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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/01/2023 TO 17/01/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	2025	02/02/2023		Bond Future	166.3021	166.3021	166.3365	166.3365	0.021	0.0000	0.0000	6,536
2023/01/17	2025	04/05/2023		Bond Future	169.5621	169.5621	169.5957	169.5957	0.020	0.0000	0.0000	4,823
2023/01/17	2025	03/08/2023		Bond Future	171.2522	171.2522	171.2861	171.2861	0.020	0.0000	0.0000	0
2023/01/17	2025	02/11/2023		Bond Future	174.7134	174.7134	174.7481	174.7481	0.020	0.0000	0.0000	0
2023/01/17	2025	01/02/2024		Bond Future	176.4466	176.4466	176.4822	176.4822	0.020	0.0000	0.0000	0
2023/01/17	2029	02/02/2023		Bond Future	120.8801	120.8801	121.0907	121.0907	0.174	0.0000	0.0000	1,476
2023/01/17	2029	04/05/2023		Bond Future	121.9542	121.9542	122.1679	122.1679	0.175	0.0000	0.0000	387

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/17	2029	03/08/2023			Bond Future	124.4241	124.4241	124.6418	124.6418	0.175	0.0000	0.0000	0
2023/01/17	2029	02/11/2023			Bond Future	125.6096	125.6096	125.8318	125.8318	0.177	0.0000	0.0000	0
2023/01/17	2029	01/02/2024			Bond Future	128.1435	128.1435	128.3704	128.3704	0.177	0.0000	0.0000	0
2023/01/17	2030	02/02/2023	8.81	Put	Bond Future	5,187.2600	5.1873	5,251.7100	5.2517	1.242	0	0	0
2023/01/17	2030	02/02/2023	9.04	Call	Bond Future	1.8700	0.0019	1.2000	0.0012	(35.829)	0	0	0
2023/01/17	2030	02/02/2023	9.04	Put	Bond Future	4,048.1900	4.0482	4,111.9800	4.1120	1.576	0	0	0
2023/01/17	2030	02/02/2023	9.08	Put	Bond Future	3,852.9900	3.8530	3,916.3300	3.9163	1.644	0	0	0
2023/01/17	2030	02/02/2023	11.16	Put	Bond Future	10.4000	0.0104	8.8800	0.0089	(14.615)	0	0	388
2023/01/17	2030	02/02/2023	11.35	Call	Bond Future	6,519.0700	6.5191	6,453.7500	6.4538	(1.002)	0	0	5,000
2023/01/17	2030	02/02/2023	11.35	Put	Bond Future	4.8200	0.0048	3.9600	0.0040	(17.842)	0	0	0
2023/01/17	2030	02/02/2023	9.99	Call	Bond Future	1,100.1600	1.1002	1,037.7200	1.0377	(5.676)	0	0	0
2023/01/17	2030	02/02/2023	10.00	Call	Bond Future	1,129.6800	1.1297	1,066.7600	1.0668	(5.570)	0	0	0
2023/01/17	2030	02/02/2023	10.01	Put	Bond Future	577.9500	0.5780	579.0300	0.5790	0.187	0	0	0
2023/01/17	2030	02/02/2023	9.80	Call	Bond Future	613.5900	0.6136	563.4500	0.5634	(8.172)	0	0	0
2023/01/17	2030	02/02/2023	9.94	Put	Bond Future	701.0400	0.7010	705.7200	0.7057	0.668	0	0	102
2023/01/17	2030	02/02/2023	9.20	Call	Bond Future	14.5600	0.0146	10.7000	0.0107	(26.511)	0	0	0
2023/01/17	2030	02/02/2023	9.20	Put	Bond Future	3,277.2500	3.2773	3,337.8500	3.3379	1.849	0	0	0
2023/01/17	2030	02/02/2023	9.66	Call	Bond Future	351.9500	0.3520	314.0900	0.3141	(10.757)	0	0	0
2023/01/17	2030	02/02/2023	9.66	Put	Bond Future	1,406.7300	1.4067	1,433.3300	1.4333	1.891	0	0	102
2023/01/17	2030	02/02/2023			Bond Future	9.8847	90.8067	9.8986	90.7423	0.140	0.0000	0.0000	42,153
2023/01/17	2030	02/02/2023	8.81	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	102
2023/01/17	2030	02/02/2023	9.08	Call	Bond Future	3.3500	0.0034	2.2300	0.0022	(33.433)	0	0	388
2023/01/17	2030	02/02/2023	11.55	Call	Bond Future	7,358.7700	7.3588	7,293.8600	7.2939	(0.882)	0	0	5,000
2023/01/17	2030	02/02/2023	11.55	Put	Bond Future	2.1200	0.0021	1.6700	0.0017	(21.226)	0	0	0
2023/01/17	2030	02/02/2023	11.12	Call	Bond Future	5,544.2300	5.5442	5,478.0600	5.4781	(1.193)	0	0	0
2023/01/17	2030	02/02/2023	11.12	Put	Bond Future	12.2100	0.0122	10.5000	0.0105	(14.005)	0	0	0
2023/01/17	2030	02/02/2023	11.16	Call	Bond Future	5,714.2900	5.7143	5,648.3100	5.6483	(1.155)	0	0	0
2023/01/17	2030	02/02/2023	9.99	Put	Bond Future	611.2100	0.6112	613.2300	0.6132	0.330	0	0	0
2023/01/17	2030	02/02/2023	10.00	Put	Bond Future	594.4700	0.5945	596.0100	0.5960	0.259	0	0	0
2023/01/17	2030	02/02/2023	10.01	Call	Bond Future	1,159.4000	1.1594	1,096.0200	1.0960	(5.467)	0	0	0
2023/01/17	2030	02/02/2023	9.80	Put	Bond Future	1,009.4100	1.0094	1,023.7300	1.0237	1.419	0	0	0
2023/01/17	2030	02/02/2023	9.83	Call	Bond Future	680.5400	0.6805	628.0800	0.6281	(7.709)	0	0	388
2023/01/17	2030	02/02/2023	9.83	Put	Bond Future	935.9300	0.9359	947.9300	0.9479	1.282	0	0	0
2023/01/17	2030	02/02/2023	9.94	Call	Bond Future	958.2100	0.9582	898.4300	0.8984	(6.239)	0	0	0
2023/01/17	2030	02/02/2023	9.79	Call	Bond Future	592.1900	0.5922	542.8500	0.5428	(8.332)	0	0	0
2023/01/17	2030	02/02/2023	9.79	Put	Bond Future	1,034.8800	1.0349	1,050.0000	1.0500	1.461	0	0	0
2023/01/17	2030	04/05/2023	11.34	Call	Bond Future	6,330.1100	6.3301	6,267.0100	6.2670	(0.997)	0	0	0
2023/01/17	2030	04/05/2023	11.34	Put	Bond Future	471.4500	0.4715	474.9300	0.4749	0.738	0	0	150
2023/01/17	2030	04/05/2023	10.42	Call	Bond Future	3,278.0800	3.2781	3,225.4900	3.2255	(1.604)	0	0	479
2023/01/17	2030	04/05/2023	10.42	Put	Bond Future	1,353.7500	1.3538	1,367.7400	1.3677	1.033	0	0	0
2023/01/17	2030	04/05/2023	10.52	Call	Bond Future	3,576.4600	3.5765	3,522.2000	3.5222	(1.517)	0	0	0
2023/01/17	2030	04/05/2023	10.52	Put	Bond Future	1,213.4300	1.2134	1,225.7500	1.2258	1.015	0	0	0
2023/01/17	2030	04/05/2023	10.53	Call	Bond Future	3,606.7900	3.6068	3,552.3700	3.5524	(1.509)	0	0	0
2023/01/17	2030	04/05/2023	10.53	Put	Bond Future	1,200.0400	1.2000	1,212.2000	1.2122	1.013	0	0	0
2023/01/17	2030	04/05/2023	9.67	Call	Bond Future	1,451.0700	1.4511	1,415.1400	1.4151	(2.476)	0	0	479
2023/01/17	2030	04/05/2023	9.67	Put	Bond Future	2,906.2900	2.9063	2,936.9400	2.9369	1.055	0	0	0
2023/01/17	2030	04/05/2023	9.78	Call	Bond Future	1,667.3500	1.6674	1,628.6300	1.6286	(2.322)	0	0	388

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2023/01/17	2030	04/05/2023	9.78	Put	Bond Future	2,616.8700	2.6169	2,644.7300	2.6447	1.065	0	0	0
2023/01/17	2030	04/05/2023	10.00	Call	Bond Future	2,156.2000	2.1562	2,112.1700	2.1122	(2.042)	0	0	1,080
2023/01/17	2030	04/05/2023	10.00	Put	Bond Future	2,104.7600	2.1048	2,127.3100	2.1273	1.071	0	0	0
2023/01/17	2030	04/05/2023	9.03	Call	Bond Future	568.1900	0.5682	548.1400	0.5481	(3.529)	0	0	388
2023/01/17	2030	04/05/2023	9.03	Put	Bond Future	5,036.4000	5.0364	5,082.9300	5.0829	0.924	0	0	0
2023/01/17	2030	04/05/2023	9.58	Put	Bond Future	3,159.4600	3.1595	3,192.4300	3.1924	1.044	0	0	0
2023/01/17	2030	04/05/2023			Bond Future	9.9886	92.5647	10.0034	92.4981	0.147	0.0000	0.0000	82,049
2023/01/17	2030	04/05/2023	12.57	Call	Bond Future	10,851.5500	10.8515	10,785.0100	10.7850	(0.613)	0	0	0
2023/01/17	2030	04/05/2023	12.57	Put	Bond Future	72.7600	0.0728	72.8000	0.0728	0.055	0	0	350
2023/01/17	2030	04/05/2023	11.62	Call	Bond Future	7,348.2300	7.3482	7,283.6600	7.2837	(0.879)	0	0	0
2023/01/17	2030	04/05/2023	11.62	Put	Bond Future	336.3000	0.3363	338.3100	0.3383	0.598	0	0	388
2023/01/17	2030	04/05/2023	12.04	Call	Bond Future	8,886.3400	8.8863	8,820.4700	8.8205	(0.741)	0	0	0
2023/01/17	2030	04/05/2023	12.04	Put	Bond Future	181.6900	0.1817	182.4000	0.1824	0.391	0	0	1,080
2023/01/17	2030	04/05/2023	12.50	Call	Bond Future	10,591.3300	10.5913	10,524.8400	10.5248	(0.628)	0	0	0
2023/01/17	2030	04/05/2023	12.50	Put	Bond Future	82.6000	0.0826	82.6900	0.0827	0.109	0	0	479
2023/01/17	2030	04/05/2023	10.54	Call	Bond Future	3,637.2200	3.6372	3,582.6400	3.5826	(1.501)	0	0	0
2023/01/17	2030	04/05/2023	10.54	Put	Bond Future	1,186.7800	1.1868	1,198.7800	1.1988	1.011	0	0	0
2023/01/17	2030	04/05/2023	10.65	Call	Bond Future	3,979.0700	3.9791	3,922.8400	3.9228	(1.413)	0	0	350
2023/01/17	2030	04/05/2023	10.65	Put	Bond Future	1,049.8300	1.0498	1,060.1800	1.0602	0.986	0	0	0
2023/01/17	2030	04/05/2023	9.58	Call	Bond Future	1,287.8600	1.2879	1,254.2500	1.2542	(2.610)	0	0	150
2023/01/17	2030	03/08/2023	12.89	Call	Bond Future	11,477.8300	11.4778	11,411.3400	11.4113	(0.579)	0	0	0
2023/01/17	2030	03/08/2023	12.89	Put	Bond Future	188.9800	0.1890	190.5800	0.1906	0.847	0	0	350
2023/01/17	2030	03/08/2023	11.34	Call	Bond Future	6,233.8600	6.2339	6,175.2100	6.1752	(0.941)	0	0	0
2023/01/17	2030	03/08/2023	11.34	Put	Bond Future	954.2200	0.9542	963.6600	0.9637	0.989	0	0	0
2023/01/17	2030	03/08/2023	11.35	Call	Bond Future	6,266.6000	6.2666	6,207.8600	6.2079	(0.937)	0	0	0
2023/01/17	2030	03/08/2023	11.36	Put	Bond Future	938.3900	0.9384	947.6500	0.9477	0.987	0	0	0
2023/01/17	2030	03/08/2023	10.40	Call	Bond Future	3,421.6800	3.4217	3,374.7200	3.3747	(1.372)	0	0	1,012
2023/01/17	2030	03/08/2023	10.65	Call	Bond Future	4,110.2900	4.1103	4,059.5300	4.0595	(1.235)	0	0	350
2023/01/17	2030	03/08/2023	10.65	Put	Bond Future	1,691.7200	1.6917	1,709.0500	1.7091	1.024	0	0	0
2023/01/17	2030	03/08/2023			Bond Future	10.0884	90.4103	10.1040	90.3423	0.154	0.0000	0.0000	0
2023/01/17	2030	03/08/2023	12.59	Call	Bond Future	10,444.2200	10.4442	10,378.5400	10.3785	(0.629)	0	0	0
2023/01/17	2030	03/08/2023	12.59	Put	Bond Future	275.2500	0.2752	277.6600	0.2777	0.876	0	0	1,012
2023/01/17	2030	03/08/2023	11.35	Put	Bond Future	946.3700	0.9464	955.7200	0.9557	0.988	0	0	0
2023/01/17	2030	03/08/2023	11.36	Call	Bond Future	6,299.1900	6.2992	6,240.3600	6.2404	(0.934)	0	0	0
2023/01/17	2030	03/08/2023	10.40	Put	Bond Future	2,069.6300	2.0696	2,090.7600	2.0908	1.021	0	0	0
2023/01/17	2030	02/11/2023	10.81	Call	Bond Future	4,684.4400	4.6844	4,634.6700	4.6347	(1.062)	0	0	0
2023/01/17	2030	02/11/2023	10.81	Put	Bond Future	2,088.5400	2.0885	2,108.1600	2.1082	0.939	0	0	0
2023/01/17	2030	02/11/2023	10.80	Call	Bond Future	4,657.0900	4.6571	4,607.4300	4.6074	(1.066)	0	0	0
2023/01/17	2030	02/11/2023	10.80	Put	Bond Future	2,102.1300	2.1021	2,121.8600	2.1219	0.939	0	0	0
2023/01/17	2030	02/11/2023			Bond Future	10.1873	92.2166	10.2037	92.1472	0.160	0.0000	0.0000	149
2023/01/17	2030	02/11/2023	10.82	Call	Bond Future	4,711.8600	4.7119	4,661.9600	4.6620	(1.059)	0	0	0
2023/01/17	2030	02/11/2023	10.82	Put	Bond Future	2,075.0400	2.0750	2,094.5300	2.0945	0.939	0	0	0
2023/01/17	2030	01/02/2024	11.37	Call	Bond Future	6,011.8000	6.0118	5,957.9900	5.9580	(0.895)	0	0	0
2023/01/17	2030	01/02/2024	11.37	Put	Bond Future	1,743.4300	1.7434	1,760.2900	1.7603	0.967	0	0	0
2023/01/17	2030	01/02/2024			Bond Future	10.2979	90.0506	10.3151	89.9800	0.167	0.0000	0.0000	0
2023/01/17	2030	01/02/2024	11.36	Call	Bond Future	5,983.7000	5.9837	5,929.9900	5.9300	(0.898)	0	0	0
2023/01/17	2030	01/02/2024	11.36	Put	Bond Future	1,753.9600	1.7540	1,770.9200	1.7709	0.967	0	0	0
2023/01/17	2030	01/02/2024	11.35	Call	Bond Future	5,955.3300	5.9553	5,901.7200	5.9017	(0.900)	0	0	0

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2023/01/17	2030	01/02/2024	11.35	Put	Bond Future	1,764.2300	1.7642	1,781.2900	1.7813	0.967	0	0	0
2023/01/17	2032	02/02/2023	9.47	Call	Bond Future	0.1900	0.0002	0.1000	0.0001	(47.368)	0	0	500
2023/01/17	2032	02/02/2023	9.47	Put	Bond Future	5,624.8900	5.6249	5,697.2400	5.6972	1.286	0	0	0
2023/01/17	2032	02/02/2023	9.92	Call	Bond Future	50.6000	0.0506	40.0200	0.0400	(20.909)	0	0	750
2023/01/17	2032	02/02/2023	9.92	Put	Bond Future	3,140.4400	3.1404	3,202.3000	3.2023	1.970	0	0	0
2023/01/17	2032	02/02/2023	11.50	Call	Bond Future	5,153.0600	5.1531	5,077.0600	5.0771	(1.475)	0	0	0
2023/01/17	2032	02/02/2023	11.50	Put	Bond Future	34.1800	0.0342	30.6200	0.0306	(10.415)	0	0	8,000
2023/01/17	2032	02/02/2023	11.69	Call	Bond Future	6,054.4100	6.0544	5,979.7900	5.9798	(1.232)	0	0	0
2023/01/17	2032	02/02/2023	11.69	Put	Bond Future	16.2300	0.0162	14.0500	0.0141	(13.432)	0	0	0
2023/01/17	2032	02/02/2023	10.50	Call	Bond Future	950.7900	0.9508	886.3900	0.8864	(6.773)	0	0	0
2023/01/17	2032	02/02/2023	10.50	Put	Bond Future	906.1100	0.9061	914.1500	0.9142	0.887	0	0	454
2023/01/17	2032	02/02/2023	10.67	Call	Bond Future	1,501.1100	1.5011	1,427.1200	1.4271	(4.929)	0	0	750
2023/01/17	2032	02/02/2023	10.67	Put	Bond Future	565.0000	0.5650	563.4500	0.5634	(0.274)	0	0	0
2023/01/17	2032	02/02/2023	11.45	Call	Bond Future	4,915.7900	4.9158	4,839.3700	4.8394	(1.555)	0	0	0
2023/01/17	2032	02/02/2023	11.45	Put	Bond Future	41.1400	0.0411	37.1600	0.0372	(9.674)	0	0	8,000
2023/01/17	2032	02/02/2023	10.40	Call	Bond Future	684.3800	0.6844	628.1600	0.6282	(8.215)	0	0	0
2023/01/17	2032	02/02/2023	10.40	Put	Bond Future	1,169.7800	1.1698	1,186.0000	1.1860	1.387	0	0	0
2023/01/17	2032	02/02/2023	10.22	Call	Bond Future	327.5300	0.3275	289.3100	0.2893	(11.669)	0	0	500
2023/01/17	2032	02/02/2023	10.22	Put	Bond Future	1,777.8400	1.7778	1,812.0600	1.8121	1.925	0	0	0
2023/01/17	2032	02/02/2023			Bond Future	10.4915	89.9480	10.5053	89.8756	0.131	0.0000	0.0000	66,883
2023/01/17	2032	02/02/2023	9.31	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	454
2023/01/17	2032	02/02/2023	9.31	Put	Bond Future	6,548.4900	6.5485	6,620.9100	6.6209	1.106	0	0	0
2023/01/17	2032	02/02/2023	12.75	Call	Bond Future	10,921.5200	10.9215	10,849.0400	10.8490	(0.664)	0	0	0
2023/01/17	2032	02/02/2023	12.75	Put	Bond Future	0.1300	0.0001	0.0900	0.0001	(30.769)	0	0	750
2023/01/17	2032	02/02/2023	11.84	Call	Bond Future	6,763.1300	6.7631	6,689.2800	6.6893	(1.092)	0	0	0
2023/01/17	2032	02/02/2023	11.84	Put	Bond Future	8.8900	0.0089	7.4800	0.0075	(15.861)	0	0	500
2023/01/17	2032	02/02/2023	10.38	Call	Bond Future	636.8900	0.6369	582.5000	0.5825	(8.540)	0	0	0
2023/01/17	2032	02/02/2023	10.38	Put	Bond Future	1,228.8100	1.2288	1,246.8600	1.2469	1.469	0	0	0
2023/01/17	2032	02/02/2023	10.39	Call	Bond Future	660.3500	0.6603	605.0400	0.6050	(8.376)	0	0	0
2023/01/17	2032	02/02/2023	10.39	Put	Bond Future	1,198.9900	1.1990	1,216.1200	1.2161	1.429	0	0	0
2023/01/17	2032	02/02/2023	10.16	Call	Bond Future	242.8800	0.2429	211.0000	0.2110	(13.126)	0	0	0
2023/01/17	2032	02/02/2023	10.16	Put	Bond Future	2,017.9400	2.0179	2,058.5000	2.0585	2.010	0	0	454
2023/01/17	2032	02/02/2023	10.30	Call	Bond Future	466.6100	0.4666	420.0500	0.4201	(9.978)	0	0	8,000
2023/01/17	2032	02/02/2023	10.30	Put	Bond Future	1,486.3500	1.4863	1,512.2300	1.5122	1.741	0	0	0
2023/01/17	2032	04/05/2023	13.43	Call	Bond Future	13,183.4300	13.1834	13,108.6300	13.1086	(0.567)	0	0	0
2023/01/17	2032	04/05/2023	13.43	Put	Bond Future	80.4800	0.0805	80.3100	0.0803	(0.211)	0	0	400
2023/01/17	2032	04/05/2023	10.89	Call	Bond Future	3,409.2100	3.4092	3,352.5100	3.3525	(1.663)	0	0	0
2023/01/17	2032	04/05/2023	10.89	Put	Bond Future	1,939.4700	1.9395	1,957.4000	1.9574	0.924	0	0	0
2023/01/17	2032	04/05/2023	11.06	Call	Bond Future	3,957.3600	3.9574	3,897.3600	3.8974	(1.516)	0	0	0
2023/01/17	2032	04/05/2023	11.06	Put	Bond Future	1,635.5700	1.6356	1,650.2000	1.6502	0.894	0	0	730
2023/01/17	2032	04/05/2023	11.37	Call	Bond Future	5,033.7300	5.0337	4,968.8100	4.9688	(1.290)	0	0	400
2023/01/17	2032	04/05/2023			Bond Future	10.6020	87.5291	10.6164	87.4545	0.136	0.0000	0.0000	157,325
2023/01/17	2032	04/05/2023	11.37	Put	Bond Future	1,186.9900	1.1870	1,196.7000	1.1967	0.818	0	0	0
2023/01/17	2032	04/05/2023	10.62	Call	Bond Future	2,615.5600	2.6156	2,564.9900	2.5650	(1.933)	0	0	400
2023/01/17	2032	04/05/2023	10.62	Put	Bond Future	2,522.5300	2.5225	2,546.5900	2.5466	0.954	0	0	0
2023/01/17	2032	04/05/2023	10.87	Call	Bond Future	3,346.9300	3.3469	3,290.6500	3.2906	(1.682)	0	0	0
2023/01/17	2032	04/05/2023	10.87	Put	Bond Future	1,978.1700	1.9782	1,996.5200	1.9965	0.928	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/17	2032	04/05/2023	10.88	Call	Bond Future	3,377.9200	3.3779	3,321.4300	3.3214	(1.672)	0	0	0
2023/01/17	2032	04/05/2023	10.88	Put	Bond Future	1,958.6500	1.9587	1,976.7900	1.9768	0.926	0	0	0
2023/01/17	2032	04/05/2023	10.03	Call	Bond Future	1,272.5700	1.2726	1,238.0600	1.2381	(2.712)	0	0	730
2023/01/17	2032	04/05/2023	10.03	Put	Bond Future	4,291.2600	4.2913	4,331.3800	4.3314	0.935	0	0	0
2023/01/17	2032	04/05/2023	10.53	Call	Bond Future	2,374.7000	2.3747	2,326.3800	2.3264	(2.035)	0	0	730
2023/01/17	2032	04/05/2023	10.53	Put	Bond Future	2,747.0800	2.7471	2,773.3900	2.7734	0.958	0	0	0
2023/01/17	2032	03/08/2023	11.90	Call	Bond Future	7,179.7100	7.1797	7,114.7900	7.1148	(0.904)	0	0	5,000
2023/01/17	2032	03/08/2023	11.90	Put	Bond Future	1,423.3900	1.4234	1,434.7700	1.4348	0.799	0	0	0
2023/01/17	2032	03/08/2023	11.77	Call	Bond Future	6,722.5200	6.7225	6,658.9300	6.6589	(0.946)	0	0	0
2023/01/17	2032	03/08/2023	11.77	Put	Bond Future	1,567.7400	1.5677	1,580.4500	1.5804	0.811	0	0	0
2023/01/17	2032	03/08/2023	9.60	Call	Bond Future	1,143.8800	1.1439	1,118.4400	1.1184	(2.224)	0	0	1,500
2023/01/17	2032	03/08/2023	9.60	Put	Bond Future	6,962.3500	6.9624	7,013.2100	7.0132	0.731	0	0	0
2023/01/17	2032	03/08/2023	10.30	Call	Bond Future	2,379.1200	2.3791	2,339.2200	2.3392	(1.677)	0	0	1,500
2023/01/17	2032	03/08/2023	10.30	Put	Bond Future	4,456.6900	4.4567	4,493.0900	4.4931	0.817	0	0	0
2023/01/17	2032	03/08/2023			Bond Future	10.7057	89.2815	10.7208	89.2052	0.141	0.0000	0.0000	2,600
2023/01/17	2032	03/08/2023	11.75	Call	Bond Future	6,652.7600	6.6528	6,589.3800	6.5894	(0.953)	0	0	0
2023/01/17	2032	03/08/2023	11.75	Put	Bond Future	1,591.0500	1.5910	1,603.9700	1.6040	0.812	0	0	0
2023/01/17	2032	03/08/2023	11.76	Call	Bond Future	6,687.6200	6.6876	6,624.1300	6.6241	(0.949)	0	0	0
2023/01/17	2032	03/08/2023	11.76	Put	Bond Future	1,579.3600	1.5794	1,592.1700	1.5922	0.811	0	0	0
2023/01/17	2032	02/11/2023	11.24	Call	Bond Future	4,941.9500	4.9419	4,888.4700	4.8885	(1.082)	0	0	0
2023/01/17	2032	02/11/2023	11.24	Put	Bond Future	2,893.4100	2.8934	2,917.7000	2.9177	0.839	0	0	0
2023/01/17	2032	02/11/2023			Bond Future	10.8172	86.9059	10.8330	86.8281	0.146	0.0000	0.0000	0
2023/01/17	2032	02/11/2023	11.22	Call	Bond Future	4,882.7700	4.8828	4,829.5800	4.8296	(1.089)	0	0	0
2023/01/17	2032	02/11/2023	11.22	Put	Bond Future	2,929.6800	2.9297	2,954.2600	2.9543	0.839	0	0	0
2023/01/17	2032	02/11/2023	11.23	Call	Bond Future	4,912.4700	4.9125	4,859.1400	4.8591	(1.086)	0	0	0
2023/01/17	2032	02/11/2023	11.23	Put	Bond Future	2,911.6400	2.9116	2,936.0800	2.9361	0.839	0	0	0
2023/01/17	2032	01/02/2024	11.83	Call	Bond Future	6,524.6800	6.5247	6,466.1100	6.4661	(0.898)	0	0	0
2023/01/17	2032	01/02/2024	11.83	Put	Bond Future	2,370.7200	2.3707	2,391.3400	2.3913	0.870	0	0	0
2023/01/17	2032	01/02/2024	11.84	Call	Bond Future	6,556.1500	6.5562	6,497.4700	6.4975	(0.895)	0	0	0
2023/01/17	2032	01/02/2024	11.84	Put	Bond Future	2,357.2200	2.3572	2,377.7300	2.3777	0.870	0	0	0
2023/01/17	2032	01/02/2024			Bond Future	10.9362	88.6385	10.9527	88.5593	0.151	0.0000	0.0000	0
2023/01/17	2032	01/02/2024	11.85	Call	Bond Future	6,587.6600	6.5877	6,528.8600	6.5289	(0.893)	0	0	0
2023/01/17	2032	01/02/2024	11.85	Put	Bond Future	2,343.7900	2.3438	2,364.1800	2.3642	0.870	0	0	0
2023/01/17	2033	02/02/2023			Bond Future	117.1115	117.1115	116.9093	116.9093	(0.173)	0.0000	0.0000	6,992
2023/01/17	2033	04/05/2023			Bond Future	118.0212	118.0212	117.8141	117.8141	(0.176)	0.0000	0.0000	318
2023/01/17	2033	03/08/2023			Bond Future	120.4113	120.4113	120.1997	120.1997	(0.176)	0.0000	0.0000	0
2023/01/17	2033	02/11/2023			Bond Future	121.4254	121.4254	121.2095	121.2095	(0.178)	0.0000	0.0000	0
2023/01/17	2033	01/02/2024			Bond Future	123.8749	123.8749	123.6549	123.6549	(0.178)	0.0000	0.0000	0
2023/01/17	2037	02/02/2023	11.03	Call	Bond Future	536.7200	0.5367	501.7600	0.5018	(6.514)	0	0	0
2023/01/17	2037	02/02/2023	11.03	Put	Bond Future	1,874.7900	1.8748	1,861.4000	1.8614	(0.714)	0	0	0
2023/01/17	2037	02/02/2023	11.04	Call	Bond Future	556.6500	0.5566	521.1700	0.5212	(6.374)	0	0	0
2023/01/17	2037	02/02/2023	11.04	Put	Bond Future	1,833.6800	1.8337	1,819.7700	1.8198	(0.759)	0	0	0
2023/01/17	2037	02/02/2023	11.97	Call	Bond Future	4,220.7400	4.2207	4,188.5500	4.1886	(0.763)	0	0	0
2023/01/17	2037	02/02/2023			Bond Future	11.2517	80.9973	11.2554	80.9758	0.032	0.0000	0.0000	88,705
2023/01/17	2037	02/02/2023	11.05	Call	Bond Future	577.0700	0.5771	541.0700	0.5411	(6.238)	0	0	0
2023/01/17	2037	02/02/2023	11.05	Put	Bond Future	1,793.1300	1.7931	1,778.7000	1.7787	(0.805)	0	0	0

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2023/01/17	2037	02/02/2023	11.10	Call	Bond Future	686.5600	0.6866	648.1300	0.6481	(5.597)	0	0	577
2023/01/17	2037	02/02/2023	11.10	Put	Bond Future	1,598.7500	1.5988	1,581.8900	1.5819	(1.055)	0	0	0
2023/01/17	2037	02/02/2023	11.97	Put	Bond Future	100.5600	0.1006	89.9400	0.0899	(10.561)	0	0	577
2023/01/17	2037	04/05/2023	13.73	Put	Bond Future	223.6900	0.2237	220.3400	0.2203	(1.498)	0	0	400
2023/01/17	2037	04/05/2023	11.94	Call	Bond Future	4,939.1300	4.9391	4,910.7400	4.9107	(0.575)	0	0	0
2023/01/17	2037	04/05/2023	11.03	Put	Bond Future	4,010.3200	4.0103	4,010.9500	4.0110	0.016	0	0	0
2023/01/17	2037	04/05/2023	11.30	Call	Bond Future	2,733.4300	2.7334	2,708.6100	2.7086	(0.908)	0	0	0
2023/01/17	2037	04/05/2023	11.30	Put	Bond Future	3,139.8100	3.1398	3,137.7100	3.1377	(0.067)	0	0	0
2023/01/17	2037	04/05/2023	11.31	Call	Bond Future	2,763.5300	2.7635	2,738.6200	2.7386	(0.901)	0	0	0
2023/01/17	2037	04/05/2023	11.31	Put	Bond Future	3,110.9500	3.1110	3,108.7600	3.1088	(0.070)	0	0	0
2023/01/17	2037	04/05/2023	10.95	Call	Bond Future	1,792.2100	1.7922	1,771.0600	1.7711	(1.180)	0	0	703
2023/01/17	2037	04/05/2023	10.95	Put	Bond Future	4,302.6000	4.3026	4,304.1700	4.3042	0.036	0	0	0
2023/01/17	2037	04/05/2023			Bond Future	11.3691	82.5654	11.3730	82.5427	0.034	0.0000	0.0000	46,373
2023/01/17	2037	04/05/2023	13.73	Call	Bond Future	12,462.3300	12.4623	12,436.2600	12.4363	(0.209)	0	0	0
2023/01/17	2037	04/05/2023	11.32	Call	Bond Future	2,793.7900	2.7938	2,768.7900	2.7688	(0.895)	0	0	0
2023/01/17	2037	04/05/2023	11.32	Put	Bond Future	3,082.3100	3.0823	3,080.0300	3.0800	(0.074)	0	0	0
2023/01/17	2037	04/05/2023	11.78	Call	Bond Future	4,340.6500	4.3406	4,312.7900	4.3128	(0.642)	0	0	400
2023/01/17	2037	04/05/2023	11.78	Put	Bond Future	1,986.6000	1.9866	1,981.4600	1.9815	(0.259)	0	0	0
2023/01/17	2037	04/05/2023	11.94	Put	Bond Future	1,695.7900	1.6958	1,690.1200	1.6901	(0.334)	0	0	703
2023/01/17	2037	04/05/2023	11.03	Call	Bond Future	1,987.8400	1.9878	1,965.7500	1.9657	(1.111)	0	0	400
2023/01/17	2037	03/08/2023	12.12	Call	Bond Future	6,162.4500	6.1625	6,137.2100	6.1372	(0.410)	0	0	0
2023/01/17	2037	03/08/2023	12.12	Put	Bond Future	2,628.9600	2.6290	2,627.1100	2.6271	(0.070)	0	0	0
2023/01/17	2037	03/08/2023	12.13	Call	Bond Future	6,198.1800	6.1982	6,172.9200	6.1729	(0.408)	0	0	0
2023/01/17	2037	03/08/2023	12.13	Put	Bond Future	2,610.9200	2.6109	2,609.0500	2.6090	(0.072)	0	0	0
2023/01/17	2037	03/08/2023			Bond Future	11.4847	79.9605	11.4888	79.9371	0.035	0.0000	0.0000	0
2023/01/17	2037	03/08/2023	12.14	Call	Bond Future	6,234.1900	6.2342	6,208.8900	6.2089	(0.406)	0	0	0
2023/01/17	2037	03/08/2023	12.14	Put	Bond Future	2,593.2200	2.5932	2,591.3100	2.5913	(0.074)	0	0	0
2023/01/17	2037	02/11/2023	11.57	Call	Bond Future	4,616.5900	4.6166	4,596.1000	4.5961	(0.444)	0	0	0
2023/01/17	2037	02/11/2023	11.55	Put	Bond Future	4,826.3300	4.8263	4,829.6600	4.8297	0.069	0	0	0
2023/01/17	2037	02/11/2023	11.56	Put	Bond Future	4,799.3300	4.7993	4,802.6100	4.8026	0.068	0	0	0
2023/01/17	2037	02/11/2023			Bond Future	11.5975	81.5579	11.6017	81.5342	0.036	0.0000	0.0000	0
2023/01/17	2037	02/11/2023	11.57	Put	Bond Future	4,772.4600	4.7725	4,775.7000	4.7757	0.068	0	0	0
2023/01/17	2037	02/11/2023	11.55	Call	Bond Future	4,556.9800	4.5570	4,536.5800	4.5366	(0.448)	0	0	0
2023/01/17	2037	02/11/2023	11.56	Call	Bond Future	4,586.7500	4.5868	4,566.3000	4.5663	(0.446)	0	0	0
2023/01/17	2037	01/02/2024	12.33	Call	Bond Future	6,993.5700	6.9936	6,971.7600	6.9718	(0.312)	0	0	0
2023/01/17	2037	01/02/2024	12.33	Put	Bond Future	3,708.6000	3.7086	3,710.9100	3.7109	0.062	0	0	0
2023/01/17	2037	01/02/2024			Bond Future	11.7191	78.9288	11.7235	78.9047	0.037	0.0000	0.0000	0
2023/01/17	2037	01/02/2024	12.31	Call	Bond Future	6,927.5800	6.9276	6,905.8300	6.9058	(0.314)	0	0	0
2023/01/17	2037	01/02/2024	12.31	Put	Bond Future	3,746.9600	3.7470	3,749.3300	3.7493	0.063	0	0	0
2023/01/17	2037	01/02/2024	12.32	Call	Bond Future	6,960.4000	6.9604	6,938.6200	6.9386	(0.313)	0	0	0
2023/01/17	2037	01/02/2024	12.32	Put	Bond Future	3,727.5800	3.7276	3,729.9200	3.7299	0.063	0	0	0
2023/01/17	2038	02/02/2023			Bond Future	129.4733	129.4733	129.4786	129.4786	0.004	0.0000	0.0000	2,363
2023/01/17	2038	04/05/2023			Bond Future	132.0114	132.0114	132.0158	132.0158	0.003	0.0000	0.0000	2,863
2023/01/17	2038	03/08/2023			Bond Future	132.7232	132.7232	132.7272	132.7272	0.003	0.0000	0.0000	0
2023/01/17	2038	02/11/2023			Bond Future	135.4055	135.4055	135.4099	135.4099	0.003	0.0000	0.0000	0
2023/01/17	2038	01/02/2024			Bond Future	136.1215	136.1215	136.1260	136.1260	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
2023/01/17	2040	02/02/2023	10.93	Call	Bond Future	202.8800	0.2029	168.5700	0.1686	(16.911)	0	0	0
2023/01/17	2040	02/02/2023	12.24	Call	Bond Future	5,190.5600	5.1906	5,067.0400	5.0670	(2.380)	0	0	0
2023/01/17	2040	02/02/2023	12.24	Put	Bond Future	65.9700	0.0660	62.1100	0.0621	(5.851)	0	0	0
2023/01/17	2040	02/02/2023	12.27	Call	Bond Future	5,355.7400	5.3557	5,232.4100	5.2324	(2.303)	0	0	0
2023/01/17	2040	02/02/2023	12.27	Put	Bond Future	58.3000	0.0583	54.6300	0.0546	(6.295)	0	0	388
2023/01/17	2040	02/02/2023	11.12	Call	Bond Future	467.0500	0.4670	408.0500	0.4080	(12.632)	0	0	0
2023/01/17	2040	02/02/2023	11.12	Put	Bond Future	2,262.8400	2.2628	2,323.5000	2.3235	2.681	0	0	0
2023/01/17	2040	02/02/2023	11.19	Call	Bond Future	607.4800	0.6075	538.8500	0.5388	(11.297)	0	0	563
2023/01/17	2040	02/02/2023	11.19	Put	Bond Future	1,942.6600	1.9427	1,993.6900	1.9937	2.627	0	0	0
2023/01/17	2040	02/02/2023	12.07	Put	Bond Future	129.3500	0.1294	124.7900	0.1248	(3.525)	0	0	563
2023/01/17	2040	02/02/2023	10.96	Call	Bond Future	234.2800	0.2343	196.3900	0.1964	(16.173)	0	0	388
2023/01/17	2040	02/02/2023	10.96	Put	Bond Future	3,097.8300	3.0978	3,179.6000	3.1796	2.640	0	0	0
2023/01/17	2040	02/02/2023			Bond Future	11.3964	82.3440	11.4151	82.2244	0.165	0.0000	0.0000	105,806
2023/01/17	2040	02/02/2023	10.18	Call	Bond Future	0.8900	0.0009	0.5200	0.0005	(41.573)	0	0	0
2023/01/17	2040	02/02/2023	10.18	Put	Bond Future	8,382.6600	8.3827	8,501.9500	8.5020	1.423	0	0	0
2023/01/17	2040	02/02/2023	10.21	Call	Bond Future	1.1700	0.0012	0.6900	0.0007	(41.026)	0	0	388
2023/01/17	2040	02/02/2023	10.21	Put	Bond Future	8,160.6700	8.1607	8,279.8500	8.2799	1.460	0	0	0
2023/01/17	2040	02/02/2023	10.93	Put	Bond Future	3,268.9800	3.2690	3,354.3300	3.3543	2.611	0	0	0
2023/01/17	2040	02/02/2023	12.07	Call	Bond Future	4,262.6700	4.2627	4,138.4500	4.1385	(2.914)	0	0	0
2023/01/17	2040	02/02/2023	11.10	Call	Bond Future	431.4500	0.4315	375.2000	0.3752	(13.037)	0	0	0
2023/01/17	2040	02/02/2023	11.10	Put	Bond Future	2,359.5700	2.3596	2,422.9800	2.4230	2.687	0	0	0
2023/01/17	2040	02/02/2023	11.11	Call	Bond Future	449.0000	0.4490	391.3800	0.3914	(12.833)	0	0	0
2023/01/17	2040	02/02/2023	11.11	Put	Bond Future	2,310.9100	2.3109	2,372.9500	2.3729	2.685	0	0	0
2023/01/17	2040	04/05/2023	13.45	Put	Bond Future	460.7500	0.4608	465.2800	0.4653	0.983	0	0	486
2023/01/17	2040	04/05/2023	12.05	Put	Bond Future	1,954.2400	1.9542	1,980.5800	1.9806	1.348	0	0	684
2023/01/17	2040	04/05/2023	12.78	Call	Bond Future	8,342.7100	8.3427	8,231.3700	8.2314	(1.335)	0	0	0
2023/01/17	2040	04/05/2023	12.78	Put	Bond Future	951.9300	0.9519	963.2900	0.9633	1.193	0	0	388
2023/01/17	2040	04/05/2023	11.43	Call	Bond Future	2,969.7700	2.9698	2,894.6900	2.8947	(2.528)	0	0	0
2023/01/17	2040	04/05/2023	11.43	Put	Bond Future	3,488.3100	3.4883	3,535.9300	3.5359	1.365	0	0	0
2023/01/17	2040	04/05/2023	10.73	Put	Bond Future	6,336.8900	6.3369	6,415.5400	6.4155	1.241	0	0	0
2023/01/17	2040	04/05/2023			Bond Future	11.5122	83.9382	11.5317	83.8155	0.170	0.0000	0.0000	30,088
2023/01/17	2040	04/05/2023	13.45	Call	Bond Future	11,335.5700	11.3356	11,217.4000	11.2174	(1.042)	0	0	0
2023/01/17	2040	04/05/2023	11.48	Call	Bond Future	3,131.4900	3.1315	3,054.4100	3.0544	(2.461)	0	0	486
2023/01/17	2040	04/05/2023	11.48	Put	Bond Future	3,333.8500	3.3338	3,379.4700	3.3795	1.368	0	0	0
2023/01/17	2040	04/05/2023	12.05	Call	Bond Future	5,225.6100	5.2256	5,129.2500	5.1292	(1.844)	0	0	0
2023/01/17	2040	04/05/2023	11.41	Call	Bond Future	2,906.1300	2.9061	2,831.8800	2.8319	(2.555)	0	0	0
2023/01/17	2040	04/05/2023	11.41	Put	Bond Future	3,551.6800	3.5517	3,600.1300	3.6001	1.364	0	0	0
2023/01/17	2040	04/05/2023	11.42	Call	Bond Future	2,937.8700	2.9379	2,863.2100	2.8632	(2.541)	0	0	0
2023/01/17	2040	04/05/2023	11.42	Put	Bond Future	3,519.8700	3.5199	3,567.9100	3.5679	1.365	0	0	0
2023/01/17	2040	04/05/2023	10.73	Call	Bond Future	1,185.0500	1.1850	1,141.0000	1.1410	(3.717)	0	0	486
2023/01/17	2040	04/05/2023	10.92	Call	Bond Future	1,575.3200	1.5753	1,522.6500	1.5226	(3.343)	0	0	388
2023/01/17	2040	04/05/2023	10.92	Put	Bond Future	5,430.3500	5.4303	5,500.3800	5.5004	1.290	0	0	0
2023/01/17	2040	04/05/2023	11.03	Call	Bond Future	1,833.8900	1.8339	1,776.2100	1.7762	(3.145)	0	0	684
2023/01/17	2040	04/05/2023	11.03	Put	Bond Future	4,951.7400	4.9517	5,016.7600	5.0168	1.313	0	0	0
2023/01/17	2040	04/05/2023	10.17	Call	Bond Future	439.4100	0.4394	417.3700	0.4174	(5.016)	0	0	388
2023/01/17	2040	04/05/2023	10.17	Put	Bond Future	9,594.0100	9.5940	9,694.6700	9.6947	1.049	0	0	0
2023/01/17	2040	03/08/2023	12.23	Call	Bond Future	6,575.2900	6.5753	6,483.0800	6.4831	(1.402)	0	0	0
2023/01/17	2040	03/08/2023	12.23	Put	Bond Future	2,979.3800	2.9794	3,012.5300	3.0125	1.113	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/17	2040	03/08/2023			Bond Future	11.6262	81.1104	11.6466	80.9850	0.175	0.0000	0.0000	0
2023/01/17	2040	03/08/2023	12.21	Call	Bond Future	6,500.0600	6.5001	6,408.2800	6.4083	(1.412)	0	0	0
2023/01/17	2040	03/08/2023	12.21	Put	Bond Future	3,019.2100	3.0192	3,052.7900	3.0528	1.112	0	0	0
2023/01/17	2040	03/08/2023	12.22	Call	Bond Future	6,537.7500	6.5377	6,445.7600	6.4458	(1.407)	0	0	0
2023/01/17	2040	03/08/2023	12.22	Put	Bond Future	2,999.3400	2.9993	3,032.7100	3.0327	1.113	0	0	0
2023/01/17	2040	02/11/2023	11.60	Put	Bond Future	5,471.7100	5.4717	5,526.7300	5.5267	1.006	0	0	0
2023/01/17	2040	02/11/2023	11.58	Call	Bond Future	4,569.9800	4.5700	4,497.7000	4.4977	(1.582)	0	0	0
2023/01/17	2040	02/11/2023	11.58	Put	Bond Future	5,533.3600	5.5334	5,588.9000	5.5889	1.004	0	0	0
2023/01/17	2040	02/11/2023	11.59	Call	Bond Future	4,601.0300	4.6010	4,528.4900	4.5285	(1.577)	0	0	0
2023/01/17	2040	02/11/2023			Bond Future	11.7372	82.7307	11.7583	82.6029	0.180	0.0000	0.0000	84
2023/01/17	2040	02/11/2023	11.60	Call	Bond Future	4,631.8700	4.6319	4,559.0700	4.5591	(1.572)	0	0	0
2023/01/17	2040	02/11/2023	11.59	Put	Bond Future	5,502.6000	5.5026	5,557.8800	5.5579	1.005	0	0	0
2023/01/17	2040	01/02/2024	12.33	Call	Bond Future	7,141.9300	7.1419	7,055.1800	7.0552	(1.215)	0	0	0
2023/01/17	2040	01/02/2024	12.33	Put	Bond Future	4,393.7900	4.3938	4,437.3000	4.4373	0.990	0	0	0
2023/01/17	2040	01/02/2024	12.34	Call	Bond Future	7,176.2500	7.1763	7,089.3100	7.0893	(1.211)	0	0	0
2023/01/17	2040	01/02/2024	12.34	Put	Bond Future	4,371.6800	4.3717	4,415.0000	4.4150	0.991	0	0	0
2023/01/17	2040	01/02/2024			Bond Future	11.8564	79.8746	11.8783	79.7443	0.184	0.0000	0.0000	0
2023/01/17	2040	01/02/2024	12.35	Call	Bond Future	7,210.6200	7.2106	7,123.4800	7.1235	(1.208)	0	0	0
2023/01/17	2040	01/02/2024	12.35	Put	Bond Future	4,349.6800	4.3497	4,392.8000	4.3928	0.991	0	0	0
2023/01/17	2044	02/02/2023	10.30	Call	Bond Future	2.2200	0.0022	1.4300	0.0014	(35.586)	0	0	0
2023/01/17	2044	02/02/2023	10.30	Put	Bond Future	7,889.1800	7.8892	7,977.9900	7.9780	1.126	0	0	0
2023/01/17	2044	02/02/2023	11.00	Call	Bond Future	262.3800	0.2624	226.2800	0.2263	(13.759)	0	0	2,500
2023/01/17	2044	02/02/2023	11.00	Put	Bond Future	3,076.6500	3.0767	3,130.1500	3.1301	1.739	0	0	0
2023/01/17	2044	02/02/2023	11.75	Put	Bond Future	457.2000	0.4572	449.7300	0.4497	(1.634)	0	0	2,500
2023/01/17	2044	02/02/2023	11.90	Call	Bond Future	3,300.2000	3.3002	3,201.8000	3.2018	(2.982)	0	0	0
2023/01/17	2044	02/02/2023	11.90	Put	Bond Future	276.4400	0.2764	267.6400	0.2676	(3.183)	0	0	0
2023/01/17	2044	02/02/2023	12.00	Call	Bond Future	3,823.0300	3.8230	3,724.9800	3.7250	(2.565)	0	0	0
2023/01/17	2044	02/02/2023	12.00	Put	Bond Future	193.7300	0.1937	185.2800	0.1853	(4.362)	0	0	4,000
2023/01/17	2044	02/02/2023	11.20	Put	Bond Future	2,051.0700	2.0511	2,081.8200	2.0818	1.499	0	0	0
2023/01/17	2044	02/02/2023	11.70	Call	Bond Future	2,323.9500	2.3240	2,228.0200	2.2280	(4.128)	0	0	1,700
2023/01/17	2044	02/02/2023	11.70	Put	Bond Future	536.1500	0.5362	529.8200	0.5298	(1.181)	0	0	0
2023/01/17	2044	02/02/2023	11.10	Call	Bond Future	405.8300	0.4058	358.4600	0.3585	(11.672)	0	0	1,700
2023/01/17	2044	02/02/2023	11.14	Call	Bond Future	476.3300	0.4763	424.3500	0.4244	(10.913)	0	0	0
2023/01/17	2044	02/02/2023	11.14	Put	Bond Future	2,334.3200	2.3343	2,371.9400	2.3719	1.612	0	0	0
2023/01/17	2044	02/02/2023	11.15	Call	Bond Future	495.2300	0.4952	442.0900	0.4421	(10.730)	0	0	0
2023/01/17	2044	02/02/2023	11.15	Put	Bond Future	2,285.6200	2.2856	2,322.0800	2.3221	1.595	0	0	0
2023/01/17	2044	02/02/2023			Bond Future	11.4200	79.0592	11.4338	78.9696	0.121	0.0000	0.0000	66,665
2023/01/17	2044	02/02/2023	10.75	Call	Bond Future	69.2700	0.0693	55.2900	0.0553	(20.182)	0	0	2,500
2023/01/17	2044	02/02/2023	10.75	Put	Bond Future	4,638.2500	4.6382	4,713.8700	4.7139	1.630	0	0	0
2023/01/17	2044	02/02/2023	11.75	Call	Bond Future	2,557.1400	2.5571	2,460.0700	2.4601	(3.796)	0	0	0
2023/01/17	2044	02/02/2023	11.16	Call	Bond Future	514.5700	0.5146	460.2900	0.4603	(10.549)	0	0	0
2023/01/17	2044	02/02/2023	11.16	Put	Bond Future	2,237.4500	2.2375	2,272.7700	2.2728	1.579	0	0	0
2023/01/17	2044	02/02/2023	11.20	Call	Bond Future	597.2700	0.5973	538.4200	0.5384	(9.853)	0	0	0
2023/01/17	2044	02/02/2023	11.10	Put	Bond Future	2,535.1500	2.5351	2,577.3800	2.5774	1.666	0	0	0
2023/01/17	2044	04/05/2023	11.75	Put	Bond Future	2,716.2600	2.7163	2,739.1500	2.7392	0.843	0	0	4,115
2023/01/17	2044	04/05/2023	11.41	Call	Bond Future	2,931.5500	2.9315	2,872.0500	2.8720	(2.030)	0	0	0
2023/01/17	2044	04/05/2023	11.41	Put	Bond Future	3,704.3300	3.7043	3,736.8800	3.7369	0.879	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/17	2044	04/05/2023	11.42	Call	Bond Future	2,963.5800	2.9636	2,903.7700	2.9038	(2.018)	0	0	0
2023/01/17	2044	04/05/2023	11.42	Put	Bond Future	3,671.3200	3.6713	3,703.5600	3.7036	0.878	0	0	0
2023/01/17	2044	04/05/2023			Bond Future	11.5297	80.5898	11.5441	80.4978	0.125	0.0000	0.0000	23,745
2023/01/17	2044	04/05/2023	11.75	Call	Bond Future	4,105.9100	4.1059	4,036.7500	4.0368	(1.684)	0	0	0
2023/01/17	2044	04/05/2023	12.00	Call	Bond Future	5,067.1200	5.0671	4,992.1700	4.9922	(1.479)	0	0	0
2023/01/17	2044	04/05/2023	12.00	Put	Bond Future	2,149.6500	2.1497	2,166.7500	2.1668	0.795	0	0	4,115
2023/01/17	2044	04/05/2023	12.25	Call	Bond Future	6,090.3000	6.0903	6,010.6800	6.0107	(1.307)	0	0	0
2023/01/17	2044	04/05/2023	12.25	Put	Bond Future	1,695.3100	1.6953	1,707.7400	1.7077	0.733	0	0	1,500
2023/01/17	2044	04/05/2023	11.43	Call	Bond Future	2,995.7800	2.9958	2,935.6500	2.9356	(2.007)	0	0	0
2023/01/17	2044	04/05/2023	11.43	Put	Bond Future	3,638.5700	3.6386	3,670.4900	3.6705	0.877	0	0	0
2023/01/17	2044	03/08/2023	12.15	Call	Bond Future	6,377.9600	6.3780	6,307.1000	6.3071	(1.111)	0	0	0
2023/01/17	2044	03/08/2023	12.15	Put	Bond Future	3,258.8000	3.2588	3,282.0500	3.2820	0.713	0	0	0
2023/01/17	2044	03/08/2023	12.16	Call	Bond Future	6,415.3000	6.4153	6,344.2700	6.3443	(1.107)	0	0	0
2023/01/17	2044	03/08/2023	12.16	Put	Bond Future	3,237.3700	3.2374	3,260.4500	3.2605	0.713	0	0	0
2023/01/17	2044	03/08/2023			Bond Future	11.6375	77.8202	11.6525	77.7261	0.129	0.0000	0.0000	0
2023/01/17	2044	03/08/2023	12.17	Call	Bond Future	6,452.9100	6.4529	6,381.7200	6.3817	(1.103)	0	0	0
2023/01/17	2044	03/08/2023	12.17	Put	Bond Future	3,216.2900	3.2163	3,239.2100	3.2392	0.713	0	0	0
2023/01/17	2044	02/11/2023	11.57	Call	Bond Future	4,653.8400	4.6538	4,597.2200	4.5972	(1.217)	0	0	0
2023/01/17	2044	02/11/2023	11.57	Put	Bond Future	5,733.2000	5.7332	5,772.4900	5.7725	0.685	0	0	0
2023/01/17	2044	02/11/2023			Bond Future	11.7420	79.3748	11.7575	79.2789	0.132	0.0000	0.0000	0
2023/01/17	2044	02/11/2023	11.55	Call	Bond Future	4,591.2100	4.5912	4,534.9900	4.5350	(1.225)	0	0	0
2023/01/17	2044	02/11/2023	11.55	Put	Bond Future	5,797.6600	5.7977	5,837.3500	5.8374	0.685	0	0	0
2023/01/17	2044	02/11/2023	11.56	Call	Bond Future	4,622.3400	4.6223	4,565.9300	4.5659	(1.220)	0	0	0
2023/01/17	2044	02/11/2023	11.56	Put	Bond Future	5,765.2000	5.7652	5,804.7000	5.8047	0.685	0	0	0
2023/01/17	2044	01/02/2024	12.29	Call	Bond Future	7,192.2100	7.1922	7,125.4400	7.1254	(0.928)	0	0	0
2023/01/17	2044	01/02/2024	12.29	Put	Bond Future	4,608.1100	4.6081	4,639.0500	4.6390	0.671	0	0	0
2023/01/17	2044	01/02/2024			Bond Future	11.8540	76.5769	11.8700	76.4792	0.135	0.0000	0.0000	0
2023/01/17	2044	01/02/2024	12.27	Call	Bond Future	7,123.2000	7.1232	7,056.7200	7.0567	(0.933)	0	0	0
2023/01/17	2044	01/02/2024	12.27	Put	Bond Future	4,654.4400	4.6544	4,685.6700	4.6857	0.671	0	0	0
2023/01/17	2044	01/02/2024	12.28	Call	Bond Future	7,157.6900	7.1577	7,091.0600	7.0911	(0.931)	0	0	0
2023/01/17	2044	01/02/2024	12.28	Put	Bond Future	4,631.2200	4.6312	4,662.3000	4.6623	0.671	0	0	0
2023/01/17	2046	02/02/2023			Bond Future	116.6848	116.6848	116.9704	116.9704	0.245	0.0000	0.0000	8,854
2023/01/17	2046	04/05/2023			Bond Future	116.9366	116.9366	117.2269	117.2269	0.248	0.0000	0.0000	10,850
2023/01/17	2046	03/08/2023			Bond Future	119.3050	119.3050	119.6008	119.6008	0.248	0.0000	0.0000	0
2023/01/17	2046	02/11/2023			Bond Future	119.6276	119.6276	119.9295	119.9295	0.252	0.0000	0.0000	0
2023/01/17	2046	01/02/2024			Bond Future	122.0403	122.0403	122.3485	122.3485	0.253	0.0000	0.0000	0
2023/01/17	2050	02/02/2023			Bond Future	117.4830	117.4830	117.7206	117.7206	0.202	0.0000	0.0000	4,161
2023/01/17	2050	04/05/2023			Bond Future	119.7858	119.7858	120.0271	120.0271	0.201	0.0000	0.0000	9,967
2023/01/17	2050	03/08/2023			Bond Future	120.0313	120.0313	120.2772	120.2772	0.205	0.0000	0.0000	0
2023/01/17	2050	02/11/2023			Bond Future	122.4572	122.4572	122.7081	122.7081	0.205	0.0000	0.0000	0
2023/01/17	2050	01/02/2024			Bond Future	122.6844	122.6844	122.9402	122.9402	0.209	0.0000	0.0000	0
2023/01/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	AL37	02/02/2023			Index Future	869.1480	869.1480	868.0740	868.0740	(0.124)	0.0000	0.0000	0
2023/01/17	AL37	04/05/2023			Index Future	885.9550	885.9550	884.8530	884.8530	(0.124)	0.0000	0.0000	0
2023/01/17	AL37	03/08/2023			Index Future	903.6820	903.6820	902.5560	902.5560	(0.125)	0.0000	0.0000	0
2023/01/17	AL37	02/11/2023			Index Future	921.7420	921.7420	920.5940	920.5940	(0.125)	0.0000	0.0000	0
2023/01/17	AL37	01/02/2024			Index Future	940.1420	940.1420	938.9720	938.9720	(0.124)	0.0000	0.0000	0
2023/01/17	AL7T	02/02/2023			Index Future	1,007.7880	1,007.7880	1,007.1100	1,007.1100	(0.067)	0.0000	0.0000	0
2023/01/17	AL7T	04/05/2023			Index Future	1,027.2760	1,027.2760	1,026.5770	1,026.5770	(0.068)	0.0000	0.0000	0
2023/01/17	AL7T	03/08/2023			Index Future	1,047.8310	1,047.8310	1,047.1150	1,047.1150	(0.068)	0.0000	0.0000	0
2023/01/17	AL7T	02/11/2023			Index Future	1,068.7720	1,068.7720	1,068.0430	1,068.0430	(0.068)	0.0000	0.0000	0
2023/01/17	AL7T	01/02/2024			Index Future	1,090.1070	1,090.1070	1,089.3640	1,089.3640	(0.068)	0.0000	0.0000	0
2023/01/17	ALBI	02/02/2023			Index Future	878.0560	878.0560	877.1170	877.1170	(0.107)	0.0000	0.0000	111
2023/01/17	ALBI	04/05/2023			Index Future	895.0350	895.0350	894.0700	894.0700	(0.108)	0.0000	0.0000	17
2023/01/17	ALBI	03/08/2023			Index Future	912.9440	912.9440	911.9580	911.9580	(0.108)	0.0000	0.0000	0
2023/01/17	ALBI	02/11/2023			Index Future	931.1890	931.1890	930.1840	930.1840	(0.108)	0.0000	0.0000	0
2023/01/17	ALBI	01/02/2024			Index Future	949.7780	949.7780	948.7540	948.7540	(0.108)	0.0000	0.0000	0
2023/01/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/17	ES33	02/02/2023			Bond Future	12.0367	76.2149	12.0398	76.2001	0.026	0.0000	0.0000	350
2023/01/17	ES33	04/05/2023			Bond Future	12.1929	73.9148	12.1963	73.8991	0.028	0.0000	0.0000	0
2023/01/17	ES33	03/08/2023			Bond Future	12.3447	75.4120	12.3482	75.3958	0.029	0.0000	0.0000	0
2023/01/17	ES33	02/11/2023			Bond Future	12.5083	73.1417	12.5120	73.1252	0.030	0.0000	0.0000	0
2023/01/17	ES33	01/02/2024			Bond Future	12.6853	74.6158	12.6891	74.5992	0.030	0.0000	0.0000	0
2023/01/17	ES42	02/02/2023			Bond Future	12.3623	74.2963	12.3808	74.1936	0.149	0.0000	0.0000	4,000
2023/01/17	ES42	04/05/2023			Bond Future	12.5068	71.4899	12.5261	71.3846	0.154	0.0000	0.0000	0
2023/01/17	ES42	03/08/2023			Bond Future	12.6437	72.9385	12.6638	72.8309	0.159	0.0000	0.0000	0
2023/01/17	ES42	02/11/2023			Bond Future	12.7902	70.1501	12.8111	70.0404	0.163	0.0000	0.0000	0
2023/01/17	ES42	01/02/2024			Bond Future	12.9405	71.5632	12.9622	71.4513	0.168	0.0000	0.0000	0
2023/01/17	GOVI	02/02/2023	850.82	Call	GOVI	150,610.0000	15.0610	141,370.0000	14.1370	(6.135)	0	0	0
2023/01/17	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GOVI	02/02/2023	850.83	Call	GOVI	150,510.0000	15.0510	141,270.0000	14.1270	(6.139)	0	0	0
2023/01/17	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GOVI	02/02/2023			GOVI	865.8810	865.8810	864.9570	864.9570	(0.107)	0.0000	0.0000	417
2023/01/17	GOVI	02/02/2023	850.84	Call	GOVI	150,410.0000	15.0410	141,170.0000	14.1170	(6.143)	0	0	0

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2023/01/17	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GOVI	04/05/2023	852.86	Call	GOVI	297,650.0000	29.7650	288,160.0000	28.8160	(3.188)	0	0	0
2023/01/17	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GOVI	04/05/2023	852.87	Call	GOVI	297,550.0000	29.7550	288,060.0000	28.8060	(3.189)	0	0	0
2023/01/17	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GOVI	04/05/2023			GOVI	882.6250	882.6250	881.6760	881.6760	(0.108)	0.0000	0.0000	430
2023/01/17	GOVI	04/05/2023	852.88	Call	GOVI	297,450.0000	29.7450	287,960.0000	28.7960	(3.190)	0	0	0
2023/01/17	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GOVI	03/08/2023	837.21	Call	GOVI	630,750.0000	63.0750	621,050.0000	62.1050	(1.538)	0	0	0
2023/01/17	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GOVI	03/08/2023	837.22	Call	GOVI	630,650.0000	63.0650	620,950.0000	62.0950	(1.538)	0	0	0
2023/01/17	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GOVI	03/08/2023			GOVI	900.2850	900.2850	899.3150	899.3150	(0.108)	0.0000	0.0000	0
2023/01/17	GOVI	03/08/2023	837.23	Call	GOVI	630,550.0000	63.0550	620,850.0000	62.0850	(1.538)	0	0	0
2023/01/17	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GOVI	02/11/2023	885.82	Call	GOVI	324,580.0000	32.4580	314,690.0000	31.4690	(3.047)	0	0	0
2023/01/17	GOVI	02/11/2023			GOVI	918.2780	918.2780	917.2890	917.2890	(0.108)	0.0000	0.0000	0
2023/01/17	GOVI	02/11/2023	885.80	Call	GOVI	324,780.0000	32.4780	314,890.0000	31.4890	(3.045)	0	0	0
2023/01/17	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GOVI	02/11/2023	885.81	Call	GOVI	324,680.0000	32.4680	314,790.0000	31.4790	(3.046)	0	0	0
2023/01/17	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GOVI	01/02/2024	880.00	Call	GOVI	566,080.0000	56.6080	556,010.0000	55.6010	(1.779)	0	0	0
2023/01/17	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GOVI	01/02/2024			GOVI	936.6080	936.6080	935.6010	935.6010	(0.108)	0.0000	0.0000	0
2023/01/17	GOVI	01/02/2024	879.98	Call	GOVI	566,280.0000	56.6280	556,210.0000	55.6210	(1.778)	0	0	0
2023/01/17	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GOVI	01/02/2024	879.99	Call	GOVI	566,180.0000	56.6180	556,110.0000	55.6110	(1.779)	0	0	0
2023/01/17	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/17	IGOV	02/02/2023			Index Future	328.8540	328.8540	329.0110	329.0110	0.048	0.0000	0.0000	640
2023/01/17	IGOV	04/05/2023			Index Future	335.2950	335.2950	335.4520	335.4520	0.047	0.0000	0.0000	16
2023/01/17	IGOV	03/08/2023			Index Future	342.0830	342.0830	342.2430	342.2430	0.047	0.0000	0.0000	0
2023/01/17	IGOV	02/11/2023			Index Future	348.9980	348.9980	349.1610	349.1610	0.047	0.0000	0.0000	0
2023/01/17	IGOV	01/02/2024			Index Future	356.0410	356.0410	356.2080	356.2080	0.047	0.0000	0.0000	0
2023/01/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0

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2023/01/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/01/17	JBAF	18/01/2023			Jibar Tradeable Future	7.3050	92.6950	7.3250	92.6750	0.274	0.0000	0.0000	0
2023/01/17	JBAF	15/02/2023			Jibar Tradeable Future	7.5700	92.4300	7.6050	92.3950	0.462	0.0000	0.0000	0
2023/01/17	JBAF	15/03/2023			Jibar Tradeable Future	7.5950	92.4050	7.6450	92.3550	0.658	0.0000	0.0000	0
2023/01/17	JBAF	19/04/2023			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2023/01/17	JBAF	17/05/2023			Jibar Tradeable Future	7.7100	92.2900	7.7150	92.2850	0.065	0.0000	0.0000	0
2023/01/17	JBAF	21/06/2023			Jibar Tradeable Future	7.7350	92.2650	7.7400	92.2600	0.065	0.0000	0.0000	0
2023/01/17	JBAF	20/09/2023			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	75
2023/01/17	JBAF	20/12/2023			Jibar Tradeable Future	7.3650	92.6350	7.4250	92.5750	0.815	0.0000	0.0000	272
2023/01/17	JBAF	20/03/2024			Jibar Tradeable Future	7.2850	92.7150	7.3500	92.6500	0.892	0.0000	0.0000	0
2023/01/17	JBAF	19/06/2024			Jibar Tradeable Future	7.2100	92.7900	7.2850	92.7150	1.040	0.0000	0.0000	0
2023/01/17	JBAF	18/09/2024			Jibar Tradeable Future	7.1900	92.8100	7.2600	92.7400	0.974	0.0000	0.0000	68
2023/01/17	JBAF	18/12/2024			Jibar Tradeable Future	7.2850	92.7150	7.3700	92.6300	1.167	0.0000	0.0000	0
2023/01/17	R035	02/02/2023	9.81	Call	Bond Future	0.5000	0.0005	0.2700	0.0003	(46.000)	0	0	582
2023/01/17	R035	02/02/2023	9.81	Put	Bond Future	7,855.8000	7.8558	7,995.0000	7.9950	1.772	0	0	0
2023/01/17	R035	02/02/2023	9.85	Call	Bond Future	0.7600	0.0008	0.4200	0.0004	(44.737)	0	0	0
2023/01/17	R035	02/02/2023	9.89	Call	Bond Future	1.1400	0.0011	0.6400	0.0006	(43.860)	0	0	388
2023/01/17	R035	02/02/2023	9.89	Put	Bond Future	7,325.5600	7.3256	7,464.4900	7.4645	1.897	0	0	0
2023/01/17	R035	02/02/2023	11.94	Call	Bond Future	4,999.1900	4.9992	4,857.7100	4.8577	(2.830)	0	0	0
2023/01/17	R035	02/02/2023	13.22	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	976
2023/01/17	R035	02/02/2023	10.88	Call	Bond Future	602.3900	0.6024	527.1900	0.5272	(12.484)	0	0	0
2023/01/17	R035	02/02/2023	10.88	Put	Bond Future	1,692.5800	1.6926	1,756.8100	1.7568	3.795	0	0	0
2023/01/17	R035	02/02/2023	10.66	Call	Bond Future	248.5600	0.2486	205.5200	0.2055	(17.316)	0	0	0
2023/01/17	R035	02/02/2023	10.66	Put	Bond Future	2,672.1900	2.6722	2,768.5800	2.7686	3.607	0	0	582
2023/01/17	R035	02/02/2023	10.30	Put	Bond Future	4,701.5200	4.7015	4,831.7400	4.8317	2.770	0	0	0
2023/01/17	R035	02/02/2023	10.60	Call	Bond Future	187.2000	0.1872	151.9000	0.1519	(18.857)	0	0	0
2023/01/17	R035	02/02/2023	10.60	Put	Bond Future	2,979.5100	2.9795	3,083.6400	3.0836	3.495	0	0	0
2023/01/17	R035	02/02/2023	10.64	Put	Bond Future	2,772.9500	2.7730	2,872.0000	2.8720	3.572	0	0	0
2023/01/17	R035	02/02/2023			Bond Future	11.0635	89.5288	11.0871	89.3893	0.214	0.0000	0.0000	99,964
2023/01/17	R035	02/02/2023	9.85	Put	Bond Future	7,590.1000	7.5901	7,729.1900	7.7292	1.833	0	0	0
2023/01/17	R035	02/02/2023	11.94	Put	Bond Future	50.1400	0.0501	48.0900	0.0481	(4.089)	0	0	0
2023/01/17	R035	02/02/2023	11.98	Call	Bond Future	5,207.2500	5.2073	5,065.8500	5.0658	(2.715)	0	0	0
2023/01/17	R035	02/02/2023	11.98	Put	Bond Future	42.2100	0.0422	40.2400	0.0402	(4.667)	0	0	388
2023/01/17	R035	02/02/2023	13.22	Call	Bond Future	11,466.9600	11.4670	11,327.5200	11.3275	(1.216)	0	0	0
2023/01/17	R035	02/02/2023	11.05	Call	Bond Future	1,034.9400	1.0349	935.5300	0.9355	(9.605)	0	0	976
2023/01/17	R035	02/02/2023	11.05	Put	Bond Future	1,114.2100	1.1142	1,154.2300	1.1542	3.592	0	0	0
2023/01/17	R035	02/02/2023	11.06	Call	Bond Future	1,064.8600	1.0649	964.1500	0.9642	(9.458)	0	0	0
2023/01/17	R035	02/02/2023	11.06	Put	Bond Future	1,085.1800	1.0852	1,123.9000	1.1239	3.568	0	0	582
2023/01/17	R035	02/02/2023	10.86	Call	Bond Future	560.9500	0.5609	488.7500	0.4888	(12.871)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/17	R035	02/02/2023	10.86	Put	Bond Future	1,771.1800	1.7712	1,838.4100	1.8384	3.796	0	0	0
2023/01/17	R035	02/02/2023	10.87	Call	Bond Future	581.4600	0.5815	507.7600	0.5078	(12.675)	0	0	0
2023/01/17	R035	02/02/2023	10.87	Put	Bond Future	1,731.6400	1.7316	1,797.3700	1.7974	3.796	0	0	0
2023/01/17	R035	02/02/2023	10.30	Call	Bond Future	32.8600	0.0329	23.6500	0.0237	(28.028)	0	0	976
2023/01/17	R035	02/02/2023	10.64	Call	Bond Future	226.6700	0.2267	186.2900	0.1863	(17.814)	0	0	388
2023/01/17	R035	04/05/2023	13.18	Call	Bond Future	10,874.3100	10.8743	10,737.5700	10.7376	(1.257)	0	0	0
2023/01/17	R035	04/05/2023	13.18	Put	Bond Future	342.0600	0.3421	348.1300	0.3481	1.775	0	0	491
2023/01/17	R035	04/05/2023	12.46	Call	Bond Future	7,757.1000	7.7571	7,629.5500	7.6296	(1.644)	0	0	0
2023/01/17	R035	04/05/2023	12.46	Put	Bond Future	785.9800	0.7860	801.2400	0.8012	1.942	0	0	388
2023/01/17	R035	04/05/2023	11.20	Call	Bond Future	2,950.1700	2.9502	2,862.5800	2.8626	(2.969)	0	0	0
2023/01/17	R035	04/05/2023	11.21	Call	Bond Future	2,981.3300	2.9813	2,893.2800	2.8933	(2.953)	0	0	0
2023/01/17	R035	04/05/2023	11.22	Put	Bond Future	2,771.1700	2.7712	2,825.4700	2.8255	1.959	0	0	0
2023/01/17	R035	04/05/2023	10.60	Call	Bond Future	1,399.3400	1.3993	1,342.0700	1.3421	(4.093)	0	0	388
2023/01/17	R035	04/05/2023	10.60	Put	Bond Future	4,833.9600	4.8340	4,919.5000	4.9195	1.770	0	0	0
2023/01/17	R035	04/05/2023	11.05	Call	Bond Future	0.0000	0.0000	2,422.8900	2.4229	100.000	0	0	770
2023/01/17	R035	04/05/2023	11.05	Put	Bond Future	0.0000	0.0000	3,310.6200	3.3106	100.000	0	0	0
2023/01/17	R035	04/05/2023	11.17	Call	Bond Future	2,857.9900	2.8580	2,771.8000	2.7718	(3.016)	0	0	491
2023/01/17	R035	04/05/2023	10.55	Call	Bond Future	0.0000	0.0000	1,245.1600	1.2452	100.000	0	0	770
2023/01/17	R035	04/05/2023	10.55	Put	Bond Future	0.0000	0.0000	5,128.7100	5.1287	100.000	0	0	0
2023/01/17	R035	04/05/2023			Bond Future	11.1782	86.7585	11.2029	86.6157	0.221	0.0000	0.0000	140,051
2023/01/17	R035	04/05/2023	11.80	Call	Bond Future	5,055.2200	5.0552	4,943.9500	4.9439	(2.201)	0	0	0
2023/01/17	R035	04/05/2023	11.80	Put	Bond Future	1,567.3400	1.5673	1,598.8800	1.5989	2.012	0	0	1,035
2023/01/17	R035	04/05/2023	11.87	Call	Bond Future	0.0000	0.0000	5,213.8800	5.2139	100.000	0	0	0
2023/01/17	R035	04/05/2023	11.87	Put	Bond Future	0.0000	0.0000	1,488.9700	1.4890	100.000	0	0	770
2023/01/17	R035	04/05/2023	11.20	Put	Bond Future	2,824.0700	2.8241	2,879.2900	2.8793	1.955	0	0	0
2023/01/17	R035	04/05/2023	11.21	Put	Bond Future	2,797.6100	2.7976	2,852.3700	2.8524	1.957	0	0	0
2023/01/17	R035	04/05/2023	11.22	Call	Bond Future	3,012.4600	3.0125	2,923.9500	2.9239	(2.938)	0	0	0
2023/01/17	R035	04/05/2023	11.17	Put	Bond Future	2,905.0900	2.9051	2,961.7100	2.9617	1.949	0	0	0
2023/01/17	R035	04/05/2023	9.85	Call	Bond Future	389.0300	0.3890	365.6400	0.3656	(6.012)	0	0	388
2023/01/17	R035	04/05/2023	9.85	Put	Bond Future	8,575.0700	8.5751	8,694.4900	8.6945	1.393	0	0	0
2023/01/17	R035	04/05/2023	10.42	Call	Bond Future	1,065.6800	1.0657	1,017.6400	1.0176	(4.508)	0	0	491
2023/01/17	R035	04/05/2023	10.42	Put	Bond Future	5,609.3100	5.6093	5,704.0800	5.7041	1.690	0	0	0
2023/01/17	R035	03/08/2023	12.00	Call	Bond Future	6,333.6300	6.3336	6,226.6600	6.2267	(1.689)	0	0	0
2023/01/17	R035	03/08/2023	12.00	Put	Bond Future	2,433.4900	2.4335	2,472.4300	2.4724	1.600	0	0	0
2023/01/17	R035	03/08/2023			Bond Future	11.2885	88.4952	11.3143	88.3493	0.228	0.0000	0.0000	0
2023/01/17	R035	03/08/2023	11.98	Call	Bond Future	6,261.4900	6.2615	6,155.0300	6.1550	(1.700)	0	0	0
2023/01/17	R035	03/08/2023	11.98	Put	Bond Future	2,467.4600	2.4675	2,506.9100	2.5069	1.599	0	0	0
2023/01/17	R035	03/08/2023	11.99	Call	Bond Future	6,297.6400	6.2976	6,190.9300	6.1909	(1.694)	0	0	0
2023/01/17	R035	03/08/2023	11.99	Put	Bond Future	2,450.5300	2.4505	2,489.7300	2.4897	1.600	0	0	0
2023/01/17	R035	02/11/2023	11.41	Call	Bond Future	4,506.1700	4.5062	4,420.4900	4.4205	(1.901)	0	0	0
2023/01/17	R035	02/11/2023	11.41	Put	Bond Future	4,499.8400	4.4998	4,562.9000	4.5629	1.401	0	0	0
2023/01/17	R035	02/11/2023	11.42	Call	Bond Future	4,535.5700	4.5356	4,449.6000	4.4496	(1.895)	0	0	0
2023/01/17	R035	02/11/2023	11.42	Put	Bond Future	4,473.7300	4.4737	4,536.5000	4.5365	1.403	0	0	0
2023/01/17	R035	02/11/2023			Bond Future	11.4089	85.7594	11.4357	85.6107	0.235	0.0000	0.0000	123
2023/01/17	R035	02/11/2023	11.43	Call	Bond Future	4,565.0600	4.5651	4,478.8000	4.4788	(1.890)	0	0	0
2023/01/17	R035	02/11/2023	11.43	Put	Bond Future	4,447.7500	4.4477	4,510.2300	4.5102	1.405	0	0	0
2023/01/17	R035	01/02/2024	12.18	Put	Bond Future	3,564.9900	3.5650	3,614.5300	3.6145	1.390	0	0	0
2023/01/17	R035	01/02/2024	12.19	Call	Bond Future	6,980.1500	6.9801	6,877.8500	6.8778	(1.466)	0	0	0

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2023/01/17	R035	01/02/2024	12.19	Put	Bond Future	3,546.6400	3.5466	3,595.9500	3.5960	1.390	0	0	0
2023/01/17	R035	01/02/2024			Bond Future	11.5397	87.4694	11.5676	87.3178	0.242	0.0000	0.0000	0
2023/01/17	R035	01/02/2024	12.20	Call	Bond Future	7,013.1200	7.0131	6,910.6000	6.9106	(1.462)	0	0	0
2023/01/17	R035	01/02/2024	12.20	Put	Bond Future	3,528.3800	3.5284	3,577.4700	3.5775	1.391	0	0	0
2023/01/17	R035	01/02/2024	12.18	Call	Bond Future	6,947.2100	6.9472	6,845.1400	6.8451	(1.469)	0	0	0
2023/01/17	R186	02/02/2023	8.32	Call	Bond Future	527.1800	0.5272	442.4100	0.4424	(16.080)	0	0	0
2023/01/17	R186	02/02/2023	8.32	Put	Bond Future	390.4700	0.3905	440.9800	0.4410	12.936	0	0	0
2023/01/17	R186	02/02/2023	8.33	Call	Bond Future	547.3800	0.5474	460.9800	0.4610	(15.784)	0	0	0
2023/01/17	R186	02/02/2023	8.33	Put	Bond Future	376.7300	0.3767	425.6100	0.4256	12.975	0	0	0
2023/01/17	R186	02/02/2023			Bond Future	8.2798	108.5867	8.3196	108.4514	0.481	0.0000	0.0000	42,326
2023/01/17	R186	02/02/2023	8.34	Call	Bond Future	567.8600	0.5679	479.8700	0.4799	(15.495)	0	0	0
2023/01/17	R186	02/02/2023	8.34	Put	Bond Future	363.2800	0.3633	410.5700	0.4106	13.018	0	0	0
2023/01/17	R186	04/05/2023	8.84	Call	Bond Future	2,215.8200	2.2158	2,113.2100	2.1132	(4.631)	0	0	0
2023/01/17	R186	04/05/2023	8.83	Put	Bond Future	571.2800	0.5713	607.9500	0.6080	6.419	0	0	0
2023/01/17	R186	04/05/2023			Bond Future	8.3183	110.6883	8.3617	110.5495	0.522	0.0000	0.0000	83,950
2023/01/17	R186	04/05/2023	8.84	Put	Bond Future	562.9000	0.5629	599.1100	0.5991	6.433	0	0	0
2023/01/17	R186	04/05/2023	8.36	Call	Bond Future	1,242.9600	1.2430	1,166.1700	1.1662	(6.178)	0	0	200
2023/01/17	R186	04/05/2023	8.36	Put	Bond Future	1,109.5400	1.1095	1,171.5700	1.1716	5.591	0	0	200
2023/01/17	R186	04/05/2023	8.82	Call	Bond Future	2,169.9400	2.1699	2,068.2400	2.0682	(4.687)	0	0	0
2023/01/17	R186	04/05/2023	8.82	Put	Bond Future	579.7800	0.5798	616.9000	0.6169	6.402	0	0	0
2023/01/17	R186	04/05/2023	8.83	Call	Bond Future	2,192.8300	2.1928	2,090.6800	2.0907	(4.658)	0	0	0
2023/01/17	R186	03/08/2023	9.73	Put	Bond Future	370.5300	0.3705	391.2500	0.3913	5.592	0	0	0
2023/01/17	R186	03/08/2023	9.74	Call	Bond Future	4,473.6200	4.4736	4,352.2700	4.3523	(2.713)	0	0	0
2023/01/17	R186	03/08/2023	9.74	Put	Bond Future	366.8400	0.3668	387.3600	0.3874	5.594	0	0	0
2023/01/17	R186	03/08/2023			Bond Future	8.3365	107.5988	8.3839	107.4569	0.568	0.0000	0.0000	0
2023/01/17	R186	03/08/2023	9.75	Call	Bond Future	4,498.3000	4.4983	4,376.7600	4.3768	(2.702)	0	0	0
2023/01/17	R186	03/08/2023	9.75	Put	Bond Future	362.9800	0.3630	383.3100	0.3833	5.601	0	0	0
2023/01/17	R186	03/08/2023	9.73	Call	Bond Future	4,448.7600	4.4488	4,327.6100	4.3276	(2.723)	0	0	0
2023/01/17	R186	02/11/2023	9.40	Call	Bond Future	3,670.2800	3.6703	3,562.1600	3.5622	(2.946)	0	0	0
2023/01/17	R186	02/11/2023	9.40	Put	Bond Future	803.5000	0.8035	839.9900	0.8400	4.541	0	0	0
2023/01/17	R186	02/11/2023	9.15	Call	Bond Future	3,158.1100	3.1581	3,056.4900	3.0565	(3.218)	0	0	1,715
2023/01/17	R186	02/11/2023			Bond Future	8.3571	109.7486	8.4089	109.6040	0.619	0.0000	0.0000	1,257
2023/01/17	R186	02/11/2023	9.39	Call	Bond Future	3,649.2800	3.6493	3,541.4000	3.5414	(2.956)	0	0	0
2023/01/17	R186	02/11/2023	9.39	Put	Bond Future	809.5200	0.8095	846.2500	0.8463	4.537	0	0	0
2023/01/17	R186	02/11/2023	10.42	Call	Bond Future	5,931.0500	5.9311	5,803.9600	5.8040	(2.143)	0	0	0
2023/01/17	R186	02/11/2023	10.42	Put	Bond Future	354.2800	0.3543	371.8000	0.3718	4.945	0	0	1,715
2023/01/17	R186	02/11/2023	9.15	Put	Bond Future	969.5700	0.9696	1,012.5600	1.0126	4.434	0	0	0
2023/01/17	R186	02/11/2023	9.38	Call	Bond Future	3,628.3100	3.6283	3,520.6800	3.5207	(2.966)	0	0	0
2023/01/17	R186	02/11/2023	9.38	Put	Bond Future	815.5800	0.8156	852.5600	0.8526	4.534	0	0	0
2023/01/17	R186	01/02/2024	9.50	Call	Bond Future	3,731.7500	3.7318	3,623.6200	3.6236	(2.898)	0	0	0
2023/01/17	R186	01/02/2024	9.51	Call	Bond Future	3,750.9200	3.7509	3,642.5700	3.6426	(2.889)	0	0	0
2023/01/17	R186	01/02/2024	9.52	Put	Bond Future	875.7300	0.8757	914.5300	0.9145	4.431	0	0	0
2023/01/17	R186	01/02/2024			Bond Future	8.3831	106.6326	8.4400	106.4853	0.679	0.0000	0.0000	0
2023/01/17	R186	01/02/2024	9.50	Put	Bond Future	887.0400	0.8870	926.2800	0.9263	4.424	0	0	0
2023/01/17	R186	01/02/2024	9.51	Put	Bond Future	881.1800	0.8812	920.2000	0.9202	4.428	0	0	0
2023/01/17	R186	01/02/2024	9.52	Call	Bond Future	3,770.4900	3.7705	3,661.9200	3.6619	(2.879)	0	0	0

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2023/01/17	R197	02/02/2023			Bond Future	328.9069	328.9069	328.9983	328.9983	0.028	0.0000	0.0000	977
2023/01/17	R197	04/05/2023			Bond Future	335.3541	335.3541	335.4444	335.4444	0.027	0.0000	0.0000	0
2023/01/17	R197	03/08/2023			Bond Future	333.0806	333.0806	333.1719	333.1719	0.027	0.0000	0.0000	0
2023/01/17	R197	02/11/2023			Bond Future	339.8122	339.8122	339.9056	339.9056	0.027	0.0000	0.0000	0
2023/01/17	R202	02/02/2023			Bond Future	251.5401	251.5401	251.1062	251.1062	(0.172)	0.0000	0.0000	1,515
2023/01/17	R202	04/05/2023			Bond Future	256.4706	256.4706	256.0262	256.0262	(0.173)	0.0000	0.0000	4,448
2023/01/17	R202	03/08/2023			Bond Future	256.8498	256.8498	256.3955	256.3955	(0.177)	0.0000	0.0000	0
2023/01/17	R202	02/11/2023			Bond Future	262.0408	262.0408	261.5777	261.5777	(0.177)	0.0000	0.0000	0
2023/01/17	R202	01/02/2024			Bond Future	262.3710	262.3710	261.8987	261.8987	(0.180)	0.0000	0.0000	0
2023/01/17	R209	02/02/2023	10.78	Call	Bond Future	335.1300	0.3351	308.9400	0.3089	(7.815)	0	0	0
2023/01/17	R209	02/02/2023	10.79	Call	Bond Future	348.9200	0.3489	322.2100	0.3222	(7.655)	0	0	0
2023/01/17	R209	02/02/2023	10.80	Put	Bond Future	1,858.8600	1.8589	1,850.9000	1.8509	(0.428)	0	0	0
2023/01/17	R209	02/02/2023			Bond Future	11.0848	69.1632	11.0885	69.1439	0.034	0.0000	0.0000	13,316
2023/01/17	R209	02/02/2023	10.78	Put	Bond Future	1,937.6200	1.9376	1,930.7100	1.9307	(0.357)	0	0	0
2023/01/17	R209	02/02/2023	10.79	Put	Bond Future	1,897.9800	1.8980	1,890.5500	1.8906	(0.391)	0	0	0
2023/01/17	R209	02/02/2023	10.80	Call	Bond Future	363.1600	0.3632	335.9200	0.3359	(7.501)	0	0	0
2023/01/17	R209	04/05/2023	11.50	Put	Bond Future	1,877.8900	1.8779	1,874.1000	1.8741	(0.202)	0	0	0
2023/01/17	R209	04/05/2023	11.09	Call	Bond Future	2,273.4300	2.2734	2,251.9400	2.2519	(0.945)	0	0	0
2023/01/17	R209	04/05/2023	11.09	Put	Bond Future	2,784.5000	2.7845	2,783.2700	2.7833	(0.044)	0	0	0
2023/01/17	R209	04/05/2023	11.10	Call	Bond Future	2,298.9600	2.2990	2,277.3900	2.2774	(0.938)	0	0	0
2023/01/17	R209	04/05/2023	11.10	Put	Bond Future	2,758.6000	2.7586	2,757.2900	2.7573	(0.047)	0	0	0
2023/01/17	R209	04/05/2023	10.00	Call	Bond Future	437.6800	0.4377	428.3700	0.4284	(2.127)	0	0	500
2023/01/17	R209	04/05/2023	10.00	Put	Bond Future	6,897.2800	6.8973	6,908.2300	6.9082	0.159	0	0	0
2023/01/17	R209	04/05/2023	10.50	Call	Bond Future	1,042.0100	1.0420	1,026.6600	1.0267	(1.473)	0	0	2,500
2023/01/17	R209	04/05/2023	10.50	Put	Bond Future	4,686.3900	4.6864	4,691.3000	4.6913	0.105	0	0	0
2023/01/17	R209	04/05/2023			Bond Future	11.1899	67.3504	11.1938	67.3302	0.036	0.0000	0.0000	17,981
2023/01/17	R209	04/05/2023	11.50	Call	Bond Future	3,431.0000	3.4310	3,406.9500	3.4069	(0.701)	0	0	1,000
2023/01/17	R209	04/05/2023	12.50	Call	Bond Future	6,894.2000	6.8942	6,869.0300	6.8690	(0.365)	0	0	0
2023/01/17	R209	04/05/2023	12.50	Put	Bond Future	665.9500	0.6659	661.0400	0.6610	(0.737)	0	0	8,500
2023/01/17	R209	04/05/2023	11.11	Call	Bond Future	2,324.7600	2.3248	2,303.1100	2.3031	(0.931)	0	0	0
2023/01/17	R209	04/05/2023	11.11	Put	Bond Future	2,733.0400	2.7330	2,731.6500	2.7317	(0.051)	0	0	0
2023/01/17	R209	04/05/2023	11.00	Call	Bond Future	2,049.6100	2.0496	2,028.9000	2.0289	(1.010)	0	0	2,500
2023/01/17	R209	04/05/2023	11.00	Put	Bond Future	3,025.9600	3.0260	3,025.5100	3.0255	(0.015)	0	0	6,250
2023/01/17	R209	03/08/2023	11.94	Call	Bond Future	5,379.3000	5.3793	5,357.1000	5.3571	(0.413)	0	0	0
2023/01/17	R209	03/08/2023	11.95	Put	Bond Future	2,207.4600	2.2075	2,205.9900	2.2060	(0.067)	0	0	0
2023/01/17	R209	03/08/2023	11.93	Call	Bond Future	5,347.8600	5.3479	5,325.7000	5.3257	(0.414)	0	0	0
2023/01/17	R209	03/08/2023			Bond Future	11.2890	68.6988	11.2932	68.6780	0.037	0.0000	0.0000	0
2023/01/17	R209	03/08/2023	11.94	Put	Bond Future	2,223.0000	2.2230	2,221.5500	2.2216	(0.065)	0	0	0
2023/01/17	R209	03/08/2023	11.95	Call	Bond Future	5,410.5900	5.4106	5,388.3700	5.3884	(0.411)	0	0	0
2023/01/17	R209	03/08/2023	11.93	Put	Bond Future	2,238.4500	2.2384	2,237.0400	2.2370	(0.063)	0	0	0
2023/01/17	R209	02/11/2023	11.34	Call	Bond Future	3,829.8500	3.8299	3,812.0800	3.8121	(0.464)	0	0	0
2023/01/17	R209	02/11/2023	11.34	Put	Bond Future	4,095.3200	4.0953	4,098.6800	4.0987	0.082	0	0	0
2023/01/17	R209	02/11/2023	11.33	Call	Bond Future	3,804.2100	3.8042	3,786.4800	3.7865	(0.466)	0	0	0
2023/01/17	R209	02/11/2023	11.33	Put	Bond Future	4,119.3500	4.1194	4,122.7500	4.1227	0.083	0	0	0
2023/01/17	R209	02/11/2023			Bond Future	11.3936	66.9203	11.3979	66.8991	0.038	0.0000	0.0000	5,720
2023/01/17	R209	02/11/2023	11.35	Call	Bond Future	3,855.5700	3.8556	3,837.7500	3.8377	(0.462)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/17	R209	02/11/2023	11.35	Put	Bond Future	4,071.4200	4.0714	4,074.7300	4.0747	0.081	0	0	0
2023/01/17	R209	01/02/2024	12.13	Put	Bond Future	3,145.3900	3.1454	3,147.5600	3.1476	0.069	0	0	0
2023/01/17	R209	01/02/2024	12.14	Call	Bond Future	6,126.1000	6.1261	6,106.7700	6.1068	(0.316)	0	0	0
2023/01/17	R209	01/02/2024	12.14	Put	Bond Future	3,129.0200	3.1290	3,131.1600	3.1312	0.068	0	0	0
2023/01/17	R209	01/02/2024			Bond Future	11.5031	68.2545	11.5076	68.2330	0.038	0.0000	0.0000	0
2023/01/17	R209	01/02/2024	12.13	Call	Bond Future	6,096.8900	6.0969	6,077.5900	6.0776	(0.317)	0	0	0
2023/01/17	R209	01/02/2024	12.12	Call	Bond Future	6,067.9700	6.0680	6,048.7100	6.0487	(0.317)	0	0	0
2023/01/17	R209	01/02/2024	12.12	Put	Bond Future	3,162.1100	3.1621	3,164.3200	3.1643	0.070	0	0	0
2023/01/17	R210	02/02/2023			Bond Future	223.4153	223.4153	223.5267	223.5267	0.050	0.0000	0.0000	372
2023/01/17	R210	04/05/2023			Bond Future	224.7091	224.7091	224.8209	224.8209	0.050	0.0000	0.0000	72
2023/01/17	R210	03/08/2023			Bond Future	229.2601	229.2601	229.3736	229.3736	0.050	0.0000	0.0000	0
2023/01/17	R210	02/11/2023			Bond Future	230.7275	230.7275	230.8433	230.8433	0.050	0.0000	0.0000	0
2023/01/17	R210	01/02/2024			Bond Future	235.3815	235.3815	235.5001	235.5001	0.050	0.0000	0.0000	0
2023/01/17	R213	02/02/2023	10.01	Call	Bond Future	269.5600	0.2696	242.3200	0.2423	(10.105)	0	0	0
2023/01/17	R213	02/02/2023	10.43	Put	Bond Future	597.1600	0.5972	588.2100	0.5882	(1.499)	0	0	0
2023/01/17	R213	02/02/2023	12.20	Call	Bond Future	8,426.9300	8.4269	8,385.3900	8.3854	(0.493)	0	0	0
2023/01/17	R213	02/02/2023	12.20	Put	Bond Future	1.0900	0.0011	0.8000	0.0008	(26.606)	0	0	912
2023/01/17	R213	02/02/2023	10.22	Put	Bond Future	1,034.0400	1.0340	1,033.6600	1.0337	(0.037)	0	0	0
2023/01/17	R213	02/02/2023	10.23	Call	Bond Future	666.8100	0.6668	624.6200	0.6246	(6.327)	0	0	0
2023/01/17	R213	02/02/2023	10.35	Call	Bond Future	970.3300	0.9703	922.5900	0.9226	(4.920)	0	0	0
2023/01/17	R213	02/02/2023	10.35	Put	Bond Future	741.5400	0.7415	735.0500	0.7350	(0.875)	0	0	476
2023/01/17	R213	02/02/2023			Bond Future	10.3018	85.3001	10.3105	85.2588	0.084	0.0000	0.0000	20,450
2023/01/17	R213	02/02/2023	9.16	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	476
2023/01/17	R213	02/02/2023	9.16	Put	Bond Future	5,663.3700	5.6634	5,704.6200	5.7046	0.728	0	0	0
2023/01/17	R213	02/02/2023	10.01	Put	Bond Future	1,671.7600	1.6718	1,685.7700	1.6858	0.838	0	0	476
2023/01/17	R213	02/02/2023	10.21	Call	Bond Future	621.7500	0.6217	580.7000	0.5807	(6.602)	0	0	0
2023/01/17	R213	02/02/2023	10.21	Put	Bond Future	1,059.6100	1.0596	1,059.8100	1.0598	0.019	0	0	0
2023/01/17	R213	02/02/2023	10.43	Call	Bond Future	1,203.8300	1.2038	1,153.6300	1.1536	(4.170)	0	0	912
2023/01/17	R213	02/02/2023	10.22	Call	Bond Future	644.0300	0.6440	602.4000	0.6024	(6.464)	0	0	0
2023/01/17	R213	02/02/2023	10.23	Put	Bond Future	1,009.0100	1.0090	1,008.0700	1.0081	(0.093)	0	0	0
2023/01/17	R213	04/05/2023	10.75	Call	Bond Future	3,184.3300	3.1843	3,147.5100	3.1475	(1.156)	0	0	0
2023/01/17	R213	04/05/2023	10.75	Put	Bond Future	1,609.5200	1.6095	1,615.4600	1.6155	0.369	0	0	0
2023/01/17	R213	04/05/2023			Bond Future	10.4064	83.3993	10.4156	83.3566	0.089	0.0000	0.0000	32,873
2023/01/17	R213	04/05/2023	10.74	Call	Bond Future	3,155.6200	3.1556	3,118.9100	3.1189	(1.163)	0	0	0
2023/01/17	R213	04/05/2023	10.74	Put	Bond Future	1,626.1000	1.6261	1,632.1500	1.6322	0.372	0	0	0
2023/01/17	R213	04/05/2023	10.73	Call	Bond Future	3,127.0200	3.1270	3,090.4200	3.0904	(1.170)	0	0	0
2023/01/17	R213	04/05/2023	10.73	Put	Bond Future	1,642.8100	1.6428	1,648.9700	1.6490	0.375	0	0	0
2023/01/17	R213	03/08/2023	11.62	Put	Bond Future	1,229.4000	1.2294	1,234.0100	1.2340	0.375	0	0	0
2023/01/17	R213	03/08/2023	11.63	Call	Bond Future	6,115.0500	6.1150	6,075.8100	6.0758	(0.642)	0	0	0
2023/01/17	R213	03/08/2023			Bond Future	10.5053	85.0687	10.5150	85.0249	0.092	0.0000	0.0000	0
2023/01/17	R213	03/08/2023	11.62	Call	Bond Future	6,082.8500	6.0828	6,043.6700	6.0437	(0.644)	0	0	0
2023/01/17	R213	03/08/2023	11.63	Put	Bond Future	1,219.7400	1.2197	1,224.2900	1.2243	0.373	0	0	0
2023/01/17	R213	03/08/2023	11.61	Call	Bond Future	6,050.6900	6.0507	6,011.5700	6.0116	(0.647)	0	0	0
2023/01/17	R213	03/08/2023	11.61	Put	Bond Future	1,239.1400	1.2391	1,243.8100	1.2438	0.377	0	0	0
2023/01/17	R213	02/11/2023	11.13	Call	Bond Future	4,621.2000	4.6212	4,587.8100	4.5878	(0.723)	0	0	0
2023/01/17	R213	02/11/2023	11.13	Put	Bond Future	2,398.0200	2.3980	2,409.2200	2.4092	0.467	0	0	0

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2023/01/17	R213	02/11/2023			Bond Future	10.6168	83.2161	10.6269	83.1715	0.095	0.0000	0.0000	1,911
2023/01/17	R213	02/11/2023	11.12	Call	Bond Future	4,593.8800	4.5939	4,560.5700	4.5606	(0.725)	0	0	0
2023/01/17	R213	02/11/2023	11.12	Put	Bond Future	2,413.2900	2.4133	2,424.5700	2.4246	0.467	0	0	0
2023/01/17	R213	02/11/2023	11.11	Call	Bond Future	4,566.6100	4.5666	4,533.3800	4.5334	(0.728)	0	0	0
2023/01/17	R213	02/11/2023	11.11	Put	Bond Future	2,428.6400	2.4286	2,440.0000	2.4400	0.468	0	0	0
2023/01/17	R213	01/02/2024	11.71	Call	Bond Future	6,027.5400	6.0275	5,991.9400	5.9919	(0.591)	0	0	0
2023/01/17	R213	01/02/2024	11.71	Put	Bond Future	2,003.2500	2.0032	2,013.0100	2.0130	0.487	0	0	0
2023/01/17	R213	01/02/2024	11.70	Call	Bond Future	5,998.7100	5.9987	5,963.1800	5.9632	(0.592)	0	0	0
2023/01/17	R213	01/02/2024	11.70	Put	Bond Future	2,014.6500	2.0147	2,024.4800	2.0245	0.488	0	0	0
2023/01/17	R213	01/02/2024			Bond Future	10.7407	84.8756	10.7512	84.8303	0.099	0.0000	0.0000	0
2023/01/17	R213	01/02/2024	11.72	Call	Bond Future	6,056.4000	6.0564	6,020.7400	6.0207	(0.589)	0	0	0
2023/01/17	R213	01/02/2024	11.72	Put	Bond Future	1,991.9100	1.9919	2,001.6100	2.0016	0.487	0	0	0
2023/01/17	R214	02/02/2023	10.90	Put	Bond Future	2,429.3200	2.4293	2,493.8300	2.4938	2.655	0	0	0
2023/01/17	R214	02/02/2023	11.10	Call	Bond Future	543.3400	0.5433	483.3700	0.4834	(11.037)	0	0	0
2023/01/17	R214	02/02/2023	11.07	Call	Bond Future	487.9600	0.4880	431.4600	0.4315	(11.579)	0	0	0
2023/01/17	R214	02/02/2023	11.07	Put	Bond Future	1,716.5200	1.7165	1,761.5600	1.7616	2.624	0	0	0
2023/01/17	R214	02/02/2023	11.08	Call	Bond Future	506.0000	0.5060	448.3400	0.4483	(11.395)	0	0	0
2023/01/17	R214	02/02/2023	11.08	Put	Bond Future	1,679.0400	1.6790	1,722.9200	1.7229	2.613	0	0	0
2023/01/17	R214	02/02/2023			Bond Future	11.2944	66.2516	11.3133	66.1501	0.167	0.0000	0.0000	71,030
2023/01/17	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/17	R214	02/02/2023		Put	Bond Future	33,748.4000	33.7484	33,849.9400	33.8499	0.301	0	0	0
2023/01/17	R214	02/02/2023	10.30	Call	Bond Future	5.6100	0.0056	3.7200	0.0037	(33.690)	0	0	0
2023/01/17	R214	02/02/2023	10.30	Put	Bond Future	5,740.9600	5.7410	5,840.6100	5.8406	1.736	0	0	0
2023/01/17	R214	02/02/2023	10.90	Call	Bond Future	245.3800	0.2454	208.3500	0.2084	(15.091)	0	0	2,300
2023/01/17	R214	02/02/2023	11.80	Call	Bond Future	2,847.3000	2.8473	2,742.5900	2.7426	(3.678)	0	0	0
2023/01/17	R214	02/02/2023	11.80	Put	Bond Future	209.4200	0.2094	206.2500	0.2063	(1.514)	0	0	0
2023/01/17	R214	02/02/2023	11.09	Call	Bond Future	524.4800	0.5245	465.6600	0.4657	(11.215)	0	0	0
2023/01/17	R214	02/02/2023	11.09	Put	Bond Future	1,642.0600	1.6421	1,684.7800	1.6848	2.602	0	0	0
2023/01/17	R214	02/02/2023	11.10	Put	Bond Future	1,605.5400	1.6055	1,647.1100	1.6471	2.589	0	0	0
2023/01/17	R214	02/02/2023	11.60	Call	Bond Future	2,025.3500	2.0253	1,925.2000	1.9252	(4.945)	0	0	2,300
2023/01/17	R214	02/02/2023	11.60	Put	Bond Future	410.0600	0.4101	411.4500	0.4115	0.339	0	0	0
2023/01/17	R214	02/02/2023	11.00	Call	Bond Future	373.7800	0.3738	325.4400	0.3254	(12.933)	0	0	0
2023/01/17	R214	02/02/2023	11.00	Put	Bond Future	1,993.1100	1.9931	2,046.3100	2.0463	2.669	0	0	0
2023/01/17	R214	04/05/2023	11.36	Call	Bond Future	2,591.7500	2.5918	2,526.5600	2.5266	(2.515)	0	0	0
2023/01/17	R214	04/05/2023	11.36	Put	Bond Future	2,768.7300	2.7687	2,807.6100	2.8076	1.404	0	0	0
2023/01/17	R214	04/05/2023	11.37	Call	Bond Future	2,619.3700	2.6194	2,553.8400	2.5538	(2.502)	0	0	0
2023/01/17	R214	04/05/2023	11.37	Put	Bond Future	2,742.9600	2.7430	2,781.5000	2.7815	1.405	0	0	0
2023/01/17	R214	04/05/2023			Bond Future	11.3932	64.2359	11.4128	64.1318	0.172	0.0000	0.0000	22,783
2023/01/17	R214	04/05/2023	11.38	Call	Bond Future	2,647.1200	2.6471	2,581.2500	2.5813	(2.488)	0	0	0
2023/01/17	R214	04/05/2023	11.38	Put	Bond Future	2,717.3900	2.7174	2,755.5900	2.7556	1.406	0	0	0
2023/01/17	R214	03/08/2023	12.14	Call	Bond Future	5,659.3900	5.6594	5,580.1800	5.5802	(1.400)	0	0	0
2023/01/17	R214	03/08/2023	12.14	Put	Bond Future	2,375.9000	2.3759	2,402.9800	2.4030	1.140	0	0	0
2023/01/17	R214	03/08/2023	12.15	Call	Bond Future	5,691.5200	5.6915	5,612.1200	5.6121	(1.395)	0	0	0
2023/01/17	R214	03/08/2023	12.15	Put	Bond Future	2,359.8000	2.3598	2,386.6900	2.3867	1.140	0	0	0
2023/01/17	R214	03/08/2023			Bond Future	11.4876	65.5217	11.5079	65.4154	0.177	0.0000	0.0000	0
2023/01/17	R214	03/08/2023	12.16	Call	Bond Future	5,723.6900	5.7237	5,644.1100	5.6441	(1.390)	0	0	0
2023/01/17	R214	03/08/2023	12.16	Put	Bond Future	2,343.8100	2.3438	2,370.5200	2.3705	1.140	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/17	R214	02/11/2023	11.45	Put	Bond Future	4,649.5300	4.6495	4,695.8900	4.6959	0.997	0	0	0
2023/01/17	R214	02/11/2023	11.46	Call	Bond Future	3,949.2800	3.9493	3,887.0600	3.8871	(1.575)	0	0	0
2023/01/17	R214	02/11/2023	11.46	Put	Bond Future	4,623.0100	4.6230	4,669.1600	4.6692	0.998	0	0	0
2023/01/17	R214	02/11/2023			Bond Future	11.5891	63.5322	11.6101	63.4238	0.181	0.0000	0.0000	0
2023/01/17	R214	02/11/2023	11.47	Call	Bond Future	3,975.7200	3.9757	3,913.2800	3.9133	(1.571)	0	0	0
2023/01/17	R214	02/11/2023	11.47	Put	Bond Future	4,596.8600	4.5969	4,642.7900	4.6428	0.999	0	0	0
2023/01/17	R214	02/11/2023	11.45	Call	Bond Future	3,923.1500	3.9231	3,861.1400	3.8611	(1.581)	0	0	0
2023/01/17	R214	01/02/2024	12.16	Call	Bond Future	5,958.2200	5.9582	5,884.6900	5.8847	(1.234)	0	0	0
2023/01/17	R214	01/02/2024	12.16	Put	Bond Future	3,669.7700	3.6698	3,706.6600	3.7067	1.005	0	0	0
2023/01/17	R214	01/02/2024			Bond Future	11.6979	64.7990	11.7195	64.6886	0.185	0.0000	0.0000	0
2023/01/17	R214	01/02/2024	12.14	Call	Bond Future	5,900.0400	5.9000	5,826.8500	5.8268	(1.241)	0	0	0
2023/01/17	R214	01/02/2024	12.14	Put	Bond Future	3,707.9000	3.7079	3,745.1300	3.7451	1.004	0	0	0
2023/01/17	R214	01/02/2024	12.15	Call	Bond Future	5,929.2300	5.9292	5,855.8700	5.8559	(1.237)	0	0	0
2023/01/17	R214	01/02/2024	12.15	Put	Bond Future	3,688.9100	3.6889	3,725.9700	3.7260	1.005	0	0	0
2023/01/17	R248	02/02/2023	11.00	Call	Bond Future	581.4300	0.5814	502.5400	0.5025	(13.568)	0	0	2,900
2023/01/17	R248	02/02/2023	11.00	Put	Bond Future	2,232.6500	2.2326	2,317.0500	2.3171	3.780	0	0	0
2023/01/17	R248	02/02/2023	11.60	Call	Bond Future	2,834.2400	2.8342	2,678.5000	2.6785	(5.495)	0	0	2,900
2023/01/17	R248	02/02/2023	11.60	Put	Bond Future	428.8600	0.4289	436.4100	0.4364	1.760	0	0	0
2023/01/17	R248	02/02/2023	11.70	Call	Bond Future	3,353.3200	3.3533	3,192.9200	3.1929	(4.783)	0	0	0
2023/01/17	R248	02/02/2023	11.70	Put	Bond Future	306.3700	0.3064	309.2600	0.3093	0.943	0	0	0
2023/01/17	R248	02/02/2023	11.08	Call	Bond Future	773.5400	0.7735	680.5900	0.6806	(12.016)	0	0	0
2023/01/17	R248	02/02/2023	11.08	Put	Bond Future	1,862.5500	1.8625	1,932.8900	1.9329	3.777	0	0	0
2023/01/17	R248	02/02/2023	11.10	Put	Bond Future	1,776.6800	1.7767	1,843.5600	1.8436	3.764	0	0	0
2023/01/17	R248	02/02/2023			Bond Future	11.2378	83.1474	11.2617	82.9841	0.213	0.0000	0.0000	84,468
2023/01/17	R248	02/02/2023	10.40	Call	Bond Future	22.4900	0.0225	15.5800	0.0156	(30.725)	0	0	0
2023/01/17	R248	02/02/2023	10.40	Put	Bond Future	6,116.2200	6.1162	6,272.6000	6.2726	2.557	0	0	0
2023/01/17	R248	02/02/2023	11.06	Call	Bond Future	722.1700	0.7222	632.7000	0.6327	(12.389)	0	0	0
2023/01/17	R248	02/02/2023	11.06	Put	Bond Future	1,951.1000	1.9511	2,024.9200	2.0249	3.784	0	0	0
2023/01/17	R248	02/02/2023	11.07	Call	Bond Future	747.5800	0.7476	656.3600	0.6564	(12.202)	0	0	0
2023/01/17	R248	02/02/2023	11.07	Put	Bond Future	1,906.4900	1.9065	1,978.5600	1.9786	3.780	0	0	0
2023/01/17	R248	02/02/2023	11.10	Call	Bond Future	827.1700	0.8272	730.7600	0.7308	(11.655)	0	0	0
2023/01/17	R248	04/05/2023	11.35	Call	Bond Future	3,508.8800	3.5089	3,405.6300	3.4056	(2.943)	0	0	0
2023/01/17	R248	04/05/2023	11.35	Put	Bond Future	3,420.2400	3.4202	3,484.1200	3.4841	1.868	0	0	0
2023/01/17	R248	04/05/2023			Bond Future	11.3368	80.2979	11.3617	80.1308	0.220	0.0000	0.0000	205,096
2023/01/17	R248	04/05/2023	11.34	Call	Bond Future	3,473.3100	3.4733	3,370.5900	3.3706	(2.957)	0	0	0
2023/01/17	R248	04/05/2023	11.34	Put	Bond Future	3,451.7600	3.4518	3,516.1700	3.5162	1.866	0	0	0
2023/01/17	R248	04/05/2023	11.33	Call	Bond Future	3,437.9000	3.4379	3,335.7000	3.3357	(2.973)	0	0	0
2023/01/17	R248	04/05/2023	11.33	Put	Bond Future	3,483.5300	3.4835	3,548.4600	3.5485	1.864	0	0	0
2023/01/17	R248	03/08/2023	12.11	Call	Bond Future	7,207.3400	7.2073	7,082.7700	7.0828	(1.728)	0	0	0
2023/01/17	R248	03/08/2023	12.11	Put	Bond Future	2,953.0900	2.9531	2,999.1400	2.9991	1.559	0	0	0
2023/01/17	R248	03/08/2023			Bond Future	11.4344	81.8677	11.4602	81.6971	0.226	0.0000	0.0000	0
2023/01/17	R248	03/08/2023	12.10	Call	Bond Future	7,167.3000	7.1673	7,043.0100	7.0430	(1.734)	0	0	0
2023/01/17	R248	03/08/2023	12.10	Put	Bond Future	2,973.0200	2.9730	3,019.3500	3.0194	1.558	0	0	0
2023/01/17	R248	03/08/2023	12.09	Call	Bond Future	7,127.3000	7.1273	7,003.3100	7.0033	(1.740)	0	0	0
2023/01/17	R248	03/08/2023	12.09	Put	Bond Future	2,993.0800	2.9931	3,039.7100	3.0397	1.558	0	0	0
2023/01/17	R248	02/11/2023	11.48	Call	Bond Future	5,228.1700	5.2282	5,128.1000	5.1281	(1.914)	0	0	0
2023/01/17	R248	02/11/2023	11.49	Put	Bond Future	5,524.9300	5.5249	5,598.5500	5.5986	1.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/17	R248	02/11/2023	11.47	Call	Bond Future	5,194.3200	5.1943	5,094.6000	5.0946	(1.920)	0	0	0
2023/01/17	R248	02/11/2023			Bond Future	11.5302	79.0823	11.5570	78.9083	0.232	0.0000	0.0000	13,000
2023/01/17	R248	02/11/2023	11.48	Put	Bond Future	5,556.6100	5.5566	5,630.5700	5.6306	1.331	0	0	0
2023/01/17	R248	02/11/2023	11.49	Call	Bond Future	5,262.0900	5.2621	5,161.6800	5.1617	(1.908)	0	0	0
2023/01/17	R248	02/11/2023	11.47	Put	Bond Future	5,588.4500	5.5885	5,662.7600	5.6628	1.330	0	0	0
2023/01/17	R248	01/02/2024	12.15	Call	Bond Future	7,753.9000	7.7539	7,636.4200	7.6364	(1.515)	0	0	0
2023/01/17	R248	01/02/2024	12.15	Put	Bond Future	4,541.8400	4.5418	4,601.7500	4.6018	1.319	0	0	0
2023/01/17	R248	01/02/2024	12.14	Call	Bond Future	7,717.3000	7.7173	7,600.0800	7.6001	(1.519)	0	0	0
2023/01/17	R248	01/02/2024	12.14	Put	Bond Future	4,564.8100	4.5648	4,624.9800	4.6250	1.318	0	0	0
2023/01/17	R248	01/02/2024			Bond Future	11.6303	80.6961	11.6580	80.5187	0.238	0.0000	0.0000	0
2023/01/17	R248	01/02/2024	12.16	Call	Bond Future	7,790.5500	7.7905	7,672.8000	7.6728	(1.511)	0	0	0
2023/01/17	R248	01/02/2024	12.16	Put	Bond Future	4,519.0000	4.5190	4,578.6400	4.5786	1.320	0	0	0
<b>Total</b>													<b>1787973</b>