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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/01/2023 TO 24/01/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	2025	02/02/2023		Bond Future	166.1860	166.1860	166.2200	166.2200	0.020	0.0000	0.0000	6,272
2023/01/24	2025	04/05/2023		Bond Future	169.4326	169.4326	169.4660	169.4660	0.020	0.0000	0.0000	4,937
2023/01/24	2025	03/08/2023		Bond Future	171.1975	171.1975	171.2308	171.2308	0.019	0.0000	0.0000	214
2023/01/24	2025	02/11/2023		Bond Future	174.8256	174.8256	174.8593	174.8593	0.019	0.0000	0.0000	0
2023/01/24	2025	01/02/2024		Bond Future	176.4025	176.4025	176.4377	176.4377	0.020	0.0000	0.0000	0
2023/01/24	2029	02/02/2023		Bond Future	120.2244	120.2244	120.4947	120.4947	0.225	0.0000	0.0000	964
2023/01/24	2029	04/05/2023		Bond Future	121.2764	121.2764	121.5511	121.5511	0.226	0.0000	0.0000	905

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
2023/01/24	2029	03/08/2023			Bond Future	123.7855	123.7855	124.0653	124.0653	0.226	0.0000	0.0000	728
2023/01/24	2029	02/11/2023			Bond Future	125.0812	125.0812	125.3667	125.3667	0.228	0.0000	0.0000	0
2023/01/24	2029	01/02/2024			Bond Future	127.4865	127.4865	127.7782	127.7782	0.229	0.0000	0.0000	0
2023/01/24	2030	02/02/2023	8.81	Put	Bond Future	4,813.3900	4.8134	4,548.2600	4.5483	(5.508)	0	0	0
2023/01/24	2030	02/02/2023	9.04	Call	Bond Future	0.2200	0.0002	0.2800	0.0003	27.273	0	0	0
2023/01/24	2030	02/02/2023	9.04	Put	Bond Future	3,672.6900	3.6727	3,407.6200	3.4076	(7.217)	0	0	0
2023/01/24	2030	02/02/2023	9.08	Put	Bond Future	3,476.3100	3.4763	3,211.3100	3.2113	(7.623)	0	0	0
2023/01/24	2030	02/02/2023	11.16	Put	Bond Future	0.3700	0.0004	0.1100	0.0001	(70.270)	0	0	388
2023/01/24	2030	02/02/2023	11.35	Call	Bond Future	6,888.2000	6.8882	7,153.2500	7.1533	3.848	0	0	5,000
2023/01/24	2030	02/02/2023	11.35	Put	Bond Future	0.1000	0.0001	0.0200	0.0000	(80.000)	0	0	0
2023/01/24	2030	02/02/2023	9.99	Call	Bond Future	1,151.6400	1.1516	1,322.8500	1.3228	14.867	0	0	0
2023/01/24	2030	02/02/2023	10.00	Call	Bond Future	1,185.8700	1.1859	1,359.9100	1.3599	14.676	0	0	0
2023/01/24	2030	02/02/2023	10.01	Put	Bond Future	265.0900	0.2651	176.8200	0.1768	(33.298)	0	0	0
2023/01/24	2030	02/02/2023	9.80	Call	Bond Future	589.2000	0.5892	699.9600	0.7000	18.798	0	0	0
2023/01/24	2030	02/02/2023	9.94	Put	Bond Future	355.7200	0.3557	246.9500	0.2470	(30.577)	0	0	102
2023/01/24	2030	02/02/2023	9.20	Call	Bond Future	4.1700	0.0042	5.3400	0.0053	28.058	0	0	0
2023/01/24	2030	02/02/2023	9.20	Put	Bond Future	2,893.0100	2.8930	2,629.0500	2.6290	(9.124)	0	0	0
2023/01/24	2030	02/02/2023	9.66	Call	Bond Future	300.3700	0.3004	366.2500	0.3663	21.933	0	0	0
2023/01/24	2030	02/02/2023	9.66	Put	Bond Future	981.3000	0.9813	782.0500	0.7820	(20.305)	0	0	102
2023/01/24	2030	02/02/2023			Bond Future	9.8047	91.1806	9.7482	91.4457	(0.576)	0.0000	0.0000	34,614
2023/01/24	2030	02/02/2023	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	102
2023/01/24	2030	02/02/2023	9.08	Call	Bond Future	0.5200	0.0005	0.6500	0.0007	25.000	0	0	388
2023/01/24	2030	02/02/2023	11.55	Call	Bond Future	7,730.5200	7.7305	7,995.6400	7.9956	3.430	0	0	5,000
2023/01/24	2030	02/02/2023	11.55	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2023/01/24	2030	02/02/2023	11.12	Call	Bond Future	5,906.3600	5.9064	6,171.1400	6.1711	4.483	0	0	0
2023/01/24	2030	02/02/2023	11.12	Put	Bond Future	0.4900	0.0005	0.1400	0.0001	(71.429)	0	0	0
2023/01/24	2030	02/02/2023	11.16	Call	Bond Future	6,078.1100	6.0781	6,342.9800	6.3430	4.358	0	0	0
2023/01/24	2030	02/02/2023	9.99	Put	Bond Future	288.8400	0.2888	194.9200	0.1949	(32.516)	0	0	0
2023/01/24	2030	02/02/2023	10.00	Put	Bond Future	276.8100	0.2768	185.7200	0.1857	(32.907)	0	0	0
2023/01/24	2030	02/02/2023	10.01	Call	Bond Future	1,220.3900	1.2204	1,397.2500	1.3972	14.492	0	0	0
2023/01/24	2030	02/02/2023	9.80	Put	Bond Future	611.1700	0.6112	456.8000	0.4568	(25.258)	0	0	0
2023/01/24	2030	02/02/2023	9.83	Call	Bond Future	665.6600	0.6657	786.4600	0.7865	18.147	0	0	388
2023/01/24	2030	02/02/2023	9.83	Put	Bond Future	547.2000	0.5472	402.8700	0.4029	(26.376)	0	0	0
2023/01/24	2030	02/02/2023	9.94	Call	Bond Future	986.7400	0.9867	1,143.1000	1.1431	15.846	0	0	0
2023/01/24	2030	02/02/2023	9.79	Call	Bond Future	564.8500	0.5648	672.2700	0.6723	19.017	0	0	0
2023/01/24	2030	02/02/2023	9.79	Put	Bond Future	633.6900	0.6337	475.9800	0.4760	(24.888)	0	0	0
2023/01/24	2030	04/05/2023	11.34	Call	Bond Future	6,594.1000	6.5941	6,826.0600	6.8261	3.518	0	0	0
2023/01/24	2030	04/05/2023	11.34	Put	Bond Future	360.9000	0.3609	323.3200	0.3233	(10.413)	0	0	150
2023/01/24	2030	04/05/2023	10.42	Call	Bond Future	3,433.6500	3.4337	3,610.2200	3.6102	5.142	0	0	479
2023/01/24	2030	04/05/2023	10.42	Put	Bond Future	1,134.7800	1.1348	1,041.8100	1.0418	(8.193)	0	0	0
2023/01/24	2030	04/05/2023	10.52	Call	Bond Future	3,745.4900	3.7455	3,929.9200	3.9299	4.924	0	0	0
2023/01/24	2030	04/05/2023	10.52	Put	Bond Future	1,007.9200	1.0079	922.8100	0.9228	(8.444)	0	0	0
2023/01/24	2030	04/05/2023	10.53	Call	Bond Future	3,777.1600	3.7772	3,962.3500	3.9624	4.903	0	0	0
2023/01/24	2030	04/05/2023	10.53	Put	Bond Future	995.8700	0.9959	911.5200	0.9115	(8.470)	0	0	0
2023/01/24	2030	04/05/2023	9.67	Call	Bond Future	1,508.9400	1.5089	1,616.6100	1.6166	7.135	0	0	479
2023/01/24	2030	04/05/2023	9.67	Put	Bond Future	2,589.6200	2.5896	2,427.7500	2.4278	(6.251)	0	0	0
2023/01/24	2030	04/05/2023	9.78	Call	Bond Future	1,737.1200	1.7371	1,855.4500	1.8554	6.812	0	0	388

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2023/01/24	2030	04/05/2023	9.78	Put	Bond Future	2,312.1000	2.3121	2,160.8900	2.1609	(6.540)	0	0	0
2023/01/24	2030	04/05/2023	10.00	Call	Bond Future	2,253.3200	2.2533	2,392.8100	2.3928	6.190	0	0	1,080
2023/01/24	2030	04/05/2023	10.00	Put	Bond Future	1,827.3400	1.8273	1,697.2900	1.6973	(7.117)	0	0	0
2023/01/24	2030	04/05/2023	9.03	Call	Bond Future	577.5300	0.5775	629.8800	0.6299	9.064	0	0	388
2023/01/24	2030	04/05/2023	9.03	Put	Bond Future	4,671.2000	4.6712	4,454.0100	4.4540	(4.650)	0	0	0
2023/01/24	2030	04/05/2023	9.58	Put	Bond Future	2,834.0700	2.8341	2,663.5700	2.6636	(6.016)	0	0	0
2023/01/24	2030	04/05/2023			Bond Future	9.9060	92.9392	9.8468	93.2088	(0.598)	0.0000	0.0000	83,367
2023/01/24	2030	04/05/2023	12.57	Call	Bond Future	11,200.1000	11.2001	11,462.9700	11.4630	2.347	0	0	0
2023/01/24	2030	04/05/2023	12.57	Put	Bond Future	46.7700	0.0468	40.1000	0.0401	(14.261)	0	0	350
2023/01/24	2030	04/05/2023	11.62	Call	Bond Future	7,636.3100	7.6363	7,878.2700	7.8783	3.169	0	0	0
2023/01/24	2030	04/05/2023	11.62	Put	Bond Future	249.8400	0.2498	222.2600	0.2223	(11.039)	0	0	388
2023/01/24	2030	04/05/2023	12.04	Call	Bond Future	9,206.7000	9.2067	9,460.5200	9.4605	2.757	0	0	0
2023/01/24	2030	04/05/2023	12.04	Put	Bond Future	127.5100	0.1275	111.7900	0.1118	(12.328)	0	0	1,080
2023/01/24	2030	04/05/2023	12.50	Call	Bond Future	10,937.0200	10.9370	11,199.0400	11.1990	2.396	0	0	0
2023/01/24	2030	04/05/2023	12.50	Put	Bond Future	53.7500	0.0538	46.2300	0.0462	(13.991)	0	0	479
2023/01/24	2030	04/05/2023	10.54	Call	Bond Future	3,808.9200	3.8089	3,994.8700	3.9949	4.882	0	0	0
2023/01/24	2030	04/05/2023	10.54	Put	Bond Future	983.9400	0.9839	900.3500	0.9003	(8.495)	0	0	0
2023/01/24	2030	04/05/2023	10.65	Call	Bond Future	4,165.2600	4.1653	4,359.2500	4.3593	4.657	0	0	350
2023/01/24	2030	04/05/2023	10.65	Put	Bond Future	861.4800	0.8615	785.9300	0.7859	(8.770)	0	0	0
2023/01/24	2030	04/05/2023	9.58	Call	Bond Future	1,337.0100	1.3370	1,436.0500	1.4360	7.408	0	0	150
2023/01/24	2030	03/08/2023	12.89	Call	Bond Future	11,851.4900	11.8515	12,112.7800	12.1128	2.205	0	0	0
2023/01/24	2030	03/08/2023	12.89	Put	Bond Future	140.4000	0.1404	127.0300	0.1270	(9.523)	0	0	350
2023/01/24	2030	03/08/2023	11.34	Call	Bond Future	6,494.6000	6.4946	6,712.5900	6.7126	3.356	0	0	0
2023/01/24	2030	03/08/2023	11.34	Put	Bond Future	792.7200	0.7927	736.0500	0.7361	(7.149)	0	0	0
2023/01/24	2030	03/08/2023	11.35	Call	Bond Future	6,528.2600	6.5283	6,746.6700	6.7467	3.346	0	0	0
2023/01/24	2030	03/08/2023	11.36	Put	Bond Future	778.7500	0.7788	722.9100	0.7229	(7.170)	0	0	0
2023/01/24	2030	03/08/2023	10.40	Call	Bond Future	3,579.6900	3.5797	3,746.0400	3.7460	4.647	0	0	1,012
2023/01/24	2030	03/08/2023	10.65	Call	Bond Future	4,297.0000	4.2970	4,479.5100	4.4795	4.247	0	0	350
2023/01/24	2030	03/08/2023	10.65	Put	Bond Future	1,456.1900	1.4562	1,364.0400	1.3640	(6.328)	0	0	0
2023/01/24	2030	03/08/2023			Bond Future	9.9923	90.8326	9.9301	91.1072	(0.623)	0.0000	0.0000	5,629
2023/01/24	2030	03/08/2023	12.59	Call	Bond Future	10,801.4200	10.8014	11,057.2900	11.0573	2.369	0	0	0
2023/01/24	2030	03/08/2023	12.59	Put	Bond Future	210.2100	0.2102	191.4200	0.1914	(8.939)	0	0	1,012
2023/01/24	2030	03/08/2023	11.35	Put	Bond Future	785.7900	0.7858	729.5400	0.7295	(7.158)	0	0	0
2023/01/24	2030	03/08/2023	11.36	Call	Bond Future	6,561.7900	6.5618	6,780.6100	6.7806	3.335	0	0	0
2023/01/24	2030	03/08/2023	10.40	Put	Bond Future	1,805.4000	1.8054	1,697.0900	1.6971	(5.999)	0	0	0
2023/01/24	2030	02/11/2023	10.81	Call	Bond Future	4,944.8700	4.9449	5,129.2000	5.1292	3.728	0	0	0
2023/01/24	2030	02/11/2023	10.81	Put	Bond Future	1,827.6100	1.8276	1,731.7000	1.7317	(5.248)	0	0	0
2023/01/24	2030	02/11/2023	10.80	Call	Bond Future	4,916.4300	4.9164	5,100.2500	5.1002	3.739	0	0	0
2023/01/24	2030	02/11/2023	10.80	Put	Bond Future	1,840.1100	1.8401	1,743.6900	1.7437	(5.240)	0	0	0
2023/01/24	2030	02/11/2023			Bond Future	10.0650	92.7380	9.9996	93.0182	(0.650)	0.0000	0.0000	149
2023/01/24	2030	02/11/2023	10.82	Call	Bond Future	4,973.3700	4.9734	5,158.2100	5.1582	3.717	0	0	0
2023/01/24	2030	02/11/2023	10.82	Put	Bond Future	1,815.1900	1.8152	1,719.7900	1.7198	(5.256)	0	0	0
2023/01/24	2030	01/02/2024	11.37	Call	Bond Future	6,369.5800	6.3696	6,573.0500	6.5730	3.194	0	0	0
2023/01/24	2030	01/02/2024	11.37	Put	Bond Future	1,658.6200	1.6586	1,576.0400	1.5760	(4.979)	0	0	0
2023/01/24	2030	01/02/2024			Bond Future	10.1903	90.4932	10.1212	90.7793	(0.678)	0.0000	0.0000	0
2023/01/24	2030	01/02/2024	11.36	Call	Bond Future	6,340.6600	6.3407	6,543.7400	6.5437	3.203	0	0	0
2023/01/24	2030	01/02/2024	11.36	Put	Bond Future	1,668.3300	1.6683	1,585.3600	1.5854	(4.973)	0	0	0
2023/01/24	2030	01/02/2024	11.35	Call	Bond Future	6,311.7900	6.3118	6,514.4600	6.5145	3.211	0	0	0

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2023/01/24	2030	01/02/2024	11.35	Put	Bond Future	1,678.1000	1.6781	1,594.7200	1.5947	(4.969)	0	0	0
2023/01/24	2032	02/02/2023	9.47	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	500
2023/01/24	2032	02/02/2023	9.47	Put	Bond Future	5,358.7100	5.3587	5,084.3200	5.0843	(5.120)	0	0	0
2023/01/24	2032	02/02/2023	9.92	Call	Bond Future	27.5800	0.0276	32.3000	0.0323	17.114	0	0	750
2023/01/24	2032	02/02/2023	9.92	Put	Bond Future	2,851.4100	2.8514	2,581.7400	2.5817	(9.457)	0	0	0
2023/01/24	2032	02/02/2023	11.50	Call	Bond Future	5,389.3400	5.3893	5,661.0900	5.6611	5.042	0	0	0
2023/01/24	2032	02/02/2023	11.50	Put	Bond Future	4.4500	0.0045	1.8100	0.0018	(59.326)	0	0	8,000
2023/01/24	2032	02/02/2023	11.69	Call	Bond Future	6,305.5800	6.3056	6,579.0700	6.5791	4.337	0	0	0
2023/01/24	2032	02/02/2023	11.69	Put	Bond Future	1.3900	0.0014	0.4900	0.0005	(64.748)	0	0	0
2023/01/24	2032	02/02/2023	10.50	Call	Bond Future	909.0000	0.9090	1,037.0400	1.0370	14.086	0	0	0
2023/01/24	2032	02/02/2023	10.50	Put	Bond Future	598.3100	0.5983	451.9600	0.4520	(24.461)	0	0	454
2023/01/24	2032	02/02/2023	10.67	Call	Bond Future	1,512.9500	1.5129	1,692.6100	1.6926	11.875	0	0	750
2023/01/24	2032	02/02/2023	10.67	Put	Bond Future	310.8300	0.3108	216.1000	0.2161	(30.476)	0	0	0
2023/01/24	2032	02/02/2023	11.45	Call	Bond Future	5,146.6500	5.1466	5,417.5800	5.4176	5.264	0	0	0
2023/01/24	2032	02/02/2023	11.45	Put	Bond Future	5.9900	0.0060	2.5300	0.0025	(57.763)	0	0	8,000
2023/01/24	2032	02/02/2023	10.40	Call	Bond Future	624.1500	0.6241	720.1100	0.7201	15.375	0	0	0
2023/01/24	2032	02/02/2023	10.40	Put	Bond Future	843.5400	0.8435	665.1100	0.6651	(21.153)	0	0	0
2023/01/24	2032	02/02/2023	10.22	Call	Bond Future	262.6400	0.2626	307.9700	0.3080	17.259	0	0	500
2023/01/24	2032	02/02/2023	10.22	Put	Bond Future	1,446.9400	1.4469	1,217.8800	1.2179	(15.831)	0	0	0
2023/01/24	2032	02/02/2023			Bond Future	10.4413	90.2140	10.3897	90.4884	(0.494)	0.0000	0.0000	52,067
2023/01/24	2032	02/02/2023	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2023/01/24	2032	02/02/2023	9.31	Put	Bond Future	6,282.4400	6.2824	6,008.0500	6.0080	(4.368)	0	0	0
2023/01/24	2032	02/02/2023	12.75	Call	Bond Future	11,187.4000	11.1874	11,461.7900	11.4618	2.453	0	0	0
2023/01/24	2032	02/02/2023	12.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2023/01/24	2032	02/02/2023	11.84	Call	Bond Future	7,020.7900	7.0208	7,294.8100	7.2948	3.903	0	0	0
2023/01/24	2032	02/02/2023	11.84	Put	Bond Future	0.5400	0.0005	0.1700	0.0002	(68.519)	0	0	500
2023/01/24	2032	02/02/2023	10.38	Call	Bond Future	574.2800	0.5743	663.9800	0.6640	15.620	0	0	0
2023/01/24	2032	02/02/2023	10.38	Put	Bond Future	900.1900	0.9002	715.5000	0.7155	(20.517)	0	0	0
2023/01/24	2032	02/02/2023	10.39	Call	Bond Future	598.8800	0.5989	691.7000	0.6917	15.499	0	0	0
2023/01/24	2032	02/02/2023	10.39	Put	Bond Future	871.5100	0.8715	689.9400	0.6899	(20.834)	0	0	0
2023/01/24	2032	02/02/2023	10.16	Call	Bond Future	183.7000	0.1837	216.1700	0.2162	17.676	0	0	0
2023/01/24	2032	02/02/2023	10.16	Put	Bond Future	1,692.7500	1.6928	1,450.8300	1.4508	(14.292)	0	0	454
2023/01/24	2032	02/02/2023	10.30	Call	Bond Future	399.3100	0.3993	465.2700	0.4653	16.518	0	0	8,000
2023/01/24	2032	02/02/2023	10.30	Put	Bond Future	1,153.0400	1.1530	944.6100	0.9446	(18.077)	0	0	0
2023/01/24	2032	04/05/2023	13.43	Call	Bond Future	13,422.6300	13.4226	13,694.7100	13.6947	2.027	0	0	0
2023/01/24	2032	04/05/2023	13.43	Put	Bond Future	54.5800	0.0546	47.6500	0.0476	(12.697)	0	0	400
2023/01/24	2032	04/05/2023	10.89	Call	Bond Future	3,446.8500	3.4469	3,611.4100	3.6114	4.774	0	0	0
2023/01/24	2032	04/05/2023	10.89	Put	Bond Future	1,712.0100	1.7120	1,597.5600	1.5976	(6.685)	0	0	0
2023/01/24	2032	04/05/2023	11.06	Call	Bond Future	4,011.8200	4.0118	4,190.4800	4.1905	4.453	0	0	0
2023/01/24	2032	04/05/2023	11.06	Put	Bond Future	1,424.9300	1.4249	1,324.5800	1.3246	(7.042)	0	0	730
2023/01/24	2032	04/05/2023	11.37	Call	Bond Future	5,121.7300	5.1217	5,323.1800	5.3232	3.933	0	0	400
2023/01/24	2032	04/05/2023			Bond Future	10.5507	87.7942	10.4969	88.0732	(0.509)	0.0000	0.0000	173,217
2023/01/24	2032	04/05/2023	11.37	Put	Bond Future	1,009.8900	1.0099	932.3300	0.9323	(7.680)	0	0	0
2023/01/24	2032	04/05/2023	10.62	Call	Bond Future	2,627.9800	2.6280	2,768.3000	2.7683	5.339	0	0	400
2023/01/24	2032	04/05/2023	10.62	Put	Bond Future	2,269.8500	2.2699	2,131.1600	2.1312	(6.110)	0	0	0
2023/01/24	2032	04/05/2023	10.87	Call	Bond Future	3,382.7600	3.3828	3,545.6000	3.5456	4.814	0	0	0
2023/01/24	2032	04/05/2023	10.87	Put	Bond Future	1,748.9000	1.7489	1,632.7300	1.6327	(6.642)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	2032	04/05/2023	10.88	Call	Bond Future	3,414.7400	3.4147	3,578.4400	3.5784	4.794	0	0	0
2023/01/24	2032	04/05/2023	10.88	Put	Bond Future	1,730.3700	1.7304	1,615.0600	1.6151	(6.664)	0	0	0
2023/01/24	2032	04/05/2023	10.03	Call	Bond Future	1,246.4900	1.2465	1,331.2500	1.3313	6.800	0	0	730
2023/01/24	2032	04/05/2023	10.03	Put	Bond Future	4,000.0800	4.0001	3,805.8300	3.8058	(4.856)	0	0	0
2023/01/24	2032	04/05/2023	10.53	Call	Bond Future	2,378.8200	2.3788	2,510.7000	2.5107	5.544	0	0	730
2023/01/24	2032	04/05/2023	10.53	Put	Bond Future	2,486.1000	2.4861	2,338.9700	2.3390	(5.918)	0	0	0
2023/01/24	2032	03/08/2023	11.90	Call	Bond Future	7,313.6600	7.3137	7,527.7000	7.5277	2.927	0	0	5,000
2023/01/24	2032	03/08/2023	11.90	Put	Bond Future	1,248.2800	1.2483	1,178.0200	1.1780	(5.629)	0	0	0
2023/01/24	2032	03/08/2023	11.77	Call	Bond Future	6,845.8800	6.8459	7,053.9900	7.0540	3.040	0	0	0
2023/01/24	2032	03/08/2023	11.77	Put	Bond Future	1,382.0400	1.3820	1,305.8500	1.3059	(5.513)	0	0	0
2023/01/24	2032	03/08/2023	9.60	Call	Bond Future	1,123.2100	1.1232	1,190.9600	1.1910	6.032	0	0	1,500
2023/01/24	2032	03/08/2023	9.60	Put	Bond Future	6,632.6200	6.6326	6,416.0700	6.4161	(3.265)	0	0	0
2023/01/24	2032	03/08/2023	10.30	Call	Bond Future	2,384.9700	2.3850	2,500.9900	2.5010	4.865	0	0	1,500
2023/01/24	2032	03/08/2023	10.30	Put	Bond Future	4,153.4800	4.1535	3,985.2000	3.9852	(4.052)	0	0	0
2023/01/24	2032	03/08/2023			Bond Future	10.6445	89.5905	10.5885	89.8748	(0.526)	0.0000	0.0000	2,600
2023/01/24	2032	03/08/2023	11.75	Call	Bond Future	6,774.5100	6.7745	6,981.6700	6.9817	3.058	0	0	0
2023/01/24	2032	03/08/2023	11.75	Put	Bond Future	1,403.7400	1.4037	1,326.6000	1.3266	(5.495)	0	0	0
2023/01/24	2032	03/08/2023	11.76	Call	Bond Future	6,810.1700	6.8102	7,017.8000	7.0178	3.049	0	0	0
2023/01/24	2032	03/08/2023	11.76	Put	Bond Future	1,392.8500	1.3928	1,316.1800	1.3162	(5.505)	0	0	0
2023/01/24	2032	02/11/2023	11.24	Call	Bond Future	5,094.1800	5.0942	5,270.5000	5.2705	3.461	0	0	0
2023/01/24	2032	02/11/2023	11.24	Put	Bond Future	2,643.0200	2.6430	2,529.2400	2.5292	(4.305)	0	0	0
2023/01/24	2032	02/11/2023			Bond Future	10.7356	87.3085	10.6771	87.5986	(0.545)	0.0000	0.0000	0
2023/01/24	2032	02/11/2023	11.22	Call	Bond Future	5,033.2700	5.0333	5,208.4800	5.2085	3.481	0	0	0
2023/01/24	2032	02/11/2023	11.22	Put	Bond Future	2,677.5600	2.6776	2,562.6700	2.5627	(4.291)	0	0	0
2023/01/24	2032	02/11/2023	11.23	Call	Bond Future	5,063.8300	5.0638	5,239.6000	5.2396	3.471	0	0	0
2023/01/24	2032	02/11/2023	11.23	Put	Bond Future	2,660.3800	2.6604	2,546.0500	2.5460	(4.298)	0	0	0
2023/01/24	2032	01/02/2024	11.83	Call	Bond Future	6,698.8800	6.6989	6,899.8700	6.8999	3.000	0	0	0
2023/01/24	2032	01/02/2024	11.83	Put	Bond Future	2,220.3200	2.2203	2,125.2600	2.1253	(4.281)	0	0	0
2023/01/24	2032	01/02/2024	11.84	Call	Bond Future	6,730.9000	6.7309	6,932.3400	6.9323	2.993	0	0	0
2023/01/24	2032	01/02/2024	11.84	Put	Bond Future	2,207.3700	2.2074	2,112.7600	2.1128	(4.286)	0	0	0
2023/01/24	2032	01/02/2024			Bond Future	10.8687	88.9631	10.8075	89.2591	(0.563)	0.0000	0.0000	0
2023/01/24	2032	01/02/2024	11.85	Call	Bond Future	6,762.9600	6.7630	6,964.8400	6.9648	2.985	0	0	0
2023/01/24	2032	01/02/2024	11.85	Put	Bond Future	2,194.4900	2.1945	2,100.3200	2.1003	(4.291)	0	0	0
2023/01/24	2033	02/02/2023			Bond Future	115.0470	115.0470	115.0522	115.0522	0.004	0.0000	0.0000	1,175
2023/01/24	2033	04/05/2023			Bond Future	115.9086	115.9086	115.9131	115.9131	0.004	0.0000	0.0000	1,250
2023/01/24	2033	03/08/2023			Bond Future	118.3066	118.3066	118.3105	118.3105	0.003	0.0000	0.0000	6,141
2023/01/24	2033	02/11/2023			Bond Future	119.3961	119.3961	119.4000	119.4000	0.003	0.0000	0.0000	0
2023/01/24	2033	01/02/2024			Bond Future	121.6923	121.6923	121.6968	121.6968	0.004	0.0000	0.0000	0
2023/01/24	2037	02/02/2023	11.03	Call	Bond Future	321.9800	0.3220	416.4300	0.4164	29.334	0	0	0
2023/01/24	2037	02/02/2023	11.03	Put	Bond Future	1,567.9800	1.5680	1,233.0100	1.2330	(21.363)	0	0	0
2023/01/24	2037	02/02/2023	11.04	Call	Bond Future	339.0700	0.3391	437.7200	0.4377	29.094	0	0	0
2023/01/24	2037	02/02/2023	11.04	Put	Bond Future	1,524.0300	1.5240	1,193.2600	1.1933	(21.704)	0	0	0
2023/01/24	2037	02/02/2023	11.97	Call	Bond Future	4,232.2700	4.2323	4,649.6900	4.6497	9.863	0	0	0
2023/01/24	2037	02/02/2023			Bond Future	11.2363	81.0894	11.1647	81.5188	(0.637)	0.0000	0.0000	38,564
2023/01/24	2037	02/02/2023	11.05	Call	Bond Future	356.7900	0.3568	459.7200	0.4597	28.849	0	0	0
2023/01/24	2037	02/02/2023	11.05	Put	Bond Future	1,480.7800	1.4808	1,154.2900	1.1543	(22.049)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	2037	02/02/2023	11.10	Call	Bond Future	454.9500	0.4549	580.5200	0.5805	27.601	0	0	577
2023/01/24	2037	02/02/2023	11.10	Put	Bond Future	1,275.0700	1.2751	971.2200	0.9712	(23.830)	0	0	0
2023/01/24	2037	02/02/2023	11.97	Put	Bond Future	20.0200	0.0200	8.0200	0.0080	(59.940)	0	0	577
2023/01/24	2037	04/05/2023	13.73	Put	Bond Future	179.6400	0.1796	155.2100	0.1552	(13.599)	0	0	400
2023/01/24	2037	04/05/2023	11.94	Call	Bond Future	4,877.3700	4.8774	5,171.5600	5.1716	6.032	0	0	0
2023/01/24	2037	04/05/2023	11.03	Put	Bond Future	3,827.9900	3.8280	3,560.2300	3.5602	(6.995)	0	0	0
2023/01/24	2037	04/05/2023	11.30	Call	Bond Future	2,642.6000	2.6426	2,852.1500	2.8521	7.930	0	0	0
2023/01/24	2037	04/05/2023	11.30	Put	Bond Future	2,960.9500	2.9610	2,733.3900	2.7334	(7.685)	0	0	0
2023/01/24	2037	04/05/2023	11.31	Call	Bond Future	2,672.8900	2.6729	2,883.9100	2.8839	7.895	0	0	0
2023/01/24	2037	04/05/2023	11.31	Put	Bond Future	2,932.2800	2.9323	2,706.1900	2.7062	(7.710)	0	0	0
2023/01/24	2037	04/05/2023	10.95	Call	Bond Future	1,698.1600	1.6982	1,855.5700	1.8556	9.269	0	0	703
2023/01/24	2037	04/05/2023	10.95	Put	Bond Future	4,120.5200	4.1205	3,840.8200	3.8408	(6.788)	0	0	0
2023/01/24	2037	04/05/2023			Bond Future	11.3541	82.6534	11.2799	83.0905	(0.654)	0.0000	0.0000	60,612
2023/01/24	2037	04/05/2023	13.73	Call	Bond Future	12,506.3100	12.5063	12,918.9900	12.9190	3.300	0	0	0
2023/01/24	2037	04/05/2023	11.32	Call	Bond Future	2,703.3600	2.7034	2,915.8300	2.9158	7.859	0	0	0
2023/01/24	2037	04/05/2023	11.32	Put	Bond Future	2,903.8500	2.9038	2,679.2100	2.6792	(7.736)	0	0	0
2023/01/24	2037	04/05/2023	11.78	Call	Bond Future	4,269.1800	4.2692	4,544.2900	4.5443	6.444	0	0	400
2023/01/24	2037	04/05/2023	11.78	Put	Bond Future	1,827.1000	1.8271	1,665.1000	1.6651	(8.867)	0	0	0
2023/01/24	2037	04/05/2023	11.94	Put	Bond Future	1,546.0000	1.5460	1,403.0800	1.4031	(9.245)	0	0	703
2023/01/24	2037	04/05/2023	11.03	Call	Bond Future	1,893.5400	1.8935	2,062.8900	2.0629	8.944	0	0	400
2023/01/24	2037	03/08/2023	12.12	Call	Bond Future	6,076.9100	6.0769	6,367.8900	6.3679	4.788	0	0	0
2023/01/24	2037	03/08/2023	12.12	Put	Bond Future	2,417.9300	2.4179	2,263.2000	2.2632	(6.399)	0	0	0
2023/01/24	2037	03/08/2023	12.13	Call	Bond Future	6,113.1900	6.1132	6,405.0300	6.4050	4.774	0	0	0
2023/01/24	2037	03/08/2023	12.13	Put	Bond Future	2,400.4400	2.4004	2,246.5700	2.2466	(6.410)	0	0	0
2023/01/24	2037	03/08/2023			Bond Future	11.4629	80.0860	11.3859	80.5317	(0.672)	0.0000	0.0000	71,091
2023/01/24	2037	03/08/2023	12.14	Call	Bond Future	6,149.7400	6.1497	6,442.4300	6.4424	4.759	0	0	0
2023/01/24	2037	03/08/2023	12.14	Put	Bond Future	2,383.2800	2.3833	2,230.2600	2.2303	(6.421)	0	0	0
2023/01/24	2037	02/11/2023	11.57	Call	Bond Future	4,571.1700	4.5712	4,807.6200	4.8076	5.173	0	0	0
2023/01/24	2037	02/11/2023	11.55	Put	Bond Future	4,572.0300	4.5720	4,351.8300	4.3518	(4.816)	0	0	0
2023/01/24	2037	02/11/2023	11.56	Put	Bond Future	4,545.4400	4.5454	4,326.1500	4.3262	(4.824)	0	0	0
2023/01/24	2037	02/11/2023			Bond Future	11.5608	81.7662	11.4809	82.2211	(0.691)	0.0000	0.0000	0
2023/01/24	2037	02/11/2023	11.57	Put	Bond Future	4,518.7100	4.5187	4,300.3200	4.3003	(4.833)	0	0	0
2023/01/24	2037	02/11/2023	11.55	Call	Bond Future	4,511.0100	4.5110	4,745.6500	4.7456	5.201	0	0	0
2023/01/24	2037	02/11/2023	11.56	Call	Bond Future	4,541.1900	4.5412	4,776.7400	4.7767	5.187	0	0	0
2023/01/24	2037	01/02/2024	12.33	Call	Bond Future	7,024.7300	7.0247	7,316.4000	7.3164	4.152	0	0	0
2023/01/24	2037	01/02/2024	12.33	Put	Bond Future	3,606.3700	3.6064	3,434.1200	3.4341	(4.776)	0	0	0
2023/01/24	2037	01/02/2024			Bond Future	11.6951	79.0622	11.6120	79.5261	(0.710)	0.0000	0.0000	0
2023/01/24	2037	01/02/2024	12.31	Call	Bond Future	6,958.2600	6.9583	7,248.5300	7.2485	4.172	0	0	0
2023/01/24	2037	01/02/2024	12.31	Put	Bond Future	3,644.2500	3.6443	3,470.6000	3.4706	(4.765)	0	0	0
2023/01/24	2037	01/02/2024	12.32	Call	Bond Future	6,991.6200	6.9916	7,282.5900	7.2826	4.162	0	0	0
2023/01/24	2037	01/02/2024	12.32	Put	Bond Future	3,625.4100	3.6254	3,452.4600	3.4525	(4.770)	0	0	0
2023/01/24	2038	02/02/2023			Bond Future	125.9526	125.9526	127.1833	127.1833	0.977	0.0000	0.0000	1,403
2023/01/24	2038	04/05/2023			Bond Future	128.4133	128.4133	129.6669	129.6669	0.976	0.0000	0.0000	4,487
2023/01/24	2038	03/08/2023			Bond Future	129.1121	129.1121	130.3912	130.3912	0.991	0.0000	0.0000	0
2023/01/24	2038	02/11/2023			Bond Future	131.8485	131.8485	133.1545	133.1545	0.991	0.0000	0.0000	0
2023/01/24	2038	01/02/2024			Bond Future	132.3748	132.3748	133.7065	133.7065	1.006	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	2040	02/02/2023	10.93	Call	Bond Future	71.1700	0.0712	93.7600	0.0938	31.741	0	0	0
2023/01/24	2040	02/02/2023	12.24	Call	Bond Future	5,076.3100	5.0763	5,526.4800	5.5265	8.868	0	0	0
2023/01/24	2040	02/02/2023	12.24	Put	Bond Future	14.4300	0.0144	5.5500	0.0056	(61.538)	0	0	0
2023/01/24	2040	02/02/2023	12.27	Call	Bond Future	5,246.6600	5.2467	5,698.2400	5.6982	8.607	0	0	0
2023/01/24	2040	02/02/2023	12.27	Put	Bond Future	11.9300	0.0119	4.4600	0.0045	(62.615)	0	0	388
2023/01/24	2040	02/02/2023	11.12	Call	Bond Future	241.7900	0.2418	312.5800	0.3126	29.277	0	0	0
2023/01/24	2040	02/02/2023	11.12	Put	Bond Future	2,100.2900	2.1003	1,712.0300	1.7120	(18.486)	0	0	0
2023/01/24	2040	02/02/2023	11.19	Call	Bond Future	351.1000	0.3511	449.1300	0.4491	27.921	0	0	563
2023/01/24	2040	02/02/2023	11.19	Put	Bond Future	1,748.9900	1.7490	1,387.9700	1.3880	(20.642)	0	0	0
2023/01/24	2040	02/02/2023	12.07	Put	Bond Future	40.1700	0.0402	17.9400	0.0179	(55.340)	0	0	563
2023/01/24	2040	02/02/2023	10.96	Call	Bond Future	88.2400	0.0882	116.0500	0.1161	31.516	0	0	388
2023/01/24	2040	02/02/2023	10.96	Put	Bond Future	3,014.5000	3.0145	2,583.2600	2.5833	(14.306)	0	0	0
2023/01/24	2040	02/02/2023			Bond Future	11.4062	82.2813	11.3346	82.7404	(0.628)	0.0000	0.0000	87,480
2023/01/24	2040	02/02/2023	10.18	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2023/01/24	2040	02/02/2023	10.18	Put	Bond Future	8,444.4900	8.4445	7,985.4400	7.9854	(5.436)	0	0	0
2023/01/24	2040	02/02/2023	10.21	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	388
2023/01/24	2040	02/02/2023	10.21	Put	Bond Future	8,222.2300	8.2222	7,763.1800	7.7632	(5.583)	0	0	0
2023/01/24	2040	02/02/2023	10.93	Put	Bond Future	3,199.9800	3.2000	2,763.5200	2.7635	(13.639)	0	0	0
2023/01/24	2040	02/02/2023	12.07	Call	Bond Future	4,110.7800	4.1108	4,547.6000	4.5476	10.626	0	0	0
2023/01/24	2040	02/02/2023	11.10	Call	Bond Future	215.7700	0.2158	279.7100	0.2797	29.633	0	0	0
2023/01/24	2040	02/02/2023	11.10	Put	Bond Future	2,206.6000	2.2066	1,811.4900	1.8115	(17.906)	0	0	0
2023/01/24	2040	02/02/2023	11.11	Call	Bond Future	228.4800	0.2285	295.8000	0.2958	29.464	0	0	0
2023/01/24	2040	02/02/2023	11.11	Put	Bond Future	2,153.1000	2.1531	1,761.3700	1.7614	(18.194)	0	0	0
2023/01/24	2040	04/05/2023	13.45	Put	Bond Future	399.0400	0.3990	351.6200	0.3516	(11.884)	0	0	486
2023/01/24	2040	04/05/2023	12.05	Put	Bond Future	1,781.2200	1.7812	1,620.7100	1.6207	(9.011)	0	0	684
2023/01/24	2040	04/05/2023	12.78	Call	Bond Future	8,143.8100	8.1438	8,523.8400	8.5238	4.666	0	0	0
2023/01/24	2040	04/05/2023	12.78	Put	Bond Future	822.8800	0.8229	735.6500	0.7356	(10.601)	0	0	388
2023/01/24	2040	04/05/2023	11.43	Call	Bond Future	2,723.9200	2.7239	2,942.2000	2.9422	8.013	0	0	0
2023/01/24	2040	04/05/2023	11.43	Put	Bond Future	3,312.3100	3.3123	3,063.3300	3.0633	(7.517)	0	0	0
2023/01/24	2040	04/05/2023	10.73	Put	Bond Future	6,235.0400	6.2350	5,877.9600	5.8780	(5.727)	0	0	0
2023/01/24	2040	04/05/2023			Bond Future	11.5233	83.8683	11.4491	84.3356	(0.644)	0.0000	0.0000	42,121
2023/01/24	2040	04/05/2023	13.45	Call	Bond Future	11,204.0100	11.2040	11,623.8500	11.6238	3.747	0	0	0
2023/01/24	2040	04/05/2023	11.48	Call	Bond Future	2,883.9700	2.8840	3,110.0400	3.1100	7.839	0	0	486
2023/01/24	2040	04/05/2023	11.48	Put	Bond Future	3,156.1800	3.1562	2,914.9900	2.9150	(7.642)	0	0	0
2023/01/24	2040	04/05/2023	12.05	Call	Bond Future	4,982.7400	4.9827	5,289.4900	5.2895	6.156	0	0	0
2023/01/24	2040	04/05/2023	11.41	Call	Bond Future	2,661.2400	2.6612	2,876.3800	2.8764	8.084	0	0	0
2023/01/24	2040	04/05/2023	11.41	Put	Bond Future	3,376.6400	3.3766	3,124.5200	3.1245	(7.467)	0	0	0
2023/01/24	2040	04/05/2023	11.42	Call	Bond Future	2,692.4000	2.6924	2,909.1100	2.9091	8.049	0	0	0
2023/01/24	2040	04/05/2023	11.42	Put	Bond Future	3,344.2500	3.3443	3,093.7000	3.0937	(7.492)	0	0	0
2023/01/24	2040	04/05/2023	10.73	Call	Bond Future	1,013.3500	1.0133	1,123.5300	1.1235	10.873	0	0	486
2023/01/24	2040	04/05/2023	10.92	Call	Bond Future	1,374.6300	1.3746	1,512.5300	1.5125	10.032	0	0	388
2023/01/24	2040	04/05/2023	10.92	Put	Bond Future	5,299.5100	5.2995	4,970.1500	4.9701	(6.215)	0	0	0
2023/01/24	2040	04/05/2023	11.03	Call	Bond Future	1,618.0300	1.6180	1,772.8600	1.7729	9.569	0	0	684
2023/01/24	2040	04/05/2023	11.03	Put	Bond Future	4,805.7300	4.8057	4,493.3000	4.4933	(6.501)	0	0	0
2023/01/24	2040	04/05/2023	10.17	Call	Bond Future	362.0100	0.3620	410.0400	0.4100	13.268	0	0	388
2023/01/24	2040	04/05/2023	10.17	Put	Bond Future	9,586.4600	9.5865	9,167.2300	9.1672	(4.373)	0	0	0
2023/01/24	2040	03/08/2023	12.23	Call	Bond Future	6,382.1000	6.3821	6,686.3300	6.6863	4.767	0	0	0
2023/01/24	2040	03/08/2023	12.23	Put	Bond Future	2,821.2300	2.8212	2,649.0000	2.6490	(6.105)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	2040	03/08/2023			Bond Future	11.6319	81.0753	11.5550	81.5518	(0.661)	0.0000	0.0000	91,614
2023/01/24	2040	03/08/2023	12.21	Call	Bond Future	6,306.4600	6.3065	6,608.8600	6.6089	4.795	0	0	0
2023/01/24	2040	03/08/2023	12.21	Put	Bond Future	2,860.6500	2.8606	2,686.5900	2.6866	(6.085)	0	0	0
2023/01/24	2040	03/08/2023	12.22	Call	Bond Future	6,344.3600	6.3444	6,647.6700	6.6477	4.781	0	0	0
2023/01/24	2040	03/08/2023	12.22	Put	Bond Future	2,840.9900	2.8410	2,667.8400	2.6678	(6.095)	0	0	0
2023/01/24	2040	02/11/2023	11.60	Put	Bond Future	5,304.3600	5.3044	5,058.2000	5.0582	(4.641)	0	0	0
2023/01/24	2040	02/11/2023	11.58	Call	Bond Future	4,448.7700	4.4488	4,686.9200	4.6869	5.353	0	0	0
2023/01/24	2040	02/11/2023	11.58	Put	Bond Future	5,366.4800	5.3665	5,118.3600	5.1184	(4.624)	0	0	0
2023/01/24	2040	02/11/2023	11.59	Call	Bond Future	4,479.5800	4.4796	4,718.7100	4.7187	5.338	0	0	0
2023/01/24	2040	02/11/2023			Bond Future	11.7297	82.7764	11.6501	83.2627	(0.679)	0.0000	0.0000	84
2023/01/24	2040	02/11/2023	11.60	Call	Bond Future	4,510.1900	4.5102	4,750.3000	4.7503	5.324	0	0	0
2023/01/24	2040	02/11/2023	11.59	Put	Bond Future	5,335.4800	5.3355	5,088.3400	5.0883	(4.632)	0	0	0
2023/01/24	2040	01/02/2024	12.33	Call	Bond Future	7,084.7900	7.0848	7,383.8100	7.3838	4.221	0	0	0
2023/01/24	2040	01/02/2024	12.33	Put	Bond Future	4,370.2700	4.3703	4,173.3300	4.1733	(4.506)	0	0	0
2023/01/24	2040	01/02/2024	12.34	Call	Bond Future	7,119.0600	7.1191	7,418.8500	7.4188	4.211	0	0	0
2023/01/24	2040	01/02/2024	12.34	Put	Bond Future	4,348.1100	4.3481	4,151.9400	4.1519	(4.512)	0	0	0
2023/01/24	2040	01/02/2024			Bond Future	11.8621	79.8410	11.7793	80.3369	(0.698)	0.0000	0.0000	0
2023/01/24	2040	01/02/2024	12.35	Call	Bond Future	7,153.3900	7.1534	7,453.9300	7.4539	4.201	0	0	0
2023/01/24	2040	01/02/2024	12.35	Put	Bond Future	4,326.0700	4.3261	4,130.6500	4.1306	(4.517)	0	0	0
2023/01/24	2044	02/02/2023	10.30	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2023/01/24	2044	02/02/2023	10.30	Put	Bond Future	8,247.0900	8.2471	7,684.3000	7.6843	(6.824)	0	0	0
2023/01/24	2044	02/02/2023	11.00	Call	Bond Future	68.4200	0.0684	100.5200	0.1005	46.916	0	0	2,500
2023/01/24	2044	02/02/2023	11.00	Put	Bond Future	3,242.7900	3.2428	2,712.0800	2.7121	(16.366)	0	0	0
2023/01/24	2044	02/02/2023	11.75	Put	Bond Future	294.3200	0.2943	162.3100	0.1623	(44.853)	0	0	2,500
2023/01/24	2044	02/02/2023	11.90	Call	Bond Future	2,806.7800	2.8068	3,296.2800	3.2963	17.440	0	0	0
2023/01/24	2044	02/02/2023	11.90	Put	Bond Future	143.1200	0.1431	69.8100	0.0698	(51.223)	0	0	0
2023/01/24	2044	02/02/2023	12.00	Call	Bond Future	3,354.0500	3.3540	3,869.9400	3.8699	15.381	0	0	0
2023/01/24	2044	02/02/2023	12.00	Put	Bond Future	84.8500	0.0848	37.9300	0.0379	(55.298)	0	0	4,000
2023/01/24	2044	02/02/2023	11.20	Put	Bond Future	2,065.6100	2.0656	1,604.2300	1.6042	(22.336)	0	0	0
2023/01/24	2044	02/02/2023	11.70	Call	Bond Future	1,795.5100	1.7955	2,201.3300	2.2013	22.602	0	0	1,700
2023/01/24	2044	02/02/2023	11.70	Put	Bond Future	367.8100	0.3678	210.8200	0.2108	(42.682)	0	0	0
2023/01/24	2044	02/02/2023	11.10	Call	Bond Future	137.5300	0.1375	197.7800	0.1978	43.809	0	0	1,700
2023/01/24	2044	02/02/2023	11.14	Call	Bond Future	177.0100	0.1770	252.1300	0.2521	42.438	0	0	0
2023/01/24	2044	02/02/2023	11.14	Put	Bond Future	2,395.1000	2.3951	1,907.4100	1.9074	(20.362)	0	0	0
2023/01/24	2044	02/02/2023	11.15	Call	Bond Future	188.1300	0.1881	267.3200	0.2673	42.093	0	0	0
2023/01/24	2044	02/02/2023	11.15	Put	Bond Future	2,338.6200	2.3386	1,855.0000	1.8550	(20.680)	0	0	0
2023/01/24	2044	02/02/2023			Bond Future	11.4756	78.6991	11.3889	79.2619	(0.755)	0.0000	0.0000	35,997
2023/01/24	2044	02/02/2023	10.75	Call	Bond Future	7.7600	0.0078	11.7000	0.0117	50.773	0	0	2,500
2023/01/24	2044	02/02/2023	10.75	Put	Bond Future	4,936.8400	4.9368	4,377.9700	4.3780	(11.320)	0	0	0
2023/01/24	2044	02/02/2023	11.75	Call	Bond Future	2,034.1600	2.0342	2,464.9600	2.4650	21.178	0	0	0
2023/01/24	2044	02/02/2023	11.16	Call	Bond Future	199.7500	0.1998	283.1200	0.2831	41.737	0	0	0
2023/01/24	2044	02/02/2023	11.16	Put	Bond Future	2,282.7300	2.2827	1,803.2900	1.8033	(21.003)	0	0	0
2023/01/24	2044	02/02/2023	11.20	Call	Bond Future	251.7100	0.2517	353.1400	0.3531	40.296	0	0	0
2023/01/24	2044	02/02/2023	11.10	Put	Bond Future	2,626.9500	2.6269	2,124.3900	2.1244	(19.131)	0	0	0
2023/01/24	2044	04/05/2023	11.75	Put	Bond Future	2,657.9800	2.6580	2,404.8000	2.4048	(9.525)	0	0	4,115
2023/01/24	2044	04/05/2023	11.41	Call	Bond Future	2,540.6200	2.5406	2,797.4400	2.7974	10.109	0	0	0
2023/01/24	2044	04/05/2023	11.41	Put	Bond Future	3,686.1700	3.6862	3,369.8900	3.3699	(8.580)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	2044	04/05/2023	11.42	Call	Bond Future	2,571.2000	2.5712	2,829.9500	2.8300	10.063	0	0	0
2023/01/24	2044	04/05/2023	11.42	Put	Bond Future	3,651.7100	3.6517	3,337.3600	3.3374	(8.608)	0	0	0
2023/01/24	2044	04/05/2023			Bond Future	11.5882	80.2170	11.4985	80.7902	(0.774)	0.0000	0.0000	52,661
2023/01/24	2044	04/05/2023	11.75	Call	Bond Future	3,674.8600	3.6749	3,994.7800	3.9948	8.706	0	0	0
2023/01/24	2044	04/05/2023	12.00	Call	Bond Future	4,620.1900	4.6202	4,981.9800	4.9820	7.831	0	0	0
2023/01/24	2044	04/05/2023	12.00	Put	Bond Future	2,075.4900	2.0755	1,864.1800	1.8642	(10.181)	0	0	4,115
2023/01/24	2044	04/05/2023	12.25	Call	Bond Future	5,634.6300	5.6346	6,033.4300	6.0334	7.078	0	0	0
2023/01/24	2044	04/05/2023	12.25	Put	Bond Future	1,612.4100	1.6124	1,438.1100	1.4381	(10.810)	0	0	1,500
2023/01/24	2044	04/05/2023	11.43	Call	Bond Future	2,601.9700	2.6020	2,862.6400	2.8626	10.018	0	0	0
2023/01/24	2044	04/05/2023	11.43	Put	Bond Future	3,617.5300	3.6175	3,305.1000	3.3051	(8.637)	0	0	0
2023/01/24	2044	03/08/2023	12.15	Call	Bond Future	5,983.7400	5.9837	6,344.1600	6.3442	6.023	0	0	0
2023/01/24	2044	03/08/2023	12.15	Put	Bond Future	3,210.2300	3.2102	2,986.1500	2.9862	(6.980)	0	0	0
2023/01/24	2044	03/08/2023	12.16	Call	Bond Future	6,020.8700	6.0209	6,382.4300	6.3824	6.005	0	0	0
2023/01/24	2044	03/08/2023	12.16	Put	Bond Future	3,188.5900	3.1886	2,965.6500	2.9656	(6.992)	0	0	0
2023/01/24	2044	03/08/2023			Bond Future	11.6926	77.4745	11.5997	78.0590	(0.795)	0.0000	0.0000	21,473
2023/01/24	2044	03/08/2023	12.17	Call	Bond Future	6,058.0600	6.0581	6,420.7600	6.4208	5.987	0	0	0
2023/01/24	2044	03/08/2023	12.17	Put	Bond Future	3,167.0900	3.1671	2,945.2900	2.9453	(7.003)	0	0	0
2023/01/24	2044	02/11/2023	11.57	Call	Bond Future	4,371.4100	4.3714	4,659.7000	4.6597	6.595	0	0	0
2023/01/24	2044	02/11/2023	11.57	Put	Bond Future	5,725.5100	5.7255	5,417.2400	5.4172	(5.384)	0	0	0
2023/01/24	2044	02/11/2023			Bond Future	11.7865	79.1001	11.6903	79.6966	(0.816)	0.0000	0.0000	0
2023/01/24	2044	02/11/2023	11.55	Call	Bond Future	4,310.3000	4.3103	4,596.1500	4.5962	6.632	0	0	0
2023/01/24	2044	02/11/2023	11.55	Put	Bond Future	5,791.4900	5.7915	5,480.7800	5.4808	(5.365)	0	0	0
2023/01/24	2044	02/11/2023	11.56	Call	Bond Future	4,340.8100	4.3408	4,627.8800	4.6279	6.613	0	0	0
2023/01/24	2044	02/11/2023	11.56	Put	Bond Future	5,758.4100	5.7584	5,448.9200	5.4489	(5.375)	0	0	0
2023/01/24	2044	01/02/2024	12.29	Call	Bond Future	6,939.4000	6.9394	7,300.9800	7.3010	5.211	0	0	0
2023/01/24	2044	01/02/2024	12.29	Put	Bond Future	4,712.2000	4.7122	4,465.4300	4.4654	(5.237)	0	0	0
2023/01/24	2044	01/02/2024			Bond Future	11.9128	76.2200	11.8129	76.8283	(0.838)	0.0000	0.0000	0
2023/01/24	2044	01/02/2024	12.27	Call	Bond Future	6,871.1900	6.8712	7,230.8900	7.2309	5.235	0	0	0
2023/01/24	2044	01/02/2024	12.27	Put	Bond Future	4,759.3300	4.7593	4,510.6800	4.5107	(5.224)	0	0	0
2023/01/24	2044	01/02/2024	12.28	Call	Bond Future	6,905.4200	6.9054	7,266.0700	7.2661	5.223	0	0	0
2023/01/24	2044	01/02/2024	12.28	Put	Bond Future	4,735.8500	4.7358	4,488.1500	4.4881	(5.230)	0	0	0
2023/01/24	2046	02/02/2023			Bond Future	112.1700	112.1700	113.9675	113.9675	1.602	0.0000	0.0000	5,482
2023/01/24	2046	04/05/2023			Bond Future	112.3238	112.3238	114.1556	114.1556	1.631	0.0000	0.0000	17,311
2023/01/24	2046	03/08/2023			Bond Future	114.6479	114.6479	116.5170	116.5170	1.630	0.0000	0.0000	0
2023/01/24	2046	02/11/2023			Bond Future	114.9917	114.9917	116.9002	116.9002	1.660	0.0000	0.0000	0
2023/01/24	2046	01/02/2024			Bond Future	117.2017	117.2017	119.1475	119.1475	1.660	0.0000	0.0000	0
2023/01/24	2050	02/02/2023			Bond Future	115.8685	115.8685	113.8280	113.8280	(1.761)	0.0000	0.0000	3,214
2023/01/24	2050	04/05/2023			Bond Future	118.1321	118.1321	116.0508	116.0508	(1.762)	0.0000	0.0000	13,174
2023/01/24	2050	03/08/2023			Bond Future	118.3978	118.3978	116.2728	116.2728	(1.795)	0.0000	0.0000	0
2023/01/24	2050	02/11/2023			Bond Future	120.9069	120.9069	118.7369	118.7369	(1.795)	0.0000	0.0000	0
2023/01/24	2050	01/02/2024			Bond Future	120.9944	120.9944	118.7831	118.7831	(1.828)	0.0000	0.0000	0
2023/01/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	AL37	02/02/2023			Index Future	869.1860	869.1860	870.7120	870.7120	0.176	0.0000	0.0000	0
2023/01/24	AL37	04/05/2023			Index Future	885.9380	885.9380	887.4870	887.4870	0.175	0.0000	0.0000	0
2023/01/24	AL37	03/08/2023			Index Future	904.0450	904.0450	905.6220	905.6220	0.174	0.0000	0.0000	0
2023/01/24	AL37	02/11/2023			Index Future	922.9920	922.9920	924.5990	924.5990	0.174	0.0000	0.0000	0
2023/01/24	AL37	01/02/2024			Index Future	940.5620	940.5620	942.2060	942.2060	0.175	0.0000	0.0000	0
2023/01/24	AL7T	02/02/2023			Index Future	1,011.4740	1,011.4740	1,014.5330	1,014.5330	0.302	0.0000	0.0000	0
2023/01/24	AL7T	04/05/2023			Index Future	1,030.9670	1,030.9670	1,034.0780	1,034.0780	0.302	0.0000	0.0000	0
2023/01/24	AL7T	03/08/2023			Index Future	1,052.0390	1,052.0390	1,055.2090	1,055.2090	0.301	0.0000	0.0000	0
2023/01/24	AL7T	02/11/2023			Index Future	1,074.0870	1,074.0870	1,077.3210	1,077.3210	0.301	0.0000	0.0000	0
2023/01/24	AL7T	01/02/2024			Index Future	1,094.5340	1,094.5340	1,097.8350	1,097.8350	0.302	0.0000	0.0000	0
2023/01/24	ALBI	02/02/2023			Index Future	878.2600	878.2600	881.8360	881.8360	0.407	0.0000	0.0000	34
2023/01/24	ALBI	04/05/2023			Index Future	895.1870	895.1870	898.8250	898.8250	0.406	0.0000	0.0000	77
2023/01/24	ALBI	03/08/2023			Index Future	913.4830	913.4830	917.1920	917.1920	0.406	0.0000	0.0000	0
2023/01/24	ALBI	02/11/2023			Index Future	932.6270	932.6270	936.4120	936.4120	0.406	0.0000	0.0000	0
2023/01/24	ALBI	01/02/2024			Index Future	950.3820	950.3820	954.2430	954.2430	0.406	0.0000	0.0000	0
2023/01/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/24	ES33	02/02/2023			Bond Future	11.9224	76.7630	11.8502	77.1122	(0.606)	0.0000	0.0000	0
2023/01/24	ES33	04/05/2023			Bond Future	12.0749	74.4685	11.9997	74.8240	(0.622)	0.0000	0.0000	0
2023/01/24	ES33	03/08/2023			Bond Future	12.2146	76.0098	12.1364	76.3722	(0.640)	0.0000	0.0000	350
2023/01/24	ES33	02/11/2023			Bond Future	12.3563	73.8251	12.2749	74.1952	(0.659)	0.0000	0.0000	0
2023/01/24	ES33	01/02/2024			Bond Future	12.5430	75.2406	12.4579	75.6181	(0.679)	0.0000	0.0000	0
2023/01/24	ES42	02/02/2023			Bond Future	12.3502	74.3639	12.2732	74.7960	(0.624)	0.0000	0.0000	0
2023/01/24	ES42	04/05/2023			Bond Future	12.4951	71.5539	12.4151	71.9940	(0.640)	0.0000	0.0000	0
2023/01/24	ES42	03/08/2023			Bond Future	12.6256	73.0357	12.5426	73.4846	(0.658)	0.0000	0.0000	4,000
2023/01/24	ES42	02/11/2023			Bond Future	12.7577	70.3213	12.6714	70.7795	(0.677)	0.0000	0.0000	0
2023/01/24	ES42	01/02/2024			Bond Future	12.9205	71.6666	12.8306	72.1341	(0.696)	0.0000	0.0000	0
2023/01/24	GOVI	02/02/2023	850.82	Call	GOVI	152,520.0000	15.2520	187,630.0000	18.7630	23.020	0	0	0
2023/01/24	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GOVI	02/02/2023	850.83	Call	GOVI	152,420.0000	15.2420	187,530.0000	18.7530	23.035	0	0	0
2023/01/24	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GOVI	02/02/2023			GOVI	866.0720	866.0720	869.5830	869.5830	0.405	0.0000	0.0000	139
2023/01/24	GOVI	02/02/2023	850.84	Call	GOVI	152,320.0000	15.2320	187,430.0000	18.7430	23.050	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GOVI	04/05/2023	852.86	Call	GOVI	299,040.0000	29.9040	334,760.0000	33.4760	11.945	0	0	0
2023/01/24	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GOVI	04/05/2023	852.87	Call	GOVI	298,940.0000	29.8940	334,660.0000	33.4660	11.949	0	0	0
2023/01/24	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GOVI	04/05/2023			GOVI	882.7640	882.7640	886.3360	886.3360	0.405	0.0000	0.0000	799
2023/01/24	GOVI	04/05/2023	852.88	Call	GOVI	298,840.0000	29.8840	334,560.0000	33.4560	11.953	0	0	0
2023/01/24	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GOVI	03/08/2023	837.21	Call	GOVI	635,960.0000	63.5960	672,370.0000	67.2370	5.725	0	0	0
2023/01/24	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GOVI	03/08/2023	837.22	Call	GOVI	635,860.0000	63.5860	672,270.0000	67.2270	5.726	0	0	0
2023/01/24	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GOVI	03/08/2023			GOVI	900.8060	900.8060	904.4470	904.4470	0.404	0.0000	0.0000	0
2023/01/24	GOVI	03/08/2023	837.23	Call	GOVI	635,760.0000	63.5760	672,170.0000	67.2170	5.727	0	0	0
2023/01/24	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GOVI	02/11/2023	885.82	Call	GOVI	338,650.0000	33.8650	375,810.0000	37.5810	10.973	0	0	0
2023/01/24	GOVI	02/11/2023			GOVI	919.6850	919.6850	923.4010	923.4010	0.404	0.0000	0.0000	0
2023/01/24	GOVI	02/11/2023	885.80	Call	GOVI	338,850.0000	33.8850	376,010.0000	37.6010	10.967	0	0	0
2023/01/24	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GOVI	02/11/2023	885.81	Call	GOVI	338,750.0000	33.8750	375,910.0000	37.5910	10.970	0	0	0
2023/01/24	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GOVI	01/02/2024	880.00	Call	GOVI	571,930.0000	57.1930	609,840.0000	60.9840	6.628	0	0	0
2023/01/24	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GOVI	01/02/2024			GOVI	937.1930	937.1930	940.9840	940.9840	0.405	0.0000	0.0000	0
2023/01/24	GOVI	01/02/2024	879.98	Call	GOVI	572,130.0000	57.2130	610,040.0000	61.0040	6.626	0	0	0
2023/01/24	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GOVI	01/02/2024	879.99	Call	GOVI	572,030.0000	57.2030	609,940.0000	60.9940	6.627	0	0	0
2023/01/24	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/24	IGOV	02/02/2023			Index Future	324.3120	324.3120	323.9990	323.9990	(0.097)	0.0000	0.0000	151
2023/01/24	IGOV	04/05/2023			Index Future	330.6430	330.6430	330.3210	330.3210	(0.097)	0.0000	0.0000	654
2023/01/24	IGOV	03/08/2023			Index Future	337.4800	337.4800	337.1500	337.1500	(0.098)	0.0000	0.0000	0
2023/01/24	IGOV	02/11/2023			Index Future	344.6300	344.6300	344.2920	344.2920	(0.098)	0.0000	0.0000	0
2023/01/24	IGOV	01/02/2024			Index Future	351.2660	351.2660	350.9240	350.9240	(0.097)	0.0000	0.0000	0
2023/01/24	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/24	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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2023/01/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/01/24	JBAF	15/02/2023			Jibar Tradeable Future	7.5850	92.4150	7.5850	92.4150	0.000	0.0000	0.0000	0
2023/01/24	JBAF	15/03/2023			Jibar Tradeable Future	7.6150	92.3850	7.6150	92.3850	0.000	0.0000	0.0000	0
2023/01/24	JBAF	19/04/2023			Jibar Tradeable Future	7.6950	92.3050	7.6950	92.3050	0.000	0.0000	0.0000	0
2023/01/24	JBAF	17/05/2023			Jibar Tradeable Future	7.7150	92.2850	7.7100	92.2900	(0.065)	0.0000	0.0000	0
2023/01/24	JBAF	21/06/2023			Jibar Tradeable Future	7.7000	92.3000	7.7000	92.3000	0.000	0.0000	0.0000	0
2023/01/24	JBAF	19/07/2023			Jibar Tradeable Future	7.6650	92.3350	7.6550	92.3450	(0.130)	0.0000	0.0000	0
2023/01/24	JBAF	20/09/2023			Jibar Tradeable Future	7.5850	92.4150	7.5600	92.4400	(0.330)	0.0000	0.0000	75
2023/01/24	JBAF	20/12/2023			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	272
2023/01/24	JBAF	20/03/2024			Jibar Tradeable Future	7.3750	92.6250	7.3850	92.6150	0.136	0.0000	0.0000	0
2023/01/24	JBAF	19/06/2024			Jibar Tradeable Future	7.1700	92.8300	7.1850	92.8150	0.209	0.0000	0.0000	0
2023/01/24	JBAF	18/09/2024			Jibar Tradeable Future	7.1850	92.8150	7.1750	92.8250	(0.139)	0.0000	0.0000	68
2023/01/24	JBAF	18/12/2024			Jibar Tradeable Future	7.2400	92.7600	7.2300	92.7700	(0.138)	0.0000	0.0000	0
2023/01/24	R035	02/02/2023	9.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	582
2023/01/24	R035	02/02/2023	9.81	Put	Bond Future	7,614.1800	7.6142	7,188.0600	7.1881	(5.596)	0	0	0
2023/01/24	R035	02/02/2023	9.85	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2023/01/24	R035	02/02/2023	9.89	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	388
2023/01/24	R035	02/02/2023	9.89	Put	Bond Future	7,083.3200	7.0833	6,657.2100	6.6572	(6.016)	0	0	0
2023/01/24	R035	02/02/2023	11.94	Call	Bond Future	5,195.4200	5.1954	5,618.0100	5.6180	8.134	0	0	0
2023/01/24	R035	02/02/2023	13.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2023/01/24	R035	02/02/2023	10.88	Call	Bond Future	428.4400	0.4284	549.9300	0.5499	28.356	0	0	0
2023/01/24	R035	02/02/2023	10.88	Put	Bond Future	1,277.5000	1.2775	972.8700	0.9729	(23.846)	0	0	0
2023/01/24	R035	02/02/2023	10.66	Call	Bond Future	122.9900	0.1230	164.0500	0.1641	33.385	0	0	0
2023/01/24	R035	02/02/2023	10.66	Put	Bond Future	2,305.4900	2.3055	1,920.4300	1.9204	(16.702)	0	0	582
2023/01/24	R035	02/02/2023	10.30	Put	Bond Future	4,433.3400	4.4333	4,009.1900	4.0092	(9.567)	0	0	0
2023/01/24	R035	02/02/2023	10.60	Call	Bond Future	81.1700	0.0812	109.0400	0.1090	34.335	0	0	0
2023/01/24	R035	02/02/2023	10.60	Put	Bond Future	2,632.3500	2.6324	2,234.1000	2.2341	(15.129)	0	0	0
2023/01/24	R035	02/02/2023	10.64	Put	Bond Future	2,412.6500	2.4126	2,022.7900	2.0228	(16.159)	0	0	0
2023/01/24	R035	02/02/2023			Bond Future	11.0226	89.7699	10.9508	90.1960	(0.651)	0.0000	0.0000	89,605
2023/01/24	R035	02/02/2023	9.85	Put	Bond Future	7,348.2300	7.3482	6,922.1100	6.9221	(5.799)	0	0	0
2023/01/24	R035	02/02/2023	11.94	Put	Bond Future	5.2400	0.0052	1.7100	0.0017	(67.366)	0	0	0
2023/01/24	R035	02/02/2023	11.98	Call	Bond Future	5,410.1100	5.4101	5,833.5200	5.8335	7.826	0	0	0
2023/01/24	R035	02/02/2023	11.98	Put	Bond Future	3.9400	0.0039	1.2300	0.0012	(68.782)	0	0	388
2023/01/24	R035	02/02/2023	13.22	Call	Bond Future	11,708.0500	11.7081	12,134.1700	12.1342	3.640	0	0	0
2023/01/24	R035	02/02/2023	11.05	Call	Bond Future	875.2600	0.8753	1,083.0900	1.0831	23.745	0	0	976
2023/01/24	R035	02/02/2023	11.05	Put	Bond Future	713.4000	0.7134	495.1100	0.4951	(30.599)	0	0	0
2023/01/24	R035	02/02/2023	11.06	Call	Bond Future	907.6800	0.9077	1,120.7500	1.1208	23.474	0	0	0
2023/01/24	R035	02/02/2023	11.06	Put	Bond Future	686.8700	0.6869	473.8200	0.4738	(31.018)	0	0	582
2023/01/24	R035	02/02/2023	10.86	Call	Bond Future	388.7700	0.3888	501.0400	0.5010	28.878	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	R035	02/02/2023	10.86	Put	Bond Future	1,357.8700	1.3579	1,044.0200	1.0440	(23.113)	0	0	0
2023/01/24	R035	02/02/2023	10.87	Call	Bond Future	408.2800	0.4083	525.1200	0.5251	28.618	0	0	0
2023/01/24	R035	02/02/2023	10.87	Put	Bond Future	1,317.3300	1.3173	1,008.0500	1.0081	(23.478)	0	0	0
2023/01/24	R035	02/02/2023	10.30	Call	Bond Future	5.8100	0.0058	7.7800	0.0078	33.907	0	0	976
2023/01/24	R035	02/02/2023	10.64	Call	Bond Future	107.5000	0.1075	143.7600	0.1438	33.730	0	0	388
2023/01/24	R035	04/05/2023	13.18	Call	Bond Future	11,041.2000	11.0412	11,440.1600	11.4402	3.613	0	0	0
2023/01/24	R035	04/05/2023	13.18	Put	Bond Future	269.1200	0.2691	234.4200	0.2344	(12.894)	0	0	491
2023/01/24	R035	04/05/2023	12.46	Call	Bond Future	7,868.1900	7.8682	8,228.5800	8.2286	4.580	0	0	0
2023/01/24	R035	04/05/2023	12.46	Put	Bond Future	657.2400	0.6572	583.9700	0.5840	(11.148)	0	0	388
2023/01/24	R035	04/05/2023	11.20	Call	Bond Future	2,940.0700	2.9401	3,164.7000	3.1647	7.640	0	0	0
2023/01/24	R035	04/05/2023	11.21	Call	Bond Future	2,972.0000	2.9720	3,198.0600	3.1981	7.606	0	0	0
2023/01/24	R035	04/05/2023	11.22	Put	Bond Future	2,522.9800	2.5230	2,316.8100	2.3168	(8.172)	0	0	0
2023/01/24	R035	04/05/2023	10.60	Call	Bond Future	1,354.9900	1.3550	1,490.7700	1.4908	10.021	0	0	388
2023/01/24	R035	04/05/2023	10.60	Put	Bond Future	4,549.7800	4.5498	4,251.9000	4.2519	(6.547)	0	0	0
2023/01/24	R035	04/05/2023	11.05	Call	Bond Future	2,481.3200	2.4813	2,684.0900	2.6841	8.172	0	0	770
2023/01/24	R035	04/05/2023	11.05	Put	Bond Future	2,986.4100	2.9864	2,755.5200	2.7555	(7.731)	0	0	0
2023/01/24	R035	04/05/2023	11.17	Call	Bond Future	2,845.4100	2.8454	3,065.7200	3.0657	7.743	0	0	491
2023/01/24	R035	04/05/2023	10.55	Call	Bond Future	1,254.5000	1.2545	1,383.0800	1.3831	10.250	0	0	770
2023/01/24	R035	04/05/2023	10.55	Put	Bond Future	4,755.4100	4.7554	4,450.3300	4.4503	(6.415)	0	0	0
2023/01/24	R035	04/05/2023			Bond Future	11.1367	86.9983	11.0622	87.4320	(0.669)	0.0000	0.0000	151,984
2023/01/24	R035	04/05/2023	11.80	Call	Bond Future	5,102.1300	5.1021	5,403.5900	5.4036	5.909	0	0	0
2023/01/24	R035	04/05/2023	11.80	Put	Bond Future	1,374.4200	1.3744	1,242.2200	1.2422	(9.619)	0	0	1,035
2023/01/24	R035	04/05/2023	11.87	Call	Bond Future	5,381.4300	5.3814	5,690.4400	5.6904	5.742	0	0	0
2023/01/24	R035	04/05/2023	11.87	Put	Bond Future	1,273.8800	1.2739	1,149.2300	1.1492	(9.785)	0	0	770
2023/01/24	R035	04/05/2023	11.20	Put	Bond Future	2,574.1400	2.5741	2,365.1100	2.3651	(8.120)	0	0	0
2023/01/24	R035	04/05/2023	11.21	Put	Bond Future	2,548.4500	2.5484	2,340.8500	2.3409	(8.146)	0	0	0
2023/01/24	R035	04/05/2023	11.22	Call	Bond Future	3,004.1000	3.0041	3,231.5900	3.2316	7.573	0	0	0
2023/01/24	R035	04/05/2023	11.17	Put	Bond Future	2,652.6800	2.6527	2,439.3300	2.4393	(8.043)	0	0	0
2023/01/24	R035	04/05/2023	9.85	Call	Bond Future	349.7400	0.3497	397.3600	0.3974	13.616	0	0	388
2023/01/24	R035	04/05/2023	9.85	Put	Bond Future	8,295.9500	8.2960	7,909.9100	7.9099	(4.653)	0	0	0
2023/01/24	R035	04/05/2023	10.42	Call	Bond Future	1,018.4900	1.0185	1,129.0000	1.1290	10.850	0	0	491
2023/01/24	R035	04/05/2023	10.42	Put	Bond Future	5,322.2900	5.3223	4,999.1400	4.9991	(6.072)	0	0	0
2023/01/24	R035	03/08/2023	12.00	Call	Bond Future	6,356.7100	6.3567	6,653.9700	6.6540	4.676	0	0	0
2023/01/24	R035	03/08/2023	12.00	Put	Bond Future	2,173.9300	2.1739	2,029.0900	2.0291	(6.663)	0	0	0
2023/01/24	R035	03/08/2023			Bond Future	11.2387	88.7778	11.1613	89.2200	(0.688)	0.0000	0.0000	1,500
2023/01/24	R035	03/08/2023	11.98	Call	Bond Future	6,282.8500	6.2828	6,578.4400	6.5784	4.705	0	0	0
2023/01/24	R035	03/08/2023	11.98	Put	Bond Future	2,206.1800	2.2062	2,059.6700	2.0597	(6.641)	0	0	0
2023/01/24	R035	03/08/2023	11.99	Call	Bond Future	6,319.6300	6.3196	6,616.0600	6.6161	4.691	0	0	0
2023/01/24	R035	03/08/2023	11.99	Put	Bond Future	2,189.8800	2.1899	2,044.2100	2.0442	(6.652)	0	0	0
2023/01/24	R035	02/11/2023	11.41	Call	Bond Future	4,628.4700	4.6285	4,867.6000	4.8676	5.167	0	0	0
2023/01/24	R035	02/11/2023	11.41	Put	Bond Future	4,248.3000	4.2483	4,036.2500	4.0363	(4.991)	0	0	0
2023/01/24	R035	02/11/2023	11.42	Call	Bond Future	4,658.9100	4.6589	4,898.9400	4.8989	5.152	0	0	0
2023/01/24	R035	02/11/2023	11.42	Put	Bond Future	4,223.2300	4.2232	4,012.0800	4.0121	(5.000)	0	0	0
2023/01/24	R035	02/11/2023			Bond Future	11.3418	86.1332	11.2613	86.5844	(0.709)	0.0000	0.0000	123
2023/01/24	R035	02/11/2023	11.43	Call	Bond Future	4,689.4400	4.6894	4,930.3600	4.9304	5.138	0	0	0
2023/01/24	R035	02/11/2023	11.43	Put	Bond Future	4,198.2900	4.1983	3,988.0300	3.9880	(5.008)	0	0	0
2023/01/24	R035	01/02/2024	12.18	Put	Bond Future	3,396.1100	3.3961	3,228.2700	3.2283	(4.942)	0	0	0
2023/01/24	R035	01/02/2024	12.19	Call	Bond Future	7,108.7000	7.1087	7,401.8100	7.4018	4.123	0	0	0

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2023/01/24	R035	01/02/2024	12.19	Put	Bond Future	3,378.2500	3.3782	3,211.1100	3.2111	(4.948)	0	0	0
2023/01/24	R035	01/02/2024			Bond Future	11.4852	87.7663	11.4013	88.2266	(0.731)	0.0000	0.0000	0
2023/01/24	R035	01/02/2024	12.20	Call	Bond Future	7,142.1700	7.1422	7,435.9600	7.4360	4.113	0	0	0
2023/01/24	R035	01/02/2024	12.20	Put	Bond Future	3,360.4900	3.3605	3,194.0300	3.1940	(4.953)	0	0	0
2023/01/24	R035	01/02/2024	12.18	Call	Bond Future	7,075.2700	7.0753	7,367.6800	7.3677	4.133	0	0	0
2023/01/24	R186	02/02/2023	8.32	Call	Bond Future	417.9600	0.4180	518.2400	0.5182	23.993	0	0	0
2023/01/24	R186	02/02/2023	8.32	Put	Bond Future	278.3900	0.2784	187.1600	0.1872	(32.771)	0	0	0
2023/01/24	R186	02/02/2023	8.33	Call	Bond Future	438.4500	0.4384	541.7400	0.5417	23.558	0	0	0
2023/01/24	R186	02/02/2023	8.33	Put	Bond Future	264.9400	0.2649	176.7200	0.1767	(33.298)	0	0	0
2023/01/24	R186	02/02/2023			Bond Future	8.2789	108.5895	8.2227	108.7810	(0.680)	0.0000	0.0000	42,419
2023/01/24	R186	02/02/2023	8.34	Call	Bond Future	459.3700	0.4594	565.6500	0.5656	23.136	0	0	0
2023/01/24	R186	02/02/2023	8.34	Put	Bond Future	251.9300	0.2519	166.7000	0.1667	(33.831)	0	0	0
2023/01/24	R186	04/05/2023	8.84	Call	Bond Future	2,164.5700	2.1646	2,301.8600	2.3019	6.343	0	0	0
2023/01/24	R186	04/05/2023	8.83	Put	Bond Future	524.1600	0.5242	466.3600	0.4664	(11.027)	0	0	0
2023/01/24	R186	04/05/2023			Bond Future	8.3196	110.6840	8.2589	110.8784	(0.730)	0.0000	0.0000	97,846
2023/01/24	R186	04/05/2023	8.84	Put	Bond Future	516.0000	0.5160	458.8900	0.4589	(11.068)	0	0	0
2023/01/24	R186	04/05/2023	8.36	Call	Bond Future	1,185.7800	1.1858	1,284.6700	1.2847	8.340	0	0	200
2023/01/24	R186	04/05/2023	8.36	Put	Bond Future	1,056.7100	1.0567	961.2000	0.9612	(9.038)	0	0	200
2023/01/24	R186	04/05/2023	8.82	Call	Bond Future	2,118.2400	2.1182	2,254.1400	2.2541	6.416	0	0	0
2023/01/24	R186	04/05/2023	8.82	Put	Bond Future	532.4300	0.5324	473.9300	0.4739	(10.987)	0	0	0
2023/01/24	R186	04/05/2023	8.83	Call	Bond Future	2,141.3600	2.1414	2,277.9600	2.2780	6.379	0	0	0
2023/01/24	R186	03/08/2023	9.73	Put	Bond Future	324.2900	0.3243	293.4300	0.2934	(9.516)	0	0	0
2023/01/24	R186	03/08/2023	9.74	Call	Bond Future	4,470.6700	4.4707	4,637.9800	4.6380	3.742	0	0	0
2023/01/24	R186	03/08/2023	9.74	Put	Bond Future	320.8700	0.3209	290.2900	0.2903	(9.530)	0	0	0
2023/01/24	R186	03/08/2023			Bond Future	8.3222	107.6418	8.2563	107.8397	(0.791)	0.0000	0.0000	0
2023/01/24	R186	03/08/2023	9.75	Call	Bond Future	4,495.6500	4.4956	4,663.2500	4.6632	3.728	0	0	0
2023/01/24	R186	03/08/2023	9.75	Put	Bond Future	317.3100	0.3173	287.0200	0.2870	(9.546)	0	0	0
2023/01/24	R186	03/08/2023	9.73	Call	Bond Future	4,445.5400	4.4455	4,612.5700	4.6126	3.757	0	0	0
2023/01/24	R186	02/11/2023	9.40	Call	Bond Future	3,732.0000	3.7320	3,882.1700	3.8822	4.024	0	0	0
2023/01/24	R186	02/11/2023	9.40	Put	Bond Future	714.2300	0.7142	662.5700	0.6626	(7.233)	0	0	0
2023/01/24	R186	02/11/2023	9.15	Call	Bond Future	3,209.4100	3.2094	3,350.4600	3.3505	4.395	0	0	1,715
2023/01/24	R186	02/11/2023			Bond Future	8.3032	109.8995	8.2312	110.1014	(0.867)	0.0000	0.0000	1,257
2023/01/24	R186	02/11/2023	9.39	Call	Bond Future	3,710.5900	3.7106	3,860.4200	3.8604	4.038	0	0	0
2023/01/24	R186	02/11/2023	9.39	Put	Bond Future	719.8400	0.7198	667.8400	0.6678	(7.224)	0	0	0
2023/01/24	R186	02/11/2023	10.42	Call	Bond Future	6,030.0600	6.0301	6,206.9900	6.2070	2.934	0	0	0
2023/01/24	R186	02/11/2023	10.42	Put	Bond Future	302.3000	0.3023	277.4000	0.2774	(8.237)	0	0	1,715
2023/01/24	R186	02/11/2023	9.15	Put	Bond Future	869.8800	0.8699	809.1000	0.8091	(6.987)	0	0	0
2023/01/24	R186	02/11/2023	9.38	Call	Bond Future	3,689.2100	3.6892	3,838.7000	3.8387	4.052	0	0	0
2023/01/24	R186	02/11/2023	9.38	Put	Bond Future	725.4900	0.7255	673.1500	0.6731	(7.214)	0	0	0
2023/01/24	R186	01/02/2024	9.50	Call	Bond Future	3,722.7200	3.7227	3,872.8400	3.8728	4.033	0	0	0
2023/01/24	R186	01/02/2024	9.51	Call	Bond Future	3,742.0800	3.7421	3,892.5200	3.8925	4.020	0	0	0
2023/01/24	R186	01/02/2024	9.52	Put	Bond Future	818.6400	0.8186	763.1600	0.7632	(6.777)	0	0	0
2023/01/24	R186	01/02/2024			Bond Future	8.3645	106.6810	8.2850	106.8873	(0.950)	0.0000	0.0000	0
2023/01/24	R186	01/02/2024	9.50	Put	Bond Future	829.5900	0.8296	773.4800	0.7735	(6.764)	0	0	0
2023/01/24	R186	01/02/2024	9.51	Put	Bond Future	823.9200	0.8239	768.1300	0.7681	(6.771)	0	0	0
2023/01/24	R186	01/02/2024	9.52	Call	Bond Future	3,761.8200	3.7618	3,912.5700	3.9126	4.007	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	R197	02/02/2023			Bond Future	329.0729	329.0729	328.9976	328.9976	(0.023)	0.0000	0.0000	877
2023/01/24	R197	04/05/2023			Bond Future	335.5016	335.5016	335.4224	335.4224	(0.024)	0.0000	0.0000	282
2023/01/24	R197	03/08/2023			Bond Future	333.3748	333.3748	333.2923	333.2923	(0.025)	0.0000	0.0000	0
2023/01/24	R197	02/11/2023			Bond Future	340.4409	340.4409	340.3561	340.3561	(0.025)	0.0000	0.0000	0
2023/01/24	R202	02/02/2023			Bond Future	250.7280	250.7280	247.2322	247.2322	(1.394)	0.0000	0.0000	1,246
2023/01/24	R202	04/05/2023			Bond Future	255.6262	255.6262	252.0602	252.0602	(1.395)	0.0000	0.0000	4,903
2023/01/24	R202	03/08/2023			Bond Future	256.0983	256.0983	252.4572	252.4572	(1.422)	0.0000	0.0000	460
2023/01/24	R202	02/11/2023			Bond Future	261.5257	261.5257	257.8072	257.8072	(1.422)	0.0000	0.0000	0
2023/01/24	R202	01/02/2024			Bond Future	261.6101	261.6101	257.8209	257.8209	(1.448)	0.0000	0.0000	0
2023/01/24	R209	02/02/2023	10.78	Call	Bond Future	199.1700	0.1992	261.1000	0.2611	31.094	0	0	0
2023/01/24	R209	02/02/2023	10.79	Call	Bond Future	210.8800	0.2109	275.9600	0.2760	30.861	0	0	0
2023/01/24	R209	02/02/2023	10.80	Put	Bond Future	1,514.2700	1.5143	1,209.4000	1.2094	(20.133)	0	0	0
2023/01/24	R209	02/02/2023			Bond Future	11.0453	69.3677	10.9737	69.7409	(0.648)	0.0000	0.0000	11,626
2023/01/24	R209	02/02/2023	10.78	Put	Bond Future	1,597.1500	1.5972	1,285.8700	1.2859	(19.490)	0	0	0
2023/01/24	R209	02/02/2023	10.79	Put	Bond Future	1,555.4300	1.5554	1,247.3000	1.2473	(19.810)	0	0	0
2023/01/24	R209	02/02/2023	10.80	Call	Bond Future	223.0800	0.2231	291.4200	0.2914	30.635	0	0	0
2023/01/24	R209	04/05/2023	11.50	Put	Bond Future	1,690.2200	1.6902	1,542.1400	1.5421	(8.761)	0	0	0
2023/01/24	R209	04/05/2023	11.09	Call	Bond Future	2,258.6800	2.2587	2,440.4700	2.4405	8.049	0	0	0
2023/01/24	R209	04/05/2023	11.09	Put	Bond Future	2,565.9400	2.5659	2,367.8200	2.3678	(7.721)	0	0	0
2023/01/24	R209	04/05/2023	11.10	Call	Bond Future	2,284.9300	2.2849	2,468.0200	2.4680	8.013	0	0	0
2023/01/24	R209	04/05/2023	11.10	Put	Bond Future	2,540.7600	2.5408	2,343.9400	2.3439	(7.747)	0	0	0
2023/01/24	R209	04/05/2023	10.00	Call	Bond Future	400.8400	0.4008	453.0000	0.4530	13.013	0	0	500
2023/01/24	R209	04/05/2023	10.00	Put	Bond Future	6,656.6300	6.6566	6,328.8800	6.3289	(4.924)	0	0	0
2023/01/24	R209	04/05/2023	10.50	Call	Bond Future	1,003.4100	1.0034	1,108.7700	1.1088	10.500	0	0	2,500
2023/01/24	R209	04/05/2023	10.50	Put	Bond Future	4,443.9800	4.4440	4,169.4300	4.1694	(6.178)	0	0	0
2023/01/24	R209	04/05/2023			Bond Future	11.1499	67.5542	11.0759	67.9341	(0.664)	0.0000	0.0000	17,568
2023/01/24	R209	04/05/2023	11.50	Call	Bond Future	3,447.1400	3.4471	3,678.9700	3.6790	6.725	0	0	1,000
2023/01/24	R209	04/05/2023	12.50	Call	Bond Future	6,992.3400	6.9923	7,310.0200	7.3100	4.543	0	0	0
2023/01/24	R209	04/05/2023	12.50	Put	Bond Future	560.2800	0.5603	498.0500	0.4980	(11.107)	0	0	8,500
2023/01/24	R209	04/05/2023	11.11	Call	Bond Future	2,311.3300	2.3113	2,495.7000	2.4957	7.977	0	0	0
2023/01/24	R209	04/05/2023	11.11	Put	Bond Future	2,515.8000	2.5158	2,320.2600	2.3203	(7.772)	0	0	0
2023/01/24	R209	04/05/2023	11.00	Call	Bond Future	2,029.4500	2.0294	2,199.5500	2.1996	8.382	0	0	2,500
2023/01/24	R209	04/05/2023	11.00	Put	Bond Future	2,801.9900	2.8020	2,592.1800	2.5922	(7.488)	0	0	6,250
2023/01/24	R209	03/08/2023	11.94	Call	Bond Future	5,394.7700	5.3948	5,651.7200	5.6517	4.763	0	0	0
2023/01/24	R209	03/08/2023	11.95	Put	Bond Future	1,986.0100	1.9860	1,856.3400	1.8563	(6.529)	0	0	0
2023/01/24	R209	03/08/2023	11.93	Call	Bond Future	5,362.6100	5.3626	5,618.8200	5.6188	4.778	0	0	0
2023/01/24	R209	03/08/2023			Bond Future	11.2417	68.9364	11.1652	69.3238	(0.681)	0.0000	0.0000	1,690
2023/01/24	R209	03/08/2023	11.94	Put	Bond Future	2,000.8200	2.0008	1,870.4000	1.8704	(6.518)	0	0	0
2023/01/24	R209	03/08/2023	11.95	Call	Bond Future	5,426.7900	5.4268	5,684.4900	5.6845	4.749	0	0	0
2023/01/24	R209	03/08/2023	11.93	Put	Bond Future	2,015.5500	2.0156	1,884.3900	1.8844	(6.507)	0	0	0
2023/01/24	R209	02/11/2023	11.34	Call	Bond Future	3,931.1400	3.9311	4,137.2400	4.1372	5.243	0	0	0
2023/01/24	R209	02/11/2023	11.34	Put	Bond Future	3,886.9800	3.8870	3,697.7600	3.6978	(4.868)	0	0	0
2023/01/24	R209	02/11/2023	11.33	Call	Bond Future	3,904.6400	3.9046	4,109.9500	4.1100	5.258	0	0	0
2023/01/24	R209	02/11/2023	11.33	Put	Bond Future	3,910.1500	3.9101	3,720.1400	3.7201	(4.859)	0	0	0
2023/01/24	R209	02/11/2023			Bond Future	11.3311	67.2299	11.2519	67.6252	(0.699)	0.0000	0.0000	5,720
2023/01/24	R209	02/11/2023	11.35	Call	Bond Future	3,957.4700	3.9575	4,164.3700	4.1644	5.228	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	R209	02/11/2023	11.35	Put	Bond Future	3,863.6900	3.8637	3,675.2700	3.6753	(4.877)	0	0	0
2023/01/24	R209	01/02/2024	12.13	Put	Bond Future	3,009.5100	3.0095	2,863.2800	2.8633	(4.859)	0	0	0
2023/01/24	R209	01/02/2024	12.14	Call	Bond Future	6,239.9600	6.2400	6,497.5700	6.4976	4.128	0	0	0
2023/01/24	R209	01/02/2024	12.14	Put	Bond Future	2,993.3000	2.9933	2,847.6800	2.8477	(4.865)	0	0	0
2023/01/24	R209	01/02/2024			Bond Future	11.4519	68.5041	11.3697	68.9073	(0.718)	0.0000	0.0000	0
2023/01/24	R209	01/02/2024	12.13	Call	Bond Future	6,210.5900	6.2106	6,467.5900	6.4676	4.138	0	0	0
2023/01/24	R209	01/02/2024	12.12	Call	Bond Future	6,180.9900	6.1810	6,437.3900	6.4374	4.148	0	0	0
2023/01/24	R209	01/02/2024	12.12	Put	Bond Future	3,025.5500	3.0256	2,878.7200	2.8787	(4.853)	0	0	0
2023/01/24	R210	02/02/2023			Bond Future	223.8788	223.8788	223.8836	223.8836	0.002	0.0000	0.0000	118
2023/01/24	R210	04/05/2023			Bond Future	225.1638	225.1638	225.1670	225.1670	0.001	0.0000	0.0000	386
2023/01/24	R210	03/08/2023			Bond Future	229.8223	229.8223	229.8246	229.8246	0.001	0.0000	0.0000	300
2023/01/24	R210	02/11/2023			Bond Future	231.5307	231.5307	231.5325	231.5325	0.001	0.0000	0.0000	0
2023/01/24	R210	01/02/2024			Bond Future	235.9819	235.9819	235.9850	235.9850	0.001	0.0000	0.0000	0
2023/01/24	R213	02/02/2023	10.01	Call	Bond Future	195.3700	0.1954	240.6100	0.2406	23.156	0	0	0
2023/01/24	R213	02/02/2023	10.43	Put	Bond Future	294.2400	0.2942	199.0300	0.1990	(32.358)	0	0	0
2023/01/24	R213	02/02/2023	12.20	Call	Bond Future	8,737.7600	8.7378	9,008.9800	9.0090	3.104	0	0	0
2023/01/24	R213	02/02/2023	12.20	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	912
2023/01/24	R213	02/02/2023	10.22	Put	Bond Future	661.0000	0.6610	498.6800	0.4987	(24.557)	0	0	0
2023/01/24	R213	02/02/2023	10.23	Call	Bond Future	607.7800	0.6078	720.0400	0.7200	18.470	0	0	0
2023/01/24	R213	02/02/2023	10.35	Call	Bond Future	947.5900	0.9476	1,099.4400	1.0994	16.025	0	0	0
2023/01/24	R213	02/02/2023	10.35	Put	Bond Future	406.8900	0.4069	287.5100	0.2875	(29.340)	0	0	476
2023/01/24	R213	02/02/2023			Bond Future	10.2363	85.6120	10.1797	85.8832	(0.554)	0.0000	0.0000	20,450
2023/01/24	R213	02/02/2023	9.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2023/01/24	R213	02/02/2023	9.16	Put	Bond Future	5,351.4500	5.3514	5,080.2200	5.0802	(5.068)	0	0	0
2023/01/24	R213	02/02/2023	10.01	Put	Bond Future	1,285.6600	1.2857	1,059.6700	1.0597	(17.578)	0	0	476
2023/01/24	R213	02/02/2023	10.21	Call	Bond Future	558.5400	0.5585	664.1100	0.6641	18.901	0	0	0
2023/01/24	R213	02/02/2023	10.21	Put	Bond Future	684.4900	0.6845	518.8300	0.5188	(24.202)	0	0	0
2023/01/24	R213	02/02/2023	10.43	Call	Bond Future	1,212.8200	1.2128	1,388.8400	1.3888	14.513	0	0	912
2023/01/24	R213	02/02/2023	10.22	Call	Bond Future	582.9000	0.5829	691.8100	0.6918	18.684	0	0	0
2023/01/24	R213	02/02/2023	10.23	Put	Bond Future	638.0700	0.6381	479.1000	0.4791	(24.914)	0	0	0
2023/01/24	R213	04/05/2023	10.75	Call	Bond Future	3,271.2900	3.2713	3,441.9700	3.4420	5.218	0	0	0
2023/01/24	R213	04/05/2023	10.75	Put	Bond Future	1,384.2400	1.3842	1,279.0700	1.2791	(7.598)	0	0	0
2023/01/24	R213	04/05/2023			Bond Future	10.3392	83.7116	10.2802	83.9874	(0.571)	0.0000	0.0000	32,873
2023/01/24	R213	04/05/2023	10.74	Call	Bond Future	3,241.4200	3.2414	3,411.2600	3.4113	5.240	0	0	0
2023/01/24	R213	04/05/2023	10.74	Put	Bond Future	1,399.6600	1.3997	1,293.6500	1.2937	(7.574)	0	0	0
2023/01/24	R213	04/05/2023	10.73	Call	Bond Future	3,211.6700	3.2117	3,380.6600	3.3807	5.262	0	0	0
2023/01/24	R213	04/05/2023	10.73	Put	Bond Future	1,415.2200	1.4152	1,308.3600	1.3084	(7.551)	0	0	0
2023/01/24	R213	03/08/2023	11.62	Put	Bond Future	1,103.6500	1.1036	1,034.0100	1.0340	(6.310)	0	0	0
2023/01/24	R213	03/08/2023	11.63	Call	Bond Future	6,345.0100	6.3450	6,556.9000	6.5569	3.339	0	0	0
2023/01/24	R213	03/08/2023			Bond Future	10.4270	85.4237	10.3654	85.7048	(0.591)	0.0000	0.0000	0
2023/01/24	R213	03/08/2023	11.62	Call	Bond Future	6,312.1300	6.3121	6,523.5700	6.5236	3.350	0	0	0
2023/01/24	R213	03/08/2023	11.63	Put	Bond Future	1,094.6700	1.0947	1,025.4800	1.0255	(6.321)	0	0	0
2023/01/24	R213	03/08/2023	11.61	Call	Bond Future	6,279.2800	6.2793	6,490.2600	6.4903	3.360	0	0	0
2023/01/24	R213	03/08/2023	11.61	Put	Bond Future	1,112.7000	1.1127	1,042.6000	1.0426	(6.300)	0	0	0
2023/01/24	R213	02/11/2023	11.13	Call	Bond Future	4,816.5000	4.8165	4,997.7900	4.9978	3.764	0	0	0
2023/01/24	R213	02/11/2023	11.13	Put	Bond Future	2,148.7100	2.1487	2,043.1400	2.0431	(4.913)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	R213	02/11/2023			Bond Future	10.5163	83.6607	10.4518	83.9475	(0.613)	0.0000	0.0000	1,911
2023/01/24	R213	02/11/2023	11.12	Call	Bond Future	4,788.2300	4.7882	4,968.9900	4.9690	3.775	0	0	0
2023/01/24	R213	02/11/2023	11.12	Put	Bond Future	2,163.0300	2.1630	2,056.9300	2.0569	(4.905)	0	0	0
2023/01/24	R213	02/11/2023	11.11	Call	Bond Future	4,760.0200	4.7600	4,940.2400	4.9402	3.786	0	0	0
2023/01/24	R213	02/11/2023	11.11	Put	Bond Future	2,177.4400	2.1774	2,070.8000	2.0708	(4.897)	0	0	0
2023/01/24	R213	01/02/2024	11.71	Call	Bond Future	6,250.4400	6.2504	6,453.9300	6.4539	3.256	0	0	0
2023/01/24	R213	01/02/2024	11.71	Put	Bond Future	1,853.8000	1.8538	1,764.5500	1.7646	(4.814)	0	0	0
2023/01/24	R213	01/02/2024	11.70	Call	Bond Future	6,221.0200	6.2210	6,424.0900	6.4241	3.264	0	0	0
2023/01/24	R213	01/02/2024	11.70	Put	Bond Future	1,864.6100	1.8646	1,774.9400	1.7749	(4.809)	0	0	0
2023/01/24	R213	01/02/2024			Bond Future	10.6540	85.2480	10.5862	85.5407	(0.636)	0.0000	0.0000	0
2023/01/24	R213	01/02/2024	11.72	Call	Bond Future	6,279.9000	6.2799	6,483.8100	6.4838	3.247	0	0	0
2023/01/24	R213	01/02/2024	11.72	Put	Bond Future	1,843.0600	1.8431	1,754.2300	1.7542	(4.820)	0	0	0
2023/01/24	R214	02/02/2023	10.90	Put	Bond Future	2,431.4300	2.4314	2,047.4500	2.0475	(15.792)	0	0	0
2023/01/24	R214	02/02/2023	11.10	Call	Bond Future	272.3300	0.2723	359.7400	0.3597	32.097	0	0	0
2023/01/24	R214	02/02/2023	11.07	Call	Bond Future	231.8300	0.2318	308.0900	0.3081	32.895	0	0	0
2023/01/24	R214	02/02/2023	11.07	Put	Bond Future	1,627.3000	1.6273	1,290.0300	1.2900	(20.726)	0	0	0
2023/01/24	R214	02/02/2023	11.08	Call	Bond Future	244.8000	0.2448	324.6800	0.3247	32.631	0	0	0
2023/01/24	R214	02/02/2023	11.08	Put	Bond Future	1,584.7500	1.5847	1,251.1000	1.2511	(21.054)	0	0	0
2023/01/24	R214	02/02/2023			Bond Future	11.3254	66.0847	11.2488	66.4982	(0.676)	0.0000	0.0000	68,050
2023/01/24	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/24	R214	02/02/2023		Put	Bond Future	33,915.3100	33.9153	33,501.7800	33.5018	(1.219)	0	0	0
2023/01/24	R214	02/02/2023	10.30	Call	Bond Future	0.1600	0.0002	0.2000	0.0002	25.000	0	0	0
2023/01/24	R214	02/02/2023	10.30	Put	Bond Future	5,902.4200	5.9024	5,488.9300	5.4889	(7.005)	0	0	0
2023/01/24	R214	02/02/2023	10.90	Call	Bond Future	80.5800	0.0806	110.1300	0.1101	36.672	0	0	2,300
2023/01/24	R214	02/02/2023	11.80	Call	Bond Future	2,561.4100	2.5614	2,929.5200	2.9295	14.371	0	0	0
2023/01/24	R214	02/02/2023	11.80	Put	Bond Future	90.4400	0.0904	45.0200	0.0450	(50.221)	0	0	0
2023/01/24	R214	02/02/2023	11.09	Call	Bond Future	258.2900	0.2583	341.8800	0.3419	32.363	0	0	0
2023/01/24	R214	02/02/2023	11.09	Put	Bond Future	1,542.7800	1.5428	1,212.8400	1.2128	(21.386)	0	0	0
2023/01/24	R214	02/02/2023	11.10	Put	Bond Future	1,501.4400	1.5014	1,175.3200	1.1753	(21.720)	0	0	0
2023/01/24	R214	02/02/2023	11.60	Call	Bond Future	1,690.7700	1.6908	2,003.0400	2.0030	18.469	0	0	2,300
2023/01/24	R214	02/02/2023	11.60	Put	Bond Future	242.3900	0.2424	141.1300	0.1411	(41.776)	0	0	0
2023/01/24	R214	02/02/2023	11.00	Call	Bond Future	154.6600	0.1547	208.2300	0.2082	34.637	0	0	0
2023/01/24	R214	02/02/2023	11.00	Put	Bond Future	1,940.9000	1.9409	1,580.9400	1.5809	(18.546)	0	0	0
2023/01/24	R214	04/05/2023	11.36	Call	Bond Future	2,390.6000	2.3906	2,593.1100	2.5931	8.471	0	0	0
2023/01/24	R214	04/05/2023	11.36	Put	Bond Future	2,742.1500	2.7421	2,523.6000	2.5236	(7.970)	0	0	0
2023/01/24	R214	04/05/2023	11.37	Call	Bond Future	2,417.7100	2.4177	2,621.6100	2.6216	8.434	0	0	0
2023/01/24	R214	04/05/2023	11.37	Put	Bond Future	2,715.8700	2.7159	2,498.7100	2.4987	(7.996)	0	0	0
2023/01/24	R214	04/05/2023			Bond Future	11.4261	64.0613	11.3470	64.4823	(0.692)	0.0000	0.0000	22,721
2023/01/24	R214	04/05/2023	11.38	Call	Bond Future	2,444.9700	2.4450	2,650.2600	2.6503	8.396	0	0	0
2023/01/24	R214	04/05/2023	11.38	Put	Bond Future	2,689.8100	2.6898	2,474.0400	2.4740	(8.022)	0	0	0
2023/01/24	R214	03/08/2023	12.14	Call	Bond Future	5,417.8100	5.4178	5,696.3300	5.6963	5.141	0	0	0
2023/01/24	R214	03/08/2023	12.14	Put	Bond Future	2,284.3900	2.2844	2,133.5400	2.1335	(6.604)	0	0	0
2023/01/24	R214	03/08/2023	12.15	Call	Bond Future	5,449.9100	5.4499	5,729.2500	5.7292	5.126	0	0	0
2023/01/24	R214	03/08/2023	12.15	Put	Bond Future	2,268.2600	2.2683	2,118.2300	2.1182	(6.614)	0	0	0
2023/01/24	R214	03/08/2023			Bond Future	11.5163	65.3716	11.4346	65.8010	(0.709)	0.0000	0.0000	2,980
2023/01/24	R214	03/08/2023	12.16	Call	Bond Future	5,482.2300	5.4822	5,762.3800	5.7624	5.110	0	0	0
2023/01/24	R214	03/08/2023	12.16	Put	Bond Future	2,252.4200	2.2524	2,103.2000	2.1032	(6.625)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	R214	02/11/2023	11.45	Put	Bond Future	4,575.6600	4.5757	4,353.4500	4.3535	(4.856)	0	0	0
2023/01/24	R214	02/11/2023	11.46	Call	Bond Future	3,785.1100	3.7851	4,002.0700	4.0021	5.732	0	0	0
2023/01/24	R214	02/11/2023	11.46	Put	Bond Future	4,548.9400	4.5489	4,327.6200	4.3276	(4.865)	0	0	0
2023/01/24	R214	02/11/2023			Bond Future	11.6065	63.4421	11.5221	63.8804	(0.727)	0.0000	0.0000	0
2023/01/24	R214	02/11/2023	11.47	Call	Bond Future	3,811.1200	3.8111	4,028.9600	4.0290	5.716	0	0	0
2023/01/24	R214	02/11/2023	11.47	Put	Bond Future	4,522.3600	4.5224	4,301.9200	4.3019	(4.874)	0	0	0
2023/01/24	R214	02/11/2023	11.45	Call	Bond Future	3,759.1800	3.7592	3,975.2500	3.9752	5.748	0	0	0
2023/01/24	R214	01/02/2024	12.16	Call	Bond Future	5,832.6100	5.8326	6,101.3600	6.1014	4.608	0	0	0
2023/01/24	R214	01/02/2024	12.16	Put	Bond Future	3,698.1200	3.6981	3,519.9600	3.5200	(4.818)	0	0	0
2023/01/24	R214	01/02/2024			Bond Future	11.7281	64.6450	11.6406	65.0919	(0.746)	0.0000	0.0000	0
2023/01/24	R214	01/02/2024	12.14	Call	Bond Future	5,774.9000	5.7749	6,042.2500	6.0423	4.630	0	0	0
2023/01/24	R214	01/02/2024	12.14	Put	Bond Future	3,736.7200	3.7367	3,557.1600	3.5572	(4.805)	0	0	0
2023/01/24	R214	01/02/2024	12.15	Call	Bond Future	5,803.6100	5.8036	6,071.6600	6.0717	4.619	0	0	0
2023/01/24	R214	01/02/2024	12.15	Put	Bond Future	3,717.2500	3.7173	3,538.3900	3.5384	(4.812)	0	0	0
2023/01/24	R248	02/02/2023	11.00	Call	Bond Future	196.9600	0.1970	257.1100	0.2571	30.539	0	0	2,900
2023/01/24	R248	02/02/2023	11.00	Put	Bond Future	2,437.0600	2.4371	2,012.9900	2.0130	(17.401)	0	0	0
2023/01/24	R248	02/02/2023	11.60	Call	Bond Future	2,123.7500	2.1238	2,485.3500	2.4853	17.026	0	0	2,900
2023/01/24	R248	02/02/2023	11.60	Put	Bond Future	307.2500	0.3073	184.6300	0.1846	(39.909)	0	0	0
2023/01/24	R248	02/02/2023	11.70	Call	Bond Future	2,650.2100	2.6502	3,049.6900	3.0497	15.074	0	0	0
2023/01/24	R248	02/02/2023	11.70	Put	Bond Future	192.1400	0.1921	107.4000	0.1074	(44.103)	0	0	0
2023/01/24	R248	02/02/2023	11.08	Call	Bond Future	311.2500	0.3113	401.5900	0.4016	29.025	0	0	0
2023/01/24	R248	02/02/2023	11.08	Put	Bond Future	1,989.1400	1.9891	1,595.2600	1.5953	(19.802)	0	0	0
2023/01/24	R248	02/02/2023	11.10	Put	Bond Future	1,884.4800	1.8845	1,499.2700	1.4993	(20.441)	0	0	0
2023/01/24	R248	02/02/2023			Bond Future	11.3246	82.5585	11.2531	83.0428	(0.632)	0.0000	0.0000	55,768
2023/01/24	R248	02/02/2023	10.40	Call	Bond Future	0.7700	0.0008	0.9600	0.0010	24.675	0	0	0
2023/01/24	R248	02/02/2023	10.40	Put	Bond Future	6,683.3800	6.6834	6,199.3500	6.1993	(7.242)	0	0	0
2023/01/24	R248	02/02/2023	11.06	Call	Bond Future	279.0300	0.2790	361.1500	0.3612	29.431	0	0	0
2023/01/24	R248	02/02/2023	11.06	Put	Bond Future	2,096.8400	2.0968	1,694.7400	1.6947	(19.176)	0	0	0
2023/01/24	R248	02/02/2023	11.07	Call	Bond Future	294.8200	0.2948	381.0000	0.3810	29.231	0	0	0
2023/01/24	R248	02/02/2023	11.07	Put	Bond Future	2,042.6100	2.0426	1,644.5700	1.6446	(19.487)	0	0	0
2023/01/24	R248	02/02/2023	11.10	Call	Bond Future	346.0900	0.3461	445.1000	0.4451	28.608	0	0	0
2023/01/24	R248	04/05/2023	11.35	Call	Bond Future	2,973.4100	2.9734	3,207.2500	3.2073	7.864	0	0	0
2023/01/24	R248	04/05/2023	11.35	Put	Bond Future	3,490.6000	3.4906	3,231.4400	3.2314	(7.425)	0	0	0
2023/01/24	R248	04/05/2023			Bond Future	11.4276	79.6921	11.3536	80.1851	(0.647)	0.0000	0.0000	249,804
2023/01/24	R248	04/05/2023	11.34	Call	Bond Future	2,939.8500	2.9399	3,172.0600	3.1721	7.899	0	0	0
2023/01/24	R248	04/05/2023	11.34	Put	Bond Future	3,524.1300	3.5241	3,263.3400	3.2633	(7.400)	0	0	0
2023/01/24	R248	04/05/2023	11.33	Call	Bond Future	2,906.4800	2.9065	3,137.0500	3.1370	7.933	0	0	0
2023/01/24	R248	04/05/2023	11.33	Put	Bond Future	3,557.9400	3.5579	3,295.5100	3.2955	(7.376)	0	0	0
2023/01/24	R248	03/08/2023	12.11	Call	Bond Future	6,640.3600	6.6404	6,961.1600	6.9612	4.831	0	0	0
2023/01/24	R248	03/08/2023	12.11	Put	Bond Future	2,969.1200	2.9691	2,787.2500	2.7873	(6.125)	0	0	0
2023/01/24	R248	03/08/2023			Bond Future	11.5231	81.2847	11.4465	81.7874	(0.665)	0.0000	0.0000	0
2023/01/24	R248	03/08/2023	12.10	Call	Bond Future	6,601.0800	6.6011	6,920.9100	6.9209	4.845	0	0	0
2023/01/24	R248	03/08/2023	12.10	Put	Bond Future	2,989.8100	2.9898	2,806.9700	2.8070	(6.115)	0	0	0
2023/01/24	R248	03/08/2023	12.09	Call	Bond Future	6,561.6300	6.5616	6,880.5000	6.8805	4.860	0	0	0
2023/01/24	R248	03/08/2023	12.09	Put	Bond Future	3,010.4200	3.0104	2,826.6200	2.8266	(6.105)	0	0	0
2023/01/24	R248	02/11/2023	11.48	Call	Bond Future	4,800.0200	4.8000	5,055.0700	5.0551	5.314	0	0	0
2023/01/24	R248	02/11/2023	11.49	Put	Bond Future	5,611.9700	5.6120	5,355.0000	5.3550	(4.579)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/24	R248	02/11/2023	11.47	Call	Bond Future	4,767.2200	4.7672	5,021.2400	5.0212	5.328	0	0	0
2023/01/24	R248	02/11/2023			Bond Future	11.6099	78.5658	11.5308	79.0789	(0.682)	0.0000	0.0000	0
2023/01/24	R248	02/11/2023	11.48	Put	Bond Future	5,644.9600	5.6450	5,386.9600	5.3870	(4.570)	0	0	0
2023/01/24	R248	02/11/2023	11.49	Call	Bond Future	4,832.6300	4.8326	5,088.7100	5.0887	5.299	0	0	0
2023/01/24	R248	02/11/2023	11.47	Put	Bond Future	5,677.8500	5.6778	5,418.8200	5.4188	(4.562)	0	0	0
2023/01/24	R248	01/02/2024	12.15	Call	Bond Future	7,146.6400	7.1466	7,460.4400	7.4604	4.391	0	0	0
2023/01/24	R248	01/02/2024	12.15	Put	Bond Future	4,538.6000	4.5386	4,329.1900	4.3292	(4.614)	0	0	0
2023/01/24	R248	01/02/2024	12.14	Call	Bond Future	7,111.0400	7.1110	7,424.0200	7.4240	4.401	0	0	0
2023/01/24	R248	01/02/2024	12.14	Put	Bond Future	4,562.5700	4.5626	4,352.3400	4.3523	(4.608)	0	0	0
2023/01/24	R248	01/02/2024			Bond Future	11.7251	80.0920	11.6429	80.6152	(0.701)	0.0000	0.0000	13,000
2023/01/24	R248	01/02/2024	12.16	Call	Bond Future	7,182.5900	7.1826	7,497.2200	7.4972	4.380	0	0	0
2023/01/24	R248	01/02/2024	12.16	Put	Bond Future	4,515.0600	4.5151	4,306.4800	4.3065	(4.620)	0	0	0

Total

1970762