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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/01/2023 TO 25/01/2023

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
2023/01/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	2025	02/02/2023		Bond Future	166.2200	166.2200	166.2569	166.2569	0.022	0.0000	0.0000	6,272
2023/01/25	2025	04/05/2023		Bond Future	169.4660	169.4660	169.4999	169.4999	0.020	0.0000	0.0000	4,937
2023/01/25	2025	03/08/2023		Bond Future	171.2308	171.2308	171.2632	171.2632	0.019	0.0000	0.0000	214
2023/01/25	2025	02/11/2023		Bond Future	174.8593	174.8593	174.8915	174.8915	0.018	0.0000	0.0000	0
2023/01/25	2025	01/02/2024		Bond Future	176.4377	176.4377	176.4730	176.4730	0.020	0.0000	0.0000	0
2023/01/25	2029	02/02/2023		Bond Future	120.4947	120.4947	120.5815	120.5815	0.072	0.0000	0.0000	964
2023/01/25	2029	04/05/2023		Bond Future	121.5511	121.5511	121.6369	121.6369	0.071	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
2023/01/25	2029	03/08/2023			Bond Future	124.0653		124.0653	124.1514	0.069	0.0000	0.0000	728
2023/01/25	2029	02/11/2023			Bond Future	125.3667		125.3667	125.4539	0.070	0.0000	0.0000	0
2023/01/25	2029	01/02/2024			Bond Future	127.7782		127.7782	127.8689	0.071	0.0000	0.0000	0
2023/01/25	2030	02/02/2023	8.81	Put	Bond Future	4,548.2600	4.5483	4,177.0400	4.1770	(8.162)	0	0	0
2023/01/25	2030	02/02/2023	9.04	Call	Bond Future	0.2800	0.0003	0.4900	0.0005	75.000	0	0	0
2023/01/25	2030	02/02/2023	9.04	Put	Bond Future	3,407.6200	3.4076	3,036.6100	3.0366	(10.888)	0	0	0
2023/01/25	2030	02/02/2023	9.08	Put	Bond Future	3,211.3100	3.2113	2,840.5800	2.8406	(11.545)	0	0	0
2023/01/25	2030	02/02/2023	11.16	Put	Bond Future	0.1100	0.0001	0.0200	0.0000	(81.818)	0	0	388
2023/01/25	2030	02/02/2023	11.35	Call	Bond Future	7,153.2500	7.1533	7,524.4500	7.5245	5.189	0	0	5,000
2023/01/25	2030	02/02/2023	11.35	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/01/25	2030	02/02/2023	9.99	Call	Bond Future	1,322.8500	1.3228	1,603.9300	1.6039	21.248	0	0	0
2023/01/25	2030	02/02/2023	10.00	Call	Bond Future	1,359.9100	1.3599	1,644.4000	1.6444	20.920	0	0	0
2023/01/25	2030	02/02/2023	10.01	Put	Bond Future	176.8200	0.1768	93.4200	0.0934	(47.167)	0	0	0
2023/01/25	2030	02/02/2023	9.80	Call	Bond Future	699.9600	0.7000	900.6500	0.9006	28.672	0	0	0
2023/01/25	2030	02/02/2023	9.94	Put	Bond Future	246.9500	0.2470	138.4300	0.1384	(43.944)	0	0	102
2023/01/25	2030	02/02/2023	9.20	Call	Bond Future	5.3400	0.0053	8.8800	0.0089	66.292	0	0	0
2023/01/25	2030	02/02/2023	9.20	Put	Bond Future	2,629.0500	2.6290	2,261.3700	2.2614	(13.985)	0	0	0
2023/01/25	2030	02/02/2023	9.66	Call	Bond Future	366.2500	0.3663	496.9500	0.4970	35.686	0	0	0
2023/01/25	2030	02/02/2023	9.66	Put	Bond Future	782.0500	0.7820	541.5300	0.5415	(30.755)	0	0	102
2023/01/25	2030	02/02/2023			Bond Future	9.7482	91.4457	9.6694	91.8169	(0.808)	0.0000	0.0000	34,614
2023/01/25	2030	02/02/2023	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	102
2023/01/25	2030	02/02/2023	9.08	Call	Bond Future	0.6500	0.0007	1.1400	0.0011	75.385	0	0	388
2023/01/25	2030	02/02/2023	11.55	Call	Bond Future	7,995.6400	7.9956	8,366.8500	8.3668	4.643	0	0	5,000
2023/01/25	2030	02/02/2023	11.55	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/01/25	2030	02/02/2023	11.12	Call	Bond Future	6,171.1400	6.1711	6,542.2400	6.5422	6.013	0	0	0
2023/01/25	2030	02/02/2023	11.12	Put	Bond Future	0.1400	0.0001	0.0200	0.0000	(85.714)	0	0	0
2023/01/25	2030	02/02/2023	11.16	Call	Bond Future	6,342.9800	6.3430	6,714.1100	6.7141	5.851	0	0	0
2023/01/25	2030	02/02/2023	9.99	Put	Bond Future	194.9200	0.1949	104.7800	0.1048	(46.245)	0	0	0
2023/01/25	2030	02/02/2023	10.00	Put	Bond Future	185.7200	0.1857	98.9900	0.0990	(46.699)	0	0	0
2023/01/25	2030	02/02/2023	10.01	Call	Bond Future	1,397.2500	1.3972	1,685.0700	1.6851	20.599	0	0	0
2023/01/25	2030	02/02/2023	9.80	Put	Bond Future	456.8000	0.4568	286.2700	0.2863	(37.331)	0	0	0
2023/01/25	2030	02/02/2023	9.83	Call	Bond Future	786.4600	0.7865	1,001.5200	1.0015	27.345	0	0	388
2023/01/25	2030	02/02/2023	9.83	Put	Bond Future	402.8700	0.4029	246.7100	0.2467	(38.762)	0	0	0
2023/01/25	2030	02/02/2023	9.94	Call	Bond Future	1,143.1000	1.1431	1,405.8000	1.4058	22.981	0	0	0
2023/01/25	2030	02/02/2023	9.79	Call	Bond Future	672.2700	0.6723	868.0700	0.8681	29.125	0	0	0
2023/01/25	2030	02/02/2023	9.79	Put	Bond Future	475.9800	0.4760	300.5600	0.3006	(36.854)	0	0	0
2023/01/25	2030	04/05/2023	11.34	Call	Bond Future	6,826.0600	6.8261	7,156.9900	7.1570	4.848	0	0	0
2023/01/25	2030	04/05/2023	11.34	Put	Bond Future	323.3200	0.3233	277.9100	0.2779	(14.045)	0	0	150
2023/01/25	2030	04/05/2023	10.42	Call	Bond Future	3,610.2200	3.6102	3,868.9600	3.8690	7.167	0	0	479
2023/01/25	2030	04/05/2023	10.42	Put	Bond Future	1,041.8100	1.0418	924.2100	0.9242	(11.288)	0	0	0
2023/01/25	2030	04/05/2023	10.52	Call	Bond Future	3,929.9200	3.9299	4,199.1400	4.1991	6.851	0	0	0
2023/01/25	2030	04/05/2023	10.52	Put	Bond Future	922.8100	0.9228	815.6900	0.8157	(11.608)	0	0	0
2023/01/25	2030	04/05/2023	10.53	Call	Bond Future	3,962.3500	3.9624	4,232.5800	4.2326	6.820	0	0	0
2023/01/25	2030	04/05/2023	10.53	Put	Bond Future	911.5200	0.9115	805.4100	0.8054	(11.641)	0	0	0
2023/01/25	2030	04/05/2023	9.67	Call	Bond Future	1,616.6100	1.6166	1,780.1600	1.7802	10.117	0	0	479
2023/01/25	2030	04/05/2023	9.67	Put	Bond Future	2,427.7500	2.4278	2,214.9600	2.2150	(8.765)	0	0	0
2023/01/25	2030	04/05/2023	9.78	Call	Bond Future	1,855.4500	1.8554	2,034.1000	2.0341	9.628	0	0	388

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/25	2030	04/05/2023	9.78	Put	Bond Future	2,160.8900		2.1609	1,963.2000	1.9632	(9.149)	0	0	0
2023/01/25	2030	04/05/2023	10.00	Call	Bond Future	2,392.8100		2.3928	2,601.0200	2.6010	8.701	0	0	1,080
2023/01/25	2030	04/05/2023	10.00	Put	Bond Future	1,697.2900		1.6973	1,529.1600	1.5292	(9.906)	0	0	0
2023/01/25	2030	04/05/2023	9.03	Call	Bond Future	629.8800		0.6299	712.5700	0.7126	13.128	0	0	388
2023/01/25	2030	04/05/2023	9.03	Put	Bond Future	4,454.0100		4.4540	4,160.3600	4.1604	(6.593)	0	0	0
2023/01/25	2030	04/05/2023	9.58	Put	Bond Future	2,663.5700		2.6636	2,438.4500	2.4384	(8.452)	0	0	0
2023/01/25	2030	04/05/2023			Bond Future	9.8468		93.2088	9.7645	93.5851	(0.836)	0.0000	0.0000	83,367
2023/01/25	2030	04/05/2023	12.57	Call	Bond Future	11,462.9700		11.4630	11,831.7900	11.8318	3.217	0	0	0
2023/01/25	2030	04/05/2023	12.57	Put	Bond Future	40.1000		0.0401	32.5800	0.0326	(18.753)	0	0	350
2023/01/25	2030	04/05/2023	11.62	Call	Bond Future	7,878.2700		7.8783	8,221.7200	8.2217	4.359	0	0	0
2023/01/25	2030	04/05/2023	11.62	Put	Bond Future	222.2600		0.2223	189.3700	0.1894	(14.798)	0	0	388
2023/01/25	2030	04/05/2023	12.04	Call	Bond Future	9,460.5200		9.4605	9,818.5400	9.8185	3.784	0	0	0
2023/01/25	2030	04/05/2023	12.04	Put	Bond Future	111.7900		0.1118	93.4700	0.0935	(16.388)	0	0	1,080
2023/01/25	2030	04/05/2023	12.50	Call	Bond Future	11,199.0400		11.1990	11,566.8600	11.5669	3.284	0	0	0
2023/01/25	2030	04/05/2023	12.50	Put	Bond Future	46.2300		0.0462	37.7100	0.0377	(18.430)	0	0	479
2023/01/25	2030	04/05/2023	10.54	Call	Bond Future	3,994.8700		3.9949	4,266.1200	4.2661	6.790	0	0	0
2023/01/25	2030	04/05/2023	10.54	Put	Bond Future	900.3500		0.9003	795.2600	0.7953	(11.672)	0	0	0
2023/01/25	2030	04/05/2023	10.65	Call	Bond Future	4,359.2500		4.3593	4,641.1200	4.6411	6.466	0	0	350
2023/01/25	2030	04/05/2023	10.65	Put	Bond Future	785.9300		0.7859	691.4600	0.6915	(12.020)	0	0	0
2023/01/25	2030	04/05/2023	9.58	Call	Bond Future	1,436.0500		1.4360	1,587.2700	1.5873	10.530	0	0	150
2023/01/25	2030	03/08/2023	12.89	Call	Bond Future	12,112.7800		12.1128	12,479.3400	12.4793	3.026	0	0	0
2023/01/25	2030	03/08/2023	12.89	Put	Bond Future	127.0300		0.1270	110.8000	0.1108	(12.777)	0	0	350
2023/01/25	2030	03/08/2023	11.34	Call	Bond Future	6,712.5900		6.7126	7,023.4300	7.0234	4.631	0	0	0
2023/01/25	2030	03/08/2023	11.34	Put	Bond Future	736.0500		0.7361	664.1000	0.6641	(9.775)	0	0	0
2023/01/25	2030	03/08/2023	11.35	Call	Bond Future	6,746.6700		6.7467	7,058.0500	7.0580	4.615	0	0	0
2023/01/25	2030	03/08/2023	11.36	Put	Bond Future	722.9100		0.7229	652.0500	0.6520	(9.802)	0	0	0
2023/01/25	2030	03/08/2023	10.40	Call	Bond Future	3,746.0400		3.7460	3,987.7700	3.9878	6.453	0	0	1,012
2023/01/25	2030	03/08/2023	10.65	Call	Bond Future	4,479.5100		4.4795	4,743.1300	4.7431	5.885	0	0	350
2023/01/25	2030	03/08/2023	10.65	Put	Bond Future	1,364.0400		1.3640	1,244.8700	1.2449	(8.737)	0	0	0
2023/01/25	2030	03/08/2023			Bond Future	9.9301		91.1072	9.8438	91.4900	(0.869)	0.0000	0.0000	5,629
2023/01/25	2030	03/08/2023	12.59	Call	Bond Future	11,057.2900		11.0573	11,417.0600	11.4171	3.254	0	0	0
2023/01/25	2030	03/08/2023	12.59	Put	Bond Future	191.4200		0.1914	168.4000	0.1684	(12.026)	0	0	1,012
2023/01/25	2030	03/08/2023	11.35	Put	Bond Future	729.5400		0.7295	658.1300	0.6581	(9.788)	0	0	0
2023/01/25	2030	03/08/2023	11.36	Call	Bond Future	6,780.6100		6.7806	7,092.5400	7.0925	4.600	0	0	0
2023/01/25	2030	03/08/2023	10.40	Put	Bond Future	1,697.0900		1.6971	1,556.0300	1.5560	(8.312)	0	0	0
2023/01/25	2030	02/11/2023	10.81	Call	Bond Future	5,129.2000		5.1292	5,393.8800	5.3939	5.160	0	0	0
2023/01/25	2030	02/11/2023	10.81	Put	Bond Future	1,731.7000		1.7317	1,606.1100	1.6061	(7.252)	0	0	0
2023/01/25	2030	02/11/2023	10.80	Call	Bond Future	5,100.2500		5.1002	5,364.2400	5.3642	5.176	0	0	0
2023/01/25	2030	02/11/2023	10.80	Put	Bond Future	1,743.6900		1.7437	1,617.4100	1.6174	(7.242)	0	0	0
2023/01/25	2030	02/11/2023			Bond Future	9.9996		93.0182	9.9089	93.4085	(0.907)	0.0000	0.0000	149
2023/01/25	2030	02/11/2023	10.82	Call	Bond Future	5,158.2100		5.1582	5,423.5800	5.4236	5.145	0	0	0
2023/01/25	2030	02/11/2023	10.82	Put	Bond Future	1,719.7900		1.7198	1,594.8900	1.5949	(7.263)	0	0	0
2023/01/25	2030	01/02/2024	11.37	Call	Bond Future	6,573.0500		6.5730	6,863.7000	6.8637	4.422	0	0	0
2023/01/25	2030	01/02/2024	11.37	Put	Bond Future	1,576.0400		1.5760	1,467.5300	1.4675	(6.885)	0	0	0
2023/01/25	2030	01/02/2024			Bond Future	10.1212		90.7793	10.0252	91.1784	(0.949)	0.0000	0.0000	0
2023/01/25	2030	01/02/2024	11.36	Call	Bond Future	6,543.7400		6.5437	6,833.8500	6.8338	4.433	0	0	0
2023/01/25	2030	01/02/2024	11.36	Put	Bond Future	1,585.3600		1.5854	1,476.3100	1.4763	(6.879)	0	0	0
2023/01/25	2030	01/02/2024	11.35	Call	Bond Future	6,514.4600		6.5145	6,804.0300	6.8040	4.445	0	0	0

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2023/01/25	2030	01/02/2024	11.35	Put	Bond Future	1,594.7200	1.5947	1,485.1300	1.4851	(6.872)	0	0	0
2023/01/25	2032	02/02/2023	9.47	Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	500
2023/01/25	2032	02/02/2023	9.47	Put	Bond Future	5,084.3200	5.0843	4,552.9400	4.5529	(10.451)	0	0	0
2023/01/25	2032	02/02/2023	9.92	Call	Bond Future	32.3000	0.0323	56.4100	0.0564	74.644	0	0	750
2023/01/25	2032	02/02/2023	9.92	Put	Bond Future	2,581.7400	2.5817	2,074.4500	2.0744	(19.649)	0	0	0
2023/01/25	2032	02/02/2023	11.50	Call	Bond Future	5,661.0900	5.6611	6,191.0600	6.1911	9.362	0	0	0
2023/01/25	2032	02/02/2023	11.50	Put	Bond Future	1.8100	0.0018	0.3800	0.0004	(79.006)	0	0	8,000
2023/01/25	2032	02/02/2023	11.69	Call	Bond Future	6,579.0700	6.5791	7,110.0600	7.1101	8.071	0	0	0
2023/01/25	2032	02/02/2023	11.69	Put	Bond Future	0.4900	0.0005	0.0800	0.0001	(83.673)	0	0	0
2023/01/25	2032	02/02/2023	10.50	Call	Bond Future	1,037.0400	1.0370	1,369.3400	1.3693	32.043	0	0	0
2023/01/25	2032	02/02/2023	10.50	Put	Bond Future	451.9600	0.4520	252.8600	0.2529	(44.053)	0	0	454
2023/01/25	2032	02/02/2023	10.67	Call	Bond Future	1,692.6100	1.6926	2,112.3300	2.1123	24.797	0	0	750
2023/01/25	2032	02/02/2023	10.67	Put	Bond Future	216.1000	0.2161	104.4200	0.1044	(51.680)	0	0	0
2023/01/25	2032	02/02/2023	11.45	Call	Bond Future	5,417.5800	5.4176	5,947.0100	5.9470	9.772	0	0	0
2023/01/25	2032	02/02/2023	11.45	Put	Bond Future	2.5300	0.0025	0.5600	0.0006	(77.866)	0	0	8,000
2023/01/25	2032	02/02/2023	10.40	Call	Bond Future	720.1100	0.7201	989.1500	0.9892	37.361	0	0	0
2023/01/25	2032	02/02/2023	10.40	Put	Bond Future	665.1100	0.6651	402.7500	0.4027	(39.446)	0	0	0
2023/01/25	2032	02/02/2023	10.22	Call	Bond Future	307.9700	0.3080	458.9100	0.4589	49.011	0	0	500
2023/01/25	2032	02/02/2023	10.22	Put	Bond Future	1,217.8800	1.2179	837.4200	0.8374	(31.240)	0	0	0
2023/01/25	2032	02/02/2023			Bond Future	10.3897	90.4884	10.2903	91.0198	(0.956)	0.0000	0.0000	52,067
2023/01/25	2032	02/02/2023	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2023/01/25	2032	02/02/2023	9.31	Put	Bond Future	6,008.0500	6.0080	5,476.6500	5.4766	(8.845)	0	0	0
2023/01/25	2032	02/02/2023	12.75	Call	Bond Future	11,461.7900	11.4618	11,993.1900	11.9932	4.636	0	0	0
2023/01/25	2032	02/02/2023	12.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2023/01/25	2032	02/02/2023	11.84	Call	Bond Future	7,294.8100	7.2948	7,826.0600	7.8261	7.283	0	0	0
2023/01/25	2032	02/02/2023	11.84	Put	Bond Future	0.1700	0.0002	0.0200	0.0000	(88.235)	0	0	500
2023/01/25	2032	02/02/2023	10.38	Call	Bond Future	663.9800	0.6640	919.7600	0.9198	38.522	0	0	0
2023/01/25	2032	02/02/2023	10.38	Put	Bond Future	715.5000	0.7155	439.8800	0.4399	(38.521)	0	0	0
2023/01/25	2032	02/02/2023	10.39	Call	Bond Future	691.7000	0.6917	954.1300	0.9541	37.940	0	0	0
2023/01/25	2032	02/02/2023	10.39	Put	Bond Future	689.9400	0.6899	420.9700	0.4210	(38.985)	0	0	0
2023/01/25	2032	02/02/2023	10.16	Call	Bond Future	216.1700	0.2162	331.9600	0.3320	53.564	0	0	0
2023/01/25	2032	02/02/2023	10.16	Put	Bond Future	1,450.8300	1.4508	1,035.2200	1.0352	(28.646)	0	0	454
2023/01/25	2032	02/02/2023	10.30	Call	Bond Future	465.2700	0.4653	667.6200	0.6676	43.491	0	0	8,000
2023/01/25	2032	02/02/2023	10.30	Put	Bond Future	944.6100	0.9446	615.5600	0.6156	(34.834)	0	0	0
2023/01/25	2032	04/05/2023	13.43	Call	Bond Future	13,694.7100	13.6947	14,224.1900	14.2242	3.866	0	0	0
2023/01/25	2032	04/05/2023	13.43	Put	Bond Future	47.6500	0.0476	37.5400	0.0375	(21.217)	0	0	400
2023/01/25	2032	04/05/2023	10.89	Call	Bond Future	3,611.4100	3.6114	3,954.2200	3.9542	9.492	0	0	0
2023/01/25	2032	04/05/2023	10.89	Put	Bond Future	1,597.5600	1.5976	1,400.7800	1.4008	(12.318)	0	0	0
2023/01/25	2032	04/05/2023	11.06	Call	Bond Future	4,190.4800	4.1905	4,559.4000	4.5594	8.804	0	0	0
2023/01/25	2032	04/05/2023	11.06	Put	Bond Future	1,324.5800	1.3246	1,153.9100	1.1539	(12.885)	0	0	730
2023/01/25	2032	04/05/2023	11.37	Call	Bond Future	5,323.1800	5.3232	5,733.4500	5.7335	7.707	0	0	400
2023/01/25	2032	04/05/2023			Bond Future	10.4969	88.0732	10.3937	88.6128	(0.984)	0.0000	0.0000	175,656
2023/01/25	2032	04/05/2023	11.37	Put	Bond Future	932.3300	0.9323	803.0100	0.8030	(13.871)	0	0	0
2023/01/25	2032	04/05/2023	10.62	Call	Bond Future	2,768.3000	2.7683	3,065.2400	3.0652	10.726	0	0	400
2023/01/25	2032	04/05/2023	10.62	Put	Bond Future	2,131.1600	2.1312	1,888.5100	1.8885	(11.386)	0	0	0
2023/01/25	2032	04/05/2023	10.87	Call	Bond Future	3,545.6000	3.5456	3,885.1900	3.8852	9.578	0	0	0
2023/01/25	2032	04/05/2023	10.87	Put	Bond Future	1,632.7300	1.6327	1,432.7300	1.4327	(12.249)	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
2023/01/25	2032	04/05/2023	10.88	Call	Bond Future	3,578.4400	3.5784	3,919.6400	3.9196	9.535	0	0	0
2023/01/25	2032	04/05/2023	10.88	Put	Bond Future	1,615.0600	1.6151	1,416.6700	1.4167	(12.284)	0	0	0
2023/01/25	2032	04/05/2023	10.03	Call	Bond Future	1,331.2500	1.3313	1,518.3900	1.5184	14.057	0	0	730
2023/01/25	2032	04/05/2023	10.03	Put	Bond Future	3,805.8300	3.8058	3,453.3800	3.4534	(9.261)	0	0	0
2023/01/25	2032	04/05/2023	10.53	Call	Bond Future	2,510.7000	2.5107	2,791.3800	2.7914	11.179	0	0	730
2023/01/25	2032	04/05/2023	10.53	Put	Bond Future	2,338.9700	2.3390	2,080.0600	2.0801	(11.069)	0	0	0
2023/01/25	2032	03/08/2023	11.90	Call	Bond Future	7,527.7000	7.5277	7,955.8300	7.9558	5.687	0	0	5,000
2023/01/25	2032	03/08/2023	11.90	Put	Bond Future	1,178.0200	1.1780	1,056.7000	1.0567	(10.299)	0	0	0
2023/01/25	2032	03/08/2023	11.77	Call	Bond Future	7,053.9900	7.0540	7,471.3100	7.4713	5.916	0	0	0
2023/01/25	2032	03/08/2023	11.77	Put	Bond Future	1,305.8500	1.3059	1,173.7200	1.1737	(10.118)	0	0	0
2023/01/25	2032	03/08/2023	9.60	Call	Bond Future	1,190.9600	1.1910	1,337.2800	1.3373	12.286	0	0	1,500
2023/01/25	2032	03/08/2023	9.60	Put	Bond Future	6,416.0700	6.4161	6,012.9400	6.0129	(6.283)	0	0	0
2023/01/25	2032	03/08/2023	10.30	Call	Bond Future	2,500.9900	2.5010	2,744.0000	2.7440	9.717	0	0	1,500
2023/01/25	2032	03/08/2023	10.30	Put	Bond Future	3,985.2000	3.9852	3,678.7600	3.6788	(7.689)	0	0	0
2023/01/25	2032	03/08/2023			Bond Future	10.5885	89.8748	10.4810	90.4243	(1.016)	0.0000	0.0000	2,600
2023/01/25	2032	03/08/2023	11.75	Call	Bond Future	6,981.6700	6.9817	7,397.2600	7.3973	5.953	0	0	0
2023/01/25	2032	03/08/2023	11.75	Put	Bond Future	1,326.6000	1.3266	1,192.7400	1.1927	(10.090)	0	0	0
2023/01/25	2032	03/08/2023	11.76	Call	Bond Future	7,017.8000	7.0178	7,434.2600	7.4343	5.934	0	0	0
2023/01/25	2032	03/08/2023	11.76	Put	Bond Future	1,316.1800	1.3162	1,183.1900	1.1832	(10.104)	0	0	0
2023/01/25	2032	02/11/2023	11.24	Call	Bond Future	5,270.5000	5.2705	5,626.5300	5.6265	6.755	0	0	0
2023/01/25	2032	02/11/2023	11.24	Put	Bond Future	2,529.2400	2.5292	2,324.8800	2.3249	(8.080)	0	0	0
2023/01/25	2032	02/11/2023			Bond Future	10.6771	87.5986	10.5649	88.1590	(1.051)	0.0000	0.0000	0
2023/01/25	2032	02/11/2023	11.22	Call	Bond Future	5,208.4800	5.2085	5,562.4200	5.5624	6.795	0	0	0
2023/01/25	2032	02/11/2023	11.22	Put	Bond Future	2,562.6700	2.5627	2,356.2200	2.3562	(8.056)	0	0	0
2023/01/25	2032	02/11/2023	11.23	Call	Bond Future	5,239.6000	5.2396	5,594.5900	5.5946	6.775	0	0	0
2023/01/25	2032	02/11/2023	11.23	Put	Bond Future	2,546.0500	2.5460	2,340.6500	2.3406	(8.067)	0	0	0
2023/01/25	2032	01/02/2024	11.83	Call	Bond Future	6,899.8700	6.8999	7,301.5000	7.3015	5.821	0	0	0
2023/01/25	2032	01/02/2024	11.83	Put	Bond Future	2,125.2600	2.1253	1,954.4100	1.9544	(8.039)	0	0	0
2023/01/25	2032	01/02/2024	11.84	Call	Bond Future	6,932.3400	6.9323	7,334.7900	7.3348	5.805	0	0	0
2023/01/25	2032	01/02/2024	11.84	Put	Bond Future	2,112.7600	2.1128	1,942.7300	1.9427	(8.048)	0	0	0
2023/01/25	2032	01/02/2024			Bond Future	10.8075	89.2591	10.6898	89.8316	(1.089)	0.0000	0.0000	0
2023/01/25	2032	01/02/2024	11.85	Call	Bond Future	6,964.8400	6.9648	7,368.1200	7.3681	5.790	0	0	0
2023/01/25	2032	01/02/2024	11.85	Put	Bond Future	2,100.3200	2.1003	1,931.1200	1.9311	(8.056)	0	0	0
2023/01/25	2033	02/02/2023			Bond Future	115.0522	115.0522	115.2195	115.2195	0.145	0.0000	0.0000	1,175
2023/01/25	2033	04/05/2023			Bond Future	115.9131	115.9131	116.0811	116.0811	0.145	0.0000	0.0000	1,250
2023/01/25	2033	03/08/2023			Bond Future	118.3105	118.3105	118.4805	118.4805	0.144	0.0000	0.0000	6,141
2023/01/25	2033	02/11/2023			Bond Future	119.4000	119.4000	119.5729	119.5729	0.145	0.0000	0.0000	0
2023/01/25	2033	01/02/2024			Bond Future	121.6968	121.6968	121.8750	121.8750	0.146	0.0000	0.0000	0
2023/01/25	2037	02/02/2023	11.03	Call	Bond Future	416.4300	0.4164	654.7100	0.6547	57.220	0	0	0
2023/01/25	2037	02/02/2023	11.03	Put	Bond Future	1,233.0100	1.2330	779.4700	0.7795	(36.783)	0	0	0
2023/01/25	2037	02/02/2023	11.04	Call	Bond Future	437.7200	0.4377	684.5600	0.6846	56.392	0	0	0
2023/01/25	2037	02/02/2023	11.04	Put	Bond Future	1,193.2600	1.1933	748.2800	0.7483	(37.291)	0	0	0
2023/01/25	2037	02/02/2023	11.97	Call	Bond Future	4,649.6900	4.6497	5,335.1600	5.3352	14.742	0	0	0
2023/01/25	2037	02/02/2023			Bond Future	11.1647	81.5188	11.0505	82.2106	(1.023)	0.0000	0.0000	38,564
2023/01/25	2037	02/02/2023	11.05	Call	Bond Future	459.7200	0.4597	715.2100	0.7152	55.575	0	0	0
2023/01/25	2037	02/02/2023	11.05	Put	Bond Future	1,154.2900	1.1543	717.9600	0.7180	(37.801)	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
2023/01/25	2037	02/02/2023	11.10	Call	Bond Future	580.5200	0.5805	880.0800	0.8801	51.602	0	0	577
2023/01/25	2037	02/02/2023	11.10	Put	Bond Future	971.2200	0.9712	578.9600	0.5790	(40.388)	0	0	0
2023/01/25	2037	02/02/2023	11.97	Put	Bond Future	8.0200	0.0080	1.6700	0.0017	(79.177)	0	0	577
2023/01/25	2037	04/05/2023	13.73	Put	Bond Future	155.2100	0.1552	123.7100	0.1237	(20.295)	0	0	400
2023/01/25	2037	04/05/2023	11.94	Call	Bond Future	5,171.5600	5.1716	5,671.8900	5.6719	9.675	0	0	0
2023/01/25	2037	04/05/2023	11.03	Put	Bond Future	3,560.2300	3.5602	3,159.8900	3.1599	(11.245)	0	0	0
2023/01/25	2037	04/05/2023	11.30	Call	Bond Future	2,852.1500	2.8521	3,220.4100	3.2204	12.912	0	0	0
2023/01/25	2037	04/05/2023	11.30	Put	Bond Future	2,733.3900	2.7334	2,398.3300	2.3983	(12.258)	0	0	0
2023/01/25	2037	04/05/2023	11.31	Call	Bond Future	2,883.9100	2.8839	3,254.5100	3.2545	12.851	0	0	0
2023/01/25	2037	04/05/2023	11.31	Put	Bond Future	2,706.1900	2.7062	2,373.4700	2.3735	(12.295)	0	0	0
2023/01/25	2037	04/05/2023	10.95	Call	Bond Future	1,855.5700	1.8556	2,138.8000	2.1388	15.264	0	0	703
2023/01/25	2037	04/05/2023	10.95	Put	Bond Future	3,840.8200	3.8408	3,420.7300	3.4207	(10.938)	0	0	0
2023/01/25	2037	04/05/2023			Bond Future	11.2799	83.0905	11.1617	83.7939	(1.048)	0.0000	0.0000	60,612
2023/01/25	2037	04/05/2023	13.73	Call	Bond Future	12,918.9900	12.9190	13,590.8100	13.5908	5.200	0	0	0
2023/01/25	2037	04/05/2023	11.32	Call	Bond Future	2,915.8300	2.9158	3,288.7700	3.2888	12.790	0	0	0
2023/01/25	2037	04/05/2023	11.32	Put	Bond Future	2,679.2100	2.6792	2,348.8300	2.3488	(12.331)	0	0	0
2023/01/25	2037	04/05/2023	11.78	Call	Bond Future	4,544.2900	4.5443	5,015.4900	5.0155	10.369	0	0	400
2023/01/25	2037	04/05/2023	11.78	Put	Bond Future	1,665.1000	1.6651	1,432.9800	1.4330	(13.940)	0	0	0
2023/01/25	2037	04/05/2023	11.94	Put	Bond Future	1,403.0800	1.4031	1,200.0900	1.2001	(14.467)	0	0	703
2023/01/25	2037	04/05/2023	11.03	Call	Bond Future	2,062.8900	2.0629	2,365.8700	2.3659	14.687	0	0	400
2023/01/25	2037	03/08/2023	12.12	Call	Bond Future	6,367.8900	6.3679	6,856.3400	6.8563	7.671	0	0	0
2023/01/25	2037	03/08/2023	12.12	Put	Bond Future	2,263.2000	2.2632	2,035.1000	2.0351	(10.079)	0	0	0
2023/01/25	2037	03/08/2023	12.13	Call	Bond Future	6,405.0300	6.4050	6,894.8100	6.8948	7.647	0	0	0
2023/01/25	2037	03/08/2023	12.13	Put	Bond Future	2,246.5700	2.2466	2,019.8000	2.0198	(10.094)	0	0	0
2023/01/25	2037	03/08/2023			Bond Future	11.3859	80.5317	11.2633	81.2483	(1.076)	0.0000	0.0000	71,091
2023/01/25	2037	03/08/2023	12.14	Call	Bond Future	6,442.4300	6.4424	6,933.5300	6.9335	7.623	0	0	0
2023/01/25	2037	03/08/2023	12.14	Put	Bond Future	2,230.2600	2.2303	2,004.8100	2.0048	(10.109)	0	0	0
2023/01/25	2037	02/11/2023	11.57	Call	Bond Future	4,807.6200	4.8076	5,207.5300	5.2075	8.318	0	0	0
2023/01/25	2037	02/11/2023	11.55	Put	Bond Future	4,351.8300	4.3518	4,017.7100	4.0177	(7.678)	0	0	0
2023/01/25	2037	02/11/2023	11.56	Put	Bond Future	4,326.1500	4.3262	3,993.4700	3.9935	(7.690)	0	0	0
2023/01/25	2037	02/11/2023			Bond Future	11.4809	82.2211	11.3539	82.9522	(1.106)	0.0000	0.0000	0
2023/01/25	2037	02/11/2023	11.57	Put	Bond Future	4,300.3200	4.3003	3,969.0800	3.9691	(7.703)	0	0	0
2023/01/25	2037	02/11/2023	11.55	Call	Bond Future	4,745.6500	4.7456	5,142.6800	5.1427	8.366	0	0	0
2023/01/25	2037	02/11/2023	11.56	Call	Bond Future	4,776.7400	4.7767	5,175.2100	5.1752	8.342	0	0	0
2023/01/25	2037	01/02/2024	12.33	Call	Bond Future	7,316.4000	7.3164	7,802.3700	7.8024	6.642	0	0	0
2023/01/25	2037	01/02/2024	12.33	Put	Bond Future	3,434.1200	3.4341	3,173.7600	3.1738	(7.582)	0	0	0
2023/01/25	2037	01/02/2024			Bond Future	11.6120	79.5261	11.4798	80.2724	(1.138)	0.0000	0.0000	0
2023/01/25	2037	01/02/2024	12.31	Call	Bond Future	7,248.5300	7.2485	7,732.3100	7.7323	6.674	0	0	0
2023/01/25	2037	01/02/2024	12.31	Put	Bond Future	3,470.6000	3.4706	3,208.0500	3.2081	(7.565)	0	0	0
2023/01/25	2037	01/02/2024	12.32	Call	Bond Future	7,282.5900	7.2826	7,767.4600	7.7675	6.658	0	0	0
2023/01/25	2037	01/02/2024	12.32	Put	Bond Future	3,452.4600	3.4525	3,191.0000	3.1910	(7.573)	0	0	0
2023/01/25	2038	02/02/2023			Bond Future	127.1833	127.1833	129.1408	129.1408	1.539	0.0000	0.0000	1,403
2023/01/25	2038	04/05/2023			Bond Future	129.6669	129.6669	131.6599	131.6599	1.537	0.0000	0.0000	4,487
2023/01/25	2038	03/08/2023			Bond Future	130.3912	130.3912	132.4236	132.4236	1.559	0.0000	0.0000	0
2023/01/25	2038	02/11/2023			Bond Future	133.1545	133.1545	135.2292	135.2292	1.558	0.0000	0.0000	0
2023/01/25	2038	01/02/2024			Bond Future	133.7065	133.7065	135.8229	135.8229	1.583	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
2023/01/25	2040	02/02/2023	10.93	Call	Bond Future	93.7600	0.0938	175.8400	0.1758	87.543	0	0	0
2023/01/25	2040	02/02/2023	12.24	Call	Bond Future	5,526.4800	5.5265	6,327.7300	6.3277	14.498	0	0	0
2023/01/25	2040	02/02/2023	12.24	Put	Bond Future	5.5500	0.0056	0.9900	0.0010	(82.162)	0	0	0
2023/01/25	2040	02/02/2023	12.27	Call	Bond Future	5,698.2400	5.6982	6,500.3600	6.5004	14.077	0	0	0
2023/01/25	2040	02/02/2023	12.27	Put	Bond Future	4.4600	0.0045	0.7700	0.0008	(82.735)	0	0	388
2023/01/25	2040	02/02/2023	11.12	Call	Bond Future	312.5800	0.3126	526.3900	0.5264	68.402	0	0	0
2023/01/25	2040	02/02/2023	11.12	Put	Bond Future	1,712.0300	1.7120	1,120.0300	1.1200	(34.579)	0	0	0
2023/01/25	2040	02/02/2023	11.19	Call	Bond Future	449.1300	0.4491	727.3000	0.7273	61.935	0	0	563
2023/01/25	2040	02/02/2023	11.19	Put	Bond Future	1,387.9700	1.3880	860.3300	0.8603	(38.015)	0	0	0
2023/01/25	2040	02/02/2023	12.07	Put	Bond Future	17.9400	0.0179	4.0800	0.0041	(77.258)	0	0	563
2023/01/25	2040	02/02/2023	10.96	Call	Bond Future	116.0500	0.1161	214.0100	0.2140	84.412	0	0	388
2023/01/25	2040	02/02/2023	10.96	Put	Bond Future	2,583.2600	2.5833	1,875.4100	1.8754	(27.401)	0	0	0
2023/01/25	2040	02/02/2023			Bond Future	11.3346	82.7404	11.2103	83.5462	(1.096)	0.0000	0.0000	87,477
2023/01/25	2040	02/02/2023	10.18	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2023/01/25	2040	02/02/2023	10.18	Put	Bond Future	7,985.4400	7.9854	7,179.6500	7.1797	(10.091)	0	0	0
2023/01/25	2040	02/02/2023	10.21	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	388
2023/01/25	2040	02/02/2023	10.21	Put	Bond Future	7,763.1800	7.7632	6,957.4000	6.9574	(10.380)	0	0	0
2023/01/25	2040	02/02/2023	10.93	Put	Bond Future	2,763.5200	2.7635	2,039.7900	2.0398	(26.189)	0	0	0
2023/01/25	2040	02/02/2023	12.07	Call	Bond Future	4,547.6000	4.5476	5,339.5500	5.3396	17.415	0	0	0
2023/01/25	2040	02/02/2023	11.10	Call	Bond Future	279.7100	0.2797	476.4000	0.4764	70.319	0	0	0
2023/01/25	2040	02/02/2023	11.10	Put	Bond Future	1,811.4900	1.8115	1,202.3700	1.2024	(33.625)	0	0	0
2023/01/25	2040	02/02/2023	11.11	Call	Bond Future	295.8000	0.2958	500.9600	0.5010	69.358	0	0	0
2023/01/25	2040	02/02/2023	11.11	Put	Bond Future	1,761.3700	1.7614	1,160.7200	1.1607	(34.101)	0	0	0
2023/01/25	2040	04/05/2023	13.45	Put	Bond Future	351.6200	0.3516	283.8900	0.2839	(19.262)	0	0	486
2023/01/25	2040	04/05/2023	12.05	Put	Bond Future	1,620.7100	1.6207	1,373.6900	1.3737	(15.241)	0	0	684
2023/01/25	2040	04/05/2023	12.78	Call	Bond Future	8,523.8400	8.5238	9,214.4600	9.2145	8.102	0	0	0
2023/01/25	2040	04/05/2023	12.78	Put	Bond Future	735.6500	0.7356	606.7900	0.6068	(17.516)	0	0	388
2023/01/25	2040	04/05/2023	11.43	Call	Bond Future	2,942.2000	2.9422	3,363.9000	3.3639	14.333	0	0	0
2023/01/25	2040	04/05/2023	11.43	Put	Bond Future	3,063.3300	3.0633	2,665.5500	2.6656	(12.985)	0	0	0
2023/01/25	2040	04/05/2023	10.73	Put	Bond Future	5,877.9600	5.8780	5,283.4900	5.2835	(10.114)	0	0	0
2023/01/25	2040	04/05/2023			Bond Future	11.4491	84.3356	11.3206	85.1551	(1.122)	0.0000	0.0000	47,098
2023/01/25	2040	04/05/2023	13.45	Call	Bond Future	11,623.8500	11.6238	12,375.6000	12.3756	6.467	0	0	0
2023/01/25	2040	04/05/2023	11.48	Call	Bond Future	3,110.0400	3.1100	3,545.3700	3.5454	13.998	0	0	486
2023/01/25	2040	04/05/2023	11.48	Put	Bond Future	2,914.9900	2.9150	2,530.8400	2.5308	(13.178)	0	0	0
2023/01/25	2040	04/05/2023	12.05	Call	Bond Future	5,289.4900	5.2895	5,861.9500	5.8620	10.823	0	0	0
2023/01/25	2040	04/05/2023	11.41	Call	Bond Future	2,876.3800	2.8764	3,292.5800	3.2926	14.470	0	0	0
2023/01/25	2040	04/05/2023	11.41	Put	Bond Future	3,124.5200	3.1245	2,721.2400	2.7212	(12.907)	0	0	0
2023/01/25	2040	04/05/2023	11.42	Call	Bond Future	2,909.1100	2.9091	3,328.0700	3.3281	14.402	0	0	0
2023/01/25	2040	04/05/2023	11.42	Put	Bond Future	3,093.7000	3.0937	2,693.1800	2.6932	(12.946)	0	0	0
2023/01/25	2040	04/05/2023	10.73	Call	Bond Future	1,123.5300	1.1235	1,348.5400	1.3485	20.027	0	0	486
2023/01/25	2040	04/05/2023	10.92	Call	Bond Future	1,512.5300	1.5125	1,789.5100	1.7895	18.312	0	0	388
2023/01/25	2040	04/05/2023	10.92	Put	Bond Future	4,970.1500	4.9701	4,427.6500	4.4276	(10.915)	0	0	0
2023/01/25	2040	04/05/2023	11.03	Call	Bond Future	1,772.8600	1.7729	2,081.0200	2.0810	17.382	0	0	684
2023/01/25	2040	04/05/2023	11.03	Put	Bond Future	4,493.3000	4.4933	3,981.9800	3.9820	(11.380)	0	0	0
2023/01/25	2040	04/05/2023	10.17	Call	Bond Future	410.0400	0.4100	513.3400	0.5133	25.193	0	0	388
2023/01/25	2040	04/05/2023	10.17	Put	Bond Future	9,167.2300	9.1672	8,451.0500	8.4511	(7.812)	0	0	0
2023/01/25	2040	03/08/2023	12.23	Call	Bond Future	6,686.3300	6.6863	7,245.6000	7.2456	8.364	0	0	0
2023/01/25	2040	03/08/2023	12.23	Put	Bond Future	2,649.0000	2.6490	2,373.1400	2.3731	(10.414)	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
2023/01/25	2040	03/08/2023			Bond Future	11.5550	81.5518	11.4219	82.3869	(1.152)	0.0000	0.0000	91,614
2023/01/25	2040	03/08/2023	12.21	Call	Bond Future	6,608.8600	6.6089	7,165.0400	7.1650	8.416	0	0	0
2023/01/25	2040	03/08/2023	12.21	Put	Bond Future	2,686.5900	2.6866	2,407.6400	2.4076	(10.383)	0	0	0
2023/01/25	2040	03/08/2023	12.22	Call	Bond Future	6,647.6700	6.6477	7,205.4000	7.2054	8.390	0	0	0
2023/01/25	2040	03/08/2023	12.22	Put	Bond Future	2,667.8400	2.6678	2,390.4400	2.3904	(10.398)	0	0	0
2023/01/25	2040	02/11/2023	11.60	Put	Bond Future	5,058.2000	5.0582	4,651.6900	4.6517	(8.037)	0	0	0
2023/01/25	2040	02/11/2023	11.58	Call	Bond Future	4,686.9200	4.6869	5,129.1000	5.1291	9.434	0	0	0
2023/01/25	2040	02/11/2023	11.58	Put	Bond Future	5,118.3600	5.1184	4,708.4300	4.7084	(8.009)	0	0	0
2023/01/25	2040	02/11/2023	11.59	Call	Bond Future	4,718.7100	4.7187	5,162.6100	5.1626	9.407	0	0	0
2023/01/25	2040	02/11/2023			Bond Future	11.6501	83.2627	11.5122	84.1148	(1.183)	0.0000	0.0000	84
2023/01/25	2040	02/11/2023	11.60	Call	Bond Future	4,750.3000	4.7503	5,195.9000	5.1959	9.380	0	0	0
2023/01/25	2040	02/11/2023	11.59	Put	Bond Future	5,088.3400	5.0883	4,680.1300	4.6801	(8.022)	0	0	0
2023/01/25	2040	01/02/2024	12.33	Call	Bond Future	7,383.8100	7.3838	7,929.3100	7.9293	7.388	0	0	0
2023/01/25	2040	01/02/2024	12.33	Put	Bond Future	4,173.3300	4.1733	3,849.2100	3.8492	(7.766)	0	0	0
2023/01/25	2040	01/02/2024	12.34	Call	Bond Future	7,418.8500	7.4188	7,965.6400	7.9656	7.370	0	0	0
2023/01/25	2040	01/02/2024	12.34	Put	Bond Future	4,151.9400	4.1519	3,829.1100	3.8291	(7.775)	0	0	0
2023/01/25	2040	01/02/2024			Bond Future	11.7793	80.3369	11.6360	81.2065	(1.217)	0.0000	0.0000	0
2023/01/25	2040	01/02/2024	12.35	Call	Bond Future	7,453.9300	7.4539	8,002.0200	8.0020	7.353	0	0	0
2023/01/25	2040	01/02/2024	12.35	Put	Bond Future	4,130.6500	4.1306	3,809.1200	3.8091	(7.784)	0	0	0
2023/01/25	2044	02/02/2023	10.30	Call	Bond Future	0.0500	0.0001	0.1300	0.0001	160.000	0	0	0
2023/01/25	2044	02/02/2023	10.30	Put	Bond Future	7,684.3000	7.6843	6,766.3700	6.7664	(11.946)	0	0	0
2023/01/25	2044	02/02/2023	11.00	Call	Bond Future	100.5200	0.1005	208.5000	0.2085	107.421	0	0	2,500
2023/01/25	2044	02/02/2023	11.00	Put	Bond Future	2,712.0800	2.7121	1,902.0500	1.9021	(29.867)	0	0	0
2023/01/25	2044	02/02/2023	11.75	Put	Bond Future	162.3100	0.1623	52.6900	0.0527	(67.537)	0	0	2,500
2023/01/25	2044	02/02/2023	11.90	Call	Bond Future	3,296.2800	3.2963	4,162.9400	4.1629	26.292	0	0	0
2023/01/25	2044	02/02/2023	11.90	Put	Bond Future	69.8100	0.0698	18.4600	0.0185	(73.557)	0	0	0
2023/01/25	2044	02/02/2023	12.00	Call	Bond Future	3,869.9400	3.8699	4,758.7200	4.7587	22.966	0	0	0
2023/01/25	2044	02/02/2023	12.00	Put	Bond Future	37.9300	0.0379	8.7000	0.0087	(77.063)	0	0	4,000
2023/01/25	2044	02/02/2023	11.20	Put	Bond Future	1,604.2300	1.6042	968.1100	0.9681	(39.653)	0	0	0
2023/01/25	2044	02/02/2023	11.70	Call	Bond Future	2,201.3300	2.2013	2,981.6100	2.9816	35.446	0	0	1,700
2023/01/25	2044	02/02/2023	11.70	Put	Bond Future	210.8200	0.2108	73.0900	0.0731	(65.331)	0	0	0
2023/01/25	2044	02/02/2023	11.10	Call	Bond Future	197.7800	0.1978	381.6400	0.3816	92.962	0	0	1,700
2023/01/25	2044	02/02/2023	11.14	Call	Bond Future	252.1300	0.2521	472.8600	0.4729	87.546	0	0	0
2023/01/25	2044	02/02/2023	11.14	Put	Bond Future	1,907.4100	1.9074	1,210.1300	1.2101	(36.556)	0	0	0
2023/01/25	2044	02/02/2023	11.15	Call	Bond Future	267.3200	0.2673	497.7900	0.4978	86.215	0	0	0
2023/01/25	2044	02/02/2023	11.15	Put	Bond Future	1,855.0000	1.8550	1,167.4600	1.1675	(37.064)	0	0	0
2023/01/25	2044	02/02/2023			Bond Future	11.3889	79.2619	11.2498	80.1799	(1.221)	0.0000	0.0000	35,997
2023/01/25	2044	02/02/2023	10.75	Call	Bond Future	11.7000	0.0117	28.6500	0.0287	144.872	0	0	2,500
2023/01/25	2044	02/02/2023	10.75	Put	Bond Future	4,377.9700	4.3780	3,476.9100	3.4769	(20.582)	0	0	0
2023/01/25	2044	02/02/2023	11.75	Call	Bond Future	2,464.9600	2.4650	3,273.3500	3.2733	32.795	0	0	0
2023/01/25	2044	02/02/2023	11.16	Call	Bond Future	283.1200	0.2831	523.5200	0.5235	84.911	0	0	0
2023/01/25	2044	02/02/2023	11.16	Put	Bond Future	1,803.2900	1.8033	1,125.6800	1.1257	(37.576)	0	0	0
2023/01/25	2044	02/02/2023	11.20	Call	Bond Future	353.1400	0.3531	635.0300	0.6350	79.824	0	0	0
2023/01/25	2044	02/02/2023	11.10	Put	Bond Future	2,124.3900	2.1244	1,390.2400	1.3902	(34.558)	0	0	0
2023/01/25	2044	04/05/2023	11.75	Put	Bond Future	2,404.8000	2.4048	2,036.4500	2.0365	(15.317)	0	0	4,115
2023/01/25	2044	04/05/2023	11.41	Call	Bond Future	2,797.4400	2.7974	3,261.4900	3.2615	16.588	0	0	0
2023/01/25	2044	04/05/2023	11.41	Put	Bond Future	3,369.8900	3.3699	2,900.1000	2.9001	(13.941)	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
2023/01/25	2044	04/05/2023	11.42	Call	Bond Future	2,829.9500	2.8300	3,297.1400	3.2971	16.509	0	0	0
2023/01/25	2044	04/05/2023	11.42	Put	Bond Future	3,337.3600	3.3374	2,870.7100	2.8707	(13.983)	0	0	0
2023/01/25	2044	04/05/2023			Bond Future	11.4985	80.7902	11.3547	81.7240	(1.251)	0.0000	0.0000	52,661
2023/01/25	2044	04/05/2023	11.75	Call	Bond Future	3,994.7800	3.9948	4,560.2700	4.5603	14.156	0	0	0
2023/01/25	2044	04/05/2023	12.00	Call	Bond Future	4,981.9800	4.9820	5,612.8800	5.6129	12.664	0	0	0
2023/01/25	2044	04/05/2023	12.00	Put	Bond Future	1,864.1800	1.8642	1,561.2400	1.5612	(16.251)	0	0	4,115
2023/01/25	2044	04/05/2023	12.25	Call	Bond Future	6,033.4300	6.0334	6,720.9300	6.7209	11.395	0	0	0
2023/01/25	2044	04/05/2023	12.25	Put	Bond Future	1,438.1100	1.4381	1,191.7700	1.1918	(17.129)	0	0	1,500
2023/01/25	2044	04/05/2023	11.43	Call	Bond Future	2,862.6400	2.8626	3,332.9700	3.3330	16.430	0	0	0
2023/01/25	2044	04/05/2023	11.43	Put	Bond Future	3,305.1000	3.3051	2,841.5900	2.8416	(14.024)	0	0	0
2023/01/25	2044	03/08/2023	12.15	Call	Bond Future	6,344.1600	6.3442	6,962.1600	6.9622	9.741	0	0	0
2023/01/25	2044	03/08/2023	12.15	Put	Bond Future	2,986.1500	2.9862	2,652.2300	2.6522	(11.182)	0	0	0
2023/01/25	2044	03/08/2023	12.16	Call	Bond Future	6,382.4300	6.3824	7,002.2400	7.0022	9.711	0	0	0
2023/01/25	2044	03/08/2023	12.16	Put	Bond Future	2,965.6500	2.9656	2,633.5400	2.6335	(11.199)	0	0	0
2023/01/25	2044	03/08/2023			Bond Future	11.5997	78.0590	11.4508	79.0110	(1.283)	0.0000	0.0000	21,473
2023/01/25	2044	03/08/2023	12.17	Call	Bond Future	6,420.7600	6.4208	7,042.3700	7.0424	9.681	0	0	0
2023/01/25	2044	03/08/2023	12.17	Put	Bond Future	2,945.2900	2.9453	2,614.9800	2.6150	(11.215)	0	0	0
2023/01/25	2044	02/11/2023	11.57	Call	Bond Future	4,659.7000	4.6597	5,158.6200	5.1586	10.707	0	0	0
2023/01/25	2044	02/11/2023	11.57	Put	Bond Future	5,417.2400	5.4172	4,944.7800	4.9448	(8.721)	0	0	0
2023/01/25	2044	02/11/2023			Bond Future	11.6903	79.6966	11.5364	80.6680	(1.317)	0.0000	0.0000	0
2023/01/25	2044	02/11/2023	11.55	Call	Bond Future	4,596.1500	4.5962	5,091.1400	5.0911	10.770	0	0	0
2023/01/25	2044	02/11/2023	11.55	Put	Bond Future	5,480.7800	5.4808	5,004.3900	5.0044	(8.692)	0	0	0
2023/01/25	2044	02/11/2023	11.56	Call	Bond Future	4,627.8800	4.6279	5,124.8400	5.1248	10.738	0	0	0
2023/01/25	2044	02/11/2023	11.56	Put	Bond Future	5,448.9200	5.4489	4,974.5000	4.9745	(8.707)	0	0	0
2023/01/25	2044	01/02/2024	12.29	Call	Bond Future	7,300.9800	7.3010	7,915.3600	7.9154	8.415	0	0	0
2023/01/25	2044	01/02/2024	12.29	Put	Bond Future	4,465.4300	4.4654	4,088.7000	4.0887	(8.437)	0	0	0
2023/01/25	2044	01/02/2024			Bond Future	11.8129	76.8283	11.6530	77.8194	(1.354)	0.0000	0.0000	0
2023/01/25	2044	01/02/2024	12.27	Call	Bond Future	7,230.8900	7.2309	7,842.2800	7.8423	8.455	0	0	0
2023/01/25	2044	01/02/2024	12.27	Put	Bond Future	4,510.6800	4.5107	4,130.9600	4.1310	(8.418)	0	0	0
2023/01/25	2044	01/02/2024	12.28	Call	Bond Future	7,266.0700	7.2661	7,878.9500	7.8789	8.435	0	0	0
2023/01/25	2044	01/02/2024	12.28	Put	Bond Future	4,488.1500	4.4881	4,109.9200	4.1099	(8.427)	0	0	0
2023/01/25	2046	02/02/2023			Bond Future	113.9675	113.9675	113.8019	113.8019	(0.145)	0.0000	0.0000	5,482
2023/01/25	2046	04/05/2023			Bond Future	114.1556	114.1556	113.9842	113.9842	(0.150)	0.0000	0.0000	17,311
2023/01/25	2046	03/08/2023			Bond Future	116.5170	116.5170	116.3406	116.3406	(0.151)	0.0000	0.0000	0
2023/01/25	2046	02/11/2023			Bond Future	116.9002	116.9002	116.7194	116.7194	(0.155)	0.0000	0.0000	0
2023/01/25	2046	01/02/2024			Bond Future	119.1475	119.1475	118.9650	118.9650	(0.153)	0.0000	0.0000	0
2023/01/25	2050	02/02/2023			Bond Future	113.8280	113.8280	113.8437	113.8437	0.014	0.0000	0.0000	3,214
2023/01/25	2050	04/05/2023			Bond Future	116.0508	116.0508	116.0643	116.0643	0.012	0.0000	0.0000	13,174
2023/01/25	2050	03/08/2023			Bond Future	116.2728	116.2728	116.2851	116.2851	0.011	0.0000	0.0000	0
2023/01/25	2050	02/11/2023			Bond Future	118.7369	118.7369	118.7489	118.7489	0.010	0.0000	0.0000	0
2023/01/25	2050	01/02/2024			Bond Future	118.7831	118.7831	118.7969	118.7969	0.012	0.0000	0.0000	0
2023/01/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	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
2023/01/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	AL37	02/02/2023			Index Future	870.7120	870.7120	872.1020	872.1020	0.160	0.0000	0.0000	0
2023/01/25	AL37	04/05/2023			Index Future	887.4870	887.4870	888.8970	888.8970	0.159	0.0000	0.0000	0
2023/01/25	AL37	03/08/2023			Index Future	905.6220	905.6220	907.0570	907.0570	0.158	0.0000	0.0000	0
2023/01/25	AL37	02/11/2023			Index Future	924.5990	924.5990	926.0630	926.0630	0.158	0.0000	0.0000	0
2023/01/25	AL37	01/02/2024			Index Future	942.2060	942.2060	943.7020	943.7020	0.159	0.0000	0.0000	0
2023/01/25	AL7T	02/02/2023			Index Future	1,014.5330	1,014.5330	1,019.3450	1,019.3450	0.474	0.0000	0.0000	0
2023/01/25	AL7T	04/05/2023			Index Future	1,034.0780	1,034.0780	1,038.9750	1,038.9750	0.474	0.0000	0.0000	0
2023/01/25	AL7T	03/08/2023			Index Future	1,055.2090	1,055.2090	1,060.2010	1,060.2010	0.473	0.0000	0.0000	0
2023/01/25	AL7T	02/11/2023			Index Future	1,077.3210	1,077.3210	1,082.4160	1,082.4160	0.473	0.0000	0.0000	0
2023/01/25	AL7T	01/02/2024			Index Future	1,097.8350	1,097.8350	1,103.0330	1,103.0330	0.473	0.0000	0.0000	0
2023/01/25	ALBI	02/02/2023			Index Future	881.8360	881.8360	887.6750	887.6750	0.662	0.0000	0.0000	33
2023/01/25	ALBI	04/05/2023			Index Future	898.8250	898.8250	904.7690	904.7690	0.661	0.0000	0.0000	78
2023/01/25	ALBI	03/08/2023			Index Future	917.1920	917.1920	923.2540	923.2540	0.661	0.0000	0.0000	0
2023/01/25	ALBI	02/11/2023			Index Future	936.4120	936.4120	942.5990	942.5990	0.661	0.0000	0.0000	0
2023/01/25	ALBI	01/02/2024			Index Future	954.2430	954.2430	960.5530	960.5530	0.661	0.0000	0.0000	0
2023/01/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	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
2023/01/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/25	ES33	02/02/2023			Bond Future	11.8502	77.1122	11.7443	77.6281	(0.893)	0.0000	0.0000	0
2023/01/25	ES33	04/05/2023			Bond Future	11.9997	74.8240	11.8898	75.3483	(0.916)	0.0000	0.0000	0
2023/01/25	ES33	03/08/2023			Bond Future	12.1364	76.3722	12.0221	76.9064	(0.942)	0.0000	0.0000	350
2023/01/25	ES33	02/11/2023			Bond Future	12.2749	74.1952	12.1559	74.7402	(0.970)	0.0000	0.0000	0
2023/01/25	ES33	01/02/2024			Bond Future	12.4579	75.6181	12.3333	76.1749	(1.000)	0.0000	0.0000	0
2023/01/25	ES42	02/02/2023			Bond Future	12.2732	74.7960	12.1428	75.5374	(1.062)	0.0000	0.0000	0
2023/01/25	ES42	04/05/2023			Bond Future	12.4151	71.9940	12.2798	72.7481	(1.090)	0.0000	0.0000	0
2023/01/25	ES42	03/08/2023			Bond Future	12.5426	73.4846	12.4023	74.2533	(1.118)	0.0000	0.0000	4,000
2023/01/25	ES42	02/11/2023			Bond Future	12.6714	70.7795	12.5257	71.5641	(1.149)	0.0000	0.0000	0
2023/01/25	ES42	01/02/2024			Bond Future	12.8306	72.1341	12.6789	72.9350	(1.182)	0.0000	0.0000	0
2023/01/25	GOVI	02/02/2023	850.82	Call	GOVI	187,630.0000	18.7630	245,270.0000	24.5270	30.720	0	0	0
2023/01/25	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GOVI	02/02/2023	850.83	Call	GOVI	187,530.0000	18.7530	245,170.0000	24.5170	30.736	0	0	0
2023/01/25	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GOVI	02/02/2023			GOVI	869.5830	869.5830	875.3470	875.3470	0.663	0.0000	0.0000	139
2023/01/25	GOVI	02/02/2023	850.84	Call	GOVI	187,430.0000	18.7430	245,070.0000	24.5070	30.753	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
2023/01/25	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GOVI	04/05/2023	852.86	Call	GOVI	334,760.0000	33.4760	393,440.0000	39.3440	17.529	0	0	0
2023/01/25	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GOVI	04/05/2023	852.87	Call	GOVI	334,660.0000	33.4660	393,340.0000	39.3340	17.534	0	0	0
2023/01/25	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GOVI	04/05/2023			GOVI	886.3360	886.3360	892.2040	892.2040	0.662	0.0000	0.0000	799
2023/01/25	GOVI	04/05/2023	852.88	Call	GOVI	334,560.0000	33.4560	393,240.0000	39.3240	17.539	0	0	0
2023/01/25	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GOVI	03/08/2023	837.21	Call	GOVI	672,370.0000	67.2370	732,220.0000	73.2220	8.901	0	0	0
2023/01/25	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GOVI	03/08/2023	837.22	Call	GOVI	672,270.0000	67.2270	732,120.0000	73.2120	8.903	0	0	0
2023/01/25	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GOVI	03/08/2023			GOVI	904.4470	904.4470	910.4320	910.4320	0.662	0.0000	0.0000	0
2023/01/25	GOVI	03/08/2023	837.23	Call	GOVI	672,170.0000	67.2170	732,020.0000	73.2020	8.904	0	0	0
2023/01/25	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GOVI	02/11/2023	885.82	Call	GOVI	375,810.0000	37.5810	436,890.0000	43.6890	16.253	0	0	0
2023/01/25	GOVI	02/11/2023			GOVI	923.4010	923.4010	929.5090	929.5090	0.661	0.0000	0.0000	0
2023/01/25	GOVI	02/11/2023	885.80	Call	GOVI	376,010.0000	37.6010	437,090.0000	43.7090	16.244	0	0	0
2023/01/25	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GOVI	02/11/2023	885.81	Call	GOVI	375,910.0000	37.5910	436,990.0000	43.6990	16.249	0	0	0
2023/01/25	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GOVI	01/02/2024	880.00	Call	GOVI	609,840.0000	60.9840	672,130.0000	67.2130	10.214	0	0	0
2023/01/25	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GOVI	01/02/2024			GOVI	940.9840	940.9840	947.2130	947.2130	0.662	0.0000	0.0000	0
2023/01/25	GOVI	01/02/2024	879.98	Call	GOVI	610,040.0000	61.0040	672,330.0000	67.2330	10.211	0	0	0
2023/01/25	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GOVI	01/02/2024	879.99	Call	GOVI	609,940.0000	60.9940	672,230.0000	67.2230	10.212	0	0	0
2023/01/25	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/25	IGOV	02/02/2023			Index Future	323.9990	323.9990	324.6910	324.6910	0.214	0.0000	0.0000	151
2023/01/25	IGOV	04/05/2023			Index Future	330.3210	330.3210	331.0240	331.0240	0.213	0.0000	0.0000	654
2023/01/25	IGOV	03/08/2023			Index Future	337.1500	337.1500	337.8660	337.8660	0.212	0.0000	0.0000	0
2023/01/25	IGOV	02/11/2023			Index Future	344.2920	344.2920	345.0230	345.0230	0.212	0.0000	0.0000	0
2023/01/25	IGOV	01/02/2024			Index Future	350.9240	350.9240	351.6710	351.6710	0.213	0.0000	0.0000	0
2023/01/25	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/25	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/25	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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2023/01/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/01/25	JBAF	15/02/2023			Jibar Tradeable Future	7.5850	92.4150	7.5850	92.4150	0.000	0.0000	0.0000	0
2023/01/25	JBAF	15/03/2023			Jibar Tradeable Future	7.6150	92.3850	7.6100	92.3900	(0.066)	0.0000	0.0000	0
2023/01/25	JBAF	19/04/2023			Jibar Tradeable Future	7.6950	92.3050	7.6950	92.3050	0.000	0.0000	0.0000	0
2023/01/25	JBAF	17/05/2023			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2023/01/25	JBAF	21/06/2023			Jibar Tradeable Future	7.7000	92.3000	7.7250	92.2750	0.325	0.0000	0.0000	0
2023/01/25	JBAF	19/07/2023			Jibar Tradeable Future	7.6550	92.3450	7.6700	92.3300	0.196	0.0000	0.0000	0
2023/01/25	JBAF	20/09/2023			Jibar Tradeable Future	7.5600	92.4400	7.6500	92.3500	1.190	0.0000	0.0000	75
2023/01/25	JBAF	20/12/2023			Jibar Tradeable Future	7.4300	92.5700	7.4250	92.5750	(0.067)	0.0000	0.0000	272
2023/01/25	JBAF	20/03/2024			Jibar Tradeable Future	7.3850	92.6150	7.3850	92.6150	0.000	0.0000	0.0000	0
2023/01/25	JBAF	19/06/2024			Jibar Tradeable Future	7.1850	92.8150	7.1550	92.8450	(0.418)	0.0000	0.0000	0
2023/01/25	JBAF	18/09/2024			Jibar Tradeable Future	7.1750	92.8250	7.1700	92.8300	(0.070)	0.0000	0.0000	68
2023/01/25	JBAF	18/12/2024			Jibar Tradeable Future	7.2300	92.7700	7.1800	92.8200	(0.692)	0.0000	0.0000	0
2023/01/25	R035	02/02/2023	9.81	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	582
2023/01/25	R035	02/02/2023	9.81	Put	Bond Future	7,188.0600	7.1881	6,471.0500	6.4711	(9.975)	0	0	0
2023/01/25	R035	02/02/2023	9.85	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	0
2023/01/25	R035	02/02/2023	9.89	Call	Bond Future	0.0400	0.0000	0.0900	0.0001	125.000	0	0	388
2023/01/25	R035	02/02/2023	9.89	Put	Bond Future	6,657.2100	6.6572	5,940.2300	5.9402	(10.770)	0	0	0
2023/01/25	R035	02/02/2023	11.94	Call	Bond Future	5,618.0100	5.6180	6,333.5700	6.3336	12.737	0	0	0
2023/01/25	R035	02/02/2023	13.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2023/01/25	R035	02/02/2023	10.88	Call	Bond Future	549.9300	0.5499	859.4500	0.8594	56.284	0	0	0
2023/01/25	R035	02/02/2023	10.88	Put	Bond Future	972.8700	0.9729	565.3600	0.5654	(41.887)	0	0	0
2023/01/25	R035	02/02/2023	10.66	Call	Bond Future	164.0500	0.1641	291.5800	0.2916	77.738	0	0	0
2023/01/25	R035	02/02/2023	10.66	Put	Bond Future	1,920.4300	1.9204	1,330.9300	1.3309	(30.696)	0	0	582
2023/01/25	R035	02/02/2023	10.30	Put	Bond Future	4,009.1900	4.0092	3,301.1000	3.3011	(17.662)	0	0	0
2023/01/25	R035	02/02/2023	10.60	Call	Bond Future	109.0400	0.1090	200.7800	0.2008	84.134	0	0	0
2023/01/25	R035	02/02/2023	10.60	Put	Bond Future	2,234.1000	2.2341	1,608.8100	1.6088	(27.988)	0	0	0
2023/01/25	R035	02/02/2023	10.64	Put	Bond Future	2,022.7900	2.0228	1,420.5600	1.4206	(29.772)	0	0	0
2023/01/25	R035	02/02/2023			Bond Future	10.9508	90.1960	10.8311	90.9130	(1.093)	0.0000	0.0000	89,305
2023/01/25	R035	02/02/2023	9.85	Put	Bond Future	6,922.1100	6.9221	6,205.1100	6.2051	(10.358)	0	0	0
2023/01/25	R035	02/02/2023	11.94	Put	Bond Future	1.7100	0.0017	0.2400	0.0002	(85.965)	0	0	0
2023/01/25	R035	02/02/2023	11.98	Call	Bond Future	5,833.5200	5.8335	6,549.4900	6.5495	12.273	0	0	0
2023/01/25	R035	02/02/2023	11.98	Put	Bond Future	1.2300	0.0012	0.1700	0.0002	(86.179)	0	0	388
2023/01/25	R035	02/02/2023	13.22	Call	Bond Future	12,134.1700	12.1342	12,851.2000	12.8512	5.909	0	0	0
2023/01/25	R035	02/02/2023	11.05	Call	Bond Future	1,083.0900	1.0831	1,547.2800	1.5473	42.858	0	0	976
2023/01/25	R035	02/02/2023	11.05	Put	Bond Future	495.1100	0.4951	242.2700	0.2423	(51.067)	0	0	0
2023/01/25	R035	02/02/2023	11.06	Call	Bond Future	1,120.7500	1.1208	1,593.2800	1.5933	42.162	0	0	0
2023/01/25	R035	02/02/2023	11.06	Put	Bond Future	473.8200	0.4738	229.3200	0.2293	(51.602)	0	0	582
2023/01/25	R035	02/02/2023	10.86	Call	Bond Future	501.0400	0.5010	791.9500	0.7919	58.061	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
2023/01/25	R035	02/02/2023	10.86	Put	Bond Future	1,044.0200	1.0440	617.9000	0.6179	(40.815)	0	0	0
2023/01/25	R035	02/02/2023	10.87	Call	Bond Future	525.1200	0.5251	825.3100	0.8253	57.166	0	0	0
2023/01/25	R035	02/02/2023	10.87	Put	Bond Future	1,008.0500	1.0081	591.2100	0.5912	(41.351)	0	0	0
2023/01/25	R035	02/02/2023	10.30	Call	Bond Future	7.7800	0.0078	16.7200	0.0167	114.910	0	0	976
2023/01/25	R035	02/02/2023	10.64	Call	Bond Future	143.7600	0.1438	258.5600	0.2586	79.855	0	0	388
2023/01/25	R035	04/05/2023	13.18	Call	Bond Future	11,440.1600	11.4402	12,121.8600	12.1219	5.959	0	0	0
2023/01/25	R035	04/05/2023	13.18	Put	Bond Future	234.4200	0.2344	187.2900	0.1873	(20.105)	0	0	491
2023/01/25	R035	04/05/2023	12.46	Call	Bond Future	8,228.5800	8.2286	8,853.8300	8.8538	7.599	0	0	0
2023/01/25	R035	04/05/2023	12.46	Put	Bond Future	583.9700	0.5840	480.3900	0.4804	(17.737)	0	0	388
2023/01/25	R035	04/05/2023	11.20	Call	Bond Future	3,164.7000	3.1647	3,575.7100	3.5757	12.987	0	0	0
2023/01/25	R035	04/05/2023	11.21	Call	Bond Future	3,198.0600	3.1981	3,611.4400	3.6114	12.926	0	0	0
2023/01/25	R035	04/05/2023	11.22	Put	Bond Future	2,316.8100	2.3168	2,003.7200	2.0037	(13.514)	0	0	0
2023/01/25	R035	04/05/2023	10.60	Call	Bond Future	1,490.7700	1.4908	1,750.1300	1.7501	17.398	0	0	388
2023/01/25	R035	04/05/2023	10.60	Put	Bond Future	4,251.9000	4.2519	3,782.4300	3.7824	(11.041)	0	0	0
2023/01/25	R035	04/05/2023	11.05	Call	Bond Future	2,684.0900	2.6841	3,058.6300	3.0586	13.954	0	0	770
2023/01/25	R035	04/05/2023	11.05	Put	Bond Future	2,755.5200	2.7555	2,401.2300	2.4012	(12.857)	0	0	0
2023/01/25	R035	04/05/2023	11.17	Call	Bond Future	3,065.7200	3.0657	3,469.5700	3.4696	13.173	0	0	491
2023/01/25	R035	04/05/2023	10.55	Call	Bond Future	1,383.0800	1.3831	1,629.7100	1.6297	17.832	0	0	770
2023/01/25	R035	04/05/2023	10.55	Put	Bond Future	4,450.3300	4.4503	3,968.1300	3.9681	(10.835)	0	0	0
2023/01/25	R035	04/05/2023			Bond Future	11.0622	87.4320	10.9382	88.1608	(1.121)	0.0000	0.0000	151,984
2023/01/25	R035	04/05/2023	11.80	Call	Bond Future	5,403.5900	5.4036	5,938.4800	5.9385	9.899	0	0	0
2023/01/25	R035	04/05/2023	11.80	Put	Bond Future	1,242.2200	1.2422	1,048.2800	1.0483	(15.612)	0	0	1,035
2023/01/25	R035	04/05/2023	11.87	Call	Bond Future	5,690.4400	5.6904	6,237.1300	6.2371	9.607	0	0	0
2023/01/25	R035	04/05/2023	11.87	Put	Bond Future	1,149.2300	1.1492	967.0900	0.9671	(15.849)	0	0	770
2023/01/25	R035	04/05/2023	11.20	Put	Bond Future	2,365.1100	2.3651	2,047.2900	2.0473	(13.438)	0	0	0
2023/01/25	R035	04/05/2023	11.21	Put	Bond Future	2,340.8500	2.3409	2,025.4000	2.0254	(13.476)	0	0	0
2023/01/25	R035	04/05/2023	11.22	Call	Bond Future	3,231.5900	3.2316	3,647.3300	3.6473	12.865	0	0	0
2023/01/25	R035	04/05/2023	11.17	Put	Bond Future	2,439.3300	2.4393	2,114.3500	2.1144	(13.323)	0	0	0
2023/01/25	R035	04/05/2023	9.85	Call	Bond Future	397.3600	0.3974	494.7700	0.4948	24.514	0	0	388
2023/01/25	R035	04/05/2023	9.85	Put	Bond Future	7,909.9100	7.9099	7,278.4900	7.2785	(7.983)	0	0	0
2023/01/25	R035	04/05/2023	10.42	Call	Bond Future	1,129.0000	1.1290	1,343.3500	1.3434	18.986	0	0	491
2023/01/25	R035	04/05/2023	10.42	Put	Bond Future	4,999.1400	4.9991	4,484.6600	4.4847	(10.291)	0	0	0
2023/01/25	R035	03/08/2023	12.00	Call	Bond Future	6,653.9700	6.6540	7,175.0400	7.1750	7.831	0	0	0
2023/01/25	R035	03/08/2023	12.00	Put	Bond Future	2,029.0900	2.0291	1,807.6100	1.8076	(10.915)	0	0	0
2023/01/25	R035	03/08/2023			Bond Future	11.1613	89.2200	11.0327	89.9625	(1.153)	0.0000	0.0000	1,500
2023/01/25	R035	03/08/2023	11.98	Call	Bond Future	6,578.4400	6.5784	7,096.8400	7.0968	7.880	0	0	0
2023/01/25	R035	03/08/2023	11.98	Put	Bond Future	2,059.6700	2.0597	1,835.5200	1.8355	(10.883)	0	0	0
2023/01/25	R035	03/08/2023	11.99	Call	Bond Future	6,616.0600	6.6161	7,135.8000	7.1358	7.856	0	0	0
2023/01/25	R035	03/08/2023	11.99	Put	Bond Future	2,044.2100	2.0442	1,821.4000	1.8214	(10.900)	0	0	0
2023/01/25	R035	02/11/2023	11.41	Call	Bond Future	4,867.6000	4.8676	5,290.6000	5.2906	8.690	0	0	0
2023/01/25	R035	02/11/2023	11.41	Put	Bond Future	4,036.2500	4.0363	3,701.6500	3.7017	(8.290)	0	0	0
2023/01/25	R035	02/11/2023	11.42	Call	Bond Future	4,898.9400	4.8989	5,323.4200	5.3234	8.665	0	0	0
2023/01/25	R035	02/11/2023	11.42	Put	Bond Future	4,012.0800	4.0121	3,678.9600	3.6790	(8.303)	0	0	0
2023/01/25	R035	02/11/2023			Bond Future	11.2613	86.5844	11.1277	87.3420	(1.187)	0.0000	0.0000	123
2023/01/25	R035	02/11/2023	11.43	Call	Bond Future	4,930.3600	4.9304	5,356.3200	5.3563	8.640	0	0	0
2023/01/25	R035	02/11/2023	11.43	Put	Bond Future	3,988.0300	3.9880	3,656.3900	3.6564	(8.316)	0	0	0
2023/01/25	R035	01/02/2024	12.18	Put	Bond Future	3,228.2700	3.2283	2,964.2900	2.9643	(8.177)	0	0	0
2023/01/25	R035	01/02/2024	12.19	Call	Bond Future	7,401.8100	7.4018	7,912.3800	7.9124	6.898	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
2023/01/25	R035	01/02/2024	12.19	Put	Bond Future	3,211.1100	3.2111	2,948.2400	2.9482	(8.186)	0	0	0
2023/01/25	R035	01/02/2024			Bond Future	11.4013	88.2266	11.2617	89.0000	(1.224)	0.0000	0.0000	0
2023/01/25	R035	01/02/2024	12.20	Call	Bond Future	7,435.9600	7.4360	7,947.6600	7.9477	6.881	0	0	0
2023/01/25	R035	01/02/2024	12.20	Put	Bond Future	3,194.0300	3.1940	2,932.2900	2.9323	(8.195)	0	0	0
2023/01/25	R035	01/02/2024	12.18	Call	Bond Future	7,367.6800	7.3677	7,877.1400	7.8771	6.915	0	0	0
2023/01/25	R186	02/02/2023	8.32	Call	Bond Future	518.2400	0.5182	627.7700	0.6278	21.135	0	0	0
2023/01/25	R186	02/02/2023	8.32	Put	Bond Future	187.1600	0.1872	117.8000	0.1178	(37.059)	0	0	0
2023/01/25	R186	02/02/2023	8.33	Call	Bond Future	541.7400	0.5417	654.0800	0.6541	20.737	0	0	0
2023/01/25	R186	02/02/2023	8.33	Put	Bond Future	176.7200	0.1767	110.1700	0.1102	(37.658)	0	0	0
2023/01/25	R186	02/02/2023			Bond Future	8.2227	108.7810	8.1702	108.9599	(0.638)	0.0000	0.0000	42,419
2023/01/25	R186	02/02/2023	8.34	Call	Bond Future	565.6500	0.5656	680.7500	0.6808	20.348	0	0	0
2023/01/25	R186	02/02/2023	8.34	Put	Bond Future	166.7000	0.1667	102.9100	0.1029	(38.266)	0	0	0
2023/01/25	R186	04/05/2023	8.84	Call	Bond Future	2,301.8600	2.3019	2,432.6400	2.4326	5.681	0	0	0
2023/01/25	R186	04/05/2023	8.83	Put	Bond Future	466.3600	0.4664	416.6100	0.4166	(10.668)	0	0	0
2023/01/25	R186	04/05/2023			Bond Future	8.2589	110.8784	8.2029	111.0583	(0.679)	0.0000	0.0000	100,144
2023/01/25	R186	04/05/2023	8.84	Put	Bond Future	458.8900	0.4589	409.7600	0.4098	(10.706)	0	0	0
2023/01/25	R186	04/05/2023	8.36	Call	Bond Future	1,284.6700	1.2847	1,380.5800	1.3806	7.466	0	0	200
2023/01/25	R186	04/05/2023	8.36	Put	Bond Future	961.2000	0.9612	877.2000	0.8772	(8.739)	0	0	200
2023/01/25	R186	04/05/2023	8.82	Call	Bond Future	2,254.1400	2.2541	2,383.6800	2.3837	5.747	0	0	0
2023/01/25	R186	04/05/2023	8.82	Put	Bond Future	473.9300	0.4739	423.5600	0.4236	(10.628)	0	0	0
2023/01/25	R186	04/05/2023	8.83	Call	Bond Future	2,277.9600	2.2780	2,408.1200	2.4081	5.714	0	0	0
2023/01/25	R186	03/08/2023	9.73	Put	Bond Future	293.4300	0.2934	266.9100	0.2669	(9.038)	0	0	0
2023/01/25	R186	03/08/2023	9.74	Call	Bond Future	4,637.9800	4.6380	4,793.8400	4.7938	3.361	0	0	0
2023/01/25	R186	03/08/2023	9.74	Put	Bond Future	290.2900	0.2903	264.0200	0.2640	(9.050)	0	0	0
2023/01/25	R186	03/08/2023			Bond Future	8.2563	107.8397	8.1959	108.0218	(0.733)	0.0000	0.0000	0
2023/01/25	R186	03/08/2023	9.75	Call	Bond Future	4,663.2500	4.6632	4,819.3600	4.8194	3.348	0	0	0
2023/01/25	R186	03/08/2023	9.75	Put	Bond Future	287.0200	0.2870	261.0000	0.2610	(9.066)	0	0	0
2023/01/25	R186	03/08/2023	9.73	Call	Bond Future	4,612.5700	4.6126	4,768.1800	4.7682	3.374	0	0	0
2023/01/25	R186	02/11/2023	9.40	Call	Bond Future	3,882.1700	3.8822	4,022.3400	4.0223	3.611	0	0	0
2023/01/25	R186	02/11/2023	9.40	Put	Bond Future	662.5700	0.6626	617.4300	0.6174	(6.813)	0	0	0
2023/01/25	R186	02/11/2023	9.15	Call	Bond Future	3,350.4600	3.3505	3,482.5000	3.4825	3.941	0	0	1,715
2023/01/25	R186	02/11/2023			Bond Future	8.2312	110.1014	8.1653	110.2867	(0.801)	0.0000	0.0000	1,257
2023/01/25	R186	02/11/2023	9.39	Call	Bond Future	3,860.4200	3.8604	4,000.2900	4.0003	3.623	0	0	0
2023/01/25	R186	02/11/2023	9.39	Put	Bond Future	667.8400	0.6678	622.4000	0.6224	(6.804)	0	0	0
2023/01/25	R186	02/11/2023	10.42	Call	Bond Future	6,206.9900	6.2070	6,370.7900	6.3708	2.639	0	0	0
2023/01/25	R186	02/11/2023	10.42	Put	Bond Future	277.4000	0.2774	255.8900	0.2559	(7.754)	0	0	1,715
2023/01/25	R186	02/11/2023	9.15	Put	Bond Future	809.1000	0.8091	755.8300	0.7558	(6.584)	0	0	0
2023/01/25	R186	02/11/2023	9.38	Call	Bond Future	3,838.7000	3.8387	3,978.2600	3.9783	3.636	0	0	0
2023/01/25	R186	02/11/2023	9.38	Put	Bond Future	673.1500	0.6731	627.4000	0.6274	(6.796)	0	0	0
2023/01/25	R186	01/02/2024	9.50	Call	Bond Future	3,872.8400	3.8728	4,013.9300	4.0139	3.643	0	0	0
2023/01/25	R186	01/02/2024	9.51	Call	Bond Future	3,892.5200	3.8925	4,033.9000	4.0339	3.632	0	0	0
2023/01/25	R186	01/02/2024	9.52	Put	Bond Future	763.1600	0.7632	714.2700	0.7143	(6.406)	0	0	0
2023/01/25	R186	01/02/2024			Bond Future	8.2850	106.8873	8.2118	107.0778	(0.884)	0.0000	0.0000	0
2023/01/25	R186	01/02/2024	9.50	Put	Bond Future	773.4800	0.7735	724.0300	0.7240	(6.393)	0	0	0
2023/01/25	R186	01/02/2024	9.51	Put	Bond Future	768.1300	0.7681	718.9700	0.7190	(6.400)	0	0	0
2023/01/25	R186	01/02/2024	9.52	Call	Bond Future	3,912.5700	3.9126	4,054.2200	4.0542	3.620	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
2023/01/25	R197	02/02/2023			Bond Future	328.9976	328.9976	329.0185	329.0185	0.006	0.0000	0.0000	877
2023/01/25	R197	04/05/2023			Bond Future	335.4224	335.4224	335.4363	335.4363	0.004	0.0000	0.0000	282
2023/01/25	R197	03/08/2023			Bond Future	333.2923	333.2923	333.3021	333.3021	0.003	0.0000	0.0000	0
2023/01/25	R197	02/11/2023			Bond Future	340.3561	340.3561	340.3643	340.3643	0.002	0.0000	0.0000	0
2023/01/25	R202	02/02/2023			Bond Future	247.2322	247.2322	247.2651	247.2651	0.013	0.0000	0.0000	1,246
2023/01/25	R202	04/05/2023			Bond Future	252.0602	252.0602	252.0881	252.0881	0.011	0.0000	0.0000	4,903
2023/01/25	R202	03/08/2023			Bond Future	252.4572	252.4572	252.4824	252.4824	0.010	0.0000	0.0000	460
2023/01/25	R202	02/11/2023			Bond Future	257.8072	257.8072	257.8318	257.8318	0.010	0.0000	0.0000	0
2023/01/25	R202	01/02/2024			Bond Future	257.8209	257.8209	257.8493	257.8493	0.011	0.0000	0.0000	0
2023/01/25	R209	02/02/2023	10.78	Call	Bond Future	261.1000	0.2611	404.8000	0.4048	55.036	0	0	0
2023/01/25	R209	02/02/2023	10.79	Call	Bond Future	275.9600	0.2760	425.8700	0.4259	54.323	0	0	0
2023/01/25	R209	02/02/2023	10.80	Put	Bond Future	1,209.4000	1.2094	817.8600	0.8179	(32.375)	0	0	0
2023/01/25	R209	02/02/2023			Bond Future	10.9737	69.7409	10.8697	70.2886	(0.948)	0.0000	0.0000	11,626
2023/01/25	R209	02/02/2023	10.78	Put	Bond Future	1,285.8700	1.2859	881.8300	0.8818	(31.422)	0	0	0
2023/01/25	R209	02/02/2023	10.79	Put	Bond Future	1,247.3000	1.2473	849.4700	0.8495	(31.895)	0	0	0
2023/01/25	R209	02/02/2023	10.80	Call	Bond Future	291.4200	0.2914	447.6200	0.4476	53.600	0	0	0
2023/01/25	R209	04/05/2023	11.50	Put	Bond Future	1,542.1400	1.5421	1,346.3700	1.3464	(12.695)	0	0	0
2023/01/25	R209	04/05/2023	11.09	Call	Bond Future	2,440.4700	2.4405	2,729.5000	2.7295	11.843	0	0	0
2023/01/25	R209	04/05/2023	11.09	Put	Bond Future	2,367.8200	2.3678	2,100.1500	2.1001	(11.304)	0	0	0
2023/01/25	R209	04/05/2023	11.10	Call	Bond Future	2,468.0200	2.4680	2,758.9200	2.7589	11.787	0	0	0
2023/01/25	R209	04/05/2023	11.10	Put	Bond Future	2,343.9400	2.3439	2,078.1400	2.0781	(11.340)	0	0	0
2023/01/25	R209	04/05/2023	10.00	Call	Bond Future	453.0000	0.4530	542.8800	0.5429	19.841	0	0	500
2023/01/25	R209	04/05/2023	10.00	Put	Bond Future	6,328.8800	6.3289	5,862.0600	5.8621	(7.376)	0	0	0
2023/01/25	R209	04/05/2023	10.50	Call	Bond Future	1,108.7700	1.1088	1,282.9900	1.2830	15.713	0	0	4,500
2023/01/25	R209	04/05/2023	10.50	Put	Bond Future	4,169.4300	4.1694	3,786.9500	3.7869	(9.173)	0	0	0
2023/01/25	R209	04/05/2023			Bond Future	11.0759	67.9341	10.9685	68.4908	(0.970)	0.0000	0.0000	19,118
2023/01/25	R209	04/05/2023	11.50	Call	Bond Future	3,678.9700	3.6790	4,039.9000	4.0399	9.811	0	0	1,000
2023/01/25	R209	04/05/2023	12.50	Call	Bond Future	7,310.0200	7.3100	7,788.4800	7.7885	6.545	0	0	0
2023/01/25	R209	04/05/2023	12.50	Put	Bond Future	498.0500	0.4980	419.8100	0.4198	(15.709)	0	0	8,500
2023/01/25	R209	04/05/2023	11.11	Call	Bond Future	2,495.7000	2.4957	2,788.4900	2.7885	11.732	0	0	0
2023/01/25	R209	04/05/2023	11.11	Put	Bond Future	2,320.2600	2.3203	2,056.3500	2.0563	(11.374)	0	0	0
2023/01/25	R209	04/05/2023	11.00	Call	Bond Future	2,199.5500	2.1996	2,471.4200	2.4714	12.360	0	0	2,500
2023/01/25	R209	04/05/2023	11.00	Put	Bond Future	2,592.1800	2.5922	2,307.3500	2.3074	(10.988)	0	0	8,250
2023/01/25	R209	03/08/2023	11.94	Call	Bond Future	5,651.7200	5.6517	6,042.8100	6.0428	6.920	0	0	0
2023/01/25	R209	03/08/2023	11.95	Put	Bond Future	1,856.3400	1.8563	1,681.2800	1.6813	(9.430)	0	0	0
2023/01/25	R209	03/08/2023	11.93	Call	Bond Future	5,618.8200	5.6188	6,008.8600	6.0089	6.942	0	0	0
2023/01/25	R209	03/08/2023			Bond Future	11.1652	69.3238	11.0542	69.8910	(0.994)	0.0000	0.0000	1,690
2023/01/25	R209	03/08/2023	11.94	Put	Bond Future	1,870.4000	1.8704	1,694.3000	1.6943	(9.415)	0	0	0
2023/01/25	R209	03/08/2023	11.95	Call	Bond Future	5,684.4900	5.6845	6,076.6200	6.0766	6.898	0	0	0
2023/01/25	R209	03/08/2023	11.93	Put	Bond Future	1,884.3900	1.8844	1,707.2400	1.7072	(9.401)	0	0	0
2023/01/25	R209	02/11/2023	11.34	Call	Bond Future	4,137.2400	4.1372	4,453.4300	4.4534	7.643	0	0	0
2023/01/25	R209	02/11/2023	11.34	Put	Bond Future	3,697.7600	3.6978	3,435.2700	3.4353	(7.099)	0	0	0
2023/01/25	R209	02/11/2023	11.33	Call	Bond Future	4,109.9500	4.1100	4,424.9800	4.4250	7.665	0	0	0
2023/01/25	R209	02/11/2023	11.33	Put	Bond Future	3,720.1400	3.7201	3,456.4900	3.4565	(7.087)	0	0	0
2023/01/25	R209	02/11/2023			Bond Future	11.2519	67.6252	11.1371	68.2039	(1.020)	0.0000	0.0000	5,720
2023/01/25	R209	02/11/2023	11.35	Call	Bond Future	4,164.3700	4.1644	4,481.7200	4.4817	7.621	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
2023/01/25	R209	02/11/2023	11.35	Put	Bond Future	3,675.2700	3.6753	3,413.9400	3.4139	(7.110)	0	0	0
2023/01/25	R209	01/02/2024	12.13	Put	Bond Future	2,863.2800	2.8633	2,661.2000	2.6612	(7.058)	0	0	0
2023/01/25	R209	01/02/2024	12.14	Call	Bond Future	6,497.5700	6.4976	6,887.1300	6.8871	5.995	0	0	0
2023/01/25	R209	01/02/2024	12.14	Put	Bond Future	2,847.6800	2.8477	2,646.4700	2.6465	(7.066)	0	0	0
2023/01/25	R209	01/02/2024			Bond Future	11.3697	68.9073	11.2505	69.4981	(1.049)	0.0000	0.0000	0
2023/01/25	R209	01/02/2024	12.13	Call	Bond Future	6,467.5900	6.4676	6,856.2800	6.8563	6.010	0	0	0
2023/01/25	R209	01/02/2024	12.12	Call	Bond Future	6,437.3900	6.4374	6,825.2100	6.8252	6.024	0	0	0
2023/01/25	R209	01/02/2024	12.12	Put	Bond Future	2,878.7200	2.8787	2,675.7700	2.6758	(7.050)	0	0	0
2023/01/25	R210	02/02/2023			Bond Future	223.8836	223.8836	223.8979	223.8979	0.006	0.0000	0.0000	118
2023/01/25	R210	04/05/2023			Bond Future	225.1670	225.1670	225.1767	225.1767	0.004	0.0000	0.0000	386
2023/01/25	R210	03/08/2023			Bond Future	229.8246	229.8246	229.8316	229.8316	0.003	0.0000	0.0000	300
2023/01/25	R210	02/11/2023			Bond Future	231.5325	231.5325	231.5383	231.5383	0.002	0.0000	0.0000	0
2023/01/25	R210	01/02/2024			Bond Future	235.9850	235.9850	235.9944	235.9944	0.004	0.0000	0.0000	0
2023/01/25	R213	02/02/2023	10.01	Call	Bond Future	240.6100	0.2406	354.6100	0.3546	47.380	0	0	0
2023/01/25	R213	02/02/2023	10.43	Put	Bond Future	199.0300	0.1990	100.6700	0.1007	(49.420)	0	0	0
2023/01/25	R213	02/02/2023	12.20	Call	Bond Future	9,008.9800	9.0090	9,439.0100	9.4390	4.773	0	0	0
2023/01/25	R213	02/02/2023	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	912
2023/01/25	R213	02/02/2023	10.22	Put	Bond Future	498.6800	0.4987	300.7800	0.3008	(39.685)	0	0	0
2023/01/25	R213	02/02/2023	10.23	Call	Bond Future	720.0400	0.7200	957.6800	0.9577	33.004	0	0	0
2023/01/25	R213	02/02/2023	10.35	Call	Bond Future	1,099.4400	1.0994	1,397.8100	1.3978	27.138	0	0	0
2023/01/25	R213	02/02/2023	10.35	Put	Bond Future	287.5100	0.2875	155.8500	0.1559	(45.793)	0	0	476
2023/01/25	R213	02/02/2023			Bond Future	10.1797	85.8832	10.0903	86.3133	(0.878)	0.0000	0.0000	20,432
2023/01/25	R213	02/02/2023	9.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2023/01/25	R213	02/02/2023	9.16	Put	Bond Future	5,080.2200	5.0802	4,650.1900	4.6502	(8.465)	0	0	0
2023/01/25	R213	02/02/2023	10.01	Put	Bond Future	1,059.6700	1.0597	743.6400	0.7436	(29.823)	0	0	476
2023/01/25	R213	02/02/2023	10.21	Call	Bond Future	664.1100	0.6641	890.6800	0.8907	34.116	0	0	0
2023/01/25	R213	02/02/2023	10.21	Put	Bond Future	518.8300	0.5188	315.3700	0.3154	(39.215)	0	0	0
2023/01/25	R213	02/02/2023	10.43	Call	Bond Future	1,388.8400	1.3888	1,720.5100	1.7205	23.881	0	0	912
2023/01/25	R213	02/02/2023	10.22	Call	Bond Future	691.8100	0.6918	923.9400	0.9239	33.554	0	0	0
2023/01/25	R213	02/02/2023	10.23	Put	Bond Future	479.1000	0.4791	286.7100	0.2867	(40.157)	0	0	0
2023/01/25	R213	04/05/2023	10.75	Call	Bond Future	3,441.9700	3.4420	3,728.5000	3.7285	8.325	0	0	0
2023/01/25	R213	04/05/2023	10.75	Put	Bond Future	1,279.0700	1.2791	1,129.2500	1.1292	(11.713)	0	0	0
2023/01/25	R213	04/05/2023			Bond Future	10.2802	83.9874	10.1873	84.4238	(0.904)	0.0000	0.0000	32,891
2023/01/25	R213	04/05/2023	10.74	Call	Bond Future	3,411.2600	3.4113	3,696.5100	3.6965	8.362	0	0	0
2023/01/25	R213	04/05/2023	10.74	Put	Bond Future	1,293.6500	1.2937	1,142.5500	1.1425	(11.680)	0	0	0
2023/01/25	R213	04/05/2023	10.73	Call	Bond Future	3,380.6600	3.3807	3,664.6200	3.6646	8.400	0	0	0
2023/01/25	R213	04/05/2023	10.73	Put	Bond Future	1,308.3600	1.3084	1,155.9700	1.1560	(11.647)	0	0	0
2023/01/25	R213	03/08/2023	11.62	Put	Bond Future	1,034.0100	1.0340	934.0100	0.9340	(9.671)	0	0	0
2023/01/25	R213	03/08/2023	11.63	Call	Bond Future	6,556.9000	6.5569	6,901.7500	6.9017	5.259	0	0	0
2023/01/25	R213	03/08/2023			Bond Future	10.3654	85.7048	10.2685	86.1490	(0.935)	0.0000	0.0000	0
2023/01/25	R213	03/08/2023	11.62	Call	Bond Future	6,523.5700	6.5236	6,867.7300	6.8677	5.276	0	0	0
2023/01/25	R213	03/08/2023	11.63	Put	Bond Future	1,025.4800	1.0255	926.1700	0.9262	(9.684)	0	0	0
2023/01/25	R213	03/08/2023	11.61	Call	Bond Future	6,490.2600	6.4903	6,833.7400	6.8337	5.292	0	0	0
2023/01/25	R213	03/08/2023	11.61	Put	Bond Future	1,042.6000	1.0426	941.9200	0.9419	(9.657)	0	0	0
2023/01/25	R213	02/11/2023	11.13	Call	Bond Future	4,997.7900	4.9978	5,294.6600	5.2947	5.940	0	0	0
2023/01/25	R213	02/11/2023	11.13	Put	Bond Future	2,043.1400	2.0431	1,887.0700	1.8871	(7.639)	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
2023/01/25	R213	02/11/2023			Bond Future	10.4518	83.9475	10.3505	84.4005	(0.969)	0.0000	0.0000	1,911
2023/01/25	R213	02/11/2023	11.12	Call	Bond Future	4,968.9900	4.9690	5,265.0300	5.2650	5.958	0	0	0
2023/01/25	R213	02/11/2023	11.12	Put	Bond Future	2,056.9300	2.0569	1,900.0300	1.9000	(7.628)	0	0	0
2023/01/25	R213	02/11/2023	11.11	Call	Bond Future	4,940.2400	4.9402	5,235.4500	5.2354	5.976	0	0	0
2023/01/25	R213	02/11/2023	11.11	Put	Bond Future	2,070.8000	2.0708	1,913.0700	1.9131	(7.617)	0	0	0
2023/01/25	R213	01/02/2024	11.71	Call	Bond Future	6,453.9300	6.4539	6,784.6900	6.7847	5.125	0	0	0
2023/01/25	R213	01/02/2024	11.71	Put	Bond Future	1,764.5500	1.7646	1,632.3900	1.6324	(7.490)	0	0	0
2023/01/25	R213	01/02/2024	11.70	Call	Bond Future	6,424.0900	6.4241	6,754.1900	6.7542	5.138	0	0	0
2023/01/25	R213	01/02/2024	11.70	Put	Bond Future	1,774.9400	1.7749	1,642.1200	1.6421	(7.483)	0	0	0
2023/01/25	R213	01/02/2024			Bond Future	10.5862	85.5407	10.4796	86.0036	(1.007)	0.0000	0.0000	0
2023/01/25	R213	01/02/2024	11.72	Call	Bond Future	6,483.8100	6.4838	6,815.2100	6.8152	5.111	0	0	0
2023/01/25	R213	01/02/2024	11.72	Put	Bond Future	1,754.2300	1.7542	1,622.7100	1.6227	(7.497)	0	0	0
2023/01/25	R214	02/02/2023	10.90	Put	Bond Future	2,047.4500	2.0475	1,440.0000	1.4400	(29.669)	0	0	0
2023/01/25	R214	02/02/2023	11.10	Call	Bond Future	359.7400	0.3597	603.3900	0.6034	67.729	0	0	0
2023/01/25	R214	02/02/2023	11.07	Call	Bond Future	308.0900	0.3081	526.4500	0.5265	70.875	0	0	0
2023/01/25	R214	02/02/2023	11.07	Put	Bond Future	1,290.0300	1.2900	801.5300	0.8015	(37.867)	0	0	0
2023/01/25	R214	02/02/2023	11.08	Call	Bond Future	324.6800	0.3247	551.3700	0.5514	69.820	0	0	0
2023/01/25	R214	02/02/2023	11.08	Put	Bond Future	1,251.1000	1.2511	770.9300	0.7709	(38.380)	0	0	0
2023/01/25	R214	02/02/2023			Bond Future	11.2488	66.4982	11.1197	67.2051	(1.148)	0.0000	0.0000	68,050
2023/01/25	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/25	R214	02/02/2023		Put	Bond Future	33,501.7800	33.5018	32,794.9200	32.7949	(2.110)	0	0	0
2023/01/25	R214	02/02/2023	10.30	Call	Bond Future	0.2000	0.0002	0.5200	0.0005	160.000	0	0	0
2023/01/25	R214	02/02/2023	10.30	Put	Bond Future	5,488.9300	5.4889	4,782.3900	4.7824	(12.872)	0	0	0
2023/01/25	R214	02/02/2023	10.90	Call	Bond Future	110.1300	0.1101	209.5400	0.2095	90.266	0	0	2,300
2023/01/25	R214	02/02/2023	11.80	Call	Bond Future	2,929.5200	2.9295	3,603.5500	3.6036	23.008	0	0	0
2023/01/25	R214	02/02/2023	11.80	Put	Bond Future	45.0200	0.0450	12.1900	0.0122	(72.923)	0	0	0
2023/01/25	R214	02/02/2023	11.09	Call	Bond Future	341.8800	0.3419	577.0100	0.5770	68.776	0	0	0
2023/01/25	R214	02/02/2023	11.09	Put	Bond Future	1,212.8400	1.2128	741.1100	0.7411	(38.895)	0	0	0
2023/01/25	R214	02/02/2023	11.10	Put	Bond Future	1,175.3200	1.1753	712.1100	0.7121	(39.411)	0	0	0
2023/01/25	R214	02/02/2023	11.60	Call	Bond Future	2,003.0400	2.0030	2,618.5200	2.6185	30.727	0	0	2,300
2023/01/25	R214	02/02/2023	11.60	Put	Bond Future	141.1300	0.1411	49.7500	0.0497	(64.749)	0	0	0
2023/01/25	R214	02/02/2023	11.00	Call	Bond Future	208.2300	0.2082	371.8700	0.3719	78.586	0	0	0
2023/01/25	R214	02/02/2023	11.00	Put	Bond Future	1,580.9400	1.5809	1,037.7200	1.0377	(34.361)	0	0	0
2023/01/25	R214	04/05/2023	11.36	Call	Bond Future	2,593.1100	2.5931	2,973.0900	2.9731	14.653	0	0	0
2023/01/25	R214	04/05/2023	11.36	Put	Bond Future	2,523.6000	2.5236	2,184.6100	2.1846	(13.433)	0	0	0
2023/01/25	R214	04/05/2023	11.37	Call	Bond Future	2,621.6100	2.6216	3,003.9600	3.0040	14.585	0	0	0
2023/01/25	R214	04/05/2023	11.37	Put	Bond Future	2,498.7100	2.4987	2,162.0900	2.1621	(13.472)	0	0	0
2023/01/25	R214	04/05/2023			Bond Future	11.3470	64.4823	11.2138	65.2013	(1.174)	0.0000	0.0000	22,721
2023/01/25	R214	04/05/2023	11.38	Call	Bond Future	2,650.2600	2.6503	3,034.9700	3.0350	14.516	0	0	0
2023/01/25	R214	04/05/2023	11.38	Put	Bond Future	2,474.0400	2.4740	2,139.7800	2.1398	(13.511)	0	0	0
2023/01/25	R214	03/08/2023	12.14	Call	Bond Future	5,696.3300	5.6963	6,194.4600	6.1945	8.745	0	0	0
2023/01/25	R214	03/08/2023	12.14	Put	Bond Future	2,133.5400	2.1335	1,898.9200	1.8989	(10.997)	0	0	0
2023/01/25	R214	03/08/2023	12.15	Call	Bond Future	5,729.2500	5.7292	6,228.7200	6.2287	8.718	0	0	0
2023/01/25	R214	03/08/2023	12.15	Put	Bond Future	2,118.2300	2.1182	1,884.9500	1.8850	(11.013)	0	0	0
2023/01/25	R214	03/08/2023			Bond Future	11.4346	65.8010	11.2971	66.5338	(1.202)	0.0000	0.0000	2,980
2023/01/25	R214	03/08/2023	12.16	Call	Bond Future	5,762.3800	5.7624	6,263.1800	6.2632	8.691	0	0	0
2023/01/25	R214	03/08/2023	12.16	Put	Bond Future	2,103.2000	2.1032	1,871.2500	1.8713	(11.028)	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
2023/01/25	R214	02/11/2023	11.45	Put	Bond Future	4,353.4500	4.3535	3,996.3200	3.9963	(8.203)	0	0	0
2023/01/25	R214	02/11/2023	11.46	Call	Bond Future	4,002.0700	4.0021	4,394.1900	4.3942	9.798	0	0	0
2023/01/25	R214	02/11/2023	11.46	Put	Bond Future	4,327.6200	4.3276	3,972.0000	3.9720	(8.217)	0	0	0
2023/01/25	R214	02/11/2023			Bond Future	11.5221	63.8804	11.3802	64.6281	(1.232)	0.0000	0.0000	0
2023/01/25	R214	02/11/2023	11.47	Call	Bond Future	4,028.9600	4.0290	4,422.5900	4.4226	9.770	0	0	0
2023/01/25	R214	02/11/2023	11.47	Put	Bond Future	4,301.9200	4.3019	3,947.8100	3.9478	(8.231)	0	0	0
2023/01/25	R214	02/11/2023	11.45	Call	Bond Future	3,975.2500	3.9752	4,365.8600	4.3659	9.826	0	0	0
2023/01/25	R214	01/02/2024	12.16	Call	Bond Future	6,101.3600	6.1014	6,579.1500	6.5791	7.831	0	0	0
2023/01/25	R214	01/02/2024	12.16	Put	Bond Future	3,519.9600	3.5200	3,234.7400	3.2347	(8.103)	0	0	0
2023/01/25	R214	01/02/2024			Bond Future	11.6406	65.0919	11.4934	65.8550	(1.265)	0.0000	0.0000	0
2023/01/25	R214	01/02/2024	12.14	Call	Bond Future	6,042.2500	6.0423	6,517.6900	6.5177	7.869	0	0	0
2023/01/25	R214	01/02/2024	12.14	Put	Bond Future	3,557.1600	3.5572	3,269.5900	3.2696	(8.084)	0	0	0
2023/01/25	R214	01/02/2024	12.15	Call	Bond Future	6,071.6600	6.0717	6,548.2700	6.5483	7.850	0	0	0
2023/01/25	R214	01/02/2024	12.15	Put	Bond Future	3,538.3900	3.5384	3,251.9900	3.2520	(8.094)	0	0	0
2023/01/25	R248	02/02/2023	11.00	Call	Bond Future	257.1100	0.2571	507.8300	0.5078	97.515	0	0	2,900
2023/01/25	R248	02/02/2023	11.00	Put	Bond Future	2,012.9900	2.0130	1,237.9400	1.2379	(38.502)	0	0	0
2023/01/25	R248	02/02/2023	11.60	Call	Bond Future	2,485.3500	2.4853	3,383.6000	3.3836	36.142	0	0	2,900
2023/01/25	R248	02/02/2023	11.60	Put	Bond Future	184.6300	0.1846	57.1100	0.0571	(69.068)	0	0	0
2023/01/25	R248	02/02/2023	11.70	Call	Bond Future	3,049.6900	3.0497	3,996.9500	3.9969	31.061	0	0	0
2023/01/25	R248	02/02/2023	11.70	Put	Bond Future	107.4000	0.1074	28.8900	0.0289	(73.101)	0	0	0
2023/01/25	R248	02/02/2023	11.08	Call	Bond Future	401.5900	0.4016	745.4400	0.7454	85.622	0	0	0
2023/01/25	R248	02/02/2023	11.08	Put	Bond Future	1,595.2600	1.5953	913.3400	0.9133	(42.747)	0	0	0
2023/01/25	R248	02/02/2023	11.10	Put	Bond Future	1,499.2700	1.4993	842.2100	0.8422	(43.825)	0	0	0
2023/01/25	R248	02/02/2023			Bond Future	11.2531	83.0428	11.1041	84.0685	(1.324)	0.0000	0.0000	55,768
2023/01/25	R248	02/02/2023	10.40	Call	Bond Future	0.9600	0.0010	2.9700	0.0030	209.375	0	0	0
2023/01/25	R248	02/02/2023	10.40	Put	Bond Future	6,199.3500	6.1993	5,175.5900	5.1756	(16.514)	0	0	0
2023/01/25	R248	02/02/2023	11.06	Call	Bond Future	361.1500	0.3612	680.6800	0.6807	88.476	0	0	0
2023/01/25	R248	02/02/2023	11.06	Put	Bond Future	1,694.7400	1.6947	988.5000	0.9885	(41.672)	0	0	0
2023/01/25	R248	02/02/2023	11.07	Call	Bond Future	381.0000	0.3810	712.6100	0.7126	87.037	0	0	0
2023/01/25	R248	02/02/2023	11.07	Put	Bond Future	1,644.5700	1.6446	950.4100	0.9504	(42.209)	0	0	0
2023/01/25	R248	02/02/2023	11.10	Call	Bond Future	445.1000	0.4451	813.8100	0.8138	82.838	0	0	0
2023/01/25	R248	04/05/2023	11.35	Call	Bond Future	3,207.2500	3.2073	3,759.3100	3.7593	17.213	0	0	0
2023/01/25	R248	04/05/2023	11.35	Put	Bond Future	3,231.4400	3.2314	2,739.8900	2.7399	(15.211)	0	0	0
2023/01/25	R248	04/05/2023			Bond Future	11.3536	80.1851	11.1996	81.2287	(1.356)	0.0000	0.0000	249,804
2023/01/25	R248	04/05/2023	11.34	Call	Bond Future	3,172.0600	3.1721	3,720.6900	3.7207	17.296	0	0	0
2023/01/25	R248	04/05/2023	11.34	Put	Bond Future	3,263.3400	3.2633	2,768.3600	2.7684	(15.168)	0	0	0
2023/01/25	R248	04/05/2023	11.33	Call	Bond Future	3,137.0500	3.1370	3,682.2300	3.6822	17.379	0	0	0
2023/01/25	R248	04/05/2023	11.33	Put	Bond Future	3,295.5100	3.2955	2,797.0800	2.7971	(15.125)	0	0	0
2023/01/25	R248	03/08/2023	12.11	Call	Bond Future	6,961.1600	6.9612	7,678.6100	7.6786	10.306	0	0	0
2023/01/25	R248	03/08/2023	12.11	Put	Bond Future	2,787.2500	2.7873	2,440.8000	2.4408	(12.430)	0	0	0
2023/01/25	R248	03/08/2023			Bond Future	11.4465	81.7874	11.2872	82.8513	(1.392)	0.0000	0.0000	0
2023/01/25	R248	03/08/2023	12.10	Call	Bond Future	6,920.9100	6.9209	7,636.4100	7.6364	10.338	0	0	0
2023/01/25	R248	03/08/2023	12.10	Put	Bond Future	2,806.9700	2.8070	2,458.5700	2.4586	(12.412)	0	0	0
2023/01/25	R248	03/08/2023	12.09	Call	Bond Future	6,880.5000	6.8805	7,594.0500	7.5940	10.371	0	0	0
2023/01/25	R248	03/08/2023	12.09	Put	Bond Future	2,826.6200	2.8266	2,476.2700	2.4763	(12.395)	0	0	0
2023/01/25	R248	02/11/2023	11.48	Call	Bond Future	5,055.0700	5.0551	5,631.2400	5.6312	11.398	0	0	0
2023/01/25	R248	02/11/2023	11.49	Put	Bond Future	5,355.0000	5.3550	4,847.7100	4.8477	(9.473)	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
2023/01/25	R248	02/11/2023	11.47	Call	Bond Future	5,021.2400	5.0212	5,595.2200	5.5952	11.431	0	0	0
2023/01/25	R248	02/11/2023			Bond Future	11.5308	79.0789	11.3661	80.1645	(1.428)	0.0000	0.0000	0
2023/01/25	R248	02/11/2023	11.48	Put	Bond Future	5,386.9600	5.3870	4,877.5000	4.8775	(9.457)	0	0	0
2023/01/25	R248	02/11/2023	11.49	Call	Bond Future	5,088.7100	5.0887	5,667.0500	5.6671	11.365	0	0	0
2023/01/25	R248	02/11/2023	11.47	Put	Bond Future	5,418.8200	5.4188	4,907.1700	4.9072	(9.442)	0	0	0
2023/01/25	R248	01/02/2024	12.15	Call	Bond Future	7,460.4400	7.4604	8,156.4700	8.1565	9.330	0	0	0
2023/01/25	R248	01/02/2024	12.15	Put	Bond Future	4,329.1900	4.3292	3,917.5500	3.9175	(9.508)	0	0	0
2023/01/25	R248	01/02/2024	12.14	Call	Bond Future	7,424.0200	7.4240	8,118.3400	8.1183	9.352	0	0	0
2023/01/25	R248	01/02/2024	12.14	Put	Bond Future	4,352.3400	4.3523	3,938.9900	3.9390	(9.497)	0	0	0
2023/01/25	R248	01/02/2024			Bond Future	11.6429	80.6152	11.4720	81.7229	(1.467)	0.0000	0.0000	13,000
2023/01/25	R248	01/02/2024	12.16	Call	Bond Future	7,497.2200	7.4972	8,194.9600	8.1950	9.307	0	0	0
2023/01/25	R248	01/02/2024	12.16	Put	Bond Future	4,306.4800	4.3065	3,896.5500	3.8965	(9.519)	0	0	0
<b>Total</b>													<b>1985723</b>