0	388
2023/01/13	2040	04/05/2023	11.43	Call	Bond Future	3,770.5800	3.7706	3,579.3300	3.5793	(5.072)	0	0	0
2023/01/13	2040	04/05/2023	11.43	Put	Bond Future	2,676.4200	2.6764	3,011.9900	3.0120	12.538	0	0	0
2023/01/13	2040	04/05/2023	10.73	Put	Bond Future	5,178.6700	5.1787	5,606.8200	5.6068	8.268	0	0	0
2023/01/13	2040	04/05/2023			Bond Future	11.2593	85.5509	11.3410	85.0241	0.726	0.0000	0.0000	17,026
2023/01/13	2040	04/05/2023	13.45	Call	Bond Future	12,817.3100	12.8173	12,344.5700	12.3446	(3.688)	0	0	0
2023/01/13	2040	04/05/2023	11.48	Call	Bond Future	3,957.2000	3.9572	3,757.9100	3.7579	(5.036)	0	0	486
2023/01/13	2040	04/05/2023	11.48	Put	Bond Future	2,546.8600	2.5469	2,874.3900	2.8744	12.860	0	0	0
2023/01/13	2040	04/05/2023	12.05	Call	Bond Future	6,312.9300	6.3129	6,018.8100	6.0188	(4.659)	0	0	0
2023/01/13	2040	04/05/2023	11.41	Call	Bond Future	3,696.9900	3.6970	3,508.8700	3.5089	(5.088)	0	0	0
2023/01/13	2040	04/05/2023	11.41	Put	Bond Future	2,729.8400	2.7298	3,068.5400	3.0685	12.407	0	0	0
2023/01/13	2040	04/05/2023	11.42	Call	Bond Future	3,733.7100	3.7337	3,544.0300	3.5440	(5.080)	0	0	0
2023/01/13	2040	04/05/2023	11.42	Put	Bond Future	2,703.0100	2.7030	3,040.1500	3.0401	12.473	0	0	0
2023/01/13	2040	04/05/2023	10.73	Call	Bond Future	1,639.5300	1.6395	1,540.8600	1.5409	(6.018)	0	0	486
2023/01/13	2040	04/05/2023	10.92	Call	Bond Future	2,118.9100	2.1189	2,000.7200	2.0007	(5.578)	0	0	388
2023/01/13	2040	04/05/2023	10.92	Put	Bond Future	4,361.2400	4.3612	4,769.8700	4.7699	9.370	0	0	0
2023/01/13	2040	04/05/2023	11.03	Call	Bond Future	2,430.6500	2.4306	2,300.0100	2.3000	(5.375)	0	0	684
2023/01/13	2040	04/05/2023	11.03	Put	Bond Future	3,935.8000	3.9358	4,331.9800	4.3320	10.066	0	0	0
2023/01/13	2040	04/05/2023	10.17	Call	Bond Future	687.5700	0.6876	618.3300	0.6183	(10.070)	0	0	388
2023/01/13	2040	04/05/2023	10.17	Put	Bond Future	8,229.4700	8.2295	8,687.0500	8.6871	5.560	0	0	0
2023/01/13	2040	03/08/2023	12.23	Call	Bond Future	7,535.7900	7.5358	7,346.7200	7.3467	(2.509)	0	0	0
2023/01/13	2040	03/08/2023	12.23	Put	Bond Future	2,250.4900	2.2505	2,643.0000	2.6430	17.441	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	2040	03/08/2023			Bond Future	11.3568	82.7998	11.4486	82.2182	0.808	0.0000	0.0000	0
2023/01/13	2040	03/08/2023	12.21	Call	Bond Future	7,453.5600	7.4536	7,267.6100	7.2676	(2.495)	0	0	0
2023/01/13	2040	03/08/2023	12.21	Put	Bond Future	2,283.3200	2.2833	2,678.9500	2.6789	17.327	0	0	0
2023/01/13	2040	03/08/2023	12.22	Call	Bond Future	7,494.7600	7.4948	7,307.2500	7.3073	(2.502)	0	0	0
2023/01/13	2040	03/08/2023	12.22	Put	Bond Future	2,266.9600	2.2670	2,661.0300	2.6610	17.383	0	0	0
2023/01/13	2040	02/11/2023	11.60	Put	Bond Future	4,486.9700	4.4870	4,957.3700	4.9574	10.484	0	0	0
2023/01/13	2040	02/11/2023	11.58	Call	Bond Future	5,314.2100	5.3142	5,181.0700	5.1811	(2.505)	0	0	0
2023/01/13	2040	02/11/2023	11.58	Put	Bond Future	4,542.1500	4.5421	5,014.5700	5.0146	10.401	0	0	0
2023/01/13	2040	02/11/2023	11.59	Call	Bond Future	5,348.5000	5.3485	5,214.3500	5.2143	(2.508)	0	0	0
2023/01/13	2040	02/11/2023			Bond Future	11.4561	84.4662	11.5531	83.8606	0.847	0.0000	0.0000	84
2023/01/13	2040	02/11/2023	11.60	Call	Bond Future	5,382.5700	5.3826	5,247.4100	5.2474	(2.511)	0	0	0
2023/01/13	2040	02/11/2023	11.59	Put	Bond Future	4,514.6300	4.5146	4,986.0400	4.9860	10.442	0	0	0
2023/01/13	2040	01/02/2024	12.33	Call	Bond Future	7,934.8100	7.9348	7,885.7800	7.8858	(0.618)	0	0	0
2023/01/13	2040	01/02/2024	12.33	Put	Bond Future	3,385.4100	3.3854	3,985.3100	3.9853	17.720	0	0	0
2023/01/13	2040	01/02/2024	12.34	Call	Bond Future	7,972.4000	7.9724	7,921.8000	7.9218	(0.635)	0	0	0
2023/01/13	2040	01/02/2024	12.34	Put	Bond Future	3,366.5700	3.3666	3,964.9000	3.9649	17.773	0	0	0
2023/01/13	2040	01/02/2024			Bond Future	11.5596	81.6759	11.6654	81.0269	0.915	0.0000	0.0000	0
2023/01/13	2040	01/02/2024	12.35	Call	Bond Future	8,010.0200	8.0100	7,957.8700	7.9579	(0.651)	0	0	0
2023/01/13	2040	01/02/2024	12.35	Put	Bond Future	3,347.8200	3.3478	3,944.6000	3.9446	17.826	0	0	0
2023/01/13	2044	02/02/2023	10.30	Call	Bond Future	24.9800	0.0250	14.4500	0.0145	(42.154)	0	0	0
2023/01/13	2044	02/02/2023	10.30	Put	Bond Future	6,258.8900	6.2589	6,848.8600	6.8489	9.426	0	0	0
2023/01/13	2044	02/02/2023	11.00	Call	Bond Future	754.2600	0.7543	583.1600	0.5832	(22.684)	0	0	2,500
2023/01/13	2044	02/02/2023	11.00	Put	Bond Future	1,915.4800	1.9155	2,344.8800	2.3449	22.417	0	0	0
2023/01/13	2044	02/02/2023	11.75	Put	Bond Future	213.2300	0.2132	318.2400	0.3182	49.247	0	0	2,500
2023/01/13	2044	02/02/2023	11.90	Call	Bond Future	4,801.1500	4.8012	4,269.5200	4.2695	(11.073)	0	0	0
2023/01/13	2044	02/02/2023	11.90	Put	Bond Future	124.3400	0.1243	193.2100	0.1932	55.388	0	0	0
2023/01/13	2044	02/02/2023	12.00	Call	Bond Future	5,367.8700	5.3679	4,818.2600	4.8183	(10.239)	0	0	0
2023/01/13	2044	02/02/2023	12.00	Put	Bond Future	85.5200	0.0855	136.4100	0.1364	59.507	0	0	4,000
2023/01/13	2044	02/02/2023	11.20	Put	Bond Future	1,170.1100	1.1701	1,504.3200	1.5043	28.562	0	0	0
2023/01/13	2044	02/02/2023	11.70	Call	Bond Future	3,694.5200	3.6945	3,213.7200	3.2137	(13.014)	0	0	1,700
2023/01/13	2044	02/02/2023	11.70	Put	Bond Future	253.6700	0.2537	373.3700	0.3734	47.187	0	0	0
2023/01/13	2044	02/02/2023	11.10	Call	Bond Future	1,034.8600	1.0349	817.2600	0.8173	(21.027)	0	0	1,700
2023/01/13	2044	02/02/2023	11.14	Call	Bond Future	1,162.3200	1.1623	925.3300	0.9253	(20.389)	0	0	0
2023/01/13	2044	02/02/2023	11.14	Put	Bond Future	1,367.2600	1.3673	1,730.7700	1.7308	26.587	0	0	0
2023/01/13	2044	02/02/2023	11.15	Call	Bond Future	1,195.5300	1.1955	953.6900	0.9537	(20.229)	0	0	0
2023/01/13	2044	02/02/2023	11.15	Put	Bond Future	1,332.8700	1.3329	1,691.5300	1.6915	26.909	0	0	0
2023/01/13	2044	02/02/2023			Bond Future	11.1704	80.7123	11.2601	80.1118	0.803	0.0000	0.0000	66,669
2023/01/13	2044	02/02/2023	10.75	Call	Bond Future	288.0700	0.2881	208.3900	0.2084	(27.660)	0	0	2,500
2023/01/13	2044	02/02/2023	10.75	Put	Bond Future	3,204.0000	3.2040	3,724.8200	3.7248	16.255	0	0	0
2023/01/13	2044	02/02/2023	11.75	Call	Bond Future	3,966.2200	3.9662	3,470.7300	3.4707	(12.493)	0	0	0
2023/01/13	2044	02/02/2023	11.16	Call	Bond Future	1,229.2700	1.2293	982.4900	0.9825	(20.075)	0	0	0
2023/01/13	2044	02/02/2023	11.16	Put	Bond Future	1,299.1000	1.2991	1,652.8200	1.6528	27.228	0	0	0
2023/01/13	2044	02/02/2023	11.20	Call	Bond Future	1,369.3600	1.3694	1,103.0700	1.1031	(19.446)	0	0	0
2023/01/13	2044	02/02/2023	11.10	Put	Bond Future	1,511.1300	1.5111	1,894.0300	1.8940	25.339	0	0	0
2023/01/13	2044	04/05/2023	11.75	Put	Bond Future	2,015.1000	2.0151	2,342.6500	2.3426	16.255	0	0	4,115
2023/01/13	2044	04/05/2023	11.41	Call	Bond Future	3,738.1900	3.7382	3,523.8800	3.5239	(5.733)	0	0	0
2023/01/13	2044	04/05/2023	11.41	Put	Bond Future	2,829.6200	2.8296	3,223.0400	3.2230	13.904	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	2044	04/05/2023	11.42	Call	Bond Future	3,775.2600	3.7753	3,559.3000	3.5593	(5.720)	0	0	0
2023/01/13	2044	04/05/2023	11.42	Put	Bond Future	2,801.6500	2.8017	3,193.4200	3.1934	13.984	0	0	0
2023/01/13	2044	04/05/2023			Bond Future	11.2717	82.2712	11.3639	81.6634	0.818	0.0000	0.0000	13,254
2023/01/13	2044	04/05/2023	11.75	Call	Bond Future	5,086.1000	5.0861	4,805.9200	4.8059	(5.509)	0	0	0
2023/01/13	2044	04/05/2023	12.00	Call	Bond Future	6,162.5000	6.1625	5,835.2800	5.8353	(5.310)	0	0	0
2023/01/13	2044	04/05/2023	12.00	Put	Bond Future	1,563.6800	1.5637	1,844.1900	1.8442	17.939	0	0	4,115
2023/01/13	2044	04/05/2023	12.25	Call	Bond Future	7,286.1500	7.2862	6,916.7200	6.9167	(5.070)	0	0	0
2023/01/13	2044	04/05/2023	12.25	Put	Bond Future	1,209.8100	1.2098	1,448.1100	1.4481	19.697	0	0	1,500
2023/01/13	2044	04/05/2023	11.43	Call	Bond Future	3,812.6600	3.8127	3,594.8600	3.5949	(5.713)	0	0	0
2023/01/13	2044	04/05/2023	11.43	Put	Bond Future	2,774.1000	2.7741	3,164.0300	3.1640	14.056	0	0	0
2023/01/13	2044	03/08/2023	12.15	Call	Bond Future	7,332.4400	7.3324	7,124.4700	7.1245	(2.836)	0	0	0
2023/01/13	2044	03/08/2023	12.15	Put	Bond Future	2,455.6100	2.4556	2,910.0300	2.9100	18.505	0	0	0
2023/01/13	2044	03/08/2023	12.16	Call	Bond Future	7,373.7000	7.3737	7,163.7700	7.1638	(2.847)	0	0	0
2023/01/13	2044	03/08/2023	12.16	Put	Bond Future	2,438.1000	2.4381	2,890.5600	2.8906	18.558	0	0	0
2023/01/13	2044	03/08/2023			Bond Future	11.3635	79.5778	11.4656	78.9155	0.898	0.0000	0.0000	0
2023/01/13	2044	03/08/2023	12.17	Call	Bond Future	7,414.8100	7.4148	7,203.3300	7.2033	(2.852)	0	0	0
2023/01/13	2044	03/08/2023	12.17	Put	Bond Future	2,420.5200	2.4205	2,871.4300	2.8714	18.629	0	0	0
2023/01/13	2044	02/11/2023	11.57	Call	Bond Future	5,408.4800	5.4085	5,257.6200	5.2576	(2.789)	0	0	0
2023/01/13	2044	02/11/2023	11.57	Put	Bond Future	4,683.1700	4.6832	5,219.8500	5.2199	11.460	0	0	0
2023/01/13	2044	02/11/2023			Bond Future	11.4566	81.1795	11.5640	80.4919	0.938	0.0000	0.0000	0
2023/01/13	2044	02/11/2023	11.55	Call	Bond Future	5,339.0400	5.3390	5,190.5600	5.1906	(2.781)	0	0	0
2023/01/13	2044	02/11/2023	11.55	Put	Bond Future	4,740.8200	4.7408	5,279.8800	5.2799	11.371	0	0	0
2023/01/13	2044	02/11/2023	11.56	Call	Bond Future	5,373.8700	5.3739	5,223.9100	5.2239	(2.791)	0	0	0
2023/01/13	2044	02/11/2023	11.56	Put	Bond Future	4,712.0600	4.7121	5,249.6400	5.2496	11.409	0	0	0
2023/01/13	2044	01/02/2024	12.29	Call	Bond Future	7,988.8000	7.9888	7,923.7100	7.9237	(0.815)	0	0	0
2023/01/13	2044	01/02/2024	12.29	Put	Bond Future	3,534.0600	3.5341	4,200.2800	4.2003	18.851	0	0	0
2023/01/13	2044	01/02/2024			Bond Future	11.5533	78.4475	11.6694	77.7162	1.005	0.0000	0.0000	0
2023/01/13	2044	01/02/2024	12.27	Call	Bond Future	7,912.9600	7.9130	7,851.3100	7.8513	(0.779)	0	0	0
2023/01/13	2044	01/02/2024	12.27	Put	Bond Future	3,573.5600	3.5736	4,243.2200	4.2432	18.739	0	0	0
2023/01/13	2044	01/02/2024	12.28	Call	Bond Future	7,950.8600	7.9509	7,887.4900	7.8875	(0.797)	0	0	0
2023/01/13	2044	01/02/2024	12.28	Put	Bond Future	3,553.7500	3.5538	4,221.6900	4.2217	18.795	0	0	0
2023/01/13	2046	02/02/2023			Bond Future	117.4278	117.4278	116.6799	116.6799	(0.637)	0.0000	0.0000	8,854
2023/01/13	2046	04/05/2023			Bond Future	117.6889	117.6889	116.9325	116.9325	(0.643)	0.0000	0.0000	10,850
2023/01/13	2046	03/08/2023			Bond Future	120.1337	120.1337	119.3011	119.3011	(0.693)	0.0000	0.0000	0
2023/01/13	2046	02/11/2023			Bond Future	120.4910	120.4910	119.6235	119.6235	(0.720)	0.0000	0.0000	0
2023/01/13	2046	01/02/2024			Bond Future	122.9654	122.9654	122.0360	122.0360	(0.756)	0.0000	0.0000	0
2023/01/13	2050	02/02/2023			Bond Future	116.8645	116.8645	117.4990	117.4990	0.543	0.0000	0.0000	4,161
2023/01/13	2050	04/05/2023			Bond Future	119.1500	119.1500	119.8031	119.8031	0.548	0.0000	0.0000	9,967
2023/01/13	2050	03/08/2023			Bond Future	119.4440	119.4440	120.0494	120.0494	0.507	0.0000	0.0000	0
2023/01/13	2050	02/11/2023			Bond Future	121.8761	121.8761	122.4756	122.4756	0.492	0.0000	0.0000	0
2023/01/13	2050	01/02/2024			Bond Future	122.1356	122.1356	122.7028	122.7028	0.464	0.0000	0.0000	0
2023/01/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	AL37	02/02/2023			Index Future	871.6750	871.6750	870.1620	870.1620	(0.174)	0.0000	0.0000	0
2023/01/13	AL37	04/05/2023			Index Future	888.5060	888.5060	887.0100	887.0100	(0.168)	0.0000	0.0000	0
2023/01/13	AL37	03/08/2023			Index Future	906.7480	906.7480	904.7640	904.7640	(0.219)	0.0000	0.0000	0
2023/01/13	AL37	02/11/2023			Index Future	925.0070	925.0070	922.8450	922.8450	(0.234)	0.0000	0.0000	0
2023/01/13	AL37	01/02/2024			Index Future	943.8070	943.8070	941.2630	941.2630	(0.270)	0.0000	0.0000	0
2023/01/13	AL7T	02/02/2023			Index Future	1,013.9520	1,013.9520	1,012.4320	1,012.4320	(0.150)	0.0000	0.0000	0
2023/01/13	AL7T	04/05/2023			Index Future	1,033.5300	1,033.5300	1,032.0360	1,032.0360	(0.145)	0.0000	0.0000	0
2023/01/13	AL7T	03/08/2023			Index Future	1,054.7490	1,054.7490	1,052.6920	1,052.6920	(0.195)	0.0000	0.0000	0
2023/01/13	AL7T	02/11/2023			Index Future	1,075.9880	1,075.9880	1,073.7290	1,073.7290	(0.210)	0.0000	0.0000	0
2023/01/13	AL7T	01/02/2024			Index Future	1,097.8570	1,097.8570	1,095.1580	1,095.1580	(0.246)	0.0000	0.0000	0
2023/01/13	ALBI	02/02/2023			Index Future	887.8830	887.8830	884.5130	884.5130	(0.380)	0.0000	0.0000	111
2023/01/13	ALBI	04/05/2023			Index Future	905.0270	905.0270	901.6400	901.6400	(0.374)	0.0000	0.0000	17
2023/01/13	ALBI	03/08/2023			Index Future	923.6080	923.6080	919.6870	919.6870	(0.425)	0.0000	0.0000	0
2023/01/13	ALBI	02/11/2023			Index Future	942.2060	942.2060	938.0650	938.0650	(0.440)	0.0000	0.0000	0
2023/01/13	ALBI	01/02/2024			Index Future	961.3560	961.3560	956.7870	956.7870	(0.475)	0.0000	0.0000	0
2023/01/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/13	ES33	02/02/2023			Bond Future	11.8283	77.2185	11.8974	76.8838	0.584	0.0000	0.0000	350
2023/01/13	ES33	04/05/2023			Bond Future	11.9765	74.9346	12.0476	74.5974	0.594	0.0000	0.0000	0
2023/01/13	ES33	03/08/2023			Bond Future	12.1107	76.4919	12.1932	76.1087	0.681	0.0000	0.0000	0
2023/01/13	ES33	02/11/2023			Bond Future	12.2618	74.2545	12.3503	73.8524	0.721	0.0000	0.0000	0
2023/01/13	ES33	01/02/2024			Bond Future	12.4218	75.7786	12.5204	75.3408	0.793	0.0000	0.0000	0
2023/01/13	ES42	02/02/2023			Bond Future	12.1183	75.6779	12.2077	75.1667	0.738	0.0000	0.0000	4,195
2023/01/13	ES42	04/05/2023			Bond Future	12.2537	72.8952	12.3459	72.3780	0.752	0.0000	0.0000	0
2023/01/13	ES42	03/08/2023			Bond Future	12.3739	74.4110	12.4765	73.8447	0.830	0.0000	0.0000	0
2023/01/13	ES42	02/11/2023			Bond Future	12.5075	71.6634	12.6163	71.0746	0.870	0.0000	0.0000	0
2023/01/13	ES42	01/02/2024			Bond Future	12.6417	73.1338	12.7598	72.5062	0.934	0.0000	0.0000	0
2023/01/13	GOVI	02/02/2023	850.82	Call	GOVI	246,450.0000	24.6450	213,850.0000	21.3850	(13.228)	0	0	0
2023/01/13	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GOVI	02/02/2023	850.83	Call	GOVI	246,350.0000	24.6350	213,750.0000	21.3750	(13.233)	0	0	0
2023/01/13	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GOVI	02/02/2023			GOVI	875.4650	875.4650	872.2050	872.2050	(0.372)	0.0000	0.0000	846
2023/01/13	GOVI	02/02/2023	850.84	Call	GOVI	246,250.0000	24.6250	213,650.0000	21.3650	(13.239)	0	0	0

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2023/01/13	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GOVI	04/05/2023	852.86	Call	GOVI	395,090.0000	39.5090	362,330.0000	36.2330	(8.292)	0	0	0
2023/01/13	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GOVI	04/05/2023	852.87	Call	GOVI	394,990.0000	39.4990	362,230.0000	36.2230	(8.294)	0	0	0
2023/01/13	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GOVI	04/05/2023			GOVI	892.3690	892.3690	889.0930	889.0930	(0.367)	0.0000	0.0000	0
2023/01/13	GOVI	04/05/2023	852.88	Call	GOVI	394,890.0000	39.4890	362,130.0000	36.2130	(8.296)	0	0	0
2023/01/13	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GOVI	03/08/2023	837.21	Call	GOVI	734,810.0000	73.4810	696,780.0000	69.6780	(5.175)	0	0	0
2023/01/13	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GOVI	03/08/2023	837.22	Call	GOVI	734,710.0000	73.4710	696,680.0000	69.6680	(5.176)	0	0	0
2023/01/13	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GOVI	03/08/2023			GOVI	910.6910	910.6910	906.8880	906.8880	(0.418)	0.0000	0.0000	0
2023/01/13	GOVI	03/08/2023	837.23	Call	GOVI	734,610.0000	73.4610	696,580.0000	69.6580	(5.177)	0	0	0
2023/01/13	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GOVI	02/11/2023	885.82	Call	GOVI	432,080.0000	43.2080	391,920.0000	39.1920	(9.295)	0	0	0
2023/01/13	GOVI	02/11/2023			GOVI	929.0280	929.0280	925.0120	925.0120	(0.432)	0.0000	0.0000	0
2023/01/13	GOVI	02/11/2023	885.80	Call	GOVI	432,280.0000	43.2280	392,120.0000	39.2120	(9.290)	0	0	0
2023/01/13	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GOVI	02/11/2023	885.81	Call	GOVI	432,180.0000	43.2180	392,020.0000	39.2020	(9.292)	0	0	0
2023/01/13	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GOVI	01/02/2024	880.00	Call	GOVI	679,110.0000	67.9110	634,730.0000	63.4730	(6.535)	0	0	0
2023/01/13	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GOVI	01/02/2024			GOVI	947.9110	947.9110	943.4730	943.4730	(0.468)	0.0000	0.0000	0
2023/01/13	GOVI	01/02/2024	879.98	Call	GOVI	679,310.0000	67.9310	634,930.0000	63.4930	(6.533)	0	0	0
2023/01/13	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GOVI	01/02/2024	879.99	Call	GOVI	679,210.0000	67.9210	634,830.0000	63.4830	(6.534)	0	0	0
2023/01/13	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/13	IGOV	02/02/2023			Index Future	329.1600	329.1600	328.9820	328.9820	(0.054)	0.0000	0.0000	640
2023/01/13	IGOV	04/05/2023			Index Future	335.5970	335.5970	335.4330	335.4330	(0.049)	0.0000	0.0000	16
2023/01/13	IGOV	03/08/2023			Index Future	342.5670	342.5670	342.2270	342.2270	(0.099)	0.0000	0.0000	0
2023/01/13	IGOV	02/11/2023			Index Future	349.5430	349.5430	349.1440	349.1440	(0.114)	0.0000	0.0000	0
2023/01/13	IGOV	01/02/2024			Index Future	356.7240	356.7240	356.1890	356.1890	(0.150)	0.0000	0.0000	0
2023/01/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0

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2023/01/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/01/13	JBAF	18/01/2023			Jibar Tradeable Future	7.2900	92.7100	7.3150	92.6850	0.343	0.0000	0.0000	0
2023/01/13	JBAF	15/02/2023			Jibar Tradeable Future	7.5600	92.4400	7.5650	92.4350	0.066	0.0000	0.0000	0
2023/01/13	JBAF	15/03/2023			Jibar Tradeable Future	7.5750	92.4250	7.5800	92.4200	0.066	0.0000	0.0000	0
2023/01/13	JBAF	19/04/2023			Jibar Tradeable Future	7.6050	92.3950	7.6650	92.3350	0.789	0.0000	0.0000	0
2023/01/13	JBAF	17/05/2023			Jibar Tradeable Future	7.6050	92.3950	7.6650	92.3350	0.789	0.0000	0.0000	0
2023/01/13	JBAF	21/06/2023			Jibar Tradeable Future	7.6000	92.4000	7.6700	92.3300	0.921	0.0000	0.0000	0
2023/01/13	JBAF	20/09/2023			Jibar Tradeable Future	7.5200	92.4800	7.6100	92.3900	1.197	0.0000	0.0000	75
2023/01/13	JBAF	20/12/2023			Jibar Tradeable Future	7.2550	92.7450	7.3300	92.6700	1.034	0.0000	0.0000	272
2023/01/13	JBAF	20/03/2024			Jibar Tradeable Future	7.1350	92.8650	7.1850	92.8150	0.701	0.0000	0.0000	0
2023/01/13	JBAF	19/06/2024			Jibar Tradeable Future	7.0600	92.9400	7.1150	92.8850	0.779	0.0000	0.0000	0
2023/01/13	JBAF	18/09/2024			Jibar Tradeable Future	7.0050	92.9950	7.0600	92.9400	0.785	0.0000	0.0000	68
2023/01/13	JBAF	18/12/2024			Jibar Tradeable Future	7.1450	92.8550	7.1900	92.8100	0.630	0.0000	0.0000	0
2023/01/13	R035	02/02/2023	9.81	Call	Bond Future	6.4200	0.0064	3.7200	0.0037	(42.056)	0	0	582
2023/01/13	R035	02/02/2023	9.81	Put	Bond Future	6,647.2300	6.6472	7,060.5100	7.0605	6.217	0	0	0
2023/01/13	R035	02/02/2023	9.85	Call	Bond Future	8.5200	0.0085	5.1700	0.0052	(39.319)	0	0	0
2023/01/13	R035	02/02/2023	9.89	Call	Bond Future	11.2100	0.0112	7.1100	0.0071	(36.574)	0	0	388
2023/01/13	R035	02/02/2023	9.89	Put	Bond Future	6,121.1400	6.1211	6,533.0200	6.5330	6.729	0	0	0
2023/01/13	R035	02/02/2023	11.94	Call	Bond Future	6,187.0800	6.1871	5,788.7200	5.7887	(6.439)	0	0	0
2023/01/13	R035	02/02/2023	13.22	Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	976
2023/01/13	R035	02/02/2023	10.88	Call	Bond Future	1,169.6800	1.1697	1,014.2500	1.0142	(13.288)	0	0	0
2023/01/13	R035	02/02/2023	10.88	Put	Bond Future	1,045.3800	1.0454	1,305.9300	1.3059	24.924	0	0	0
2023/01/13	R035	02/02/2023	10.66	Call	Bond Future	590.5100	0.5905	502.0600	0.5021	(14.979)	0	0	0
2023/01/13	R035	02/02/2023	10.66	Put	Bond Future	1,799.6500	1.7997	2,127.1800	2.1272	18.200	0	0	582
2023/01/13	R035	02/02/2023	10.30	Put	Bond Future	3,578.7300	3.5787	3,971.7700	3.9718	10.983	0	0	0
2023/01/13	R035	02/02/2023	10.60	Call	Bond Future	474.9700	0.4750	401.1700	0.4012	(15.538)	0	0	0
2023/01/13	R035	02/02/2023	10.60	Put	Bond Future	2,052.7900	2.0528	2,394.9700	2.3950	16.669	0	0	0
2023/01/13	R035	02/02/2023	10.64	Put	Bond Future	1,881.8700	1.8819	2,214.4900	2.2145	17.675	0	0	0
2023/01/13	R035	02/02/2023			Bond Future	10.8593	90.7432	10.9288	90.3273	0.640	0.0000	0.0000	113,015
2023/01/13	R035	02/02/2023	9.85	Put	Bond Future	6,383.3700	6.3834	6,796.0000	6.7960	6.464	0	0	0
2023/01/13	R035	02/02/2023	11.94	Put	Bond Future	23.5400	0.0235	41.1600	0.0412	74.851	0	0	0
2023/01/13	R035	02/02/2023	11.98	Call	Bond Future	6,399.3200	6.3993	5,998.5600	5.9986	(6.263)	0	0	0
2023/01/13	R035	02/02/2023	11.98	Put	Bond Future	19.7900	0.0198	35.0100	0.0350	76.908	0	0	388
2023/01/13	R035	02/02/2023	13.22	Call	Bond Future	12,681.4600	12.6815	12,265.4900	12.2655	(3.280)	0	0	0
2023/01/13	R035	02/02/2023	11.05	Call	Bond Future	1,779.3700	1.7794	1,564.8300	1.5648	(12.057)	0	0	976
2023/01/13	R035	02/02/2023	11.05	Put	Bond Future	644.1500	0.6442	845.5900	0.8456	31.272	0	0	0
2023/01/13	R035	02/02/2023	11.06	Call	Bond Future	1,819.1600	1.8192	1,601.1700	1.6012	(11.983)	0	0	0
2023/01/13	R035	02/02/2023	11.06	Put	Bond Future	624.9900	0.6250	822.9800	0.8230	31.679	0	0	582
2023/01/13	R035	02/02/2023	10.86	Call	Bond Future	1,106.8500	1.1069	958.2000	0.9582	(13.430)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	R035	02/02/2023	10.86	Put	Bond Future	1,102.5900	1.1026	1,369.9200	1.3699	24.246	0	0	0
2023/01/13	R035	02/02/2023	10.87	Call	Bond Future	1,138.0200	1.1380	986.0300	0.9860	(13.356)	0	0	0
2023/01/13	R035	02/02/2023	10.87	Put	Bond Future	1,073.7100	1.0737	1,337.7000	1.3377	24.587	0	0	0
2023/01/13	R035	02/02/2023	10.30	Call	Bond Future	124.5600	0.1246	101.6200	0.1016	(18.417)	0	0	976
2023/01/13	R035	02/02/2023	10.64	Call	Bond Future	550.0800	0.5501	466.7200	0.4667	(15.154)	0	0	388
2023/01/13	R035	04/05/2023	13.18	Call	Bond Future	12,025.6900	12.0257	11,642.1000	11.6421	(3.190)	0	0	0
2023/01/13	R035	04/05/2023	13.18	Put	Bond Future	259.4400	0.2594	295.0600	0.2951	13.730	0	0	491
2023/01/13	R035	04/05/2023	11.22	Put	Bond Future	2,196.1500	2.1962	2,445.8400	2.4458	11.369	0	0	0
2023/01/13	R035	04/05/2023	12.46	Call	Bond Future	8,786.3600	8.7864	8,467.4800	8.4675	(3.629)	0	0	0
2023/01/13	R035	04/05/2023	12.46	Put	Bond Future	581.2400	0.5812	681.5700	0.6816	17.261	0	0	388
2023/01/13	R035	04/05/2023	11.17	Call	Bond Future	3,497.4900	3.4975	3,334.6900	3.3347	(4.655)	0	0	491
2023/01/13	R035	04/05/2023	11.20	Call	Bond Future	3,601.4300	3.6014	3,434.5600	3.4346	(4.633)	0	0	0
2023/01/13	R035	04/05/2023	11.21	Call	Bond Future	3,636.3600	3.6364	3,468.2600	3.4683	(4.623)	0	0	0
2023/01/13	R035	04/05/2023	10.60	Call	Bond Future	1,816.3900	1.8164	1,718.3400	1.7183	(5.398)	0	0	388
2023/01/13	R035	04/05/2023	10.60	Put	Bond Future	4,017.0100	4.0170	4,338.1700	4.3382	7.995	0	0	0
2023/01/13	R035	04/05/2023			Bond Future	10.9667	87.9925	11.0381	87.5733	0.651	0.0000	0.0000	138,348
2023/01/13	R035	04/05/2023	11.22	Call	Bond Future	3,671.4400	3.6714	3,501.9200	3.5019	(4.617)	0	0	0
2023/01/13	R035	04/05/2023	11.80	Call	Bond Future	5,918.7600	5.9188	5,671.3000	5.6713	(4.181)	0	0	0
2023/01/13	R035	04/05/2023	11.80	Put	Bond Future	1,196.8800	1.1969	1,368.6300	1.3686	14.350	0	0	1,035
2023/01/13	R035	04/05/2023	11.17	Put	Bond Future	2,310.5900	2.3106	2,567.0000	2.5670	11.097	0	0	0
2023/01/13	R035	04/05/2023	11.20	Put	Bond Future	2,241.3300	2.2413	2,493.6700	2.4937	11.258	0	0	0
2023/01/13	R035	04/05/2023	11.21	Put	Bond Future	2,218.6400	2.2186	2,469.7500	2.4697	11.318	0	0	0
2023/01/13	R035	04/05/2023	9.85	Call	Bond Future	582.0700	0.5821	522.2300	0.5222	(10.281)	0	0	388
2023/01/13	R035	04/05/2023	9.85	Put	Bond Future	7,534.1100	7.5341	7,893.4800	7.8935	4.770	0	0	0
2023/01/13	R035	04/05/2023	10.42	Call	Bond Future	1,415.7200	1.4157	1,334.3600	1.3344	(5.747)	0	0	491
2023/01/13	R035	04/05/2023	10.42	Put	Bond Future	4,725.3500	4.7254	5,063.2000	5.0632	7.150	0	0	0
2023/01/13	R035	03/08/2023	12.00	Call	Bond Future	7,090.8600	7.0909	6,929.9000	6.9299	(2.270)	0	0	0
2023/01/13	R035	03/08/2023	12.00	Put	Bond Future	1,885.9300	1.8859	2,198.5400	2.1985	16.576	0	0	0
2023/01/13	R035	03/08/2023			Bond Future	11.0607	89.8000	11.1428	89.3264	0.742	0.0000	0.0000	0
2023/01/13	R035	03/08/2023	11.98	Call	Bond Future	7,013.0100	7.0130	6,854.8900	6.8549	(2.255)	0	0	0
2023/01/13	R035	03/08/2023	11.98	Put	Bond Future	1,914.1900	1.9142	2,229.6400	2.2296	16.480	0	0	0
2023/01/13	R035	03/08/2023	11.99	Call	Bond Future	7,051.9100	7.0519	6,892.4800	6.8925	(2.261)	0	0	0
2023/01/13	R035	03/08/2023	11.99	Put	Bond Future	1,900.0100	1.9000	2,214.1500	2.2141	16.534	0	0	0
2023/01/13	R035	02/11/2023	11.41	Call	Bond Future	5,114.5100	5.1145	4,988.3600	4.9884	(2.467)	0	0	0
2023/01/13	R035	02/11/2023	11.41	Put	Bond Future	3,764.4000	3.7644	4,134.2000	4.1342	9.824	0	0	0
2023/01/13	R035	02/11/2023	11.42	Call	Bond Future	5,146.6700	5.1467	5,019.4200	5.0194	(2.472)	0	0	0
2023/01/13	R035	02/11/2023	11.42	Put	Bond Future	3,741.0500	3.7411	4,109.7500	4.1098	9.856	0	0	0
2023/01/13	R035	02/11/2023			Bond Future	11.1696	87.1032	11.2573	86.6072	0.785	0.0000	0.0000	123
2023/01/13	R035	02/11/2023	11.43	Call	Bond Future	5,178.9200	5.1789	5,050.5700	5.0506	(2.478)	0	0	0
2023/01/13	R035	02/11/2023	11.43	Put	Bond Future	3,717.8300	3.7178	4,085.4300	4.0854	9.887	0	0	0
2023/01/13	R035	01/02/2024	12.18	Put	Bond Future	2,788.3000	2.7883	3,277.3300	3.2773	17.539	0	0	0
2023/01/13	R035	01/02/2024	12.19	Call	Bond Future	7,608.9400	7.6089	7,558.3400	7.5583	(0.665)	0	0	0
2023/01/13	R035	01/02/2024	12.19	Put	Bond Future	2,772.5400	2.7725	3,260.2300	3.2602	17.590	0	0	0
2023/01/13	R035	01/02/2024			Bond Future	11.2847	88.8723	11.3818	88.3340	0.861	0.0000	0.0000	0
2023/01/13	R035	01/02/2024	12.20	Call	Bond Future	7,644.4900	7.6445	7,592.5600	7.5926	(0.679)	0	0	0
2023/01/13	R035	01/02/2024	12.20	Put	Bond Future	2,756.8600	2.7569	3,243.2200	3.2432	17.642	0	0	0
2023/01/13	R035	01/02/2024	12.18	Call	Bond Future	7,573.4100	7.5734	7,524.1500	7.5241	(0.650)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	R186	02/02/2023	8.32	Call	Bond Future	770.3600	0.7704	642.5600	0.6426	(16.590)	0	0	0
2023/01/13	R186	02/02/2023	8.32	Put	Bond Future	307.7400	0.3077	370.1100	0.3701	20.267	0	0	0
2023/01/13	R186	02/02/2023	8.33	Call	Bond Future	793.9900	0.7940	664.1700	0.6642	(16.350)	0	0	0
2023/01/13	R186	02/02/2023	8.33	Put	Bond Future	297.4300	0.2974	357.7800	0.3578	20.290	0	0	0
2023/01/13	R186	02/02/2023			Bond Future	8.1841	108.9126	8.2399	108.7224	0.682	0.0000	0.0000	57,349
2023/01/13	R186	02/02/2023	8.34	Call	Bond Future	817.8200	0.8178	686.0000	0.6860	(16.118)	0	0	0
2023/01/13	R186	02/02/2023	8.34	Put	Bond Future	287.3300	0.2873	345.6800	0.3457	20.308	0	0	0
2023/01/13	R186	04/05/2023	8.83	Put	Bond Future	519.6100	0.5196	545.8600	0.5459	5.052	0	0	0
2023/01/13	R186	04/05/2023	8.84	Call	Bond Future	2,491.8300	2.4918	2,330.0700	2.3301	(6.492)	0	0	0
2023/01/13	R186	04/05/2023			Bond Future	8.2162	111.0155	8.2748	110.8276	0.713	0.0000	0.0000	38,853
2023/01/13	R186	04/05/2023	8.82	Call	Bond Future	2,444.8300	2.4448	2,283.3900	2.2834	(6.603)	0	0	0
2023/01/13	R186	04/05/2023	8.82	Put	Bond Future	527.4400	0.5274	553.9500	0.5540	5.026	0	0	0
2023/01/13	R186	04/05/2023	8.83	Call	Bond Future	2,468.3900	2.4684	2,306.6900	2.3067	(6.551)	0	0	0
2023/01/13	R186	04/05/2023	8.84	Put	Bond Future	511.6800	0.5117	537.8700	0.5379	5.118	0	0	0
2023/01/13	R186	03/08/2023	9.73	Put	Bond Future	286.8400	0.2868	355.8300	0.3558	24.052	0	0	0
2023/01/13	R186	03/08/2023	9.74	Call	Bond Future	4,781.3200	4.7813	4,601.3600	4.6014	(3.764)	0	0	0
2023/01/13	R186	03/08/2023	9.74	Put	Bond Future	283.8400	0.2838	352.3000	0.3523	24.119	0	0	0
2023/01/13	R186	03/08/2023			Bond Future	8.2066	107.9895	8.2891	107.7411	1.006	0.0000	0.0000	0
2023/01/13	R186	03/08/2023	9.73	Call	Bond Future	4,755.7700	4.7558	4,576.3400	4.5763	(3.773)	0	0	0
2023/01/13	R186	03/08/2023	9.75	Call	Bond Future	4,806.7200	4.8067	4,626.2100	4.6262	(3.755)	0	0	0
2023/01/13	R186	03/08/2023	9.75	Put	Bond Future	280.7000	0.2807	348.6100	0.3486	24.193	0	0	0
2023/01/13	R186	02/11/2023	9.40	Call	Bond Future	3,943.4200	3.9434	3,785.4400	3.7854	(4.006)	0	0	0
2023/01/13	R186	02/11/2023	9.40	Put	Bond Future	661.9500	0.6619	773.5800	0.7736	16.864	0	0	0
2023/01/13	R186	02/11/2023	9.15	Call	Bond Future	3,406.1900	3.4062	3,267.2000	3.2672	(4.081)	0	0	1,715
2023/01/13	R186	02/11/2023			Bond Future	8.2092	110.1633	8.3053	109.8936	1.170	0.0000	0.0000	1,257
2023/01/13	R186	02/11/2023	10.42	Call	Bond Future	6,292.8100	6.2928	6,063.0400	6.0630	(3.651)	0	0	0
2023/01/13	R186	02/11/2023	10.42	Put	Bond Future	301.3500	0.3014	341.1900	0.3412	13.221	0	0	1,715
2023/01/13	R186	02/11/2023	9.15	Put	Bond Future	802.9600	0.8030	933.5800	0.9336	16.267	0	0	0
2023/01/13	R186	02/11/2023	9.38	Call	Bond Future	3,899.8000	3.8998	3,743.0200	3.7430	(4.020)	0	0	0
2023/01/13	R186	02/11/2023	9.38	Put	Bond Future	672.3800	0.6724	785.2100	0.7852	16.781	0	0	0
2023/01/13	R186	02/11/2023	9.39	Call	Bond Future	3,921.5900	3.9216	3,764.2100	3.7642	(4.013)	0	0	0
2023/01/13	R186	02/11/2023	9.39	Put	Bond Future	667.1400	0.6671	779.3700	0.7794	16.823	0	0	0
2023/01/13	R186	01/02/2024	9.51	Call	Bond Future	4,028.9100	4.0289	3,865.3200	3.8653	(4.060)	0	0	0
2023/01/13	R186	01/02/2024	9.52	Put	Bond Future	691.7100	0.6917	842.5200	0.8425	21.802	0	0	0
2023/01/13	R186	01/02/2024	9.50	Call	Bond Future	4,008.5000	4.0085	3,845.9300	3.8459	(4.056)	0	0	0
2023/01/13	R186	01/02/2024			Bond Future	8.2050	107.0955	8.3261	106.7804	1.476	0.0000	0.0000	0
2023/01/13	R186	01/02/2024	9.51	Put	Bond Future	696.2900	0.6963	847.7700	0.8478	21.755	0	0	0
2023/01/13	R186	01/02/2024	9.52	Call	Bond Future	4,049.3500	4.0494	3,885.0900	3.8851	(4.056)	0	0	0
2023/01/13	R186	01/02/2024	9.50	Put	Bond Future	700.9100	0.7009	853.4100	0.8534	21.757	0	0	0
2023/01/13	R197	02/02/2023			Bond Future	328.8129	328.8129	328.7728	328.7728	(0.012)	0.0000	0.0000	977
2023/01/13	R197	04/05/2023			Bond Future	335.2431	335.2431	335.2201	335.2201	(0.007)	0.0000	0.0000	0
2023/01/13	R197	03/08/2023			Bond Future	333.1394	333.1394	332.9446	332.9446	(0.058)	0.0000	0.0000	0
2023/01/13	R197	02/11/2023			Bond Future	339.9223	339.9223	339.6732	339.6732	(0.073)	0.0000	0.0000	0
2023/01/13	R202	02/02/2023			Bond Future	251.5242	251.5242	251.5299	251.5299	0.002	0.0000	0.0000	1,515
2023/01/13	R202	04/05/2023			Bond Future	256.4430	256.4430	256.4625	256.4625	0.008	0.0000	0.0000	4,448
2023/01/13	R202	03/08/2023			Bond Future	256.9532	256.9532	256.8418	256.8418	(0.043)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	R202	02/11/2023			Bond Future	262.1853	262.1853	262.0327	262.0327	(0.058)	0.0000	0.0000	0
2023/01/13	R202	01/02/2024			Bond Future	262.6130	262.6130	262.3624	262.3624	(0.095)	0.0000	0.0000	0
2023/01/13	R209	02/02/2023	10.78	Call	Bond Future	754.8900	0.7549	649.5600	0.6496	(13.953)	0	0	0
2023/01/13	R209	02/02/2023	10.79	Call	Bond Future	778.6300	0.7786	670.3800	0.6704	(13.903)	0	0	0
2023/01/13	R209	02/02/2023	10.80	Put	Bond Future	1,150.2100	1.1502	1,406.0400	1.4060	22.242	0	0	0
2023/01/13	R209	02/02/2023			Bond Future	10.8654	70.3114	10.9349	69.9445	0.640	0.0000	0.0000	13,423
2023/01/13	R209	02/02/2023	10.78	Put	Bond Future	1,209.1500	1.2092	1,470.7200	1.4707	21.633	0	0	0
2023/01/13	R209	02/02/2023	10.79	Put	Bond Future	1,179.4600	1.1795	1,438.1100	1.4381	21.930	0	0	0
2023/01/13	R209	02/02/2023	10.80	Call	Bond Future	802.7400	0.8027	691.6700	0.6917	(13.836)	0	0	0
2023/01/13	R209	04/05/2023	11.50	Put	Bond Future	1,434.8200	1.4348	1,621.6900	1.6217	13.024	0	0	0
2023/01/13	R209	04/05/2023	11.09	Call	Bond Future	2,849.8900	2.8499	2,716.0700	2.7161	(4.696)	0	0	0
2023/01/13	R209	04/05/2023	11.09	Put	Bond Future	2,193.6400	2.1936	2,430.0900	2.4301	10.779	0	0	0
2023/01/13	R209	04/05/2023	11.10	Call	Bond Future	2,879.2800	2.8793	2,744.1900	2.7442	(4.692)	0	0	0
2023/01/13	R209	04/05/2023	11.10	Put	Bond Future	2,171.6000	2.1716	2,406.7800	2.4068	10.830	0	0	0
2023/01/13	R209	04/05/2023	10.00	Call	Bond Future	656.7800	0.6568	593.9800	0.5940	(9.562)	0	0	500
2023/01/13	R209	04/05/2023	10.00	Put	Bond Future	5,949.0600	5.9491	6,256.5300	6.2565	5.168	0	0	0
2023/01/13	R209	04/05/2023	10.50	Call	Bond Future	1,401.0200	1.4010	1,323.0800	1.3231	(5.563)	0	0	2,500
2023/01/13	R209	04/05/2023	10.50	Put	Bond Future	3,878.0800	3.8781	4,170.4100	4.1704	7.538	0	0	0
2023/01/13	R209	04/05/2023			Bond Future	10.9633	68.5177	11.0346	68.1475	0.650	0.0000	0.0000	15,448
2023/01/13	R209	04/05/2023	11.50	Call	Bond Future	4,155.2500	4.1552	3,971.8500	3.9719	(4.414)	0	0	1,000
2023/01/13	R209	04/05/2023	12.50	Call	Bond Future	7,875.9300	7.8759	7,591.4500	7.5914	(3.612)	0	0	0
2023/01/13	R209	04/05/2023	12.50	Put	Bond Future	480.3600	0.4804	566.1500	0.5662	17.860	0	0	8,500
2023/01/13	R209	04/05/2023	11.11	Call	Bond Future	2,908.6400	2.9086	2,772.5800	2.7726	(4.678)	0	0	0
2023/01/13	R209	04/05/2023	11.11	Put	Bond Future	2,149.6000	2.1496	2,383.8100	2.3838	10.896	0	0	0
2023/01/13	R209	04/05/2023	11.00	Call	Bond Future	2,592.2000	2.5922	2,468.5000	2.4685	(4.772)	0	0	2,500
2023/01/13	R209	04/05/2023	11.00	Put	Bond Future	2,401.2300	2.4012	2,647.8000	2.6478	10.268	0	0	6,250
2023/01/13	R209	03/08/2023	11.94	Call	Bond Future	6,088.8000	6.0888	5,955.1600	5.9552	(2.195)	0	0	0
2023/01/13	R209	03/08/2023	11.95	Put	Bond Future	1,692.9300	1.6929	1,971.6000	1.9716	16.461	0	0	0
2023/01/13	R209	03/08/2023	11.93	Call	Bond Future	6,054.9400	6.0549	5,922.2900	5.9223	(2.191)	0	0	0
2023/01/13	R209	03/08/2023			Bond Future	11.0475	69.9256	11.1282	69.5119	0.731	0.0000	0.0000	0
2023/01/13	R209	03/08/2023	11.94	Put	Bond Future	1,705.6900	1.7057	1,985.7000	1.9857	16.416	0	0	0
2023/01/13	R209	03/08/2023	11.95	Call	Bond Future	6,122.8700	6.1229	5,987.8900	5.9879	(2.205)	0	0	0
2023/01/13	R209	03/08/2023	11.93	Put	Bond Future	1,718.7200	1.7187	1,999.7200	1.9997	16.349	0	0	0
2023/01/13	R209	02/11/2023	11.34	Call	Bond Future	4,399.6700	4.3997	4,294.4300	4.2944	(2.392)	0	0	0
2023/01/13	R209	02/11/2023	11.34	Put	Bond Future	3,403.5100	3.4035	3,730.5400	3.7305	9.609	0	0	0
2023/01/13	R209	02/11/2023	11.33	Call	Bond Future	4,371.6400	4.3716	4,267.1300	4.2671	(2.391)	0	0	0
2023/01/13	R209	02/11/2023	11.33	Put	Bond Future	3,425.1500	3.4251	3,752.9100	3.7529	9.569	0	0	0
2023/01/13	R209	02/11/2023			Bond Future	11.1414	68.1819	11.2271	67.7496	0.769	0.0000	0.0000	5,720
2023/01/13	R209	02/11/2023	11.35	Call	Bond Future	4,428.0100	4.4280	4,321.8100	4.3218	(2.398)	0	0	0
2023/01/13	R209	02/11/2023	11.35	Put	Bond Future	3,382.2300	3.3822	3,708.3000	3.7083	9.641	0	0	0
2023/01/13	R209	01/02/2024	12.13	Put	Bond Future	2,511.8200	2.5118	2,865.5700	2.8656	14.083	0	0	0
2023/01/13	R209	01/02/2024	12.14	Call	Bond Future	6,806.9400	6.8069	6,693.3300	6.6933	(1.669)	0	0	0
2023/01/13	R209	01/02/2024	12.14	Put	Bond Future	2,497.7300	2.4977	2,850.4300	2.8504	14.121	0	0	0
2023/01/13	R209	01/02/2024			Bond Future	11.2367	69.5666	11.3306	69.1003	0.835	0.0000	0.0000	0
2023/01/13	R209	01/02/2024	12.13	Call	Bond Future	6,775.4500	6.7754	6,662.8900	6.6629	(1.661)	0	0	0
2023/01/13	R209	01/02/2024	12.12	Call	Bond Future	6,744.2400	6.7442	6,632.7200	6.6327	(1.654)	0	0	0
2023/01/13	R209	01/02/2024	12.12	Put	Bond Future	2,526.2500	2.5263	2,881.0400	2.8810	14.044	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	R210	02/02/2023			Bond Future	223.5147	223.5147	223.4099	223.4099	(0.047)	0.0000	0.0000	372
2023/01/13	R210	04/05/2023			Bond Future	224.8002	224.8002	224.7056	224.7056	(0.042)	0.0000	0.0000	72
2023/01/13	R210	03/08/2023			Bond Future	229.4701	229.4701	229.2569	229.2569	(0.093)	0.0000	0.0000	0
2023/01/13	R210	02/11/2023			Bond Future	230.9759	230.9759	230.7240	230.7240	(0.109)	0.0000	0.0000	0
2023/01/13	R210	01/02/2024			Bond Future	235.7197	235.7197	235.3776	235.3776	(0.145)	0.0000	0.0000	0
2023/01/13	R213	02/02/2023	10.01	Call	Bond Future	397.9000	0.3979	422.6700	0.4227	6.225	0	0	0
2023/01/13	R213	02/02/2023	10.43	Put	Bond Future	438.1200	0.4381	538.7200	0.5387	22.962	0	0	0
2023/01/13	R213	02/02/2023	12.20	Call	Bond Future	8,921.2800	8.9213	8,781.9600	8.7820	(1.562)	0	0	0
2023/01/13	R213	02/02/2023	12.20	Put	Bond Future	1.2300	0.0012	1.8300	0.0018	48.780	0	0	912
2023/01/13	R213	02/02/2023	10.22	Put	Bond Future	776.6200	0.7766	914.0100	0.9140	17.691	0	0	0
2023/01/13	R213	02/02/2023	10.23	Call	Bond Future	908.7000	0.9087	904.5700	0.9046	(0.454)	0	0	0
2023/01/13	R213	02/02/2023	10.35	Call	Bond Future	1,270.6600	1.2707	1,245.6300	1.2456	(1.970)	0	0	0
2023/01/13	R213	02/02/2023	10.35	Put	Bond Future	547.6600	0.5477	662.5500	0.6625	20.978	0	0	476
2023/01/13	R213	02/02/2023			Bond Future	10.1982	85.7943	10.2275	85.6544	0.287	0.0000	0.0000	34,020
2023/01/13	R213	02/02/2023	9.16	Call	Bond Future	0.1700	0.0002	0.1400	0.0001	(17.647)	0	0	476
2023/01/13	R213	02/02/2023	9.16	Put	Bond Future	5,169.3200	5.1693	5,309.2100	5.3092	2.706	0	0	0
2023/01/13	R213	02/02/2023	10.01	Put	Bond Future	1,305.8900	1.3059	1,470.5800	1.4706	12.611	0	0	476
2023/01/13	R213	02/02/2023	10.21	Call	Bond Future	853.3600	0.8534	852.4800	0.8525	(0.103)	0	0	0
2023/01/13	R213	02/02/2023	10.21	Put	Bond Future	797.0100	0.7970	936.0500	0.9361	17.445	0	0	0
2023/01/13	R213	02/02/2023	10.43	Call	Bond Future	1,539.0000	1.5390	1,499.6800	1.4997	(2.555)	0	0	912
2023/01/13	R213	02/02/2023	10.22	Call	Bond Future	880.8200	0.8808	878.2900	0.8783	(0.287)	0	0	0
2023/01/13	R213	02/02/2023	10.23	Put	Bond Future	756.6900	0.7567	892.4800	0.8925	17.945	0	0	0
2023/01/13	R213	04/05/2023	10.75	Call	Bond Future	3,446.4700	3.4465	3,443.3600	3.4434	(0.090)	0	0	0
2023/01/13	R213	04/05/2023	10.75	Put	Bond Future	1,371.6600	1.3717	1,506.6500	1.5066	9.841	0	0	0
2023/01/13	R213	04/05/2023			Bond Future	10.2990	83.8993	10.3286	83.7612	0.287	0.0000	0.0000	17,751
2023/01/13	R213	04/05/2023	10.74	Call	Bond Future	3,416.2900	3.4163	3,413.6500	3.4137	(0.077)	0	0	0
2023/01/13	R213	04/05/2023	10.74	Put	Bond Future	1,386.7700	1.3868	1,522.2300	1.5222	9.768	0	0	0
2023/01/13	R213	04/05/2023	10.73	Call	Bond Future	3,386.2200	3.3862	3,384.0600	3.3841	(0.064)	0	0	0
2023/01/13	R213	04/05/2023	10.73	Put	Bond Future	1,402.0100	1.4020	1,537.9500	1.5379	9.696	0	0	0
2023/01/13	R213	03/08/2023	11.62	Put	Bond Future	1,034.2500	1.0342	1,158.5500	1.1586	12.018	0	0	0
2023/01/13	R213	03/08/2023	11.63	Call	Bond Future	6,474.9100	6.4749	6,414.0500	6.4140	(0.940)	0	0	0
2023/01/13	R213	03/08/2023			Bond Future	10.3834	85.6226	10.4239	85.4380	0.390	0.0000	0.0000	0
2023/01/13	R213	03/08/2023	11.62	Call	Bond Future	6,441.5700	6.4416	6,381.3200	6.3813	(0.935)	0	0	0
2023/01/13	R213	03/08/2023	11.63	Put	Bond Future	1,025.7300	1.0257	1,149.4200	1.1494	12.059	0	0	0
2023/01/13	R213	03/08/2023	11.61	Call	Bond Future	6,408.0700	6.4081	6,348.6100	6.3486	(0.928)	0	0	0
2023/01/13	R213	03/08/2023	11.61	Put	Bond Future	1,042.6500	1.0427	1,167.7400	1.1677	11.997	0	0	0
2023/01/13	R213	02/11/2023	11.13	Call	Bond Future	4,853.4200	4.8534	4,875.6600	4.8757	0.458	0	0	0
2023/01/13	R213	02/11/2023	11.13	Put	Bond Future	2,052.8500	2.0528	2,275.8200	2.2758	10.861	0	0	0
2023/01/13	R213	02/11/2023			Bond Future	10.4864	83.7934	10.5316	83.5927	0.431	0.0000	0.0000	1,911
2023/01/13	R213	02/11/2023	11.12	Call	Bond Future	4,824.7600	4.8248	4,847.6600	4.8477	0.475	0	0	0
2023/01/13	R213	02/11/2023	11.12	Put	Bond Future	2,066.7800	2.0668	2,290.4100	2.2904	10.820	0	0	0
2023/01/13	R213	02/11/2023	11.11	Call	Bond Future	4,796.1600	4.7962	4,819.7100	4.8197	0.491	0	0	0
2023/01/13	R213	02/11/2023	11.11	Put	Bond Future	2,080.8000	2.0808	2,305.0800	2.3051	10.779	0	0	0
2023/01/13	R213	01/02/2024	11.71	Call	Bond Future	6,268.0200	6.2680	6,307.7600	6.3078	0.634	0	0	0
2023/01/13	R213	01/02/2024	11.71	Put	Bond Future	1,623.8200	1.6238	1,899.4000	1.8994	16.971	0	0	0
2023/01/13	R213	01/02/2024	11.70	Call	Bond Future	6,237.8200	6.2378	6,278.3900	6.2784	0.650	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	R213	01/02/2024	11.70	Put	Bond Future	1,633.8500	1.6338	1,910.2600	1.9103	16.918	0	0	0
2023/01/13	R213	01/02/2024			Bond Future	10.5967	85.4955	10.6513	85.2597	0.515	0.0000	0.0000	0
2023/01/13	R213	01/02/2024	11.72	Call	Bond Future	6,297.9600	6.2980	6,337.1600	6.3372	0.622	0	0	0
2023/01/13	R213	01/02/2024	11.72	Put	Bond Future	1,613.5600	1.6136	1,888.6000	1.8886	17.046	0	0	0
2023/01/13	R214	02/02/2023	10.90	Put	Bond Future	1,479.8300	1.4798	1,823.5300	1.8235	23.226	0	0	0
2023/01/13	R214	02/02/2023	11.10	Call	Bond Future	1,230.3800	1.2304	995.8200	0.9958	(19.064)	0	0	0
2023/01/13	R214	02/02/2023	11.07	Call	Bond Future	1,138.4600	1.1385	916.3200	0.9163	(19.512)	0	0	0
2023/01/13	R214	02/02/2023	11.07	Put	Bond Future	970.0400	0.9700	1,245.3400	1.2453	28.380	0	0	0
2023/01/13	R214	02/02/2023	11.08	Call	Bond Future	1,168.6500	1.1686	942.4100	0.9424	(19.359)	0	0	0
2023/01/13	R214	02/02/2023	11.08	Put	Bond Future	944.7100	0.9447	1,215.9100	1.2159	28.707	0	0	0
2023/01/13	R214	02/02/2023			Bond Future	11.0397	67.6486	11.1294	67.1511	0.813	0.0000	0.0000	71,030
2023/01/13	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/13	R214	02/02/2023		Put	Bond Future	32,351.4200	32.3514	32,848.8600	32.8489	1.538	0	0	0
2023/01/13	R214	02/02/2023	10.30	Call	Bond Future	44.1100	0.0441	29.3500	0.0294	(33.462)	0	0	0
2023/01/13	R214	02/02/2023	10.30	Put	Bond Future	4,382.4800	4.3825	4,865.1600	4.8652	11.014	0	0	0
2023/01/13	R214	02/02/2023	10.90	Call	Bond Future	692.8700	0.6929	539.1300	0.5391	(22.189)	0	0	2,300
2023/01/13	R214	02/02/2023	11.80	Call	Bond Future	4,127.4700	4.1275	3,681.2400	3.6812	(10.811)	0	0	0
2023/01/13	R214	02/02/2023	11.80	Put	Bond Future	92.6100	0.0926	143.8200	0.1438	55.296	0	0	0
2023/01/13	R214	02/02/2023	11.09	Call	Bond Future	1,199.2800	1.1993	968.9400	0.9689	(19.207)	0	0	0
2023/01/13	R214	02/02/2023	11.09	Put	Bond Future	919.8800	0.9199	1,186.9800	1.1870	29.036	0	0	0
2023/01/13	R214	02/02/2023	11.10	Put	Bond Future	895.6000	0.8956	1,158.4800	1.1585	29.352	0	0	0
2023/01/13	R214	02/02/2023	11.60	Call	Bond Future	3,202.6100	3.2026	2,795.4500	2.7955	(12.713)	0	0	2,300
2023/01/13	R214	02/02/2023	11.60	Put	Bond Future	190.3400	0.1903	280.6200	0.2806	47.431	0	0	0
2023/01/13	R214	02/02/2023	11.00	Call	Bond Future	939.0400	0.9390	745.7800	0.7458	(20.581)	0	0	0
2023/01/13	R214	02/02/2023	11.00	Put	Bond Future	1,161.3900	1.1614	1,465.5700	1.4656	26.191	0	0	0
2023/01/13	R214	04/05/2023	11.36	Call	Bond Future	3,323.4200	3.3234	3,121.8000	3.1218	(6.067)	0	0	0
2023/01/13	R214	04/05/2023	11.36	Put	Bond Future	2,079.3600	2.0794	2,381.2200	2.3812	14.517	0	0	0
2023/01/13	R214	04/05/2023	11.37	Call	Bond Future	3,355.6200	3.3556	3,152.2900	3.1523	(6.059)	0	0	0
2023/01/13	R214	04/05/2023	11.37	Put	Bond Future	2,058.1700	2.0582	2,358.3200	2.3583	14.583	0	0	0
2023/01/13	R214	04/05/2023			Bond Future	11.1306	65.6569	11.2226	65.1534	0.827	0.0000	0.0000	19,888
2023/01/13	R214	04/05/2023	11.38	Call	Bond Future	3,387.7900	3.3878	3,182.9100	3.1829	(6.048)	0	0	0
2023/01/13	R214	04/05/2023	11.38	Put	Bond Future	2,037.0200	2.0370	2,335.6200	2.3356	14.659	0	0	0
2023/01/13	R214	03/08/2023	12.14	Call	Bond Future	6,589.4100	6.5894	6,321.7000	6.3217	(4.063)	0	0	0
2023/01/13	R214	03/08/2023	12.14	Put	Bond Future	1,822.0700	1.8221	2,102.1500	2.1022	15.372	0	0	0
2023/01/13	R214	03/08/2023	12.15	Call	Bond Future	6,624.4000	6.6244	6,355.4300	6.3554	(4.060)	0	0	0
2023/01/13	R214	03/08/2023	12.15	Put	Bond Future	1,808.8300	1.8088	2,087.6500	2.0876	15.414	0	0	0
2023/01/13	R214	03/08/2023			Bond Future	11.2099	67.0056	11.3113	66.4578	0.904	0.0000	0.0000	0
2023/01/13	R214	03/08/2023	12.16	Call	Bond Future	6,659.4300	6.6594	6,389.2000	6.3892	(4.058)	0	0	0
2023/01/13	R214	03/08/2023	12.16	Put	Bond Future	1,795.7000	1.7957	2,073.2600	2.0733	15.457	0	0	0
2023/01/13	R214	02/11/2023	11.45	Put	Bond Future	3,717.2700	3.7173	4,217.4900	4.2175	13.457	0	0	0
2023/01/13	R214	02/11/2023	11.46	Call	Bond Future	4,543.1600	4.5432	4,473.8400	4.4738	(1.526)	0	0	0
2023/01/13	R214	02/11/2023	11.46	Put	Bond Future	3,693.7100	3.6937	4,192.8600	4.1929	13.514	0	0	0
2023/01/13	R214	02/11/2023			Bond Future	11.3002	65.0554	11.4068	64.4869	0.943	0.0000	0.0000	0
2023/01/13	R214	02/11/2023	11.47	Call	Bond Future	4,572.0900	4.5721	4,502.1600	4.5022	(1.529)	0	0	0
2023/01/13	R214	02/11/2023	11.47	Put	Bond Future	3,670.0500	3.6700	4,168.5900	4.1686	13.584	0	0	0
2023/01/13	R214	02/11/2023	11.45	Call	Bond Future	4,514.0700	4.5141	4,445.8200	4.4458	(1.512)	0	0	0
2023/01/13	R214	01/02/2024	12.16	Call	Bond Future	6,731.6500	6.7316	6,587.5100	6.5875	(2.141)	0	0	0

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2023/01/13	R214	01/02/2024	12.16	Put	Bond Future	2,865.4800	2.8655	3,325.3700	3.3254	16.049	0	0	0
2023/01/13	R214	01/02/2024			Bond Future	11.3943	66.3767	11.5091	65.7727	1.008	0.0000	0.0000	0
2023/01/13	R214	01/02/2024	12.14	Call	Bond Future	6,667.8900	6.6679	6,526.3800	6.5264	(2.122)	0	0	0
2023/01/13	R214	01/02/2024	12.14	Put	Bond Future	2,898.0300	2.8980	3,360.5500	3.3606	15.960	0	0	0
2023/01/13	R214	01/02/2024	12.15	Call	Bond Future	6,699.6300	6.6996	6,557.0500	6.5571	(2.128)	0	0	0
2023/01/13	R214	01/02/2024	12.15	Put	Bond Future	2,881.5900	2.8816	3,343.0400	3.3430	16.014	0	0	0
2023/01/13	R248	02/02/2023	11.00	Call	Bond Future	1,323.2900	1.3233	1,077.8000	1.0778	(18.551)	0	0	2,900
2023/01/13	R248	02/02/2023	11.00	Put	Bond Future	1,309.1400	1.3091	1,659.2200	1.6592	26.741	0	0	0
2023/01/13	R248	02/02/2023	11.60	Call	Bond Future	4,273.3700	4.2734	3,778.2400	3.7782	(11.586)	0	0	2,900
2023/01/13	R248	02/02/2023	11.60	Put	Bond Future	202.6200	0.2026	303.0600	0.3031	49.571	0	0	0
2023/01/13	R248	02/02/2023	11.70	Call	Bond Future	4,853.6300	4.8536	4,334.1000	4.3341	(10.704)	0	0	0
2023/01/13	R248	02/02/2023	11.70	Put	Bond Future	141.3100	0.1413	217.3500	0.2173	53.811	0	0	0
2023/01/13	R248	02/02/2023	11.08	Call	Bond Future	1,632.2900	1.6323	1,347.1400	1.3471	(17.469)	0	0	0
2023/01/13	R248	02/02/2023	11.08	Put	Bond Future	1,055.9300	1.0559	1,366.3500	1.3663	29.398	0	0	0
2023/01/13	R248	02/02/2023	11.10	Put	Bond Future	998.9600	0.9990	1,299.4400	1.2994	30.079	0	0	0
2023/01/13	R248	02/02/2023			Bond Future	10.9980	84.8128	11.0828	84.2172	0.771	0.0000	0.0000	85,271
2023/01/13	R248	02/02/2023	10.40	Call	Bond Future	120.0800	0.1201	86.2500	0.0863	(28.173)	0	0	0
2023/01/13	R248	02/02/2023	10.40	Put	Bond Future	4,548.4400	4.5484	5,110.1800	5.1102	12.350	0	0	0
2023/01/13	R248	02/02/2023	11.06	Call	Bond Future	1,551.8900	1.5519	1,276.6200	1.2766	(17.738)	0	0	0
2023/01/13	R248	02/02/2023	11.06	Put	Bond Future	1,115.4500	1.1155	1,435.7500	1.4357	28.715	0	0	0
2023/01/13	R248	02/02/2023	11.07	Call	Bond Future	1,591.8400	1.5918	1,311.6200	1.3116	(17.604)	0	0	0
2023/01/13	R248	02/02/2023	11.07	Put	Bond Future	1,085.3800	1.0854	1,400.7300	1.4007	29.054	0	0	0
2023/01/13	R248	02/02/2023	11.10	Call	Bond Future	1,714.8200	1.7148	1,419.7300	1.4197	(17.208)	0	0	0
2023/01/13	R248	04/05/2023	11.35	Call	Bond Future	4,301.6200	4.3016	4,157.1600	4.1572	(3.358)	0	0	0
2023/01/13	R248	04/05/2023	11.35	Put	Bond Future	2,519.0800	2.5191	2,977.2500	2.9773	18.188	0	0	0
2023/01/13	R248	04/05/2023			Bond Future	11.0892	81.9918	11.1763	81.3892	0.785	0.0000	0.0000	189,604
2023/01/13	R248	04/05/2023	11.34	Call	Bond Future	4,260.7200	4.2607	4,118.2800	4.1183	(3.343)	0	0	0
2023/01/13	R248	04/05/2023	11.34	Put	Bond Future	2,545.2700	2.5453	3,005.4600	3.0055	18.080	0	0	0
2023/01/13	R248	04/05/2023	11.33	Call	Bond Future	4,219.9800	4.2200	4,079.5500	4.0795	(3.328)	0	0	0
2023/01/13	R248	04/05/2023	11.33	Put	Bond Future	2,571.7100	2.5717	3,033.9100	3.0339	17.972	0	0	0
2023/01/13	R248	03/08/2023	12.11	Call	Bond Future	8,294.8800	8.2949	7,999.8600	7.9999	(3.557)	0	0	0
2023/01/13	R248	03/08/2023	12.11	Put	Bond Future	2,269.7200	2.2697	2,632.3100	2.6323	15.975	0	0	0
2023/01/13	R248	03/08/2023			Bond Future	11.1717	83.6386	11.2681	82.9810	0.862	0.0000	0.0000	0
2023/01/13	R248	03/08/2023	12.10	Call	Bond Future	8,251.3800	8.2514	7,957.9300	7.9579	(3.556)	0	0	0
2023/01/13	R248	03/08/2023	12.10	Put	Bond Future	2,286.1900	2.2862	2,650.3500	2.6504	15.929	0	0	0
2023/01/13	R248	03/08/2023	12.09	Call	Bond Future	8,207.7100	8.2077	7,916.0400	7.9160	(3.554)	0	0	0
2023/01/13	R248	03/08/2023	12.09	Put	Bond Future	2,302.5800	2.3026	2,668.5200	2.6685	15.893	0	0	0
2023/01/13	R248	02/11/2023	11.48	Call	Bond Future	6,045.4200	6.0454	5,870.2900	5.8703	(2.897)	0	0	0
2023/01/13	R248	02/11/2023	11.49	Put	Bond Future	4,527.4800	4.5275	5,033.8500	5.0338	11.184	0	0	0
2023/01/13	R248	02/11/2023	11.47	Call	Bond Future	6,008.4300	6.0084	5,834.2400	5.8342	(2.899)	0	0	0
2023/01/13	R248	02/11/2023			Bond Future	11.2568	80.9005	11.3582	80.2177	0.901	0.0000	0.0000	13,000
2023/01/13	R248	02/11/2023	11.48	Put	Bond Future	4,555.7300	4.5557	5,063.3200	5.0633	11.142	0	0	0
2023/01/13	R248	02/11/2023	11.49	Call	Bond Future	6,082.7700	6.0828	5,906.4200	5.9064	(2.899)	0	0	0
2023/01/13	R248	02/11/2023	11.47	Put	Bond Future	4,584.4300	4.5844	5,092.9600	5.0930	11.093	0	0	0
2023/01/13	R248	01/02/2024	12.15	Call	Bond Future	8,665.1200	8.6651	8,512.1600	8.5122	(1.765)	0	0	0
2023/01/13	R248	01/02/2024	12.15	Put	Bond Future	3,568.6100	3.5686	4,142.1600	4.1422	16.072	0	0	0
2023/01/13	R248	01/02/2024	12.14	Call	Bond Future	8,625.5400	8.6255	8,473.8700	8.4739	(1.758)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/13	R248	01/02/2024	12.14	Put	Bond Future	3,588.6000	3.5886	4,163.4400	4.1634	16.019	0	0	0
2023/01/13	R248	01/02/2024			Bond Future	11.3426	82.5805	11.4521	81.8540	0.965	0.0000	0.0000	0
2023/01/13	R248	01/02/2024	12.16	Call	Bond Future	8,705.0500	8.7050	8,550.4900	8.5505	(1.776)	0	0	0
2023/01/13	R248	01/02/2024	12.16	Put	Bond Future	3,549.0500	3.5490	4,121.0000	4.1210	16.116	0	0	0

Total **1701983**