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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	2025	02/02/2023		Bond Future	166.1878	166.1878	166.1860	166.1860	(0.001)	0.0000	0.0000	0
2023/02/02	2025	04/05/2023		Bond Future	169.3999	169.3999	169.3972	169.3972	(0.002)	0.0000	0.0000	5,237
2023/02/02	2025	03/08/2023		Bond Future	171.0289	171.0289	171.0260	171.0260	(0.002)	0.0000	0.0000	214
2023/02/02	2025	02/11/2023		Bond Future	174.3968	174.3968	174.3942	174.3942	(0.002)	0.0000	0.0000	0
2023/02/02	2025	01/02/2024		Bond Future	176.0575	176.0575	176.0550	176.0550	(0.001)	0.0000	0.0000	0
2023/02/02	2029	02/02/2023		Bond Future	120.5281	120.5281	120.4953	120.4953	(0.027)	0.0000	0.0000	0
2023/02/02	2029	04/05/2023		Bond Future	121.5611	121.5611	121.5271	121.5271	(0.028)	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
2023/02/02	2029	03/08/2023			Bond Future	123.9787	123.9787	123.9439	123.9439	(0.028)	0.0000	0.0000	728
2023/02/02	2029	02/11/2023			Bond Future	125.0934	125.0934	125.0582	125.0582	(0.028)	0.0000	0.0000	0
2023/02/02	2029	01/02/2024			Bond Future	127.5656	127.5656	127.5298	127.5298	(0.028)	0.0000	0.0000	0
2023/02/02	2030	02/02/2023	8.81	Put	Bond Future	3,782.3500	3.7824	3,276.3700	3.2764	(13.377)	0	0	0
2023/02/02	2030	02/02/2023	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2030	02/02/2023	9.04	Put	Bond Future	2,641.4300	2.6414	2,135.4500	2.1354	(19.156)	0	0	0
2023/02/02	2030	02/02/2023	9.08	Put	Bond Future	2,444.7500	2.4447	1,938.7700	1.9388	(20.697)	0	0	0
2023/02/02	2030	02/02/2023	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2030	02/02/2023	11.35	Call	Bond Future	7,919.1400	7.9191	8,425.1200	8.4251	6.389	0	0	0
2023/02/02	2030	02/02/2023	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2030	02/02/2023	9.99	Call	Bond Future	1,893.8500	1.8938	2,399.8200	2.3998	26.716	0	0	0
2023/02/02	2030	02/02/2023	10.00	Call	Bond Future	1,940.1100	1.9401	2,446.0800	2.4461	26.079	0	0	0
2023/02/02	2030	02/02/2023	10.01	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2030	02/02/2023	9.80	Call	Bond Future	1,012.3400	1.0123	1,515.0500	1.5150	49.658	0	0	0
2023/02/02	2030	02/02/2023	9.94	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2030	02/02/2023	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2030	02/02/2023	9.20	Put	Bond Future	1,857.8000	1.8578	1,351.8200	1.3518	(27.235)	0	0	0
2023/02/02	2030	02/02/2023	9.66	Call	Bond Future	411.2900	0.4113	856.0900	0.8561	108.148	0	0	0
2023/02/02	2030	02/02/2023	9.66	Put	Bond Future	61.1800	0.0612	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2030	02/02/2023			Bond Future	9.5861	92.2116	9.4800	92.7176	(1.107)	0.0000	0.0000	0
2023/02/02	2030	02/02/2023	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2030	02/02/2023	9.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2030	02/02/2023	11.55	Call	Bond Future	8,761.5400	8.7615	9,267.5200	9.2675	5.775	0	0	0
2023/02/02	2030	02/02/2023	11.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2030	02/02/2023	11.12	Call	Bond Future	6,936.9100	6.9369	7,442.8900	7.4429	7.294	0	0	0
2023/02/02	2030	02/02/2023	11.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2030	02/02/2023	11.16	Call	Bond Future	7,108.7800	7.1088	7,614.7600	7.6148	7.118	0	0	0
2023/02/02	2030	02/02/2023	9.99	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2030	02/02/2023	10.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2030	02/02/2023	10.01	Call	Bond Future	1,986.3500	1.9863	2,492.3200	2.4923	25.472	0	0	0
2023/02/02	2030	02/02/2023	9.80	Put	Bond Future	3.2700	0.0033	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2030	02/02/2023	9.83	Call	Bond Future	1,151.0100	1.1510	1,655.4800	1.6555	43.828	0	0	0
2023/02/02	2030	02/02/2023	9.83	Put	Bond Future	1.5100	0.0015	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2030	02/02/2023	9.94	Call	Bond Future	1,662.1200	1.6621	2,168.0400	2.1680	30.438	0	0	0
2023/02/02	2030	02/02/2023	9.79	Call	Bond Future	966.3800	0.9664	1,468.1800	1.4682	51.926	0	0	0
2023/02/02	2030	02/02/2023	9.79	Put	Bond Future	4.1800	0.0042	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2030	04/05/2023	11.34	Call	Bond Future	7,484.0600	7.4841	8,023.6600	8.0237	7.210	0	0	0
2023/02/02	2030	04/05/2023	11.34	Put	Bond Future	219.1100	0.2191	170.4000	0.1704	(22.231)	0	0	150
2023/02/02	2030	04/05/2023	10.42	Call	Bond Future	4,111.8900	4.1119	4,556.8100	4.5568	10.820	0	0	479
2023/02/02	2030	04/05/2023	10.42	Put	Bond Future	781.2700	0.7813	637.8800	0.6379	(18.353)	0	0	0
2023/02/02	2030	04/05/2023	10.52	Call	Bond Future	4,453.7500	4.4538	4,913.2700	4.9133	10.318	0	0	0
2023/02/02	2030	04/05/2023	10.52	Put	Bond Future	684.4300	0.6844	555.6400	0.5556	(18.817)	0	0	0
2023/02/02	2030	04/05/2023	10.53	Call	Bond Future	4,488.3400	4.4883	4,949.2600	4.9493	10.269	0	0	0
2023/02/02	2030	04/05/2023	10.53	Put	Bond Future	675.3000	0.6753	547.9100	0.5479	(18.864)	0	0	0
2023/02/02	2030	04/05/2023	9.67	Call	Bond Future	1,924.3200	1.9243	2,225.7000	2.2257	15.662	0	0	479
2023/02/02	2030	04/05/2023	9.67	Put	Bond Future	1,973.2500	1.9732	1,686.3200	1.6863	(14.541)	0	0	0
2023/02/02	2030	04/05/2023	9.78	Call	Bond Future	2,193.6200	2.1936	2,519.0800	2.5191	14.837	0	0	388

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2023/02/02	2030	04/05/2023	9.78	Put	Bond Future	1,736.8500	1.7369	1,474.0000	1.4740	(15.134)	0	0	0
2023/02/02	2030	04/05/2023	10.00	Call	Bond Future	2,791.2200	2.7912	3,162.3600	3.1624	13.297	0	0	1,080
2023/02/02	2030	04/05/2023	10.00	Put	Bond Future	1,333.4900	1.3335	1,116.3200	1.1163	(16.286)	0	0	0
2023/02/02	2030	04/05/2023	9.03	Call	Bond Future	777.9200	0.7779	941.1900	0.9412	20.988	0	0	388
2023/02/02	2030	04/05/2023	9.03	Put	Bond Future	3,839.8400	3.8398	3,414.8000	3.4148	(11.069)	0	0	0
2023/02/02	2030	04/05/2023	9.58	Put	Bond Future	2,184.3200	2.1843	1,877.3800	1.8774	(14.052)	0	0	0
2023/02/02	2030	04/05/2023			Bond Future	9.6806	93.9710	9.5535	94.5593	(1.313)	0.0000	0.0000	81,752
2023/02/02	2030	04/05/2023	12.57	Call	Bond Future	12,207.6400	12.2076	12,789.4800	12.7895	4.766	0	0	0
2023/02/02	2030	04/05/2023	12.57	Put	Bond Future	22.5600	0.0226	16.0900	0.0161	(28.679)	0	0	350
2023/02/02	2030	04/05/2023	11.62	Call	Bond Future	8,564.3300	8.5643	9,118.6700	9.1187	6.473	0	0	0
2023/02/02	2030	04/05/2023	11.62	Put	Bond Future	146.1100	0.1461	112.1400	0.1121	(23.250)	0	0	388
2023/02/02	2030	04/05/2023	12.04	Call	Bond Future	10,180.0400	10.1800	10,750.7700	10.7508	5.606	0	0	0
2023/02/02	2030	04/05/2023	12.04	Put	Bond Future	69.1000	0.0691	51.5200	0.0515	(25.441)	0	0	1,080
2023/02/02	2030	04/05/2023	12.50	Call	Bond Future	11,941.3700	11.9414	12,522.2400	12.5222	4.864	0	0	0
2023/02/02	2030	04/05/2023	12.50	Put	Bond Future	26.3500	0.0263	18.9100	0.0189	(28.235)	0	0	479
2023/02/02	2030	04/05/2023	10.54	Call	Bond Future	4,523.0100	4.5230	4,985.3200	4.9853	10.221	0	0	0
2023/02/02	2030	04/05/2023	10.54	Put	Bond Future	666.2800	0.6663	540.2800	0.5403	(18.911)	0	0	0
2023/02/02	2030	04/05/2023	10.65	Call	Bond Future	4,910.0500	4.9100	5,386.8500	5.3868	9.711	0	0	350
2023/02/02	2030	04/05/2023	10.65	Put	Bond Future	574.5200	0.5745	463.0100	0.4630	(19.409)	0	0	0
2023/02/02	2030	04/05/2023	9.58	Call	Bond Future	1,719.0100	1.7190	2,000.3800	2.0004	16.368	0	0	150
2023/02/02	2030	03/08/2023	12.89	Call	Bond Future	12,810.5100	12.8105	13,388.0300	13.3880	4.508	0	0	0
2023/02/02	2030	03/08/2023	12.89	Put	Bond Future	121.6300	0.1216	99.3800	0.0994	(18.293)	0	0	350
2023/02/02	2030	03/08/2023	11.34	Call	Bond Future	7,361.5300	7.3615	7,862.9600	7.8630	6.811	0	0	0
2023/02/02	2030	03/08/2023	11.34	Put	Bond Future	681.8600	0.6819	583.5200	0.5835	(14.422)	0	0	0
2023/02/02	2030	03/08/2023	11.35	Call	Bond Future	7,396.0200	7.3960	7,898.2000	7.8982	6.790	0	0	0
2023/02/02	2030	03/08/2023	11.36	Put	Bond Future	669.7000	0.6697	572.8700	0.5729	(14.459)	0	0	0
2023/02/02	2030	03/08/2023	10.40	Call	Bond Future	4,308.8300	4.3088	4,713.8300	4.7138	9.399	0	0	1,012
2023/02/02	2030	03/08/2023	10.65	Call	Bond Future	5,072.7400	5.0727	5,508.5900	5.5086	8.592	0	0	350
2023/02/02	2030	03/08/2023	10.65	Put	Bond Future	1,254.1400	1.2541	1,090.2200	1.0902	(13.070)	0	0	0
2023/02/02	2030	03/08/2023			Bond Future	9.7719	91.8104	9.6382	92.4101	(1.369)	0.0000	0.0000	5,629
2023/02/02	2030	03/08/2023	12.59	Call	Bond Future	11,750.6900	11.7507	12,318.9700	12.3190	4.836	0	0	0
2023/02/02	2030	03/08/2023	12.59	Put	Bond Future	181.6900	0.1817	150.2000	0.1502	(17.332)	0	0	1,012
2023/02/02	2030	03/08/2023	11.35	Put	Bond Future	675.7600	0.6758	578.1700	0.5782	(14.442)	0	0	0
2023/02/02	2030	03/08/2023	11.36	Call	Bond Future	7,430.5300	7.4305	7,933.4700	7.9335	6.769	0	0	0
2023/02/02	2030	03/08/2023	10.40	Put	Bond Future	1,556.7500	1.5568	1,361.9800	1.3620	(12.511)	0	0	0
2023/02/02	2030	02/11/2023	10.81	Call	Bond Future	5,548.7300	5.5487	5,983.7000	5.9837	7.839	0	0	0
2023/02/02	2030	02/11/2023	10.81	Put	Bond Future	1,573.1800	1.5732	1,396.5400	1.3965	(11.228)	0	0	0
2023/02/02	2030	02/11/2023	10.80	Call	Bond Future	5,518.8600	5.5189	5,952.8100	5.9528	7.863	0	0	0
2023/02/02	2030	02/11/2023	10.80	Put	Bond Future	1,584.2500	1.5843	1,406.5900	1.4066	(11.214)	0	0	0
2023/02/02	2030	02/11/2023			Bond Future	9.8655	93.5963	9.7247	94.2079	(1.427)	0.0000	0.0000	149
2023/02/02	2030	02/11/2023	10.82	Call	Bond Future	5,578.6500	5.5787	6,014.6400	6.0146	7.815	0	0	0
2023/02/02	2030	02/11/2023	10.82	Put	Bond Future	1,562.1800	1.5622	1,386.5600	1.3866	(11.242)	0	0	0
2023/02/02	2030	01/02/2024	11.37	Call	Bond Future	7,115.3100	7.1153	7,585.1800	7.5852	6.604	0	0	0
2023/02/02	2030	01/02/2024	11.37	Put	Bond Future	1,478.2800	1.4783	1,324.4700	1.3245	(10.405)	0	0	0
2023/02/02	2030	01/02/2024			Bond Future	9.9675	91.4193	9.8190	92.0430	(1.490)	0.0000	0.0000	0
2023/02/02	2030	01/02/2024	11.36	Call	Bond Future	7,085.3600	7.0854	7,554.4600	7.5545	6.621	0	0	0
2023/02/02	2030	01/02/2024	11.36	Put	Bond Future	1,486.9600	1.4870	1,332.3800	1.3324	(10.396)	0	0	0
2023/02/02	2030	01/02/2024	11.35	Call	Bond Future	7,055.4500	7.0554	7,523.7800	7.5238	6.638	0	0	0

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2023/02/02	2030	01/02/2024	11.35	Put	Bond Future	1,495.6900	1.4957	1,340.3400	1.3403	(10.387)	0	0	0
2023/02/02	2032	02/02/2023	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2032	02/02/2023	9.47	Put	Bond Future	4,342.9100	4.3429	3,958.0700	3.9581	(8.861)	0	0	0
2023/02/02	2032	02/02/2023	9.92	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2032	02/02/2023	9.92	Put	Bond Future	1,808.0900	1.8081	1,423.2100	1.4232	(21.287)	0	0	0
2023/02/02	2032	02/02/2023	11.50	Call	Bond Future	6,400.6700	6.4007	6,785.5100	6.7855	6.012	0	0	0
2023/02/02	2032	02/02/2023	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2032	02/02/2023	11.69	Call	Bond Future	7,319.9700	7.3200	7,704.8100	7.7048	5.257	0	0	0
2023/02/02	2032	02/02/2023	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2032	02/02/2023	10.50	Call	Bond Future	1,329.2000	1.3292	1,711.3100	1.7113	28.747	0	0	0
2023/02/02	2032	02/02/2023	10.50	Put	Bond Future	2.7300	0.0027	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2032	02/02/2023	10.67	Call	Bond Future	2,217.9200	2.2179	2,602.7400	2.6027	17.350	0	0	0
2023/02/02	2032	02/02/2023	10.67	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2032	02/02/2023	11.45	Call	Bond Future	6,156.4400	6.1564	6,541.2800	6.5413	6.251	0	0	0
2023/02/02	2032	02/02/2023	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2032	02/02/2023	10.40	Call	Bond Future	819.7400	0.8197	1,181.2300	1.1812	44.098	0	0	0
2023/02/02	2032	02/02/2023	10.40	Put	Bond Future	23.3500	0.0234	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2032	02/02/2023	10.22	Call	Bond Future	150.5100	0.1505	216.3200	0.2163	43.725	0	0	0
2023/02/02	2032	02/02/2023	10.22	Put	Bond Future	319.0300	0.3190	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2032	02/02/2023			Bond Future	10.2513	91.2298	10.1800	91.6147	(0.695)	0.0000	0.0000	0
2023/02/02	2032	02/02/2023	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2032	02/02/2023	9.31	Put	Bond Future	5,266.6600	5.2667	4,881.8200	4.8818	(7.307)	0	0	0
2023/02/02	2032	02/02/2023	12.75	Call	Bond Future	12,203.1800	12.2032	12,588.0200	12.5880	3.154	0	0	0
2023/02/02	2032	02/02/2023	12.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2032	02/02/2023	11.84	Call	Bond Future	8,036.0300	8.0360	8,420.8700	8.4209	4.789	0	0	0
2023/02/02	2032	02/02/2023	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2032	02/02/2023	10.38	Call	Bond Future	723.6500	0.7236	1,074.7100	1.0747	48.512	0	0	0
2023/02/02	2032	02/02/2023	10.38	Put	Bond Future	33.7800	0.0338	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2032	02/02/2023	10.39	Call	Bond Future	771.3000	0.7713	1,127.9900	1.1280	46.245	0	0	0
2023/02/02	2032	02/02/2023	10.39	Put	Bond Future	28.1500	0.0282	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2032	02/02/2023	10.16	Call	Bond Future	57.1000	0.0571	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2032	02/02/2023	10.16	Put	Bond Future	550.3700	0.5504	108.4300	0.1084	(80.299)	0	0	0
2023/02/02	2032	02/02/2023	10.30	Call	Bond Future	383.2100	0.3832	646.8900	0.6469	68.808	0	0	0
2023/02/02	2032	02/02/2023	10.30	Put	Bond Future	121.1600	0.1212	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2032	04/05/2023	11.06	Call	Bond Future	4,638.7500	4.6388	5,067.3300	5.0673	9.239	0	0	0
2023/02/02	2032	04/05/2023	11.06	Put	Bond Future	1,035.2700	1.0353	878.6300	0.8786	(15.130)	0	0	730
2023/02/02	2032	04/05/2023	11.37	Call	Bond Future	5,835.1400	5.8351	6,305.3900	6.3054	8.059	0	0	400
2023/02/02	2032	04/05/2023	13.43	Call	Bond Future	14,412.4100	14.4124	14,990.7900	14.9908	4.013	0	0	0
2023/02/02	2032	04/05/2023	13.43	Put	Bond Future	27.7700	0.0278	20.9300	0.0209	(24.631)	0	0	400
2023/02/02	2032	04/05/2023	10.89	Call	Bond Future	4,020.1600	4.0202	4,421.6900	4.4217	9.988	0	0	0
2023/02/02	2032	04/05/2023	10.89	Put	Bond Future	1,268.7300	1.2687	1,085.0400	1.0850	(14.478)	0	0	0
2023/02/02	2032	04/05/2023	10.69	Call	Bond Future	0.0000	0.0000	3,701.8500	3.7019	100.000	0	0	0
2023/02/02	2032	04/05/2023	9.80	Call	Bond Future	0.0000	0.0000	1,269.9400	1.2699	100.000	0	0	500
2023/02/02	2032	04/05/2023	9.85	Put	Bond Future	3,890.2200	3.8902	3,496.8900	3.4969	(10.111)	0	0	0
2023/02/02	2032	04/05/2023			Bond Future	10.3560	88.8108	10.2452	89.3960	(1.070)	0.0000	0.0000	184,971
2023/02/02	2032	04/05/2023	11.37	Put	Bond Future	706.7100	0.7067	591.7400	0.5917	(16.268)	0	0	0
2023/02/02	2032	04/05/2023	10.88	Call	Bond Future	3,984.6700	3.9847	4,384.5200	4.3845	10.035	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/02	2032	04/05/2023	10.88	Put	Bond Future	1,283.7100	1.2837	1,098.3400	1.0983	(14.440)	0	0	0
2023/02/02	2032	04/05/2023	11.00	Call	Bond Future	4,416.8000	4.4168	4,836.1800	4.8362	9.495	0	0	0
2023/02/02	2032	04/05/2023	11.00	Put	Bond Future	1,112.7600	1.1128	946.9200	0.9469	(14.903)	0	0	13,000
2023/02/02	2032	04/05/2023	10.62	Call	Bond Future	3,109.1200	3.1091	3,461.8600	3.4619	11.345	0	0	400
2023/02/02	2032	04/05/2023	10.62	Put	Bond Future	1,734.4000	1.7344	1,501.9200	1.5019	(13.404)	0	0	0
2023/02/02	2032	04/05/2023	10.69	Put	Bond Future	0.0000	0.0000	1,382.1900	1.3822	100.000	0	0	500
2023/02/02	2032	04/05/2023	10.87	Call	Bond Future	3,949.4600	3.9495	4,347.6100	4.3476	10.081	0	0	0
2023/02/02	2032	04/05/2023	10.87	Put	Bond Future	1,299.0100	1.2990	1,111.9400	1.1119	(14.401)	0	0	0
2023/02/02	2032	04/05/2023	10.03	Call	Bond Future	1,524.7200	1.5247	1,754.2900	1.7543	15.057	0	0	730
2023/02/02	2032	04/05/2023	10.03	Put	Bond Future	3,261.7200	3.2617	2,906.0700	2.9061	(10.904)	0	0	0
2023/02/02	2032	04/05/2023	10.30	Call	Bond Future	0.0000	0.0000	2,459.4800	2.4595	100.000	0	0	500
2023/02/02	2032	04/05/2023	10.30	Put	Bond Future	0.0000	0.0000	2,169.3500	2.1694	100.000	0	0	0
2023/02/02	2032	04/05/2023	10.53	Call	Bond Future	2,828.0800	2.8281	3,163.1500	3.1631	11.848	0	0	730
2023/02/02	2032	04/05/2023	10.53	Put	Bond Future	1,918.7700	1.9188	1,668.6200	1.6686	(13.037)	0	0	0
2023/02/02	2032	04/05/2023	9.80	Put	Bond Future	0.0000	0.0000	3,674.4200	3.6744	100.000	0	0	0
2023/02/02	2032	04/05/2023	9.85	Call	Bond Future	1,174.7800	1.1748	1,366.6700	1.3667	16.334	0	0	6,500
2023/02/02	2032	03/08/2023	11.77	Call	Bond Future	7,580.5000	7.5805	8,048.0900	8.0481	6.168	0	0	0
2023/02/02	2032	03/08/2023	11.77	Put	Bond Future	1,151.2600	1.1513	1,022.2400	1.0222	(11.207)	0	0	0
2023/02/02	2032	03/08/2023	11.90	Call	Bond Future	8,067.0200	8.0670	8,545.5200	8.5455	5.932	0	0	5,000
2023/02/02	2032	03/08/2023	11.90	Put	Bond Future	1,036.2400	1.0362	918.1300	0.9181	(11.398)	0	0	0
2023/02/02	2032	03/08/2023	9.60	Call	Bond Future	1,388.6200	1.3886	1,566.4500	1.5665	12.806	0	0	1,500
2023/02/02	2032	03/08/2023	9.60	Put	Bond Future	5,932.6300	5.9326	5,513.8500	5.5138	(7.059)	0	0	0
2023/02/02	2032	03/08/2023	10.30	Call	Bond Future	2,818.9300	2.8189	3,104.0500	3.1040	10.114	0	0	1,500
2023/02/02	2032	03/08/2023	10.30	Put	Bond Future	3,622.0400	3.6220	3,310.5500	3.3106	(8.600)	0	0	0
2023/02/02	2032	03/08/2023			Bond Future	10.4553	90.5559	10.3398	91.1525	(1.105)	0.0000	0.0000	2,600
2023/02/02	2032	03/08/2023	11.76	Call	Bond Future	7,543.3200	7.5433	8,010.0400	8.0100	6.187	0	0	0
2023/02/02	2032	03/08/2023	11.76	Put	Bond Future	1,160.6000	1.1606	1,030.7100	1.0307	(11.192)	0	0	0
2023/02/02	2032	03/08/2023	11.75	Call	Bond Future	7,506.1800	7.5062	7,972.0200	7.9720	6.206	0	0	0
2023/02/02	2032	03/08/2023	11.75	Put	Bond Future	1,170.0100	1.1700	1,039.2400	1.0392	(11.177)	0	0	0
2023/02/02	2032	02/11/2023	11.24	Call	Bond Future	5,655.5100	5.6555	6,055.6500	6.0557	7.075	0	0	0
2023/02/02	2032	02/11/2023	11.24	Put	Bond Future	2,353.7100	2.3537	2,145.4200	2.1454	(8.849)	0	0	0
2023/02/02	2032	02/11/2023			Bond Future	10.5649	88.1591	10.4441	88.7675	(1.143)	0.0000	0.0000	0
2023/02/02	2032	02/11/2023	11.22	Call	Bond Future	5,591.5900	5.5916	5,989.5400	5.9895	7.117	0	0	0
2023/02/02	2032	02/11/2023	11.22	Put	Bond Future	2,385.2400	2.3852	2,174.7600	2.1748	(8.824)	0	0	0
2023/02/02	2032	02/11/2023	11.23	Call	Bond Future	5,623.6600	5.6237	6,022.7000	6.0227	7.096	0	0	0
2023/02/02	2032	02/11/2023	11.23	Put	Bond Future	2,369.5700	2.3696	2,160.1800	2.1602	(8.837)	0	0	0
2023/02/02	2032	01/02/2024	11.83	Call	Bond Future	7,632.6600	7.6327	8,072.9400	8.0729	5.768	0	0	0
2023/02/02	2032	01/02/2024	11.83	Put	Bond Future	2,236.8300	2.2368	2,056.7000	2.0567	(8.053)	0	0	0
2023/02/02	2032	01/02/2024	11.84	Call	Bond Future	7,665.3200	7.6653	8,106.4100	8.1064	5.754	0	0	0
2023/02/02	2032	01/02/2024	11.84	Put	Bond Future	2,224.5200	2.2245	2,045.2000	2.0452	(8.061)	0	0	0
2023/02/02	2032	01/02/2024			Bond Future	10.6799	89.8804	10.5536	90.5008	(1.182)	0.0000	0.0000	0
2023/02/02	2032	01/02/2024	11.85	Call	Bond Future	7,698.0100	7.6980	8,139.9100	8.1399	5.740	0	0	0
2023/02/02	2032	01/02/2024	11.85	Put	Bond Future	2,212.2700	2.2123	2,033.7600	2.0338	(8.069)	0	0	0
2023/02/02	2033	02/02/2023			Bond Future	114.6378	114.6378	114.6908	114.6908	0.046	0.0000	0.0000	0
2023/02/02	2033	04/05/2023			Bond Future	115.4678	115.4678	115.5213	115.5213	0.046	0.0000	0.0000	1,548
2023/02/02	2033	03/08/2023			Bond Future	117.7642	117.7642	117.8185	117.8185	0.046	0.0000	0.0000	6,141
2023/02/02	2033	02/11/2023			Bond Future	118.6672	118.6672	118.7228	118.7228	0.047	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/02	2033	01/02/2024			Bond Future	121.0123	121.0123	121.0693	121.0693	0.047	0.0000	0.0000	0
2023/02/02	2037	02/02/2023	11.03	Call	Bond Future	118.6400	0.1186	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2037	02/02/2023	11.03	Put	Bond Future	461.4900	0.4615	122.0100	0.1220	(73.562)	0	0	0
2023/02/02	2037	02/02/2023	11.04	Call	Bond Future	137.8600	0.1379	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2037	02/02/2023	11.04	Put	Bond Future	419.6700	0.4197	60.9700	0.0610	(85.472)	0	0	0
2023/02/02	2037	02/02/2023	11.97	Call	Bond Future	5,115.4000	5.1154	5,336.2400	5.3362	4.317	0	0	0
2023/02/02	2037	02/02/2023			Bond Future	11.0863	81.9925	11.0500	82.2134	(0.328)	0.0000	0.0000	0
2023/02/02	2037	02/02/2023	11.05	Call	Bond Future	159.2000	0.1592	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2037	02/02/2023	11.05	Put	Bond Future	380.0400	0.3800	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2037	02/02/2023	11.10	Call	Bond Future	299.1800	0.2992	303.8700	0.3039	1.568	0	0	0
2023/02/02	2037	02/02/2023	11.10	Put	Bond Future	216.1500	0.2161	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2037	02/02/2023	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2037	04/05/2023	13.73	Put	Bond Future	114.2200	0.1142	92.3200	0.0923	(19.174)	0	0	400
2023/02/02	2037	04/05/2023	11.94	Call	Bond Future	5,428.6400	5.4286	5,866.9500	5.8670	8.074	0	0	0
2023/02/02	2037	04/05/2023	11.03	Put	Bond Future	3,209.6800	3.2097	2,879.3100	2.8793	(10.293)	0	0	0
2023/02/02	2037	04/05/2023	11.30	Call	Bond Future	3,010.5200	3.0105	3,335.7200	3.3357	10.802	0	0	0
2023/02/02	2037	04/05/2023	11.30	Put	Bond Future	2,425.4000	2.4254	2,152.1500	2.1522	(11.266)	0	0	0
2023/02/02	2037	04/05/2023	11.31	Call	Bond Future	3,043.8200	3.0438	3,371.0700	3.3711	10.751	0	0	0
2023/02/02	2037	04/05/2023	11.31	Put	Bond Future	2,399.7400	2.3997	2,128.5400	2.1285	(11.301)	0	0	0
2023/02/02	2037	04/05/2023	10.95	Call	Bond Future	1,959.7900	1.9598	2,210.4500	2.2104	12.790	0	0	703
2023/02/02	2037	04/05/2023	10.95	Put	Bond Future	3,478.6800	3.4787	3,130.8900	3.1309	(9.998)	0	0	0
2023/02/02	2037	04/05/2023			Bond Future	11.2013	83.5569	11.1015	84.1553	(0.891)	0.0000	0.0000	61,242
2023/02/02	2037	04/05/2023	13.73	Call	Bond Future	13,344.3600	13.3444	13,920.9100	13.9209	4.321	0	0	0
2023/02/02	2037	04/05/2023	11.32	Call	Bond Future	3,077.4600	3.0775	3,406.7300	3.4067	10.699	0	0	0
2023/02/02	2037	04/05/2023	11.32	Put	Bond Future	2,374.4800	2.3745	2,105.3000	2.1053	(11.336)	0	0	0
2023/02/02	2037	04/05/2023	11.78	Call	Bond Future	4,777.7900	4.7778	5,191.4800	5.1915	8.659	0	0	400
2023/02/02	2037	04/05/2023	11.78	Put	Bond Future	1,432.2400	1.4322	1,247.4800	1.2475	(12.900)	0	0	0
2023/02/02	2037	04/05/2023	11.94	Put	Bond Future	1,193.8000	1.1938	1,033.6600	1.0337	(13.414)	0	0	703
2023/02/02	2037	04/05/2023	11.03	Call	Bond Future	2,178.7000	2.1787	2,446.7800	2.4468	12.305	0	0	400
2023/02/02	2037	03/08/2023	12.12	Call	Bond Future	6,626.5000	6.6265	7,048.7000	7.0487	6.371	0	0	0
2023/02/02	2037	03/08/2023	12.12	Put	Bond Future	2,112.2700	2.1123	1,924.3600	1.9244	(8.896)	0	0	0
2023/02/02	2037	03/08/2023	12.13	Call	Bond Future	6,664.6000	6.6646	7,087.9100	7.0879	6.352	0	0	0
2023/02/02	2037	03/08/2023	12.13	Put	Bond Future	2,096.6000	2.0966	1,909.8000	1.9098	(8.910)	0	0	0
2023/02/02	2037	03/08/2023			Bond Future	11.3157	80.9413	11.2120	81.5514	(0.916)	0.0000	0.0000	71,091
2023/02/02	2037	03/08/2023	12.14	Call	Bond Future	6,702.7500	6.7027	7,127.1700	7.1272	6.332	0	0	0
2023/02/02	2037	03/08/2023	12.14	Put	Bond Future	2,081.0400	2.0810	1,895.3500	1.8953	(8.923)	0	0	0
2023/02/02	2037	03/08/2023	10.30	Call	Bond Future	1,427.6400	1.4276	1,591.3500	1.5913	11.467	0	0	1,800
2023/02/02	2037	03/08/2023	10.30	Put	Bond Future	7,704.7400	7.7047	7,258.3400	7.2583	(5.794)	0	0	0
2023/02/02	2037	03/08/2023	11.00	Call	Bond Future	2,909.6200	2.9096	3,178.1600	3.1782	9.229	0	0	1,800
2023/02/02	2037	03/08/2023	11.00	Put	Bond Future	4,788.3100	4.7883	4,446.7400	4.4467	(7.133)	0	0	0
2023/02/02	2037	02/11/2023	11.55	Put	Bond Future	4,218.5300	4.2185	3,937.9000	3.9379	(6.652)	0	0	0
2023/02/02	2037	02/11/2023	11.56	Put	Bond Future	4,193.3800	4.1934	3,913.9700	3.9140	(6.663)	0	0	0
2023/02/02	2037	02/11/2023	11.57	Call	Bond Future	4,969.8100	4.9698	5,313.8100	5.3138	6.922	0	0	0
2023/02/02	2037	02/11/2023			Bond Future	11.4296	82.5155	11.3220	83.1377	(0.941)	0.0000	0.0000	0
2023/02/02	2037	02/11/2023	11.55	Call	Bond Future	4,906.7700	4.9068	5,248.3300	5.2483	6.961	0	0	0
2023/02/02	2037	02/11/2023	11.56	Call	Bond Future	4,938.3900	4.9384	5,281.1700	5.2812	6.941	0	0	0
2023/02/02	2037	02/11/2023	11.57	Put	Bond Future	4,168.0900	4.1681	3,889.9000	3.8899	(6.674)	0	0	0

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2023/02/02	2037	01/02/2024	12.33	Call	Bond Future	7,718.6400	7.7186	8,133.3400	8.1333	5.373	0	0	0
2023/02/02	2037	01/02/2024	12.33	Put	Bond Future	3,490.9600	3.4910	3,271.1800	3.2712	(6.296)	0	0	0
2023/02/02	2037	01/02/2024			Bond Future	11.5506	79.8715	11.4388	80.5060	(0.968)	0.0000	0.0000	0
2023/02/02	2037	01/02/2024	12.31	Call	Bond Future	7,650.3900	7.6504	8,063.2900	8.0633	5.397	0	0	0
2023/02/02	2037	01/02/2024	12.31	Put	Bond Future	3,527.0600	3.5271	3,305.4800	3.3055	(6.282)	0	0	0
2023/02/02	2037	01/02/2024	12.32	Call	Bond Future	7,684.6400	7.6846	8,098.4400	8.0984	5.385	0	0	0
2023/02/02	2037	01/02/2024	12.32	Put	Bond Future	3,509.1100	3.5091	3,288.4300	3.2884	(6.289)	0	0	0
2023/02/02	2038	02/02/2023			Bond Future	125.9283	125.9283	125.9315	125.9315	0.003	0.0000	0.0000	0
2023/02/02	2038	04/05/2023			Bond Future	128.3623	128.3623	128.3650	128.3650	0.002	0.0000	0.0000	4,627
2023/02/02	2038	03/08/2023			Bond Future	128.9576	128.9576	128.9602	128.9602	0.002	0.0000	0.0000	0
2023/02/02	2038	02/11/2023			Bond Future	131.4968	131.4968	131.4998	131.4998	0.002	0.0000	0.0000	0
2023/02/02	2038	01/02/2024			Bond Future	132.0863	132.0863	132.0893	132.0893	0.002	0.0000	0.0000	0
2023/02/02	2040	02/02/2023	10.93	Call	Bond Future	0.2700	0.0003	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2040	02/02/2023	12.24	Call	Bond Future	6,124.7100	6.1247	6,328.8900	6.3289	3.334	0	0	0
2023/02/02	2040	02/02/2023	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2040	02/02/2023	12.27	Call	Bond Future	6,297.5600	6.2976	6,501.7400	6.5017	3.242	0	0	0
2023/02/02	2040	02/02/2023	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2040	02/02/2023	11.12	Call	Bond Future	44.8400	0.0448	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2040	02/02/2023	11.12	Put	Bond Future	840.5100	0.8405	591.4900	0.5915	(29.627)	0	0	0
2023/02/02	2040	02/02/2023	11.19	Call	Bond Future	144.7600	0.1448	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2040	02/02/2023	11.19	Put	Bond Future	479.8200	0.4798	130.8800	0.1309	(72.723)	0	0	0
2023/02/02	2040	02/02/2023	12.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2040	02/02/2023	10.96	Call	Bond Future	0.7600	0.0008	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2040	02/02/2023	10.96	Put	Bond Future	1,864.1900	1.8642	1,659.2500	1.6593	(10.994)	0	0	0
2023/02/02	2040	02/02/2023			Bond Future	11.2413	83.3441	11.2100	83.5483	(0.278)	0.0000	0.0000	0
2023/02/02	2040	02/02/2023	10.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2040	02/02/2023	10.18	Put	Bond Future	7,381.6500	7.3816	7,177.4700	7.1775	(2.766)	0	0	0
2023/02/02	2040	02/02/2023	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2040	02/02/2023	10.21	Put	Bond Future	7,159.3800	7.1594	6,955.2000	6.9552	(2.852)	0	0	0
2023/02/02	2040	02/02/2023	10.93	Put	Bond Future	2,066.2500	2.0663	1,861.8000	1.8618	(9.895)	0	0	0
2023/02/02	2040	02/02/2023	12.07	Call	Bond Future	5,133.4400	5.1334	5,337.6200	5.3376	3.977	0	0	0
2023/02/02	2040	02/02/2023	11.10	Call	Bond Future	30.1400	0.0301	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2040	02/02/2023	11.10	Put	Bond Future	958.1400	0.9581	723.8200	0.7238	(24.456)	0	0	0
2023/02/02	2040	02/02/2023	11.11	Call	Bond Future	36.9000	0.0369	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2040	02/02/2023	11.11	Put	Bond Future	898.6900	0.8987	657.6100	0.6576	(26.826)	0	0	0
2023/02/02	2040	04/05/2023	13.45	Put	Bond Future	265.6600	0.2657	226.2900	0.2263	(14.820)	0	0	486
2023/02/02	2040	04/05/2023	12.05	Put	Bond Future	1,357.6800	1.3577	1,203.3000	1.2033	(11.371)	0	0	684
2023/02/02	2040	04/05/2023	12.78	Call	Bond Future	8,971.0200	8.9710	9,435.0100	9.4350	5.172	0	0	0
2023/02/02	2040	04/05/2023	12.78	Put	Bond Future	584.1100	0.5841	506.4600	0.5065	(13.294)	0	0	388
2023/02/02	2040	04/05/2023	11.43	Call	Bond Future	3,155.4200	3.1554	3,441.7900	3.4418	9.075	0	0	0
2023/02/02	2040	04/05/2023	11.43	Put	Bond Future	2,677.8300	2.6778	2,422.5600	2.4226	(9.533)	0	0	0
2023/02/02	2040	04/05/2023	10.73	Put	Bond Future	5,364.6400	5.3646	4,974.8200	4.9748	(7.266)	0	0	0
2023/02/02	2040	04/05/2023			Bond Future	11.3550	84.9343	11.2708	85.4760	(0.742)	0.0000	0.0000	49,088
2023/02/02	2040	04/05/2023	13.45	Call	Bond Future	12,136.6100	12.1366	12,638.8800	12.6389	4.138	0	0	0
2023/02/02	2040	04/05/2023	11.48	Call	Bond Future	3,333.1900	3.3332	3,628.8000	3.6288	8.869	0	0	486
2023/02/02	2040	04/05/2023	11.48	Put	Bond Future	2,539.4200	2.5394	2,293.3900	2.2934	(9.688)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/02	2040	04/05/2023	12.05	Call	Bond Future	5,625.1800	5.6252	6,012.4400	6.0124	6.884	0	0	0
2023/02/02	2040	04/05/2023	11.41	Call	Bond Future	3,085.6300	3.0856	3,368.2800	3.3683	9.160	0	0	0
2023/02/02	2040	04/05/2023	11.41	Put	Bond Future	2,735.0500	2.7350	2,476.0600	2.4761	(9.469)	0	0	0
2023/02/02	2040	04/05/2023	11.42	Call	Bond Future	3,120.3500	3.1204	3,404.8700	3.4049	9.118	0	0	0
2023/02/02	2040	04/05/2023	11.42	Put	Bond Future	2,706.2200	2.7062	2,449.1000	2.4491	(9.501)	0	0	0
2023/02/02	2040	04/05/2023	10.73	Call	Bond Future	1,208.9300	1.2089	1,360.7500	1.3607	12.558	0	0	486
2023/02/02	2040	04/05/2023	10.92	Call	Bond Future	1,628.3400	1.6283	1,815.9200	1.8159	11.520	0	0	388
2023/02/02	2040	04/05/2023	10.92	Put	Bond Future	4,487.2400	4.4872	4,133.1800	4.1332	(7.890)	0	0	0
2023/02/02	2040	04/05/2023	11.03	Call	Bond Future	1,908.1000	1.9081	2,117.0900	2.1171	10.953	0	0	684
2023/02/02	2040	04/05/2023	11.03	Put	Bond Future	4,029.8200	4.0298	3,697.1700	3.6972	(8.255)	0	0	0
2023/02/02	2040	04/05/2023	10.17	Call	Bond Future	435.9900	0.4360	504.0300	0.5040	15.606	0	0	388
2023/02/02	2040	04/05/2023	10.17	Put	Bond Future	8,594.4600	8.5945	8,120.8600	8.1209	(5.511)	0	0	0
2023/02/02	2040	03/08/2023	12.23	Call	Bond Future	7,024.2000	7.0242	7,397.7400	7.3977	5.318	0	0	0
2023/02/02	2040	03/08/2023	12.23	Put	Bond Future	2,443.3700	2.4434	2,264.6400	2.2646	(7.315)	0	0	0
2023/02/02	2040	03/08/2023			Bond Future	11.4681	82.0953	11.3808	82.6475	(0.762)	0.0000	0.0000	91,614
2023/02/02	2040	03/08/2023	12.21	Call	Bond Future	6,944.5100	6.9445	7,316.0200	7.3160	5.350	0	0	0
2023/02/02	2040	03/08/2023	12.21	Put	Bond Future	2,478.7400	2.4787	2,297.9800	2.2980	(7.292)	0	0	0
2023/02/02	2040	03/08/2023	12.22	Call	Bond Future	6,984.3200	6.9843	7,356.8500	7.3568	5.334	0	0	0
2023/02/02	2040	03/08/2023	12.22	Put	Bond Future	2,460.9900	2.4610	2,281.2500	2.2813	(7.304)	0	0	0
2023/02/02	2040	02/11/2023	11.60	Put	Bond Future	4,846.4800	4.8465	4,579.7900	4.5798	(5.503)	0	0	0
2023/02/02	2040	02/11/2023	11.58	Call	Bond Future	4,902.5500	4.9025	5,196.7000	5.1967	6.000	0	0	0
2023/02/02	2040	02/11/2023	11.58	Put	Bond Future	4,904.7200	4.9047	4,635.7600	4.6358	(5.484)	0	0	0
2023/02/02	2040	02/11/2023	11.59	Call	Bond Future	4,935.1600	4.9352	5,230.4400	5.2304	5.983	0	0	0
2023/02/02	2040	02/11/2023			Bond Future	11.5804	83.6919	11.4898	84.2550	(0.782)	0.0000	0.0000	84
2023/02/02	2040	02/11/2023	11.60	Call	Bond Future	4,967.8500	4.9679	5,264.2700	5.2643	5.967	0	0	0
2023/02/02	2040	02/11/2023	11.59	Put	Bond Future	4,875.5200	4.8755	4,607.6900	4.6077	(5.493)	0	0	0
2023/02/02	2040	01/02/2024	12.33	Call	Bond Future	7,876.2000	7.8762	8,237.2000	8.2372	4.583	0	0	0
2023/02/02	2040	01/02/2024	12.33	Put	Bond Future	4,182.0900	4.1821	3,968.8000	3.9688	(5.100)	0	0	0
2023/02/02	2040	01/02/2024	12.34	Call	Bond Future	7,911.9700	7.9120	8,273.7900	8.2738	4.573	0	0	0
2023/02/02	2040	01/02/2024	12.34	Put	Bond Future	4,161.4300	4.1614	3,948.9600	3.9490	(5.106)	0	0	0
2023/02/02	2040	01/02/2024			Bond Future	11.6993	80.8206	11.6052	81.3948	(0.804)	0.0000	0.0000	3
2023/02/02	2040	01/02/2024	12.35	Call	Bond Future	7,947.4700	7.9475	8,310.1200	8.3101	4.563	0	0	0
2023/02/02	2040	01/02/2024	12.35	Put	Bond Future	4,140.5600	4.1406	3,928.9200	3.9289	(5.111)	0	0	0
2023/02/02	2044	02/02/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2044	02/02/2023	10.30	Put	Bond Future	7,239.8100	7.2398	6,966.9000	6.9669	(3.770)	0	0	0
2023/02/02	2044	02/02/2023	11.00	Call	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2044	02/02/2023	11.00	Put	Bond Future	2,167.2900	2.1673	1,894.2100	1.8942	(12.600)	0	0	0
2023/02/02	2044	02/02/2023	11.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2044	02/02/2023	11.90	Call	Bond Future	3,670.9100	3.6709	3,943.8200	3.9438	7.434	0	0	0
2023/02/02	2044	02/02/2023	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2044	02/02/2023	12.00	Call	Bond Future	4,276.4500	4.2764	4,549.3600	4.5494	6.382	0	0	0
2023/02/02	2044	02/02/2023	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2044	02/02/2023	11.20	Put	Bond Future	850.3700	0.8504	533.7400	0.5337	(37.234)	0	0	0
2023/02/02	2044	02/02/2023	11.70	Call	Bond Future	2,435.0300	2.4350	2,707.8600	2.7079	11.204	0	0	0
2023/02/02	2044	02/02/2023	11.70	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2044	02/02/2023	11.10	Call	Bond Future	4.2100	0.0042	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2044	02/02/2023	11.14	Call	Bond Future	11.8400	0.0118	0.0000	0.0000	(100.000)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/02	2044	02/02/2023	11.14	Put	Bond Future	1,222.6800	1.2227	937.9300	0.9379	(23.289)	0	0	0
2023/02/02	2044	02/02/2023	11.15	Call	Bond Future	15.0200	0.0150	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2044	02/02/2023	11.15	Put	Bond Future	1,158.2600	1.1583	870.3300	0.8703	(24.859)	0	0	0
2023/02/02	2044	02/02/2023			Bond Future	11.3213	79.7064	11.2800	79.9793	(0.364)	0.0000	0.0000	0
2023/02/02	2044	02/02/2023	10.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	2044	02/02/2023	10.75	Put	Bond Future	3,921.8300	3.9218	3,648.9200	3.6489	(6.959)	0	0	0
2023/02/02	2044	02/02/2023	11.75	Call	Bond Future	2,747.1000	2.7471	3,020.0000	3.0200	9.934	0	0	0
2023/02/02	2044	02/02/2023	11.16	Call	Bond Future	18.9000	0.0189	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2044	02/02/2023	11.16	Put	Bond Future	1,094.6300	1.0946	802.8200	0.8028	(26.658)	0	0	0
2023/02/02	2044	02/02/2023	11.20	Call	Bond Future	43.7200	0.0437	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	2044	02/02/2023	11.10	Put	Bond Future	1,486.3800	1.4864	1,209.2600	1.2093	(18.644)	0	0	0
2023/02/02	2044	04/05/2023	11.75	Put	Bond Future	2,133.5800	2.1336	1,906.4200	1.9064	(10.647)	0	0	4,115
2023/02/02	2044	04/05/2023	11.41	Call	Bond Future	2,911.5500	2.9115	3,202.2800	3.2023	9.985	0	0	0
2023/02/02	2044	04/05/2023	11.41	Put	Bond Future	3,047.0600	3.0471	2,754.8400	2.7548	(9.590)	0	0	0
2023/02/02	2044	04/05/2023	11.42	Call	Bond Future	2,945.4500	2.9455	3,238.2000	3.2382	9.939	0	0	0
2023/02/02	2044	04/05/2023	11.42	Put	Bond Future	3,015.9200	3.0159	2,725.7200	2.7257	(9.622)	0	0	0
2023/02/02	2044	04/05/2023			Bond Future	11.4309	81.2271	11.3416	81.8100	(0.781)	0.0000	0.0000	55,877
2023/02/02	2044	04/05/2023	11.75	Call	Bond Future	4,160.5000	4.1605	4,516.2900	4.5163	8.552	0	0	0
2023/02/02	2044	04/05/2023	12.00	Call	Bond Future	5,183.0400	5.1830	5,580.5900	5.5806	7.670	0	0	0
2023/02/02	2044	04/05/2023	12.00	Put	Bond Future	1,628.3000	1.6283	1,442.9000	1.4429	(11.386)	0	0	4,115
2023/02/02	2044	04/05/2023	12.25	Call	Bond Future	6,268.7500	6.2688	6,702.2200	6.7022	6.915	0	0	0
2023/02/02	2044	04/05/2023	12.25	Put	Bond Future	1,236.4900	1.2365	1,087.0100	1.0870	(12.089)	0	0	1,500
2023/02/02	2044	04/05/2023	11.43	Call	Bond Future	2,979.5300	2.9795	3,274.2900	3.2743	9.893	0	0	0
2023/02/02	2044	04/05/2023	11.43	Put	Bond Future	2,985.0500	2.9850	2,696.8600	2.6969	(9.654)	0	0	0
2023/02/02	2044	03/08/2023	12.15	Call	Bond Future	6,561.0000	6.5610	6,946.6400	6.9466	5.878	0	0	0
2023/02/02	2044	03/08/2023	12.15	Put	Bond Future	2,821.5300	2.8215	2,612.8800	2.6129	(7.395)	0	0	0
2023/02/02	2044	03/08/2023	12.16	Call	Bond Future	6,599.9900	6.6000	6,986.7600	6.9868	5.860	0	0	0
2023/02/02	2044	03/08/2023	12.16	Put	Bond Future	2,801.7500	2.8018	2,594.2300	2.5942	(7.407)	0	0	0
2023/02/02	2044	03/08/2023			Bond Future	11.5397	78.4405	11.4471	79.0348	(0.802)	0.0000	0.0000	21,473
2023/02/02	2044	03/08/2023	12.17	Call	Bond Future	6,639.0400	6.6390	7,026.9400	7.0269	5.843	0	0	0
2023/02/02	2044	03/08/2023	12.17	Put	Bond Future	2,782.1100	2.7821	2,575.7200	2.5757	(7.418)	0	0	0
2023/02/02	2044	02/11/2023	11.57	Call	Bond Future	4,792.0700	4.7921	5,101.3300	5.1013	6.454	0	0	0
2023/02/02	2044	02/11/2023	11.57	Put	Bond Future	5,280.2400	5.2802	4,983.5200	4.9835	(5.619)	0	0	0
2023/02/02	2044	02/11/2023			Bond Future	11.6473	79.9660	11.5515	80.5720	(0.823)	0.0000	0.0000	0
2023/02/02	2044	02/11/2023	11.55	Call	Bond Future	4,727.5300	4.7275	5,034.3400	5.0343	6.490	0	0	0
2023/02/02	2044	02/11/2023	11.55	Put	Bond Future	5,342.7900	5.3428	5,043.6200	5.0436	(5.600)	0	0	0
2023/02/02	2044	02/11/2023	11.56	Call	Bond Future	4,759.7600	4.7598	5,067.7900	5.0678	6.472	0	0	0
2023/02/02	2044	02/11/2023	11.56	Put	Bond Future	5,311.4300	5.3114	5,013.4800	5.0135	(5.610)	0	0	0
2023/02/02	2044	01/02/2024	12.29	Call	Bond Future	7,692.5200	7.6925	8,073.3500	8.0734	4.951	0	0	0
2023/02/02	2044	01/02/2024	12.29	Put	Bond Future	4,538.3200	4.5383	4,301.1500	4.3012	(5.226)	0	0	0
2023/02/02	2044	01/02/2024			Bond Future	11.7611	77.1470	11.6616	77.7650	(0.845)	0.0000	0.0000	0
2023/02/02	2044	01/02/2024	12.27	Call	Bond Future	7,622.0200	7.6220	8,001.0400	8.0010	4.973	0	0	0
2023/02/02	2044	01/02/2024	12.27	Put	Bond Future	4,583.1600	4.5832	4,344.1800	4.3442	(5.214)	0	0	0
2023/02/02	2044	01/02/2024	12.28	Call	Bond Future	7,657.4000	7.6574	8,037.3200	8.0373	4.961	0	0	0
2023/02/02	2044	01/02/2024	12.28	Put	Bond Future	4,560.8300	4.5608	4,322.7500	4.3227	(5.220)	0	0	0
2023/02/02	2046	02/02/2023			Bond Future	112.3942	112.3942	112.0428	112.0428	(0.313)	0.0000	0.0000	0
2023/02/02	2046	04/05/2023			Bond Future	112.5292	112.5292	112.1705	112.1705	(0.319)	0.0000	0.0000	17,311

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/02	2046	03/08/2023			Bond Future	114.7672	114.7672	114.4012	114.4012	(0.319)	0.0000	0.0000	0
2023/02/02	2046	02/11/2023			Bond Future	114.9425	114.9425	114.5695	114.5695	(0.325)	0.0000	0.0000	0
2023/02/02	2046	01/02/2024			Bond Future	117.2136	117.2136	116.8334	116.8334	(0.324)	0.0000	0.0000	0
2023/02/02	2050	02/02/2023			Bond Future	112.6659	112.6659	112.2717	112.2717	(0.350)	0.0000	0.0000	0
2023/02/02	2050	04/05/2023			Bond Future	114.8436	114.8436	114.4412	114.4412	(0.350)	0.0000	0.0000	13,224
2023/02/02	2050	03/08/2023			Bond Future	114.9499	114.9499	114.5393	114.5393	(0.357)	0.0000	0.0000	0
2023/02/02	2050	02/11/2023			Bond Future	117.2132	117.2132	116.7948	116.7948	(0.357)	0.0000	0.0000	0
2023/02/02	2050	01/02/2024			Bond Future	117.2924	117.2924	116.8659	116.8659	(0.364)	0.0000	0.0000	0
2023/02/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	AL37	02/02/2023			Index Future	875.1380	875.1380	879.0790	879.0790	0.450	0.0000	0.0000	0
2023/02/02	AL37	04/05/2023			Index Future	891.8350	891.8350	894.3740	894.3740	0.285	0.0000	0.0000	0
2023/02/02	AL37	03/08/2023			Index Future	909.3570	909.3570	911.9450	911.9450	0.285	0.0000	0.0000	0
2023/02/02	AL37	02/11/2023			Index Future	927.0570	927.0570	929.6970	929.6970	0.285	0.0000	0.0000	0
2023/02/02	AL37	01/02/2024			Index Future	945.1780	945.1780	947.8710	947.8710	0.285	0.0000	0.0000	0
2023/02/02	AL7T	02/02/2023			Index Future	1,022.8060	1,022.8060	1,014.5660	1,014.5660	(0.806)	0.0000	0.0000	0
2023/02/02	AL7T	04/05/2023			Index Future	1,042.3210	1,042.3210	1,049.6180	1,049.6180	0.700	0.0000	0.0000	0
2023/02/02	AL7T	03/08/2023			Index Future	1,062.7990	1,062.7990	1,070.2390	1,070.2390	0.700	0.0000	0.0000	0
2023/02/02	AL7T	02/11/2023			Index Future	1,083.4860	1,083.4860	1,091.0730	1,091.0730	0.700	0.0000	0.0000	0
2023/02/02	AL7T	01/02/2024			Index Future	1,104.6650	1,104.6650	1,112.4010	1,112.4010	0.700	0.0000	0.0000	0
2023/02/02	ALBI	02/02/2023			Index Future	887.5750	887.5750	890.4000	890.4000	0.318	0.0000	0.0000	0
2023/02/02	ALBI	04/05/2023			Index Future	904.5090	904.5090	909.8530	909.8530	0.591	0.0000	0.0000	106
2023/02/02	ALBI	03/08/2023			Index Future	922.2800	922.2800	927.7280	927.7280	0.591	0.0000	0.0000	0
2023/02/02	ALBI	02/11/2023			Index Future	940.2320	940.2320	945.7880	945.7880	0.591	0.0000	0.0000	0
2023/02/02	ALBI	01/02/2024			Index Future	958.6110	958.6110	964.2760	964.2760	0.591	0.0000	0.0000	0
2023/02/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C038	31/01/2038			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
2023/02/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/02	ES33	02/02/2023			Bond Future	11.7468	77.6160	11.7100	77.7963	(0.313)	0.0000	0.0000	0
2023/02/02	ES33	04/05/2023			Bond Future	11.8952	75.3224	11.7945	75.8070	(0.847)	0.0000	0.0000	0
2023/02/02	ES33	03/08/2023			Bond Future	12.0404	76.8205	11.9355	77.3146	(0.871)	0.0000	0.0000	350
2023/02/02	ES33	02/11/2023			Bond Future	12.1995	74.5395	12.0901	75.0435	(0.897)	0.0000	0.0000	0
2023/02/02	ES33	01/02/2024			Bond Future	12.3698	76.0112	12.2555	76.5254	(0.923)	0.0000	0.0000	0
2023/02/02	ES42	02/02/2023			Bond Future	12.1816	75.3154	12.1450	75.5247	(0.300)	0.0000	0.0000	0
2023/02/02	ES42	04/05/2023			Bond Future	12.3226	72.5085	12.2326	73.0145	(0.730)	0.0000	0.0000	0
2023/02/02	ES42	03/08/2023			Bond Future	12.4572	73.9508	12.3638	74.4668	(0.750)	0.0000	0.0000	4,000
2023/02/02	ES42	02/11/2023			Bond Future	12.6033	71.1445	12.5061	71.6708	(0.771)	0.0000	0.0000	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
2023/02/02	ES42	01/02/2024			Bond Future	12.7518	72.5483	12.6508	73.0852	(0.792)	0.0000	0.0000	0
2023/02/02	GOVI	02/02/2023	850.82	Call	GOVI	244,840.0000	24.4840	273,200.0000	27.3200	11.583	0	0	0
2023/02/02	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GOVI	02/02/2023	850.83	Call	GOVI	244,740.0000	24.4740	273,100.0000	27.3100	11.588	0	0	0
2023/02/02	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GOVI	02/02/2023			GOVI	875.3040	875.3040	878.1400	878.1400	0.324	0.0000	0.0000	0
2023/02/02	GOVI	02/02/2023	850.84	Call	GOVI	244,640.0000	24.4640	273,000.0000	27.3000	11.593	0	0	0
2023/02/02	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GOVI	04/05/2023	852.86	Call	GOVI	391,440.0000	39.1440	444,500.0000	44.4500	13.555	0	0	0
2023/02/02	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GOVI	04/05/2023	852.87	Call	GOVI	391,340.0000	39.1340	444,400.0000	44.4400	13.559	0	0	0
2023/02/02	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GOVI	04/05/2023			GOVI	892.0040	892.0040	897.3100	897.3100	0.595	0.0000	0.0000	842
2023/02/02	GOVI	04/05/2023	852.88	Call	GOVI	391,240.0000	39.1240	444,300.0000	44.4300	13.562	0	0	0
2023/02/02	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GOVI	03/08/2023	837.21	Call	GOVI	723,190.0000	72.3190	777,290.0000	77.7290	7.481	0	0	0
2023/02/02	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GOVI	03/08/2023	837.22	Call	GOVI	723,090.0000	72.3090	777,190.0000	77.7190	7.482	0	0	0
2023/02/02	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GOVI	03/08/2023			GOVI	909.5290	909.5290	914.9390	914.9390	0.595	0.0000	0.0000	0
2023/02/02	GOVI	03/08/2023	837.23	Call	GOVI	722,990.0000	72.2990	777,090.0000	77.7090	7.483	0	0	0
2023/02/02	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GOVI	02/11/2023	885.82	Call	GOVI	414,130.0000	41.4130	469,290.0000	46.9290	13.319	0	0	0
2023/02/02	GOVI	02/11/2023			GOVI	927.2330	927.2330	932.7490	932.7490	0.595	0.0000	0.0000	0
2023/02/02	GOVI	02/11/2023	885.80	Call	GOVI	414,330.0000	41.4330	469,490.0000	46.9490	13.313	0	0	0
2023/02/02	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GOVI	02/11/2023	885.81	Call	GOVI	414,230.0000	41.4230	469,390.0000	46.9390	13.316	0	0	0
2023/02/02	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GOVI	01/02/2024	880.00	Call	GOVI	653,570.0000	65.3570	709,830.0000	70.9830	8.608	0	0	0
2023/02/02	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GOVI	01/02/2024			GOVI	945.3570	945.3570	950.9830	950.9830	0.595	0.0000	0.0000	0
2023/02/02	GOVI	01/02/2024	879.98	Call	GOVI	653,770.0000	65.3770	710,030.0000	71.0030	8.605	0	0	0
2023/02/02	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GOVI	01/02/2024	879.99	Call	GOVI	653,670.0000	65.3670	709,930.0000	70.9930	8.607	0	0	0
2023/02/02	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/02	IGOV	02/02/2023			Index Future	321.8910	321.8910	319.1380	319.1380	(0.855)	0.0000	0.0000	0
2023/02/02	IGOV	04/05/2023			Index Future	328.1130	328.1130	327.8540	327.8540	(0.079)	0.0000	0.0000	655
2023/02/02	IGOV	03/08/2023			Index Future	334.6380	334.6380	334.3740	334.3740	(0.079)	0.0000	0.0000	0
2023/02/02	IGOV	02/11/2023			Index Future	341.2290	341.2290	340.9600	340.9600	(0.079)	0.0000	0.0000	0
2023/02/02	IGOV	01/02/2024			Index Future	347.9740	347.9740	347.7000	347.7000	(0.079)	0.0000	0.0000	0
2023/02/02	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0

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2023/02/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/02	JBAF	15/02/2023			Jibar Tradeable Future	7.4550	92.5450	7.4700	92.5300	0.201	0.0000	0.0000	0
2023/02/02	JBAF	15/03/2023			Jibar Tradeable Future	7.4650	92.5350	7.4900	92.5100	0.335	0.0000	0.0000	0
2023/02/02	JBAF	19/04/2023			Jibar Tradeable Future	7.5650	92.4350	7.5500	92.4500	(0.198)	0.0000	0.0000	0
2023/02/02	JBAF	17/05/2023			Jibar Tradeable Future	7.5700	92.4300	7.5500	92.4500	(0.264)	0.0000	0.0000	0
2023/02/02	JBAF	21/06/2023			Jibar Tradeable Future	7.5750	92.4250	7.5550	92.4450	(0.264)	0.0000	0.0000	0
2023/02/02	JBAF	19/07/2023			Jibar Tradeable Future	7.5450	92.4550	7.5100	92.4900	(0.464)	0.0000	0.0000	0
2023/02/02	JBAF	20/09/2023			Jibar Tradeable Future	7.5100	92.4900	7.4600	92.5400	(0.666)	0.0000	0.0000	75
2023/02/02	JBAF	20/12/2023			Jibar Tradeable Future	7.2850	92.7150	7.1950	92.8050	(1.235)	0.0000	0.0000	272
2023/02/02	JBAF	20/03/2024			Jibar Tradeable Future	7.2450	92.7550	7.1200	92.8800	(1.725)	0.0000	0.0000	0
2023/02/02	JBAF	19/06/2024			Jibar Tradeable Future	7.0250	92.9750	6.8900	93.1100	(1.922)	0.0000	0.0000	0
2023/02/02	JBAF	18/09/2024			Jibar Tradeable Future	7.0200	92.9800	6.8800	93.1200	(1.994)	0.0000	0.0000	68
2023/02/02	JBAF	18/12/2024			Jibar Tradeable Future	7.0250	92.9750	6.8900	93.1100	(1.922)	0.0000	0.0000	0
2023/02/02	R035	02/02/2023	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	R035	02/02/2023	9.81	Put	Bond Future	6,502.9400	6.5029	6,313.7500	6.3138	(2.909)	0	0	0
2023/02/02	R035	02/02/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	R035	02/02/2023	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	R035	02/02/2023	9.89	Put	Bond Future	5,972.0600	5.9721	5,782.8700	5.7829	(3.168)	0	0	0
2023/02/02	R035	02/02/2023	11.94	Call	Bond Future	6,301.4100	6.3014	6,490.6000	6.4906	3.002	0	0	0
2023/02/02	R035	02/02/2023	13.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	R035	02/02/2023	10.88	Call	Bond Future	402.2100	0.4022	451.3600	0.4514	12.220	0	0	0
2023/02/02	R035	02/02/2023	10.88	Put	Bond Future	140.0400	0.1400	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R035	02/02/2023	10.66	Call	Bond Future	10.1100	0.0101	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R035	02/02/2023	10.66	Put	Bond Future	1,081.3800	1.0814	882.0800	0.8821	(18.430)	0	0	0
2023/02/02	R035	02/02/2023	10.30	Put	Bond Future	3,316.3000	3.3163	3,127.1100	3.1271	(5.705)	0	0	0
2023/02/02	R035	02/02/2023	10.60	Call	Bond Future	1.9100	0.0019	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R035	02/02/2023	10.60	Put	Bond Future	1,441.8600	1.4419	1,250.7600	1.2508	(13.254)	0	0	0
2023/02/02	R035	02/02/2023	10.64	Put	Bond Future	1,199.9400	1.1999	1,004.7300	1.0047	(16.268)	0	0	0
2023/02/02	R035	02/02/2023			Bond Future	10.8364	90.8811	10.8050	91.0703	(0.289)	0.0000	0.0000	0
2023/02/02	R035	02/02/2023	9.85	Put	Bond Future	6,236.9800	6.2370	6,047.7900	6.0478	(3.033)	0	0	0
2023/02/02	R035	02/02/2023	11.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/02	R035	02/02/2023	11.98	Call	Bond Future	6,517.4000	6.5174	6,706.5900	6.7066	2.903	0	0	0
2023/02/02	R035	02/02/2023	11.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	R035	02/02/2023	13.22	Call	Bond Future	12,819.2800	12.8193	13,008.4700	13.0085	1.476	0	0	0
2023/02/02	R035	02/02/2023	11.05	Call	Bond Future	1,278.3700	1.2784	1,462.2800	1.4623	14.386	0	0	0
2023/02/02	R035	02/02/2023	11.05	Put	Bond Future	5.2800	0.0053	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R035	02/02/2023	11.06	Call	Bond Future	1,336.1700	1.3362	1,521.2300	1.5212	13.850	0	0	0
2023/02/02	R035	02/02/2023	11.06	Put	Bond Future	4.1300	0.0041	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R035	02/02/2023	10.86	Call	Bond Future	326.6000	0.3266	331.3200	0.3313	1.445	0	0	0
2023/02/02	R035	02/02/2023	10.86	Put	Bond Future	184.4700	0.1845	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R035	02/02/2023	10.87	Call	Bond Future	363.3400	0.3633	391.3700	0.3914	7.715	0	0	0
2023/02/02	R035	02/02/2023	10.87	Put	Bond Future	161.1600	0.1612	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R035	02/02/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	R035	02/02/2023	10.64	Call	Bond Future	6.0200	0.0060	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R035	04/05/2023	13.18	Call	Bond Future	12,051.3600	12.0514	12,555.2200	12.5552	4.181	0	0	0
2023/02/02	R035	04/05/2023	13.18	Put	Bond Future	165.1900	0.1652	137.2400	0.1372	(16.920)	0	0	491
2023/02/02	R035	04/05/2023	12.46	Call	Bond Future	8,766.6400	8.7666	9,233.2900	9.2333	5.323	0	0	0
2023/02/02	R035	04/05/2023	12.46	Put	Bond Future	441.6000	0.4416	376.4400	0.3764	(14.755)	0	0	388
2023/02/02	R035	04/05/2023	11.20	Call	Bond Future	3,467.2700	3.4673	3,781.8400	3.7818	9.073	0	0	0
2023/02/02	R035	04/05/2023	11.21	Call	Bond Future	3,502.9300	3.5029	3,819.2400	3.8192	9.030	0	0	0
2023/02/02	R035	04/05/2023	11.22	Put	Bond Future	1,943.5300	1.9435	1,729.7800	1.7298	(10.998)	0	0	0
2023/02/02	R035	04/05/2023	10.60	Call	Bond Future	1,655.7000	1.6557	1,856.3500	1.8563	12.119	0	0	388
2023/02/02	R035	04/05/2023	10.60	Put	Bond Future	3,736.4000	3.7364	3,405.2400	3.4052	(8.863)	0	0	0
2023/02/02	R035	04/05/2023	11.05	Call	Bond Future	2,952.0400	2.9520	3,239.5900	3.2396	9.741	0	0	770
2023/02/02	R035	04/05/2023	11.05	Put	Bond Future	2,343.0400	2.3430	2,098.7800	2.0988	(10.425)	0	0	0
2023/02/02	R035	04/05/2023	11.17	Call	Bond Future	3,361.3900	3.3614	3,670.6800	3.6707	9.201	0	0	491
2023/02/02	R035	04/05/2023	10.55	Call	Bond Future	1,536.9900	1.5370	1,727.8900	1.7279	12.420	0	0	770
2023/02/02	R035	04/05/2023	10.55	Put	Bond Future	3,923.8100	3.9238	3,582.9000	3.5829	(8.688)	0	0	0
2023/02/02	R035	04/05/2023			Bond Future	10.9464	88.1124	10.8567	88.6442	(0.819)	0.0000	0.0000	156,214
2023/02/02	R035	04/05/2023	11.80	Call	Bond Future	5,836.2100	5.8362	6,240.3100	6.2403	6.924	0	0	0
2023/02/02	R035	04/05/2023	11.80	Put	Bond Future	994.4100	0.9944	866.7000	0.8667	(12.843)	0	0	1,035
2023/02/02	R035	04/05/2023	11.87	Call	Bond Future	6,136.3300	6.1363	6,548.7500	6.5488	6.721	0	0	0
2023/02/02	R035	04/05/2023	11.87	Put	Bond Future	914.6900	0.9147	795.3000	0.7953	(13.053)	0	0	770
2023/02/02	R035	04/05/2023	11.20	Put	Bond Future	1,987.2500	1.9872	1,770.0100	1.7700	(10.932)	0	0	0
2023/02/02	R035	04/05/2023	11.21	Put	Bond Future	1,965.2900	1.9653	1,749.7900	1.7498	(10.965)	0	0	0
2023/02/02	R035	04/05/2023	11.22	Call	Bond Future	3,538.7400	3.5387	3,856.8000	3.8568	8.988	0	0	0
2023/02/02	R035	04/05/2023	11.17	Put	Bond Future	2,054.5700	2.0546	1,832.0500	1.8321	(10.830)	0	0	0
2023/02/02	R035	04/05/2023	9.85	Call	Bond Future	442.1900	0.4422	517.1800	0.5172	16.959	0	0	388
2023/02/02	R035	04/05/2023	9.85	Put	Bond Future	7,274.3100	7.2743	6,817.4900	6.8175	(6.280)	0	0	0
2023/02/02	R035	04/05/2023	10.42	Call	Bond Future	1,256.5800	1.2566	1,422.6300	1.4226	13.214	0	0	491
2023/02/02	R035	04/05/2023	10.42	Put	Bond Future	4,446.2900	4.4463	4,080.5300	4.0805	(8.226)	0	0	0
2023/02/02	R035	03/08/2023	12.00	Call	Bond Future	7,069.6200	7.0696	7,457.7100	7.4577	5.490	0	0	0
2023/02/02	R035	03/08/2023	12.00	Put	Bond Future	1,820.9600	1.8210	1,666.9000	1.6669	(8.460)	0	0	0
2023/02/02	R035	03/08/2023			Bond Future	11.0531	89.8437	10.9600	90.3859	(0.843)	0.0000	0.0000	2,561
2023/02/02	R035	03/08/2023	11.98	Call	Bond Future	6,991.6000	6.9916	7,377.7900	7.3778	5.524	0	0	0
2023/02/02	R035	03/08/2023	11.98	Put	Bond Future	1,849.0500	1.8491	1,693.0900	1.6931	(8.435)	0	0	0
2023/02/02	R035	03/08/2023	11.99	Call	Bond Future	7,030.5800	7.0306	7,417.7300	7.4177	5.507	0	0	0
2023/02/02	R035	03/08/2023	11.99	Put	Bond Future	1,834.9500	1.8350	1,679.9500	1.6800	(8.447)	0	0	0
2023/02/02	R035	02/11/2023	11.41	Call	Bond Future	5,145.6200	5.1456	5,459.7700	5.4598	6.105	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/02	R035	02/11/2023	11.41	Put	Bond Future	3,809.4200	3.8094	3,570.7000	3.5707	(6.267)	0	0	0
2023/02/02	R035	02/11/2023	11.42	Call	Bond Future	5,177.9100	5.1779	5,493.1300	5.4931	6.088	0	0	0
2023/02/02	R035	02/11/2023	11.42	Put	Bond Future	3,786.2000	3.7862	3,548.5500	3.5486	(6.277)	0	0	0
2023/02/02	R035	02/11/2023			Bond Future	11.1721	87.0893	11.0751	87.6421	(0.868)	0.0000	0.0000	123
2023/02/02	R035	02/11/2023	11.43	Call	Bond Future	5,210.2800	5.2103	5,526.5700	5.5266	6.070	0	0	0
2023/02/02	R035	02/11/2023	11.43	Put	Bond Future	3,763.1000	3.7631	3,526.5200	3.5265	(6.287)	0	0	0
2023/02/02	R035	01/02/2024	12.18	Put	Bond Future	3,127.3200	3.1273	2,938.9400	2.9389	(6.024)	0	0	0
2023/02/02	R035	01/02/2024	12.19	Call	Bond Future	7,864.7100	7.8647	8,240.9500	8.2410	4.784	0	0	0
2023/02/02	R035	01/02/2024	12.19	Put	Bond Future	3,110.7800	3.1108	2,923.1900	2.9232	(6.030)	0	0	0
2023/02/02	R035	01/02/2024			Bond Future	11.2995	88.7898	11.1985	89.3536	(0.894)	0.0000	0.0000	0
2023/02/02	R035	01/02/2024	12.20	Call	Bond Future	7,899.8100	7.8998	8,276.8400	8.2768	4.773	0	0	0
2023/02/02	R035	01/02/2024	12.20	Put	Bond Future	3,094.6500	3.0946	2,907.8500	2.9079	(6.036)	0	0	0
2023/02/02	R035	01/02/2024	12.18	Call	Bond Future	7,829.9600	7.8300	8,205.4100	8.2054	4.795	0	0	0
2023/02/02	R186	02/02/2023	8.32	Call	Bond Future	902.5800	0.9026	1,110.4200	1.1104	23.027	0	0	0
2023/02/02	R186	02/02/2023	8.32	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R186	02/02/2023	8.33	Call	Bond Future	936.5100	0.9365	1,144.3600	1.1444	22.194	0	0	0
2023/02/02	R186	02/02/2023	8.33	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R186	02/02/2023			Bond Future	8.0555	109.3525	7.9950	109.5604	(0.751)	0.0000	0.0000	0
2023/02/02	R186	02/02/2023	8.34	Call	Bond Future	970.4400	0.9704	1,178.2900	1.1783	21.418	0	0	0
2023/02/02	R186	02/02/2023	8.34	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R186	04/05/2023	8.84	Call	Bond Future	2,676.0400	2.6760	2,950.9100	2.9509	10.272	0	0	0
2023/02/02	R186	04/05/2023	8.83	Put	Bond Future	277.7700	0.2778	217.6900	0.2177	(21.629)	0	0	0
2023/02/02	R186	04/05/2023			Bond Future	8.0847	111.4389	7.9814	111.7729	(1.278)	0.0000	0.0000	95,931
2023/02/02	R186	04/05/2023	8.84	Put	Bond Future	272.5400	0.2725	213.4100	0.2134	(21.696)	0	0	0
2023/02/02	R186	04/05/2023	8.36	Call	Bond Future	1,536.3600	1.5364	1,752.2100	1.7522	14.049	0	0	200
2023/02/02	R186	04/05/2023	8.36	Put	Bond Future	652.3600	0.6524	534.2100	0.5342	(18.111)	0	0	200
2023/02/02	R186	04/05/2023	8.82	Call	Bond Future	2,623.8200	2.6238	2,896.7900	2.8968	10.404	0	0	0
2023/02/02	R186	04/05/2023	8.82	Put	Bond Future	283.0800	0.2831	222.0500	0.2220	(21.559)	0	0	0
2023/02/02	R186	04/05/2023	8.83	Call	Bond Future	2,649.9000	2.6499	2,923.8200	2.9238	10.337	0	0	0
2023/02/02	R186	03/08/2023	9.73	Put	Bond Future	205.3500	0.2054	170.1100	0.1701	(17.161)	0	0	0
2023/02/02	R186	03/08/2023	9.74	Call	Bond Future	5,035.2100	5.0352	5,340.8000	5.3408	6.069	0	0	0
2023/02/02	R186	03/08/2023	9.74	Put	Bond Future	202.9900	0.2030	168.1100	0.1681	(17.183)	0	0	0
2023/02/02	R186	03/08/2023			Bond Future	8.0957	108.3242	7.9834	108.6647	(1.388)	0.0000	0.0000	0
2023/02/02	R186	03/08/2023	9.75	Call	Bond Future	5,061.2700	5.0613	5,367.2500	5.3673	6.046	0	0	0
2023/02/02	R186	03/08/2023	9.75	Put	Bond Future	200.5100	0.2005	166.0200	0.1660	(17.201)	0	0	0
2023/02/02	R186	03/08/2023	9.73	Call	Bond Future	5,009.0200	5.0090	5,314.2500	5.3142	6.094	0	0	0
2023/02/02	R186	02/11/2023	9.40	Call	Bond Future	4,090.7800	4.0908	4,367.5300	4.3675	6.765	0	0	0
2023/02/02	R186	02/11/2023	9.40	Put	Bond Future	541.0200	0.5410	470.5200	0.4705	(13.031)	0	0	0
2023/02/02	R186	02/11/2023	9.15	Call	Bond Future	3,540.1000	3.5401	3,802.7600	3.8028	7.420	0	0	1,715
2023/02/02	R186	02/11/2023			Bond Future	8.1139	110.4315	7.9910	110.7788	(1.515)	0.0000	0.0000	1,271
2023/02/02	R186	02/11/2023	9.39	Call	Bond Future	4,068.3400	4.0683	4,344.5700	4.3446	6.790	0	0	0
2023/02/02	R186	02/11/2023	9.39	Put	Bond Future	545.6000	0.5456	474.5800	0.4746	(13.017)	0	0	0
2023/02/02	R186	02/11/2023	10.42	Call	Bond Future	6,474.0200	6.4740	6,790.0100	6.7900	4.881	0	0	0
2023/02/02	R186	02/11/2023	10.42	Put	Bond Future	214.2700	0.2143	183.0100	0.1830	(14.589)	0	0	1,715
2023/02/02	R186	02/11/2023	9.15	Put	Bond Future	668.5800	0.6686	583.9900	0.5840	(12.652)	0	0	0
2023/02/02	R186	02/11/2023	9.38	Call	Bond Future	4,045.9200	4.0459	4,321.6300	4.3216	6.815	0	0	0
2023/02/02	R186	02/11/2023	9.38	Put	Bond Future	550.2100	0.5502	478.6700	0.4787	(13.002)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/02	R186	01/02/2024	9.50	Call	Bond Future	4,180.5500	4.1806	4,454.8800	4.4549	6.562	0	0	0
2023/02/02	R186	01/02/2024	9.51	Call	Bond Future	4,200.7700	4.2008	4,475.5900	4.4756	6.542	0	0	0
2023/02/02	R186	01/02/2024	9.52	Put	Bond Future	674.5900	0.6746	595.6400	0.5956	(11.703)	0	0	0
2023/02/02	R186	01/02/2024			Bond Future	8.1325	107.2846	7.9972	107.6389	(1.664)	0.0000	0.0000	0
2023/02/02	R186	01/02/2024	9.50	Put	Bond Future	683.8500	0.6839	603.9500	0.6040	(11.684)	0	0	0
2023/02/02	R186	01/02/2024	9.51	Put	Bond Future	679.0400	0.6790	599.6300	0.5996	(11.694)	0	0	0
2023/02/02	R186	01/02/2024	9.52	Call	Bond Future	4,221.3400	4.2213	4,496.6200	4.4966	6.521	0	0	0
2023/02/02	R197	02/02/2023			Bond Future	329.1388	329.1388	329.1776	329.1776	0.012	0.0000	0.0000	0
2023/02/02	R197	04/05/2023			Bond Future	335.5005	335.5005	335.4982	335.4982	(0.001)	0.0000	0.0000	309
2023/02/02	R197	03/08/2023			Bond Future	333.1080	333.1080	333.1053	333.1053	(0.001)	0.0000	0.0000	0
2023/02/02	R197	02/11/2023			Bond Future	339.6667	339.6667	339.6645	339.6645	(0.001)	0.0000	0.0000	0
2023/02/02	R202	02/02/2023			Bond Future	245.5894	245.5894	245.9179	245.9179	0.134	0.0000	0.0000	0
2023/02/02	R202	04/05/2023			Bond Future	250.3363	250.3363	250.6698	250.6698	0.133	0.0000	0.0000	4,903
2023/02/02	R202	03/08/2023			Bond Future	250.5001	250.5001	250.8401	250.8401	0.136	0.0000	0.0000	460
2023/02/02	R202	02/11/2023			Bond Future	255.4326	255.4326	255.7799	255.7799	0.136	0.0000	0.0000	0
2023/02/02	R202	01/02/2024			Bond Future	255.5364	255.5364	255.8908	255.8908	0.139	0.0000	0.0000	0
2023/02/02	R209	02/02/2023	10.78	Call	Bond Future	51.3000	0.0513	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R209	02/02/2023	10.79	Call	Bond Future	61.4500	0.0614	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R209	02/02/2023	10.80	Put	Bond Future	477.8100	0.4778	212.8800	0.2129	(55.447)	0	0	0
2023/02/02	R209	02/02/2023			Bond Future	10.8762	70.2541	10.8400	70.4460	(0.333)	0.0000	0.0000	0
2023/02/02	R209	02/02/2023	10.78	Put	Bond Future	562.8300	0.5628	319.6700	0.3197	(43.203)	0	0	0
2023/02/02	R209	02/02/2023	10.79	Put	Bond Future	519.5500	0.5195	266.2400	0.2662	(48.756)	0	0	0
2023/02/02	R209	02/02/2023	10.80	Call	Bond Future	73.0700	0.0731	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R209	04/05/2023	11.50	Put	Bond Future	1,294.2800	1.2943	1,127.4800	1.1275	(12.887)	0	0	0
2023/02/02	R209	04/05/2023	11.09	Call	Bond Future	2,631.1600	2.6312	2,917.6900	2.9177	10.890	0	0	0
2023/02/02	R209	04/05/2023	11.09	Put	Bond Future	2,049.3200	2.0493	1,814.9300	1.8149	(11.437)	0	0	0
2023/02/02	R209	04/05/2023	11.10	Call	Bond Future	2,660.4300	2.6604	2,948.7600	2.9488	10.838	0	0	0
2023/02/02	R209	04/05/2023	11.10	Put	Bond Future	2,027.1600	2.0272	1,794.5700	1.7946	(11.474)	0	0	0
2023/02/02	R209	04/05/2023	10.00	Call	Bond Future	489.2300	0.4892	579.5600	0.5796	18.464	0	0	500
2023/02/02	R209	04/05/2023	10.00	Put	Bond Future	5,855.9200	5.8559	5,425.3300	5.4253	(7.353)	0	0	0
2023/02/02	R209	04/05/2023	10.50	Call	Bond Future	1,202.1600	1.2022	1,376.9900	1.3770	14.543	0	0	4,500
2023/02/02	R209	04/05/2023	10.50	Put	Bond Future	3,753.6300	3.7536	3,407.5400	3.4075	(9.220)	0	0	0
2023/02/02	R209	04/05/2023			Bond Future	10.9776	68.4433	10.8781	68.9643	(0.906)	0.0000	0.0000	19,105
2023/02/02	R209	04/05/2023	11.50	Call	Bond Future	3,940.3000	3.9403	4,294.4200	4.2944	8.987	0	0	1,000
2023/02/02	R209	04/05/2023	12.50	Call	Bond Future	7,707.0400	7.7070	8,166.0900	8.1661	5.956	0	0	0
2023/02/02	R209	04/05/2023	12.50	Put	Bond Future	385.8800	0.3859	324.0100	0.3240	(16.033)	0	0	8,500
2023/02/02	R209	04/05/2023	11.11	Call	Bond Future	2,689.8400	2.6898	2,979.9600	2.9800	10.786	0	0	0
2023/02/02	R209	04/05/2023	11.11	Put	Bond Future	2,005.2100	2.0052	1,774.4100	1.7744	(11.510)	0	0	0
2023/02/02	R209	04/05/2023	11.00	Call	Bond Future	2,374.1900	2.3742	2,644.2900	2.6443	11.377	0	0	2,500
2023/02/02	R209	04/05/2023	11.00	Put	Bond Future	2,257.6300	2.2576	2,006.8100	2.0068	(11.110)	0	0	8,250
2023/02/02	R209	03/08/2023	11.95	Put	Bond Future	1,691.2500	1.6913	1,536.5300	1.5365	(9.148)	0	0	0
2023/02/02	R209	03/08/2023	10.70	Call	Bond Future	2,353.8900	2.3539	2,578.9100	2.5789	9.559	0	0	1,800
2023/02/02	R209	03/08/2023	11.93	Call	Bond Future	5,916.4200	5.9164	6,290.8700	6.2909	6.329	0	0	0
2023/02/02	R209	03/08/2023	11.94	Call	Bond Future	5,950.1900	5.9502	6,325.6100	6.3256	6.309	0	0	0
2023/02/02	R209	03/08/2023	10.00	Call	Bond Future	1,123.1700	1.1232	1,256.6400	1.2566	11.883	0	0	1,800



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/02	R209	03/08/2023	10.00	Put	Bond Future	6,957.6500	6.9576	6,560.0300	6.5600	(5.715)	0	0	0
2023/02/02	R209	03/08/2023			Bond Future	11.0742	69.7882	10.9712	70.3193	(0.930)	0.0000	0.0000	1,690
2023/02/02	R209	03/08/2023	11.95	Call	Bond Future	5,983.8400	5.9838	6,360.2100	6.3602	6.290	0	0	0
2023/02/02	R209	03/08/2023	10.70	Put	Bond Future	4,311.6200	4.3116	4,005.5500	4.0056	(7.099)	0	0	0
2023/02/02	R209	03/08/2023	11.93	Put	Bond Future	1,717.5500	1.7175	1,560.9100	1.5609	(9.120)	0	0	0
2023/02/02	R209	03/08/2023	11.94	Put	Bond Future	1,704.4300	1.7044	1,548.7600	1.5488	(9.133)	0	0	0
2023/02/02	R209	02/11/2023	11.33	Call	Bond Future	4,307.4900	4.3075	4,609.2500	4.6093	7.005	0	0	0
2023/02/02	R209	02/11/2023	11.33	Put	Bond Future	3,547.3300	3.5473	3,307.5600	3.3076	(6.759)	0	0	0
2023/02/02	R209	02/11/2023	11.34	Call	Bond Future	4,335.4800	4.3355	4,638.3300	4.6383	6.985	0	0	0
2023/02/02	R209	02/11/2023	11.34	Put	Bond Future	3,525.6500	3.5256	3,286.9700	3.2870	(6.770)	0	0	0
2023/02/02	R209	02/11/2023			Bond Future	11.1782	67.9956	11.0716	68.5371	(0.954)	0.0000	0.0000	5,720
2023/02/02	R209	02/11/2023	11.35	Call	Bond Future	4,363.3200	4.3633	4,667.2400	4.6672	6.965	0	0	0
2023/02/02	R209	02/11/2023	11.35	Put	Bond Future	3,503.8700	3.5039	3,266.2600	3.2663	(6.781)	0	0	0
2023/02/02	R209	01/02/2024	12.14	Call	Bond Future	6,913.4400	6.9134	7,281.8700	7.2819	5.329	0	0	0
2023/02/02	R209	01/02/2024	12.14	Put	Bond Future	2,847.7500	2.8477	2,663.9200	2.6639	(6.455)	0	0	0
2023/02/02	R209	01/02/2024	12.13	Put	Bond Future	2,862.7600	2.8628	2,678.1600	2.6782	(6.448)	0	0	0
2023/02/02	R209	01/02/2024			Bond Future	11.2856	69.3231	11.1751	69.8753	(0.980)	0.0000	0.0000	0
2023/02/02	R209	01/02/2024	12.12	Call	Bond Future	6,852.5800	6.8526	7,219.4600	7.2195	5.354	0	0	0
2023/02/02	R209	01/02/2024	12.12	Put	Bond Future	2,878.1100	2.8781	2,692.7300	2.6927	(6.441)	0	0	0
2023/02/02	R209	01/02/2024	12.13	Call	Bond Future	6,882.8700	6.8829	7,250.5300	7.2505	5.342	0	0	0
2023/02/02	R210	02/02/2023			Bond Future	222.9937	222.9937	222.9627	222.9627	(0.014)	0.0000	0.0000	0
2023/02/02	R210	04/05/2023			Bond Future	224.2154	224.2154	224.1826	224.1826	(0.015)	0.0000	0.0000	386
2023/02/02	R210	03/08/2023			Bond Future	228.6746	228.6746	228.6409	228.6409	(0.015)	0.0000	0.0000	300
2023/02/02	R210	02/11/2023			Bond Future	230.0174	230.0174	229.9835	229.9835	(0.015)	0.0000	0.0000	0
2023/02/02	R210	01/02/2024			Bond Future	234.5627	234.5627	234.5285	234.5285	(0.015)	0.0000	0.0000	0
2023/02/02	R213	02/02/2023	10.01	Call	Bond Future	185.5500	0.1855	292.0900	0.2921	57.418	0	0	0
2023/02/02	R213	02/02/2023	10.43	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R213	02/02/2023	12.20	Call	Bond Future	9,822.0700	9.8221	10,120.1300	10.1201	3.035	0	0	0
2023/02/02	R213	02/02/2023	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	R213	02/02/2023	10.22	Put	Bond Future	4.1300	0.0041	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R213	02/02/2023	10.23	Call	Bond Future	1,057.2700	1.0573	1,352.0900	1.3521	27.885	0	0	0
2023/02/02	R213	02/02/2023	10.35	Call	Bond Future	1,625.1400	1.6251	1,923.0800	1.9231	18.333	0	0	0
2023/02/02	R213	02/02/2023	10.35	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R213	02/02/2023			Bond Future	10.0112	86.6963	9.9500	86.9944	(0.612)	0.0000	0.0000	0
2023/02/02	R213	02/02/2023	9.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	R213	02/02/2023	9.16	Put	Bond Future	4,267.1300	4.2671	3,969.0700	3.9691	(6.985)	0	0	0
2023/02/02	R213	02/02/2023	10.01	Put	Bond Future	191.5200	0.1915	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R213	02/02/2023	10.21	Call	Bond Future	963.6100	0.9636	1,256.4300	1.2564	30.388	0	0	0
2023/02/02	R213	02/02/2023	10.21	Put	Bond Future	5.2400	0.0052	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R213	02/02/2023	10.43	Call	Bond Future	2,002.9100	2.0029	2,300.9600	2.3010	14.881	0	0	0
2023/02/02	R213	02/02/2023	10.22	Call	Bond Future	1,010.3500	1.0103	1,304.2800	1.3043	29.092	0	0	0
2023/02/02	R213	02/02/2023	10.23	Put	Bond Future	3.2400	0.0032	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R213	04/05/2023	10.75	Call	Bond Future	3,944.0300	3.9440	4,342.4800	4.3425	10.103	0	0	0
2023/02/02	R213	04/05/2023	10.75	Put	Bond Future	969.5200	0.9695	815.5500	0.8156	(15.881)	0	0	0
2023/02/02	R213	04/05/2023			Bond Future	10.1079	84.7990	9.9918	85.3514	(1.148)	0.0000	0.0000	33,682
2023/02/02	R213	04/05/2023	10.74	Call	Bond Future	3,910.8300	3.9108	4,307.7800	4.3078	10.150	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/02	R213	04/05/2023	10.74	Put	Bond Future	981.6100	0.9816	826.1400	0.8261	(15.838)	0	0	0
2023/02/02	R213	04/05/2023	10.73	Call	Bond Future	3,877.7400	3.8777	4,273.1600	4.2732	10.197	0	0	0
2023/02/02	R213	04/05/2023	10.73	Put	Bond Future	993.8300	0.9938	836.8300	0.8368	(15.797)	0	0	0
2023/02/02	R213	03/08/2023	11.62	Put	Bond Future	917.8500	0.9178	806.7100	0.8067	(12.109)	0	0	0
2023/02/02	R213	03/08/2023	11.63	Call	Bond Future	7,201.9900	7.2020	7,654.8000	7.6548	6.287	0	0	0
2023/02/02	R213	03/08/2023			Bond Future	10.2000	86.4652	10.0786	87.0283	(1.189)	0.0000	0.0000	0
2023/02/02	R213	03/08/2023	11.62	Call	Bond Future	7,167.7600	7.1678	7,619.7800	7.6198	6.306	0	0	0
2023/02/02	R213	03/08/2023	11.63	Put	Bond Future	910.2200	0.9102	799.8700	0.7999	(12.123)	0	0	0
2023/02/02	R213	03/08/2023	11.61	Call	Bond Future	7,133.3800	7.1334	7,584.6300	7.5846	6.326	0	0	0
2023/02/02	R213	03/08/2023	11.61	Put	Bond Future	925.3700	0.9254	813.4600	0.8135	(12.094)	0	0	0
2023/02/02	R213	02/11/2023	11.13	Call	Bond Future	5,466.5800	5.4666	5,860.5000	5.8605	7.206	0	0	0
2023/02/02	R213	02/11/2023	11.13	Put	Bond Future	1,863.0800	1.8631	1,682.7800	1.6828	(9.678)	0	0	0
2023/02/02	R213	02/11/2023			Bond Future	10.3069	84.5964	10.1799	85.1706	(1.232)	0.0000	0.0000	1,911
2023/02/02	R213	02/11/2023	11.12	Call	Bond Future	5,436.4600	5.4365	5,829.4000	5.8294	7.228	0	0	0
2023/02/02	R213	02/11/2023	11.12	Put	Bond Future	1,875.5500	1.8756	1,694.2700	1.6943	(9.665)	0	0	0
2023/02/02	R213	02/11/2023	11.11	Call	Bond Future	5,406.6600	5.4067	5,798.6100	5.7986	7.249	0	0	0
2023/02/02	R213	02/11/2023	11.11	Put	Bond Future	1,888.3700	1.8884	1,706.1000	1.7061	(9.652)	0	0	0
2023/02/02	R213	01/02/2024	11.71	Call	Bond Future	7,167.4200	7.1674	7,595.8700	7.5959	5.978	0	0	0
2023/02/02	R213	01/02/2024	11.71	Put	Bond Future	1,770.1700	1.7702	1,613.0100	1.6130	(8.878)	0	0	0
2023/02/02	R213	01/02/2024	11.70	Call	Bond Future	7,137.1200	7.1371	7,564.8300	7.5648	5.993	0	0	0
2023/02/02	R213	01/02/2024	11.70	Put	Bond Future	1,780.1000	1.7801	1,622.2000	1.6222	(8.870)	0	0	0
2023/02/02	R213	01/02/2024			Bond Future	10.4236	86.2486	10.2903	86.8342	(1.278)	0.0000	0.0000	0
2023/02/02	R213	01/02/2024	11.72	Call	Bond Future	7,197.7400	7.1977	7,626.9300	7.6269	5.963	0	0	0
2023/02/02	R213	01/02/2024	11.72	Put	Bond Future	1,760.2900	1.7603	1,603.8700	1.6039	(8.886)	0	0	0
2023/02/02	R214	02/02/2023	10.90	Put	Bond Future	1,460.1600	1.4602	1,259.8700	1.2599	(13.717)	0	0	0
2023/02/02	R214	02/02/2023	11.10	Call	Bond Future	102.1900	0.1022	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R214	02/02/2023	11.07	Call	Bond Future	62.4700	0.0625	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R214	02/02/2023	11.07	Put	Bond Future	566.2100	0.5662	304.4900	0.3045	(46.223)	0	0	0
2023/02/02	R214	02/02/2023	11.08	Call	Bond Future	74.1000	0.0741	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R214	02/02/2023	11.08	Put	Bond Future	522.3200	0.5223	248.9700	0.2490	(52.334)	0	0	0
2023/02/02	R214	02/02/2023			Bond Future	11.1612	66.9764	11.1250	67.1757	(0.324)	0.0000	0.0000	0
2023/02/02	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	R214	02/02/2023		Put	Bond Future	33,023.5800	33.0236	32,824.3300	32.8243	(0.603)	0	0	0
2023/02/02	R214	02/02/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	R214	02/02/2023	10.30	Put	Bond Future	5,010.5300	5.0105	4,811.2800	4.8113	(3.977)	0	0	0
2023/02/02	R214	02/02/2023	10.90	Call	Bond Future	1.0400	0.0010	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R214	02/02/2023	11.80	Call	Bond Future	3,362.7000	3.3627	3,561.9500	3.5619	5.925	0	0	0
2023/02/02	R214	02/02/2023	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	R214	02/02/2023	11.09	Call	Bond Future	87.3000	0.0873	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R214	02/02/2023	11.09	Put	Bond Future	480.0600	0.4801	193.5100	0.1935	(59.690)	0	0	0
2023/02/02	R214	02/02/2023	11.10	Put	Bond Future	439.5700	0.4396	138.1300	0.1381	(68.576)	0	0	0
2023/02/02	R214	02/02/2023	11.60	Call	Bond Future	2,340.1200	2.3401	2,539.3600	2.5394	8.514	0	0	0
2023/02/02	R214	02/02/2023	11.60	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R214	02/02/2023	11.00	Call	Bond Future	15.4000	0.0154	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R214	02/02/2023	11.00	Put	Bond Future	909.9100	0.9099	695.2600	0.6953	(23.590)	0	0	0
2023/02/02	R214	04/05/2023	11.36	Call	Bond Future	2,764.1000	2.7641	3,026.5600	3.0266	9.495	0	0	0
2023/02/02	R214	04/05/2023	11.36	Put	Bond Future	2,220.3400	2.2203	1,998.1000	1.9981	(10.009)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/02	R214	04/05/2023	11.37	Call	Bond Future	2,794.3000	2.7943	3,058.3900	3.0584	9.451	0	0	0
2023/02/02	R214	04/05/2023	11.37	Put	Bond Future	2,197.1500	2.1972	1,976.5400	1.9765	(10.041)	0	0	0
2023/02/02	R214	04/05/2023			Bond Future	11.2589	64.9566	11.1699	65.4413	(0.791)	0.0000	0.0000	23,123
2023/02/02	R214	04/05/2023	11.38	Call	Bond Future	2,824.5100	2.8245	3,090.2300	3.0902	9.408	0	0	0
2023/02/02	R214	04/05/2023	11.38	Put	Bond Future	2,174.0400	2.1740	1,955.0600	1.9551	(10.072)	0	0	0
2023/02/02	R214	03/08/2023	12.14	Call	Bond Future	5,968.9400	5.9689	6,308.0700	6.3081	5.682	0	0	0
2023/02/02	R214	03/08/2023	12.14	Put	Bond Future	1,974.2900	1.9743	1,819.2300	1.8192	(7.854)	0	0	0
2023/02/02	R214	03/08/2023	12.15	Call	Bond Future	6,002.6600	6.0027	6,342.6800	6.3427	5.664	0	0	0
2023/02/02	R214	03/08/2023	12.15	Put	Bond Future	1,959.7800	1.9598	1,805.6100	1.8056	(7.867)	0	0	0
2023/02/02	R214	03/08/2023			Bond Future	11.3533	66.2329	11.2613	66.7271	(0.810)	0.0000	0.0000	2,980
2023/02/02	R214	03/08/2023	12.16	Call	Bond Future	6,036.5700	6.0366	6,377.4800	6.3775	5.647	0	0	0
2023/02/02	R214	03/08/2023	12.16	Put	Bond Future	1,945.5300	1.9455	1,792.2500	1.7922	(7.879)	0	0	0
2023/02/02	R214	02/11/2023	11.45	Put	Bond Future	4,185.9800	4.1860	3,946.8900	3.9469	(5.712)	0	0	0
2023/02/02	R214	02/11/2023	11.46	Call	Bond Future	4,178.8000	4.1788	4,444.6600	4.4447	6.362	0	0	0
2023/02/02	R214	02/11/2023	11.46	Put	Bond Future	4,160.8000	4.1608	3,922.7300	3.9227	(5.722)	0	0	0
2023/02/02	R214	02/11/2023			Bond Future	11.4566	64.2239	11.3614	64.7279	(0.831)	0.0000	0.0000	0
2023/02/02	R214	02/11/2023	11.47	Call	Bond Future	4,206.3600	4.2064	4,473.2200	4.4732	6.344	0	0	0
2023/02/02	R214	02/11/2023	11.47	Put	Bond Future	4,135.7700	4.1358	3,898.7000	3.8987	(5.732)	0	0	0
2023/02/02	R214	02/11/2023	11.45	Call	Bond Future	4,151.3300	4.1513	4,416.1700	4.4162	6.380	0	0	0
2023/02/02	R214	01/02/2024	12.16	Call	Bond Future	6,505.7900	6.5058	6,828.2300	6.8282	4.956	0	0	0
2023/02/02	R214	01/02/2024	12.16	Put	Bond Future	3,538.3200	3.5383	3,346.8900	3.3469	(5.410)	0	0	0
2023/02/02	R214	01/02/2024			Bond Future	11.5658	65.4780	11.4672	65.9919	(0.852)	0.0000	0.0000	0
2023/02/02	R214	01/02/2024	12.14	Call	Bond Future	6,445.9900	6.4460	6,766.9100	6.7669	4.979	0	0	0
2023/02/02	R214	01/02/2024	12.14	Put	Bond Future	3,574.8300	3.5748	3,381.8800	3.3819	(5.397)	0	0	0
2023/02/02	R214	01/02/2024	12.15	Call	Bond Future	6,475.7500	6.4758	6,797.4300	6.7974	4.967	0	0	0
2023/02/02	R214	01/02/2024	12.15	Put	Bond Future	3,556.4100	3.5564	3,364.2200	3.3642	(5.404)	0	0	0
2023/02/02	R248	02/02/2023	11.00	Call	Bond Future	12.4200	0.0124	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R248	02/02/2023	11.00	Put	Bond Future	1,275.8300	1.2758	979.4400	0.9794	(23.231)	0	0	0
2023/02/02	R248	02/02/2023	11.60	Call	Bond Future	2,793.2100	2.7932	3,077.1600	3.0772	10.166	0	0	0
2023/02/02	R248	02/02/2023	11.60	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R248	02/02/2023	11.70	Call	Bond Future	3,434.7600	3.4348	3,718.7300	3.7187	8.268	0	0	0
2023/02/02	R248	02/02/2023	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	R248	02/02/2023	11.08	Call	Bond Future	66.7200	0.0667	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R248	02/02/2023	11.08	Put	Bond Future	767.9200	0.7679	417.2300	0.4172	(45.668)	0	0	0
2023/02/02	R248	02/02/2023	11.10	Put	Bond Future	656.0000	0.6560	277.7300	0.2777	(57.663)	0	0	0
2023/02/02	R248	02/02/2023			Bond Future	11.1812	83.5352	11.1400	83.8192	(0.368)	0.0000	0.0000	0
2023/02/02	R248	02/02/2023	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/02	R248	02/02/2023	10.40	Put	Bond Future	5,705.9200	5.7059	5,421.9500	5.4220	(4.977)	0	0	0
2023/02/02	R248	02/02/2023	11.06	Call	Bond Future	45.8800	0.0459	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R248	02/02/2023	11.06	Put	Bond Future	887.0000	0.8870	557.1500	0.5572	(37.187)	0	0	0
2023/02/02	R248	02/02/2023	11.07	Call	Bond Future	55.5300	0.0555	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R248	02/02/2023	11.07	Put	Bond Future	826.6300	0.8266	487.1300	0.4871	(41.070)	0	0	0
2023/02/02	R248	02/02/2023	11.10	Call	Bond Future	94.3000	0.0943	0.0000	0.0000	(100.000)	0	0	0
2023/02/02	R248	04/05/2023	11.35	Call	Bond Future	3,282.8400	3.2828	3,605.7100	3.6057	9.835	0	0	0
2023/02/02	R248	04/05/2023	11.35	Put	Bond Future	2,821.5100	2.8215	2,536.8300	2.5368	(10.090)	0	0	0
2023/02/02	R248	04/05/2023	11.10	Call	Bond Future	2,425.4100	2.4254	2,693.8400	2.6938	11.067	0	0	1,500
2023/02/02	R248	04/05/2023	10.40	Call	Bond Future	799.1600	0.7992	920.5700	0.9206	15.192	0	0	1,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/02	R248	04/05/2023	10.40	Put	Bond Future	7,183.9400	7.1839	6,697.8000	6.6978	(6.767)	0	0	0
2023/02/02	R248	04/05/2023			Bond Future	11.2815	80.6706	11.1924	81.2781	(0.790)	0.0000	0.0000	239,312
2023/02/02	R248	04/05/2023	11.10	Put	Bond Future	3,671.5500	3.6715	3,332.4300	3.3324	(9.236)	0	0	0
2023/02/02	R248	04/05/2023	11.33	Call	Bond Future	3,209.5300	3.2095	3,528.1700	3.5282	9.928	0	0	0
2023/02/02	R248	04/05/2023	11.33	Put	Bond Future	2,882.4700	2.8825	2,593.5600	2.5936	(10.023)	0	0	0
2023/02/02	R248	04/05/2023	11.34	Call	Bond Future	3,246.1700	3.2462	3,566.9300	3.5669	9.881	0	0	0
2023/02/02	R248	04/05/2023	11.34	Put	Bond Future	2,851.9300	2.8519	2,565.1400	2.5651	(10.056)	0	0	0
2023/02/02	R248	03/08/2023	12.11	Call	Bond Future	7,221.1000	7.2211	7,638.3500	7.6384	5.778	0	0	0
2023/02/02	R248	03/08/2023	12.11	Put	Bond Future	2,616.4500	2.6164	2,414.2600	2.4143	(7.728)	0	0	0
2023/02/02	R248	03/08/2023			Bond Future	11.3816	82.2181	11.2893	82.8376	(0.811)	0.0000	0.0000	0
2023/02/02	R248	03/08/2023	12.09	Call	Bond Future	7,138.8500	7.1388	7,553.8200	7.5538	5.813	0	0	0
2023/02/02	R248	03/08/2023	12.09	Put	Bond Future	2,654.2300	2.6542	2,449.7600	2.4498	(7.704)	0	0	0
2023/02/02	R248	03/08/2023	12.10	Call	Bond Future	7,180.0500	7.1800	7,596.1700	7.5962	5.796	0	0	0
2023/02/02	R248	03/08/2023	12.10	Put	Bond Future	2,635.3700	2.6354	2,432.0500	2.4321	(7.715)	0	0	0
2023/02/02	R248	02/11/2023	11.49	Put	Bond Future	5,217.8400	5.2178	4,920.3300	4.9203	(5.702)	0	0	0
2023/02/02	R248	02/11/2023	11.47	Call	Bond Future	5,202.0500	5.2021	5,533.6100	5.5336	6.374	0	0	0
2023/02/02	R248	02/11/2023	11.48	Call	Bond Future	5,236.4700	5.2365	5,569.2900	5.5693	6.356	0	0	0
2023/02/02	R248	02/11/2023			Bond Future	11.4819	79.3980	11.3864	80.0296	(0.832)	0.0000	0.0000	0
2023/02/02	R248	02/11/2023	11.49	Call	Bond Future	5,270.7000	5.2707	5,604.7700	5.6048	6.338	0	0	0
2023/02/02	R248	02/11/2023	11.47	Put	Bond Future	5,280.4800	5.2805	4,980.4600	4.9805	(5.682)	0	0	0
2023/02/02	R248	02/11/2023	11.48	Put	Bond Future	5,249.2100	5.2492	4,950.4500	4.9505	(5.692)	0	0	0
2023/02/02	R248	01/02/2024	12.14	Call	Bond Future	7,993.0000	7.9930	8,392.9700	8.3930	5.004	0	0	0
2023/02/02	R248	01/02/2024	12.14	Put	Bond Future	4,551.2800	4.5513	4,307.2000	4.3072	(5.363)	0	0	0
2023/02/02	R248	01/02/2024	12.15	Call	Bond Future	8,029.5200	8.0295	8,430.4400	8.4304	4.993	0	0	0
2023/02/02	R248	01/02/2024	12.15	Put	Bond Future	4,528.2300	4.5282	4,285.1000	4.2851	(5.369)	0	0	0
2023/02/02	R248	01/02/2024			Bond Future	11.5853	80.9853	11.4863	81.6293	(0.855)	0.0000	0.0000	13,000
2023/02/02	R248	01/02/2024	12.16	Call	Bond Future	8,066.3900	8.0664	8,468.2400	8.4682	4.982	0	0	0
2023/02/02	R248	01/02/2024	12.16	Put	Bond Future	4,505.6100	4.5056	4,263.4100	4.2634	(5.376)	0	0	0

**Total**

**1387460**