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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/01/2023 TO 27/01/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	2025	02/02/2023		Bond Future	166.2584	166.2584	166.2612	166.2612	0.002	0.0000	0.0000	5,972
2023/01/27	2025	04/05/2023		Bond Future	169.5002	169.5002	169.4789	169.4789	(0.013)	0.0000	0.0000	5,237
2023/01/27	2025	03/08/2023		Bond Future	171.2629	171.2629	171.1101	171.1101	(0.089)	0.0000	0.0000	214
2023/01/27	2025	02/11/2023		Bond Future	174.8909	174.8909	174.4782	174.4782	(0.236)	0.0000	0.0000	0
2023/01/27	2025	01/02/2024		Bond Future	176.4732	176.4732	176.1387	176.1387	(0.190)	0.0000	0.0000	0
2023/01/27	2029	02/02/2023		Bond Future	120.5854	120.5854	120.5901	120.5901	0.004	0.0000	0.0000	824
2023/01/27	2029	04/05/2023		Bond Future	121.6400	121.6400	121.6273	121.6273	(0.010)	0.0000	0.0000	1,045

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
2023/01/27	2029	03/08/2023			Bond Future	124.1540	124.1540	124.0468	124.0468	(0.086)	0.0000	0.0000	728
2023/01/27	2029	02/11/2023			Bond Future	125.4563	125.4563	125.1617	125.1617	(0.235)	0.0000	0.0000	0
2023/01/27	2029	01/02/2024			Bond Future	127.8720	127.8720	127.6341	127.6341	(0.186)	0.0000	0.0000	0
2023/01/27	2030	02/02/2023	8.81	Put	Bond Future	3,886.6500	3.8867	4,118.1400	4.1181	5.956	0	0	0
2023/01/27	2030	02/02/2023	9.04	Call	Bond Future	0.6600	0.0007	0.5400	0.0005	(18.182)	0	0	0
2023/01/27	2030	02/02/2023	9.04	Put	Bond Future	2,746.3900	2.7464	2,977.7600	2.9778	8.425	0	0	0
2023/01/27	2030	02/02/2023	9.08	Put	Bond Future	2,550.5800	2.5506	2,781.7100	2.7817	9.062	0	0	0
2023/01/27	2030	02/02/2023	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/01/27	2030	02/02/2023	11.35	Call	Bond Future	7,814.8400	7.8148	7,583.3500	7.5834	(2.962)	0	0	5,000
2023/01/27	2030	02/02/2023	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	2030	02/02/2023	9.99	Call	Bond Future	1,843.5400	1.8435	1,633.6100	1.6336	(11.387)	0	0	0
2023/01/27	2030	02/02/2023	10.00	Call	Bond Future	1,886.3100	1.8863	1,675.0800	1.6751	(11.198)	0	0	0
2023/01/27	2030	02/02/2023	10.01	Put	Bond Future	47.1900	0.0472	66.1900	0.0662	40.263	0	0	0
2023/01/27	2030	02/02/2023	9.80	Call	Bond Future	1,080.8800	1.0809	910.5500	0.9106	(15.758)	0	0	0
2023/01/27	2030	02/02/2023	9.94	Put	Bond Future	74.9000	0.0749	104.0800	0.1041	38.959	0	0	102
2023/01/27	2030	02/02/2023	9.20	Call	Bond Future	12.1000	0.0121	8.4700	0.0085	(30.000)	0	0	0
2023/01/27	2030	02/02/2023	9.20	Put	Bond Future	1,974.2000	1.9742	2,202.0600	2.2021	11.542	0	0	0
2023/01/27	2030	02/02/2023	9.66	Call	Bond Future	618.9400	0.6189	495.6500	0.4956	(19.920)	0	0	0
2023/01/27	2030	02/02/2023	9.66	Put	Bond Future	373.1300	0.3731	481.3300	0.4813	28.998	0	0	102
2023/01/27	2030	02/02/2023			Bond Future	9.6081	92.1073	9.6570	91.8758	0.509	0.0000	0.0000	34,304
2023/01/27	2030	02/02/2023	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	102
2023/01/27	2030	02/02/2023	9.08	Call	Bond Future	1.5300	0.0015	1.1700	0.0012	(23.529)	0	0	388
2023/01/27	2030	02/02/2023	11.55	Call	Bond Future	8,657.2400	8.6572	8,425.7500	8.4258	(2.674)	0	0	5,000
2023/01/27	2030	02/02/2023	11.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	2030	02/02/2023	11.12	Call	Bond Future	6,832.6100	6.8326	6,601.1200	6.6011	(3.388)	0	0	0
2023/01/27	2030	02/02/2023	11.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	2030	02/02/2023	11.16	Call	Bond Future	7,004.4800	7.0045	6,772.9900	6.7730	(3.305)	0	0	0
2023/01/27	2030	02/02/2023	9.99	Put	Bond Future	54.0000	0.0540	75.5600	0.0756	39.926	0	0	0
2023/01/27	2030	02/02/2023	10.00	Put	Bond Future	50.5100	0.0505	70.7700	0.0708	40.111	0	0	0
2023/01/27	2030	02/02/2023	10.01	Call	Bond Future	1,929.2300	1.9292	1,716.7400	1.7167	(11.014)	0	0	0
2023/01/27	2030	02/02/2023	9.80	Put	Bond Future	176.1100	0.1761	237.2700	0.2373	34.728	0	0	0
2023/01/27	2030	02/02/2023	9.83	Call	Bond Future	1,193.0200	1.1930	1,014.4500	1.0144	(14.968)	0	0	388
2023/01/27	2030	02/02/2023	9.83	Put	Bond Future	147.8200	0.1478	200.7400	0.2007	35.800	0	0	0
2023/01/27	2030	02/02/2023	9.94	Call	Bond Future	1,632.6600	1.6327	1,430.3500	1.4303	(12.391)	0	0	0
2023/01/27	2030	02/02/2023	9.79	Call	Bond Future	1,044.4200	1.0444	877.0300	0.8770	(16.027)	0	0	0
2023/01/27	2030	02/02/2023	9.79	Put	Bond Future	186.5200	0.1865	250.6200	0.2506	34.366	0	0	0
2023/01/27	2030	04/05/2023	11.34	Call	Bond Future	7,419.2900	7.4193	7,200.9300	7.2009	(2.943)	0	0	0
2023/01/27	2030	04/05/2023	11.34	Put	Bond Future	244.9200	0.2449	275.8400	0.2758	12.625	0	0	150
2023/01/27	2030	04/05/2023	10.42	Call	Bond Future	4,076.8600	4.0769	3,908.5900	3.9086	(4.127)	0	0	479
2023/01/27	2030	04/05/2023	10.42	Put	Bond Future	836.8200	0.8368	917.8300	0.9178	9.681	0	0	0
2023/01/27	2030	04/05/2023	10.52	Call	Bond Future	4,415.0300	4.4150	4,239.5100	4.2395	(3.976)	0	0	0
2023/01/27	2030	04/05/2023	10.52	Put	Bond Future	736.2900	0.7363	810.0500	0.8100	10.018	0	0	0
2023/01/27	2030	04/05/2023	10.53	Call	Bond Future	4,449.2500	4.4493	4,273.0300	4.2730	(3.961)	0	0	0
2023/01/27	2030	04/05/2023	10.53	Put	Bond Future	726.7900	0.7268	799.8500	0.7998	10.052	0	0	0
2023/01/27	2030	04/05/2023	9.67	Call	Bond Future	1,914.0900	1.9141	1,812.7700	1.8128	(5.293)	0	0	479
2023/01/27	2030	04/05/2023	9.67	Put	Bond Future	2,053.6000	2.0536	2,201.5600	2.2016	7.205	0	0	0
2023/01/27	2030	04/05/2023	9.78	Call	Bond Future	2,179.9100	2.1799	2,068.4300	2.0684	(5.114)	0	0	388

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
2023/01/27	2030	04/05/2023	9.78	Put	Bond Future	1,813.7200	1.8137	1,951.5200	1.9515	7.598	0	0	0
2023/01/27	2030	04/05/2023	10.00	Call	Bond Future	2,769.9700	2.7700	2,638.3100	2.6383	(4.753)	0	0	1,080
2023/01/27	2030	04/05/2023	10.00	Put	Bond Future	1,402.8200	1.4028	1,520.4400	1.5204	8.385	0	0	0
2023/01/27	2030	04/05/2023	9.03	Call	Bond Future	781.5400	0.7815	733.9200	0.7339	(6.093)	0	0	388
2023/01/27	2030	04/05/2023	9.03	Put	Bond Future	3,934.0400	3.9340	4,135.7000	4.1357	5.126	0	0	0
2023/01/27	2030	04/05/2023	9.58	Put	Bond Future	2,267.3000	2.2673	2,423.5300	2.4235	6.891	0	0	0
2023/01/27	2030	04/05/2023			Bond Future	9.7003	93.8804	9.7545	93.6311	0.559	0.0000	0.0000	81,051
2023/01/27	2030	04/05/2023	12.57	Call	Bond Future	12,121.8500	12.1218	11,877.5800	11.8776	(2.015)	0	0	0
2023/01/27	2030	04/05/2023	12.57	Put	Bond Future	27.3500	0.0273	32.3600	0.0324	18.318	0	0	350
2023/01/27	2030	04/05/2023	11.62	Call	Bond Future	8,493.2500	8.4933	8,266.2300	8.2662	(2.673)	0	0	0
2023/01/27	2030	04/05/2023	11.62	Put	Bond Future	165.6100	0.1656	187.8700	0.1879	13.441	0	0	388
2023/01/27	2030	04/05/2023	12.04	Call	Bond Future	10,100.7900	10.1008	9,863.8200	9.8638	(2.346)	0	0	0
2023/01/27	2030	04/05/2023	12.04	Put	Bond Future	80.4300	0.0804	92.7400	0.0927	15.305	0	0	1,080
2023/01/27	2030	04/05/2023	12.50	Call	Bond Future	11,856.2000	11.8562	11,612.6000	11.6126	(2.055)	0	0	0
2023/01/27	2030	04/05/2023	12.50	Put	Bond Future	31.7600	0.0318	37.4400	0.0374	17.884	0	0	479
2023/01/27	2030	04/05/2023	10.54	Call	Bond Future	4,483.5500	4.4836	4,306.6300	4.3066	(3.946)	0	0	0
2023/01/27	2030	04/05/2023	10.54	Put	Bond Future	717.4000	0.7174	789.7600	0.7898	10.086	0	0	0
2023/01/27	2030	04/05/2023	10.65	Call	Bond Future	4,866.6400	4.8666	4,682.3400	4.6823	(3.787)	0	0	350
2023/01/27	2030	04/05/2023	10.65	Put	Bond Future	621.6900	0.6217	686.6700	0.6867	10.452	0	0	0
2023/01/27	2030	04/05/2023	9.58	Call	Bond Future	1,711.4100	1.7114	1,618.3600	1.6184	(5.437)	0	0	150
2023/01/27	2030	03/08/2023	12.89	Call	Bond Future	12,768.5200	12.7685	12,456.6200	12.4566	(2.443)	0	0	0
2023/01/27	2030	03/08/2023	12.89	Put	Bond Future	99.0200	0.0990	113.7800	0.1138	14.906	0	0	350
2023/01/27	2030	03/08/2023	11.34	Call	Bond Future	7,270.8000	7.2708	7,048.1600	7.0482	(3.062)	0	0	0
2023/01/27	2030	03/08/2023	11.34	Put	Bond Future	610.5100	0.6105	714.5300	0.7145	17.038	0	0	0
2023/01/27	2030	03/08/2023	11.35	Call	Bond Future	7,305.8300	7.3058	7,082.3400	7.0823	(3.059)	0	0	0
2023/01/27	2030	03/08/2023	11.36	Put	Bond Future	599.2800	0.5993	701.7700	0.7018	17.102	0	0	0
2023/01/27	2030	03/08/2023	10.40	Call	Bond Future	4,182.3900	4.1824	4,035.8400	4.0358	(3.504)	0	0	1,012
2023/01/27	2030	03/08/2023	10.65	Call	Bond Future	4,954.5600	4.9546	4,785.9900	4.7860	(3.402)	0	0	350
2023/01/27	2030	03/08/2023	10.65	Put	Bond Future	1,155.3400	1.1553	1,313.4300	1.3134	13.683	0	0	0
2023/01/27	2030	03/08/2023			Bond Future	9.7763	91.7910	9.8496	91.4643	0.750	0.0000	0.0000	5,629
2023/01/27	2030	03/08/2023	12.59	Call	Bond Future	11,701.1800	11.7012	11,395.4300	11.3954	(2.613)	0	0	0
2023/01/27	2030	03/08/2023	12.59	Put	Bond Future	151.5600	0.1516	172.4700	0.1725	13.797	0	0	1,012
2023/01/27	2030	03/08/2023	11.35	Put	Bond Future	604.9500	0.6049	708.1200	0.7081	17.054	0	0	0
2023/01/27	2030	03/08/2023	11.36	Call	Bond Future	7,340.7300	7.3407	7,116.5600	7.1166	(3.054)	0	0	0
2023/01/27	2030	03/08/2023	10.40	Put	Bond Future	1,449.6900	1.4497	1,629.8000	1.6298	12.424	0	0	0
2023/01/27	2030	02/11/2023	10.81	Call	Bond Future	5,605.8600	5.6059	5,328.6900	5.3287	(4.944)	0	0	0
2023/01/27	2030	02/11/2023	10.81	Put	Bond Future	1,511.0400	1.5110	1,706.7000	1.7067	12.949	0	0	0
2023/01/27	2030	02/11/2023	10.80	Call	Bond Future	5,575.6900	5.5757	5,299.4600	5.2995	(4.954)	0	0	0
2023/01/27	2030	02/11/2023	10.80	Put	Bond Future	1,521.8100	1.5218	1,718.4100	1.7184	12.919	0	0	0
2023/01/27	2030	02/11/2023			Bond Future	9.8379	93.7155	9.9474	93.2427	1.112	0.0000	0.0000	149
2023/01/27	2030	02/11/2023	10.82	Call	Bond Future	5,636.0800	5.6361	5,357.9600	5.3580	(4.935)	0	0	0
2023/01/27	2030	02/11/2023	10.82	Put	Bond Future	1,500.3400	1.5003	1,695.0500	1.6950	12.978	0	0	0
2023/01/27	2030	01/02/2024	11.37	Call	Bond Future	7,095.1100	7.0951	6,845.5100	6.8455	(3.518)	0	0	0
2023/01/27	2030	01/02/2024	11.37	Put	Bond Future	1,385.5800	1.3856	1,569.7400	1.5697	13.291	0	0	0
2023/01/27	2030	01/02/2024			Bond Future	9.9502	91.4918	10.0541	91.0580	1.045	0.0000	0.0000	0
2023/01/27	2030	01/02/2024	11.36	Call	Bond Future	7,064.8500	7.0649	6,816.0000	6.8160	(3.522)	0	0	0
2023/01/27	2030	01/02/2024	11.36	Put	Bond Future	1,393.9500	1.3940	1,578.8600	1.5789	13.265	0	0	0
2023/01/27	2030	01/02/2024	11.35	Call	Bond Future	7,034.6200	7.0346	6,786.8400	6.7868	(3.522)	0	0	0

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2023/01/27	2030	01/02/2024	11.35	Put	Bond Future	1,402.3600	1.4024	1,588.3400	1.5883	13.262	0	0	0
2023/01/27	2032	02/02/2023	9.47	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	500
2023/01/27	2032	02/02/2023	9.47	Put	Bond Future	4,357.2200	4.3572	4,592.3000	4.5923	5.395	0	0	0
2023/01/27	2032	02/02/2023	9.92	Call	Bond Future	58.7600	0.0588	29.6800	0.0297	(49.489)	0	0	750
2023/01/27	2032	02/02/2023	9.92	Put	Bond Future	1,881.0900	1.8811	2,087.1200	2.0871	10.953	0	0	0
2023/01/27	2032	02/02/2023	11.50	Call	Bond Future	6,386.4900	6.3865	6,151.3400	6.1513	(3.682)	0	0	0
2023/01/27	2032	02/02/2023	11.50	Put	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	8,000
2023/01/27	2032	02/02/2023	11.69	Call	Bond Future	7,305.7100	7.3057	7,070.5900	7.0706	(3.218)	0	0	0
2023/01/27	2032	02/02/2023	11.69	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2023/01/27	2032	02/02/2023	10.50	Call	Bond Future	1,488.6200	1.4886	1,274.0500	1.2741	(14.414)	0	0	0
2023/01/27	2032	02/02/2023	10.50	Put	Bond Future	176.4300	0.1764	196.9700	0.1970	11.642	0	0	454
2023/01/27	2032	02/02/2023	10.67	Call	Bond Future	2,267.8800	2.2679	2,036.6800	2.0367	(10.195)	0	0	750
2023/01/27	2032	02/02/2023	10.67	Put	Bond Future	64.2600	0.0643	68.1700	0.0682	6.085	0	0	0
2023/01/27	2032	02/02/2023	11.45	Call	Bond Future	6,142.3200	6.1423	5,907.1500	5.9072	(3.829)	0	0	0
2023/01/27	2032	02/02/2023	11.45	Put	Bond Future	0.1600	0.0002	0.1000	0.0001	(37.500)	0	0	8,000
2023/01/27	2032	02/02/2023	10.40	Call	Bond Future	1,081.7600	1.0818	887.3700	0.8874	(17.970)	0	0	0
2023/01/27	2032	02/02/2023	10.40	Put	Bond Future	299.6500	0.2996	340.3700	0.3404	13.589	0	0	0
2023/01/27	2032	02/02/2023	10.22	Call	Bond Future	503.2000	0.5032	367.7300	0.3677	(26.922)	0	0	500
2023/01/27	2032	02/02/2023	10.22	Put	Bond Future	686.0000	0.6860	785.6400	0.7856	14.525	0	0	0
2023/01/27	2032	02/02/2023			Bond Future	10.2539	91.2155	10.2976	90.9804	0.427	0.0000	0.0000	51,613
2023/01/27	2032	02/02/2023	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2023/01/27	2032	02/02/2023	9.31	Put	Bond Future	5,280.9400	5.2809	5,516.0500	5.5161	4.452	0	0	0
2023/01/27	2032	02/02/2023	12.75	Call	Bond Future	12,188.9000	12.1889	11,953.7900	11.9538	(1.929)	0	0	0
2023/01/27	2032	02/02/2023	12.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2023/01/27	2032	02/02/2023	11.84	Call	Bond Future	8,021.7500	8.0217	7,786.6400	7.7866	(2.931)	0	0	0
2023/01/27	2032	02/02/2023	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/01/27	2032	02/02/2023	10.38	Call	Bond Future	1,006.8100	1.0068	817.5800	0.8176	(18.795)	0	0	0
2023/01/27	2032	02/02/2023	10.38	Put	Bond Future	331.2200	0.3312	377.1000	0.3771	13.852	0	0	0
2023/01/27	2032	02/02/2023	10.39	Call	Bond Future	1,043.9700	1.0440	852.1100	0.8521	(18.378)	0	0	0
2023/01/27	2032	02/02/2023	10.39	Put	Bond Future	315.1000	0.3151	358.3500	0.3584	13.726	0	0	0
2023/01/27	2032	02/02/2023	10.16	Call	Bond Future	362.9100	0.3629	251.4300	0.2514	(30.718)	0	0	0
2023/01/27	2032	02/02/2023	10.16	Put	Bond Future	870.4600	0.8705	994.0900	0.9941	14.203	0	0	454
2023/01/27	2032	02/02/2023	10.30	Call	Bond Future	732.4800	0.7325	567.6300	0.5676	(22.506)	0	0	8,000
2023/01/27	2032	02/02/2023	10.30	Put	Bond Future	484.7100	0.4847	554.9700	0.5550	14.495	0	0	0
2023/01/27	2032	04/05/2023	11.06	Call	Bond Future	4,692.7200	4.6927	4,570.7500	4.5707	(2.599)	0	0	0
2023/01/27	2032	04/05/2023	11.06	Put	Bond Future	1,088.4000	1.0884	1,219.1000	1.2191	12.008	0	0	730
2023/01/27	2032	04/05/2023	11.37	Call	Bond Future	5,882.2800	5.8823	5,732.6600	5.7327	(2.544)	0	0	400
2023/01/27	2032	04/05/2023	13.43	Call	Bond Future	14,419.0200	14.4190	14,170.9700	14.1710	(1.720)	0	0	0
2023/01/27	2032	04/05/2023	13.43	Put	Bond Future	33.5400	0.0335	38.1600	0.0382	13.775	0	0	400
2023/01/27	2032	04/05/2023	10.89	Call	Bond Future	4,077.7900	4.0778	3,970.8200	3.9708	(2.623)	0	0	0
2023/01/27	2032	04/05/2023	10.89	Put	Bond Future	1,325.5200	1.3255	1,471.2200	1.4712	10.992	0	0	0
2023/01/27	2032	04/05/2023	9.85	Put	Bond Future	3,945.1700	3.9452	4,159.6700	4.1597	5.437	0	0	0
2023/01/27	2032	04/05/2023			Bond Future	10.3558	88.8117	10.4039	88.5590	0.465	0.0000	0.0000	182,060
2023/01/27	2032	04/05/2023	11.37	Put	Bond Future	753.0100	0.7530	856.0600	0.8561	13.685	0	0	0
2023/01/27	2032	04/05/2023	10.88	Call	Bond Future	4,042.6200	4.0426	3,936.4300	3.9364	(2.627)	0	0	0
2023/01/27	2032	04/05/2023	10.88	Put	Bond Future	1,340.8200	1.3408	1,487.3000	1.4873	10.925	0	0	0
2023/01/27	2032	04/05/2023	11.00	Call	Bond Future	4,471.9000	4.4719	4,355.6700	4.3557	(2.599)	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
2023/01/27	2032	04/05/2023	11.00	Put	Bond Future	1,167.0200	1.1670	1,303.4600	1.3035	11.691	0	0	13,000
2023/01/27	2032	04/05/2023	10.53	Call	Bond Future	2,891.9300	2.8919	2,816.4200	2.8164	(2.611)	0	0	730
2023/01/27	2032	04/05/2023	10.53	Put	Bond Future	1,981.7800	1.9818	2,158.9400	2.1589	8.939	0	0	0
2023/01/27	2032	04/05/2023	10.62	Call	Bond Future	3,171.7900	3.1718	3,088.4500	3.0885	(2.628)	0	0	400
2023/01/27	2032	04/05/2023	10.62	Put	Bond Future	1,796.2300	1.7962	1,965.5600	1.9656	9.427	0	0	0
2023/01/27	2032	04/05/2023	10.87	Call	Bond Future	4,007.5600	4.0076	3,902.3300	3.9023	(2.626)	0	0	0
2023/01/27	2032	04/05/2023	10.87	Put	Bond Future	1,356.2700	1.3563	1,503.7100	1.5037	10.871	0	0	0
2023/01/27	2032	04/05/2023	9.85	Call	Bond Future	1,230.5700	1.2306	1,192.4000	1.1924	(3.102)	0	0	6,500
2023/01/27	2032	04/05/2023	10.03	Call	Bond Future	1,584.6600	1.5847	1,542.1700	1.5422	(2.681)	0	0	730
2023/01/27	2032	04/05/2023	10.03	Put	Bond Future	3,320.8200	3.3208	3,531.0000	3.5310	6.329	0	0	0
2023/01/27	2032	03/08/2023	11.77	Call	Bond Future	7,623.4400	7.6234	7,383.2300	7.3832	(3.151)	0	0	0
2023/01/27	2032	03/08/2023	11.77	Put	Bond Future	1,123.3800	1.1234	1,210.2800	1.2103	7.736	0	0	0
2023/01/27	2032	03/08/2023	11.90	Call	Bond Future	8,111.9800	8.1120	7,864.8200	7.8648	(3.047)	0	0	5,000
2023/01/27	2032	03/08/2023	11.90	Put	Bond Future	1,010.3800	1.0104	1,090.3300	1.0903	7.913	0	0	0
2023/01/27	2032	03/08/2023	9.60	Call	Bond Future	1,389.9700	1.3900	1,314.1200	1.3141	(5.457)	0	0	1,500
2023/01/27	2032	03/08/2023	9.60	Put	Bond Future	5,863.1600	5.8632	6,114.4200	6.1144	4.285	0	0	0
2023/01/27	2032	03/08/2023	10.30	Call	Bond Future	2,832.0100	2.8320	2,701.9900	2.7020	(4.591)	0	0	1,500
2023/01/27	2032	03/08/2023	10.30	Put	Bond Future	3,564.3000	3.5643	3,761.3900	3.7614	5.530	0	0	0
2023/01/27	2032	03/08/2023			Bond Future	10.4415	90.6267	10.5053	90.2996	0.610	0.0000	0.0000	2,600
2023/01/27	2032	03/08/2023	11.76	Call	Bond Future	7,586.0700	7.5861	7,346.4100	7.3464	(3.159)	0	0	0
2023/01/27	2032	03/08/2023	11.76	Put	Bond Future	1,132.5300	1.1325	1,219.9800	1.2200	7.722	0	0	0
2023/01/27	2032	03/08/2023	11.75	Call	Bond Future	7,548.7500	7.5488	7,309.6500	7.3097	(3.167)	0	0	0
2023/01/27	2032	03/08/2023	11.75	Put	Bond Future	1,141.7600	1.1418	1,229.7700	1.2298	7.708	0	0	0
2023/01/27	2032	02/11/2023	11.24	Call	Bond Future	5,756.9300	5.7569	5,585.9500	5.5860	(2.970)	0	0	0
2023/01/27	2032	02/11/2023	11.24	Put	Bond Future	2,248.7400	2.2487	2,546.1800	2.5462	13.227	0	0	0
2023/01/27	2032	02/11/2023			Bond Future	10.5238	88.3655	10.6172	87.8971	0.888	0.0000	0.0000	0
2023/01/27	2032	02/11/2023	11.22	Call	Bond Future	5,692.0600	5.6921	5,523.0100	5.5230	(2.970)	0	0	0
2023/01/27	2032	02/11/2023	11.22	Put	Bond Future	2,279.3200	2.2793	2,578.6900	2.5787	13.134	0	0	0
2023/01/27	2032	02/11/2023	11.23	Call	Bond Future	5,724.6000	5.7246	5,554.4500	5.5545	(2.972)	0	0	0
2023/01/27	2032	02/11/2023	11.23	Put	Bond Future	2,264.1200	2.2641	2,562.3900	2.5624	13.174	0	0	0
2023/01/27	2032	01/02/2024	11.83	Call	Bond Future	7,449.2500	7.4492	7,190.3600	7.1904	(3.475)	0	0	0
2023/01/27	2032	01/02/2024	11.83	Put	Bond Future	1,891.1600	1.8912	2,062.4800	2.0625	9.059	0	0	0
2023/01/27	2032	01/02/2024	11.84	Call	Bond Future	7,482.8400	7.4828	7,223.2300	7.2232	(3.469)	0	0	0
2023/01/27	2032	01/02/2024	11.84	Put	Bond Future	1,879.7800	1.8798	2,050.3800	2.0504	9.076	0	0	0
2023/01/27	2032	01/02/2024			Bond Future	10.6467	90.0426	10.7348	89.6124	0.827	0.0000	0.0000	0
2023/01/27	2032	01/02/2024	11.85	Call	Bond Future	7,516.4700	7.5165	7,256.1400	7.2561	(3.463)	0	0	0
2023/01/27	2032	01/02/2024	11.85	Put	Bond Future	1,868.4700	1.8685	2,038.3500	2.0384	9.092	0	0	0
2023/01/27	2033	02/02/2023			Bond Future	115.3260	115.3260	114.9268	114.9268	(0.346)	0.0000	0.0000	955
2023/01/27	2033	04/05/2023			Bond Future	116.1888	116.1888	115.7653	115.7653	(0.365)	0.0000	0.0000	1,470
2023/01/27	2033	03/08/2023			Bond Future	118.5899	118.5899	118.0681	118.0681	(0.440)	0.0000	0.0000	6,141
2023/01/27	2033	02/11/2023			Bond Future	119.6844	119.6844	118.9759	118.9759	(0.592)	0.0000	0.0000	0
2023/01/27	2033	01/02/2024			Bond Future	121.9892	121.9892	121.3261	121.3261	(0.544)	0.0000	0.0000	0
2023/01/27	2037	02/02/2023	11.03	Call	Bond Future	719.7700	0.7198	387.9800	0.3880	(46.097)	0	0	0
2023/01/27	2037	02/02/2023	11.03	Put	Bond Future	622.5900	0.6226	983.1800	0.9832	57.918	0	0	0
2023/01/27	2037	02/02/2023	11.04	Call	Bond Future	752.7100	0.7527	410.6100	0.4106	(45.449)	0	0	0
2023/01/27	2037	02/02/2023	11.04	Put	Bond Future	594.4900	0.5945	944.7700	0.9448	58.921	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
2023/01/27	2037	02/02/2023	11.97	Call	Bond Future	5,555.9700	5.5560	4,864.3000	4.8643	(12.449)	0	0	0
2023/01/27	2037	02/02/2023			Bond Future	11.0141	82.4326	11.1280	81.7402	1.034	0.0000	0.0000	38,244
2023/01/27	2037	02/02/2023	11.05	Call	Bond Future	786.4800	0.7865	434.1100	0.4341	(44.803)	0	0	0
2023/01/27	2037	02/02/2023	11.05	Put	Bond Future	567.2900	0.5673	907.3000	0.9073	59.936	0	0	0
2023/01/27	2037	02/02/2023	11.10	Call	Bond Future	967.5400	0.9675	564.6500	0.5647	(41.641)	0	0	577
2023/01/27	2037	02/02/2023	11.10	Put	Bond Future	444.4800	0.4445	733.9700	0.7340	65.130	0	0	0
2023/01/27	2037	02/02/2023	11.97	Put	Bond Future	0.5400	0.0005	1.2500	0.0013	131.481	0	0	577
2023/01/27	2037	04/05/2023	13.73	Put	Bond Future	112.7000	0.1127	141.1300	0.1411	25.226	0	0	400
2023/01/27	2037	04/05/2023	11.94	Call	Bond Future	5,829.0700	5.8291	5,367.5700	5.3676	(7.917)	0	0	0
2023/01/27	2037	04/05/2023	11.03	Put	Bond Future	3,028.0200	3.0280	3,494.0500	3.4940	15.391	0	0	0
2023/01/27	2037	04/05/2023	11.30	Call	Bond Future	3,334.9300	3.3349	3,019.4300	3.0194	(9.460)	0	0	0
2023/01/27	2037	04/05/2023	11.30	Put	Bond Future	2,287.2700	2.2873	2,689.4400	2.6894	17.583	0	0	0
2023/01/27	2037	04/05/2023	11.31	Call	Bond Future	3,369.7800	3.3698	3,051.9700	3.0520	(9.431)	0	0	0
2023/01/27	2037	04/05/2023	11.31	Put	Bond Future	2,263.1600	2.2632	2,663.0200	2.6630	17.668	0	0	0
2023/01/27	2037	04/05/2023	10.95	Call	Bond Future	2,226.2400	2.2262	1,992.7500	1.9928	(10.488)	0	0	703
2023/01/27	2037	04/05/2023	10.95	Put	Bond Future	3,282.5900	3.2826	3,766.7700	3.7668	14.750	0	0	0
2023/01/27	2037	04/05/2023			Bond Future	11.1241	84.0194	11.2442	83.3018	1.080	0.0000	0.0000	60,943
2023/01/27	2037	04/05/2023	13.73	Call	Bond Future	13,805.3800	13.8054	13,116.1400	13.1161	(4.993)	0	0	0
2023/01/27	2037	04/05/2023	11.32	Call	Bond Future	3,404.7900	3.4048	3,084.5100	3.0845	(9.407)	0	0	0
2023/01/27	2037	04/05/2023	11.32	Put	Bond Future	2,239.2700	2.2393	2,636.6600	2.6367	17.746	0	0	0
2023/01/27	2037	04/05/2023	11.78	Call	Bond Future	5,163.1800	5.1632	4,735.3300	4.7353	(8.287)	0	0	400
2023/01/27	2037	04/05/2023	11.78	Put	Bond Future	1,355.0900	1.3551	1,644.9100	1.6449	21.388	0	0	0
2023/01/27	2037	04/05/2023	11.94	Put	Bond Future	1,131.6900	1.1317	1,387.8600	1.3879	22.636	0	0	703
2023/01/27	2037	04/05/2023	11.03	Call	Bond Future	2,459.5800	2.4596	2,207.9400	2.2079	(10.231)	0	0	400
2023/01/27	2037	03/08/2023	12.12	Call	Bond Future	7,010.4900	7.0105	6,566.0900	6.5661	(6.339)	0	0	0
2023/01/27	2037	03/08/2023	12.12	Put	Bond Future	1,959.4200	1.9594	2,311.5400	2.3115	17.971	0	0	0
2023/01/27	2037	03/08/2023	12.13	Call	Bond Future	7,049.3800	7.0494	6,603.4500	6.6035	(6.326)	0	0	0
2023/01/27	2037	03/08/2023	12.13	Put	Bond Future	1,944.5400	1.9445	2,295.1300	2.2951	18.029	0	0	0
2023/01/27	2037	03/08/2023			Bond Future	11.2244	81.4781	11.3601	80.6816	1.209	0.0000	0.0000	71,091
2023/01/27	2037	03/08/2023	12.14	Call	Bond Future	7,088.5200	7.0885	6,640.6600	6.6407	(6.318)	0	0	0
2023/01/27	2037	03/08/2023	12.14	Put	Bond Future	1,929.9700	1.9300	2,278.6300	2.2786	18.066	0	0	0
2023/01/27	2037	03/08/2023	10.30	Call	Bond Future	1,583.7100	1.5837	1,411.8600	1.4119	(10.851)	0	0	1,800
2023/01/27	2037	03/08/2023	10.30	Put	Bond Future	7,323.9700	7.3240	7,948.6400	7.9486	8.529	0	0	0
2023/01/27	2037	03/08/2023	11.00	Call	Bond Future	3,161.4000	3.1614	2,916.2100	2.9162	(7.756)	0	0	1,800
2023/01/27	2037	03/08/2023	11.00	Put	Bond Future	4,503.2500	4.5032	5,054.5800	5.0546	12.243	0	0	0
2023/01/27	2037	02/11/2023	11.55	Put	Bond Future	3,908.9800	3.9090	4,463.2500	4.4632	14.179	0	0	0
2023/01/27	2037	02/11/2023	11.56	Put	Bond Future	3,885.2000	3.8852	4,437.5400	4.4375	14.217	0	0	0
2023/01/27	2037	02/11/2023	11.57	Call	Bond Future	5,334.1700	5.3342	4,948.2700	4.9483	(7.234)	0	0	0
2023/01/27	2037	02/11/2023			Bond Future	11.3136	83.1867	11.4758	82.2501	1.434	0.0000	0.0000	0
2023/01/27	2037	02/11/2023	11.55	Call	Bond Future	5,268.4000	5.2684	4,886.0800	4.8861	(7.257)	0	0	0
2023/01/27	2037	02/11/2023	11.56	Call	Bond Future	5,301.3900	5.3014	4,917.1400	4.9171	(7.248)	0	0	0
2023/01/27	2037	02/11/2023	11.57	Put	Bond Future	3,861.2700	3.8613	4,411.9600	4.4120	14.262	0	0	0
2023/01/27	2037	01/02/2024	12.33	Call	Bond Future	7,957.1000	7.9571	7,627.0000	7.6270	(4.148)	0	0	0
2023/01/27	2037	01/02/2024	12.33	Put	Bond Future	3,089.1200	3.0891	3,670.5900	3.6706	18.823	0	0	0
2023/01/27	2037	01/02/2024			Bond Future	11.4378	80.5118	11.5988	79.6002	1.408	0.0000	0.0000	0
2023/01/27	2037	01/02/2024	12.31	Call	Bond Future	7,886.3500	7.8863	7,559.7200	7.5597	(4.142)	0	0	0
2023/01/27	2037	01/02/2024	12.31	Put	Bond Future	3,122.7200	3.1227	3,707.6600	3.7077	18.732	0	0	0
2023/01/27	2037	01/02/2024	12.32	Call	Bond Future	7,921.8500	7.9218	7,593.4900	7.5935	(4.145)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/27	2037	01/02/2024	12.32	Put	Bond Future	3,106.0200	3.1060	3,689.2300	3.6892	18.777	0	0	0
2023/01/27	2038	02/02/2023			Bond Future	126.8980	126.8980	126.9048	126.9048	0.005	0.0000	0.0000	1,263
2023/01/27	2038	04/05/2023			Bond Future	129.3725	129.3725	129.3608	129.3608	(0.009)	0.0000	0.0000	4,627
2023/01/27	2038	03/08/2023			Bond Future	130.0883	130.0883	129.9764	129.9764	(0.086)	0.0000	0.0000	0
2023/01/27	2038	02/11/2023			Bond Future	132.8443	132.8443	132.5347	132.5347	(0.233)	0.0000	0.0000	0
2023/01/27	2038	01/02/2024			Bond Future	133.3927	133.3927	133.1430	133.1430	(0.187)	0.0000	0.0000	0
2023/01/27	2040	02/02/2023	10.93	Call	Bond Future	192.3700	0.1924	75.0000	0.0750	(61.013)	0	0	0
2023/01/27	2040	02/02/2023	12.24	Call	Bond Future	6,597.9500	6.5979	5,952.5700	5.9526	(9.782)	0	0	0
2023/01/27	2040	02/02/2023	12.24	Put	Bond Future	0.2800	0.0003	0.3800	0.0004	35.714	0	0	0
2023/01/27	2040	02/02/2023	12.27	Call	Bond Future	6,770.7300	6.7707	6,125.3100	6.1253	(9.533)	0	0	0
2023/01/27	2040	02/02/2023	12.27	Put	Bond Future	0.2100	0.0002	0.2700	0.0003	28.571	0	0	388
2023/01/27	2040	02/02/2023	11.12	Call	Bond Future	588.0300	0.5880	310.0000	0.3100	(47.282)	0	0	0
2023/01/27	2040	02/02/2023	11.12	Put	Bond Future	910.7400	0.9107	1,278.1900	1.2782	40.346	0	0	0
2023/01/27	2040	02/02/2023	11.19	Call	Bond Future	813.0800	0.8131	467.7000	0.4677	(42.478)	0	0	563
2023/01/27	2040	02/02/2023	11.19	Put	Bond Future	675.1800	0.6752	975.2800	0.9753	44.447	0	0	0
2023/01/27	2040	02/02/2023	12.07	Put	Bond Future	1.4200	0.0014	2.1000	0.0021	47.887	0	0	563
2023/01/27	2040	02/02/2023	10.96	Call	Bond Future	235.4400	0.2354	96.9100	0.0969	(58.839)	0	0	388
2023/01/27	2040	02/02/2023	10.96	Put	Bond Future	1,625.9100	1.6259	2,132.8600	2.1329	31.179	0	0	0
2023/01/27	2040	02/02/2023			Bond Future	11.1690	83.8171	11.2678	83.1716	0.885	0.0000	0.0000	86,260
2023/01/27	2040	02/02/2023	10.18	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/01/27	2040	02/02/2023	10.18	Put	Bond Future	6,908.7100	6.9087	7,554.1700	7.5542	9.343	0	0	0
2023/01/27	2040	02/02/2023	10.21	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	388
2023/01/27	2040	02/02/2023	10.21	Put	Bond Future	6,686.4500	6.6864	7,331.9000	7.3319	9.653	0	0	0
2023/01/27	2040	02/02/2023	10.93	Put	Bond Future	1,785.3900	1.7854	2,313.5000	2.3135	29.580	0	0	0
2023/01/27	2040	02/02/2023	12.07	Call	Bond Future	5,607.8200	5.6078	4,963.0200	4.9630	(11.498)	0	0	0
2023/01/27	2040	02/02/2023	11.10	Call	Bond Future	531.7800	0.5318	272.8200	0.2728	(48.697)	0	0	0
2023/01/27	2040	02/02/2023	11.10	Put	Bond Future	986.8200	0.9868	1,373.3400	1.3733	39.168	0	0	0
2023/01/27	2040	02/02/2023	11.11	Call	Bond Future	559.4300	0.5594	290.9700	0.2910	(47.988)	0	0	0
2023/01/27	2040	02/02/2023	11.11	Put	Bond Future	948.2600	0.9483	1,325.2800	1.3253	39.759	0	0	0
2023/01/27	2040	04/05/2023	13.45	Put	Bond Future	259.9100	0.2599	317.0200	0.3170	21.973	0	0	486
2023/01/27	2040	04/05/2023	12.05	Put	Bond Future	1,288.5100	1.2885	1,549.9500	1.5500	20.290	0	0	684
2023/01/27	2040	04/05/2023	12.78	Call	Bond Future	9,444.9300	9.4449	8,917.5600	8.9176	(5.584)	0	0	0
2023/01/27	2040	04/05/2023	12.78	Put	Bond Future	561.7500	0.5617	704.4400	0.7044	25.401	0	0	388
2023/01/27	2040	04/05/2023	11.43	Call	Bond Future	3,503.5700	3.5036	3,227.4000	3.2274	(7.883)	0	0	0
2023/01/27	2040	04/05/2023	11.43	Put	Bond Future	2,529.7100	2.5297	2,923.6000	2.9236	15.571	0	0	0
2023/01/27	2040	04/05/2023	10.73	Put	Bond Future	5,082.0100	5.0820	5,610.1900	5.6102	10.393	0	0	0
2023/01/27	2040	04/05/2023			Bond Future	11.2779	85.4306	11.3822	84.7605	0.926	0.0000	0.0000	48,743
2023/01/27	2040	04/05/2023	13.45	Call	Bond Future	12,627.1300	12.6271	12,014.1800	12.0142	(4.854)	0	0	0
2023/01/27	2040	04/05/2023	11.48	Call	Bond Future	3,689.6100	3.6896	3,402.5200	3.4025	(7.781)	0	0	486
2023/01/27	2040	04/05/2023	11.48	Put	Bond Future	2,399.5700	2.3996	2,782.5400	2.7825	15.960	0	0	0
2023/01/27	2040	04/05/2023	12.05	Call	Bond Future	6,052.2800	6.0523	5,643.6600	5.6437	(6.752)	0	0	0
2023/01/27	2040	04/05/2023	11.41	Call	Bond Future	3,430.4100	3.4304	3,158.5300	3.1585	(7.926)	0	0	0
2023/01/27	2040	04/05/2023	11.41	Put	Bond Future	2,583.5600	2.5836	2,981.7400	2.9817	15.412	0	0	0
2023/01/27	2040	04/05/2023	11.42	Call	Bond Future	3,466.8200	3.4668	3,192.8000	3.1928	(7.904)	0	0	0
2023/01/27	2040	04/05/2023	11.42	Put	Bond Future	2,556.4200	2.5564	2,952.4600	2.9525	15.492	0	0	0
2023/01/27	2040	04/05/2023	10.73	Call	Bond Future	1,422.5700	1.4226	1,280.6900	1.2807	(9.973)	0	0	486

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
2023/01/27	2040	04/05/2023	10.92	Call	Bond Future	1,880.8600	1.8809	1,708.6000	1.7086	(9.159)	0	0	388
2023/01/27	2040	04/05/2023	10.92	Put	Bond Future	4,243.4900	4.2435	4,741.2900	4.7413	11.731	0	0	0
2023/01/27	2040	04/05/2023	11.03	Call	Bond Future	2,182.7800	2.1828	1,991.3800	1.9914	(8.769)	0	0	684
2023/01/27	2040	04/05/2023	11.03	Put	Bond Future	3,808.2300	3.8082	4,286.8900	4.2869	12.569	0	0	0
2023/01/27	2040	04/05/2023	10.17	Call	Bond Future	546.8100	0.5468	461.7200	0.4617	(15.561)	0	0	388
2023/01/27	2040	04/05/2023	10.17	Put	Bond Future	8,209.0100	8.2090	8,793.9800	8.7940	7.126	0	0	0
2023/01/27	2040	03/08/2023	12.23	Call	Bond Future	7,431.7600	7.4318	6,960.8200	6.9608	(6.337)	0	0	0
2023/01/27	2040	03/08/2023	12.23	Put	Bond Future	2,278.5200	2.2785	2,556.7000	2.5567	12.209	0	0	0
2023/01/27	2040	03/08/2023			Bond Future	11.3776	82.6677	11.4963	81.9186	1.043	0.0000	0.0000	91,614
2023/01/27	2040	03/08/2023	12.21	Call	Bond Future	7,350.1700	7.3502	6,882.1700	6.8822	(6.367)	0	0	0
2023/01/27	2040	03/08/2023	12.21	Put	Bond Future	2,311.9900	2.3120	2,593.1100	2.5931	12.159	0	0	0
2023/01/27	2040	03/08/2023	12.22	Call	Bond Future	7,391.0400	7.3910	6,921.5700	6.9216	(6.352)	0	0	0
2023/01/27	2040	03/08/2023	12.22	Put	Bond Future	2,295.3000	2.2953	2,574.9500	2.5750	12.184	0	0	0
2023/01/27	2040	02/11/2023	11.60	Put	Bond Future	4,514.4400	4.5144	5,075.8300	5.0758	12.435	0	0	0
2023/01/27	2040	02/11/2023	11.58	Call	Bond Future	5,277.1900	5.2772	4,951.4800	4.9515	(6.172)	0	0	0
2023/01/27	2040	02/11/2023	11.58	Put	Bond Future	4,570.0400	4.5700	5,134.5300	5.1345	12.352	0	0	0
2023/01/27	2040	02/11/2023	11.59	Call	Bond Future	5,311.2700	5.3113	4,984.0000	4.9840	(6.162)	0	0	0
2023/01/27	2040	02/11/2023			Bond Future	11.4664	84.4013	11.6096	83.5110	1.249	0.0000	0.0000	84
2023/01/27	2040	02/11/2023	11.60	Call	Bond Future	5,345.1300	5.3451	5,016.3200	5.0163	(6.152)	0	0	0
2023/01/27	2040	02/11/2023	11.59	Put	Bond Future	4,542.3100	4.5423	5,105.2400	5.1052	12.393	0	0	0
2023/01/27	2040	01/02/2024	12.33	Call	Bond Future	8,112.2900	8.1123	7,869.8000	7.8698	(2.989)	0	0	0
2023/01/27	2040	01/02/2024	12.33	Put	Bond Future	3,739.8300	3.7398	4,360.7900	4.3608	16.604	0	0	0
2023/01/27	2040	01/02/2024	12.34	Call	Bond Future	8,149.0500	8.1490	7,905.1900	7.9052	(2.992)	0	0	0
2023/01/27	2040	01/02/2024	12.34	Put	Bond Future	3,720.1600	3.7202	4,339.7500	4.3398	16.655	0	0	0
2023/01/27	2040	01/02/2024			Bond Future	11.5883	81.4989	11.7298	80.6355	1.221	0.0000	0.0000	3
2023/01/27	2040	01/02/2024	12.35	Call	Bond Future	8,185.8600	8.1859	7,940.3100	7.9403	(3.000)	0	0	0
2023/01/27	2040	01/02/2024	12.35	Put	Bond Future	3,700.6000	3.7006	4,318.5000	4.3185	16.697	0	0	0
2023/01/27	2044	02/02/2023	10.30	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/01/27	2044	02/02/2023	10.30	Put	Bond Future	6,624.6400	6.6246	7,380.1300	7.3801	11.404	0	0	0
2023/01/27	2044	02/02/2023	11.00	Call	Bond Future	201.8000	0.2018	77.7800	0.0778	(61.457)	0	0	2,500
2023/01/27	2044	02/02/2023	11.00	Put	Bond Future	1,753.6900	1.7537	2,385.2200	2.3852	36.011	0	0	0
2023/01/27	2044	02/02/2023	11.75	Put	Bond Future	32.0800	0.0321	67.2700	0.0673	109.695	0	0	2,500
2023/01/27	2044	02/02/2023	11.90	Call	Bond Future	4,295.9000	4.2959	3,552.2500	3.5523	(17.311)	0	0	0
2023/01/27	2044	02/02/2023	11.90	Put	Bond Future	9.7600	0.0098	21.6600	0.0217	121.926	0	0	0
2023/01/27	2044	02/02/2023	12.00	Call	Bond Future	4,895.8300	4.8958	4,145.6000	4.1456	(15.324)	0	0	0
2023/01/27	2044	02/02/2023	12.00	Put	Bond Future	4.1500	0.0042	9.4700	0.0095	128.193	0	0	4,000
2023/01/27	2044	02/02/2023	11.20	Put	Bond Future	839.6800	0.8397	1,282.7100	1.2827	52.762	0	0	0
2023/01/27	2044	02/02/2023	11.70	Call	Bond Future	3,096.6500	3.0967	2,389.8800	2.3899	(22.824)	0	0	1,700
2023/01/27	2044	02/02/2023	11.70	Put	Bond Future	46.4700	0.0465	95.2500	0.0953	104.971	0	0	0
2023/01/27	2044	02/02/2023	11.10	Call	Bond Future	381.4100	0.3814	172.3900	0.1724	(54.802)	0	0	1,700
2023/01/27	2044	02/02/2023	11.14	Call	Bond Future	477.1600	0.4772	228.3400	0.2283	(52.146)	0	0	0
2023/01/27	2044	02/02/2023	11.14	Put	Bond Future	1,072.7700	1.0728	1,579.5000	1.5795	47.236	0	0	0
2023/01/27	2044	02/02/2023	11.15	Call	Bond Future	503.4000	0.5034	244.2300	0.2442	(51.484)	0	0	0
2023/01/27	2044	02/02/2023	11.15	Put	Bond Future	1,031.4100	1.0314	1,527.7900	1.5278	48.126	0	0	0
2023/01/27	2044	02/02/2023			Bond Future	11.2286	80.3216	11.3426	79.5660	1.015	0.0000	0.0000	35,997
2023/01/27	2044	02/02/2023	10.75	Call	Bond Future	24.0600	0.0241	5.4400	0.0054	(77.390)	0	0	2,500
2023/01/27	2044	02/02/2023	10.75	Put	Bond Future	3,330.6600	3.3307	4,067.5900	4.0676	22.126	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
2023/01/27	2044	02/02/2023	11.75	Call	Bond Future	3,394.4000	3.3944	2,674.0400	2.6740	(21.222)	0	0	0
2023/01/27	2044	02/02/2023	11.16	Call	Bond Future	530.5100	0.5305	260.8700	0.2609	(50.827)	0	0	0
2023/01/27	2044	02/02/2023	11.16	Put	Bond Future	991.0100	0.9910	1,476.9200	1.4769	49.032	0	0	0
2023/01/27	2044	02/02/2023	11.20	Call	Bond Future	648.2600	0.6483	335.7400	0.3357	(48.209)	0	0	0
2023/01/27	2044	02/02/2023	11.10	Put	Bond Future	1,248.3500	1.2483	1,794.8800	1.7949	43.780	0	0	0
2023/01/27	2044	04/05/2023	11.75	Put	Bond Future	1,970.7800	1.9708	2,359.0100	2.3590	19.699	0	0	4,115
2023/01/27	2044	04/05/2023	11.41	Call	Bond Future	3,323.7400	3.3237	3,015.4600	3.0155	(9.275)	0	0	0
2023/01/27	2044	04/05/2023	11.41	Put	Bond Future	2,818.5900	2.8186	3,291.9100	3.2919	16.793	0	0	0
2023/01/27	2044	04/05/2023	11.42	Call	Bond Future	3,359.8700	3.3599	3,048.9200	3.0489	(9.255)	0	0	0
2023/01/27	2044	04/05/2023	11.42	Put	Bond Future	2,789.6800	2.7897	3,260.3300	3.2603	16.871	0	0	0
2023/01/27	2044	04/05/2023			Bond Future	11.3328	81.8677	11.4526	81.0861	1.057	0.0000	0.0000	54,557
2023/01/27	2044	04/05/2023	11.75	Call	Bond Future	4,638.3600	4.6384	4,244.9900	4.2450	(8.481)	0	0	0
2023/01/27	2044	04/05/2023	12.00	Call	Bond Future	5,701.5300	5.7015	5,247.1500	5.2472	(7.969)	0	0	0
2023/01/27	2044	04/05/2023	12.00	Put	Bond Future	1,506.1300	1.5061	1,833.3500	1.8334	21.726	0	0	4,115
2023/01/27	2044	04/05/2023	12.25	Call	Bond Future	6,818.9700	6.8190	6,310.4100	6.3104	(7.458)	0	0	0
2023/01/27	2044	04/05/2023	12.25	Put	Bond Future	1,146.0500	1.1461	1,419.0900	1.4191	23.824	0	0	1,500
2023/01/27	2044	04/05/2023	11.43	Call	Bond Future	3,396.1800	3.3962	3,082.7200	3.0827	(9.230)	0	0	0
2023/01/27	2044	04/05/2023	11.43	Put	Bond Future	2,761.0400	2.7610	3,229.1800	3.2292	16.955	0	0	0
2023/01/27	2044	03/08/2023	12.15	Call	Bond Future	7,050.4900	7.0505	6,537.9800	6.5380	(7.269)	0	0	0
2023/01/27	2044	03/08/2023	12.15	Put	Bond Future	2,594.2500	2.5943	2,941.8100	2.9418	13.397	0	0	0
2023/01/27	2044	03/08/2023	12.16	Call	Bond Future	7,090.8500	7.0909	6,576.6100	6.5766	(7.252)	0	0	0
2023/01/27	2044	03/08/2023	12.16	Put	Bond Future	2,575.8400	2.5758	2,921.6700	2.9217	13.426	0	0	0
2023/01/27	2044	03/08/2023			Bond Future	11.4282	79.1573	11.5621	78.2972	1.172	0.0000	0.0000	21,473
2023/01/27	2044	03/08/2023	12.17	Call	Bond Future	7,131.2700	7.1313	6,615.2900	6.6153	(7.235)	0	0	0
2023/01/27	2044	03/08/2023	12.17	Put	Bond Future	2,557.5700	2.5576	2,901.6600	2.9017	13.454	0	0	0
2023/01/27	2044	02/11/2023	11.57	Call	Bond Future	5,230.3100	5.2303	4,872.1200	4.8721	(6.848)	0	0	0
2023/01/27	2044	02/11/2023	11.57	Put	Bond Future	4,867.1800	4.8672	5,507.0400	5.5070	13.146	0	0	0
2023/01/27	2044	02/11/2023			Bond Future	11.5130	80.8173	11.6707	79.8193	1.370	0.0000	0.0000	0
2023/01/27	2044	02/11/2023	11.55	Call	Bond Future	5,162.2400	5.1622	4,807.8700	4.8079	(6.865)	0	0	0
2023/01/27	2044	02/11/2023	11.55	Put	Bond Future	4,926.2000	4.9262	5,569.8800	5.5699	13.066	0	0	0
2023/01/27	2044	02/11/2023	11.56	Call	Bond Future	5,196.2300	5.1962	4,840.1000	4.8401	(6.854)	0	0	0
2023/01/27	2044	02/11/2023	11.56	Put	Bond Future	4,896.6000	4.8966	5,538.5200	5.5385	13.110	0	0	0
2023/01/27	2044	01/02/2024	12.29	Call	Bond Future	8,005.7600	8.0058	7,627.1500	7.6272	(4.729)	0	0	0
2023/01/27	2044	01/02/2024	12.29	Put	Bond Future	4,026.6000	4.0266	4,623.2200	4.6232	14.817	0	0	0
2023/01/27	2044	01/02/2024			Bond Future	11.6286	77.9719	11.7855	76.9967	1.349	0.0000	0.0000	0
2023/01/27	2044	01/02/2024	12.27	Call	Bond Future	7,932.2200	7.9322	7,557.3900	7.5574	(4.725)	0	0	0
2023/01/27	2044	01/02/2024	12.27	Put	Bond Future	4,068.4000	4.0684	4,668.8000	4.6688	14.758	0	0	0
2023/01/27	2044	01/02/2024	12.28	Call	Bond Future	7,969.1200	7.9691	7,592.2500	7.5923	(4.729)	0	0	0
2023/01/27	2044	01/02/2024	12.28	Put	Bond Future	4,047.5900	4.0476	4,645.9500	4.6460	14.783	0	0	0
2023/01/27	2046	02/02/2023			Bond Future	112.3739	112.3739	113.8129	113.8129	1.281	0.0000	0.0000	5,482
2023/01/27	2046	04/05/2023			Bond Future	112.5277	112.5277	113.9782	113.9782	1.289	0.0000	0.0000	17,311
2023/01/27	2046	03/08/2023			Bond Future	114.8535	114.8535	116.2455	116.2455	1.212	0.0000	0.0000	0
2023/01/27	2046	02/11/2023			Bond Future	115.2006	115.2006	116.4487	116.4487	1.083	0.0000	0.0000	0
2023/01/27	2046	01/02/2024			Bond Future	117.4174	117.4174	118.7484	118.7484	1.134	0.0000	0.0000	0
2023/01/27	2050	02/02/2023			Bond Future	114.2540	114.2540	113.8550	113.8550	(0.349)	0.0000	0.0000	3,214
2023/01/27	2050	04/05/2023			Bond Future	116.4818	116.4818	116.0584	116.0584	(0.363)	0.0000	0.0000	13,174

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/27	2050	03/08/2023			Bond Future	116.7108	116.7108	116.1892	116.1892	(0.447)	0.0000	0.0000	0
2023/01/27	2050	02/11/2023			Bond Future	119.1834	119.1834	118.4761	118.4761	(0.593)	0.0000	0.0000	0
2023/01/27	2050	01/02/2024			Bond Future	119.2403	119.2403	118.5787	118.5787	(0.555)	0.0000	0.0000	0
2023/01/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	AL37	02/02/2023			Index Future	874.3160	874.3160	873.3800	873.3800	(0.107)	0.0000	0.0000	0
2023/01/27	AL37	04/05/2023			Index Future	891.1460	891.1460	890.0660	890.0660	(0.121)	0.0000	0.0000	0
2023/01/27	AL37	03/08/2023			Index Future	909.3490	909.3490	907.5580	907.5580	(0.197)	0.0000	0.0000	0
2023/01/27	AL37	02/11/2023			Index Future	928.4010	928.4010	925.2160	925.2160	(0.343)	0.0000	0.0000	0
2023/01/27	AL37	01/02/2024			Index Future	946.0890	946.0890	943.2930	943.2930	(0.296)	0.0000	0.0000	0
2023/01/27	AL7T	02/02/2023			Index Future	1,022.0800	1,022.0800	1,019.3680	1,019.3680	(0.265)	0.0000	0.0000	0
2023/01/27	AL7T	04/05/2023			Index Future	1,041.7550	1,041.7550	1,038.8430	1,038.8430	(0.280)	0.0000	0.0000	0
2023/01/27	AL7T	03/08/2023			Index Future	1,063.0340	1,063.0340	1,059.2590	1,059.2590	(0.355)	0.0000	0.0000	0
2023/01/27	AL7T	02/11/2023			Index Future	1,085.3060	1,085.3060	1,079.8680	1,079.8680	(0.501)	0.0000	0.0000	0
2023/01/27	AL7T	01/02/2024			Index Future	1,105.9830	1,105.9830	1,100.9670	1,100.9670	(0.454)	0.0000	0.0000	0
2023/01/27	ALBI	02/02/2023			Index Future	889.7230	889.7230	885.1570	885.1570	(0.513)	0.0000	0.0000	5
2023/01/27	ALBI	04/05/2023			Index Future	906.8500	906.8500	902.0670	902.0670	(0.527)	0.0000	0.0000	111
2023/01/27	ALBI	03/08/2023			Index Future	925.3740	925.3740	919.7950	919.7950	(0.603)	0.0000	0.0000	0
2023/01/27	ALBI	02/11/2023			Index Future	944.7620	944.7620	937.6910	937.6910	(0.748)	0.0000	0.0000	0
2023/01/27	ALBI	01/02/2024			Index Future	962.7610	962.7610	956.0120	956.0120	(0.701)	0.0000	0.0000	0
2023/01/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C044	31/01/2044			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/27	ES33	02/02/2023			Bond Future	11.6923	77.8831	11.7908	77.4012	0.842	0.0000	0.0000	0
2023/01/27	ES33	04/05/2023			Bond Future	11.8359	75.6077	11.9406	75.1053	0.885	0.0000	0.0000	0
2023/01/27	ES33	03/08/2023			Bond Future	11.9660	77.1707	12.0876	76.5995	1.017	0.0000	0.0000	350
2023/01/27	ES33	02/11/2023			Bond Future	12.0974	75.0100	12.2489	74.3134	1.253	0.0000	0.0000	0
2023/01/27	ES33	01/02/2024			Bond Future	12.2722	76.4503	12.4215	75.7800	1.217	0.0000	0.0000	0
2023/01/27	ES42	02/02/2023			Bond Future	12.1111	75.7194	12.2097	75.1555	0.814	0.0000	0.0000	0
2023/01/27	ES42	04/05/2023			Bond Future	12.2470	72.9331	12.3514	72.3474	0.853	0.0000	0.0000	0
2023/01/27	ES42	03/08/2023			Bond Future	12.3683	74.4418	12.4871	73.7869	0.960	0.0000	0.0000	4,000
2023/01/27	ES42	02/11/2023			Bond Future	12.4904	71.7565	12.6345	70.9767	1.154	0.0000	0.0000	0
2023/01/27	ES42	01/02/2024			Bond Future	12.6421	73.1315	12.7844	72.3765	1.126	0.0000	0.0000	0
2023/01/27	GOVI	02/02/2023	850.82	Call	GOVI	265,280.0000	26.5280	220,320.0000	22.0320	(16.948)	0	0	0
2023/01/27	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	GOVI	02/02/2023	850.83	Call	GOVI	265,180.0000	26.5180	220,220.0000	22.0220	(16.955)	0	0	0
2023/01/27	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2023/01/27	GOVI	02/02/2023			GOVI	877.3480	877.3480	872.8520	872.8520	(0.512)	0.0000	0.0000	112
2023/01/27	GOVI	02/02/2023	850.84	Call	GOVI	265,080.0000	26.5080	220,120.0000	22.0120	(16.961)	0	0	0
2023/01/27	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	GOVI	04/05/2023	852.86	Call	GOVI	413,770.0000	41.3770	366,670.0000	36.6670	(11.383)	0	0	0
2023/01/27	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	GOVI	04/05/2023	852.87	Call	GOVI	413,670.0000	41.3670	366,570.0000	36.6570	(11.386)	0	0	0
2023/01/27	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	GOVI	04/05/2023			GOVI	894.2370	894.2370	889.5270	889.5270	(0.527)	0.0000	0.0000	826
2023/01/27	GOVI	04/05/2023	852.88	Call	GOVI	413,570.0000	41.3570	366,470.0000	36.6470	(11.389)	0	0	0
2023/01/27	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	GOVI	03/08/2023	837.21	Call	GOVI	752,920.0000	75.2920	697,990.0000	69.7990	(7.296)	0	0	0
2023/01/27	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	GOVI	03/08/2023	837.22	Call	GOVI	752,820.0000	75.2820	697,890.0000	69.7890	(7.297)	0	0	0
2023/01/27	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	GOVI	03/08/2023			GOVI	912.5020	912.5020	907.0090	907.0090	(0.602)	0.0000	0.0000	0
2023/01/27	GOVI	03/08/2023	837.23	Call	GOVI	752,720.0000	75.2720	697,790.0000	69.7790	(7.298)	0	0	0
2023/01/27	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	GOVI	02/11/2023	885.82	Call	GOVI	458,010.0000	45.8010	388,360.0000	38.8360	(15.207)	0	0	0
2023/01/27	GOVI	02/11/2023			GOVI	931.6210	931.6210	924.6560	924.6560	(0.748)	0.0000	0.0000	0
2023/01/27	GOVI	02/11/2023	885.80	Call	GOVI	458,210.0000	45.8210	388,560.0000	38.8560	(15.200)	0	0	0
2023/01/27	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	GOVI	02/11/2023	885.81	Call	GOVI	458,110.0000	45.8110	388,460.0000	38.8460	(15.204)	0	0	0
2023/01/27	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	GOVI	01/02/2024	880.00	Call	GOVI	693,700.0000	69.3700	627,220.0000	62.7220	(9.583)	0	0	0
2023/01/27	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	GOVI	01/02/2024			GOVI	949.3700	949.3700	942.7220	942.7220	(0.700)	0.0000	0.0000	0
2023/01/27	GOVI	01/02/2024	879.98	Call	GOVI	693,900.0000	69.3900	627,420.0000	62.7420	(9.581)	0	0	0
2023/01/27	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	GOVI	01/02/2024	879.99	Call	GOVI	693,800.0000	69.3800	627,320.0000	62.7320	(9.582)	0	0	0
2023/01/27	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/27	IGOV	02/02/2023			Index Future	323.5140	323.5140	323.6280	323.6280	0.035	0.0000	0.0000	151
2023/01/27	IGOV	04/05/2023			Index Future	329.8220	329.8220	329.8910	329.8910	0.021	0.0000	0.0000	654
2023/01/27	IGOV	03/08/2023			Index Future	336.6370	336.6370	336.4530	336.4530	(0.055)	0.0000	0.0000	0
2023/01/27	IGOV	02/11/2023			Index Future	343.7680	343.7680	343.0770	343.0770	(0.201)	0.0000	0.0000	0
2023/01/27	IGOV	01/02/2024			Index Future	350.3930	350.3930	349.8550	349.8550	(0.154)	0.0000	0.0000	0
2023/01/27	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/27	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/27	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/27	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/27	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/27	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/27	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/27	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/01/27	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/27	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/27	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/27	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/27	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/01/27	JBAF	15/02/2023			Jibar Tradeable Future	7.4350	92.5650	7.4750	92.5250	0.538	0.0000	0.0000	0
2023/01/27	JBAF	15/03/2023			Jibar Tradeable Future	7.4700	92.5300	7.4900	92.5100	0.268	0.0000	0.0000	0
2023/01/27	JBAF	19/04/2023			Jibar Tradeable Future	7.5750	92.4250	7.5750	92.4250	0.000	0.0000	0.0000	0
2023/01/27	JBAF	17/05/2023			Jibar Tradeable Future	7.6300	92.3700	7.6000	92.4000	(0.393)	0.0000	0.0000	0
2023/01/27	JBAF	21/06/2023			Jibar Tradeable Future	7.6200	92.3800	7.5950	92.4050	(0.328)	0.0000	0.0000	0
2023/01/27	JBAF	19/07/2023			Jibar Tradeable Future	7.5650	92.4350	7.5150	92.4850	(0.661)	0.0000	0.0000	0
2023/01/27	JBAF	20/09/2023			Jibar Tradeable Future	7.5250	92.4750	7.4600	92.5400	(0.864)	0.0000	0.0000	75
2023/01/27	JBAF	20/12/2023			Jibar Tradeable Future	7.3350	92.6650	7.2650	92.7350	(0.954)	0.0000	0.0000	272
2023/01/27	JBAF	20/03/2024			Jibar Tradeable Future	7.2450	92.7550	7.1150	92.8850	(1.794)	0.0000	0.0000	0
2023/01/27	JBAF	19/06/2024			Jibar Tradeable Future	7.1000	92.9000	6.9700	93.0300	(1.831)	0.0000	0.0000	0
2023/01/27	JBAF	18/09/2024			Jibar Tradeable Future	7.1000	92.9000	6.9550	93.0450	(2.042)	0.0000	0.0000	68
2023/01/27	JBAF	18/12/2024			Jibar Tradeable Future	7.1150	92.8850	6.9750	93.0250	(1.968)	0.0000	0.0000	0
2023/01/27	R035	02/02/2023	9.81	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	582
2023/01/27	R035	02/02/2023	9.81	Put	Bond Future	6,281.0800	6.2811	6,875.2200	6.8752	9.459	0	0	0
2023/01/27	R035	02/02/2023	9.85	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/01/27	R035	02/02/2023	9.89	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	388
2023/01/27	R035	02/02/2023	9.89	Put	Bond Future	5,750.2400	5.7502	6,344.3400	6.3443	10.332	0	0	0
2023/01/27	R035	02/02/2023	11.94	Call	Bond Future	6,523.3400	6.5233	5,929.2500	5.9292	(9.107)	0	0	0
2023/01/27	R035	02/02/2023	13.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2023/01/27	R035	02/02/2023	10.88	Call	Bond Future	928.1000	0.9281	577.0100	0.5770	(37.829)	0	0	0
2023/01/27	R035	02/02/2023	10.88	Put	Bond Future	444.0600	0.4441	687.1200	0.6871	54.736	0	0	0
2023/01/27	R035	02/02/2023	10.66	Call	Bond Future	308.5700	0.3086	147.5700	0.1476	(52.176)	0	0	0
2023/01/27	R035	02/02/2023	10.66	Put	Bond Future	1,157.9700	1.1580	1,591.1200	1.5911	37.406	0	0	582
2023/01/27	R035	02/02/2023	10.30	Put	Bond Future	3,109.6000	3.1096	3,692.1800	3.6922	18.735	0	0	0
2023/01/27	R035	02/02/2023	10.60	Call	Bond Future	209.6800	0.2097	91.5800	0.0916	(56.324)	0	0	0
2023/01/27	R035	02/02/2023	10.60	Put	Bond Future	1,427.7600	1.4278	1,903.8100	1.9038	33.342	0	0	0
2023/01/27	R035	02/02/2023	10.64	Put	Bond Future	1,244.5900	1.2446	1,692.7900	1.6928	36.012	0	0	0
2023/01/27	R035	02/02/2023			Bond Future	10.7996	91.1030	10.8984	90.5088	0.915	0.0000	0.0000	89,305
2023/01/27	R035	02/02/2023	9.85	Put	Bond Future	6,015.1400	6.0151	6,609.2600	6.6093	9.877	0	0	0
2023/01/27	R035	02/02/2023	11.94	Put	Bond Future	0.0600	0.0001	0.1200	0.0001	100.000	0	0	0
2023/01/27	R035	02/02/2023	11.98	Call	Bond Future	6,739.3100	6.7393	6,145.1900	6.1452	(8.816)	0	0	0
2023/01/27	R035	02/02/2023	11.98	Put	Bond Future	0.0400	0.0000	0.0700	0.0001	75.000	0	0	388
2023/01/27	R035	02/02/2023	13.22	Call	Bond Future	13,041.1500	13.0412	12,447.0000	12.4470	(4.556)	0	0	0
2023/01/27	R035	02/02/2023	11.05	Call	Bond Future	1,664.8800	1.6649	1,188.1400	1.1881	(28.635)	0	0	976
2023/01/27	R035	02/02/2023	11.05	Put	Bond Future	169.9200	0.1699	287.3300	0.2873	69.097	0	0	0
2023/01/27	R035	02/02/2023	11.06	Call	Bond Future	1,713.5300	1.7135	1,230.9800	1.2310	(28.161)	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
2023/01/27	R035	02/02/2023	11.06	Put	Bond Future	159.6200	0.1596	271.2200	0.2712	69.916	0	0	582
2023/01/27	R035	02/02/2023	10.86	Call	Bond Future	854.8500	0.8548	521.1300	0.5211	(39.038)	0	0	0
2023/01/27	R035	02/02/2023	10.86	Put	Bond Future	490.8500	0.4909	751.2800	0.7513	53.057	0	0	0
2023/01/27	R035	02/02/2023	10.87	Call	Bond Future	891.0800	0.8911	548.6500	0.5487	(38.429)	0	0	0
2023/01/27	R035	02/02/2023	10.87	Put	Bond Future	467.0300	0.4670	718.7500	0.7188	53.898	0	0	0
2023/01/27	R035	02/02/2023	10.30	Call	Bond Future	15.1700	0.0152	3.6000	0.0036	(76.269)	0	0	976
2023/01/27	R035	02/02/2023	10.64	Call	Bond Future	272.5400	0.2725	126.5900	0.1266	(53.552)	0	0	388
2023/01/27	R035	04/05/2023	13.18	Call	Bond Future	12,300.6100	12.3006	11,717.2800	11.7173	(4.742)	0	0	0
2023/01/27	R035	04/05/2023	13.18	Put	Bond Future	173.1300	0.1731	208.1800	0.2082	20.245	0	0	491
2023/01/27	R035	04/05/2023	12.46	Call	Bond Future	9,016.3000	9.0163	8,477.7200	8.4777	(5.973)	0	0	0
2023/01/27	R035	04/05/2023	12.46	Put	Bond Future	449.9500	0.4499	529.7500	0.5298	17.735	0	0	388
2023/01/27	R035	04/05/2023	11.20	Call	Bond Future	3,679.6200	3.6796	3,319.7200	3.3197	(9.781)	0	0	0
2023/01/27	R035	04/05/2023	11.21	Call	Bond Future	3,715.9900	3.7160	3,354.0600	3.3541	(9.740)	0	0	0
2023/01/27	R035	04/05/2023	11.22	Put	Bond Future	1,915.9800	1.9160	2,170.4200	2.1704	13.280	0	0	0
2023/01/27	R035	04/05/2023	10.60	Call	Bond Future	1,814.3000	1.8143	1,585.7900	1.5858	(12.595)	0	0	388
2023/01/27	R035	04/05/2023	10.60	Put	Bond Future	3,653.6900	3.6537	4,043.5600	4.0436	10.671	0	0	0
2023/01/27	R035	04/05/2023	11.05	Call	Bond Future	3,152.8700	3.1529	2,824.1700	2.8242	(10.425)	0	0	770
2023/01/27	R035	04/05/2023	11.05	Put	Bond Future	2,302.5600	2.3026	2,592.2400	2.5922	12.581	0	0	0
2023/01/27	R035	04/05/2023	11.17	Call	Bond Future	3,571.5800	3.5716	3,217.7800	3.2178	(9.906)	0	0	491
2023/01/27	R035	04/05/2023	10.55	Call	Bond Future	1,690.6000	1.6906	1,472.8200	1.4728	(12.882)	0	0	770
2023/01/27	R035	04/05/2023	10.55	Put	Bond Future	3,836.1100	3.8361	4,236.7100	4.2367	10.443	0	0	0
2023/01/27	R035	04/05/2023			Bond Future	10.9056	88.3537	11.0104	87.7353	0.961	0.0000	0.0000	154,219
2023/01/27	R035	04/05/2023	11.80	Call	Bond Future	6,075.8200	6.0758	5,612.0200	5.6120	(7.634)	0	0	0
2023/01/27	R035	04/05/2023	11.80	Put	Bond Future	992.7100	0.9927	1,147.2900	1.1473	15.572	0	0	1,035
2023/01/27	R035	04/05/2023	11.87	Call	Bond Future	6,377.7100	6.3777	5,903.9300	5.9039	(7.429)	0	0	0
2023/01/27	R035	04/05/2023	11.87	Put	Bond Future	914.7600	0.9148	1,059.3600	1.0594	15.807	0	0	770
2023/01/27	R035	04/05/2023	11.20	Put	Bond Future	1,958.2900	1.9583	2,216.7700	2.2168	13.199	0	0	0
2023/01/27	R035	04/05/2023	11.21	Put	Bond Future	1,937.0400	1.9370	2,193.4900	2.1935	13.239	0	0	0
2023/01/27	R035	04/05/2023	11.22	Call	Bond Future	3,752.5000	3.7525	3,388.5600	3.3886	(9.699)	0	0	0
2023/01/27	R035	04/05/2023	11.17	Put	Bond Future	2,023.4500	2.0234	2,288.0300	2.2880	13.076	0	0	0
2023/01/27	R035	04/05/2023	9.85	Call	Bond Future	517.8000	0.5178	429.9300	0.4299	(16.970)	0	0	388
2023/01/27	R035	04/05/2023	9.85	Put	Bond Future	7,108.6100	7.1086	7,639.1200	7.6391	7.463	0	0	0
2023/01/27	R035	04/05/2023	10.42	Call	Bond Future	1,395.9400	1.3959	1,205.8300	1.2058	(13.619)	0	0	491
2023/01/27	R035	04/05/2023	10.42	Put	Bond Future	4,344.3400	4.3443	4,772.6100	4.7726	9.858	0	0	0
2023/01/27	R035	03/08/2023	12.00	Call	Bond Future	7,309.6000	7.3096	6,910.4300	6.9104	(5.461)	0	0	0
2023/01/27	R035	03/08/2023	12.00	Put	Bond Future	1,745.7000	1.7457	2,045.7500	2.0457	17.188	0	0	0
2023/01/27	R035	03/08/2023			Bond Future	10.9989	90.1590	11.1196	89.4598	1.098	0.0000	0.0000	1,624
2023/01/27	R035	03/08/2023	11.98	Call	Bond Future	7,230.6800	7.2307	6,834.3500	6.8343	(5.481)	0	0	0
2023/01/27	R035	03/08/2023	11.98	Put	Bond Future	1,772.8900	1.7729	2,075.7800	2.0758	17.085	0	0	0
2023/01/27	R035	03/08/2023	11.99	Call	Bond Future	7,270.0100	7.2700	6,872.3600	6.8724	(5.470)	0	0	0
2023/01/27	R035	03/08/2023	11.99	Put	Bond Future	1,759.1400	1.7591	2,060.7100	2.0607	17.143	0	0	0
2023/01/27	R035	02/11/2023	11.41	Call	Bond Future	5,400.0800	5.4001	4,963.6100	4.9636	(8.083)	0	0	0
2023/01/27	R035	02/11/2023	11.41	Put	Bond Future	3,610.7400	3.6107	4,019.6400	4.0196	11.325	0	0	0
2023/01/27	R035	02/11/2023	11.42	Call	Bond Future	5,433.2900	5.4333	4,995.1300	4.9951	(8.064)	0	0	0
2023/01/27	R035	02/11/2023	11.42	Put	Bond Future	3,588.4400	3.5884	3,995.6500	3.9956	11.348	0	0	0
2023/01/27	R035	02/11/2023			Bond Future	11.0926	87.5424	11.2414	86.6970	1.342	0.0000	0.0000	123
2023/01/27	R035	02/11/2023	11.43	Call	Bond Future	5,466.5800	5.4666	5,026.7300	5.0267	(8.046)	0	0	0
2023/01/27	R035	02/11/2023	11.43	Put	Bond Future	3,566.2600	3.5663	3,971.7800	3.9718	11.371	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
2023/01/27	R035	01/02/2024	12.18	Put	Bond Future	2,892.6500	2.8926	3,421.5100	3.4215	18.283	0	0	0
2023/01/27	R035	01/02/2024	12.19	Call	Bond Future	8,045.7100	8.0457	7,757.4600	7.7575	(3.583)	0	0	0
2023/01/27	R035	01/02/2024	12.19	Put	Bond Future	2,876.9000	2.8769	3,404.1700	3.4042	18.328	0	0	0
2023/01/27	R035	01/02/2024			Bond Future	11.2251	89.2047	11.3718	88.3892	1.307	0.0000	0.0000	0
2023/01/27	R035	01/02/2024	12.20	Call	Bond Future	8,081.2800	8.0813	7,791.4400	7.7914	(3.587)	0	0	0
2023/01/27	R035	01/02/2024	12.20	Put	Bond Future	2,861.2400	2.8612	3,386.9200	3.3869	18.372	0	0	0
2023/01/27	R035	01/02/2024	12.18	Call	Bond Future	8,010.1700	8.0102	7,723.5100	7.7235	(3.579)	0	0	0
2023/01/27	R186	02/02/2023	8.32	Call	Bond Future	838.1300	0.8381	733.2900	0.7333	(12.509)	0	0	0
2023/01/27	R186	02/02/2023	8.32	Put	Bond Future	50.6600	0.0507	63.4900	0.0635	25.326	0	0	0
2023/01/27	R186	02/02/2023	8.33	Call	Bond Future	868.0400	0.8680	762.0900	0.7621	(12.206)	0	0	0
2023/01/27	R186	02/02/2023	8.33	Put	Bond Future	46.6300	0.0466	58.3500	0.0584	25.134	0	0	0
2023/01/27	R186	02/02/2023			Bond Future	8.0891	109.2374	8.1235	109.1198	0.425	0.0000	0.0000	41,794
2023/01/27	R186	02/02/2023	8.34	Call	Bond Future	898.2000	0.8982	791.2700	0.7913	(11.905)	0	0	0
2023/01/27	R186	02/02/2023	8.34	Put	Bond Future	42.8600	0.0429	53.6000	0.0536	25.058	0	0	0
2023/01/27	R186	04/05/2023	8.84	Call	Bond Future	2,647.6800	2.6477	2,533.9700	2.5340	(4.295)	0	0	0
2023/01/27	R186	04/05/2023	8.83	Put	Bond Future	348.7300	0.3487	371.2200	0.3712	6.449	0	0	0
2023/01/27	R186	04/05/2023			Bond Future	8.1152	111.3403	8.1574	111.2044	0.520	0.0000	0.0000	100,329
2023/01/27	R186	04/05/2023	8.84	Put	Bond Future	342.7800	0.3428	364.9100	0.3649	6.456	0	0	0
2023/01/27	R186	04/05/2023	8.36	Call	Bond Future	1,543.3400	1.5433	1,446.3000	1.4463	(6.288)	0	0	200
2023/01/27	R186	04/05/2023	8.36	Put	Bond Future	757.9400	0.7579	796.7400	0.7967	5.119	0	0	200
2023/01/27	R186	04/05/2023	8.82	Call	Bond Future	2,596.9200	2.5969	2,483.9300	2.4839	(4.351)	0	0	0
2023/01/27	R186	04/05/2023	8.82	Put	Bond Future	354.7800	0.3548	377.6300	0.3776	6.441	0	0	0
2023/01/27	R186	04/05/2023	8.83	Call	Bond Future	2,622.2600	2.6223	2,508.9100	2.5089	(4.323)	0	0	0
2023/01/27	R186	03/08/2023	9.73	Put	Bond Future	230.1200	0.2301	238.7600	0.2388	3.755	0	0	0
2023/01/27	R186	03/08/2023	9.74	Call	Bond Future	5,044.7200	5.0447	4,829.8500	4.8299	(4.259)	0	0	0
2023/01/27	R186	03/08/2023	9.74	Put	Bond Future	227.5900	0.2276	236.0800	0.2361	3.730	0	0	0
2023/01/27	R186	03/08/2023			Bond Future	8.1007	108.3091	8.1746	108.0858	0.913	0.0000	0.0000	0
2023/01/27	R186	03/08/2023	9.75	Call	Bond Future	5,070.6000	5.0706	4,855.5900	4.8556	(4.240)	0	0	0
2023/01/27	R186	03/08/2023	9.75	Put	Bond Future	224.9300	0.2249	233.2800	0.2333	3.712	0	0	0
2023/01/27	R186	03/08/2023	9.73	Call	Bond Future	5,018.7000	5.0187	4,803.9800	4.8040	(4.278)	0	0	0
2023/01/27	R186	02/11/2023	9.40	Call	Bond Future	4,250.1700	4.2502	3,911.5700	3.9116	(7.967)	0	0	0
2023/01/27	R186	02/11/2023	9.40	Put	Bond Future	552.1400	0.5521	605.8200	0.6058	9.722	0	0	0
2023/01/27	R186	02/11/2023	9.15	Call	Bond Future	3,698.1300	3.6981	3,372.1500	3.3721	(8.815)	0	0	1,715
2023/01/27	R186	02/11/2023			Bond Future	8.0614	110.5798	8.2006	110.1875	1.727	0.0000	0.0000	1,257
2023/01/27	R186	02/11/2023	9.39	Call	Bond Future	4,227.6700	4.2277	3,889.5400	3.8895	(7.998)	0	0	0
2023/01/27	R186	02/11/2023	9.39	Put	Bond Future	556.6600	0.5567	610.8100	0.6108	9.728	0	0	0
2023/01/27	R186	02/11/2023	10.42	Call	Bond Future	6,633.5100	6.6335	6,261.3200	6.2613	(5.611)	0	0	0
2023/01/27	R186	02/11/2023	10.42	Put	Bond Future	225.4900	0.2255	245.5800	0.2456	8.909	0	0	1,715
2023/01/27	R186	02/11/2023	9.15	Put	Bond Future	678.3400	0.6783	744.6400	0.7446	9.774	0	0	0
2023/01/27	R186	02/11/2023	9.38	Call	Bond Future	4,205.1900	4.2052	3,867.5500	3.8675	(8.029)	0	0	0
2023/01/27	R186	02/11/2023	9.38	Put	Bond Future	561.2100	0.5612	615.8500	0.6159	9.736	0	0	0
2023/01/27	R186	01/02/2024	9.50	Call	Bond Future	4,241.5000	4.2415	3,986.4600	3.9865	(6.013)	0	0	0
2023/01/27	R186	01/02/2024	9.51	Call	Bond Future	4,261.8900	4.2619	4,006.3400	4.0063	(5.996)	0	0	0
2023/01/27	R186	01/02/2024	9.52	Put	Bond Future	643.4000	0.6434	729.5300	0.7295	13.387	0	0	0
2023/01/27	R186	01/02/2024			Bond Future	8.0971	107.3771	8.2283	107.0349	1.620	0.0000	0.0000	0
2023/01/27	R186	01/02/2024	9.50	Put	Bond Future	652.3200	0.6523	739.4500	0.7394	13.357	0	0	0
2023/01/27	R186	01/02/2024	9.51	Put	Bond Future	647.6800	0.6477	734.3000	0.7343	13.374	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/27	R186	01/02/2024	9.52	Call	Bond Future	4,282.6300	4.2826	4,026.5900	4.0266	(5.979)	0	0	0
2023/01/27	R197	02/02/2023			Bond Future	329.0253	329.0253	329.1286	329.1286	0.031	0.0000	0.0000	877
2023/01/27	R197	04/05/2023			Bond Future	335.4409	335.4409	335.4983	335.4983	0.017	0.0000	0.0000	282
2023/01/27	R197	03/08/2023			Bond Future	333.3055	333.3055	333.1070	333.1070	(0.060)	0.0000	0.0000	0
2023/01/27	R197	02/11/2023			Bond Future	340.3672	340.3672	339.6627	339.6627	(0.207)	0.0000	0.0000	0
2023/01/27	R202	02/02/2023			Bond Future	247.4931	247.4931	246.9632	246.9632	(0.214)	0.0000	0.0000	1,246
2023/01/27	R202	04/05/2023			Bond Future	252.3190	252.3190	251.7427	251.7427	(0.228)	0.0000	0.0000	4,903
2023/01/27	R202	03/08/2023			Bond Future	252.7169	252.7169	251.9355	251.9355	(0.309)	0.0000	0.0000	460
2023/01/27	R202	02/11/2023			Bond Future	258.0706	258.0706	256.8941	256.8941	(0.456)	0.0000	0.0000	0
2023/01/27	R202	01/02/2024			Bond Future	258.0942	258.0942	257.0240	257.0240	(0.415)	0.0000	0.0000	0
2023/01/27	R209	02/02/2023	10.78	Call	Bond Future	479.0500	0.4791	261.7800	0.2618	(45.354)	0	0	0
2023/01/27	R209	02/02/2023	10.79	Call	Bond Future	503.6300	0.5036	278.5100	0.2785	(44.699)	0	0	0
2023/01/27	R209	02/02/2023	10.80	Put	Bond Future	626.6400	0.6266	917.5200	0.9175	46.419	0	0	0
2023/01/27	R209	02/02/2023			Bond Future	10.8183	70.5612	10.9173	70.0373	0.915	0.0000	0.0000	11,626
2023/01/27	R209	02/02/2023	10.78	Put	Bond Future	683.5100	0.6835	990.1300	0.9901	44.860	0	0	0
2023/01/27	R209	02/02/2023	10.79	Put	Bond Future	654.6600	0.6547	953.4300	0.9534	45.637	0	0	0
2023/01/27	R209	02/02/2023	10.80	Call	Bond Future	528.9700	0.5290	295.9600	0.2960	(44.050)	0	0	0
2023/01/27	R209	04/05/2023	11.50	Put	Bond Future	1,250.1100	1.2501	1,425.8500	1.4259	14.058	0	0	0
2023/01/27	R209	04/05/2023	11.09	Call	Bond Future	2,874.9800	2.8750	2,577.9700	2.5780	(10.331)	0	0	0
2023/01/27	R209	04/05/2023	11.09	Put	Bond Future	1,968.3400	1.9683	2,215.3300	2.2153	12.548	0	0	0
2023/01/27	R209	04/05/2023	11.10	Call	Bond Future	2,905.3500	2.9054	2,606.4800	2.6065	(10.287)	0	0	0
2023/01/27	R209	04/05/2023	11.10	Put	Bond Future	1,947.2800	1.9473	2,192.4100	2.1924	12.588	0	0	0
2023/01/27	R209	04/05/2023	10.00	Call	Bond Future	588.7300	0.5887	492.2300	0.4922	(16.391)	0	0	500
2023/01/27	R209	04/05/2023	10.00	Put	Bond Future	5,630.6200	5.6306	6,078.1200	6.0781	7.948	0	0	0
2023/01/27	R209	04/05/2023	10.50	Call	Bond Future	1,371.3100	1.3713	1,187.8000	1.1878	(13.382)	0	0	4,500
2023/01/27	R209	04/05/2023	10.50	Put	Bond Future	3,597.9800	3.5980	3,958.4700	3.9585	10.019	0	0	0
2023/01/27	R209	04/05/2023			Bond Future	10.9154	68.7681	11.0198	68.2241	0.956	0.0000	0.0000	18,758
2023/01/27	R209	04/05/2023	11.50	Call	Bond Future	4,220.9300	4.2209	3,852.6700	3.8527	(8.725)	0	0	1,000
2023/01/27	R209	04/05/2023	12.50	Call	Bond Future	8,027.3200	8.0273	7,549.8700	7.5499	(5.948)	0	0	0
2023/01/27	R209	04/05/2023	12.50	Put	Bond Future	381.3600	0.3814	447.9100	0.4479	17.451	0	0	8,500
2023/01/27	R209	04/05/2023	11.11	Call	Bond Future	2,935.8400	2.9358	2,635.1200	2.6351	(10.243)	0	0	0
2023/01/27	R209	04/05/2023	11.11	Put	Bond Future	1,926.4100	1.9264	2,169.6900	2.1697	12.629	0	0	0
2023/01/27	R209	04/05/2023	11.00	Call	Bond Future	2,608.3900	2.6084	2,328.3200	2.3283	(10.737)	0	0	2,500
2023/01/27	R209	04/05/2023	11.00	Put	Bond Future	2,167.0300	2.1670	2,430.9600	2.4310	12.179	0	0	8,250
2023/01/27	R209	03/08/2023	11.95	Put	Bond Future	1,594.8800	1.5949	1,857.3200	1.8573	16.455	0	0	0
2023/01/27	R209	03/08/2023	10.70	Call	Bond Future	2,533.9900	2.5340	2,360.0500	2.3600	(6.864)	0	0	1,800
2023/01/27	R209	03/08/2023	11.93	Call	Bond Future	6,204.0100	6.2040	5,860.7200	5.8607	(5.533)	0	0	0
2023/01/27	R209	03/08/2023	11.94	Call	Bond Future	6,238.4800	6.2385	5,893.8500	5.8938	(5.524)	0	0	0
2023/01/27	R209	03/08/2023	10.00	Call	Bond Future	1,233.6600	1.2337	1,105.1000	1.1051	(10.421)	0	0	1,800
2023/01/27	R209	03/08/2023	10.00	Put	Bond Future	6,682.8000	6.6828	7,162.6500	7.1626	7.180	0	0	0
2023/01/27	R209	03/08/2023			Bond Future	10.9994	70.1735	11.1178	69.5651	1.077	0.0000	0.0000	1,690
2023/01/27	R209	03/08/2023	11.95	Call	Bond Future	6,272.8100	6.2728	5,926.8400	5.9268	(5.515)	0	0	0
2023/01/27	R209	03/08/2023	10.70	Put	Bond Future	4,106.3800	4.1064	4,540.8500	4.5408	10.580	0	0	0
2023/01/27	R209	03/08/2023	11.93	Put	Bond Future	1,619.8000	1.6198	1,884.9200	1.8849	16.367	0	0	0
2023/01/27	R209	03/08/2023	11.94	Put	Bond Future	1,607.3800	1.6074	1,871.1600	1.8712	16.411	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
2023/01/27	R209	02/11/2023	11.33	Call	Bond Future	4,583.4800	4.5835	4,285.0000	4.2850	(6.512)	0	0	0
2023/01/27	R209	02/11/2023	11.33	Put	Bond Future	3,326.5900	3.3266	3,752.8900	3.7529	12.815	0	0	0
2023/01/27	R209	02/11/2023	11.34	Call	Bond Future	4,612.5000	4.6125	4,312.4900	4.3125	(6.504)	0	0	0
2023/01/27	R209	02/11/2023	11.34	Put	Bond Future	3,305.9400	3.3059	3,730.7100	3.7307	12.849	0	0	0
2023/01/27	R209	02/11/2023			Bond Future	11.0803	68.4923	11.2235	67.7675	1.292	0.0000	0.0000	5,720
2023/01/27	R209	02/11/2023	11.35	Call	Bond Future	4,641.3600	4.6414	4,340.0600	4.3401	(6.492)	0	0	0
2023/01/27	R209	02/11/2023	11.35	Put	Bond Future	3,285.1800	3.2852	3,708.6600	3.7087	12.891	0	0	0
2023/01/27	R209	01/02/2024	12.14	Call	Bond Future	7,082.5400	7.0825	6,834.4200	6.8344	(3.503)	0	0	0
2023/01/27	R209	01/02/2024	12.14	Put	Bond Future	2,547.6100	2.5476	3,001.8000	3.0018	17.828	0	0	0
2023/01/27	R209	01/02/2024	12.13	Put	Bond Future	2,561.9100	2.5619	3,017.2500	3.0173	17.773	0	0	0
2023/01/27	R209	01/02/2024			Bond Future	11.1916	69.7923	11.3327	69.0900	1.260	0.0000	0.0000	0
2023/01/27	R209	01/02/2024	12.12	Call	Bond Future	7,019.7600	7.0198	6,774.4300	6.7744	(3.495)	0	0	0
2023/01/27	R209	01/02/2024	12.12	Put	Bond Future	2,576.0500	2.5761	3,033.0300	3.0330	17.740	0	0	0
2023/01/27	R209	01/02/2024	12.13	Call	Bond Future	7,051.2600	7.0513	6,804.2900	6.8043	(3.502)	0	0	0
2023/01/27	R210	02/02/2023			Bond Future	223.3748	223.3748	222.8027	222.8027	(0.256)	0.0000	0.0000	118
2023/01/27	R210	04/05/2023			Bond Future	224.6417	224.6417	224.0262	224.0262	(0.274)	0.0000	0.0000	386
2023/01/27	R210	03/08/2023			Bond Future	229.2846	229.2846	228.4827	228.4827	(0.350)	0.0000	0.0000	300
2023/01/27	R210	02/11/2023			Bond Future	230.9793	230.9793	229.8194	229.8194	(0.502)	0.0000	0.0000	0
2023/01/27	R210	01/02/2024			Bond Future	235.4258	235.4258	234.3588	234.3588	(0.453)	0.0000	0.0000	0
2023/01/27	R213	02/02/2023	10.01	Call	Bond Future	415.2200	0.4152	341.6600	0.3417	(17.716)	0	0	0
2023/01/27	R213	02/02/2023	10.43	Put	Bond Future	57.7100	0.0577	74.7800	0.0748	29.579	0	0	0
2023/01/27	R213	02/02/2023	12.20	Call	Bond Future	9,663.6800	9.6637	9,476.2900	9.4763	(1.939)	0	0	0
2023/01/27	R213	02/02/2023	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	912
2023/01/27	R213	02/02/2023	10.22	Put	Bond Future	204.4100	0.2044	257.5100	0.2575	25.977	0	0	0
2023/01/27	R213	02/02/2023	10.23	Call	Bond Future	1,089.0500	1.0891	952.4000	0.9524	(12.548)	0	0	0
2023/01/27	R213	02/02/2023	10.35	Call	Bond Future	1,562.2700	1.5623	1,402.3000	1.4023	(10.240)	0	0	0
2023/01/27	R213	02/02/2023	10.35	Put	Bond Future	95.6400	0.0956	123.0600	0.1231	28.670	0	0	476
2023/01/27	R213	02/02/2023			Bond Future	10.0439	86.5379	10.0826	86.3505	0.386	0.0000	0.0000	20,057
2023/01/27	R213	02/02/2023	9.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2023/01/27	R213	02/02/2023	9.16	Put	Bond Future	4,425.5200	4.4255	4,612.9100	4.6129	4.234	0	0	0
2023/01/27	R213	02/02/2023	10.01	Put	Bond Future	579.5800	0.5796	693.4100	0.6934	19.640	0	0	476
2023/01/27	R213	02/02/2023	10.21	Call	Bond Future	1,015.8700	1.0159	884.0500	0.8841	(12.976)	0	0	0
2023/01/27	R213	02/02/2023	10.21	Put	Bond Future	215.8900	0.2159	271.4600	0.2715	25.740	0	0	0
2023/01/27	R213	02/02/2023	10.43	Call	Bond Future	1,902.2200	1.9022	1,731.9000	1.7319	(8.954)	0	0	912
2023/01/27	R213	02/02/2023	10.22	Call	Bond Future	1,052.2400	1.0522	917.9500	0.9180	(12.762)	0	0	0
2023/01/27	R213	02/02/2023	10.23	Put	Bond Future	193.4100	0.1934	244.1500	0.2441	26.234	0	0	0
2023/01/27	R213	04/05/2023	10.75	Call	Bond Future	3,878.8800	3.8789	3,753.5900	3.7536	(3.230)	0	0	0
2023/01/27	R213	04/05/2023	10.75	Put	Bond Future	1,051.2800	1.0513	1,129.2100	1.1292	7.413	0	0	0
2023/01/27	R213	04/05/2023			Bond Future	10.1389	84.6521	10.1819	84.4489	0.425	0.0000	0.0000	33,266
2023/01/27	R213	04/05/2023	10.74	Call	Bond Future	3,846.2200	3.8462	3,721.5700	3.7216	(3.241)	0	0	0
2023/01/27	R213	04/05/2023	10.74	Put	Bond Future	1,063.9100	1.0639	1,142.4800	1.1425	7.385	0	0	0
2023/01/27	R213	04/05/2023	10.73	Call	Bond Future	3,813.6600	3.8137	3,689.8200	3.6898	(3.247)	0	0	0
2023/01/27	R213	04/05/2023	10.73	Put	Bond Future	1,076.6600	1.0767	1,156.0400	1.1560	7.373	0	0	0
2023/01/27	R213	03/08/2023	11.62	Put	Bond Future	881.9800	0.8820	951.5800	0.9516	7.891	0	0	0
2023/01/27	R213	03/08/2023	11.63	Call	Bond Future	7,082.7000	7.0827	6,878.8400	6.8788	(2.878)	0	0	0
2023/01/27	R213	03/08/2023			Bond Future	10.2180	86.3816	10.2773	86.1086	0.580	0.0000	0.0000	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
2023/01/27	R213	03/08/2023	11.62	Call	Bond Future	7,048.3300	7.0483	6,844.9300	6.8449	(2.886)	0	0	0
2023/01/27	R213	03/08/2023	11.63	Put	Bond Future	874.4900	0.8745	943.6300	0.9436	7.906	0	0	0
2023/01/27	R213	03/08/2023	11.61	Call	Bond Future	7,013.9800	7.0140	6,811.0500	6.8111	(2.893)	0	0	0
2023/01/27	R213	03/08/2023	11.61	Put	Bond Future	889.5300	0.8895	959.6000	0.9596	7.877	0	0	0
2023/01/27	R213	02/11/2023	11.13	Call	Bond Future	5,451.2200	5.4512	5,308.0100	5.3080	(2.627)	0	0	0
2023/01/27	R213	02/11/2023	11.13	Put	Bond Future	1,806.2900	1.8063	2,068.7800	2.0688	14.532	0	0	0
2023/01/27	R213	02/11/2023			Bond Future	10.2977	84.6378	10.3881	84.2321	0.877	0.0000	0.0000	1,911
2023/01/27	R213	02/11/2023	11.12	Call	Bond Future	5,421.1600	5.4212	5,278.6900	5.2787	(2.628)	0	0	0
2023/01/27	R213	02/11/2023	11.12	Put	Bond Future	1,818.8200	1.8188	2,082.0500	2.0821	14.473	0	0	0
2023/01/27	R213	02/11/2023	11.11	Call	Bond Future	5,391.1600	5.3912	5,249.6800	5.2497	(2.624)	0	0	0
2023/01/27	R213	02/11/2023	11.11	Put	Bond Future	1,831.4400	1.8314	2,095.6600	2.0957	14.427	0	0	0
2023/01/27	R213	01/02/2024	11.71	Call	Bond Future	6,958.9500	6.9589	6,728.9700	6.7290	(3.305)	0	0	0
2023/01/27	R213	01/02/2024	11.71	Put	Bond Future	1,564.3300	1.5643	1,703.7900	1.7038	8.915	0	0	0
2023/01/27	R213	01/02/2024	11.70	Call	Bond Future	6,928.1200	6.9281	6,698.7400	6.6987	(3.311)	0	0	0
2023/01/27	R213	01/02/2024	11.70	Put	Bond Future	1,573.7300	1.5737	1,713.7900	1.7138	8.900	0	0	0
2023/01/27	R213	01/02/2024			Bond Future	10.4242	86.2459	10.5088	85.8765	0.812	0.0000	0.0000	0
2023/01/27	R213	01/02/2024	11.72	Call	Bond Future	6,989.8000	6.9898	6,758.9300	6.7589	(3.303)	0	0	0
2023/01/27	R213	01/02/2024	11.72	Put	Bond Future	1,554.9800	1.5550	1,693.5500	1.6935	8.911	0	0	0
2023/01/27	R214	02/02/2023	10.90	Put	Bond Future	1,275.8400	1.2758	1,702.9500	1.7029	33.477	0	0	0
2023/01/27	R214	02/02/2023	11.10	Call	Bond Future	647.4400	0.6474	381.5300	0.3815	(41.071)	0	0	0
2023/01/27	R214	02/02/2023	11.07	Call	Bond Future	563.6700	0.5637	321.8200	0.3218	(42.906)	0	0	0
2023/01/27	R214	02/02/2023	11.07	Put	Bond Future	665.6700	0.6657	968.6900	0.9687	45.521	0	0	0
2023/01/27	R214	02/02/2023	11.08	Call	Bond Future	590.8200	0.5908	340.9800	0.3410	(42.287)	0	0	0
2023/01/27	R214	02/02/2023	11.08	Put	Bond Future	637.3000	0.6373	932.3300	0.9323	46.294	0	0	0
2023/01/27	R214	02/02/2023			Bond Future	11.0884	67.3782	11.1873	66.8333	0.892	0.0000	0.0000	68,050
2023/01/27	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/27	R214	02/02/2023		Put	Bond Future	32,621.8400	32.6218	33,166.7100	33.1667	1.670	0	0	0
2023/01/27	R214	02/02/2023	10.30	Call	Bond Future	0.3500	0.0004	0.0400	0.0000	(88.571)	0	0	0
2023/01/27	R214	02/02/2023	10.30	Put	Bond Future	4,609.1400	4.6091	5,153.7000	5.1537	11.815	0	0	0
2023/01/27	R214	02/02/2023	10.90	Call	Bond Future	218.4600	0.2185	100.7000	0.1007	(53.905)	0	0	2,300
2023/01/27	R214	02/02/2023	11.80	Call	Bond Future	3,770.1100	3.7701	3,230.6000	3.2306	(14.310)	0	0	0
2023/01/27	R214	02/02/2023	11.80	Put	Bond Future	5.6700	0.0057	11.0300	0.0110	94.533	0	0	0
2023/01/27	R214	02/02/2023	11.09	Call	Bond Future	618.7300	0.6187	360.8900	0.3609	(41.672)	0	0	0
2023/01/27	R214	02/02/2023	11.09	Put	Bond Future	609.7500	0.6098	896.7800	0.8968	47.073	0	0	0
2023/01/27	R214	02/02/2023	11.10	Put	Bond Future	583.0800	0.5831	862.0400	0.8620	47.842	0	0	0
2023/01/27	R214	02/02/2023	11.60	Call	Bond Future	2,770.2200	2.7702	2,249.6700	2.2497	(18.791)	0	0	2,300
2023/01/27	R214	02/02/2023	11.60	Put	Bond Future	28.3700	0.0284	52.6900	0.0527	85.724	0	0	0
2023/01/27	R214	02/02/2023	11.00	Call	Bond Future	395.1000	0.3951	208.1200	0.2081	(47.325)	0	0	0
2023/01/27	R214	02/02/2023	11.00	Put	Bond Future	887.8700	0.8879	1,245.7600	1.2458	40.309	0	0	0
2023/01/27	R214	04/05/2023	11.36	Call	Bond Future	3,061.1800	3.0612	2,762.6400	2.7626	(9.752)	0	0	0
2023/01/27	R214	04/05/2023	11.36	Put	Bond Future	2,096.8100	2.0968	2,363.0100	2.3630	12.695	0	0	0
2023/01/27	R214	04/05/2023	11.37	Call	Bond Future	3,092.6400	3.0926	2,792.2100	2.7922	(9.714)	0	0	0
2023/01/27	R214	04/05/2023	11.37	Put	Bond Future	2,074.8800	2.0749	2,339.1900	2.3392	12.739	0	0	0
2023/01/27	R214	04/05/2023			Bond Future	11.1816	65.3772	11.2856	64.8125	0.930	0.0000	0.0000	22,932
2023/01/27	R214	04/05/2023	11.38	Call	Bond Future	3,124.2300	3.1242	2,821.9100	2.8219	(9.677)	0	0	0
2023/01/27	R214	04/05/2023	11.38	Put	Bond Future	2,053.1500	2.0531	2,315.5700	2.3156	12.781	0	0	0
2023/01/27	R214	03/08/2023	12.14	Call	Bond Future	6,312.9500	6.3129	5,988.0700	5.9881	(5.146)	0	0	0

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2023/01/27	R214	03/08/2023	12.14	Put	Bond Future	1,838.1600	1.8382	2,140.0100	2.1400	16.421	0	0	0
2023/01/27	R214	03/08/2023	12.15	Call	Bond Future	6,347.5400	6.3475	6,021.2500	6.0213	(5.140)	0	0	0
2023/01/27	R214	03/08/2023	12.15	Put	Bond Future	1,824.5200	1.8245	2,124.9600	2.1250	16.467	0	0	0
2023/01/27	R214	03/08/2023			Bond Future	11.2639	66.7130	11.3808	66.0863	1.038	0.0000	0.0000	2,980
2023/01/27	R214	03/08/2023	12.16	Call	Bond Future	6,382.3300	6.3823	6,054.4700	6.0545	(5.137)	0	0	0
2023/01/27	R214	03/08/2023	12.16	Put	Bond Future	1,811.1500	1.8112	2,110.0200	2.1100	16.502	0	0	0
2023/01/27	R214	02/11/2023	11.45	Put	Bond Future	3,906.6000	3.9066	4,381.0000	4.3810	12.144	0	0	0
2023/01/27	R214	02/11/2023	11.46	Call	Bond Future	4,487.6400	4.4876	4,223.7100	4.2237	(5.881)	0	0	0
2023/01/27	R214	02/11/2023	11.46	Put	Bond Future	3,882.6500	3.8826	4,355.7200	4.3557	12.184	0	0	0
2023/01/27	R214	02/11/2023			Bond Future	11.3459	64.8109	11.4851	64.0739	1.227	0.0000	0.0000	0
2023/01/27	R214	02/11/2023	11.47	Call	Bond Future	4,516.4000	4.5164	4,250.9400	4.2509	(5.878)	0	0	0
2023/01/27	R214	02/11/2023	11.47	Put	Bond Future	3,858.8200	3.8588	4,330.3600	4.3304	12.220	0	0	0
2023/01/27	R214	02/11/2023	11.45	Call	Bond Future	4,458.9400	4.4589	4,196.3400	4.1963	(5.889)	0	0	0
2023/01/27	R214	01/02/2024	12.16	Call	Bond Future	6,694.2100	6.6942	6,507.1100	6.5071	(2.795)	0	0	0
2023/01/27	R214	01/02/2024	12.16	Put	Bond Future	3,163.1300	3.1631	3,693.1500	3.6931	16.756	0	0	0
2023/01/27	R214	01/02/2024			Bond Future	11.4578	66.0416	11.5954	65.3245	1.201	0.0000	0.0000	0
2023/01/27	R214	01/02/2024	12.14	Call	Bond Future	6,632.1800	6.6322	6,447.7200	6.4477	(2.781)	0	0	0
2023/01/27	R214	01/02/2024	12.14	Put	Bond Future	3,197.4100	3.1974	3,730.0700	3.7301	16.659	0	0	0
2023/01/27	R214	01/02/2024	12.15	Call	Bond Future	6,663.0500	6.6630	6,477.4000	6.4774	(2.786)	0	0	0
2023/01/27	R214	01/02/2024	12.15	Put	Bond Future	3,180.1000	3.1801	3,711.5700	3.7116	16.712	0	0	0
2023/01/27	R248	02/02/2023	11.00	Call	Bond Future	473.6500	0.4737	232.9800	0.2330	(50.812)	0	0	2,900
2023/01/27	R248	02/02/2023	11.00	Put	Bond Future	1,160.9400	1.1609	1,673.6800	1.6737	44.166	0	0	0
2023/01/27	R248	02/02/2023	11.60	Call	Bond Future	3,408.8500	3.4088	2,695.4800	2.6955	(20.927)	0	0	2,900
2023/01/27	R248	02/02/2023	11.60	Put	Bond Future	39.5400	0.0395	79.5800	0.0796	101.265	0	0	0
2023/01/27	R248	02/02/2023	11.70	Call	Bond Future	4,029.3400	4.0293	3,296.1000	3.2961	(18.198)	0	0	0
2023/01/27	R248	02/02/2023	11.70	Put	Bond Future	18.4600	0.0185	38.6300	0.0386	109.263	0	0	0
2023/01/27	R248	02/02/2023	11.08	Call	Bond Future	712.5500	0.7125	387.0100	0.3870	(45.687)	0	0	0
2023/01/27	R248	02/02/2023	11.08	Put	Bond Future	837.6300	0.8376	1,265.5000	1.2655	51.081	0	0	0
2023/01/27	R248	02/02/2023	11.10	Put	Bond Future	767.4700	0.7675	1,173.4100	1.1734	52.893	0	0	0
2023/01/27	R248	02/02/2023			Bond Future	11.0979	84.1114	11.2070	83.3579	0.983	0.0000	0.0000	54,438
2023/01/27	R248	02/02/2023	10.40	Call	Bond Future	1.6800	0.0017	0.2300	0.0002	(86.310)	0	0	0
2023/01/27	R248	02/02/2023	10.40	Put	Bond Future	5,131.4800	5.1315	5,883.4400	5.8834	14.654	0	0	0
2023/01/27	R248	02/02/2023	11.06	Call	Bond Future	647.0800	0.6471	343.2600	0.3433	(46.952)	0	0	0
2023/01/27	R248	02/02/2023	11.06	Put	Bond Future	912.0800	0.9121	1,361.6700	1.3617	49.293	0	0	0
2023/01/27	R248	02/02/2023	11.07	Call	Bond Future	679.3400	0.6793	364.6900	0.3647	(46.317)	0	0	0
2023/01/27	R248	02/02/2023	11.07	Put	Bond Future	874.3200	0.8743	1,313.0800	1.3131	50.183	0	0	0
2023/01/27	R248	02/02/2023	11.10	Call	Bond Future	781.8900	0.7819	434.4200	0.4344	(44.440)	0	0	0
2023/01/27	R248	04/05/2023	11.35	Call	Bond Future	3,767.7000	3.7677	3,369.6700	3.3697	(10.564)	0	0	0
2023/01/27	R248	04/05/2023	11.35	Put	Bond Future	2,705.2700	2.7053	3,086.8400	3.0868	14.105	0	0	0
2023/01/27	R248	04/05/2023			Bond Future	11.1934	81.2717	11.3079	80.4921	1.024	0.0000	0.0000	247,597
2023/01/27	R248	04/05/2023	11.34	Call	Bond Future	3,728.9200	3.7289	3,333.5200	3.3335	(10.604)	0	0	0
2023/01/27	R248	04/05/2023	11.34	Put	Bond Future	2,733.5800	2.7336	3,117.7800	3.1178	14.055	0	0	0
2023/01/27	R248	04/05/2023	11.33	Call	Bond Future	3,690.3100	3.6903	3,297.5400	3.2975	(10.643)	0	0	0
2023/01/27	R248	04/05/2023	11.33	Put	Bond Future	2,762.1500	2.7621	3,148.9800	3.1490	14.005	0	0	0
2023/01/27	R248	03/08/2023	12.11	Call	Bond Future	7,698.2700	7.6983	7,264.7700	7.2648	(5.631)	0	0	0
2023/01/27	R248	03/08/2023	12.11	Put	Bond Future	2,416.9200	2.4169	2,841.7000	2.8417	17.575	0	0	0
2023/01/27	R248	03/08/2023			Bond Future	11.2808	82.8948	11.4089	82.0365	1.135	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/27	R248	03/08/2023	12.10	Call	Bond Future	7,655.9800	7.6560	7,224.4000	7.2244	(5.637)	0	0	0
2023/01/27	R248	03/08/2023	12.10	Put	Bond Future	2,434.6000	2.4346	2,861.3000	2.8613	17.526	0	0	0
2023/01/27	R248	03/08/2023	12.09	Call	Bond Future	7,613.5200	7.6135	7,184.0800	7.1841	(5.640)	0	0	0
2023/01/27	R248	03/08/2023	12.09	Put	Bond Future	2,452.2000	2.4522	2,881.0400	2.8810	17.488	0	0	0
2023/01/27	R248	02/11/2023	11.48	Call	Bond Future	5,646.5900	5.6466	5,196.4800	5.1965	(7.971)	0	0	0
2023/01/27	R248	02/11/2023	11.49	Put	Bond Future	4,818.8100	4.8188	5,363.3300	5.3633	11.300	0	0	0
2023/01/27	R248	02/11/2023	11.47	Call	Bond Future	5,610.4900	5.6105	5,162.4200	5.1624	(7.986)	0	0	0
2023/01/27	R248	02/11/2023			Bond Future	11.3595	80.2088	11.5103	79.2122	1.328	0.0000	0.0000	0
2023/01/27	R248	02/11/2023	11.48	Put	Bond Future	4,848.5100	4.8485	5,395.0600	5.3951	11.273	0	0	0
2023/01/27	R248	02/11/2023	11.49	Call	Bond Future	5,682.4900	5.6825	5,230.3500	5.2303	(7.957)	0	0	0
2023/01/27	R248	02/11/2023	11.47	Put	Bond Future	4,878.1000	4.8781	5,426.6900	5.4267	11.246	0	0	0
2023/01/27	R248	01/02/2024	12.15	Call	Bond Future	8,178.6000	8.1786	7,742.1500	7.7422	(5.336)	0	0	0
2023/01/27	R248	01/02/2024	12.15	Put	Bond Future	3,894.1700	3.8942	4,431.0600	4.4311	13.787	0	0	0
2023/01/27	R248	01/02/2024	12.14	Call	Bond Future	8,140.3900	8.1404	7,705.0500	7.7050	(5.348)	0	0	0
2023/01/27	R248	01/02/2024	12.14	Put	Bond Future	3,915.5300	3.9155	4,453.5300	4.4535	13.740	0	0	0
2023/01/27	R248	01/02/2024			Bond Future	11.4651	81.7684	11.6148	80.7951	1.306	0.0000	0.0000	13,000
2023/01/27	R248	01/02/2024	12.16	Call	Bond Future	8,217.1600	8.2172	7,778.9700	7.7790	(5.333)	0	0	0
2023/01/27	R248	01/02/2024	12.16	Put	Bond Future	3,873.2400	3.8732	4,408.3900	4.4084	13.817	0	0	0

Total

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