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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/02/2023 TO 08/02/2023

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
2023/02/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	2025	04/05/2023		Bond Future	169.3374	169.3374	169.3460	169.3460	0.005	0.0000	0.0000	5,237
2023/02/08	2025	03/08/2023		Bond Future	170.9712	170.9712	170.9791	170.9791	0.005	0.0000	0.0000	214
2023/02/08	2025	02/11/2023		Bond Future	174.3731	174.3731	174.3817	174.3817	0.005	0.0000	0.0000	0
2023/02/08	2025	01/02/2024		Bond Future	176.0498	176.0498	176.0592	176.0592	0.005	0.0000	0.0000	0
2023/02/08	2025	02/05/2024		Bond Future	179.3634	179.3634	179.3750	179.3750	0.007	0.0000	0.0000	0
2023/02/08	2029	04/05/2023		Bond Future	121.5151	121.5151	121.5175	121.5175	0.002	0.0000	0.0000	1,045
2023/02/08	2029	03/08/2023		Bond Future	123.9364	123.9364	123.9382	123.9382	0.001	0.0000	0.0000	728

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
2023/02/08	2029	02/11/2023			Bond Future	125.0763	125.0763	125.0784	125.0784	0.002	0.0000	0.0000	0
2023/02/08	2029	01/02/2024			Bond Future	127.5578	127.5578	127.5606	127.5606	0.002	0.0000	0.0000	0
2023/02/08	2029	02/05/2024			Bond Future	128.6034	128.6034	128.6077	128.6077	0.003	0.0000	0.0000	0
2023/02/08	2030	04/05/2023	9.03	Call	Bond Future	428.1100	0.4281	443.0800	0.4431	3.497	0	0	388
2023/02/08	2030	04/05/2023	9.03	Put	Bond Future	4,250.4200	4.2504	4,153.4800	4.1535	(2.281)	0	0	0
2023/02/08	2030	04/05/2023	9.58	Put	Bond Future	2,412.9200	2.4129	2,336.3100	2.3363	(3.175)	0	0	0
2023/02/08	2030	04/05/2023	9.67	Call	Bond Future	1,365.1800	1.3652	1,404.4700	1.4045	2.878	0	0	479
2023/02/08	2030	04/05/2023	9.67	Put	Bond Future	2,174.5000	2.1745	2,101.8800	2.1019	(3.340)	0	0	0
2023/02/08	2030	04/05/2023	11.34	Call	Bond Future	6,712.2200	6.7122	6,810.0600	6.8101	1.458	0	0	0
2023/02/08	2030	04/05/2023	11.34	Put	Bond Future	207.6600	0.2077	193.5900	0.1936	(6.775)	0	0	150
2023/02/08	2030	04/05/2023	10.52	Call	Bond Future	3,723.6900	3.7237	3,799.6000	3.7996	2.039	0	0	0
2023/02/08	2030	04/05/2023	10.52	Put	Bond Future	714.7600	0.7148	678.7600	0.6788	(5.037)	0	0	0
2023/02/08	2030	04/05/2023	10.53	Call	Bond Future	3,757.3000	3.7573	3,833.5700	3.8336	2.030	0	0	0
2023/02/08	2030	04/05/2023	10.53	Put	Bond Future	704.6500	0.7047	669.0100	0.6690	(5.058)	0	0	0
2023/02/08	2030	04/05/2023	9.78	Call	Bond Future	1,603.5700	1.6036	1,647.8500	1.6478	2.761	0	0	388
2023/02/08	2030	04/05/2023	9.78	Put	Bond Future	1,907.1900	1.9072	1,839.5600	1.8396	(3.546)	0	0	0
2023/02/08	2030	04/05/2023	10.00	Call	Bond Future	2,146.9000	2.1469	2,201.2300	2.2012	2.531	0	0	1,080
2023/02/08	2030	04/05/2023	10.00	Put	Bond Future	1,449.5600	1.4496	1,391.9800	1.3920	(3.972)	0	0	0
2023/02/08	2030	04/05/2023	10.42	Call	Bond Future	3,394.0400	3.3940	3,466.1800	3.4662	2.125	0	0	479
2023/02/08	2030	04/05/2023	10.42	Put	Bond Future	823.8100	0.8238	784.0400	0.7840	(4.828)	0	0	0
2023/02/08	2030	04/05/2023			Bond Future	9.8464	93.2106	9.8219	93.3225	(0.249)	0.0000	0.0000	81,752
2023/02/08	2030	04/05/2023	9.58	Call	Bond Future	1,187.2200	1.1872	1,222.5200	1.2225	2.973	0	0	150
2023/02/08	2030	04/05/2023	12.04	Call	Bond Future	9,401.8100	9.4018	9,509.2000	9.5092	1.142	0	0	0
2023/02/08	2030	04/05/2023	12.04	Put	Bond Future	51.2600	0.0513	46.7400	0.0467	(8.818)	0	0	1,080
2023/02/08	2030	04/05/2023	12.50	Call	Bond Future	11,171.5800	11.1716	11,281.7200	11.2817	0.986	0	0	0
2023/02/08	2030	04/05/2023	12.50	Put	Bond Future	16.9500	0.0170	15.1800	0.0152	(10.442)	0	0	479
2023/02/08	2030	04/05/2023	12.57	Call	Bond Future	11,438.8600	11.4389	11,549.2600	11.5493	0.965	0	0	0
2023/02/08	2030	04/05/2023	12.57	Put	Bond Future	14.1700	0.0142	12.6600	0.0127	(10.656)	0	0	350
2023/02/08	2030	04/05/2023	10.65	Call	Bond Future	4,167.9700	4.1680	4,248.4100	4.2484	1.930	0	0	350
2023/02/08	2030	04/05/2023	10.65	Put	Bond Future	592.8300	0.5928	561.3600	0.5614	(5.308)	0	0	0
2023/02/08	2030	04/05/2023	11.62	Call	Bond Future	7,784.5300	7.7845	7,886.9700	7.8870	1.316	0	0	0
2023/02/08	2030	04/05/2023	11.62	Put	Bond Future	126.7000	0.1267	117.2300	0.1172	(7.474)	0	0	388
2023/02/08	2030	04/05/2023	10.54	Call	Bond Future	3,791.0100	3.7910	3,867.6400	3.8676	2.021	0	0	0
2023/02/08	2030	04/05/2023	10.54	Put	Bond Future	694.6700	0.6947	659.3900	0.6594	(5.079)	0	0	0
2023/02/08	2030	03/08/2023	12.89	Call	Bond Future	11,998.8200	11.9988	12,107.7600	12.1078	0.908	0	0	0
2023/02/08	2030	03/08/2023	12.89	Put	Bond Future	81.7300	0.0817	77.1400	0.0771	(5.616)	0	0	350
2023/02/08	2030	03/08/2023	11.35	Call	Bond Future	6,573.1400	6.5731	6,663.0000	6.6630	1.367	0	0	0
2023/02/08	2030	03/08/2023	11.36	Put	Bond Future	618.4900	0.6185	595.0100	0.5950	(3.796)	0	0	0
2023/02/08	2030	03/08/2023	10.40	Call	Bond Future	3,537.7700	3.5378	3,604.4400	3.6044	1.885	0	0	1,012
2023/02/08	2030	03/08/2023	10.65	Call	Bond Future	4,278.8400	4.2788	4,352.7100	4.3527	1.726	0	0	350
2023/02/08	2030	03/08/2023	10.65	Put	Bond Future	1,232.0300	1.2320	1,192.3700	1.1924	(3.219)	0	0	0
2023/02/08	2030	03/08/2023	11.34	Call	Bond Future	6,538.7800	6.5388	6,628.4600	6.6285	1.372	0	0	0
2023/02/08	2030	03/08/2023	11.34	Put	Bond Future	630.9000	0.6309	607.0500	0.6070	(3.780)	0	0	0
2023/02/08	2030	03/08/2023			Bond Future	9.9457	91.0386	9.9200	91.1521	(0.258)	0.0000	0.0000	7,495
2023/02/08	2030	03/08/2023	11.35	Put	Bond Future	624.6700	0.6247	601.0000	0.6010	(3.789)	0	0	0
2023/02/08	2030	03/08/2023	11.36	Call	Bond Future	6,607.5300	6.6075	6,697.5800	6.6976	1.363	0	0	0
2023/02/08	2030	03/08/2023	12.59	Call	Bond Future	10,927.4400	10.9274	11,034.2100	11.0342	0.977	0	0	0

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2023/02/08	2030	03/08/2023	12.59	Put	Bond Future	130.2300	0.1302	123.4700	0.1235	(5.191)	0	0	1,012
2023/02/08	2030	03/08/2023	10.40	Put	Bond Future	1,557.4800	1.5575	1,510.6200	1.5106	(3.009)	0	0	0
2023/02/08	2030	02/11/2023	10.80	Call	Bond Future	4,788.5400	4.7885	4,862.9200	4.8629	1.553	0	0	0
2023/02/08	2030	02/11/2023	10.80	Put	Bond Future	1,621.6200	1.6216	1,579.9500	1.5800	(2.570)	0	0	0
2023/02/08	2030	02/11/2023	10.81	Call	Bond Future	4,817.5200	4.8175	4,892.1300	4.8921	1.549	0	0	0
2023/02/08	2030	02/11/2023	10.81	Put	Bond Future	1,609.6600	1.6097	1,568.2200	1.5682	(2.574)	0	0	0
2023/02/08	2030	02/11/2023			Bond Future	10.0438	92.8286	10.0167	92.9446	(0.270)	0.0000	0.0000	149
2023/02/08	2030	02/11/2023	10.82	Call	Bond Future	4,846.5700	4.8466	4,921.4000	4.9214	1.544	0	0	0
2023/02/08	2030	02/11/2023	10.82	Put	Bond Future	1,597.7900	1.5978	1,556.5700	1.5566	(2.580)	0	0	0
2023/02/08	2030	01/02/2024	11.37	Call	Bond Future	6,323.0800	6.3231	6,406.6600	6.4067	1.322	0	0	0
2023/02/08	2030	01/02/2024	11.37	Put	Bond Future	1,461.5000	1.4615	1,426.3600	1.4264	(2.404)	0	0	0
2023/02/08	2030	01/02/2024			Bond Future	10.1539	90.6438	10.1252	90.7626	(0.282)	0.0000	0.0000	0
2023/02/08	2030	01/02/2024	11.35	Call	Bond Future	6,264.4700	6.2645	6,347.7000	6.3477	1.329	0	0	0
2023/02/08	2030	01/02/2024	11.35	Put	Bond Future	1,480.1600	1.4802	1,444.6700	1.4447	(2.398)	0	0	0
2023/02/08	2030	01/02/2024	11.36	Call	Bond Future	6,293.9000	6.2939	6,377.3000	6.3773	1.325	0	0	0
2023/02/08	2030	01/02/2024	11.36	Put	Bond Future	1,470.9500	1.4709	1,435.6300	1.4356	(2.401)	0	0	0
2023/02/08	2030	02/05/2024	9.81	Call	Bond Future	2,272.5500	2.2725	2,320.4800	2.3205	2.109	0	0	0
2023/02/08	2030	02/05/2024	9.81	Put	Bond Future	4,260.5600	4.2606	4,186.4400	4.1864	(1.740)	0	0	0
2023/02/08	2030	02/05/2024	9.82	Call	Bond Future	2,290.7600	2.2908	2,338.9300	2.3389	2.103	0	0	0
2023/02/08	2030	02/05/2024	9.82	Put	Bond Future	4,237.8100	4.2378	4,163.9300	4.1639	(1.743)	0	0	0
2023/02/08	2030	02/05/2024			Bond Future	10.3018	92.3241	10.2712	92.4461	(0.297)	0.0000	0.0000	0
2023/02/08	2030	02/05/2024	9.83	Call	Bond Future	2,309.0400	2.3090	2,357.4600	2.3575	2.097	0	0	0
2023/02/08	2030	02/05/2024	9.83	Put	Bond Future	4,215.1500	4.2151	4,141.5200	4.1415	(1.747)	0	0	0
2023/02/08	2032	04/05/2023	9.80	Call	Bond Future	646.5400	0.6465	699.6100	0.6996	8.208	0	0	500
2023/02/08	2032	04/05/2023	9.85	Put	Bond Future	4,419.9500	4.4200	4,213.2800	4.2133	(4.676)	0	0	0
2023/02/08	2032	04/05/2023	11.37	Call	Bond Future	4,912.7300	4.9127	5,109.6000	5.1096	4.007	0	0	400
2023/02/08	2032	04/05/2023	13.43	Call	Bond Future	13,413.9100	13.4139	13,674.5900	13.6746	1.943	0	0	0
2023/02/08	2032	04/05/2023	13.43	Put	Bond Future	20.8300	0.0208	17.5900	0.0176	(15.554)	0	0	400
2023/02/08	2032	04/05/2023	10.89	Call	Bond Future	3,189.2400	3.1892	3,347.7500	3.3477	4.970	0	0	0
2023/02/08	2032	04/05/2023	10.89	Put	Bond Future	1,429.3700	1.4294	1,323.9600	1.3240	(7.375)	0	0	0
2023/02/08	2032	04/05/2023	11.06	Call	Bond Future	3,769.3300	3.7693	3,942.6800	3.9427	4.599	0	0	0
2023/02/08	2032	04/05/2023	11.06	Put	Bond Future	1,157.4100	1.1574	1,066.8400	1.0668	(7.825)	0	0	730
2023/02/08	2032	04/05/2023	10.69	Call	Bond Future	2,559.7100	2.5597	2,699.3100	2.6993	5.454	0	0	0
2023/02/08	2032	04/05/2023			Bond Future	10.5459	87.8192	10.4950	88.0832	(0.482)	0.0000	0.0000	169,785
2023/02/08	2032	04/05/2023	9.80	Put	Bond Future	4,627.8000	4.6278	4,416.9500	4.4169	(4.556)	0	0	0
2023/02/08	2032	04/05/2023	9.85	Call	Bond Future	712.9500	0.7130	770.2000	0.7702	8.030	0	0	6,500
2023/02/08	2032	04/05/2023	10.03	Call	Bond Future	990.8400	0.9908	1,064.3200	1.0643	7.416	0	0	730
2023/02/08	2032	04/05/2023	10.03	Put	Bond Future	3,719.4000	3.7194	3,528.9600	3.5290	(5.120)	0	0	0
2023/02/08	2032	04/05/2023	11.37	Put	Bond Future	775.8600	0.7759	708.8100	0.7088	(8.642)	0	0	0
2023/02/08	2032	04/05/2023	11.00	Call	Bond Future	3,560.3800	3.5604	3,728.6400	3.7286	4.726	0	0	0
2023/02/08	2032	04/05/2023	11.00	Put	Bond Future	1,247.9000	1.2479	1,152.2400	1.1522	(7.666)	0	0	13,000
2023/02/08	2032	04/05/2023	10.69	Put	Bond Future	1,816.8300	1.8168	1,692.5100	1.6925	(6.843)	0	0	500
2023/02/08	2032	04/05/2023	10.87	Call	Bond Future	3,123.4900	3.1235	3,280.1800	3.2802	5.017	0	0	0
2023/02/08	2032	04/05/2023	10.87	Put	Bond Future	1,464.6000	1.4646	1,357.3700	1.3574	(7.321)	0	0	0
2023/02/08	2032	04/05/2023	10.88	Call	Bond Future	3,156.2900	3.1563	3,313.9000	3.3139	4.994	0	0	0
2023/02/08	2032	04/05/2023	10.88	Put	Bond Future	1,446.8900	1.4469	1,340.5800	1.3406	(7.347)	0	0	0
2023/02/08	2032	04/05/2023	10.30	Call	Bond Future	1,530.6000	1.5306	1,630.7800	1.6308	6.545	0	0	500

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2023/02/08	2032	04/05/2023	10.30	Put	Bond Future	2,817.2500	2.8173	2,653.5100	2.6535	(5.812)	0	0	0
2023/02/08	2032	04/05/2023	10.53	Call	Bond Future	2,103.7500	2.1038	2,227.3900	2.2274	5.877	0	0	730
2023/02/08	2032	04/05/2023	10.53	Put	Bond Future	2,186.0000	2.1860	2,045.7200	2.0457	(6.417)	0	0	0
2023/02/08	2032	04/05/2023	10.62	Call	Bond Future	2,354.9200	2.3549	2,487.6000	2.4876	5.634	0	0	400
2023/02/08	2032	04/05/2023	10.62	Put	Bond Future	1,971.7600	1.9718	1,840.5200	1.8405	(6.656)	0	0	0
2023/02/08	2032	03/08/2023	11.77	Call	Bond Future	6,741.8100	6.7418	6,938.4900	6.9385	2.917	0	0	0
2023/02/08	2032	03/08/2023	11.77	Put	Bond Future	1,320.1600	1.3202	1,248.2700	1.2483	(5.446)	0	0	0
2023/02/08	2032	03/08/2023	11.90	Call	Bond Future	7,211.1800	7.2112	7,413.6300	7.4136	2.807	0	0	5,000
2023/02/08	2032	03/08/2023	11.90	Put	Bond Future	1,187.9900	1.1880	1,121.8700	1.1219	(5.566)	0	0	0
2023/02/08	2032	03/08/2023	10.30	Call	Bond Future	2,280.7500	2.2807	2,388.0400	2.3880	4.704	0	0	1,500
2023/02/08	2032	03/08/2023	10.30	Put	Bond Future	4,091.4500	4.0914	3,930.1700	3.9302	(3.942)	0	0	0
2023/02/08	2032	03/08/2023	9.60	Call	Bond Future	1,026.4300	1.0264	1,087.0300	1.0870	5.904	0	0	1,500
2023/02/08	2032	03/08/2023	9.60	Put	Bond Future	6,578.0300	6.5780	6,370.0600	6.3701	(3.162)	0	0	0
2023/02/08	2032	03/08/2023			Bond Future	10.6528	89.5483	10.5999	89.8169	(0.497)	0.0000	0.0000	2,600
2023/02/08	2032	03/08/2023	11.75	Call	Bond Future	6,670.2400	6.6702	6,866.0000	6.8660	2.935	0	0	0
2023/02/08	2032	03/08/2023	11.75	Put	Bond Future	1,341.6600	1.3417	1,268.8500	1.2689	(5.427)	0	0	0
2023/02/08	2032	03/08/2023	11.76	Call	Bond Future	6,706.0000	6.7060	6,902.2200	6.9022	2.926	0	0	0
2023/02/08	2032	03/08/2023	11.76	Put	Bond Future	1,330.8700	1.3309	1,258.5200	1.2585	(5.436)	0	0	0
2023/02/08	2032	02/11/2023	11.24	Call	Bond Future	4,870.2800	4.8703	5,035.3500	5.0354	3.389	0	0	0
2023/02/08	2032	02/11/2023	11.24	Put	Bond Future	2,577.2800	2.5773	2,468.2700	2.4683	(4.230)	0	0	0
2023/02/08	2032	02/11/2023			Bond Future	10.7676	87.1503	10.7122	87.4244	(0.514)	0.0000	0.0000	0
2023/02/08	2032	02/11/2023	11.23	Call	Bond Future	4,839.8400	4.8398	5,004.3500	5.0044	3.399	0	0	0
2023/02/08	2032	02/11/2023	11.23	Put	Bond Future	2,594.5500	2.5945	2,484.9800	2.4850	(4.223)	0	0	0
2023/02/08	2032	02/11/2023	11.22	Call	Bond Future	4,809.4600	4.8095	4,973.4300	4.9734	3.409	0	0	0
2023/02/08	2032	02/11/2023	11.22	Put	Bond Future	2,611.9100	2.6119	2,501.8000	2.5018	(4.216)	0	0	0
2023/02/08	2032	01/02/2024	11.84	Call	Bond Future	6,581.4400	6.5814	6,771.2600	6.7713	2.884	0	0	0
2023/02/08	2032	01/02/2024	11.84	Put	Bond Future	2,162.3000	2.1623	2,072.2600	2.0723	(4.164)	0	0	0
2023/02/08	2032	01/02/2024	11.83	Call	Bond Future	6,549.4700	6.5495	6,738.8700	6.7389	2.892	0	0	0
2023/02/08	2032	01/02/2024	11.83	Put	Bond Future	2,175.3000	2.1753	2,084.8400	2.0848	(4.159)	0	0	0
2023/02/08	2032	01/02/2024			Bond Future	10.8904	88.8587	10.8324	89.1386	(0.532)	0.0000	0.0000	0
2023/02/08	2032	01/02/2024	11.85	Call	Bond Future	6,613.4600	6.6135	6,803.7100	6.8037	2.877	0	0	0
2023/02/08	2032	01/02/2024	11.85	Put	Bond Future	2,149.3800	2.1494	2,059.7700	2.0598	(4.169)	0	0	0
2023/02/08	2032	02/05/2024	10.56	Call	Bond Future	2,902.4800	2.9025	3,022.9700	3.0230	4.151	0	0	0
2023/02/08	2032	02/05/2024	10.56	Put	Bond Future	5,198.1000	5.1981	5,032.4200	5.0324	(3.187)	0	0	0
2023/02/08	2032	02/05/2024			Bond Future	11.0419	86.3500	10.9809	86.6361	(0.552)	0.0000	0.0000	0
2023/02/08	2032	02/05/2024	10.55	Call	Bond Future	2,881.1600	2.8812	3,001.0900	3.0011	4.163	0	0	0
2023/02/08	2032	02/05/2024	10.55	Put	Bond Future	5,225.2500	5.2252	5,059.0100	5.0590	(3.181)	0	0	0
2023/02/08	2032	02/05/2024	10.54	Call	Bond Future	2,859.9100	2.8599	2,979.2900	2.9793	4.174	0	0	0
2023/02/08	2032	02/05/2024	10.54	Put	Bond Future	5,252.5200	5.2525	5,085.7300	5.0857	(3.175)	0	0	0
2023/02/08	2033	04/05/2023			Bond Future	115.5658	115.5658	115.6750	115.6750	0.095	0.0000	0.0000	1,540
2023/02/08	2033	03/08/2023			Bond Future	117.8684	117.8684	117.9792	117.9792	0.094	0.0000	0.0000	6,141
2023/02/08	2033	02/11/2023			Bond Future	118.7976	118.7976	118.9111	118.9111	0.095	0.0000	0.0000	0
2023/02/08	2033	01/02/2024			Bond Future	121.1547	121.1547	121.2709	121.2709	0.096	0.0000	0.0000	0
2023/02/08	2033	02/05/2024			Bond Future	121.9859	121.9859	122.1057	122.1057	0.098	0.0000	0.0000	0
2023/02/08	2037	04/05/2023	10.95	Call	Bond Future	1,484.6100	1.4846	1,569.0100	1.5690	5.685	0	0	703
2023/02/08	2037	04/05/2023	10.95	Put	Bond Future	4,023.3400	4.0233	3,840.4300	3.8404	(4.546)	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
2023/02/08	2037	04/05/2023	11.03	Put	Bond Future	3,723.3400	3.7233	3,547.9500	3.5480	(4.711)	0	0	0
2023/02/08	2037	04/05/2023	11.30	Call	Bond Future	2,403.3400	2.4033	2,521.0700	2.5211	4.899	0	0	0
2023/02/08	2037	04/05/2023	11.30	Put	Bond Future	2,838.0600	2.8381	2,688.4800	2.6885	(5.271)	0	0	0
2023/02/08	2037	04/05/2023	11.94	Call	Bond Future	4,625.6300	4.6256	4,799.5600	4.7996	3.760	0	0	0
2023/02/08	2037	04/05/2023	13.73	Put	Bond Future	118.9000	0.1189	105.8000	0.1058	(11.018)	0	0	400
2023/02/08	2037	04/05/2023	11.31	Call	Bond Future	2,433.1500	2.4331	2,551.8400	2.5518	4.878	0	0	0
2023/02/08	2037	04/05/2023	11.31	Put	Bond Future	2,808.9100	2.8089	2,660.2900	2.6603	(5.291)	0	0	0
2023/02/08	2037	04/05/2023			Bond Future	11.3740	82.5370	11.3284	82.8044	(0.401)	0.0000	0.0000	58,040
2023/02/08	2037	04/05/2023	11.03	Call	Bond Future	1,672.5200	1.6725	1,764.4400	1.7644	5.496	0	0	400
2023/02/08	2037	04/05/2023	11.94	Put	Bond Future	1,410.6300	1.4106	1,317.2500	1.3172	(6.620)	0	0	703
2023/02/08	2037	04/05/2023	13.73	Call	Bond Future	12,329.2000	12.3292	12,583.4100	12.5834	2.062	0	0	0
2023/02/08	2037	04/05/2023	11.32	Call	Bond Future	2,462.9900	2.4630	2,582.6300	2.5826	4.858	0	0	0
2023/02/08	2037	04/05/2023	11.32	Put	Bond Future	2,779.8500	2.7799	2,632.1800	2.6322	(5.312)	0	0	0
2023/02/08	2037	04/05/2023	11.78	Call	Bond Future	4,016.0800	4.0161	4,177.1700	4.1772	4.011	0	0	400
2023/02/08	2037	04/05/2023	11.78	Put	Bond Future	1,690.3700	1.6904	1,584.1500	1.5841	(6.284)	0	0	0
2023/02/08	2037	03/08/2023	12.12	Call	Bond Future	5,877.9600	5.8780	6,049.2700	6.0493	2.914	0	0	0
2023/02/08	2037	03/08/2023	12.12	Put	Bond Future	2,400.5000	2.4005	2,299.6800	2.2997	(4.200)	0	0	0
2023/02/08	2037	03/08/2023	12.13	Call	Bond Future	5,914.1500	5.9141	6,086.0100	6.0860	2.906	0	0	0
2023/02/08	2037	03/08/2023	12.13	Put	Bond Future	2,382.9200	2.3829	2,282.6500	2.2826	(4.208)	0	0	0
2023/02/08	2037	03/08/2023			Bond Future	11.4945	79.9045	11.4472	80.1766	(0.411)	0.0000	0.0000	71,091
2023/02/08	2037	03/08/2023	12.14	Call	Bond Future	5,950.2100	5.9502	6,122.6100	6.1226	2.897	0	0	0
2023/02/08	2037	03/08/2023	12.14	Put	Bond Future	2,365.2700	2.3653	2,265.5400	2.2655	(4.216)	0	0	0
2023/02/08	2037	03/08/2023	11.00	Call	Bond Future	2,419.3200	2.4193	2,519.2500	2.5193	4.130	0	0	1,800
2023/02/08	2037	03/08/2023	11.00	Put	Bond Future	5,334.7800	5.3348	5,162.5800	5.1626	(3.228)	0	0	0
2023/02/08	2037	03/08/2023	10.30	Call	Bond Future	1,083.5000	1.0835	1,138.8700	1.1389	5.110	0	0	1,800
2023/02/08	2037	03/08/2023	10.30	Put	Bond Future	8,397.3700	8.3974	8,180.6100	8.1806	(2.581)	0	0	0
2023/02/08	2037	02/11/2023	11.57	Call	Bond Future	4,318.1600	4.3182	4,455.2400	4.4552	3.175	0	0	0
2023/02/08	2037	02/11/2023	11.55	Put	Bond Future	4,610.4800	4.6105	4,468.8200	4.4688	(3.073)	0	0	0
2023/02/08	2037	02/11/2023	11.56	Put	Bond Future	4,583.5200	4.5835	4,442.4200	4.4424	(3.078)	0	0	0
2023/02/08	2037	02/11/2023			Bond Future	11.6121	81.4755	11.5631	81.7531	(0.423)	0.0000	0.0000	0
2023/02/08	2037	02/11/2023	11.57	Put	Bond Future	4,556.4200	4.5564	4,415.8900	4.4159	(3.084)	0	0	0
2023/02/08	2037	02/11/2023	11.55	Call	Bond Future	4,258.7400	4.2587	4,394.6900	4.3947	3.192	0	0	0
2023/02/08	2037	02/11/2023	11.56	Call	Bond Future	4,288.5500	4.2886	4,425.0600	4.4251	3.183	0	0	0
2023/02/08	2037	01/02/2024	12.33	Call	Bond Future	6,927.1400	6.9271	7,099.4600	7.0995	2.488	0	0	0
2023/02/08	2037	01/02/2024	12.33	Put	Bond Future	3,753.3800	3.7534	3,642.2700	3.6423	(2.960)	0	0	0
2023/02/08	2037	01/02/2024			Bond Future	11.7392	78.8176	11.6881	79.1010	(0.435)	0.0000	0.0000	0
2023/02/08	2037	01/02/2024	12.31	Call	Bond Future	6,861.7000	6.8617	7,033.1700	7.0332	2.499	0	0	0
2023/02/08	2037	01/02/2024	12.31	Put	Bond Future	3,792.2900	3.7923	3,680.3300	3.6803	(2.952)	0	0	0
2023/02/08	2037	01/02/2024	12.32	Call	Bond Future	6,894.2500	6.8942	7,066.1500	7.0662	2.493	0	0	0
2023/02/08	2037	01/02/2024	12.32	Put	Bond Future	3,772.6400	3.7726	3,661.1100	3.6611	(2.956)	0	0	0
2023/02/08	2037	02/05/2024	11.45	Call	Bond Future	4,077.1500	4.0771	4,205.3300	4.2053	3.144	0	0	0
2023/02/08	2037	02/05/2024	11.43	Put	Bond Future	6,575.1400	6.5751	6,412.5800	6.4126	(2.472)	0	0	0
2023/02/08	2037	02/05/2024	11.44	Call	Bond Future	4,051.6300	4.0516	4,179.3000	4.1793	3.151	0	0	0
2023/02/08	2037	02/05/2024	11.44	Put	Bond Future	6,544.1900	6.5442	6,382.1300	6.3821	(2.476)	0	0	0
2023/02/08	2037	02/05/2024			Bond Future	11.8894	80.2770	11.8361	80.5667	(0.448)	0.0000	0.0000	0
2023/02/08	2037	02/05/2024	11.45	Put	Bond Future	6,513.0100	6.5130	6,351.4600	6.3515	(2.480)	0	0	0
2023/02/08	2037	02/05/2024	11.43	Call	Bond Future	4,025.8300	4.0258	4,153.0000	4.1530	3.159	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
2023/02/08	2038	04/05/2023			Bond Future	128.3582	128.3582	128.3667	128.3667	0.007	0.0000	0.0000	4,625
2023/02/08	2038	03/08/2023			Bond Future	128.9581	128.9581	128.9659	128.9659	0.006	0.0000	0.0000	0
2023/02/08	2038	02/11/2023			Bond Future	131.5239	131.5239	131.5323	131.5323	0.006	0.0000	0.0000	0
2023/02/08	2038	01/02/2024			Bond Future	132.1273	132.1273	132.1363	132.1363	0.007	0.0000	0.0000	0
2023/02/08	2038	02/05/2024			Bond Future	134.6128	134.6128	134.6235	134.6235	0.008	0.0000	0.0000	0
2023/02/08	2040	04/05/2023	10.73	Put	Bond Future	6,427.5400	6.4275	6,018.9600	6.0190	(6.357)	0	0	0
2023/02/08	2040	04/05/2023	12.78	Call	Bond Future	7,633.9900	7.6340	8,050.6900	8.0507	5.458	0	0	0
2023/02/08	2040	04/05/2023	12.78	Put	Bond Future	760.2000	0.7602	665.8100	0.6658	(12.416)	0	0	388
2023/02/08	2040	04/05/2023	13.45	Put	Bond Future	324.2200	0.3242	277.6100	0.2776	(14.376)	0	0	486
2023/02/08	2040	04/05/2023	11.43	Call	Bond Future	2,322.1100	2.3221	2,547.3100	2.5473	9.698	0	0	0
2023/02/08	2040	04/05/2023	11.43	Put	Bond Future	3,357.6400	3.3576	3,071.7500	3.0718	(8.515)	0	0	0
2023/02/08	2040	04/05/2023	12.05	Put	Bond Future	1,746.7400	1.7467	1,565.4200	1.5654	(10.380)	0	0	684
2023/02/08	2040	04/05/2023			Bond Future	11.5949	83.4212	11.5131	83.9323	(0.705)	0.0000	0.0000	52,543
2023/02/08	2040	04/05/2023	10.17	Call	Bond Future	216.8500	0.2168	254.1100	0.2541	17.182	0	0	388
2023/02/08	2040	04/05/2023	10.17	Put	Bond Future	9,888.4400	9.8884	9,414.6100	9.4146	(4.792)	0	0	0
2023/02/08	2040	04/05/2023	10.73	Call	Bond Future	758.7100	0.7587	861.2200	0.8612	13.511	0	0	486
2023/02/08	2040	04/05/2023	10.92	Call	Bond Future	1,077.8400	1.0778	1,211.0100	1.2110	12.355	0	0	388
2023/02/08	2040	04/05/2023	10.92	Put	Bond Future	5,449.8600	5.4499	5,071.9400	5.0719	(6.934)	0	0	0
2023/02/08	2040	04/05/2023	13.45	Call	Bond Future	10,682.0500	10.6820	11,146.5300	11.1465	4.348	0	0	0
2023/02/08	2040	04/05/2023	11.48	Call	Bond Future	2,473.1500	2.4731	2,707.4700	2.7075	9.475	0	0	486
2023/02/08	2040	04/05/2023	11.48	Put	Bond Future	3,192.5000	3.1925	2,915.7300	2.9157	(8.669)	0	0	0
2023/02/08	2040	04/05/2023	12.05	Call	Bond Future	4,501.1200	4.5011	4,830.8900	4.8309	7.326	0	0	0
2023/02/08	2040	04/05/2023	11.03	Call	Bond Future	1,298.0500	1.2981	1,450.2900	1.4503	11.728	0	0	684
2023/02/08	2040	04/05/2023	11.03	Put	Bond Future	4,932.8900	4.9329	4,574.0400	4.5740	(7.275)	0	0	0
2023/02/08	2040	04/05/2023	11.41	Call	Bond Future	2,262.9600	2.2630	2,484.4900	2.4845	9.789	0	0	0
2023/02/08	2040	04/05/2023	11.41	Put	Bond Future	3,425.5000	3.4255	3,135.9400	3.1359	(8.453)	0	0	0
2023/02/08	2040	04/05/2023	11.42	Call	Bond Future	2,292.5200	2.2925	2,515.8800	2.5159	9.743	0	0	0
2023/02/08	2040	04/05/2023	11.42	Put	Bond Future	3,391.5100	3.3915	3,103.7800	3.1038	(8.484)	0	0	0
2023/02/08	2040	03/08/2023	12.23	Call	Bond Future	5,883.6900	5.8837	6,209.9000	6.2099	5.544	0	0	0
2023/02/08	2040	03/08/2023	12.23	Put	Bond Future	2,842.5200	2.8425	2,648.1000	2.6481	(6.840)	0	0	0
2023/02/08	2040	03/08/2023			Bond Future	11.7166	80.5556	11.6318	81.0763	(0.724)	0.0000	0.0000	91,614
2023/02/08	2040	03/08/2023	12.22	Call	Bond Future	5,846.5700	5.8466	6,171.7200	6.1717	5.561	0	0	0
2023/02/08	2040	03/08/2023	12.22	Put	Bond Future	2,862.9000	2.8629	2,667.4200	2.6674	(6.828)	0	0	0
2023/02/08	2040	03/08/2023	12.21	Call	Bond Future	5,809.5200	5.8095	6,133.6100	6.1336	5.579	0	0	0
2023/02/08	2040	03/08/2023	12.21	Put	Bond Future	2,883.4100	2.8834	2,686.8700	2.6869	(6.816)	0	0	0
2023/02/08	2040	02/11/2023	11.59	Call	Bond Future	4,062.1200	4.0621	4,312.3900	4.3124	6.161	0	0	0
2023/02/08	2040	02/11/2023	11.60	Put	Bond Future	5,523.0500	5.5230	5,243.3300	5.2433	(5.065)	0	0	0
2023/02/08	2040	02/11/2023	11.58	Call	Bond Future	4,032.7400	4.0327	4,281.9000	4.2819	6.178	0	0	0
2023/02/08	2040	02/11/2023	11.58	Put	Bond Future	5,587.4500	5.5875	5,305.5300	5.3055	(5.046)	0	0	0
2023/02/08	2040	02/11/2023			Bond Future	11.8352	82.1394	11.7471	82.6705	(0.744)	0.0000	0.0000	84
2023/02/08	2040	02/11/2023	11.59	Put	Bond Future	5,555.0200	5.5550	5,274.2100	5.2742	(5.055)	0	0	0
2023/02/08	2040	02/11/2023	11.60	Call	Bond Future	4,091.8800	4.0919	4,343.2400	4.3432	6.143	0	0	0
2023/02/08	2040	01/02/2024	12.34	Call	Bond Future	6,831.9000	6.8319	7,151.1600	7.1512	4.673	0	0	0
2023/02/08	2040	01/02/2024	12.34	Put	Bond Future	4,657.8400	4.6578	4,435.1900	4.4352	(4.780)	0	0	0
2023/02/08	2040	01/02/2024	12.33	Call	Bond Future	6,798.7000	6.7987	7,117.1300	7.1171	4.684	0	0	0
2023/02/08	2040	01/02/2024	12.33	Put	Bond Future	4,681.0700	4.6811	4,457.5900	4.4576	(4.774)	0	0	0
2023/02/08	2040	01/02/2024			Bond Future	11.9628	79.2441	11.8713	79.7860	(0.765)	0.0000	0.0000	3

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
2023/02/08	2040	01/02/2024	12.35	Call	Bond Future	6,865.1600	6.8652	7,185.2500	7.1852	4.663	0	0	0
2023/02/08	2040	01/02/2024	12.35	Put	Bond Future	4,634.7300	4.6347	4,412.9100	4.4129	(4.786)	0	0	0
2023/02/08	2040	02/05/2024	11.61	Call	Bond Future	4,284.2800	4.2843	4,531.6300	4.5316	5.773	0	0	0
2023/02/08	2040	02/05/2024	11.62	Put	Bond Future	7,233.1400	7.2331	6,928.4600	6.9285	(4.212)	0	0	0
2023/02/08	2040	02/05/2024	11.60	Call	Bond Future	4,257.3300	4.2573	4,503.7100	4.5037	5.787	0	0	0
2023/02/08	2040	02/05/2024			Bond Future	12.1120	80.7109	12.0168	81.2639	(0.787)	0.0000	0.0000	0
2023/02/08	2040	02/05/2024	11.61	Put	Bond Future	7,267.2200	7.2672	6,961.5800	6.9616	(4.206)	0	0	0
2023/02/08	2040	02/05/2024	11.62	Call	Bond Future	4,311.3100	4.3113	4,559.6200	4.5596	5.760	0	0	0
2023/02/08	2040	02/05/2024	11.60	Put	Bond Future	7,301.4600	7.3015	6,994.8500	6.9949	(4.199)	0	0	0
2023/02/08	2044	04/05/2023	11.41	Call	Bond Future	2,138.5200	2.1385	2,349.9600	2.3500	9.887	0	0	0
2023/02/08	2044	04/05/2023	11.41	Put	Bond Future	3,772.5400	3.7725	3,468.2500	3.4682	(8.066)	0	0	0
2023/02/08	2044	04/05/2023	11.42	Call	Bond Future	2,166.9500	2.1669	2,380.2100	2.3802	9.841	0	0	0
2023/02/08	2044	04/05/2023	11.42	Put	Bond Future	3,735.9300	3.7359	3,433.4600	3.4335	(8.096)	0	0	0
2023/02/08	2044	04/05/2023	11.75	Put	Bond Future	2,686.1700	2.6862	2,442.5800	2.4426	(9.068)	0	0	4,423
2023/02/08	2044	04/05/2023			Bond Future	11.6655	79.7286	11.5839	80.2443	(0.699)	0.0000	0.0000	56,090
2023/02/08	2044	04/05/2023	11.43	Call	Bond Future	2,195.7200	2.1957	2,410.8100	2.4108	9.796	0	0	0
2023/02/08	2044	04/05/2023	11.43	Put	Bond Future	3,699.7500	3.6998	3,399.1100	3.3991	(8.126)	0	0	0
2023/02/08	2044	04/05/2023	11.75	Call	Bond Future	3,214.5800	3.2146	3,486.7200	3.4867	8.466	0	0	0
2023/02/08	2044	04/05/2023	12.00	Call	Bond Future	4,125.8800	4.1259	4,439.0300	4.4390	7.590	0	0	0
2023/02/08	2044	04/05/2023	12.00	Put	Bond Future	2,069.6500	2.0697	1,867.0700	1.8671	(9.788)	0	0	4,423
2023/02/08	2044	04/05/2023	12.25	Call	Bond Future	5,117.5000	5.1175	5,467.2000	5.4672	6.833	0	0	0
2023/02/08	2044	04/05/2023	12.25	Put	Bond Future	1,583.7500	1.5838	1,417.7200	1.4177	(10.483)	0	0	1,798
2023/02/08	2044	03/08/2023	12.16	Call	Bond Future	5,516.8800	5.5169	5,831.0800	5.8311	5.695	0	0	0
2023/02/08	2044	03/08/2023	12.16	Put	Bond Future	3,243.6300	3.2436	3,032.4200	3.0324	(6.512)	0	0	0
2023/02/08	2044	03/08/2023	12.00	Call	Bond Future	4,948.9100	4.9489	5,245.1300	5.2451	5.986	0	0	0
2023/02/08	2044	03/08/2023	12.00	Put	Bond Future	3,625.4000	3.6254	3,396.2100	3.3962	(6.322)	0	0	4,754
2023/02/08	2044	03/08/2023	12.15	Call	Bond Future	5,480.7800	5.4808	5,793.8900	5.7939	5.713	0	0	0
2023/02/08	2044	03/08/2023	12.15	Put	Bond Future	3,266.3000	3.2663	3,054.0000	3.0540	(6.500)	0	0	0
2023/02/08	2044	03/08/2023			Bond Future	11.7826	76.9155	11.6980	77.4409	(0.718)	0.0000	0.0000	21,473
2023/02/08	2044	03/08/2023	12.17	Call	Bond Future	5,553.0500	5.5530	5,868.3500	5.8684	5.678	0	0	0
2023/02/08	2044	03/08/2023	12.17	Put	Bond Future	3,221.1100	3.2211	3,011.0000	3.0110	(6.523)	0	0	0
2023/02/08	2044	03/08/2023	11.75	Call	Bond Future	4,107.6300	4.1076	4,373.9700	4.3740	6.484	0	0	0
2023/02/08	2044	03/08/2023	11.75	Put	Bond Future	4,309.2300	4.3092	4,050.1600	4.0502	(6.012)	0	0	3,076
2023/02/08	2044	02/11/2023	11.57	Call	Bond Future	3,959.3000	3.9593	4,204.2600	4.2043	6.187	0	0	0
2023/02/08	2044	02/11/2023	11.57	Put	Bond Future	5,985.8000	5.9858	5,694.7800	5.6948	(4.862)	0	0	0
2023/02/08	2044	02/11/2023			Bond Future	11.8963	78.4277	11.8086	78.9636	(0.737)	0.0000	0.0000	0
2023/02/08	2044	02/11/2023	11.56	Call	Bond Future	3,930.2100	3.9302	4,174.0700	4.1741	6.205	0	0	0
2023/02/08	2044	02/11/2023	11.56	Put	Bond Future	6,020.2100	6.0202	5,728.0900	5.7281	(4.852)	0	0	0
2023/02/08	2044	02/11/2023	11.55	Call	Bond Future	3,900.9500	3.9010	4,143.6900	4.1437	6.223	0	0	0
2023/02/08	2044	02/11/2023	11.55	Put	Bond Future	6,054.5400	6.0545	5,761.3000	5.7613	(4.843)	0	0	0
2023/02/08	2044	01/02/2024	12.29	Call	Bond Future	6,557.5800	6.5576	6,871.8800	6.8719	4.793	0	0	0
2023/02/08	2044	01/02/2024	12.29	Put	Bond Future	4,965.6300	4.9656	4,733.1200	4.7331	(4.682)	0	0	0
2023/02/08	2044	01/02/2024			Bond Future	12.0185	75.5847	11.9274	76.1315	(0.758)	0.0000	0.0000	0
2023/02/08	2044	01/02/2024	12.28	Call	Bond Future	6,524.6600	6.5247	6,838.1100	6.8381	4.804	0	0	0
2023/02/08	2044	01/02/2024	12.28	Put	Bond Future	4,990.3400	4.9903	4,756.9800	4.7570	(4.676)	0	0	0
2023/02/08	2044	01/02/2024	12.27	Call	Bond Future	6,491.5100	6.4915	6,804.0900	6.8041	4.815	0	0	0
2023/02/08	2044	01/02/2024	12.27	Put	Bond Future	5,014.9000	5.0149	4,780.6700	4.7807	(4.671)	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
2023/02/08	2044	02/05/2024	11.67	Call	Bond Future	4,468.9000	4.4689	4,721.5000	4.7215	5.652	0	0	0
2023/02/08	2044	02/05/2024	11.67	Put	Bond Future	7,433.1000	7.4331	7,127.7800	7.1278	(4.108)	0	0	0
2023/02/08	2044	02/05/2024			Bond Future	12.1605	76.9837	12.0658	77.5416	(0.779)	0.0000	0.0000	0
2023/02/08	2044	02/05/2024	11.66	Call	Bond Future	4,441.2700	4.4413	4,692.9000	4.6929	5.666	0	0	0
2023/02/08	2044	02/05/2024	11.66	Put	Bond Future	7,467.9100	7.4679	7,161.6200	7.1616	(4.101)	0	0	0
2023/02/08	2044	02/05/2024	11.65	Call	Bond Future	4,413.7000	4.4137	4,664.3700	4.6644	5.679	0	0	0
2023/02/08	2044	02/05/2024	11.65	Put	Bond Future	7,502.8600	7.5029	7,195.6100	7.1956	(4.095)	0	0	0
2023/02/08	2046	04/05/2023			Bond Future	112.5255	112.5255	112.7137	112.7137	0.167	0.0000	0.0000	17,308
2023/02/08	2046	03/08/2023			Bond Future	114.7678	114.7678	114.9590	114.9590	0.167	0.0000	0.0000	0
2023/02/08	2046	02/11/2023			Bond Future	114.9673	114.9673	115.1627	115.1627	0.170	0.0000	0.0000	0
2023/02/08	2046	01/02/2024			Bond Future	117.2479	117.2479	117.4477	117.4477	0.170	0.0000	0.0000	0
2023/02/08	2046	02/05/2024			Bond Future	117.3233	117.3233	117.5283	117.5283	0.175	0.0000	0.0000	0
2023/02/08	2050	04/05/2023			Bond Future	114.8400	114.8400	114.5440	114.5440	(0.258)	0.0000	0.0000	13,256
2023/02/08	2050	03/08/2023			Bond Future	114.9499	114.9499	114.6475	114.6475	(0.263)	0.0000	0.0000	0
2023/02/08	2050	02/11/2023			Bond Future	117.2370	117.2370	116.9289	116.9289	(0.263)	0.0000	0.0000	0
2023/02/08	2050	01/02/2024			Bond Future	117.3288	117.3288	117.0149	117.0149	(0.268)	0.0000	0.0000	0
2023/02/08	2050	02/05/2024			Bond Future	119.5354	119.5354	119.2170	119.2170	(0.266)	0.0000	0.0000	0
2023/02/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	AL37	04/05/2023			Index Future	886.1260	886.1260	886.7770	886.7770	0.073	0.0000	0.0000	0
2023/02/08	AL37	03/08/2023			Index Future	903.5660	903.5660	904.2270	904.2270	0.073	0.0000	0.0000	0
2023/02/08	AL37	02/11/2023			Index Future	921.3390	921.3390	922.0140	922.0140	0.073	0.0000	0.0000	0
2023/02/08	AL37	01/02/2024			Index Future	939.4220	939.4220	940.1120	940.1120	0.073	0.0000	0.0000	0
2023/02/08	AL37	02/05/2024			Index Future	956.9300	956.9300	957.6360	957.6360	0.074	0.0000	0.0000	0
2023/02/08	AL7T	04/05/2023			Index Future	1,019.6200	1,019.6200	1,021.8210	1,021.8210	0.216	0.0000	0.0000	0
2023/02/08	AL7T	03/08/2023			Index Future	1,039.6870	1,039.6870	1,041.9290	1,041.9290	0.216	0.0000	0.0000	0
2023/02/08	AL7T	02/11/2023			Index Future	1,060.1370	1,060.1370	1,062.4250	1,062.4250	0.216	0.0000	0.0000	0
2023/02/08	AL7T	01/02/2024			Index Future	1,080.9440	1,080.9440	1,083.2780	1,083.2780	0.216	0.0000	0.0000	0
2023/02/08	AL7T	02/05/2024			Index Future	1,101.0900	1,101.0900	1,103.4720	1,103.4720	0.216	0.0000	0.0000	0
2023/02/08	ALBI	04/05/2023			Index Future	893.7850	893.7850	896.5480	896.5480	0.309	0.0000	0.0000	106
2023/02/08	ALBI	03/08/2023			Index Future	911.3760	911.3760	914.1910	914.1910	0.309	0.0000	0.0000	0
2023/02/08	ALBI	02/11/2023			Index Future	929.3020	929.3020	932.1740	932.1740	0.309	0.0000	0.0000	0
2023/02/08	ALBI	01/02/2024			Index Future	947.5420	947.5420	950.4700	950.4700	0.309	0.0000	0.0000	0
2023/02/08	ALBI	02/05/2024			Index Future	965.2010	965.2010	968.1880	968.1880	0.309	0.0000	0.0000	0
2023/02/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2023/02/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2023/02/08	ES33	04/05/2023			Bond Future	12.0668	74.5064	12.0093	74.7787	(0.477)	0.0000	0.0000	0
2023/02/08	ES33	03/08/2023			Bond Future	12.2186	75.9911	12.1587	76.2684	(0.490)	0.0000	0.0000	350
2023/02/08	ES33	02/11/2023			Bond Future	12.3819	73.7094	12.3194	73.9924	(0.505)	0.0000	0.0000	0
2023/02/08	ES33	01/02/2024			Bond Future	12.5589	75.1706	12.4936	75.4596	(0.520)	0.0000	0.0000	0
2023/02/08	ES33	02/05/2024			Bond Future	12.7607	72.7888	12.6922	73.0842	(0.537)	0.0000	0.0000	0
2023/02/08	ES42	04/05/2023			Bond Future	12.5463	71.2750	12.4581	71.7569	(0.703)	0.0000	0.0000	0
2023/02/08	ES42	03/08/2023			Bond Future	12.6891	72.6958	12.5975	73.1869	(0.721)	0.0000	0.0000	4,000
2023/02/08	ES42	02/11/2023			Bond Future	12.8417	69.8799	12.7464	70.3810	(0.742)	0.0000	0.0000	0
2023/02/08	ES42	01/02/2024			Bond Future	12.9987	71.2643	12.8994	71.7756	(0.763)	0.0000	0.0000	0
2023/02/08	ES42	02/05/2024			Bond Future	13.1812	68.3400	13.0775	68.8620	(0.786)	0.0000	0.0000	0
2023/02/08	GOVI	04/05/2023	852.86	Call	GOVI	285,800.0000	28.5800	312,550.0000	31.2550	9.360	0	0	0
2023/02/08	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/08	GOVI	04/05/2023	852.87	Call	GOVI	285,700.0000	28.5700	312,450.0000	31.2450	9.363	0	0	0
2023/02/08	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/08	GOVI	04/05/2023			GOVI	881.4400	881.4400	884.1150	884.1150	0.303	0.0000	0.0000	843
2023/02/08	GOVI	04/05/2023	852.88	Call	GOVI	285,600.0000	28.5600	312,350.0000	31.2350	9.366	0	0	0
2023/02/08	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/08	GOVI	03/08/2023	837.21	Call	GOVI	615,770.0000	61.5770	643,040.0000	64.3040	4.429	0	0	0
2023/02/08	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/08	GOVI	03/08/2023	837.22	Call	GOVI	615,670.0000	61.5670	642,940.0000	64.2940	4.429	0	0	0
2023/02/08	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/08	GOVI	03/08/2023			GOVI	898.7870	898.7870	901.5140	901.5140	0.303	0.0000	0.0000	0
2023/02/08	GOVI	03/08/2023	837.23	Call	GOVI	615,570.0000	61.5570	642,840.0000	64.2840	4.430	0	0	0
2023/02/08	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/08	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/08	GOVI	02/11/2023	885.82	Call	GOVI	306,470.0000	30.6470	334,270.0000	33.4270	9.071	0	0	0
2023/02/08	GOVI	02/11/2023			GOVI	916.4670	916.4670	919.2470	919.2470	0.303	0.0000	0.0000	0
2023/02/08	GOVI	02/11/2023	885.80	Call	GOVI	306,670.0000	30.6670	334,470.0000	33.4470	9.065	0	0	0
2023/02/08	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/08	GOVI	02/11/2023	885.81	Call	GOVI	306,570.0000	30.6570	334,370.0000	33.4370	9.068	0	0	0
2023/02/08	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/08	GOVI	01/02/2024	880.00	Call	GOVI	544,540.0000	54.4540	572,900.0000	57.2900	5.208	0	0	0
2023/02/08	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/08	GOVI	01/02/2024			GOVI	934.4540	934.4540	937.2900	937.2900	0.303	0.0000	0.0000	0
2023/02/08	GOVI	01/02/2024	879.98	Call	GOVI	544,740.0000	54.4740	573,100.0000	57.3100	5.206	0	0	0
2023/02/08	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/08	GOVI	01/02/2024	879.99	Call	GOVI	544,640.0000	54.4640	573,000.0000	57.3000	5.207	0	0	0
2023/02/08	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/08	GOVI	02/05/2024	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/08	GOVI	02/05/2024	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/08	GOVI	02/05/2024	950.99	Call	GOVI	8,790.0000	0.8790	37,720.0000	3.7720	329.124	0	0	0
2023/02/08	GOVI	02/05/2024			GOVI	951.8690	951.8690	954.7620	954.7620	0.304	0.0000	0.0000	0
2023/02/08	GOVI	02/05/2024	950.97	Call	GOVI	8,990.0000	0.8990	37,920.0000	3.7920	321.802	0	0	0
2023/02/08	GOVI	02/05/2024	950.98	Call	GOVI	8,890.0000	0.8890	37,820.0000	3.7820	325.422	0	0	0
2023/02/08	GOVI	02/05/2024	950.99	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/08	IGOV	04/05/2023			Index Future	325.6100	325.6100	325.5840	325.5840	(0.008)	0.0000	0.0000	655
2023/02/08	IGOV	03/08/2023			Index Future	332.0960	332.0960	332.0690	332.0690	(0.008)	0.0000	0.0000	0
2023/02/08	IGOV	02/11/2023			Index Future	338.7050	338.7050	338.6780	338.6780	(0.008)	0.0000	0.0000	0
2023/02/08	IGOV	01/02/2024			Index Future	345.4280	345.4280	345.4010	345.4010	(0.008)	0.0000	0.0000	0
2023/02/08	IGOV	02/05/2024			Index Future	351.9400	351.9400	351.9130	351.9130	(0.008)	0.0000	0.0000	0
2023/02/08	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/08	JBAF	15/02/2023			Jibar Tradeable Future	7.4550	92.5450	7.4550	92.5450	0.000	0.0000	0.0000	0
2023/02/08	JBAF	15/03/2023			Jibar Tradeable Future	7.4650	92.5350	7.4600	92.5400	(0.067)	0.0000	0.0000	0
2023/02/08	JBAF	19/04/2023			Jibar Tradeable Future	7.6400	92.3600	7.6450	92.3550	0.065	0.0000	0.0000	0
2023/02/08	JBAF	17/05/2023			Jibar Tradeable Future	7.6500	92.3500	7.6400	92.3600	(0.131)	0.0000	0.0000	0
2023/02/08	JBAF	21/06/2023			Jibar Tradeable Future	7.6950	92.3050	7.7050	92.2950	0.130	0.0000	0.0000	0
2023/02/08	JBAF	19/07/2023			Jibar Tradeable Future	7.6900	92.3100	7.7000	92.3000	0.130	0.0000	0.0000	0
2023/02/08	JBAF	20/09/2023			Jibar Tradeable Future	7.6800	92.3200	7.6850	92.3150	0.065	0.0000	0.0000	75
2023/02/08	JBAF	20/12/2023			Jibar Tradeable Future	7.4450	92.5550	7.4600	92.5400	0.201	0.0000	0.0000	272
2023/02/08	JBAF	20/03/2024			Jibar Tradeable Future	7.4050	92.5950	7.4350	92.5650	0.405	0.0000	0.0000	0
2023/02/08	JBAF	19/06/2024			Jibar Tradeable Future	7.1800	92.8200	7.2250	92.7750	0.627	0.0000	0.0000	0
2023/02/08	JBAF	18/09/2024			Jibar Tradeable Future	7.1800	92.8200	7.2350	92.7650	0.766	0.0000	0.0000	68
2023/02/08	JBAF	18/12/2024			Jibar Tradeable Future	7.1600	92.8400	7.2050	92.7950	0.628	0.0000	0.0000	0
2023/02/08	R035	04/05/2023	10.55	Call	Bond Future	1,171.5600	1.1716	1,253.9600	1.2540	7.033	0	0	770
2023/02/08	R035	04/05/2023	10.55	Put	Bond Future	4,419.4600	4.4195	4,204.5600	4.2046	(4.863)	0	0	0
2023/02/08	R035	04/05/2023	13.18	Call	Bond Future	11,191.5100	11.1915	11,469.8000	11.4698	2.487	0	0	0
2023/02/08	R035	04/05/2023	13.18	Put	Bond Future	166.4200	0.1664	147.4100	0.1474	(11.423)	0	0	491
2023/02/08	R035	04/05/2023	12.46	Call	Bond Future	7,962.6200	7.9626	8,213.3700	8.2134	3.149	0	0	0
2023/02/08	R035	04/05/2023	12.46	Put	Bond Future	498.6600	0.4987	452.1100	0.4521	(9.335)	0	0	388

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
2023/02/08	R035	04/05/2023	11.20	Call	Bond Future	2,890.5900	2.8906	3,042.8300	3.0428	5.267	0	0	0
2023/02/08	R035	04/05/2023	11.21	Call	Bond Future	2,923.3700	2.9234	3,076.6500	3.0767	5.243	0	0	0
2023/02/08	R035	04/05/2023	11.22	Put	Bond Future	2,222.1900	2.2222	2,079.2200	2.0792	(6.434)	0	0	0
2023/02/08	R035	04/05/2023	10.60	Call	Bond Future	1,272.6900	1.2727	1,360.2600	1.3603	6.881	0	0	388
2023/02/08	R035	04/05/2023	10.60	Put	Bond Future	4,214.4700	4.2145	4,004.7400	4.0047	(4.976)	0	0	0
2023/02/08	R035	04/05/2023	11.05	Call	Bond Future	2,419.3800	2.4194	2,555.5900	2.5556	5.630	0	0	770
2023/02/08	R035	04/05/2023	11.05	Put	Bond Future	2,671.4600	2.6715	2,510.3700	2.5104	(6.030)	0	0	0
2023/02/08	R035	04/05/2023	11.17	Call	Bond Future	2,793.1200	2.7931	2,942.1800	2.9422	5.337	0	0	491
2023/02/08	R035	04/05/2023			Bond Future	11.0932	87.2513	11.0423	87.5486	(0.459)	0.0000	0.0000	157,398
2023/02/08	R035	04/05/2023	9.85	Call	Bond Future	276.3300	0.2763	302.3100	0.3023	9.402	0	0	388
2023/02/08	R035	04/05/2023	9.85	Put	Bond Future	7,969.5300	7.9695	7,698.2100	7.6982	(3.404)	0	0	0
2023/02/08	R035	04/05/2023	10.42	Call	Bond Future	932.8500	0.9328	1,002.3400	1.0023	7.449	0	0	491
2023/02/08	R035	04/05/2023	10.42	Put	Bond Future	4,983.6400	4.9836	4,755.8300	4.7558	(4.571)	0	0	0
2023/02/08	R035	04/05/2023	11.80	Call	Bond Future	5,118.3000	5.1183	5,326.8000	5.3268	4.074	0	0	0
2023/02/08	R035	04/05/2023	11.80	Put	Bond Future	1,137.5800	1.1376	1,048.7800	1.0488	(7.806)	0	0	1,035
2023/02/08	R035	04/05/2023	11.87	Call	Bond Future	5,405.4600	5.4055	5,619.4600	5.6195	3.959	0	0	0
2023/02/08	R035	04/05/2023	11.87	Put	Bond Future	1,044.9000	1.0449	961.6000	0.9616	(7.972)	0	0	770
2023/02/08	R035	04/05/2023	11.20	Put	Bond Future	2,271.6500	2.2716	2,126.5900	2.1266	(6.386)	0	0	0
2023/02/08	R035	04/05/2023	11.21	Put	Bond Future	2,246.8100	2.2468	2,102.7900	2.1028	(6.410)	0	0	0
2023/02/08	R035	04/05/2023	11.22	Call	Bond Future	2,956.3200	2.9563	3,110.6500	3.1106	5.220	0	0	0
2023/02/08	R035	04/05/2023	11.17	Put	Bond Future	2,347.3800	2.3474	2,199.1400	2.1991	(6.315)	0	0	0
2023/02/08	R035	03/08/2023	12.00	Call	Bond Future	6,403.9000	6.4039	6,606.3700	6.6064	3.162	0	0	0
2023/02/08	R035	03/08/2023	12.00	Put	Bond Future	2,029.9800	2.0300	1,929.7900	1.9298	(4.936)	0	0	0
2023/02/08	R035	03/08/2023			Bond Future	11.2052	88.9690	11.1523	89.2717	(0.472)	0.0000	0.0000	2,561
2023/02/08	R035	03/08/2023	11.98	Call	Bond Future	6,328.8800	6.3289	6,530.1900	6.5302	3.181	0	0	0
2023/02/08	R035	03/08/2023	11.98	Put	Bond Future	2,061.0700	2.0611	1,959.7200	1.9597	(4.917)	0	0	0
2023/02/08	R035	03/08/2023	11.99	Call	Bond Future	6,366.3600	6.3664	6,568.2500	6.5683	3.171	0	0	0
2023/02/08	R035	03/08/2023	11.99	Put	Bond Future	2,045.4700	2.0455	1,944.7000	1.9447	(4.926)	0	0	0
2023/02/08	R035	02/11/2023	11.41	Call	Bond Future	4,564.6300	4.5646	4,725.6900	4.7257	3.528	0	0	0
2023/02/08	R035	02/11/2023	11.41	Put	Bond Future	4,102.0700	4.1021	3,954.3400	3.9543	(3.601)	0	0	0
2023/02/08	R035	02/11/2023	11.42	Call	Bond Future	4,595.2100	4.5952	4,756.8900	4.7569	3.518	0	0	0
2023/02/08	R035	02/11/2023	11.42	Put	Bond Future	4,077.1400	4.0771	3,930.0300	3.9300	(3.608)	0	0	0
2023/02/08	R035	02/11/2023			Bond Future	11.3270	86.2156	11.2720	86.5244	(0.486)	0.0000	0.0000	123
2023/02/08	R035	02/11/2023	11.43	Call	Bond Future	4,625.8800	4.6259	4,788.1800	4.7882	3.509	0	0	0
2023/02/08	R035	02/11/2023	11.43	Put	Bond Future	4,052.3400	4.0523	3,905.8500	3.9058	(3.615)	0	0	0
2023/02/08	R035	01/02/2024	12.18	Put	Bond Future	3,388.7700	3.3888	3,271.8200	3.2718	(3.451)	0	0	0
2023/02/08	R035	01/02/2024	12.19	Call	Bond Future	7,241.0000	7.2410	7,439.8200	7.4398	2.746	0	0	0
2023/02/08	R035	01/02/2024	12.19	Put	Bond Future	3,371.0000	3.3710	3,254.5100	3.2545	(3.456)	0	0	0
2023/02/08	R035	01/02/2024			Bond Future	11.4597	87.9059	11.4023	88.2212	(0.501)	0.0000	0.0000	0
2023/02/08	R035	01/02/2024	12.20	Call	Bond Future	7,274.5400	7.2745	7,473.8400	7.4738	2.740	0	0	0
2023/02/08	R035	01/02/2024	12.20	Put	Bond Future	3,353.3100	3.3533	3,237.3000	3.2373	(3.460)	0	0	0
2023/02/08	R035	01/02/2024	12.18	Call	Bond Future	7,207.4800	7.2075	7,405.8400	7.4058	2.752	0	0	0
2023/02/08	R035	02/05/2024	11.19	Call	Bond Future	3,980.5500	3.9806	4,124.0700	4.1241	3.606	0	0	0
2023/02/08	R035	02/05/2024	11.19	Put	Bond Future	6,258.2800	6.2583	6,079.5700	6.0796	(2.856)	0	0	0
2023/02/08	R035	02/05/2024	11.20	Call	Bond Future	4,005.8200	4.0058	4,149.9100	4.1499	3.597	0	0	0
2023/02/08	R035	02/05/2024	11.20	Put	Bond Future	6,227.9800	6.2280	6,049.8400	6.0498	(2.860)	0	0	0
2023/02/08	R035	02/05/2024			Bond Future	11.6074	85.0347	11.5474	85.3569	(0.517)	0.0000	0.0000	0
2023/02/08	R035	02/05/2024	11.21	Call	Bond Future	4,031.1600	4.0312	4,175.8200	4.1758	3.589	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
2023/02/08	R035	02/05/2024	11.21	Put	Bond Future	6,197.8100	6.1978	6,020.2400	6.0202	(2.865)	0	0	0
2023/02/08	R186	04/05/2023	8.83	Put	Bond Future	399.7100	0.3997	380.1700	0.3802	(4.889)	0	0	0
2023/02/08	R186	04/05/2023	8.84	Call	Bond Future	1,989.6700	1.9897	2,028.2100	2.0282	1.937	0	0	0
2023/02/08	R186	04/05/2023			Bond Future	8.3356	110.6328	8.3175	110.6907	(0.217)	0.0000	0.0000	95,557
2023/02/08	R186	04/05/2023	8.36	Call	Bond Future	991.2000	0.9912	1,015.8500	1.0158	2.487	0	0	200
2023/02/08	R186	04/05/2023	8.36	Put	Bond Future	913.2600	0.9133	880.0900	0.8801	(3.632)	0	0	200
2023/02/08	R186	04/05/2023	8.82	Call	Bond Future	1,941.9900	1.9420	1,980.0200	1.9800	1.958	0	0	0
2023/02/08	R186	04/05/2023	8.82	Put	Bond Future	407.3100	0.4073	387.5200	0.3875	(4.859)	0	0	0
2023/02/08	R186	04/05/2023	8.83	Call	Bond Future	1,965.7800	1.9658	2,004.0600	2.0041	1.947	0	0	0
2023/02/08	R186	04/05/2023	8.84	Put	Bond Future	392.2300	0.3922	372.9500	0.3730	(4.915)	0	0	0
2023/02/08	R186	03/08/2023	9.73	Put	Bond Future	234.6400	0.2346	225.1800	0.2252	(4.032)	0	0	0
2023/02/08	R186	03/08/2023	9.74	Call	Bond Future	4,246.3100	4.2463	4,295.2700	4.2953	1.153	0	0	0
2023/02/08	R186	03/08/2023	9.74	Put	Bond Future	231.7400	0.2317	222.3800	0.2224	(4.039)	0	0	0
2023/02/08	R186	03/08/2023			Bond Future	8.3673	107.5066	8.3478	107.5649	(0.233)	0.0000	0.0000	0
2023/02/08	R186	03/08/2023	9.75	Call	Bond Future	4,271.8300	4.2718	4,320.8900	4.3209	1.148	0	0	0
2023/02/08	R186	03/08/2023	9.75	Put	Bond Future	228.7200	0.2287	219.4600	0.2195	(4.049)	0	0	0
2023/02/08	R186	03/08/2023	9.73	Call	Bond Future	4,220.6600	4.2207	4,269.5200	4.2695	1.158	0	0	0
2023/02/08	R186	02/11/2023	9.40	Call	Bond Future	3,387.1300	3.3871	3,429.5200	3.4295	1.252	0	0	0
2023/02/08	R186	02/11/2023	9.40	Put	Bond Future	648.4000	0.6484	631.0600	0.6311	(2.674)	0	0	0
2023/02/08	R186	02/11/2023	9.15	Call	Bond Future	2,866.7000	2.8667	2,905.9400	2.9059	1.369	0	0	1,715
2023/02/08	R186	02/11/2023			Bond Future	8.4029	109.6205	8.3816	109.6802	(0.254)	0.0000	0.0000	1,253
2023/02/08	R186	02/11/2023	9.39	Call	Bond Future	3,365.7500	3.3657	3,408.0200	3.4080	1.256	0	0	0
2023/02/08	R186	02/11/2023	9.39	Put	Bond Future	654.0400	0.6540	636.5800	0.6366	(2.670)	0	0	0
2023/02/08	R186	02/11/2023	10.42	Call	Bond Future	5,677.6200	5.6776	5,729.6900	5.7297	0.917	0	0	0
2023/02/08	R186	02/11/2023	10.42	Put	Bond Future	228.9000	0.2289	221.2400	0.2212	(3.346)	0	0	1,715
2023/02/08	R186	02/11/2023	9.15	Put	Bond Future	806.2100	0.8062	785.7200	0.7857	(2.542)	0	0	0
2023/02/08	R186	02/11/2023	9.38	Call	Bond Future	3,344.4000	3.3444	3,386.5600	3.3866	1.261	0	0	0
2023/02/08	R186	02/11/2023	9.38	Put	Bond Future	659.7200	0.6597	642.1500	0.6422	(2.663)	0	0	0
2023/02/08	R186	01/02/2024	9.50	Call	Bond Future	3,451.3600	3.4514	3,494.2700	3.4943	1.243	0	0	0
2023/02/08	R186	01/02/2024	9.51	Call	Bond Future	3,470.6900	3.4707	3,513.7100	3.5137	1.240	0	0	0
2023/02/08	R186	01/02/2024	9.52	Put	Bond Future	762.1300	0.7621	743.8000	0.7438	(2.405)	0	0	0
2023/02/08	R186	01/02/2024			Bond Future	8.4474	106.4661	8.4237	106.5276	(0.281)	0.0000	0.0000	0
2023/02/08	R186	01/02/2024	9.50	Put	Bond Future	773.1400	0.7731	754.6000	0.7546	(2.398)	0	0	0
2023/02/08	R186	01/02/2024	9.51	Put	Bond Future	767.4400	0.7674	749.0100	0.7490	(2.401)	0	0	0
2023/02/08	R186	01/02/2024	9.52	Call	Bond Future	3,490.4000	3.4904	3,533.5200	3.5335	1.235	0	0	0
2023/02/08	R186	02/05/2024	8.01	Call	Bond Future	1,030.2600	1.0303	1,053.0700	1.0531	2.214	0	0	0
2023/02/08	R186	02/05/2024	8.01	Put	Bond Future	2,317.0300	2.3170	2,275.9600	2.2760	(1.773)	0	0	0
2023/02/08	R186	02/05/2024			Bond Future	8.5479	108.4403	8.5210	108.5042	(0.315)	0.0000	0.0000	0
2023/02/08	R186	02/05/2024	7.99	Call	Bond Future	1,009.0200	1.0090	1,031.5300	1.0315	2.231	0	0	0
2023/02/08	R186	02/05/2024	7.99	Put	Bond Future	2,344.0300	2.3440	2,302.6600	2.3027	(1.765)	0	0	0
2023/02/08	R186	02/05/2024	8.00	Call	Bond Future	1,019.6100	1.0196	1,042.2700	1.0423	2.222	0	0	0
2023/02/08	R186	02/05/2024	8.00	Put	Bond Future	2,330.5000	2.3305	2,289.2800	2.2893	(1.769)	0	0	0
2023/02/08	R197	04/05/2023			Bond Future	335.5858	335.5858	335.5784	335.5784	(0.002)	0.0000	0.0000	309
2023/02/08	R197	03/08/2023			Bond Future	333.2056	333.2056	333.1960	333.1960	(0.003)	0.0000	0.0000	0
2023/02/08	R197	02/11/2023			Bond Future	339.8351	339.8351	339.8263	339.8263	(0.003)	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
2023/02/08	R202	04/05/2023			Bond Future	250.6554	250.6554	250.6704	250.6704	0.006	0.0000	0.0000	4,903
2023/02/08	R202	03/08/2023			Bond Future	250.8338	250.8338	250.8478	250.8478	0.006	0.0000	0.0000	460
2023/02/08	R202	02/11/2023			Bond Future	255.8248	255.8248	255.8396	255.8396	0.006	0.0000	0.0000	0
2023/02/08	R202	01/02/2024			Bond Future	255.9617	255.9617	255.9778	255.9778	0.006	0.0000	0.0000	0
2023/02/08	R202	02/05/2024			Bond Future	260.7767	260.7767	260.7963	260.7963	0.007	0.0000	0.0000	0
2023/02/08	R209	04/05/2023	10.00	Call	Bond Future	289.7200	0.2897	319.7400	0.3197	10.362	0	0	500
2023/02/08	R209	04/05/2023	10.00	Put	Bond Future	6,547.3500	6.5474	6,293.1700	6.2932	(3.882)	0	0	0
2023/02/08	R209	04/05/2023	10.50	Call	Bond Future	824.3700	0.8244	893.5500	0.8936	8.392	0	0	4,500
2023/02/08	R209	04/05/2023	10.50	Put	Bond Future	4,266.7800	4.2668	4,051.7600	4.0518	(5.039)	0	0	0
2023/02/08	R209	04/05/2023	11.50	Put	Bond Future	1,476.4000	1.4764	1,363.9600	1.3640	(7.616)	0	0	0
2023/02/08	R209	04/05/2023	11.09	Call	Bond Future	2,038.0400	2.0380	2,168.5100	2.1685	6.402	0	0	0
2023/02/08	R209	04/05/2023	11.09	Put	Bond Future	2,347.1400	2.3471	2,193.4100	2.1934	(6.550)	0	0	0
2023/02/08	R209	04/05/2023	11.10	Call	Bond Future	2,064.0900	2.0641	2,195.6200	2.1956	6.372	0	0	0
2023/02/08	R209	04/05/2023	11.10	Put	Bond Future	2,321.7600	2.3218	2,169.0900	2.1691	(6.576)	0	0	0
2023/02/08	R209	04/05/2023			Bond Future	11.1503	67.5524	11.0948	67.8366	(0.497)	0.0000	0.0000	19,105
2023/02/08	R209	04/05/2023	11.00	Call	Bond Future	1,811.4600	1.8115	1,932.3400	1.9323	6.673	0	0	2,500
2023/02/08	R209	04/05/2023	11.00	Put	Bond Future	2,585.8400	2.5858	2,422.5200	2.4225	(6.316)	0	0	8,250
2023/02/08	R209	04/05/2023	11.50	Call	Bond Future	3,231.4800	3.2315	3,403.2400	3.4032	5.315	0	0	1,000
2023/02/08	R209	04/05/2023	12.50	Call	Bond Future	6,854.3100	6.8543	7,095.5900	7.0956	3.520	0	0	0
2023/02/08	R209	04/05/2023	12.50	Put	Bond Future	424.0900	0.4241	381.1700	0.3812	(10.120)	0	0	8,500
2023/02/08	R209	04/05/2023	11.11	Call	Bond Future	2,090.3000	2.0903	2,222.8900	2.2229	6.343	0	0	0
2023/02/08	R209	04/05/2023	11.11	Put	Bond Future	2,296.6100	2.2966	2,145.0000	2.1450	(6.601)	0	0	0
2023/02/08	R209	03/08/2023	11.95	Put	Bond Future	1,927.8900	1.9279	1,828.1600	1.8282	(5.173)	0	0	0
2023/02/08	R209	03/08/2023	10.70	Call	Bond Future	1,938.4400	1.9384	2,042.0800	2.0421	5.347	0	0	1,800
2023/02/08	R209	03/08/2023	11.93	Call	Bond Future	5,250.5900	5.2506	5,439.0300	5.4390	3.589	0	0	0
2023/02/08	R209	03/08/2023	11.94	Call	Bond Future	5,282.5500	5.2825	5,471.5700	5.4716	3.578	0	0	0
2023/02/08	R209	03/08/2023	10.00	Call	Bond Future	834.6500	0.8347	890.4600	0.8905	6.687	0	0	1,800
2023/02/08	R209	03/08/2023	10.00	Put	Bond Future	7,574.8800	7.5749	7,341.3600	7.3414	(3.083)	0	0	0
2023/02/08	R209	03/08/2023			Bond Future	11.2524	68.8825	11.1952	69.1718	(0.509)	0.0000	0.0000	1,690
2023/02/08	R209	03/08/2023	11.95	Call	Bond Future	5,314.7300	5.3147	5,504.3300	5.5043	3.567	0	0	0
2023/02/08	R209	03/08/2023	10.70	Put	Bond Future	4,801.9200	4.8019	4,616.2300	4.6162	(3.867)	0	0	0
2023/02/08	R209	03/08/2023	11.93	Put	Bond Future	1,957.4700	1.9575	1,856.5800	1.8566	(5.154)	0	0	0
2023/02/08	R209	03/08/2023	11.94	Put	Bond Future	1,942.5400	1.9425	1,842.2300	1.8422	(5.164)	0	0	0
2023/02/08	R209	02/11/2023	11.33	Call	Bond Future	3,729.7300	3.7297	3,878.5600	3.8786	3.990	0	0	0
2023/02/08	R209	02/11/2023	11.33	Put	Bond Future	3,878.8400	3.8788	3,732.4700	3.7325	(3.774)	0	0	0
2023/02/08	R209	02/11/2023	11.34	Call	Bond Future	3,755.8800	3.7559	3,905.3200	3.9053	3.979	0	0	0
2023/02/08	R209	02/11/2023	11.34	Put	Bond Future	3,855.3200	3.8553	3,709.5600	3.7096	(3.781)	0	0	0
2023/02/08	R209	02/11/2023			Bond Future	11.3601	67.0863	11.3007	67.3815	(0.523)	0.0000	0.0000	5,699
2023/02/08	R209	02/11/2023	11.35	Call	Bond Future	3,782.1000	3.7821	3,932.1600	3.9322	3.968	0	0	0
2023/02/08	R209	02/11/2023	11.35	Put	Bond Future	3,831.9200	3.8319	3,686.7800	3.6868	(3.788)	0	0	0
2023/02/08	R209	01/02/2024	12.14	Call	Bond Future	6,210.8400	6.2108	6,399.9100	6.3999	3.044	0	0	0
2023/02/08	R209	01/02/2024	12.14	Put	Bond Future	3,066.8900	3.0669	2,954.6300	2.9546	(3.660)	0	0	0
2023/02/08	R209	01/02/2024	12.13	Put	Bond Future	3,083.1100	3.0831	2,970.4000	2.9704	(3.656)	0	0	0
2023/02/08	R209	01/02/2024			Bond Future	11.4730	68.4014	11.4113	68.7027	(0.537)	0.0000	0.0000	0
2023/02/08	R209	01/02/2024	12.12	Call	Bond Future	6,152.4200	6.1524	6,340.5700	6.3406	3.058	0	0	0
2023/02/08	R209	01/02/2024	12.12	Put	Bond Future	3,099.6900	3.0997	2,986.5100	2.9865	(3.651)	0	0	0
2023/02/08	R209	01/02/2024	12.13	Call	Bond Future	6,181.4800	6.1815	6,370.1000	6.3701	3.051	0	0	0

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2023/02/08	R209	02/05/2024	11.17	Call	Bond Future	3,481.6700	3.4817	3,619.2100	3.6192	3.950	0	0	0
2023/02/08	R209	02/05/2024	11.17	Put	Bond Future	5,616.9100	5.6169	5,446.6400	5.4466	(3.031)	0	0	0
2023/02/08	R209	02/05/2024	11.18	Call	Bond Future	3,504.2400	3.5042	3,642.3300	3.6423	3.941	0	0	0
2023/02/08	R209	02/05/2024	11.18	Put	Bond Future	5,589.5200	5.5895	5,419.8000	5.4198	(3.036)	0	0	0
2023/02/08	R209	02/05/2024			Bond Future	11.6066	66.5210	11.5425	66.8288	(0.553)	0.0000	0.0000	0
2023/02/08	R209	02/05/2024	11.19	Call	Bond Future	3,526.5800	3.5266	3,665.2200	3.6652	3.931	0	0	0
2023/02/08	R209	02/05/2024	11.19	Put	Bond Future	5,561.9600	5.5620	5,392.7900	5.3928	(3.042)	0	0	0
2023/02/08	R210	04/05/2023			Bond Future	224.1546	224.1546	224.1531	224.1531	(0.001)	0.0000	0.0000	386
2023/02/08	R210	03/08/2023			Bond Future	228.6212	228.6212	228.6183	228.6183	(0.001)	0.0000	0.0000	300
2023/02/08	R210	02/11/2023			Bond Future	230.0110	230.0110	230.0088	230.0088	(0.001)	0.0000	0.0000	0
2023/02/08	R210	01/02/2024			Bond Future	234.5742	234.5742	234.5729	234.5729	(0.001)	0.0000	0.0000	0
2023/02/08	R210	02/05/2024			Bond Future	235.7595	235.7595	235.7608	235.7608	0.001	0.0000	0.0000	0
2023/02/08	R213	04/05/2023	10.75	Call	Bond Future	3,202.0900	3.2021	3,254.5900	3.2546	1.640	0	0	0
2023/02/08	R213	04/05/2023	10.75	Put	Bond Future	1,049.8200	1.0498	1,010.8400	1.0108	(3.713)	0	0	0
2023/02/08	R213	04/05/2023			Bond Future	10.2824	83.9768	10.2629	84.0683	(0.190)	0.0000	0.0000	33,756
2023/02/08	R213	04/05/2023	10.73	Call	Bond Future	3,139.2000	3.1392	3,191.0300	3.1910	1.651	0	0	0
2023/02/08	R213	04/05/2023	10.73	Put	Bond Future	1,077.5300	1.0775	1,037.8800	1.0379	(3.680)	0	0	0
2023/02/08	R213	04/05/2023	10.74	Call	Bond Future	3,170.5100	3.1705	3,222.6700	3.2227	1.645	0	0	0
2023/02/08	R213	04/05/2023	10.74	Put	Bond Future	1,063.5300	1.0635	1,024.2100	1.0242	(3.697)	0	0	0
2023/02/08	R213	03/08/2023	11.62	Put	Bond Future	950.1000	0.9501	924.3000	0.9243	(2.716)	0	0	0
2023/02/08	R213	03/08/2023	11.63	Call	Bond Future	6,398.3800	6.3984	6,465.5200	6.4655	1.049	0	0	0
2023/02/08	R213	03/08/2023			Bond Future	10.3818	85.6300	10.3615	85.7227	(0.196)	0.0000	0.0000	0
2023/02/08	R213	03/08/2023	11.61	Call	Bond Future	6,331.1100	6.3311	6,397.9100	6.3979	1.055	0	0	0
2023/02/08	R213	03/08/2023	11.61	Put	Bond Future	958.2900	0.9583	932.3300	0.9323	(2.709)	0	0	0
2023/02/08	R213	03/08/2023	11.62	Call	Bond Future	6,364.8200	6.3648	6,431.7800	6.4318	1.052	0	0	0
2023/02/08	R213	03/08/2023	11.63	Put	Bond Future	941.8000	0.9418	916.1800	0.9162	(2.720)	0	0	0
2023/02/08	R213	02/11/2023	11.13	Call	Bond Future	4,733.3100	4.7333	4,790.0700	4.7901	1.199	0	0	0
2023/02/08	R213	02/11/2023	11.13	Put	Bond Future	1,963.9100	1.9639	1,925.8400	1.9258	(1.938)	0	0	0
2023/02/08	R213	02/11/2023			Bond Future	10.4934	83.7623	10.4721	83.8571	(0.203)	0.0000	0.0000	1,911
2023/02/08	R213	02/11/2023	11.11	Call	Bond Future	4,675.7300	4.6757	4,732.1200	4.7321	1.206	0	0	0
2023/02/08	R213	02/11/2023	11.11	Put	Bond Future	1,991.5400	1.9915	1,953.1000	1.9531	(1.930)	0	0	0
2023/02/08	R213	02/11/2023	11.12	Call	Bond Future	4,704.3600	4.7044	4,760.9300	4.7609	1.203	0	0	0
2023/02/08	R213	02/11/2023	11.12	Put	Bond Future	1,977.5500	1.9775	1,939.2900	1.9393	(1.935)	0	0	0
2023/02/08	R213	01/02/2024	11.70	Call	Bond Future	6,263.2500	6.2633	6,328.1800	6.3282	1.037	0	0	0
2023/02/08	R213	01/02/2024	11.70	Put	Bond Future	1,750.0100	1.7500	1,717.8900	1.7179	(1.835)	0	0	0
2023/02/08	R213	01/02/2024	11.71	Call	Bond Future	6,293.0100	6.2930	6,358.0800	6.3581	1.034	0	0	0
2023/02/08	R213	01/02/2024	11.71	Put	Bond Future	1,739.5400	1.7395	1,707.5600	1.7076	(1.838)	0	0	0
2023/02/08	R213	01/02/2024			Bond Future	10.6177	85.4048	10.5952	85.5018	(0.211)	0.0000	0.0000	0
2023/02/08	R213	01/02/2024	11.72	Call	Bond Future	6,322.5000	6.3225	6,387.7300	6.3877	1.032	0	0	0
2023/02/08	R213	01/02/2024	11.72	Put	Bond Future	1,728.8300	1.7288	1,697.0100	1.6970	(1.841)	0	0	0
2023/02/08	R213	02/05/2024	10.30	Call	Bond Future	2,582.6600	2.5827	2,622.1700	2.6222	1.530	0	0	0
2023/02/08	R213	02/05/2024	10.30	Put	Bond Future	4,550.6600	4.5507	4,490.2500	4.4902	(1.327)	0	0	0
2023/02/08	R213	02/05/2024			Bond Future	10.7624	83.4395	10.7386	83.5395	(0.221)	0.0000	0.0000	0
2023/02/08	R213	02/05/2024	10.28	Call	Bond Future	2,543.9500	2.5440	2,583.0700	2.5831	1.538	0	0	0
2023/02/08	R213	02/05/2024	10.28	Put	Bond Future	4,598.3900	4.5984	4,537.5900	4.5376	(1.322)	0	0	0
2023/02/08	R213	02/05/2024	10.29	Call	Bond Future	2,563.2700	2.5633	2,602.5800	2.6026	1.534	0	0	0

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2023/02/08	R213	02/05/2024	10.29	Put	Bond Future	4,574.4800	4.5745	4,513.8700	4.5139	(1.325)	0	0	0
2023/02/08	R214	04/05/2023	11.36	Call	Bond Future	2,026.7100	2.0267	2,236.6700	2.2367	10.360	0	0	0
2023/02/08	R214	04/05/2023	11.36	Put	Bond Future	2,676.8700	2.6769	2,430.0900	2.4301	(9.219)	0	0	0
2023/02/08	R214	04/05/2023	11.37	Call	Bond Future	2,052.6500	2.0526	2,264.2700	2.2643	10.310	0	0	0
2023/02/08	R214	04/05/2023	11.37	Put	Bond Future	2,649.4200	2.6494	2,404.3000	2.4043	(9.252)	0	0	0
2023/02/08	R214	04/05/2023			Bond Future	11.4827	63.7627	11.3963	64.2194	(0.752)	0.0000	0.0000	23,153
2023/02/08	R214	04/05/2023	11.38	Call	Bond Future	2,078.6200	2.0786	2,291.9000	2.2919	10.261	0	0	0
2023/02/08	R214	04/05/2023	11.38	Put	Bond Future	2,622.0700	2.6221	2,378.6100	2.3786	(9.285)	0	0	0
2023/02/08	R214	03/08/2023	12.14	Call	Bond Future	5,124.6600	5.1247	5,421.3100	5.4213	5.789	0	0	0
2023/02/08	R214	03/08/2023	12.14	Put	Bond Future	2,344.9500	2.3450	2,176.2700	2.1763	(7.193)	0	0	0
2023/02/08	R214	03/08/2023	12.15	Call	Bond Future	5,156.0900	5.1561	5,453.6700	5.4537	5.771	0	0	0
2023/02/08	R214	03/08/2023	12.15	Put	Bond Future	2,328.1500	2.3281	2,160.4000	2.1604	(7.205)	0	0	0
2023/02/08	R214	03/08/2023			Bond Future	11.5842	65.0179	11.4949	65.4833	(0.771)	0.0000	0.0000	2,980
2023/02/08	R214	03/08/2023	12.16	Call	Bond Future	5,187.5800	5.1876	5,486.0700	5.4861	5.754	0	0	0
2023/02/08	R214	03/08/2023	12.16	Put	Bond Future	2,311.4800	2.3115	2,144.6400	2.1446	(7.218)	0	0	0
2023/02/08	R214	02/11/2023	11.45	Put	Bond Future	4,717.6200	4.7176	4,468.8800	4.4689	(5.273)	0	0	0
2023/02/08	R214	02/11/2023	11.46	Call	Bond Future	3,482.7100	3.4827	3,709.6300	3.7096	6.516	0	0	0
2023/02/08	R214	02/11/2023	11.46	Put	Bond Future	4,690.1100	4.6901	4,442.3600	4.4424	(5.282)	0	0	0
2023/02/08	R214	02/11/2023			Bond Future	11.6929	62.9985	11.6005	63.4732	(0.790)	0.0000	0.0000	0
2023/02/08	R214	02/11/2023	11.45	Call	Bond Future	3,457.5700	3.4576	3,683.5000	3.6835	6.534	0	0	0
2023/02/08	R214	02/11/2023	11.47	Call	Bond Future	3,507.9300	3.5079	3,735.8400	3.7358	6.497	0	0	0
2023/02/08	R214	02/11/2023	11.47	Put	Bond Future	4,662.7400	4.6627	4,415.9800	4.4160	(5.292)	0	0	0
2023/02/08	R214	01/02/2024	12.16	Call	Bond Future	5,654.8500	5.6549	5,939.9400	5.9399	5.042	0	0	0
2023/02/08	R214	01/02/2024	12.16	Put	Bond Future	3,931.7500	3.9318	3,732.5100	3.7325	(5.067)	0	0	0
2023/02/08	R214	01/02/2024			Bond Future	11.8095	64.2336	11.7138	64.7180	(0.811)	0.0000	0.0000	0
2023/02/08	R214	01/02/2024	12.14	Call	Bond Future	5,598.4700	5.5985	5,882.0300	5.8820	5.065	0	0	0
2023/02/08	R214	01/02/2024	12.14	Put	Bond Future	3,971.6800	3.9717	3,770.9100	3.7709	(5.055)	0	0	0
2023/02/08	R214	01/02/2024	12.15	Call	Bond Future	5,626.6400	5.6266	5,910.9600	5.9110	5.053	0	0	0
2023/02/08	R214	01/02/2024	12.15	Put	Bond Future	3,951.6700	3.9517	3,751.6600	3.7517	(5.061)	0	0	0
2023/02/08	R214	02/05/2024	11.46	Call	Bond Future	3,699.6400	3.6996	3,924.7500	3.9248	6.085	0	0	0
2023/02/08	R214	02/05/2024	11.46	Put	Bond Future	6,128.0100	6.1280	5,859.0200	5.8590	(4.390)	0	0	0
2023/02/08	R214	02/05/2024	11.47	Call	Bond Future	3,722.8100	3.7228	3,948.7800	3.9488	6.070	0	0	0
2023/02/08	R214	02/05/2024	11.47	Put	Bond Future	6,098.7400	6.0987	5,830.6100	5.8306	(4.396)	0	0	0
2023/02/08	R214	02/05/2024			Bond Future	11.9367	62.1280	11.8374	62.6221	(0.832)	0.0000	0.0000	0
2023/02/08	R214	02/05/2024	11.48	Call	Bond Future	3,746.3100	3.7463	3,973.1500	3.9731	6.055	0	0	0
2023/02/08	R214	02/05/2024	11.48	Put	Bond Future	6,069.8600	6.0699	5,802.6000	5.8026	(4.403)	0	0	0
2023/02/08	R248	04/05/2023	10.40	Call	Bond Future	449.6200	0.4496	517.9100	0.5179	15.188	0	0	1,500
2023/02/08	R248	04/05/2023	10.40	Put	Bond Future	8,498.5600	8.4986	8,033.3600	8.0334	(5.474)	0	0	0
2023/02/08	R248	04/05/2023	11.10	Call	Bond Future	1,678.1600	1.6782	1,862.4300	1.8624	10.980	0	0	1,500
2023/02/08	R248	04/05/2023	11.35	Call	Bond Future	2,384.2800	2.3843	2,616.8500	2.6169	9.754	0	0	0
2023/02/08	R248	04/05/2023	11.35	Put	Bond Future	3,587.1100	3.5871	3,286.1900	3.2862	(8.389)	0	0	0
2023/02/08	R248	04/05/2023			Bond Future	11.5319	79.0064	11.4506	79.5399	(0.705)	0.0000	0.0000	235,512
2023/02/08	R248	04/05/2023	11.10	Put	Bond Future	4,588.4600	4.5885	4,239.2400	4.2392	(7.611)	0	0	0
2023/02/08	R248	04/05/2023	11.33	Call	Bond Future	2,322.9800	2.3230	2,551.7000	2.5517	9.846	0	0	0
2023/02/08	R248	04/05/2023	11.33	Put	Bond Future	3,660.0800	3.6601	3,355.3100	3.3553	(8.327)	0	0	0
2023/02/08	R248	04/05/2023	11.34	Call	Bond Future	2,353.5300	2.3535	2,584.1700	2.5842	9.800	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
2023/02/08	R248	04/05/2023	11.34	Put	Bond Future	3,623.4500	3.6235	3,320.6000	3.3206	(8.358)	0	0	0
2023/02/08	R248	03/08/2023	12.11	Call	Bond Future	6,090.0300	6.0900	6,424.7100	6.4247	5.496	0	0	0
2023/02/08	R248	03/08/2023	12.11	Put	Bond Future	3,179.2700	3.1793	2,970.4900	2.9705	(6.567)	0	0	0
2023/02/08	R248	03/08/2023			Bond Future	11.6406	80.5242	11.5564	81.0677	(0.723)	0.0000	0.0000	0
2023/02/08	R248	03/08/2023	12.10	Call	Bond Future	6,052.0400	6.0520	6,385.6300	6.3856	5.512	0	0	0
2023/02/08	R248	03/08/2023	12.10	Put	Bond Future	3,201.2500	3.2013	2,991.3800	2.9914	(6.556)	0	0	0
2023/02/08	R248	03/08/2023	12.09	Call	Bond Future	6,014.3300	6.0143	6,346.8300	6.3468	5.528	0	0	0
2023/02/08	R248	03/08/2023	12.09	Put	Bond Future	3,223.6000	3.2236	3,012.6400	3.0126	(6.544)	0	0	0
2023/02/08	R248	02/11/2023	11.48	Call	Bond Future	4,204.8500	4.2049	4,465.0700	4.4651	6.189	0	0	0
2023/02/08	R248	02/11/2023	11.49	Put	Bond Future	5,893.1400	5.8931	5,600.1700	5.6002	(4.971)	0	0	0
2023/02/08	R248	02/11/2023	11.47	Call	Bond Future	4,174.0000	4.1740	4,433.0500	4.4331	6.206	0	0	0
2023/02/08	R248	02/11/2023			Bond Future	11.7477	77.6876	11.6604	78.2419	(0.743)	0.0000	0.0000	0
2023/02/08	R248	02/11/2023	11.48	Put	Bond Future	5,928.0600	5.9281	5,633.9300	5.6339	(4.962)	0	0	0
2023/02/08	R248	02/11/2023	11.49	Call	Bond Future	4,235.5300	4.2355	4,496.9100	4.4969	6.171	0	0	0
2023/02/08	R248	02/11/2023	11.47	Put	Bond Future	5,962.9000	5.9629	5,667.6000	5.6676	(4.952)	0	0	0
2023/02/08	R248	01/02/2024	12.15	Call	Bond Future	6,652.0000	6.6520	6,979.2200	6.9792	4.919	0	0	0
2023/02/08	R248	01/02/2024	12.15	Put	Bond Future	4,888.5100	4.8885	4,650.0800	4.6501	(4.877)	0	0	0
2023/02/08	R248	01/02/2024	12.14	Call	Bond Future	6,617.2300	6.6172	6,943.5400	6.9435	4.931	0	0	0
2023/02/08	R248	01/02/2024	12.14	Put	Bond Future	4,913.3100	4.9133	4,673.9700	4.6740	(4.871)	0	0	0
2023/02/08	R248	01/02/2024			Bond Future	11.8599	79.2475	11.7693	79.8131	(0.764)	0.0000	0.0000	13,000
2023/02/08	R248	01/02/2024	12.16	Call	Bond Future	6,686.5100	6.6865	7,014.6400	7.0146	4.907	0	0	0
2023/02/08	R248	01/02/2024	12.16	Put	Bond Future	4,863.5300	4.8635	4,626.0100	4.6260	(4.884)	0	0	0
2023/02/08	R248	02/05/2024	11.47	Call	Bond Future	4,419.1900	4.4192	4,676.8100	4.6768	5.830	0	0	0
2023/02/08	R248	02/05/2024	11.48	Put	Bond Future	7,676.6200	7.6766	7,358.1500	7.3582	(4.149)	0	0	0
2023/02/08	R248	02/05/2024	11.46	Call	Bond Future	4,390.8900	4.3909	4,647.4900	4.6475	5.844	0	0	0
2023/02/08	R248	02/05/2024			Bond Future	11.9912	76.2604	11.8970	76.8376	(0.785)	0.0000	0.0000	0
2023/02/08	R248	02/05/2024	11.47	Put	Bond Future	7,713.4800	7.7135	7,393.9700	7.3940	(4.142)	0	0	0
2023/02/08	R248	02/05/2024	11.48	Call	Bond Future	4,447.8900	4.4479	4,706.5500	4.7065	5.815	0	0	0
2023/02/08	R248	02/05/2024	11.46	Put	Bond Future	7,750.8400	7.7508	7,430.3100	7.4303	(4.135)	0	0	0

Total

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