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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/01/2023 TO 31/01/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	2025 02/02/2023			Bond Future	166.3557	166.3557	166.1933	166.1933	(0.098)	0.0000	0.0000	5,572
2023/01/31	2025 04/05/2023			Bond Future	169.5744	169.5744	169.4080	169.4080	(0.098)	0.0000	0.0000	5,237
2023/01/31	2025 03/08/2023			Bond Future	171.2076	171.2076	171.0380	171.0380	(0.099)	0.0000	0.0000	214
2023/01/31	2025 02/11/2023			Bond Future	174.5778	174.5778	174.4051	174.4051	(0.099)	0.0000	0.0000	0
2023/01/31	2025 01/02/2024			Bond Future	176.2401	176.2401	176.0651	176.0651	(0.099)	0.0000	0.0000	0
2023/01/31	2029 02/02/2023			Bond Future	120.5163	120.5163	120.7631	120.7631	0.205	0.0000	0.0000	824
2023/01/31	2029 04/05/2023			Bond Future	121.5515	121.5515	121.8025	121.8025	0.207	0.0000	0.0000	1,045

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	2029	03/08/2023			Bond Future	123.9693	123.9693	124.2252	124.2252	0.206	0.0000	0.0000	728
2023/01/31	2029	02/11/2023			Bond Future	125.0828	125.0828	125.3443	125.3443	0.209	0.0000	0.0000	0
2023/01/31	2029	01/02/2024			Bond Future	127.5539	127.5539	127.8208	127.8208	0.209	0.0000	0.0000	0
2023/01/31	2030	02/02/2023	8.81	Put	Bond Future	4,278.3700	4.2784	4,130.8100	4.1308	(3.449)	0	0	0
2023/01/31	2030	02/02/2023	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	2030	02/02/2023	9.04	Put	Bond Future	3,137.4500	3.1375	2,989.8900	2.9899	(4.703)	0	0	0
2023/01/31	2030	02/02/2023	9.08	Put	Bond Future	2,940.7700	2.9408	2,793.2100	2.7932	(5.018)	0	0	0
2023/01/31	2030	02/02/2023	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/01/31	2030	02/02/2023	11.35	Call	Bond Future	7,423.1200	7.4231	7,570.6800	7.5707	1.988	0	0	5,000
2023/01/31	2030	02/02/2023	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	2030	02/02/2023	9.99	Call	Bond Future	1,424.5200	1.4245	1,549.2500	1.5493	8.756	0	0	0
2023/01/31	2030	02/02/2023	10.00	Call	Bond Future	1,468.0900	1.4681	1,594.9200	1.5949	8.639	0	0	0
2023/01/31	2030	02/02/2023	10.01	Put	Bond Future	21.5500	0.0215	2.7600	0.0028	(87.193)	0	0	0
2023/01/31	2030	02/02/2023	9.80	Call	Bond Future	669.8400	0.6698	721.2200	0.7212	7.670	0	0	0
2023/01/31	2030	02/02/2023	9.94	Put	Bond Future	44.5300	0.0445	8.6500	0.0087	(80.575)	0	0	102
2023/01/31	2030	02/02/2023	9.20	Call	Bond Future	0.2200	0.0002	0.0100	0.0000	(95.455)	0	0	0
2023/01/31	2030	02/02/2023	9.20	Put	Bond Future	2,354.0400	2.3540	2,206.2700	2.2063	(6.277)	0	0	0
2023/01/31	2030	02/02/2023	9.66	Call	Bond Future	277.0300	0.2770	263.6100	0.2636	(4.844)	0	0	0
2023/01/31	2030	02/02/2023	9.66	Put	Bond Future	422.9400	0.4229	261.9600	0.2620	(38.062)	0	0	102
2023/01/31	2030	02/02/2023			Bond Future	9.6909	91.7156	9.6597	91.8632	(0.322)	0.0000	0.0000	34,304
2023/01/31	2030	02/02/2023	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	102
2023/01/31	2030	02/02/2023	9.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/01/31	2030	02/02/2023	11.55	Call	Bond Future	8,265.5200	8.2655	8,413.0800	8.4131	1.785	0	0	5,000
2023/01/31	2030	02/02/2023	11.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	2030	02/02/2023	11.12	Call	Bond Future	6,440.8900	6.4409	6,588.4500	6.5885	2.291	0	0	0
2023/01/31	2030	02/02/2023	11.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	2030	02/02/2023	11.16	Call	Bond Future	6,612.7600	6.6128	6,760.3200	6.7603	2.231	0	0	0
2023/01/31	2030	02/02/2023	9.99	Put	Bond Future	26.7000	0.0267	3.8700	0.0039	(85.506)	0	0	0
2023/01/31	2030	02/02/2023	10.00	Put	Bond Future	24.0100	0.0240	3.2800	0.0033	(86.339)	0	0	0
2023/01/31	2030	02/02/2023	10.01	Call	Bond Future	1,511.8700	1.5119	1,640.6400	1.6406	8.517	0	0	0
2023/01/31	2030	02/02/2023	9.80	Put	Bond Future	156.7900	0.1568	60.6100	0.0606	(61.343)	0	0	0
2023/01/31	2030	02/02/2023	9.83	Call	Bond Future	775.8800	0.7759	842.5900	0.8426	8.598	0	0	388
2023/01/31	2030	02/02/2023	9.83	Put	Bond Future	122.4000	0.1224	41.5500	0.0416	(66.054)	0	0	0
2023/01/31	2030	02/02/2023	9.94	Call	Bond Future	1,210.5700	1.2106	1,322.2500	1.3222	9.225	0	0	0
2023/01/31	2030	02/02/2023	9.79	Call	Bond Future	636.0300	0.6360	682.1400	0.6821	7.250	0	0	0
2023/01/31	2030	02/02/2023	9.79	Put	Bond Future	169.8500	0.1698	68.4000	0.0684	(59.729)	0	0	0
2023/01/31	2030	04/05/2023	11.34	Call	Bond Future	7,037.8400	7.0378	7,166.7400	7.1667	1.832	0	0	0
2023/01/31	2030	04/05/2023	11.34	Put	Bond Future	276.5600	0.2766	255.5500	0.2555	(7.597)	0	0	150
2023/01/31	2030	04/05/2023	10.42	Call	Bond Future	3,762.5700	3.7626	3,858.6900	3.8587	2.555	0	0	479
2023/01/31	2030	04/05/2023	10.42	Put	Bond Future	935.6200	0.9356	881.8300	0.8818	(5.749)	0	0	0
2023/01/31	2030	04/05/2023	10.52	Call	Bond Future	4,090.3000	4.0903	4,190.9900	4.1910	2.462	0	0	0
2023/01/31	2030	04/05/2023	10.52	Put	Bond Future	824.6500	0.8247	775.4300	0.7754	(5.969)	0	0	0
2023/01/31	2030	04/05/2023	10.53	Call	Bond Future	4,123.5300	4.1235	4,224.6500	4.2246	2.452	0	0	0
2023/01/31	2030	04/05/2023	10.53	Put	Bond Future	814.1600	0.8142	765.3700	0.7654	(5.993)	0	0	0
2023/01/31	2030	04/05/2023	9.67	Call	Bond Future	1,704.2800	1.7043	1,760.8000	1.7608	3.316	0	0	479
2023/01/31	2030	04/05/2023	9.67	Put	Bond Future	2,256.8800	2.2569	2,163.4900	2.1635	(4.138)	0	0	0
2023/01/31	2030	04/05/2023	9.78	Call	Bond Future	1,953.0300	1.9530	2,015.5900	2.0156	3.203	0	0	388

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	2030	04/05/2023	9.78	Put	Bond Future	1,999.9300	1.9999	1,912.5800	1.9126	(4.368)	0	0	0
2023/01/31	2030	04/05/2023	10.00	Call	Bond Future	2,510.4000	2.5104	2,585.0700	2.5851	2.974	0	0	1,080
2023/01/31	2030	04/05/2023	10.00	Put	Bond Future	1,556.3400	1.5563	1,481.1000	1.4811	(4.834)	0	0	0
2023/01/31	2030	04/05/2023	9.03	Call	Bond Future	669.0100	0.6690	694.0200	0.6940	3.738	0	0	388
2023/01/31	2030	04/05/2023	9.03	Put	Bond Future	4,234.6000	4.2346	4,109.7000	4.1097	(2.950)	0	0	0
2023/01/31	2030	04/05/2023	9.58	Put	Bond Future	2,484.7800	2.4848	2,386.5100	2.3865	(3.955)	0	0	0
2023/01/31	2030	04/05/2023			Bond Future	9.7902	93.4673	9.7575	93.6172	(0.334)	0.0000	0.0000	81,063
2023/01/31	2030	04/05/2023	12.57	Call	Bond Future	11,712.7300	11.7127	11,859.2200	11.8592	1.251	0	0	0
2023/01/31	2030	04/05/2023	12.57	Put	Bond Future	31.3200	0.0313	27.9000	0.0279	(10.920)	0	0	350
2023/01/31	2030	04/05/2023	11.62	Call	Bond Future	8,101.6500	8.1016	8,236.4400	8.2364	1.664	0	0	0
2023/01/31	2030	04/05/2023	11.62	Put	Bond Future	187.1000	0.1871	171.9800	0.1720	(8.081)	0	0	388
2023/01/31	2030	04/05/2023	12.04	Call	Bond Future	9,698.6000	9.6986	9,840.1200	9.8401	1.459	0	0	0
2023/01/31	2030	04/05/2023	12.04	Put	Bond Future	91.3300	0.0913	82.9400	0.0829	(9.186)	0	0	1,080
2023/01/31	2030	04/05/2023	12.50	Call	Bond Future	11,447.6800	11.4477	11,593.7200	11.5937	1.276	0	0	0
2023/01/31	2030	04/05/2023	12.50	Put	Bond Future	36.3300	0.0363	32.4600	0.0325	(10.652)	0	0	479
2023/01/31	2030	04/05/2023	10.54	Call	Bond Future	4,156.8300	4.1568	4,258.4100	4.2584	2.444	0	0	0
2023/01/31	2030	04/05/2023	10.54	Put	Bond Future	803.7700	0.8038	755.4400	0.7554	(6.013)	0	0	0
2023/01/31	2030	04/05/2023	10.65	Call	Bond Future	4,529.5800	4.5296	4,635.8300	4.6358	2.346	0	0	350
2023/01/31	2030	04/05/2023	10.65	Put	Bond Future	697.7200	0.6977	654.0600	0.6541	(6.258)	0	0	0
2023/01/31	2030	04/05/2023	9.58	Call	Bond Future	1,515.8000	1.5158	1,567.4400	1.5674	3.407	0	0	150
2023/01/31	2030	03/08/2023	12.89	Call	Bond Future	12,290.7800	12.2908	12,466.2400	12.4662	1.428	0	0	0
2023/01/31	2030	03/08/2023	12.89	Put	Bond Future	115.0600	0.1151	137.7500	0.1378	19.720	0	0	350
2023/01/31	2030	03/08/2023	11.34	Call	Bond Future	6,895.3700	6.8954	7,068.4100	7.0684	2.510	0	0	0
2023/01/31	2030	03/08/2023	11.34	Put	Bond Future	728.8600	0.7289	749.1300	0.7491	2.781	0	0	0
2023/01/31	2030	03/08/2023	11.35	Call	Bond Future	6,929.3800	6.9294	7,102.4000	7.1024	2.497	0	0	0
2023/01/31	2030	03/08/2023	11.36	Put	Bond Future	715.7600	0.7158	735.9800	0.7360	2.825	0	0	0
2023/01/31	2030	03/08/2023	10.40	Call	Bond Future	3,907.1100	3.9071	4,077.4600	4.0775	4.360	0	0	1,012
2023/01/31	2030	03/08/2023	10.65	Call	Bond Future	4,649.0400	4.6490	4,821.9100	4.8219	3.718	0	0	350
2023/01/31	2030	03/08/2023	10.65	Put	Bond Future	1,343.6000	1.3436	1,363.7000	1.3637	1.496	0	0	0
2023/01/31	2030	03/08/2023			Bond Future	9.8872	91.2972	9.8528	91.4500	(0.348)	0.0000	0.0000	5,629
2023/01/31	2030	03/08/2023	12.59	Call	Bond Future	11,230.6200	11.2306	11,412.8200	11.4128	1.622	0	0	0
2023/01/31	2030	03/08/2023	12.59	Put	Bond Future	174.7800	0.1748	204.2100	0.2042	16.838	0	0	1,012
2023/01/31	2030	03/08/2023	11.35	Put	Bond Future	722.2800	0.7223	742.5300	0.7425	2.804	0	0	0
2023/01/31	2030	03/08/2023	11.36	Call	Bond Future	6,963.4300	6.9634	7,136.4200	7.1364	2.484	0	0	0
2023/01/31	2030	03/08/2023	10.40	Put	Bond Future	1,668.1900	1.6682	1,685.7700	1.6858	1.054	0	0	0
2023/01/31	2030	02/11/2023	10.81	Call	Bond Future	5,196.2100	5.1962	5,296.9400	5.2969	1.939	0	0	0
2023/01/31	2030	02/11/2023	10.81	Put	Bond Future	1,744.4200	1.7444	1,689.2400	1.6892	(3.163)	0	0	0
2023/01/31	2030	02/11/2023	10.80	Call	Bond Future	5,167.2600	5.1673	5,267.7100	5.2677	1.944	0	0	0
2023/01/31	2030	02/11/2023	10.80	Put	Bond Future	1,756.4100	1.7564	1,700.9500	1.7009	(3.158)	0	0	0
2023/01/31	2030	02/11/2023			Bond Future	9.9870	93.0725	9.9507	93.2284	(0.363)	0.0000	0.0000	149
2023/01/31	2030	02/11/2023	10.82	Call	Bond Future	5,225.2200	5.2252	5,326.2300	5.3262	1.933	0	0	0
2023/01/31	2030	02/11/2023	10.82	Put	Bond Future	1,732.5100	1.7325	1,677.6100	1.6776	(3.169)	0	0	0
2023/01/31	2030	01/02/2024	11.37	Call	Bond Future	6,705.8100	6.7058	6,840.5200	6.8405	2.009	0	0	0
2023/01/31	2030	01/02/2024	11.37	Put	Bond Future	1,603.4000	1.6034	1,579.0200	1.5790	(1.521)	0	0	0
2023/01/31	2030	01/02/2024			Bond Future	10.0958	90.8847	10.0575	91.0438	(0.379)	0.0000	0.0000	0
2023/01/31	2030	01/02/2024	11.36	Call	Bond Future	6,676.5100	6.6765	6,811.0600	6.8111	2.015	0	0	0
2023/01/31	2030	01/02/2024	11.36	Put	Bond Future	1,612.7300	1.6127	1,588.1900	1.5882	(1.522)	0	0	0
2023/01/31	2030	01/02/2024	11.35	Call	Bond Future	6,647.5500	6.6475	6,781.6400	6.7816	2.017	0	0	0

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2023/01/31	2030	01/02/2024	11.35	Put	Bond Future	1,622.4100	1.6224	1,597.4100	1.5974	(1.541)	0	0	0
2023/01/31	2032	02/02/2023	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/01/31	2032	02/02/2023	9.47	Put	Bond Future	4,853.8600	4.8539	4,686.0900	4.6861	(3.456)	0	0	0
2023/01/31	2032	02/02/2023	9.92	Call	Bond Future	1.5200	0.0015	0.3800	0.0004	(75.000)	0	0	750
2023/01/31	2032	02/02/2023	9.92	Put	Bond Future	2,320.5200	2.3205	2,151.6100	2.1516	(7.279)	0	0	0
2023/01/31	2032	02/02/2023	11.50	Call	Bond Future	5,889.7200	5.8897	6,057.4900	6.0575	2.849	0	0	0
2023/01/31	2032	02/02/2023	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	8,000
2023/01/31	2032	02/02/2023	11.69	Call	Bond Future	6,809.0200	6.8090	6,976.7900	6.9768	2.464	0	0	0
2023/01/31	2032	02/02/2023	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	2032	02/02/2023	10.50	Call	Bond Future	942.3300	0.9423	1,033.8200	1.0338	9.709	0	0	0
2023/01/31	2032	02/02/2023	10.50	Put	Bond Future	126.8100	0.1268	50.5300	0.0505	(60.153)	0	0	454
2023/01/31	2032	02/02/2023	10.67	Call	Bond Future	1,731.6500	1.7316	1,879.4900	1.8795	8.538	0	0	750
2023/01/31	2032	02/02/2023	10.67	Put	Bond Future	24.7000	0.0247	4.7700	0.0048	(80.688)	0	0	0
2023/01/31	2032	02/02/2023	11.45	Call	Bond Future	5,645.4900	5.6455	5,813.2600	5.8133	2.972	0	0	0
2023/01/31	2032	02/02/2023	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	8,000
2023/01/31	2032	02/02/2023	10.40	Call	Bond Future	563.0900	0.5631	604.4700	0.6045	7.349	0	0	0
2023/01/31	2032	02/02/2023	10.40	Put	Bond Future	277.6500	0.2777	151.2600	0.1513	(45.521)	0	0	0
2023/01/31	2032	02/02/2023	10.22	Call	Bond Future	140.4900	0.1405	124.9500	0.1249	(11.061)	0	0	500
2023/01/31	2032	02/02/2023	10.22	Put	Bond Future	819.9600	0.8200	636.6500	0.6366	(22.356)	0	0	0
2023/01/31	2032	02/02/2023			Bond Future	10.3465	90.7189	10.3151	90.8866	(0.303)	0.0000	0.0000	51,613
2023/01/31	2032	02/02/2023	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2023/01/31	2032	02/02/2023	9.31	Put	Bond Future	5,777.6100	5.7776	5,609.8400	5.6098	(2.904)	0	0	0
2023/01/31	2032	02/02/2023	12.75	Call	Bond Future	11,692.2300	11.6922	11,860.0000	11.8600	1.435	0	0	0
2023/01/31	2032	02/02/2023	12.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2023/01/31	2032	02/02/2023	11.84	Call	Bond Future	7,525.0800	7.5251	7,692.8500	7.6928	2.229	0	0	0
2023/01/31	2032	02/02/2023	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/01/31	2032	02/02/2023	10.38	Call	Bond Future	498.5800	0.4986	530.2000	0.5302	6.342	0	0	0
2023/01/31	2032	02/02/2023	10.38	Put	Bond Future	319.6600	0.3197	183.5100	0.1835	(42.592)	0	0	0
2023/01/31	2032	02/02/2023	10.39	Call	Bond Future	530.3000	0.5303	566.7500	0.5667	6.873	0	0	0
2023/01/31	2032	02/02/2023	10.39	Put	Bond Future	298.1000	0.2981	166.7800	0.1668	(44.052)	0	0	0
2023/01/31	2032	02/02/2023	10.16	Call	Bond Future	73.8700	0.0739	57.5200	0.0575	(22.133)	0	0	0
2023/01/31	2032	02/02/2023	10.16	Put	Bond Future	1,078.0900	1.0781	893.9700	0.8940	(17.078)	0	0	454
2023/01/31	2032	02/02/2023	10.30	Call	Bond Future	284.2300	0.2842	283.8700	0.2839	(0.127)	0	0	8,000
2023/01/31	2032	02/02/2023	10.30	Put	Bond Future	533.1300	0.5331	365.0000	0.3650	(31.536)	0	0	0
2023/01/31	2032	04/05/2023	11.06	Call	Bond Future	4,347.1200	4.3471	4,397.3200	4.3973	1.155	0	0	0
2023/01/31	2032	04/05/2023	11.06	Put	Bond Future	1,262.4900	1.2625	1,142.1400	1.1421	(9.533)	0	0	730
2023/01/31	2032	04/05/2023	11.37	Call	Bond Future	5,493.5300	5.4935	5,566.8500	5.5668	1.335	0	0	400
2023/01/31	2032	04/05/2023	13.43	Call	Bond Future	13,903.7000	13.9037	14,069.5700	14.0696	1.193	0	0	0
2023/01/31	2032	04/05/2023	13.43	Put	Bond Future	37.9100	0.0379	33.2300	0.0332	(12.345)	0	0	400
2023/01/31	2032	04/05/2023	10.89	Call	Bond Future	3,757.9300	3.7579	3,795.8100	3.7958	1.008	0	0	0
2023/01/31	2032	04/05/2023	10.89	Put	Bond Future	1,525.3500	1.5253	1,392.6800	1.3927	(8.698)	0	0	0
2023/01/31	2032	04/05/2023	9.85	Put	Bond Future	4,310.8600	4.3109	4,138.5600	4.1386	(3.997)	0	0	0
2023/01/31	2032	04/05/2023			Bond Future	10.4550	88.2920	10.4223	88.4625	(0.312)	0.0000	0.0000	182,440
2023/01/31	2032	04/05/2023	11.37	Put	Bond Future	883.9500	0.8839	786.7200	0.7867	(10.999)	0	0	0
2023/01/31	2032	04/05/2023	10.88	Call	Bond Future	3,724.2300	3.7242	3,761.3700	3.7614	0.997	0	0	0
2023/01/31	2032	04/05/2023	10.88	Put	Bond Future	1,542.1200	1.5421	1,408.7100	1.4087	(8.651)	0	0	0
2023/01/31	2032	04/05/2023	11.00	Call	Bond Future	4,135.6400	4.1356	4,181.2100	4.1812	1.102	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	2032	04/05/2023	11.00	Put	Bond Future	1,350.4500	1.3504	1,225.4700	1.2255	(9.255)	0	0	13,000
2023/01/31	2032	04/05/2023	10.53	Call	Bond Future	2,631.7900	2.6318	2,644.6400	2.6446	0.488	0	0	730
2023/01/31	2032	04/05/2023	10.53	Put	Bond Future	2,241.3300	2.2413	2,083.6300	2.0836	(7.036)	0	0	0
2023/01/31	2032	04/05/2023	10.62	Call	Bond Future	2,896.0700	2.8961	2,914.9400	2.9149	0.652	0	0	400
2023/01/31	2032	04/05/2023	10.62	Put	Bond Future	2,040.2000	2.0402	1,888.5200	1.8885	(7.435)	0	0	0
2023/01/31	2032	04/05/2023	10.87	Call	Bond Future	3,690.8100	3.6908	3,727.2100	3.7272	0.986	0	0	0
2023/01/31	2032	04/05/2023	10.87	Put	Bond Future	1,559.2100	1.5592	1,425.0600	1.4251	(8.604)	0	0	0
2023/01/31	2032	04/05/2023	9.85	Call	Bond Future	1,076.5700	1.0766	1,074.8200	1.0748	(0.163)	0	0	6,500
2023/01/31	2032	04/05/2023	10.03	Call	Bond Future	1,407.1300	1.4071	1,403.4000	1.4034	(0.265)	0	0	730
2023/01/31	2032	04/05/2023	10.03	Put	Bond Future	3,662.9800	3.6630	3,488.7000	3.4887	(4.758)	0	0	0
2023/01/31	2032	03/08/2023	11.77	Call	Bond Future	7,151.0000	7.1510	7,311.1100	7.3111	2.239	0	0	0
2023/01/31	2032	03/08/2023	11.77	Put	Bond Future	1,250.4100	1.2504	1,236.7100	1.2367	(1.096)	0	0	0
2023/01/31	2032	03/08/2023	11.90	Call	Bond Future	7,628.2400	7.6282	7,790.7100	7.7907	2.130	0	0	5,000
2023/01/31	2032	03/08/2023	11.90	Put	Bond Future	1,126.1100	1.1261	1,114.7700	1.1148	(1.007)	0	0	0
2023/01/31	2032	03/08/2023	9.60	Call	Bond Future	1,217.4400	1.2174	1,293.0000	1.2930	6.206	0	0	1,500
2023/01/31	2032	03/08/2023	9.60	Put	Bond Future	6,290.1000	6.2901	6,191.8500	6.1918	(1.562)	0	0	0
2023/01/31	2032	03/08/2023	10.30	Call	Bond Future	2,551.9100	2.5519	2,661.1700	2.6612	4.281	0	0	1,500
2023/01/31	2032	03/08/2023	10.30	Put	Bond Future	3,883.6700	3.8837	3,819.1200	3.8191	(1.662)	0	0	0
2023/01/31	2032	03/08/2023			Bond Future	10.5586	90.0273	10.5245	90.2011	(0.322)	0.0000	0.0000	2,600
2023/01/31	2032	03/08/2023	11.76	Call	Bond Future	7,114.5400	7.1145	7,274.4900	7.2745	2.248	0	0	0
2023/01/31	2032	03/08/2023	11.76	Put	Bond Future	1,260.4700	1.2605	1,246.6100	1.2466	(1.100)	0	0	0
2023/01/31	2032	03/08/2023	11.75	Call	Bond Future	7,078.1300	7.0781	7,237.9100	7.2379	2.257	0	0	0
2023/01/31	2032	03/08/2023	11.75	Put	Bond Future	1,270.6100	1.2706	1,256.5800	1.2566	(1.104)	0	0	0
2023/01/31	2032	02/11/2023	11.24	Call	Bond Future	5,388.7300	5.3887	5,426.7200	5.4267	0.705	0	0	0
2023/01/31	2032	02/11/2023	11.24	Put	Bond Future	2,626.4300	2.6264	2,487.1300	2.4871	(5.304)	0	0	0
2023/01/31	2032	02/11/2023			Bond Future	10.6729	87.6196	10.6373	87.7969	(0.333)	0.0000	0.0000	0
2023/01/31	2032	02/11/2023	11.22	Call	Bond Future	5,326.7600	5.3268	5,364.1400	5.3641	0.702	0	0	0
2023/01/31	2032	02/11/2023	11.22	Put	Bond Future	2,659.9100	2.6599	2,520.0000	2.5200	(5.260)	0	0	0
2023/01/31	2032	02/11/2023	11.23	Call	Bond Future	5,357.7100	5.3577	5,395.5400	5.3955	0.706	0	0	0
2023/01/31	2032	02/11/2023	11.23	Put	Bond Future	2,643.1200	2.6431	2,503.6600	2.5037	(5.276)	0	0	0
2023/01/31	2032	01/02/2024	11.83	Call	Bond Future	6,975.7800	6.9758	7,378.0300	7.3780	5.766	0	0	0
2023/01/31	2032	01/02/2024	11.83	Put	Bond Future	2,130.6800	2.1307	2,351.9700	2.3520	10.386	0	0	0
2023/01/31	2032	01/02/2024	11.84	Call	Bond Future	7,008.2700	7.0083	7,410.1800	7.4102	5.735	0	0	0
2023/01/31	2032	01/02/2024	11.84	Put	Bond Future	2,118.2000	2.1182	2,339.1500	2.3391	10.431	0	0	0
2023/01/31	2032	01/02/2024			Bond Future	10.7929	89.3296	10.7557	89.5106	(0.345)	0.0000	0.0000	0
2023/01/31	2032	01/02/2024	11.85	Call	Bond Future	7,040.7900	7.0408	7,442.3700	7.4424	5.704	0	0	0
2023/01/31	2032	01/02/2024	11.85	Put	Bond Future	2,105.7800	2.1058	2,326.4000	2.3264	10.477	0	0	0
2023/01/31	2033	02/02/2023			Bond Future	115.1824	115.1824	114.9322	114.9322	(0.217)	0.0000	0.0000	955
2023/01/31	2033	04/05/2023			Bond Future	116.0251	116.0251	115.7695	115.7695	(0.220)	0.0000	0.0000	1,470
2023/01/31	2033	03/08/2023			Bond Future	118.3330	118.3330	118.0722	118.0722	(0.220)	0.0000	0.0000	6,141
2023/01/31	2033	02/11/2023			Bond Future	119.2462	119.2462	118.9808	118.9808	(0.223)	0.0000	0.0000	0
2023/01/31	2033	01/02/2024			Bond Future	121.6020	121.6020	121.3316	121.3316	(0.222)	0.0000	0.0000	0
2023/01/31	2037	02/02/2023	11.03	Call	Bond Future	128.1100	0.1281	72.6800	0.0727	(43.268)	0	0	0
2023/01/31	2037	02/02/2023	11.03	Put	Bond Future	1,077.4100	1.0774	983.7900	0.9838	(8.689)	0	0	0
2023/01/31	2037	02/02/2023	11.04	Call	Bond Future	141.1600	0.1412	82.8300	0.0828	(41.322)	0	0	0
2023/01/31	2037	02/02/2023	11.04	Put	Bond Future	1,029.4200	1.0294	932.9000	0.9329	(9.376)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	2037	02/02/2023	11.97	Call	Bond Future	4,508.9800	4.5090	4,547.1400	4.5471	0.846	0	0	0
2023/01/31	2037	02/02/2023			Bond Future	11.1868	81.3861	11.1804	81.4243	(0.057)	0.0000	0.0000	38,244
2023/01/31	2037	02/02/2023	11.05	Call	Bond Future	155.1700	0.1552	94.0700	0.0941	(39.376)	0	0	0
2023/01/31	2037	02/02/2023	11.05	Put	Bond Future	982.4600	0.9825	883.1700	0.8832	(10.106)	0	0	0
2023/01/31	2037	02/02/2023	11.10	Call	Bond Future	240.9700	0.2410	168.3100	0.1683	(30.153)	0	0	577
2023/01/31	2037	02/02/2023	11.10	Put	Bond Future	764.3900	0.7644	653.5400	0.6535	(14.502)	0	0	0
2023/01/31	2037	02/02/2023	11.97	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	577
2023/01/31	2037	04/05/2023	13.73	Put	Bond Future	144.6100	0.1446	139.5200	0.1395	(3.520)	0	0	400
2023/01/31	2037	04/05/2023	11.94	Call	Bond Future	5,069.7700	5.0698	5,022.1300	5.0221	(0.940)	0	0	0
2023/01/31	2037	04/05/2023	11.03	Put	Bond Future	3,656.2500	3.6563	3,548.9200	3.5489	(2.936)	0	0	0
2023/01/31	2037	04/05/2023	11.30	Call	Bond Future	2,785.2900	2.7853	2,716.7800	2.7168	(2.460)	0	0	0
2023/01/31	2037	04/05/2023	11.30	Put	Bond Future	2,816.5500	2.8165	2,709.5200	2.7095	(3.800)	0	0	0
2023/01/31	2037	04/05/2023	11.31	Call	Bond Future	2,816.6200	2.8166	2,748.1000	2.7481	(2.433)	0	0	0
2023/01/31	2037	04/05/2023	11.31	Put	Bond Future	2,788.9200	2.7889	2,681.8800	2.6819	(3.838)	0	0	0
2023/01/31	2037	04/05/2023	10.95	Call	Bond Future	1,804.7600	1.8048	1,737.7200	1.7377	(3.715)	0	0	703
2023/01/31	2037	04/05/2023	10.95	Put	Bond Future	3,940.0300	3.9400	3,834.4700	3.8345	(2.679)	0	0	0
2023/01/31	2037	04/05/2023			Bond Future	11.3053	82.9405	11.2988	82.9790	(0.058)	0.0000	0.0000	60,571
2023/01/31	2037	04/05/2023	13.73	Call	Bond Future	12,758.3700	12.7584	12,791.8000	12.7918	0.262	0	0	0
2023/01/31	2037	04/05/2023	11.32	Call	Bond Future	2,847.9500	2.8480	2,779.7500	2.7798	(2.395)	0	0	0
2023/01/31	2037	04/05/2023	11.32	Put	Bond Future	2,761.3500	2.7613	2,654.6300	2.6546	(3.865)	0	0	0
2023/01/31	2037	04/05/2023	11.78	Call	Bond Future	4,450.6500	4.4506	4,396.2500	4.3963	(1.222)	0	0	400
2023/01/31	2037	04/05/2023	11.78	Put	Bond Future	1,721.4800	1.7215	1,628.5600	1.6286	(5.398)	0	0	0
2023/01/31	2037	04/05/2023	11.94	Put	Bond Future	1,451.3100	1.4513	1,365.1500	1.3651	(5.937)	0	0	703
2023/01/31	2037	04/05/2023	11.03	Call	Bond Future	2,008.8900	2.0089	1,940.0800	1.9401	(3.425)	0	0	400
2023/01/31	2037	03/08/2023	12.12	Call	Bond Future	6,285.8800	6.2859	6,231.7300	6.2317	(0.861)	0	0	0
2023/01/31	2037	03/08/2023	12.12	Put	Bond Future	2,399.7800	2.3998	2,306.4400	2.3064	(3.890)	0	0	0
2023/01/31	2037	03/08/2023	12.13	Call	Bond Future	6,322.6100	6.3226	6,268.7200	6.2687	(0.852)	0	0	0
2023/01/31	2037	03/08/2023	12.13	Put	Bond Future	2,382.7400	2.3827	2,289.6600	2.2897	(3.906)	0	0	0
2023/01/31	2037	03/08/2023			Bond Future	11.4236	80.3131	11.4168	80.3523	(0.059)	0.0000	0.0000	71,091
2023/01/31	2037	03/08/2023	12.14	Call	Bond Future	6,359.2000	6.3592	6,305.7600	6.3058	(0.840)	0	0	0
2023/01/31	2037	03/08/2023	12.14	Put	Bond Future	2,365.6200	2.3656	2,272.9900	2.2730	(3.916)	0	0	0
2023/01/31	2037	03/08/2023	10.30	Call	Bond Future	1,292.7100	1.2927	1,281.9900	1.2820	(0.829)	0	0	1,800
2023/01/31	2037	03/08/2023	10.30	Put	Bond Future	8,197.9400	8.1979	8,148.0300	8.1480	(0.609)	0	0	0
2023/01/31	2037	03/08/2023	11.00	Call	Bond Future	2,728.0300	2.7280	2,665.3100	2.6653	(2.299)	0	0	1,800
2023/01/31	2037	03/08/2023	11.00	Put	Bond Future	5,234.8500	5.2349	5,132.9400	5.1329	(1.947)	0	0	0
2023/01/31	2037	02/11/2023	11.55	Put	Bond Future	4,612.2300	4.6122	4,502.4100	4.5024	(2.381)	0	0	0
2023/01/31	2037	02/11/2023	11.56	Put	Bond Future	4,585.7800	4.5858	4,476.0700	4.4761	(2.392)	0	0	0
2023/01/31	2037	02/11/2023	11.57	Call	Bond Future	4,720.2800	4.7203	4,650.5500	4.6506	(1.477)	0	0	0
2023/01/31	2037	02/11/2023			Bond Future	11.5417	81.8746	11.5346	81.9147	(0.061)	0.0000	0.0000	0
2023/01/31	2037	02/11/2023	11.55	Call	Bond Future	4,659.5600	4.6596	4,589.8900	4.5899	(1.495)	0	0	0
2023/01/31	2037	02/11/2023	11.56	Call	Bond Future	4,689.8800	4.6899	4,620.3200	4.6203	(1.483)	0	0	0
2023/01/31	2037	02/11/2023	11.57	Put	Bond Future	4,559.4700	4.5595	4,449.5900	4.4496	(2.410)	0	0	0
2023/01/31	2037	01/02/2024	12.33	Call	Bond Future	7,360.0200	7.3600	7,328.6200	7.3286	(0.427)	0	0	0
2023/01/31	2037	01/02/2024	12.33	Put	Bond Future	3,786.3100	3.7863	3,713.8500	3.7138	(1.914)	0	0	0
2023/01/31	2037	01/02/2024			Bond Future	11.6672	79.2175	11.6598	79.2586	(0.063)	0.0000	0.0000	0
2023/01/31	2037	01/02/2024	12.31	Call	Bond Future	7,293.8000	7.2938	7,262.1400	7.2621	(0.434)	0	0	0
2023/01/31	2037	01/02/2024	12.31	Put	Bond Future	3,824.4400	3.8244	3,751.7200	3.7517	(1.901)	0	0	0
2023/01/31	2037	01/02/2024	12.32	Call	Bond Future	7,327.0300	7.3270	7,295.5100	7.2955	(0.430)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	2037	01/02/2024	12.32	Put	Bond Future	3,805.4700	3.8055	3,732.8900	3.7329	(1.907)	0	0	0
2023/01/31	2038	02/02/2023			Bond Future	129.1549	129.1549	126.2991	126.2991	(2.211)	0.0000	0.0000	1,263
2023/01/31	2038	04/05/2023			Bond Future	131.6539	131.6539	128.7421	128.7421	(2.212)	0.0000	0.0000	4,627
2023/01/31	2038	03/08/2023			Bond Future	132.3151	132.3151	129.3459	129.3459	(2.244)	0.0000	0.0000	0
2023/01/31	2038	02/11/2023			Bond Future	134.9196	134.9196	131.8920	131.8920	(2.244)	0.0000	0.0000	0
2023/01/31	2038	01/02/2024			Bond Future	135.5748	135.5748	132.4885	132.4885	(2.276)	0.0000	0.0000	0
2023/01/31	2040	02/02/2023	10.93	Call	Bond Future	5.3000	0.0053	0.9900	0.0010	(81.321)	0	0	0
2023/01/31	2040	02/02/2023	12.24	Call	Bond Future	5,507.3500	5.5074	5,548.1700	5.5482	0.741	0	0	0
2023/01/31	2040	02/02/2023	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	2040	02/02/2023	12.27	Call	Bond Future	5,680.2000	5.6802	5,721.0200	5.7210	0.719	0	0	0
2023/01/31	2040	02/02/2023	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/01/31	2040	02/02/2023	11.12	Call	Bond Future	73.9300	0.0739	37.1000	0.0371	(49.817)	0	0	0
2023/01/31	2040	02/02/2023	11.12	Put	Bond Future	1,486.9600	1.4870	1,409.3100	1.4093	(5.222)	0	0	0
2023/01/31	2040	02/02/2023	11.19	Call	Bond Future	152.7200	0.1527	96.4700	0.0965	(36.832)	0	0	563
2023/01/31	2040	02/02/2023	11.19	Put	Bond Future	1,105.1400	1.1051	1,008.0700	1.0081	(8.784)	0	0	0
2023/01/31	2040	02/02/2023	12.07	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	563
2023/01/31	2040	02/02/2023	10.96	Call	Bond Future	8.6200	0.0086	1.9600	0.0020	(77.262)	0	0	388
2023/01/31	2040	02/02/2023	10.96	Put	Bond Future	2,489.4100	2.4894	2,441.9300	2.4419	(1.907)	0	0	0
2023/01/31	2040	02/02/2023			Bond Future	11.3367	82.7268	11.3303	82.7676	(0.056)	0.0000	0.0000	86,260
2023/01/31	2040	02/02/2023	10.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	2040	02/02/2023	10.18	Put	Bond Future	7,999.0100	7.9990	7,958.1900	7.9582	(0.510)	0	0	0
2023/01/31	2040	02/02/2023	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/01/31	2040	02/02/2023	10.21	Put	Bond Future	7,776.7400	7.7767	7,735.9200	7.7359	(0.525)	0	0	0
2023/01/31	2040	02/02/2023	10.93	Put	Bond Future	2,688.6400	2.6886	2,643.5100	2.6435	(1.679)	0	0	0
2023/01/31	2040	02/02/2023	12.07	Call	Bond Future	4,516.1700	4.5162	4,556.9000	4.5569	0.902	0	0	0
2023/01/31	2040	02/02/2023	11.10	Call	Bond Future	58.7500	0.0588	27.2700	0.0273	(53.583)	0	0	0
2023/01/31	2040	02/02/2023	11.10	Put	Bond Future	1,604.1100	1.6041	1,531.8100	1.5318	(4.507)	0	0	0
2023/01/31	2040	02/02/2023	11.11	Call	Bond Future	65.9800	0.0660	31.8700	0.0319	(51.697)	0	0	0
2023/01/31	2040	02/02/2023	11.11	Put	Bond Future	1,545.1300	1.5451	1,470.2000	1.4702	(4.849)	0	0	0
2023/01/31	2040	04/05/2023	13.45	Put	Bond Future	331.5700	0.3316	313.8100	0.3138	(5.356)	0	0	486
2023/01/31	2040	04/05/2023	12.05	Put	Bond Future	1,640.2300	1.6402	1,538.7800	1.5388	(6.185)	0	0	684
2023/01/31	2040	04/05/2023	12.78	Call	Bond Future	8,501.3200	8.5013	8,477.9300	8.4779	(0.275)	0	0	0
2023/01/31	2040	04/05/2023	12.78	Put	Bond Future	741.9200	0.7419	677.3400	0.6773	(8.704)	0	0	388
2023/01/31	2040	04/05/2023	11.43	Call	Bond Future	2,942.7700	2.9428	2,862.0000	2.8620	(2.745)	0	0	0
2023/01/31	2040	04/05/2023	11.43	Put	Bond Future	3,092.6900	3.0927	2,970.7300	2.9707	(3.943)	0	0	0
2023/01/31	2040	04/05/2023	10.73	Put	Bond Future	5,898.3000	5.8983	5,800.5900	5.8006	(1.657)	0	0	0
2023/01/31	2040	04/05/2023			Bond Future	11.4537	84.3068	11.4472	84.3480	(0.057)	0.0000	0.0000	48,755
2023/01/31	2040	04/05/2023	13.45	Call	Bond Future	11,575.0100	11.5750	11,598.4400	11.5984	0.202	0	0	0
2023/01/31	2040	04/05/2023	11.48	Call	Bond Future	3,110.3300	3.1103	3,029.7100	3.0297	(2.592)	0	0	486
2023/01/31	2040	04/05/2023	11.48	Put	Bond Future	2,944.0700	2.9441	2,822.2600	2.8223	(4.137)	0	0	0
2023/01/31	2040	04/05/2023	12.05	Call	Bond Future	5,280.2200	5.2802	5,219.9600	5.2200	(1.141)	0	0	0
2023/01/31	2040	04/05/2023	11.41	Call	Bond Future	2,876.9800	2.8770	2,796.2700	2.7963	(2.805)	0	0	0
2023/01/31	2040	04/05/2023	11.41	Put	Bond Future	3,153.9100	3.1539	3,032.0100	3.0320	(3.865)	0	0	0
2023/01/31	2040	04/05/2023	11.42	Call	Bond Future	2,909.7100	2.9097	2,828.9600	2.8290	(2.775)	0	0	0
2023/01/31	2040	04/05/2023	11.42	Put	Bond Future	3,123.0900	3.1231	3,001.1500	3.0012	(3.904)	0	0	0
2023/01/31	2040	04/05/2023	10.73	Call	Bond Future	1,115.0800	1.1151	1,058.5600	1.0586	(5.069)	0	0	486

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	2040	04/05/2023	10.92	Call	Bond Future	1,509.6200	1.5096	1,440.6600	1.4407	(4.568)	0	0	388
2023/01/31	2040	04/05/2023	10.92	Put	Bond Future	4,996.0300	4.9960	4,885.8800	4.8859	(2.205)	0	0	0
2023/01/31	2040	04/05/2023	11.03	Call	Bond Future	1,773.0800	1.7731	1,697.8500	1.6978	(4.243)	0	0	684
2023/01/31	2040	04/05/2023	11.03	Put	Bond Future	4,522.3100	4.5223	4,405.8900	4.4059	(2.574)	0	0	0
2023/01/31	2040	04/05/2023	10.17	Call	Bond Future	381.6700	0.3817	370.5500	0.3705	(2.914)	0	0	388
2023/01/31	2040	04/05/2023	10.17	Put	Bond Future	9,167.6500	9.1676	9,115.3400	9.1153	(0.571)	0	0	0
2023/01/31	2040	03/08/2023	12.23	Call	Bond Future	6,616.6300	6.6166	6,630.3600	6.6304	0.208	0	0	0
2023/01/31	2040	03/08/2023	12.23	Put	Bond Future	2,675.2300	2.6752	2,647.0800	2.6471	(1.052)	0	0	0
2023/01/31	2040	03/08/2023			Bond Future	11.5704	81.4559	11.5637	81.4977	(0.058)	0.0000	0.0000	91,614
2023/01/31	2040	03/08/2023	12.21	Call	Bond Future	6,539.6000	6.5396	6,552.9100	6.5529	0.204	0	0	0
2023/01/31	2040	03/08/2023	12.21	Put	Bond Future	2,713.2600	2.7133	2,684.6900	2.6847	(1.053)	0	0	0
2023/01/31	2040	03/08/2023	12.22	Call	Bond Future	6,578.1900	6.5782	6,591.6000	6.5916	0.204	0	0	0
2023/01/31	2040	03/08/2023	12.22	Put	Bond Future	2,694.2900	2.6943	2,665.8200	2.6658	(1.057)	0	0	0
2023/01/31	2040	02/11/2023	11.60	Put	Bond Future	5,274.7200	5.2747	5,145.9100	5.1459	(2.442)	0	0	0
2023/01/31	2040	02/11/2023	11.58	Call	Bond Future	4,680.6600	4.6807	4,594.8400	4.5948	(1.834)	0	0	0
2023/01/31	2040	02/11/2023	11.58	Put	Bond Future	5,335.3200	5.3353	5,206.6000	5.2066	(2.413)	0	0	0
2023/01/31	2040	02/11/2023	11.59	Call	Bond Future	4,712.2300	4.7122	4,626.2200	4.6262	(1.825)	0	0	0
2023/01/31	2040	02/11/2023			Bond Future	11.6865	83.0394	11.6795	83.0823	(0.060)	0.0000	0.0000	84
2023/01/31	2040	02/11/2023	11.60	Call	Bond Future	4,743.6000	4.7436	4,657.6900	4.6577	(1.811)	0	0	0
2023/01/31	2040	02/11/2023	11.59	Put	Bond Future	5,305.0800	5.3051	5,176.1700	5.1762	(2.430)	0	0	0
2023/01/31	2040	01/02/2024	12.33	Call	Bond Future	7,546.7000	7.5467	7,494.0000	7.4940	(0.698)	0	0	0
2023/01/31	2040	01/02/2024	12.33	Put	Bond Future	4,518.4000	4.5184	4,421.8500	4.4219	(2.137)	0	0	0
2023/01/31	2040	01/02/2024	12.34	Call	Bond Future	7,581.4100	7.5814	7,528.8600	7.5289	(0.693)	0	0	0
2023/01/31	2040	01/02/2024	12.34	Put	Bond Future	4,496.6800	4.4967	4,400.2800	4.4003	(2.144)	0	0	0
2023/01/31	2040	01/02/2024			Bond Future	11.8096	80.1548	11.8023	80.1986	(0.062)	0.0000	0.0000	3
2023/01/31	2040	01/02/2024	12.35	Call	Bond Future	7,615.8500	7.6159	7,563.4600	7.5635	(0.688)	0	0	0
2023/01/31	2040	01/02/2024	12.35	Put	Bond Future	4,474.7500	4.4748	4,378.5100	4.3785	(2.151)	0	0	0
2023/01/31	2044	02/02/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	2044	02/02/2023	10.30	Put	Bond Future	7,732.9800	7.7330	7,790.0200	7.7900	0.738	0	0	0
2023/01/31	2044	02/02/2023	11.00	Call	Bond Future	7.0600	0.0071	0.7800	0.0008	(88.952)	0	0	2,500
2023/01/31	2044	02/02/2023	11.00	Put	Bond Future	2,667.3500	2.6674	2,718.1100	2.7181	1.903	0	0	0
2023/01/31	2044	02/02/2023	11.75	Put	Bond Future	22.6900	0.0227	6.1100	0.0061	(73.072)	0	0	2,500
2023/01/31	2044	02/02/2023	11.90	Call	Bond Future	3,181.3100	3.1813	3,121.1100	3.1211	(1.892)	0	0	0
2023/01/31	2044	02/02/2023	11.90	Put	Bond Future	3.5700	0.0036	0.4100	0.0004	(88.515)	0	0	0
2023/01/31	2044	02/02/2023	12.00	Call	Bond Future	3,784.1600	3.7842	3,726.2900	3.7263	(1.529)	0	0	0
2023/01/31	2044	02/02/2023	12.00	Put	Bond Future	0.8800	0.0009	0.0500	0.0001	(94.318)	0	0	4,000
2023/01/31	2044	02/02/2023	11.20	Put	Bond Future	1,398.1000	1.3981	1,395.5300	1.3955	(0.184)	0	0	0
2023/01/31	2044	02/02/2023	11.70	Call	Bond Future	1,981.0000	1.9810	1,898.1500	1.8981	(4.182)	0	0	1,700
2023/01/31	2044	02/02/2023	11.70	Put	Bond Future	39.2200	0.0392	13.4100	0.0134	(65.808)	0	0	0
2023/01/31	2044	02/02/2023	11.10	Call	Bond Future	30.2900	0.0303	6.9500	0.0070	(77.055)	0	0	1,700
2023/01/31	2044	02/02/2023	11.14	Call	Bond Future	50.0500	0.0500	14.5500	0.0146	(70.929)	0	0	0
2023/01/31	2044	02/02/2023	11.14	Put	Bond Future	1,754.0600	1.7541	1,775.6000	1.7756	1.228	0	0	0
2023/01/31	2044	02/02/2023	11.15	Call	Bond Future	56.3700	0.0564	17.3100	0.0173	(69.292)	0	0	0
2023/01/31	2044	02/02/2023	11.15	Put	Bond Future	1,692.7800	1.6928	1,710.7600	1.7108	1.062	0	0	0
2023/01/31	2044	02/02/2023			Bond Future	11.3964	79.2132	11.4051	79.1561	0.077	0.0000	0.0000	35,997
2023/01/31	2044	02/02/2023	10.75	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	2,500
2023/01/31	2044	02/02/2023	10.75	Put	Bond Future	4,415.0400	4.4150	4,472.0400	4.4720	1.291	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	2044	02/02/2023	11.75	Call	Bond Future	2,276.6100	2.2766	2,202.9900	2.2030	(3.234)	0	0	0
2023/01/31	2044	02/02/2023	11.16	Call	Bond Future	63.3100	0.0633	20.5000	0.0205	(67.620)	0	0	0
2023/01/31	2044	02/02/2023	11.16	Put	Bond Future	1,632.2100	1.6322	1,646.4400	1.6464	0.872	0	0	0
2023/01/31	2044	02/02/2023	11.20	Call	Bond Future	98.2800	0.0983	38.6700	0.0387	(60.653)	0	0	0
2023/01/31	2044	02/02/2023	11.10	Put	Bond Future	2,005.6300	2.0056	2,039.3300	2.0393	1.680	0	0	0
2023/01/31	2044	04/05/2023	11.75	Put	Bond Future	2,452.7800	2.4528	2,368.3700	2.3684	(3.441)	0	0	4,115
2023/01/31	2044	04/05/2023	11.41	Call	Bond Future	2,787.9200	2.7879	2,649.9900	2.6500	(4.947)	0	0	0
2023/01/31	2044	04/05/2023	11.41	Put	Bond Future	3,424.4400	3.4244	3,344.9700	3.3450	(2.321)	0	0	0
2023/01/31	2044	04/05/2023	11.42	Call	Bond Future	2,820.1300	2.8201	2,681.9500	2.6819	(4.900)	0	0	0
2023/01/31	2044	04/05/2023	11.42	Put	Bond Future	3,391.6100	3.3916	3,311.8900	3.3119	(2.351)	0	0	0
2023/01/31	2044	04/05/2023			Bond Future	11.5085	80.7261	11.5176	80.6676	0.079	0.0000	0.0000	54,558
2023/01/31	2044	04/05/2023	11.75	Call	Bond Future	3,978.6900	3.9787	3,835.8200	3.8358	(3.591)	0	0	0
2023/01/31	2044	04/05/2023	12.00	Call	Bond Future	4,957.7500	4.9577	4,817.0600	4.8171	(2.838)	0	0	0
2023/01/31	2044	04/05/2023	12.00	Put	Bond Future	1,904.0200	1.9040	1,821.7900	1.8218	(4.319)	0	0	4,115
2023/01/31	2044	04/05/2023	12.25	Call	Bond Future	6,002.4200	6.0024	5,866.7600	5.8668	(2.260)	0	0	0
2023/01/31	2044	04/05/2023	12.25	Put	Bond Future	1,471.1700	1.4712	1,393.9700	1.3940	(5.248)	0	0	1,500
2023/01/31	2044	04/05/2023	11.43	Call	Bond Future	2,852.6800	2.8527	2,714.0900	2.7141	(4.858)	0	0	0
2023/01/31	2044	04/05/2023	11.43	Put	Bond Future	3,359.2100	3.3592	3,279.0800	3.2791	(2.385)	0	0	0
2023/01/31	2044	03/08/2023	12.15	Call	Bond Future	6,266.0300	6.2660	6,202.3800	6.2024	(1.016)	0	0	0
2023/01/31	2044	03/08/2023	12.15	Put	Bond Future	3,037.1000	3.0371	3,033.1200	3.0331	(0.131)	0	0	0
2023/01/31	2044	03/08/2023	12.16	Call	Bond Future	6,303.9900	6.3040	6,240.2600	6.2403	(1.011)	0	0	0
2023/01/31	2044	03/08/2023	12.16	Put	Bond Future	3,016.2900	3.0163	3,012.2300	3.0122	(0.135)	0	0	0
2023/01/31	2044	03/08/2023			Bond Future	11.6201	77.9299	11.6296	77.8703	0.081	0.0000	0.0000	21,473
2023/01/31	2044	03/08/2023	12.17	Call	Bond Future	6,342.0100	6.3420	6,278.2100	6.2782	(1.006)	0	0	0
2023/01/31	2044	03/08/2023	12.17	Put	Bond Future	2,995.6200	2.9956	2,991.4900	2.9915	(0.138)	0	0	0
2023/01/31	2044	02/11/2023	11.57	Call	Bond Future	4,654.5900	4.6546	4,506.3800	4.5064	(3.184)	0	0	0
2023/01/31	2044	02/11/2023	11.57	Put	Bond Future	5,663.7500	5.6638	5,576.2500	5.5763	(1.545)	0	0	0
2023/01/31	2044	02/11/2023			Bond Future	11.7307	79.4450	11.7405	79.3843	0.083	0.0000	0.0000	0
2023/01/31	2044	02/11/2023	11.55	Call	Bond Future	4,591.8700	4.5919	4,444.2000	4.4442	(3.216)	0	0	0
2023/01/31	2044	02/11/2023	11.55	Put	Bond Future	5,728.1200	5.7281	5,641.1600	5.6412	(1.518)	0	0	0
2023/01/31	2044	02/11/2023	11.56	Call	Bond Future	4,623.3300	4.6233	4,475.2500	4.4752	(3.203)	0	0	0
2023/01/31	2044	02/11/2023	11.56	Put	Bond Future	5,695.9900	5.6960	5,608.6200	5.6086	(1.534)	0	0	0
2023/01/31	2044	01/02/2024	12.29	Call	Bond Future	7,369.5400	7.3695	7,336.0800	7.3361	(0.454)	0	0	0
2023/01/31	2044	01/02/2024	12.29	Put	Bond Future	4,747.0000	4.7470	4,775.3900	4.7754	0.598	0	0	0
2023/01/31	2044	01/02/2024			Bond Future	11.8477	76.6153	11.8578	76.5535	0.086	0.0000	0.0000	0
2023/01/31	2044	01/02/2024	12.27	Call	Bond Future	7,300.8900	7.3009	7,267.3300	7.2673	(0.460)	0	0	0
2023/01/31	2044	01/02/2024	12.27	Put	Bond Future	4,793.6900	4.7937	4,821.9800	4.8220	0.590	0	0	0
2023/01/31	2044	01/02/2024	12.28	Call	Bond Future	7,335.2000	7.3352	7,301.8300	7.3018	(0.455)	0	0	0
2023/01/31	2044	01/02/2024	12.28	Put	Bond Future	4,770.2900	4.7703	4,798.7700	4.7988	0.597	0	0	0
2023/01/31	2046	02/02/2023			Bond Future	113.8154	113.8154	112.3857	112.3857	(1.256)	0.0000	0.0000	5,482
2023/01/31	2046	04/05/2023			Bond Future	113.9803	113.9803	112.5222	112.5222	(1.279)	0.0000	0.0000	17,311
2023/01/31	2046	03/08/2023			Bond Future	116.2475	116.2475	114.7604	114.7604	(1.279)	0.0000	0.0000	0
2023/01/31	2046	02/11/2023			Bond Future	116.4507	116.4507	114.9351	114.9351	(1.301)	0.0000	0.0000	0
2023/01/31	2046	01/02/2024			Bond Future	118.7509	118.7509	117.2055	117.2055	(1.301)	0.0000	0.0000	0
2023/01/31	2050	02/02/2023			Bond Future	113.6560	113.6560	112.8565	112.8565	(0.703)	0.0000	0.0000	3,214
2023/01/31	2050	04/05/2023			Bond Future	115.8550	115.8550	115.0395	115.0395	(0.704)	0.0000	0.0000	13,174

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
2023/01/31	2050	03/08/2023			Bond Future	115.9818	115.9818	115.1503	115.1503	(0.717)	0.0000	0.0000	0
2023/01/31	2050	02/11/2023			Bond Future	118.2647	118.2647	117.4170	117.4170	(0.717)	0.0000	0.0000	0
2023/01/31	2050	01/02/2024			Bond Future	118.3629	118.3629	117.4995	117.4995	(0.729)	0.0000	0.0000	0
2023/01/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	AL37	02/02/2023			Index Future	872.8890	872.8890	873.6170	873.6170	0.083	0.0000	0.0000	0
2023/01/31	AL37	04/05/2023			Index Future	889.5520	889.5520	890.2890	890.2890	0.083	0.0000	0.0000	0
2023/01/31	AL37	03/08/2023			Index Future	907.0310	907.0310	907.7820	907.7820	0.083	0.0000	0.0000	0
2023/01/31	AL37	02/11/2023			Index Future	924.6840	924.6840	925.4500	925.4500	0.083	0.0000	0.0000	0
2023/01/31	AL37	01/02/2024			Index Future	942.7550	942.7550	943.5380	943.5380	0.083	0.0000	0.0000	0
2023/01/31	AL7T	02/02/2023			Index Future	1,017.1130	1,017.1130	1,018.8710	1,018.8710	0.173	0.0000	0.0000	0
2023/01/31	AL7T	04/05/2023			Index Future	1,036.5290	1,036.5290	1,038.3150	1,038.3150	0.172	0.0000	0.0000	0
2023/01/31	AL7T	03/08/2023			Index Future	1,056.8960	1,056.8960	1,058.7160	1,058.7160	0.172	0.0000	0.0000	0
2023/01/31	AL7T	02/11/2023			Index Future	1,077.4650	1,077.4650	1,079.3220	1,079.3220	0.172	0.0000	0.0000	0
2023/01/31	AL7T	01/02/2024			Index Future	1,098.5220	1,098.5220	1,100.4170	1,100.4170	0.173	0.0000	0.0000	0
2023/01/31	ALBI	02/02/2023			Index Future	882.4630	882.4630	883.3190	883.3190	0.097	0.0000	0.0000	5
2023/01/31	ALBI	04/05/2023			Index Future	899.3090	899.3090	900.1770	900.1770	0.097	0.0000	0.0000	111
2023/01/31	ALBI	03/08/2023			Index Future	916.9800	916.9800	917.8640	917.8640	0.096	0.0000	0.0000	0
2023/01/31	ALBI	02/11/2023			Index Future	934.8250	934.8250	935.7280	935.7280	0.097	0.0000	0.0000	0
2023/01/31	ALBI	01/02/2024			Index Future	953.0950	953.0950	954.0170	954.0170	0.097	0.0000	0.0000	0
2023/01/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/31	ES33	02/02/2023			Bond Future	11.8491	77.1174	11.8373	77.1749	(0.100)	0.0000	0.0000	0
2023/01/31	ES33	04/05/2023			Bond Future	12.0015	74.8157	11.9892	74.8739	(0.102)	0.0000	0.0000	0
2023/01/31	ES33	03/08/2023			Bond Future	12.1511	76.3040	12.1383	76.3633	(0.105)	0.0000	0.0000	350
2023/01/31	ES33	02/11/2023			Bond Future	12.3151	74.0123	12.3017	74.0729	(0.108)	0.0000	0.0000	0
2023/01/31	ES33	01/02/2024			Bond Future	12.4905	75.4731	12.4765	75.5350	(0.112)	0.0000	0.0000	0
2023/01/31	ES42	02/02/2023			Bond Future	12.2782	74.7677	12.2716	74.8052	(0.054)	0.0000	0.0000	0
2023/01/31	ES42	04/05/2023			Bond Future	12.4228	71.9517	12.4159	71.9895	(0.055)	0.0000	0.0000	0
2023/01/31	ES42	03/08/2023			Bond Future	12.5612	73.3832	12.5541	73.4218	(0.057)	0.0000	0.0000	4,000
2023/01/31	ES42	02/11/2023			Bond Future	12.7116	70.5653	12.7042	70.6046	(0.058)	0.0000	0.0000	0
2023/01/31	ES42	01/02/2024			Bond Future	12.8645	71.9571	12.8568	71.9974	(0.060)	0.0000	0.0000	0
2023/01/31	GOVI	02/02/2023	850.82	Call	GOVI	193,930.0000	19.3930	203,000.0000	20.3000	4.677	0	0	0
2023/01/31	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	GOVI	02/02/2023	850.83	Call	GOVI	193,830.0000	19.3830	202,900.0000	20.2900	4.679	0	0	0
2023/01/31	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	GOVI	02/02/2023			GOVI	870.2130	870.2130	871.1200	871.1200	0.104	0.0000	0.0000	95
2023/01/31	GOVI	02/02/2023	850.84	Call	GOVI	193,730.0000	19.3730	202,800.0000	20.2800	4.682	0	0	0
2023/01/31	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	GOVI	04/05/2023	852.86	Call	GOVI	339,640.0000	33.9640	348,840.0000	34.8840	2.709	0	0	0
2023/01/31	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	GOVI	04/05/2023	852.87	Call	GOVI	339,540.0000	33.9540	348,740.0000	34.8740	2.710	0	0	0
2023/01/31	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	GOVI	04/05/2023			GOVI	886.8240	886.8240	887.7440	887.7440	0.104	0.0000	0.0000	842
2023/01/31	GOVI	04/05/2023	852.88	Call	GOVI	339,440.0000	33.9440	348,640.0000	34.8640	2.710	0	0	0
2023/01/31	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	GOVI	03/08/2023	837.21	Call	GOVI	670,400.0000	67.0400	679,770.0000	67.9770	1.398	0	0	0
2023/01/31	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	GOVI	03/08/2023	837.22	Call	GOVI	670,300.0000	67.0300	679,670.0000	67.9670	1.398	0	0	0
2023/01/31	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	GOVI	03/08/2023			GOVI	904.2500	904.2500	905.1870	905.1870	0.104	0.0000	0.0000	0
2023/01/31	GOVI	03/08/2023	837.23	Call	GOVI	670,200.0000	67.0200	679,570.0000	67.9570	1.398	0	0	0
2023/01/31	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	GOVI	02/11/2023	885.82	Call	GOVI	360,280.0000	36.0280	369,850.0000	36.9850	2.656	0	0	0
2023/01/31	GOVI	02/11/2023			GOVI	921.8480	921.8480	922.8050	922.8050	0.104	0.0000	0.0000	0
2023/01/31	GOVI	02/11/2023	885.80	Call	GOVI	360,480.0000	36.0480	370,050.0000	37.0050	2.655	0	0	0
2023/01/31	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	GOVI	02/11/2023	885.81	Call	GOVI	360,380.0000	36.0380	369,950.0000	36.9950	2.656	0	0	0
2023/01/31	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	GOVI	01/02/2024	880.00	Call	GOVI	598,640.0000	59.8640	608,410.0000	60.8410	1.632	0	0	0
2023/01/31	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	GOVI	01/02/2024			GOVI	939.8640	939.8640	940.8410	940.8410	0.104	0.0000	0.0000	0
2023/01/31	GOVI	01/02/2024	879.98	Call	GOVI	598,840.0000	59.8840	608,610.0000	60.8610	1.631	0	0	0
2023/01/31	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	GOVI	01/02/2024	879.99	Call	GOVI	598,740.0000	59.8740	608,510.0000	60.8510	1.632	0	0	0
2023/01/31	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/31	IGOV	02/02/2023			Index Future	324.4640	324.4640	322.4310	322.4310	(0.627)	0.0000	0.0000	151
2023/01/31	IGOV	04/05/2023			Index Future	330.7390	330.7390	328.6650	328.6650	(0.627)	0.0000	0.0000	656
2023/01/31	IGOV	03/08/2023			Index Future	337.3170	337.3170	335.2020	335.2020	(0.627)	0.0000	0.0000	0
2023/01/31	IGOV	02/11/2023			Index Future	343.9590	343.9590	341.8030	341.8030	(0.627)	0.0000	0.0000	0
2023/01/31	IGOV	01/02/2024			Index Future	350.7570	350.7570	348.5590	348.5590	(0.627)	0.0000	0.0000	0
2023/01/31	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/31	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/31	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/31	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/31	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/31	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/31	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/31	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/01/31	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/31	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/31	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/31	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/31	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/31	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/01/31	JBAF	15/02/2023			Jibar Tradeable Future	7.4650	92.5350	7.4750	92.5250	0.134	0.0000	0.0000	0
2023/01/31	JBAF	15/03/2023			Jibar Tradeable Future	7.4750	92.5250	7.4800	92.5200	0.067	0.0000	0.0000	0
2023/01/31	JBAF	19/04/2023			Jibar Tradeable Future	7.5900	92.4100	7.5850	92.4150	(0.066)	0.0000	0.0000	0
2023/01/31	JBAF	17/05/2023			Jibar Tradeable Future	7.6100	92.3900	7.5750	92.4250	(0.460)	0.0000	0.0000	0
2023/01/31	JBAF	21/06/2023			Jibar Tradeable Future	7.6150	92.3850	7.5800	92.4200	(0.460)	0.0000	0.0000	0
2023/01/31	JBAF	19/07/2023			Jibar Tradeable Future	7.5700	92.4300	7.5450	92.4550	(0.330)	0.0000	0.0000	0
2023/01/31	JBAF	20/09/2023			Jibar Tradeable Future	7.5500	92.4500	7.5200	92.4800	(0.397)	0.0000	0.0000	75
2023/01/31	JBAF	20/12/2023			Jibar Tradeable Future	7.3050	92.6950	7.2950	92.7050	(0.137)	0.0000	0.0000	272
2023/01/31	JBAF	20/03/2024			Jibar Tradeable Future	7.2450	92.7550	7.2600	92.7400	0.207	0.0000	0.0000	0
2023/01/31	JBAF	19/06/2024			Jibar Tradeable Future	7.0200	92.9800	7.0400	92.9600	0.285	0.0000	0.0000	0
2023/01/31	JBAF	18/09/2024			Jibar Tradeable Future	7.0300	92.9700	7.0400	92.9600	0.142	0.0000	0.0000	68
2023/01/31	JBAF	18/12/2024			Jibar Tradeable Future	7.0300	92.9700	7.0500	92.9500	0.284	0.0000	0.0000	0
2023/01/31	R035	02/02/2023	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2023/01/31	R035	02/02/2023	9.81	Put	Bond Future	7,166.0700	7.1661	7,038.1600	7.0382	(1.785)	0	0	0
2023/01/31	R035	02/02/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	R035	02/02/2023	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/01/31	R035	02/02/2023	9.89	Put	Bond Future	6,635.1900	6.6352	6,507.2800	6.5073	(1.928)	0	0	0
2023/01/31	R035	02/02/2023	11.94	Call	Bond Future	5,638.2800	5.6383	5,766.1900	5.7662	2.269	0	0	0
2023/01/31	R035	02/02/2023	13.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2023/01/31	R035	02/02/2023	10.88	Call	Bond Future	273.1000	0.2731	232.0300	0.2320	(15.038)	0	0	0
2023/01/31	R035	02/02/2023	10.88	Put	Bond Future	674.0600	0.6741	505.0800	0.5051	(25.069)	0	0	0
2023/01/31	R035	02/02/2023	10.66	Call	Bond Future	26.5500	0.0265	10.7900	0.0108	(59.360)	0	0	0
2023/01/31	R035	02/02/2023	10.66	Put	Bond Future	1,760.9500	1.7609	1,617.2800	1.6173	(8.159)	0	0	582
2023/01/31	R035	02/02/2023	10.30	Put	Bond Future	3,979.4500	3.9794	3,851.5200	3.8515	(3.215)	0	0	0
2023/01/31	R035	02/02/2023	10.60	Call	Bond Future	11.2000	0.0112	3.2600	0.0033	(70.893)	0	0	0
2023/01/31	R035	02/02/2023	10.60	Put	Bond Future	2,114.2800	2.1143	1,978.4300	1.9784	(6.425)	0	0	0
2023/01/31	R035	02/02/2023	10.64	Put	Bond Future	1,877.2100	1.8772	1,736.5200	1.7365	(7.495)	0	0	0
2023/01/31	R035	02/02/2023			Bond Future	10.9471	90.2180	10.9256	90.3459	(0.196)	0.0000	0.0000	89,305
2023/01/31	R035	02/02/2023	9.85	Put	Bond Future	6,900.1100	6.9001	6,772.2000	6.7722	(1.854)	0	0	0
2023/01/31	R035	02/02/2023	11.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	R035	02/02/2023	11.98	Call	Bond Future	5,854.2700	5.8543	5,982.1800	5.9822	2.185	0	0	0
2023/01/31	R035	02/02/2023	11.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/01/31	R035	02/02/2023	13.22	Call	Bond Future	12,156.1500	12.1562	12,284.0600	12.2841	1.052	0	0	0
2023/01/31	R035	02/02/2023	11.05	Call	Bond Future	820.3700	0.8204	840.7100	0.8407	2.479	0	0	976
2023/01/31	R035	02/02/2023	11.05	Put	Bond Future	210.4100	0.2104	102.8400	0.1028	(51.124)	0	0	0
2023/01/31	R035	02/02/2023	11.06	Call	Bond Future	862.7700	0.8628	888.3500	0.8883	2.965	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	R035	02/02/2023	11.06	Put	Bond Future	193.8600	0.1939	91.5300	0.0915	(52.786)	0	0	582
2023/01/31	R035	02/02/2023	10.86	Call	Bond Future	231.6600	0.2317	189.1500	0.1891	(18.350)	0	0	0
2023/01/31	R035	02/02/2023	10.86	Put	Bond Future	752.6600	0.7527	582.2400	0.5822	(22.642)	0	0	0
2023/01/31	R035	02/02/2023	10.87	Call	Bond Future	251.8100	0.2518	209.8300	0.2098	(16.671)	0	0	0
2023/01/31	R035	02/02/2023	10.87	Put	Bond Future	712.7600	0.7128	542.8700	0.5429	(23.836)	0	0	0
2023/01/31	R035	02/02/2023	10.30	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	976
2023/01/31	R035	02/02/2023	10.64	Call	Bond Future	20.1600	0.0202	7.3800	0.0074	(63.393)	0	0	388
2023/01/31	R035	04/05/2023	13.18	Call	Bond Future	11,423.1600	11.4232	11,540.5700	11.5406	1.028	0	0	0
2023/01/31	R035	04/05/2023	13.18	Put	Bond Future	210.8800	0.2109	198.3900	0.1984	(5.923)	0	0	491
2023/01/31	R035	04/05/2023	12.46	Call	Bond Future	8,194.6100	8.1946	8,297.9400	8.2979	1.261	0	0	0
2023/01/31	R035	04/05/2023	12.46	Put	Bond Future	543.4600	0.5435	516.8900	0.5169	(4.889)	0	0	388
2023/01/31	R035	04/05/2023	11.20	Call	Bond Future	3,108.0600	3.1081	3,162.2800	3.1623	1.744	0	0	0
2023/01/31	R035	04/05/2023	11.21	Call	Bond Future	3,141.4500	3.1414	3,196.1100	3.1961	1.740	0	0	0
2023/01/31	R035	04/05/2023	11.22	Put	Bond Future	2,253.6700	2.2537	2,178.8900	2.1789	(3.318)	0	0	0
2023/01/31	R035	04/05/2023	10.60	Call	Bond Future	1,441.3700	1.4414	1,466.9000	1.4669	1.771	0	0	388
2023/01/31	R035	04/05/2023	10.60	Put	Bond Future	4,195.9600	4.1960	4,091.5900	4.0916	(2.487)	0	0	0
2023/01/31	R035	04/05/2023	11.05	Call	Bond Future	2,627.6300	2.6276	2,675.0800	2.6751	1.806	0	0	770
2023/01/31	R035	04/05/2023	11.05	Put	Bond Future	2,692.5200	2.6925	2,610.0700	2.6101	(3.062)	0	0	0
2023/01/31	R035	04/05/2023	11.17	Call	Bond Future	3,009.0400	3.0090	3,061.9000	3.0619	1.757	0	0	491
2023/01/31	R035	04/05/2023	10.55	Call	Bond Future	1,334.5700	1.3346	1,357.9000	1.3579	1.748	0	0	770
2023/01/31	R035	04/05/2023	10.55	Put	Bond Future	4,395.2800	4.3953	4,288.7100	4.2887	(2.425)	0	0	0
2023/01/31	R035	04/05/2023			Bond Future	11.0611	87.4385	11.0389	87.5684	(0.201)	0.0000	0.0000	154,540
2023/01/31	R035	04/05/2023	11.80	Call	Bond Future	5,354.8100	5.3548	5,436.1800	5.4362	1.520	0	0	0
2023/01/31	R035	04/05/2023	11.80	Put	Bond Future	1,186.9000	1.1869	1,138.3700	1.1384	(4.089)	0	0	1,035
2023/01/31	R035	04/05/2023	11.87	Call	Bond Future	5,642.9300	5.6429	5,727.2900	5.7273	1.495	0	0	0
2023/01/31	R035	04/05/2023	11.87	Put	Bond Future	1,095.1800	1.0952	1,049.6400	1.0496	(4.158)	0	0	770
2023/01/31	R035	04/05/2023	11.20	Put	Bond Future	2,301.9300	2.3019	2,226.2500	2.2263	(3.288)	0	0	0
2023/01/31	R035	04/05/2023	11.21	Put	Bond Future	2,277.7000	2.2777	2,202.4600	2.2025	(3.303)	0	0	0
2023/01/31	R035	04/05/2023	11.22	Call	Bond Future	3,174.9900	3.1750	3,230.1100	3.2301	1.736	0	0	0
2023/01/31	R035	04/05/2023	11.17	Put	Bond Future	2,376.1100	2.3761	2,299.0700	2.2991	(3.242)	0	0	0
2023/01/31	R035	04/05/2023	9.85	Call	Bond Future	369.7500	0.3698	374.8600	0.3749	1.382	0	0	388
2023/01/31	R035	04/05/2023	9.85	Put	Bond Future	7,875.7600	7.8758	7,750.9700	7.7510	(1.584)	0	0	0
2023/01/31	R035	04/05/2023	10.42	Call	Bond Future	1,083.5200	1.0835	1,102.0000	1.1020	1.706	0	0	491
2023/01/31	R035	04/05/2023	10.42	Put	Bond Future	4,947.1200	4.9471	4,835.7000	4.8357	(2.252)	0	0	0
2023/01/31	R035	03/08/2023	12.00	Call	Bond Future	6,669.3400	6.6693	6,683.0700	6.6831	0.206	0	0	0
2023/01/31	R035	03/08/2023	12.00	Put	Bond Future	2,107.5100	2.1075	1,988.8700	1.9889	(5.629)	0	0	0
2023/01/31	R035	03/08/2023			Bond Future	11.1723	89.1569	11.1493	89.2893	(0.207)	0.0000	0.0000	2,561
2023/01/31	R035	03/08/2023	11.98	Call	Bond Future	6,594.2200	6.5942	6,607.0600	6.6071	0.195	0	0	0
2023/01/31	R035	03/08/2023	11.98	Put	Bond Future	2,138.5000	2.1385	2,018.9700	2.0190	(5.589)	0	0	0
2023/01/31	R035	03/08/2023	11.99	Call	Bond Future	6,631.7500	6.6317	6,645.0400	6.6450	0.200	0	0	0
2023/01/31	R035	03/08/2023	11.99	Put	Bond Future	2,122.9500	2.1229	2,003.8700	2.0039	(5.609)	0	0	0
2023/01/31	R035	02/11/2023	11.41	Call	Bond Future	4,768.7000	4.7687	4,835.0800	4.8351	1.392	0	0	0
2023/01/31	R035	02/11/2023	11.41	Put	Bond Future	4,133.2800	4.1333	4,064.5700	4.0646	(1.662)	0	0	0
2023/01/31	R035	02/11/2023	11.42	Call	Bond Future	4,799.6100	4.7996	4,866.2600	4.8663	1.389	0	0	0
2023/01/31	R035	02/11/2023	11.42	Put	Bond Future	4,108.6800	4.1087	4,040.2400	4.0402	(1.666)	0	0	0
2023/01/31	R035	02/11/2023			Bond Future	11.2962	86.3885	11.2722	86.5236	(0.213)	0.0000	0.0000	123
2023/01/31	R035	02/11/2023	11.43	Call	Bond Future	4,830.6100	4.8306	4,897.5200	4.8975	1.385	0	0	0
2023/01/31	R035	02/11/2023	11.43	Put	Bond Future	4,084.2100	4.0842	4,016.0300	4.0160	(1.669)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	R035	01/02/2024	12.18	Put	Bond Future	3,510.6200	3.5106	3,329.1500	3.3292	(5.169)	0	0	0
2023/01/31	R035	01/02/2024	12.19	Call	Bond Future	7,531.7200	7.5317	7,488.5500	7.4886	(0.573)	0	0	0
2023/01/31	R035	01/02/2024	12.19	Put	Bond Future	3,492.8500	3.4929	3,311.7800	3.3118	(5.184)	0	0	0
2023/01/31	R035	01/02/2024			Bond Future	11.4289	88.0748	11.4038	88.2127	(0.219)	0.0000	0.0000	0
2023/01/31	R035	01/02/2024	12.20	Call	Bond Future	7,565.2800	7.5653	7,522.8300	7.5228	(0.561)	0	0	0
2023/01/31	R035	01/02/2024	12.20	Put	Bond Future	3,475.1800	3.4752	3,294.8300	3.2948	(5.190)	0	0	0
2023/01/31	R035	01/02/2024	12.18	Call	Bond Future	7,498.2000	7.4982	7,454.6300	7.4546	(0.581)	0	0	0
2023/01/31	R186	02/02/2023	8.32	Call	Bond Future	629.9000	0.6299	712.3100	0.7123	13.083	0	0	0
2023/01/31	R186	02/02/2023	8.32	Put	Bond Future	26.8200	0.0268	4.2200	0.0042	(84.265)	0	0	0
2023/01/31	R186	02/02/2023	8.33	Call	Bond Future	660.4800	0.6605	745.4200	0.7454	12.860	0	0	0
2023/01/31	R186	02/02/2023	8.33	Put	Bond Future	23.4600	0.0235	3.3900	0.0034	(85.550)	0	0	0
2023/01/31	R186	02/02/2023			Bond Future	8.1430	109.0531	8.1123	109.1581	(0.377)	0.0000	0.0000	41,219
2023/01/31	R186	02/02/2023	8.34	Call	Bond Future	691.4300	0.6914	778.6700	0.7787	12.617	0	0	0
2023/01/31	R186	02/02/2023	8.34	Put	Bond Future	20.4800	0.0205	2.7100	0.0027	(86.768)	0	0	0
2023/01/31	R186	04/05/2023	8.84	Call	Bond Future	2,467.3000	2.4673	2,521.4200	2.5214	2.193	0	0	0
2023/01/31	R186	04/05/2023	8.83	Put	Bond Future	373.1900	0.3732	320.2800	0.3203	(14.178)	0	0	0
2023/01/31	R186	04/05/2023			Bond Future	8.1787	111.1359	8.1456	111.2424	(0.404)	0.0000	0.0000	100,579
2023/01/31	R186	04/05/2023	8.84	Put	Bond Future	366.7600	0.3668	314.4300	0.3144	(14.268)	0	0	0
2023/01/31	R186	04/05/2023	8.36	Call	Bond Future	1,389.0000	1.3890	1,419.2500	1.4193	2.178	0	0	200
2023/01/31	R186	04/05/2023	8.36	Put	Bond Future	807.9600	0.8080	731.7600	0.7318	(9.431)	0	0	200
2023/01/31	R186	04/05/2023	8.82	Call	Bond Future	2,417.5100	2.4175	2,470.4500	2.4704	2.190	0	0	0
2023/01/31	R186	04/05/2023	8.82	Put	Bond Future	379.7300	0.3797	326.2200	0.3262	(14.092)	0	0	0
2023/01/31	R186	04/05/2023	8.83	Call	Bond Future	2,442.3600	2.4424	2,495.9000	2.4959	2.192	0	0	0
2023/01/31	R186	03/08/2023	9.73	Put	Bond Future	240.7100	0.2407	229.5500	0.2295	(4.636)	0	0	0
2023/01/31	R186	03/08/2023	9.74	Call	Bond Future	4,761.7800	4.7618	4,859.1600	4.8592	2.045	0	0	0
2023/01/31	R186	03/08/2023	9.74	Put	Bond Future	237.9900	0.2380	226.9500	0.2270	(4.639)	0	0	0
2023/01/31	R186	03/08/2023			Bond Future	8.1978	108.0158	8.1619	108.1242	(0.439)	0.0000	0.0000	0
2023/01/31	R186	03/08/2023	9.75	Call	Bond Future	4,787.4800	4.7875	4,884.9800	4.8850	2.037	0	0	0
2023/01/31	R186	03/08/2023	9.75	Put	Bond Future	235.1500	0.2352	224.2300	0.2242	(4.644)	0	0	0
2023/01/31	R186	03/08/2023	9.73	Call	Bond Future	4,735.9500	4.7360	4,833.2100	4.8332	2.054	0	0	0
2023/01/31	R186	02/11/2023	9.40	Call	Bond Future	3,849.1100	3.8491	3,932.4900	3.9325	2.166	0	0	0
2023/01/31	R186	02/11/2023	9.40	Put	Bond Future	614.5400	0.6145	587.2000	0.5872	(4.449)	0	0	0
2023/01/31	R186	02/11/2023	9.15	Call	Bond Future	3,312.2900	3.3123	3,390.6500	3.3906	2.366	0	0	1,715
2023/01/31	R186	02/11/2023			Bond Future	8.2259	110.1164	8.1865	110.2271	(0.479)	0.0000	0.0000	1,257
2023/01/31	R186	02/11/2023	9.39	Call	Bond Future	3,827.1800	3.8272	3,910.3700	3.9104	2.174	0	0	0
2023/01/31	R186	02/11/2023	9.39	Put	Bond Future	619.6300	0.6196	592.1000	0.5921	(4.443)	0	0	0
2023/01/31	R186	02/11/2023	10.42	Call	Bond Future	6,192.6700	6.1927	6,290.5800	6.2906	1.581	0	0	0
2023/01/31	R186	02/11/2023	10.42	Put	Bond Future	248.1100	0.2481	235.3000	0.2353	(5.163)	0	0	1,715
2023/01/31	R186	02/11/2023	9.15	Put	Bond Future	755.9600	0.7560	723.6000	0.7236	(4.281)	0	0	0
2023/01/31	R186	02/11/2023	9.38	Call	Bond Future	3,805.2800	3.8053	3,888.2800	3.8883	2.181	0	0	0
2023/01/31	R186	02/11/2023	9.38	Put	Bond Future	624.7600	0.6248	597.0400	0.5970	(4.437)	0	0	0
2023/01/31	R186	01/02/2024	9.50	Call	Bond Future	3,925.6200	3.9256	4,023.2200	4.0232	2.486	0	0	0
2023/01/31	R186	01/02/2024	9.51	Call	Bond Future	3,945.4200	3.9454	4,043.1400	4.0431	2.477	0	0	0
2023/01/31	R186	01/02/2024	9.52	Put	Bond Future	740.9000	0.7409	725.6700	0.7257	(2.056)	0	0	0
2023/01/31	R186	01/02/2024			Bond Future	8.2561	106.9625	8.2126	107.0756	(0.526)	0.0000	0.0000	0
2023/01/31	R186	01/02/2024	9.50	Put	Bond Future	751.0000	0.7510	735.5300	0.7355	(2.060)	0	0	0
2023/01/31	R186	01/02/2024	9.51	Put	Bond Future	745.7700	0.7458	730.4200	0.7304	(2.058)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	R186	01/02/2024	9.52	Call	Bond Future	3,965.5700	3.9656	4,063.4100	4.0634	2.467	0	0	0
2023/01/31	R197	02/02/2023			Bond Future	329.1414	329.1414	329.1408	329.1408	0.000	0.0000	0.0000	773
2023/01/31	R197	04/05/2023			Bond Future	335.5098	335.5098	335.5074	335.5074	(0.001)	0.0000	0.0000	282
2023/01/31	R197	03/08/2023			Bond Future	333.1181	333.1181	333.1162	333.1162	(0.001)	0.0000	0.0000	0
2023/01/31	R197	02/11/2023			Bond Future	339.6746	339.6746	339.6732	339.6732	0.000	0.0000	0.0000	0
2023/01/31	R202	02/02/2023			Bond Future	247.0772	247.0772	246.6930	246.6930	(0.155)	0.0000	0.0000	1,246
2023/01/31	R202	04/05/2023			Bond Future	251.8576	251.8576	251.4648	251.4648	(0.156)	0.0000	0.0000	4,903
2023/01/31	R202	03/08/2023			Bond Future	252.0524	252.0524	251.6518	251.6518	(0.159)	0.0000	0.0000	460
2023/01/31	R202	02/11/2023			Bond Future	257.0138	257.0138	256.6059	256.6059	(0.159)	0.0000	0.0000	0
2023/01/31	R202	01/02/2024			Bond Future	257.1453	257.1453	256.7315	256.7315	(0.161)	0.0000	0.0000	0
2023/01/31	R209	02/02/2023	10.78	Call	Bond Future	71.7000	0.0717	37.2800	0.0373	(48.006)	0	0	0
2023/01/31	R209	02/02/2023	10.79	Call	Bond Future	79.8900	0.0799	43.1800	0.0432	(45.951)	0	0	0
2023/01/31	R209	02/02/2023	10.80	Put	Bond Future	1,019.5500	1.0195	921.6700	0.9217	(9.600)	0	0	0
2023/01/31	R209	02/02/2023			Bond Future	10.9762	69.7281	10.9649	69.7870	(0.102)	0.0000	0.0000	11,626
2023/01/31	R209	02/02/2023	10.78	Put	Bond Future	1,109.2400	1.1092	1,015.9200	1.0159	(8.413)	0	0	0
2023/01/31	R209	02/02/2023	10.79	Put	Bond Future	1,064.0000	1.0640	968.3900	0.9684	(8.986)	0	0	0
2023/01/31	R209	02/02/2023	10.80	Call	Bond Future	88.8000	0.0888	49.8200	0.0498	(43.896)	0	0	0
2023/01/31	R209	04/05/2023	11.50	Put	Bond Future	1,496.9000	1.4969	1,461.7900	1.4618	(2.346)	0	0	0
2023/01/31	R209	04/05/2023	11.09	Call	Bond Future	2,373.2500	2.3732	2,386.9900	2.3870	0.579	0	0	0
2023/01/31	R209	04/05/2023	11.09	Put	Bond Future	2,326.0500	2.3260	2,280.1100	2.2801	(1.975)	0	0	0
2023/01/31	R209	04/05/2023	11.10	Call	Bond Future	2,400.6600	2.4007	2,414.6000	2.4146	0.581	0	0	0
2023/01/31	R209	04/05/2023	11.10	Put	Bond Future	2,302.0300	2.3020	2,256.2900	2.2563	(1.987)	0	0	0
2023/01/31	R209	04/05/2023	10.00	Call	Bond Future	419.3600	0.4194	417.7100	0.4177	(0.393)	0	0	500
2023/01/31	R209	04/05/2023	10.00	Put	Bond Future	6,320.6900	6.3207	6,259.3600	6.2594	(0.970)	0	0	0
2023/01/31	R209	04/05/2023	10.50	Call	Bond Future	1,055.2600	1.0553	1,058.4100	1.0584	0.299	0	0	4,500
2023/01/31	R209	04/05/2023	10.50	Put	Bond Future	4,141.3700	4.1414	4,084.8400	4.0848	(1.365)	0	0	0
2023/01/31	R209	04/05/2023			Bond Future	11.0808	67.9087	11.0692	67.9684	(0.105)	0.0000	0.0000	18,758
2023/01/31	R209	04/05/2023	11.50	Call	Bond Future	3,608.2800	3.6083	3,632.8500	3.6329	0.681	0	0	1,000
2023/01/31	R209	04/05/2023	12.50	Call	Bond Future	7,252.7400	7.2527	7,297.0200	7.2970	0.611	0	0	0
2023/01/31	R209	04/05/2023	12.50	Put	Bond Future	466.2200	0.4662	450.8200	0.4508	(3.303)	0	0	8,500
2023/01/31	R209	04/05/2023	11.11	Call	Bond Future	2,428.2100	2.4282	2,442.3600	2.4424	0.583	0	0	0
2023/01/31	R209	04/05/2023	11.11	Put	Bond Future	2,278.2200	2.2782	2,232.6900	2.2327	(1.998)	0	0	0
2023/01/31	R209	04/05/2023	11.00	Call	Bond Future	2,133.7100	2.1337	2,145.0900	2.1451	0.533	0	0	2,500
2023/01/31	R209	04/05/2023	11.00	Put	Bond Future	2,551.7900	2.5518	2,503.4900	2.5035	(1.893)	0	0	8,250
2023/01/31	R209	03/08/2023	11.95	Put	Bond Future	1,930.0100	1.9300	1,842.8000	1.8428	(4.519)	0	0	0
2023/01/31	R209	03/08/2023	10.70	Call	Bond Future	2,201.8100	2.2018	2,161.2600	2.1613	(1.842)	0	0	1,800
2023/01/31	R209	03/08/2023	11.93	Call	Bond Future	5,612.7100	5.6127	5,585.7300	5.5857	(0.481)	0	0	0
2023/01/31	R209	03/08/2023	11.94	Call	Bond Future	5,645.3000	5.6453	5,618.6000	5.6186	(0.473)	0	0	0
2023/01/31	R209	03/08/2023	10.00	Call	Bond Future	1,007.8600	1.0079	1,011.5600	1.0116	0.367	0	0	1,800
2023/01/31	R209	03/08/2023	10.00	Put	Bond Future	7,387.1900	7.3872	7,330.0900	7.3301	(0.773)	0	0	0
2023/01/31	R209	03/08/2023			Bond Future	11.1810	69.2434	11.1690	69.3042	(0.107)	0.0000	0.0000	1,690
2023/01/31	R209	03/08/2023	11.95	Call	Bond Future	5,677.7500	5.6777	5,651.3400	5.6513	(0.465)	0	0	0
2023/01/31	R209	03/08/2023	10.70	Put	Bond Future	4,704.3900	4.7044	4,603.0400	4.6030	(2.154)	0	0	0
2023/01/31	R209	03/08/2023	11.93	Put	Bond Future	1,958.6900	1.9587	1,870.9100	1.8709	(4.482)	0	0	0
2023/01/31	R209	03/08/2023	11.94	Put	Bond Future	1,944.3900	1.9444	1,856.8900	1.8569	(4.500)	0	0	0



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2023/01/31	R209	02/11/2023	11.33	Call	Bond Future	4,084.9900	4.0850	4,043.1200	4.0431	(1.025)	0	0	0
2023/01/31	R209	02/11/2023	11.33	Put	Bond Future	3,880.7900	3.8808	3,776.8000	3.7768	(2.680)	0	0	0
2023/01/31	R209	02/11/2023	11.34	Call	Bond Future	4,111.8400	4.1118	4,070.1200	4.0701	(1.015)	0	0	0
2023/01/31	R209	02/11/2023	11.34	Put	Bond Future	3,857.9700	3.8580	3,754.1300	3.7541	(2.692)	0	0	0
2023/01/31	R209	02/11/2023			Bond Future	11.2890	67.4396	11.2766	67.5017	(0.110)	0.0000	0.0000	5,720
2023/01/31	R209	02/11/2023	11.35	Call	Bond Future	4,138.7500	4.1388	4,096.9600	4.0970	(1.010)	0	0	0
2023/01/31	R209	02/11/2023	11.35	Put	Bond Future	3,835.2600	3.8353	3,731.3500	3.7313	(2.709)	0	0	0
2023/01/31	R209	01/02/2024	12.14	Call	Bond Future	6,597.2900	6.5973	6,586.0500	6.5861	(0.170)	0	0	0
2023/01/31	R209	01/02/2024	12.14	Put	Bond Future	3,098.8700	3.0989	3,024.2000	3.0242	(2.410)	0	0	0
2023/01/31	R209	01/02/2024	12.13	Put	Bond Future	3,114.7700	3.1148	3,039.9400	3.0399	(2.402)	0	0	0
2023/01/31	R209	01/02/2024			Bond Future	11.4005	68.7558	11.3876	68.8193	(0.113)	0.0000	0.0000	0
2023/01/31	R209	01/02/2024	12.12	Call	Bond Future	6,538.2200	6.5382	6,526.6500	6.5266	(0.177)	0	0	0
2023/01/31	R209	01/02/2024	12.12	Put	Bond Future	3,131.0200	3.1310	3,056.0200	3.0560	(2.395)	0	0	0
2023/01/31	R209	01/02/2024	12.13	Call	Bond Future	6,567.6100	6.5676	6,556.2100	6.5562	(0.174)	0	0	0
2023/01/31	R210	02/02/2023			Bond Future	222.7508	222.7508	222.9927	222.9927	0.109	0.0000	0.0000	118
2023/01/31	R210	04/05/2023			Bond Future	223.9721	223.9721	224.2177	224.2177	0.110	0.0000	0.0000	386
2023/01/31	R210	03/08/2023			Bond Future	228.4273	228.4273	228.6775	228.6775	0.110	0.0000	0.0000	300
2023/01/31	R210	02/11/2023			Bond Future	229.7631	229.7631	230.0194	230.0194	0.112	0.0000	0.0000	0
2023/01/31	R210	01/02/2024			Bond Future	234.3017	234.3017	234.5636	234.5636	0.112	0.0000	0.0000	0
2023/01/31	R213	02/02/2023	10.01	Call	Bond Future	139.4700	0.1395	115.8600	0.1159	(16.928)	0	0	0
2023/01/31	R213	02/02/2023	10.43	Put	Bond Future	28.4600	0.0285	3.7900	0.0038	(86.683)	0	0	0
2023/01/31	R213	02/02/2023	12.20	Call	Bond Future	9,264.8300	9.2648	9,440.1600	9.4402	1.892	0	0	0
2023/01/31	R213	02/02/2023	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	912
2023/01/31	R213	02/02/2023	10.22	Put	Bond Future	187.2800	0.1873	73.0200	0.0730	(61.010)	0	0	0
2023/01/31	R213	02/02/2023	10.23	Call	Bond Future	670.2300	0.6702	737.0300	0.7370	9.967	0	0	0
2023/01/31	R213	02/02/2023	10.35	Call	Bond Future	1,130.0200	1.1300	1,256.2300	1.2562	11.169	0	0	0
2023/01/31	R213	02/02/2023	10.35	Put	Bond Future	62.2400	0.0622	13.1200	0.0131	(78.920)	0	0	476
2023/01/31	R213	02/02/2023			Bond Future	10.1264	86.1391	10.0901	86.3144	(0.359)	0.0000	0.0000	20,057
2023/01/31	R213	02/02/2023	9.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2023/01/31	R213	02/02/2023	9.16	Put	Bond Future	4,824.3700	4.8244	4,649.0400	4.6490	(3.634)	0	0	0
2023/01/31	R213	02/02/2023	10.01	Put	Bond Future	702.6800	0.7027	503.7400	0.5037	(28.312)	0	0	476
2023/01/31	R213	02/02/2023	10.21	Call	Bond Future	603.1100	0.6031	658.4000	0.6584	9.167	0	0	0
2023/01/31	R213	02/02/2023	10.21	Put	Bond Future	201.9800	0.2020	81.9400	0.0819	(59.432)	0	0	0
2023/01/31	R213	02/02/2023	10.43	Call	Bond Future	1,474.1200	1.4741	1,624.7800	1.6248	10.220	0	0	912
2023/01/31	R213	02/02/2023	10.22	Call	Bond Future	636.2600	0.6363	697.3300	0.6973	9.598	0	0	0
2023/01/31	R213	02/02/2023	10.23	Put	Bond Future	173.4400	0.1734	64.9100	0.0649	(62.575)	0	0	0
2023/01/31	R213	04/05/2023	10.75	Call	Bond Future	3,574.0000	3.5740	3,679.1200	3.6791	2.941	0	0	0
2023/01/31	R213	04/05/2023	10.75	Put	Bond Future	1,165.5700	1.1656	1,092.4500	1.0925	(6.273)	0	0	0
2023/01/31	R213	04/05/2023			Bond Future	10.2278	84.2329	10.1899	84.4112	(0.370)	0.0000	0.0000	33,266
2023/01/31	R213	04/05/2023	10.74	Call	Bond Future	3,542.5000	3.5425	3,647.0500	3.6470	2.951	0	0	0
2023/01/31	R213	04/05/2023	10.74	Put	Bond Future	1,179.3600	1.1794	1,105.6700	1.1057	(6.248)	0	0	0
2023/01/31	R213	04/05/2023	10.73	Call	Bond Future	3,511.2800	3.5113	3,615.0800	3.6151	2.956	0	0	0
2023/01/31	R213	04/05/2023	10.73	Put	Bond Future	1,193.4500	1.1934	1,119.0100	1.1190	(6.237)	0	0	0
2023/01/31	R213	03/08/2023	11.62	Put	Bond Future	979.5000	0.9795	1,004.5800	1.0046	2.560	0	0	0
2023/01/31	R213	03/08/2023	11.63	Call	Bond Future	6,686.2300	6.6862	6,892.9700	6.8930	3.092	0	0	0
2023/01/31	R213	03/08/2023			Bond Future	10.3253	85.8883	10.2857	86.0700	(0.383)	0.0000	0.0000	0

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2023/01/31	R213	03/08/2023	11.62	Call	Bond Future	6,652.5900	6.6526	6,859.3200	6.8593	3.108	0	0	0
2023/01/31	R213	03/08/2023	11.63	Put	Bond Future	971.2800	0.9713	996.3700	0.9964	2.583	0	0	0
2023/01/31	R213	03/08/2023	11.61	Call	Bond Future	6,618.9700	6.6190	6,825.5200	6.8255	3.121	0	0	0
2023/01/31	R213	03/08/2023	11.61	Put	Bond Future	987.7800	0.9878	1,012.6800	1.0127	2.521	0	0	0
2023/01/31	R213	02/11/2023	11.13	Call	Bond Future	5,142.3100	5.1423	5,199.8600	5.1999	1.119	0	0	0
2023/01/31	R213	02/11/2023	11.13	Put	Bond Future	2,127.5000	2.1275	1,999.6900	1.9997	(6.008)	0	0	0
2023/01/31	R213	02/11/2023			Bond Future	10.4383	84.0077	10.3968	84.1931	(0.397)	0.0000	0.0000	1,911
2023/01/31	R213	02/11/2023	11.12	Call	Bond Future	5,113.3600	5.1134	5,170.4500	5.1704	1.116	0	0	0
2023/01/31	R213	02/11/2023	11.12	Put	Bond Future	2,141.1400	2.1411	2,012.8700	2.0129	(5.991)	0	0	0
2023/01/31	R213	02/11/2023	11.11	Call	Bond Future	5,084.7300	5.0847	5,141.3700	5.1414	1.114	0	0	0
2023/01/31	R213	02/11/2023	11.11	Put	Bond Future	2,155.1300	2.1551	2,026.4100	2.0264	(5.973)	0	0	0
2023/01/31	R213	01/02/2024	11.71	Call	Bond Future	6,550.9500	6.5510	6,874.4900	6.8745	4.939	0	0	0
2023/01/31	R213	01/02/2024	11.71	Put	Bond Future	1,754.4400	1.7544	1,888.8900	1.8889	7.663	0	0	0
2023/01/31	R213	01/02/2024	11.70	Call	Bond Future	6,521.0200	6.5210	6,844.7400	6.8447	4.964	0	0	0
2023/01/31	R213	01/02/2024	11.70	Put	Bond Future	1,764.7400	1.7647	1,899.3700	1.8994	7.629	0	0	0
2023/01/31	R213	01/02/2024			Bond Future	10.5615	85.6478	10.5179	85.8369	(0.412)	0.0000	0.0000	0
2023/01/31	R213	01/02/2024	11.72	Call	Bond Future	6,580.6200	6.5806	6,904.2700	6.9043	4.918	0	0	0
2023/01/31	R213	01/02/2024	11.72	Put	Bond Future	1,743.9100	1.7439	1,878.4700	1.8785	7.716	0	0	0
2023/01/31	R214	02/02/2023	10.90	Put	Bond Future	1,988.2900	1.9883	1,945.8000	1.9458	(2.137)	0	0	0
2023/01/31	R214	02/02/2023	11.10	Call	Bond Future	121.3500	0.1213	68.8000	0.0688	(43.304)	0	0	0
2023/01/31	R214	02/02/2023	11.07	Call	Bond Future	90.0700	0.0901	45.7800	0.0458	(49.173)	0	0	0
2023/01/31	R214	02/02/2023	11.07	Put	Bond Future	1,112.2000	1.1122	1,033.9600	1.0340	(7.035)	0	0	0
2023/01/31	R214	02/02/2023	11.08	Call	Bond Future	99.7200	0.0997	52.6300	0.0526	(47.222)	0	0	0
2023/01/31	R214	02/02/2023	11.08	Put	Bond Future	1,066.3300	1.0663	985.2900	0.9853	(7.600)	0	0	0
2023/01/31	R214	02/02/2023			Bond Future	11.2562	66.4580	11.2500	66.4920	(0.056)	0.0000	0.0000	68,050
2023/01/31	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	R214	02/02/2023		Put	Bond Future	33,541.9700	33.5420	33,508.0200	33.5080	(0.101)	0	0	0
2023/01/31	R214	02/02/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	R214	02/02/2023	10.30	Put	Bond Future	5,528.9200	5.5289	5,494.9700	5.4950	(0.614)	0	0	0
2023/01/31	R214	02/02/2023	10.90	Call	Bond Future	10.7800	0.0108	2.2400	0.0022	(79.221)	0	0	2,300
2023/01/31	R214	02/02/2023	11.80	Call	Bond Future	2,845.9700	2.8460	2,878.3600	2.8784	1.138	0	0	0
2023/01/31	R214	02/02/2023	11.80	Put	Bond Future	1.6600	0.0017	0.1000	0.0001	(93.976)	0	0	0
2023/01/31	R214	02/02/2023	11.09	Call	Bond Future	110.1400	0.1101	60.2800	0.0603	(45.270)	0	0	0
2023/01/31	R214	02/02/2023	11.09	Put	Bond Future	1,021.2900	1.0213	937.4800	0.9375	(8.206)	0	0	0
2023/01/31	R214	02/02/2023	11.10	Put	Bond Future	977.1200	0.9771	890.6200	0.8906	(8.853)	0	0	0
2023/01/31	R214	02/02/2023	11.60	Call	Bond Future	1,842.4200	1.8424	1,860.2100	1.8602	0.966	0	0	2,300
2023/01/31	R214	02/02/2023	11.60	Put	Bond Future	20.7000	0.0207	4.5400	0.0045	(78.068)	0	0	0
2023/01/31	R214	02/02/2023	11.00	Call	Bond Future	41.2700	0.0413	15.3900	0.0154	(62.709)	0	0	0
2023/01/31	R214	02/02/2023	11.00	Put	Bond Future	1,454.1700	1.4542	1,394.3400	1.3943	(4.114)	0	0	0
2023/01/31	R214	04/05/2023	11.36	Call	Bond Future	2,519.0000	2.5190	2,512.3500	2.5124	(0.264)	0	0	0
2023/01/31	R214	04/05/2023	11.36	Put	Bond Future	2,502.1700	2.5022	2,461.2500	2.4613	(1.635)	0	0	0
2023/01/31	R214	04/05/2023	11.37	Call	Bond Future	2,547.2800	2.5473	2,540.8700	2.5409	(0.252)	0	0	0
2023/01/31	R214	04/05/2023	11.37	Put	Bond Future	2,477.0600	2.4771	2,436.3800	2.4364	(1.642)	0	0	0
2023/01/31	R214	04/05/2023			Bond Future	11.3568	64.4297	11.3504	64.4639	(0.056)	0.0000	0.0000	22,932
2023/01/31	R214	04/05/2023	11.38	Call	Bond Future	2,575.7000	2.5757	2,569.4100	2.5694	(0.244)	0	0	0
2023/01/31	R214	04/05/2023	11.38	Put	Bond Future	2,452.1600	2.4522	2,411.6000	2.4116	(1.654)	0	0	0
2023/01/31	R214	03/08/2023	12.14	Call	Bond Future	5,695.4800	5.6955	5,633.9000	5.6339	(1.081)	0	0	0

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2023/01/31	R214	03/08/2023	12.14	Put	Bond Future	2,237.8100	2.2378	2,141.3800	2.1414	(4.309)	0	0	0
2023/01/31	R214	03/08/2023	12.15	Call	Bond Future	5,728.0000	5.7280	5,666.6700	5.6667	(1.071)	0	0	0
2023/01/31	R214	03/08/2023	12.15	Put	Bond Future	2,222.1000	2.2221	2,125.9200	2.1259	(4.328)	0	0	0
2023/01/31	R214	03/08/2023			Bond Future	11.4545	65.6959	11.4479	65.7307	(0.058)	0.0000	0.0000	2,980
2023/01/31	R214	03/08/2023	12.16	Call	Bond Future	5,760.5600	5.7606	5,699.6500	5.6997	(1.057)	0	0	0
2023/01/31	R214	03/08/2023	12.16	Put	Bond Future	2,206.5000	2.2065	2,110.7400	2.1107	(4.340)	0	0	0
2023/01/31	R214	02/11/2023	11.45	Put	Bond Future	4,549.3200	4.5493	4,438.6900	4.4387	(2.432)	0	0	0
2023/01/31	R214	02/11/2023	11.46	Call	Bond Future	3,993.3900	3.9934	3,918.2600	3.9183	(1.881)	0	0	0
2023/01/31	R214	02/11/2023	11.46	Put	Bond Future	4,523.2500	4.5232	4,412.4800	4.4125	(2.449)	0	0	0
2023/01/31	R214	02/11/2023			Bond Future	11.5614	63.6761	11.5545	63.7117	(0.059)	0.0000	0.0000	0
2023/01/31	R214	02/11/2023	11.47	Call	Bond Future	4,019.8200	4.0198	3,944.7800	3.9448	(1.867)	0	0	0
2023/01/31	R214	02/11/2023	11.47	Put	Bond Future	4,497.0900	4.4971	4,386.4100	4.3864	(2.461)	0	0	0
2023/01/31	R214	02/11/2023	11.45	Call	Bond Future	3,966.8100	3.9668	3,891.8200	3.8918	(1.890)	0	0	0
2023/01/31	R214	01/02/2024	12.16	Call	Bond Future	6,235.7500	6.2358	6,185.9900	6.1860	(0.798)	0	0	0
2023/01/31	R214	01/02/2024	12.16	Put	Bond Future	3,827.2800	3.8273	3,741.1000	3.7411	(2.252)	0	0	0
2023/01/31	R214	01/02/2024			Bond Future	11.6743	64.9190	11.6672	64.9554	(0.061)	0.0000	0.0000	0
2023/01/31	R214	01/02/2024	12.14	Call	Bond Future	6,177.5400	6.1775	6,127.7600	6.1278	(0.806)	0	0	0
2023/01/31	R214	01/02/2024	12.14	Put	Bond Future	3,865.3800	3.8654	3,779.1800	3.7792	(2.230)	0	0	0
2023/01/31	R214	01/02/2024	12.15	Call	Bond Future	6,206.6200	6.2066	6,156.7300	6.1567	(0.804)	0	0	0
2023/01/31	R214	01/02/2024	12.15	Put	Bond Future	3,846.2800	3.8463	3,759.9700	3.7600	(2.244)	0	0	0
2023/01/31	R248	02/02/2023	11.00	Call	Bond Future	42.0900	0.0421	15.3600	0.0154	(63.507)	0	0	2,900
2023/01/31	R248	02/02/2023	11.00	Put	Bond Future	1,953.0800	1.9531	1,850.2500	1.8503	(5.265)	0	0	0
2023/01/31	R248	02/02/2023	11.60	Call	Bond Future	2,179.8200	2.1798	2,229.4200	2.2294	2.275	0	0	2,900
2023/01/31	R248	02/02/2023	11.60	Put	Bond Future	34.2100	0.0342	7.7100	0.0077	(77.463)	0	0	0
2023/01/31	R248	02/02/2023	11.70	Call	Bond Future	2,798.1500	2.7981	2,864.6800	2.8647	2.378	0	0	0
2023/01/31	R248	02/02/2023	11.70	Put	Bond Future	10.9700	0.0110	1.4000	0.0014	(87.238)	0	0	0
2023/01/31	R248	02/02/2023	11.08	Call	Bond Future	104.8600	0.1049	54.7100	0.0547	(47.826)	0	0	0
2023/01/31	R248	02/02/2023	11.08	Put	Bond Future	1,453.6400	1.4536	1,327.3900	1.3274	(8.685)	0	0	0
2023/01/31	R248	02/02/2023	11.10	Put	Bond Future	1,337.8000	1.3378	1,205.3700	1.2054	(9.899)	0	0	0
2023/01/31	R248	02/02/2023			Bond Future	11.2760	82.8876	11.2647	82.9638	(0.099)	0.0000	0.0000	54,438
2023/01/31	R248	02/02/2023	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/31	R248	02/02/2023	10.40	Put	Bond Future	6,353.5000	6.3535	6,277.4000	6.2774	(1.198)	0	0	0
2023/01/31	R248	02/02/2023	11.06	Call	Bond Future	84.7500	0.0847	40.8300	0.0408	(51.823)	0	0	0
2023/01/31	R248	02/02/2023	11.06	Put	Bond Future	1,573.4500	1.5734	1,453.4300	1.4534	(7.628)	0	0	0
2023/01/31	R248	02/02/2023	11.07	Call	Bond Future	94.3900	0.0944	47.3600	0.0474	(49.825)	0	0	0
2023/01/31	R248	02/02/2023	11.07	Put	Bond Future	1,513.0700	1.5131	1,389.9400	1.3899	(8.138)	0	0	0
2023/01/31	R248	02/02/2023	11.10	Call	Bond Future	128.5200	0.1285	72.1900	0.0722	(43.830)	0	0	0
2023/01/31	R248	04/05/2023	11.35	Call	Bond Future	3,069.1200	3.0691	2,992.5600	2.9926	(2.495)	0	0	0
2023/01/31	R248	04/05/2023	11.35	Put	Bond Future	3,265.9600	3.2660	3,112.3200	3.1123	(4.704)	0	0	0
2023/01/31	R248	04/05/2023			Bond Future	11.3794	80.0124	11.3679	80.0895	(0.101)	0.0000	0.0000	247,597
2023/01/31	R248	04/05/2023	11.34	Call	Bond Future	3,034.6000	3.0346	2,957.9200	2.9579	(2.527)	0	0	0
2023/01/31	R248	04/05/2023	11.34	Put	Bond Future	3,298.5300	3.2985	3,144.7700	3.1448	(4.661)	0	0	0
2023/01/31	R248	04/05/2023	11.33	Call	Bond Future	3,000.2600	3.0003	2,923.3200	2.9233	(2.564)	0	0	0
2023/01/31	R248	04/05/2023	11.33	Put	Bond Future	3,331.3700	3.3314	3,177.3500	3.1774	(4.623)	0	0	0
2023/01/31	R248	03/08/2023	12.11	Call	Bond Future	6,903.6500	6.9037	6,833.9000	6.8339	(1.010)	0	0	0
2023/01/31	R248	03/08/2023	12.11	Put	Bond Future	2,969.7700	2.9698	2,821.4900	2.8215	(4.993)	0	0	0
2023/01/31	R248	03/08/2023			Bond Future	11.4830	81.5473	11.4710	81.6259	(0.104)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/31	R248	03/08/2023	12.10	Call	Bond Future	6,864.1200	6.8641	6,793.9700	6.7940	(1.022)	0	0	0
2023/01/31	R248	03/08/2023	12.10	Put	Bond Future	2,990.2100	2.9902	2,841.5300	2.8415	(4.972)	0	0	0
2023/01/31	R248	03/08/2023	12.09	Call	Bond Future	6,824.6500	6.8247	6,753.8900	6.7539	(1.037)	0	0	0
2023/01/31	R248	03/08/2023	12.09	Put	Bond Future	3,010.8000	3.0108	2,861.5100	2.8615	(4.958)	0	0	0
2023/01/31	R248	02/11/2023	11.48	Call	Bond Future	4,908.9100	4.9089	4,929.6800	4.9297	0.423	0	0	0
2023/01/31	R248	02/11/2023	11.49	Put	Bond Future	5,573.3100	5.5733	5,514.0400	5.5140	(1.063)	0	0	0
2023/01/31	R248	02/11/2023	11.47	Call	Bond Future	4,875.8600	4.8759	4,896.4800	4.8965	0.423	0	0	0
2023/01/31	R248	02/11/2023			Bond Future	11.5870	78.7136	11.5746	78.7938	(0.107)	0.0000	0.0000	0
2023/01/31	R248	02/11/2023	11.48	Put	Bond Future	5,606.0500	5.6061	5,546.6200	5.5466	(1.060)	0	0	0
2023/01/31	R248	02/11/2023	11.49	Call	Bond Future	4,941.7700	4.9418	4,962.7000	4.9627	0.424	0	0	0
2023/01/31	R248	02/11/2023	11.47	Put	Bond Future	5,638.6900	5.6387	5,579.1100	5.5791	(1.057)	0	0	0
2023/01/31	R248	01/02/2024	12.15	Call	Bond Future	7,404.7000	7.4047	7,655.5700	7.6556	3.388	0	0	0
2023/01/31	R248	01/02/2024	12.15	Put	Bond Future	4,601.7300	4.6017	4,770.7300	4.7707	3.673	0	0	0
2023/01/31	R248	01/02/2024	12.14	Call	Bond Future	7,368.3800	7.3684	7,619.9700	7.6200	3.414	0	0	0
2023/01/31	R248	01/02/2024	12.14	Put	Bond Future	4,624.9800	4.6250	4,794.7000	4.7947	3.670	0	0	0
2023/01/31	R248	01/02/2024			Bond Future	11.6943	80.2870	11.6815	80.3688	(0.110)	0.0000	0.0000	13,000
2023/01/31	R248	01/02/2024	12.16	Call	Bond Future	7,440.7700	7.4408	7,691.5300	7.6915	3.370	0	0	0
2023/01/31	R248	01/02/2024	12.16	Put	Bond Future	4,578.3100	4.5783	4,747.2000	4.7472	3.689	0	0	0

**Total**

**2016786**