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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/01/2023 TO 16/01/2023

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
2023/01/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	2025	02/02/2023		Bond Future	166.3004	166.3004	166.3021	166.3021	0.001	0.0000	0.0000	6,560
2023/01/16	2025	04/05/2023		Bond Future	169.5617	169.5617	169.5621	169.5621	0.000	0.0000	0.0000	4,799
2023/01/16	2025	03/08/2023		Bond Future	171.2522	171.2522	171.2522	171.2522	0.000	0.0000	0.0000	0
2023/01/16	2025	02/11/2023		Bond Future	174.7133	174.7133	174.7134	174.7134	0.000	0.0000	0.0000	0
2023/01/16	2025	01/02/2024		Bond Future	176.4462	176.4462	176.4466	176.4466	0.000	0.0000	0.0000	0
2023/01/16	2029	02/02/2023		Bond Future	121.0830	121.0830	120.8801	120.8801	(0.168)	0.0000	0.0000	1,476
2023/01/16	2029	04/05/2023		Bond Future	122.1622	122.1622	121.9542	121.9542	(0.170)	0.0000	0.0000	213

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
2023/01/16	2029	03/08/2023			Bond Future	124.6365	124.6365	124.4241	124.4241	(0.170)	0.0000	0.0000	0
2023/01/16	2029	02/11/2023			Bond Future	125.8262	125.8262	125.6096	125.6096	(0.172)	0.0000	0.0000	0
2023/01/16	2029	01/02/2024			Bond Future	128.3643	128.3643	128.1435	128.1435	(0.172)	0.0000	0.0000	0
2023/01/16	2030	02/02/2023	9.08	Put	Bond Future	3,466.9300	3.4669	3,852.9900	3.8530	11.136	0	0	0
2023/01/16	2030	02/02/2023	9.04	Put	Bond Future	3,658.8900	3.6589	4,048.1900	4.0482	10.640	0	0	0
2023/01/16	2030	02/02/2023	9.04	Call	Bond Future	8.0100	0.0080	1.8700	0.0019	(76.654)	0	0	0
2023/01/16	2030	02/02/2023	8.81	Put	Bond Future	4,792.0100	4.7920	5,187.2600	5.1873	8.248	0	0	0
2023/01/16	2030	02/02/2023	9.66	Put	Bond Future	1,204.2200	1.2042	1,406.7300	1.4067	16.817	0	0	102
2023/01/16	2030	02/02/2023	9.66	Call	Bond Future	544.8800	0.5449	351.9500	0.3520	(35.408)	0	0	0
2023/01/16	2030	02/02/2023	9.20	Put	Bond Future	2,908.3800	2.9084	3,277.2500	3.2773	12.683	0	0	0
2023/01/16	2030	02/02/2023	9.20	Call	Bond Future	41.1300	0.0411	14.5600	0.0146	(64.600)	0	0	0
2023/01/16	2030	02/02/2023	9.94	Put	Bond Future	606.1800	0.6062	701.0400	0.7010	15.649	0	0	102
2023/01/16	2030	02/02/2023	9.80	Call	Bond Future	864.9500	0.8650	613.5900	0.6136	(29.061)	0	0	0
2023/01/16	2030	02/02/2023	10.01	Put	Bond Future	503.3300	0.5033	577.9500	0.5780	14.825	0	0	0
2023/01/16	2030	02/02/2023	10.00	Call	Bond Future	1,447.7900	1.4478	1,129.6800	1.1297	(21.972)	0	0	0
2023/01/16	2030	02/02/2023	9.99	Call	Bond Future	1,415.5000	1.4155	1,100.1600	1.1002	(22.278)	0	0	0
2023/01/16	2030	02/02/2023	11.35	Put	Bond Future	6.3300	0.0063	4.8200	0.0048	(23.855)	0	0	0
2023/01/16	2030	02/02/2023	11.35	Call	Bond Future	6,916.0200	6.9160	6,519.0700	6.5191	(5.740)	0	0	5,000
2023/01/16	2030	02/02/2023	11.16	Put	Bond Future	12.5700	0.0126	10.4000	0.0104	(17.263)	0	0	388
2023/01/16	2030	02/02/2023			Bond Future	9.8001	91.2022	9.8847	90.8067	0.864	0.0000	0.0000	50,778
2023/01/16	2030	02/02/2023	11.55	Put	Bond Future	3.0600	0.0031	2.1200	0.0021	(30.719)	0	0	0
2023/01/16	2030	02/02/2023	11.55	Call	Bond Future	7,755.1500	7.7551	7,358.7700	7.3588	(5.111)	0	0	5,000
2023/01/16	2030	02/02/2023	9.08	Call	Bond Future	12.7300	0.0127	3.3500	0.0034	(73.684)	0	0	388
2023/01/16	2030	02/02/2023	8.81	Call	Bond Future	0.2100	0.0002	0.0200	0.0000	(90.476)	0	0	102
2023/01/16	2030	02/02/2023	9.79	Put	Bond Future	886.8900	0.8869	1,034.8800	1.0349	16.686	0	0	0
2023/01/16	2030	02/02/2023	9.79	Call	Bond Future	839.6400	0.8396	592.1900	0.5922	(29.471)	0	0	0
2023/01/16	2030	02/02/2023	9.94	Call	Bond Future	1,258.7900	1.2588	958.2100	0.9582	(23.878)	0	0	0
2023/01/16	2030	02/02/2023	9.83	Put	Bond Future	803.2900	0.8033	935.9300	0.9359	16.512	0	0	0
2023/01/16	2030	02/02/2023	9.83	Call	Bond Future	943.3400	0.9433	680.5400	0.6805	(27.858)	0	0	388
2023/01/16	2030	02/02/2023	9.80	Put	Bond Future	865.3300	0.8653	1,009.4100	1.0094	16.650	0	0	0
2023/01/16	2030	02/02/2023	10.01	Call	Bond Future	1,480.2200	1.4802	1,159.4000	1.1594	(21.674)	0	0	0
2023/01/16	2030	02/02/2023	10.00	Put	Bond Future	517.1400	0.5171	594.4700	0.5945	14.953	0	0	0
2023/01/16	2030	02/02/2023	9.99	Put	Bond Future	531.1100	0.5311	611.2100	0.6112	15.082	0	0	0
2023/01/16	2030	02/02/2023	11.16	Call	Bond Future	6,111.9000	6.1119	5,714.2900	5.7143	(6.506)	0	0	0
2023/01/16	2030	02/02/2023	11.12	Put	Bond Future	14.5200	0.0145	12.2100	0.0122	(15.909)	0	0	0
2023/01/16	2030	02/02/2023	11.12	Call	Bond Future	5,941.9800	5.9420	5,544.2300	5.5442	(6.694)	0	0	0
2023/01/16	2030	04/05/2023	9.03	Call	Bond Future	676.5000	0.6765	568.1900	0.5682	(16.010)	0	0	388
2023/01/16	2030	04/05/2023	9.03	Put	Bond Future	4,740.8400	4.7408	5,036.4000	5.0364	6.234	0	0	0
2023/01/16	2030	04/05/2023	9.58	Put	Bond Future	2,939.2700	2.9393	3,159.4600	3.1595	7.491	0	0	0
2023/01/16	2030	04/05/2023	11.34	Call	Bond Future	6,695.1600	6.6952	6,330.1100	6.3301	(5.452)	0	0	0
2023/01/16	2030	04/05/2023	11.34	Put	Bond Future	432.6300	0.4326	471.4500	0.4715	8.973	0	0	150
2023/01/16	2030	04/05/2023	10.42	Call	Bond Future	3,573.0400	3.5730	3,278.0800	3.2781	(8.255)	0	0	479
2023/01/16	2030	04/05/2023	10.42	Put	Bond Future	1,244.8400	1.2448	1,353.7500	1.3538	8.749	0	0	0
2023/01/16	2030	04/05/2023	10.52	Call	Bond Future	3,881.8800	3.8819	3,576.4600	3.5765	(7.868)	0	0	0
2023/01/16	2030	04/05/2023	10.52	Put	Bond Future	1,114.9800	1.1150	1,213.4300	1.2134	8.830	0	0	0
2023/01/16	2030	04/05/2023	10.53	Call	Bond Future	3,913.2200	3.9132	3,606.7900	3.6068	(7.831)	0	0	0
2023/01/16	2030	04/05/2023	10.53	Put	Bond Future	1,102.6000	1.1026	1,200.0400	1.2000	8.837	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/16	2030	04/05/2023	9.67	Call	Bond Future	1,647.9100	1.6479	1,451.0700	1.4511	(11.945)	0	0	479
2023/01/16	2030	04/05/2023	9.67	Put	Bond Future	2,699.2600	2.6993	2,906.2900	2.9063	7.670	0	0	0
2023/01/16	2030	04/05/2023	9.78	Call	Bond Future	1,880.1200	1.8801	1,667.3500	1.6674	(11.317)	0	0	388
2023/01/16	2030	04/05/2023	9.78	Put	Bond Future	2,425.7700	2.4258	2,616.8700	2.6169	7.878	0	0	0
2023/01/16	2030	04/05/2023	10.00	Call	Bond Future	2,399.7300	2.3997	2,156.2000	2.1562	(10.148)	0	0	1,080
2023/01/16	2030	04/05/2023	10.00	Put	Bond Future	1,944.4200	1.9444	2,104.7600	2.1048	8.246	0	0	0
2023/01/16	2030	04/05/2023			Bond Future	9.8996	92.9686	9.9886	92.5647	0.900	0.0000	0.0000	67,234
2023/01/16	2030	04/05/2023	9.58	Call	Bond Future	1,471.5400	1.4715	1,287.8600	1.2879	(12.482)	0	0	150
2023/01/16	2030	04/05/2023	12.57	Call	Bond Future	11,249.5200	11.2495	10,851.5500	10.8515	(3.538)	0	0	0
2023/01/16	2030	04/05/2023	12.57	Put	Bond Future	66.8600	0.0669	72.7600	0.0728	8.824	0	0	350
2023/01/16	2030	04/05/2023	11.62	Call	Bond Future	7,724.8100	7.7248	7,348.2300	7.3482	(4.875)	0	0	0
2023/01/16	2030	04/05/2023	11.62	Put	Bond Future	309.0100	0.3090	336.3000	0.3363	8.831	0	0	388
2023/01/16	2030	04/05/2023	12.04	Call	Bond Future	9,275.4500	9.2754	8,886.3400	8.8863	(4.195)	0	0	0
2023/01/16	2030	04/05/2023	12.04	Put	Bond Future	166.9300	0.1669	181.6900	0.1817	8.842	0	0	1,080
2023/01/16	2030	04/05/2023	12.50	Call	Bond Future	10,988.4900	10.9885	10,591.3300	10.5913	(3.614)	0	0	0
2023/01/16	2030	04/05/2023	12.50	Put	Bond Future	75.8900	0.0759	82.6000	0.0826	8.842	0	0	479
2023/01/16	2030	04/05/2023	10.54	Call	Bond Future	3,944.6400	3.9446	3,637.2200	3.6372	(7.793)	0	0	0
2023/01/16	2030	04/05/2023	10.54	Put	Bond Future	1,090.3300	1.0903	1,186.7800	1.1868	8.846	0	0	0
2023/01/16	2030	04/05/2023	10.65	Call	Bond Future	4,296.9900	4.2970	3,979.0700	3.9791	(7.399)	0	0	350
2023/01/16	2030	04/05/2023	10.65	Put	Bond Future	963.8800	0.9639	1,049.8300	1.0498	8.917	0	0	0
2023/01/16	2030	03/08/2023	12.89	Call	Bond Future	11,874.4200	11.8744	11,477.8300	11.4778	(3.340)	0	0	0
2023/01/16	2030	03/08/2023	12.89	Put	Bond Future	173.4200	0.1734	188.9800	0.1890	8.972	0	0	350
2023/01/16	2030	03/08/2023	11.34	Call	Bond Future	6,575.2600	6.5753	6,233.8600	6.2339	(5.192)	0	0	0
2023/01/16	2030	03/08/2023	11.34	Put	Bond Future	883.4700	0.8835	954.2200	0.9542	8.008	0	0	0
2023/01/16	2030	03/08/2023	11.35	Call	Bond Future	6,608.5600	6.6086	6,266.6000	6.2666	(5.175)	0	0	0
2023/01/16	2030	03/08/2023	11.36	Put	Bond Future	868.7600	0.8688	938.3900	0.9384	8.015	0	0	0
2023/01/16	2030	03/08/2023	10.40	Call	Bond Future	3,690.9000	3.6909	3,421.6800	3.4217	(7.294)	0	0	1,012
2023/01/16	2030	03/08/2023	10.65	Call	Bond Future	4,402.4900	4.4025	4,110.2900	4.1103	(6.637)	0	0	350
2023/01/16	2030	03/08/2023	10.65	Put	Bond Future	1,571.7700	1.5718	1,691.7200	1.6917	7.632	0	0	0
2023/01/16	2030	03/08/2023			Bond Future	9.9946	90.8225	10.0884	90.4103	0.939	0.0000	0.0000	0
2023/01/16	2030	03/08/2023	12.59	Call	Bond Future	10,834.3300	10.8343	10,444.2200	10.4442	(3.601)	0	0	0
2023/01/16	2030	03/08/2023	12.59	Put	Bond Future	253.2100	0.2532	275.2500	0.2752	8.704	0	0	1,012
2023/01/16	2030	03/08/2023	11.35	Put	Bond Future	876.1800	0.8762	946.3700	0.9464	8.011	0	0	0
2023/01/16	2030	03/08/2023	11.36	Call	Bond Future	6,641.7100	6.6417	6,299.1900	6.2992	(5.157)	0	0	0
2023/01/16	2030	03/08/2023	10.40	Put	Bond Future	1,926.7000	1.9267	2,069.6300	2.0696	7.418	0	0	0
2023/01/16	2030	02/11/2023	10.81	Call	Bond Future	4,974.1300	4.9741	4,684.4400	4.6844	(5.824)	0	0	0
2023/01/16	2030	02/11/2023	10.81	Put	Bond Future	1,957.9000	1.9579	2,088.5400	2.0885	6.672	0	0	0
2023/01/16	2030	02/11/2023	10.80	Call	Bond Future	4,946.0400	4.9460	4,657.0900	4.6571	(5.842)	0	0	0
2023/01/16	2030	02/11/2023	10.80	Put	Bond Future	1,970.7500	1.9707	2,102.1300	2.1021	6.666	0	0	0
2023/01/16	2030	02/11/2023			Bond Future	10.0886	92.6369	10.1873	92.2166	0.978	0.0000	0.0000	149
2023/01/16	2030	02/11/2023	10.82	Call	Bond Future	5,002.2900	5.0023	4,711.8600	4.7119	(5.806)	0	0	0
2023/01/16	2030	02/11/2023	10.82	Put	Bond Future	1,945.1400	1.9451	2,075.0400	2.0750	6.678	0	0	0
2023/01/16	2030	01/02/2024	11.37	Call	Bond Future	6,329.5000	6.3295	6,011.8000	6.0118	(5.019)	0	0	0
2023/01/16	2030	01/02/2024	11.37	Put	Bond Future	1,632.5300	1.6325	1,743.4300	1.7434	6.793	0	0	0
2023/01/16	2030	01/02/2024			Bond Future	10.1937	90.4792	10.2979	90.0506	1.022	0.0000	0.0000	0
2023/01/16	2030	01/02/2024	11.36	Call	Bond Future	6,300.8100	6.3008	5,983.7000	5.9837	(5.033)	0	0	0
2023/01/16	2030	01/02/2024	11.36	Put	Bond Future	1,642.4700	1.6425	1,753.9600	1.7540	6.788	0	0	0
2023/01/16	2030	01/02/2024	11.35	Call	Bond Future	6,271.8500	6.2718	5,955.3300	5.9553	(5.047)	0	0	0

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2023/01/16	2030	01/02/2024	11.35	Put	Bond Future	1,652.1500	1.6522	1,764.2300	1.7642	6.784	0	0	0
2023/01/16	2032	02/02/2023	11.69	Put	Bond Future	18.5400	0.0185	16.2300	0.0162	(12.460)	0	0	0
2023/01/16	2032	02/02/2023	11.69	Call	Bond Future	6,530.9900	6.5310	6,054.4100	6.0544	(7.297)	0	0	0
2023/01/16	2032	02/02/2023	9.92	Put	Bond Future	2,732.9800	2.7330	3,140.4400	3.1404	14.909	0	0	0
2023/01/16	2032	02/02/2023	9.92	Call	Bond Future	117.4100	0.1174	50.6000	0.0506	(56.903)	0	0	750
2023/01/16	2032	02/02/2023	9.47	Put	Bond Future	5,151.8000	5.1518	5,624.8900	5.6249	9.183	0	0	0
2023/01/16	2032	02/02/2023	9.47	Call	Bond Future	1.3700	0.0014	0.1900	0.0002	(86.131)	0	0	500
2023/01/16	2032	02/02/2023	10.22	Put	Bond Future	1,509.5100	1.5095	1,777.8400	1.7778	17.776	0	0	0
2023/01/16	2032	02/02/2023	10.22	Call	Bond Future	533.4700	0.5335	327.5300	0.3275	(38.604)	0	0	500
2023/01/16	2032	02/02/2023	10.50	Put	Bond Future	771.1900	0.7712	906.1100	0.9061	17.495	0	0	454
2023/01/16	2032	02/02/2023	10.50	Call	Bond Future	1,290.1400	1.2901	950.7900	0.9508	(26.303)	0	0	0
2023/01/16	2032	02/02/2023	10.40	Put	Bond Future	991.3800	0.9914	1,169.7800	1.1698	17.995	0	0	0
2023/01/16	2032	02/02/2023	10.40	Call	Bond Future	980.2500	0.9803	684.3800	0.6844	(30.183)	0	0	0
2023/01/16	2032	02/02/2023	11.50	Put	Bond Future	36.3500	0.0363	34.1800	0.0342	(5.970)	0	0	8,000
2023/01/16	2032	02/02/2023	11.50	Call	Bond Future	5,629.5000	5.6295	5,153.0600	5.1531	(8.463)	0	0	0
2023/01/16	2032	02/02/2023	11.45	Put	Bond Future	42.9800	0.0430	41.1400	0.0411	(4.281)	0	0	8,000
2023/01/16	2032	02/02/2023	11.45	Call	Bond Future	5,391.9000	5.3919	4,915.7900	4.9158	(8.830)	0	0	0
2023/01/16	2032	02/02/2023	10.67	Put	Bond Future	488.2100	0.4882	565.0000	0.5650	15.729	0	0	0
2023/01/16	2032	02/02/2023	10.67	Call	Bond Future	1,898.5900	1.8986	1,501.1100	1.5011	(20.936)	0	0	750
2023/01/16	2032	02/02/2023			Bond Future	10.4021	90.4223	10.4915	89.9480	0.860	0.0000	0.0000	71,008
2023/01/16	2032	02/02/2023	12.75	Put	Bond Future	0.2500	0.0003	0.1300	0.0001	(48.000)	0	0	750
2023/01/16	2032	02/02/2023	12.75	Call	Bond Future	11,395.9100	11.3959	10,921.5200	10.9215	(4.163)	0	0	0
2023/01/16	2032	02/02/2023	11.84	Put	Bond Future	10.8000	0.0108	8.8900	0.0089	(17.685)	0	0	500
2023/01/16	2032	02/02/2023	11.84	Call	Bond Future	7,239.3100	7.2393	6,763.1300	6.7631	(6.578)	0	0	0
2023/01/16	2032	02/02/2023	9.31	Put	Bond Future	6,074.5600	6.0746	6,548.4900	6.5485	7.802	0	0	0
2023/01/16	2032	02/02/2023	9.31	Call	Bond Future	0.3800	0.0004	0.0400	0.0000	(89.474)	0	0	454
2023/01/16	2032	02/02/2023	10.16	Put	Bond Future	1,718.5200	1.7185	2,017.9400	2.0179	17.423	0	0	454
2023/01/16	2032	02/02/2023	10.16	Call	Bond Future	417.7300	0.4177	242.8800	0.2429	(41.857)	0	0	0
2023/01/16	2032	02/02/2023	10.38	Put	Bond Future	1,041.0000	1.0410	1,228.8100	1.2288	18.041	0	0	0
2023/01/16	2032	02/02/2023	10.38	Call	Bond Future	923.3500	0.9233	636.8900	0.6369	(31.024)	0	0	0
2023/01/16	2032	02/02/2023	10.30	Put	Bond Future	1,259.1900	1.2592	1,486.3500	1.4863	18.040	0	0	0
2023/01/16	2032	02/02/2023	10.30	Call	Bond Future	713.7200	0.7137	466.6100	0.4666	(34.623)	0	0	8,000
2023/01/16	2032	02/02/2023	10.39	Put	Bond Future	1,015.9100	1.0159	1,198.9900	1.1990	18.021	0	0	0
2023/01/16	2032	02/02/2023	10.39	Call	Bond Future	951.5400	0.9515	660.3500	0.6603	(30.602)	0	0	0
2023/01/16	2032	04/05/2023	13.43	Call	Bond Future	13,661.3600	13.6614	13,183.4300	13.1834	(3.498)	0	0	0
2023/01/16	2032	04/05/2023	13.43	Put	Bond Future	74.2100	0.0742	80.4800	0.0805	8.449	0	0	400
2023/01/16	2032	04/05/2023	10.89	Call	Bond Future	3,742.7300	3.7427	3,409.2100	3.4092	(8.911)	0	0	0
2023/01/16	2032	04/05/2023	10.89	Put	Bond Future	1,788.7900	1.7888	1,939.4700	1.9395	8.424	0	0	0
2023/01/16	2032	04/05/2023	11.06	Call	Bond Future	4,312.6200	4.3126	3,957.3600	3.9574	(8.238)	0	0	0
2023/01/16	2032	04/05/2023	11.06	Put	Bond Future	1,506.6300	1.5066	1,635.5700	1.6356	8.558	0	0	730
2023/01/16	2032	04/05/2023	11.37	Call	Bond Future	5,422.7400	5.4227	5,033.7300	5.0337	(7.174)	0	0	400
2023/01/16	2032	04/05/2023			Bond Future	10.5085	88.0133	10.6020	87.5291	0.890	0.0000	0.0000	129,096
2023/01/16	2032	04/05/2023	11.37	Put	Bond Future	1,091.8000	1.0918	1,186.9900	1.1870	8.719	0	0	0
2023/01/16	2032	04/05/2023	10.62	Call	Bond Future	2,910.1400	2.9101	2,615.5600	2.6156	(10.123)	0	0	400
2023/01/16	2032	04/05/2023	10.62	Put	Bond Future	2,332.9100	2.3329	2,522.5300	2.5225	8.128	0	0	0
2023/01/16	2032	04/05/2023	10.87	Call	Bond Future	3,677.7500	3.6777	3,346.9300	3.3469	(8.995)	0	0	0
2023/01/16	2032	04/05/2023	10.87	Put	Bond Future	1,824.7900	1.8248	1,978.1700	1.9782	8.405	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
2023/01/16	2032	04/05/2023	10.88	Call	Bond Future	3,710.0900	3.7101	3,377.9200	3.3779	(8.953)	0	0	0
2023/01/16	2032	04/05/2023	10.88	Put	Bond Future	1,806.6200	1.8066	1,958.6500	1.9587	8.415	0	0	0
2023/01/16	2032	04/05/2023	10.03	Call	Bond Future	1,469.9100	1.4699	1,272.5700	1.2726	(13.425)	0	0	730
2023/01/16	2032	04/05/2023	10.03	Put	Bond Future	4,004.4000	4.0044	4,291.2600	4.2913	7.164	0	0	0
2023/01/16	2032	04/05/2023	10.53	Call	Bond Future	2,655.2900	2.6553	2,374.7000	2.3747	(10.567)	0	0	730
2023/01/16	2032	04/05/2023	10.53	Put	Bond Future	2,543.4700	2.5435	2,747.0800	2.7471	8.005	0	0	0
2023/01/16	2032	03/08/2023	11.90	Call	Bond Future	7,578.2800	7.5783	7,179.7100	7.1797	(5.259)	0	0	5,000
2023/01/16	2032	03/08/2023	11.90	Put	Bond Future	1,327.8400	1.3278	1,423.3900	1.4234	7.196	0	0	0
2023/01/16	2032	03/08/2023	11.77	Call	Bond Future	7,111.9700	7.1120	6,722.5200	6.7225	(5.476)	0	0	0
2023/01/16	2032	03/08/2023	11.77	Put	Bond Future	1,463.0700	1.4631	1,567.7400	1.5677	7.154	0	0	0
2023/01/16	2032	03/08/2023	9.60	Call	Bond Future	1,293.3900	1.2934	1,143.8800	1.1439	(11.560)	0	0	1,500
2023/01/16	2032	03/08/2023	9.60	Put	Bond Future	6,617.7400	6.6177	6,962.3500	6.9624	5.207	0	0	0
2023/01/16	2032	03/08/2023	10.30	Call	Bond Future	2,616.5700	2.6166	2,379.1200	2.3791	(9.075)	0	0	1,500
2023/01/16	2032	03/08/2023	10.30	Put	Bond Future	4,200.0200	4.2000	4,456.6900	4.4567	6.111	0	0	0
2023/01/16	2032	03/08/2023			Bond Future	10.6080	89.7756	10.7057	89.2815	0.920	0.0000	0.0000	2,600
2023/01/16	2032	03/08/2023	11.75	Call	Bond Future	7,040.7500	7.0408	6,652.7600	6.6528	(5.511)	0	0	0
2023/01/16	2032	03/08/2023	11.75	Put	Bond Future	1,484.9200	1.4849	1,591.0500	1.5910	7.147	0	0	0
2023/01/16	2032	03/08/2023	11.76	Call	Bond Future	7,076.3400	7.0763	6,687.6200	6.6876	(5.493)	0	0	0
2023/01/16	2032	03/08/2023	11.76	Put	Bond Future	1,473.9600	1.4740	1,579.3600	1.5794	7.151	0	0	0
2023/01/16	2032	02/11/2023	11.24	Call	Bond Future	5,271.5100	5.2715	4,941.9500	4.9419	(6.252)	0	0	0
2023/01/16	2032	02/11/2023	11.24	Put	Bond Future	2,719.0200	2.7190	2,893.4100	2.8934	6.414	0	0	0
2023/01/16	2032	02/11/2023			Bond Future	10.7152	87.4098	10.8172	86.9059	0.952	0.0000	0.0000	0
2023/01/16	2032	02/11/2023	11.22	Call	Bond Future	5,210.4700	5.2105	4,882.7700	4.8828	(6.289)	0	0	0
2023/01/16	2032	02/11/2023	11.22	Put	Bond Future	2,753.4300	2.7534	2,929.6800	2.9297	6.401	0	0	0
2023/01/16	2032	02/11/2023	11.23	Call	Bond Future	5,241.1000	5.2411	4,912.4700	4.9125	(6.270)	0	0	0
2023/01/16	2032	02/11/2023	11.23	Put	Bond Future	2,736.3200	2.7363	2,911.6400	2.9116	6.407	0	0	0
2023/01/16	2032	01/02/2024	11.83	Call	Bond Future	6,892.1000	6.8921	6,524.6800	6.5247	(5.331)	0	0	0
2023/01/16	2032	01/02/2024	11.83	Put	Bond Future	2,224.2900	2.2243	2,370.7200	2.3707	6.583	0	0	0
2023/01/16	2032	01/02/2024	11.84	Call	Bond Future	6,924.3100	6.9243	6,556.1500	6.5562	(5.317)	0	0	0
2023/01/16	2032	01/02/2024	11.84	Put	Bond Future	2,211.5300	2.2115	2,357.2200	2.3572	6.588	0	0	0
2023/01/16	2032	01/02/2024			Bond Future	10.8295	89.1523	10.9362	88.6385	0.985	0.0000	0.0000	0
2023/01/16	2032	01/02/2024	11.85	Call	Bond Future	6,956.5500	6.9565	6,587.6600	6.5877	(5.303)	0	0	0
2023/01/16	2032	01/02/2024	11.85	Put	Bond Future	2,198.8300	2.1988	2,343.7900	2.3438	6.593	0	0	0
2023/01/16	2033	02/02/2023			Bond Future	117.1068	117.1068	117.1115	117.1115	0.004	0.0000	0.0000	7,011
2023/01/16	2033	04/05/2023			Bond Future	118.0174	118.0174	118.0212	118.0212	0.003	0.0000	0.0000	299
2023/01/16	2033	03/08/2023			Bond Future	120.4076	120.4076	120.4113	120.4113	0.003	0.0000	0.0000	0
2023/01/16	2033	02/11/2023			Bond Future	121.4215	121.4215	121.4254	121.4254	0.003	0.0000	0.0000	0
2023/01/16	2033	01/02/2024			Bond Future	123.8709	123.8709	123.8749	123.8749	0.003	0.0000	0.0000	0
2023/01/16	2037	02/02/2023	11.97	Call	Bond Future	5,066.6900	5.0667	4,220.7400	4.2207	(16.696)	0	0	0
2023/01/16	2037	02/02/2023	11.04	Put	Bond Future	1,388.9900	1.3890	1,833.6800	1.8337	32.015	0	0	0
2023/01/16	2037	02/02/2023	11.04	Call	Bond Future	981.9200	0.9819	556.6500	0.5566	(43.310)	0	0	0
2023/01/16	2037	02/02/2023	11.03	Put	Bond Future	1,422.1800	1.4222	1,874.7900	1.8748	31.825	0	0	0
2023/01/16	2037	02/02/2023	11.03	Call	Bond Future	954.0700	0.9541	536.7200	0.5367	(43.744)	0	0	0
2023/01/16	2037	02/02/2023			Bond Future	11.1070	81.8673	11.2517	80.9973	1.304	0.0000	0.0000	91,325
2023/01/16	2037	02/02/2023	11.97	Put	Bond Future	76.5500	0.0766	100.5600	0.1006	31.365	0	0	577
2023/01/16	2037	02/02/2023	11.10	Put	Bond Future	1,201.1400	1.2011	1,598.7500	1.5988	33.103	0	0	0

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2023/01/16	2037	02/02/2023	11.10	Call	Bond Future	1,158.9100	1.1589	686.5600	0.6866	(40.758)	0	0	577
2023/01/16	2037	02/02/2023	11.05	Put	Bond Future	1,356.3400	1.3563	1,793.1300	1.7931	32.204	0	0	0
2023/01/16	2037	02/02/2023	11.05	Call	Bond Future	1,010.2400	1.0102	577.0700	0.5771	(42.878)	0	0	0
2023/01/16	2037	04/05/2023	13.73	Put	Bond Future	189.5400	0.1895	223.6900	0.2237	18.017	0	0	400
2023/01/16	2037	04/05/2023	11.94	Call	Bond Future	5,598.1900	5.5982	4,939.1300	4.9391	(11.773)	0	0	0
2023/01/16	2037	04/05/2023	11.03	Put	Bond Future	3,544.7200	3.5447	4,010.3200	4.0103	13.135	0	0	0
2023/01/16	2037	04/05/2023	11.30	Call	Bond Future	3,235.2400	3.2352	2,733.4300	2.7334	(15.511)	0	0	0
2023/01/16	2037	04/05/2023	11.30	Put	Bond Future	2,754.0600	2.7541	3,139.8100	3.1398	14.007	0	0	0
2023/01/16	2037	04/05/2023	11.31	Call	Bond Future	3,268.1800	3.2682	2,763.5300	2.7635	(15.441)	0	0	0
2023/01/16	2037	04/05/2023	11.31	Put	Bond Future	2,728.0400	2.7280	3,110.9500	3.1110	14.036	0	0	0
2023/01/16	2037	04/05/2023	10.95	Call	Bond Future	2,189.7000	2.1897	1,792.2100	1.7922	(18.153)	0	0	703
2023/01/16	2037	04/05/2023	10.95	Put	Bond Future	3,812.5300	3.8125	4,302.6000	4.3026	12.854	0	0	0
2023/01/16	2037	04/05/2023			Bond Future	11.2188	83.4530	11.3691	82.5654	1.340	0.0000	0.0000	43,575
2023/01/16	2037	04/05/2023	13.73	Call	Bond Future	13,315.7400	13.3157	12,462.3300	12.4623	(6.409)	0	0	0
2023/01/16	2037	04/05/2023	11.32	Call	Bond Future	3,301.2700	3.3013	2,793.7900	2.7938	(15.372)	0	0	0
2023/01/16	2037	04/05/2023	11.32	Put	Bond Future	2,702.2300	2.7022	3,082.3100	3.0823	14.065	0	0	0
2023/01/16	2037	04/05/2023	11.78	Call	Bond Future	4,965.4700	4.9655	4,340.6500	4.3406	(12.583)	0	0	400
2023/01/16	2037	04/05/2023	11.78	Put	Bond Future	1,723.8600	1.7239	1,986.6000	1.9866	15.241	0	0	0
2023/01/16	2037	04/05/2023	11.94	Put	Bond Future	1,467.2900	1.4673	1,695.7900	1.6958	15.573	0	0	703
2023/01/16	2037	04/05/2023	11.03	Call	Bond Future	2,409.8000	2.4098	1,987.8400	1.9878	(17.510)	0	0	400
2023/01/16	2037	03/08/2023	12.12	Call	Bond Future	6,800.3400	6.8003	6,162.4500	6.1625	(9.380)	0	0	0
2023/01/16	2037	03/08/2023	12.12	Put	Bond Future	2,361.3300	2.3613	2,628.9600	2.6290	11.334	0	0	0
2023/01/16	2037	03/08/2023	12.13	Call	Bond Future	6,837.6700	6.8377	6,198.1800	6.1982	(9.352)	0	0	0
2023/01/16	2037	03/08/2023	12.13	Put	Bond Future	2,344.8900	2.3449	2,610.9200	2.6109	11.345	0	0	0
2023/01/16	2037	03/08/2023			Bond Future	11.3285	80.8660	11.4847	79.9605	1.379	0.0000	0.0000	0
2023/01/16	2037	03/08/2023	12.14	Call	Bond Future	6,875.2600	6.8753	6,234.1900	6.2342	(9.324)	0	0	0
2023/01/16	2037	03/08/2023	12.14	Put	Bond Future	2,328.7700	2.3288	2,593.2200	2.5932	11.356	0	0	0
2023/01/16	2037	02/11/2023	11.57	Call	Bond Future	5,138.6600	5.1387	4,616.5900	4.6166	(10.160)	0	0	0
2023/01/16	2037	02/11/2023	11.55	Put	Bond Future	4,421.2800	4.4213	4,826.3300	4.8263	9.161	0	0	0
2023/01/16	2037	02/11/2023	11.56	Put	Bond Future	4,396.0600	4.3961	4,799.3300	4.7993	9.173	0	0	0
2023/01/16	2037	02/11/2023			Bond Future	11.4355	82.4815	11.5975	81.5579	1.417	0.0000	0.0000	0
2023/01/16	2037	02/11/2023	11.57	Put	Bond Future	4,370.9800	4.3710	4,772.4600	4.7725	9.185	0	0	0
2023/01/16	2037	02/11/2023	11.55	Call	Bond Future	5,075.4800	5.0755	4,556.9800	4.5570	(10.216)	0	0	0
2023/01/16	2037	02/11/2023	11.56	Call	Bond Future	5,107.0300	5.1070	4,586.7500	4.5868	(10.188)	0	0	0
2023/01/16	2037	01/02/2024	12.33	Call	Bond Future	7,620.4700	7.6205	6,993.5700	6.9936	(8.227)	0	0	0
2023/01/16	2037	01/02/2024	12.33	Put	Bond Future	3,393.6400	3.3936	3,708.6000	3.7086	9.281	0	0	0
2023/01/16	2037	01/02/2024			Bond Future	11.5508	79.8706	11.7191	78.9288	1.457	0.0000	0.0000	0
2023/01/16	2037	01/02/2024	12.31	Call	Bond Future	7,551.7400	7.5517	6,927.5800	6.9276	(8.265)	0	0	0
2023/01/16	2037	01/02/2024	12.31	Put	Bond Future	3,429.2600	3.4293	3,746.9600	3.7470	9.264	0	0	0
2023/01/16	2037	01/02/2024	12.32	Call	Bond Future	7,585.9400	7.5859	6,960.4000	6.9604	(8.246)	0	0	0
2023/01/16	2037	01/02/2024	12.32	Put	Bond Future	3,411.2600	3.4113	3,727.5800	3.7276	9.273	0	0	0
2023/01/16	2038	02/02/2023			Bond Future	129.7835	129.7835	129.4733	129.4733	(0.239)	0.0000	0.0000	2,363
2023/01/16	2038	04/05/2023			Bond Future	132.3287	132.3287	132.0114	132.0114	(0.240)	0.0000	0.0000	2,863
2023/01/16	2038	03/08/2023			Bond Future	133.0471	133.0471	132.7232	132.7232	(0.243)	0.0000	0.0000	0
2023/01/16	2038	02/11/2023			Bond Future	135.7360	135.7360	135.4055	135.4055	(0.243)	0.0000	0.0000	0
2023/01/16	2038	01/02/2024			Bond Future	136.4585	136.4585	136.1215	136.1215	(0.247)	0.0000	0.0000	0

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2023/01/16	2040	02/02/2023	12.27	Put	Bond Future	41.6800	0.0417	58.3000	0.0583	39.875	0	0	388
2023/01/16	2040	02/02/2023	12.27	Call	Bond Future	6,403.6700	6.4037	5,355.7400	5.3557	(16.365)	0	0	0
2023/01/16	2040	02/02/2023	12.24	Put	Bond Future	46.9100	0.0469	65.9700	0.0660	40.631	0	0	0
2023/01/16	2040	02/02/2023	12.24	Call	Bond Future	6,236.0500	6.2361	5,190.5600	5.1906	(16.765)	0	0	0
2023/01/16	2040	02/02/2023	12.07	Put	Bond Future	89.6500	0.0896	129.3500	0.1294	44.283	0	0	563
2023/01/16	2040	02/02/2023	10.96	Put	Bond Future	2,340.9700	2.3410	3,097.8300	3.0978	32.331	0	0	0
2023/01/16	2040	02/02/2023	10.96	Call	Bond Future	541.9700	0.5420	234.2800	0.2343	(56.773)	0	0	388
2023/01/16	2040	02/02/2023	10.93	Call	Bond Future	485.2000	0.4852	202.8800	0.2029	(58.186)	0	0	0
2023/01/16	2040	02/02/2023	11.19	Put	Bond Future	1,400.0000	1.4000	1,942.6600	1.9427	38.761	0	0	0
2023/01/16	2040	02/02/2023	11.19	Call	Bond Future	1,129.3700	1.1294	607.4800	0.6075	(46.211)	0	0	563
2023/01/16	2040	02/02/2023	11.12	Put	Bond Future	1,653.0800	1.6531	2,262.8400	2.2628	36.886	0	0	0
2023/01/16	2040	02/02/2023	11.12	Call	Bond Future	921.8400	0.9218	467.0500	0.4670	(49.335)	0	0	0
2023/01/16	2040	02/02/2023			Bond Future	11.2314	83.4086	11.3964	82.3440	1.469	0.0000	0.0000	118,457
2023/01/16	2040	02/02/2023	12.07	Call	Bond Future	5,287.5200	5.2875	4,262.6700	4.2627	(19.382)	0	0	0
2023/01/16	2040	02/02/2023	10.21	Put	Bond Future	7,104.0000	7.1040	8,160.6700	8.1607	14.874	0	0	0
2023/01/16	2040	02/02/2023	10.21	Call	Bond Future	9.0500	0.0091	1.1700	0.0012	(87.072)	0	0	388
2023/01/16	2040	02/02/2023	10.18	Put	Bond Future	7,324.5400	7.3245	8,382.6600	8.3827	14.446	0	0	0
2023/01/16	2040	02/02/2023	10.18	Call	Bond Future	7.3200	0.0073	0.8900	0.0009	(87.842)	0	0	0
2023/01/16	2040	02/02/2023	11.10	Put	Bond Future	1,730.7400	1.7307	2,359.5700	2.3596	36.333	0	0	0
2023/01/16	2040	02/02/2023	11.10	Call	Bond Future	867.1700	0.8672	431.4500	0.4315	(50.246)	0	0	0
2023/01/16	2040	02/02/2023	10.93	Put	Bond Future	2,486.7500	2.4868	3,268.9800	3.2690	31.456	0	0	0
2023/01/16	2040	02/02/2023	11.11	Put	Bond Future	1,691.6100	1.6916	2,310.9100	2.3109	36.610	0	0	0
2023/01/16	2040	02/02/2023	11.11	Call	Bond Future	894.2500	0.8942	449.0000	0.4490	(49.790)	0	0	0
2023/01/16	2040	04/05/2023	13.45	Put	Bond Future	383.8700	0.3839	460.7500	0.4608	20.028	0	0	486
2023/01/16	2040	04/05/2023	12.05	Put	Bond Future	1,661.5600	1.6616	1,954.2400	1.9542	17.615	0	0	684
2023/01/16	2040	04/05/2023	12.78	Call	Bond Future	9,276.9100	9.2769	8,342.7100	8.3427	(10.070)	0	0	0
2023/01/16	2040	04/05/2023	12.78	Put	Bond Future	800.2500	0.8003	951.9300	0.9519	18.954	0	0	388
2023/01/16	2040	04/05/2023	11.43	Call	Bond Future	3,579.3300	3.5793	2,969.7700	2.9698	(17.030)	0	0	0
2023/01/16	2040	04/05/2023	11.43	Put	Bond Future	3,011.9900	3.0120	3,488.3100	3.4883	15.814	0	0	0
2023/01/16	2040	04/05/2023	10.73	Put	Bond Future	5,606.8200	5.6068	6,336.8900	6.3369	13.021	0	0	0
2023/01/16	2040	04/05/2023			Bond Future	11.3410	85.0241	11.5122	83.9382	1.509	0.0000	0.0000	18,586
2023/01/16	2040	04/05/2023	13.45	Call	Bond Future	12,344.5700	12.3446	11,335.5700	11.3356	(8.174)	0	0	0
2023/01/16	2040	04/05/2023	11.48	Call	Bond Future	3,757.9100	3.7579	3,131.4900	3.1315	(16.669)	0	0	486
2023/01/16	2040	04/05/2023	11.48	Put	Bond Future	2,874.3900	2.8744	3,333.8500	3.3338	15.985	0	0	0
2023/01/16	2040	04/05/2023	12.05	Call	Bond Future	6,018.8100	6.0188	5,225.6100	5.2256	(13.179)	0	0	0
2023/01/16	2040	04/05/2023	11.41	Call	Bond Future	3,508.8700	3.5089	2,906.1300	2.9061	(17.178)	0	0	0
2023/01/16	2040	04/05/2023	11.41	Put	Bond Future	3,068.5400	3.0685	3,551.6800	3.5517	15.745	0	0	0
2023/01/16	2040	04/05/2023	11.42	Call	Bond Future	3,544.0300	3.5440	2,937.8700	2.9379	(17.104)	0	0	0
2023/01/16	2040	04/05/2023	11.42	Put	Bond Future	3,040.1500	3.0401	3,519.8700	3.5199	15.779	0	0	0
2023/01/16	2040	04/05/2023	10.73	Call	Bond Future	1,540.8600	1.5409	1,185.0500	1.1850	(23.092)	0	0	486
2023/01/16	2040	04/05/2023	10.92	Call	Bond Future	2,000.7200	2.0007	1,575.3200	1.5753	(21.262)	0	0	388
2023/01/16	2040	04/05/2023	10.92	Put	Bond Future	4,769.8700	4.7699	5,430.3500	5.4303	13.847	0	0	0
2023/01/16	2040	04/05/2023	11.03	Call	Bond Future	2,300.0100	2.3000	1,833.8900	1.8339	(20.266)	0	0	684
2023/01/16	2040	04/05/2023	11.03	Put	Bond Future	4,331.9800	4.3320	4,951.7400	4.9517	14.307	0	0	0
2023/01/16	2040	04/05/2023	10.17	Call	Bond Future	618.3300	0.6183	439.4100	0.4394	(28.936)	0	0	388
2023/01/16	2040	04/05/2023	10.17	Put	Bond Future	8,687.0500	8.6871	9,594.0100	9.5940	10.440	0	0	0
2023/01/16	2040	03/08/2023	12.23	Call	Bond Future	7,346.7200	7.3467	6,575.2900	6.5753	(10.500)	0	0	0
2023/01/16	2040	03/08/2023	12.23	Put	Bond Future	2,643.0000	2.6430	2,979.3800	2.9794	12.727	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
2023/01/16	2040	03/08/2023			Bond Future	11.4486	82.2182	11.6262	81.1104	1.552	0.0000	0.0000	0
2023/01/16	2040	03/08/2023	12.21	Call	Bond Future	7,267.6100	7.2676	6,500.0600	6.5001	(10.561)	0	0	0
2023/01/16	2040	03/08/2023	12.21	Put	Bond Future	2,678.9500	2.6789	3,019.2100	3.0192	12.701	0	0	0
2023/01/16	2040	03/08/2023	12.22	Call	Bond Future	7,307.2500	7.3073	6,537.7500	6.5377	(10.531)	0	0	0
2023/01/16	2040	03/08/2023	12.22	Put	Bond Future	2,661.0300	2.6610	2,999.3400	2.9993	12.713	0	0	0
2023/01/16	2040	02/11/2023	11.60	Put	Bond Future	4,957.3700	4.9574	5,471.7100	5.4717	10.375	0	0	0
2023/01/16	2040	02/11/2023	11.58	Call	Bond Future	5,181.0700	5.1811	4,569.9800	4.5700	(11.795)	0	0	0
2023/01/16	2040	02/11/2023	11.58	Put	Bond Future	5,014.5700	5.0146	5,533.3600	5.5334	10.346	0	0	0
2023/01/16	2040	02/11/2023	11.59	Call	Bond Future	5,214.3500	5.2143	4,601.0300	4.6010	(11.762)	0	0	0
2023/01/16	2040	02/11/2023			Bond Future	11.5531	83.8606	11.7372	82.7307	1.594	0.0000	0.0000	84
2023/01/16	2040	02/11/2023	11.60	Call	Bond Future	5,247.4100	5.2474	4,631.8700	4.6319	(11.730)	0	0	0
2023/01/16	2040	02/11/2023	11.59	Put	Bond Future	4,986.0400	4.9860	5,502.6000	5.5026	10.360	0	0	0
2023/01/16	2040	01/02/2024	12.33	Call	Bond Future	7,885.7800	7.8858	7,141.9300	7.1419	(9.433)	0	0	0
2023/01/16	2040	01/02/2024	12.33	Put	Bond Future	3,985.3100	3.9853	4,393.7900	4.3938	10.250	0	0	0
2023/01/16	2040	01/02/2024	12.34	Call	Bond Future	7,921.8000	7.9218	7,176.2500	7.1763	(9.411)	0	0	0
2023/01/16	2040	01/02/2024	12.34	Put	Bond Future	3,964.9000	3.9649	4,371.6800	4.3717	10.260	0	0	0
2023/01/16	2040	01/02/2024			Bond Future	11.6654	81.0269	11.8564	79.8746	1.638	0.0000	0.0000	0
2023/01/16	2040	01/02/2024	12.35	Call	Bond Future	7,957.8700	7.9579	7,210.6200	7.2106	(9.390)	0	0	0
2023/01/16	2040	01/02/2024	12.35	Put	Bond Future	3,944.6000	3.9446	4,349.6800	4.3497	10.269	0	0	0
2023/01/16	2044	02/02/2023	12.00	Put	Bond Future	136.4100	0.1364	193.7300	0.1937	42.020	0	0	4,000
2023/01/16	2044	02/02/2023	12.00	Call	Bond Future	4,818.2600	4.8183	3,823.0300	3.8230	(20.655)	0	0	0
2023/01/16	2044	02/02/2023	11.90	Put	Bond Future	193.2100	0.1932	276.4400	0.2764	43.077	0	0	0
2023/01/16	2044	02/02/2023	11.90	Call	Bond Future	4,269.5200	4.2695	3,300.2000	3.3002	(22.703)	0	0	0
2023/01/16	2044	02/02/2023	11.75	Put	Bond Future	318.2400	0.3182	457.2000	0.4572	43.665	0	0	2,500
2023/01/16	2044	02/02/2023	11.00	Put	Bond Future	2,344.8800	2.3449	3,076.6500	3.0767	31.207	0	0	0
2023/01/16	2044	02/02/2023	11.00	Call	Bond Future	583.1600	0.5832	262.3800	0.2624	(55.007)	0	0	2,500
2023/01/16	2044	02/02/2023	10.30	Put	Bond Future	6,848.8600	6.8489	7,889.1800	7.8892	15.190	0	0	0
2023/01/16	2044	02/02/2023	10.30	Call	Bond Future	14.4500	0.0145	2.2200	0.0022	(84.637)	0	0	0
2023/01/16	2044	02/02/2023	11.15	Put	Bond Future	1,691.5300	1.6915	2,285.6200	2.2856	35.121	0	0	0
2023/01/16	2044	02/02/2023	11.15	Call	Bond Future	953.6900	0.9537	495.2300	0.4952	(48.072)	0	0	0
2023/01/16	2044	02/02/2023	11.14	Put	Bond Future	1,730.7700	1.7308	2,334.3200	2.3343	34.872	0	0	0
2023/01/16	2044	02/02/2023	11.14	Call	Bond Future	925.3300	0.9253	476.3300	0.4763	(48.523)	0	0	0
2023/01/16	2044	02/02/2023	11.10	Call	Bond Future	817.2600	0.8173	405.8300	0.4058	(50.343)	0	0	1,700
2023/01/16	2044	02/02/2023	11.70	Put	Bond Future	373.3700	0.3734	536.1500	0.5362	43.598	0	0	0
2023/01/16	2044	02/02/2023	11.70	Call	Bond Future	3,213.7200	3.2137	2,323.9500	2.3240	(27.687)	0	0	1,700
2023/01/16	2044	02/02/2023	11.20	Put	Bond Future	1,504.3200	1.5043	2,051.0700	2.0511	36.345	0	0	0
2023/01/16	2044	02/02/2023			Bond Future	11.2601	80.1118	11.4200	79.0592	1.421	0.0000	0.0000	67,437
2023/01/16	2044	02/02/2023	11.75	Call	Bond Future	3,470.7300	3.4707	2,557.1400	2.5571	(26.323)	0	0	0
2023/01/16	2044	02/02/2023	10.75	Put	Bond Future	3,724.8200	3.7248	4,638.2500	4.6382	24.523	0	0	0
2023/01/16	2044	02/02/2023	10.75	Call	Bond Future	208.3900	0.2084	69.2700	0.0693	(66.759)	0	0	2,500
2023/01/16	2044	02/02/2023	11.10	Put	Bond Future	1,894.0300	1.8940	2,535.1500	2.5351	33.850	0	0	0
2023/01/16	2044	02/02/2023	11.20	Call	Bond Future	1,103.0700	1.1031	597.2700	0.5973	(45.854)	0	0	0
2023/01/16	2044	02/02/2023	11.16	Put	Bond Future	1,652.8200	1.6528	2,237.4500	2.2375	35.372	0	0	0
2023/01/16	2044	02/02/2023	11.16	Call	Bond Future	982.4900	0.9825	514.5700	0.5146	(47.626)	0	0	0
2023/01/16	2044	04/05/2023	11.75	Put	Bond Future	2,342.6500	2.3426	2,716.2600	2.7163	15.948	0	0	4,115
2023/01/16	2044	04/05/2023	11.41	Call	Bond Future	3,523.8800	3.5239	2,931.5500	2.9315	(16.809)	0	0	0
2023/01/16	2044	04/05/2023	11.41	Put	Bond Future	3,223.0400	3.2230	3,704.3300	3.7043	14.933	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
2023/01/16	2044	04/05/2023	11.42	Call	Bond Future	3,559.3000	3.5593	2,963.5800	2.9636	(16.737)	0	0	0
2023/01/16	2044	04/05/2023	11.42	Put	Bond Future	3,193.4200	3.1934	3,671.3200	3.6713	14.965	0	0	0
2023/01/16	2044	04/05/2023			Bond Future	11.3639	81.6634	11.5297	80.5898	1.459	0.0000	0.0000	23,048
2023/01/16	2044	04/05/2023	11.75	Call	Bond Future	4,805.9200	4.8059	4,105.9100	4.1059	(14.566)	0	0	0
2023/01/16	2044	04/05/2023	12.00	Call	Bond Future	5,835.2800	5.8353	5,067.1200	5.0671	(13.164)	0	0	0
2023/01/16	2044	04/05/2023	12.00	Put	Bond Future	1,844.1900	1.8442	2,149.6500	2.1497	16.563	0	0	4,115
2023/01/16	2044	04/05/2023	12.25	Call	Bond Future	6,916.7200	6.9167	6,090.3000	6.0903	(11.948)	0	0	0
2023/01/16	2044	04/05/2023	12.25	Put	Bond Future	1,448.1100	1.4481	1,695.3100	1.6953	17.071	0	0	1,500
2023/01/16	2044	04/05/2023	11.43	Call	Bond Future	3,594.8600	3.5949	2,995.7800	2.9958	(16.665)	0	0	0
2023/01/16	2044	04/05/2023	11.43	Put	Bond Future	3,164.0300	3.1640	3,638.5700	3.6386	14.998	0	0	0
2023/01/16	2044	03/08/2023	12.15	Call	Bond Future	7,124.4700	7.1245	6,377.9600	6.3780	(10.478)	0	0	0
2023/01/16	2044	03/08/2023	12.15	Put	Bond Future	2,910.0300	2.9100	3,258.8000	3.2588	11.985	0	0	0
2023/01/16	2044	03/08/2023	12.16	Call	Bond Future	7,163.7700	7.1638	6,415.3000	6.4153	(10.448)	0	0	0
2023/01/16	2044	03/08/2023	12.16	Put	Bond Future	2,890.5600	2.8906	3,237.3700	3.2374	11.998	0	0	0
2023/01/16	2044	03/08/2023			Bond Future	11.4656	78.9155	11.6375	77.8202	1.499	0.0000	0.0000	0
2023/01/16	2044	03/08/2023	12.17	Call	Bond Future	7,203.3300	7.2033	6,452.9100	6.4529	(10.418)	0	0	0
2023/01/16	2044	03/08/2023	12.17	Put	Bond Future	2,871.4300	2.8714	3,216.2900	3.2163	12.010	0	0	0
2023/01/16	2044	02/11/2023	11.57	Call	Bond Future	5,257.6200	5.2576	4,653.8400	4.6538	(11.484)	0	0	0
2023/01/16	2044	02/11/2023	11.57	Put	Bond Future	5,219.8500	5.2199	5,733.2000	5.7332	9.835	0	0	0
2023/01/16	2044	02/11/2023			Bond Future	11.5640	80.4919	11.7420	79.3748	1.539	0.0000	0.0000	0
2023/01/16	2044	02/11/2023	11.55	Call	Bond Future	5,190.5600	5.1906	4,591.2100	4.5912	(11.547)	0	0	0
2023/01/16	2044	02/11/2023	11.55	Put	Bond Future	5,279.8800	5.2799	5,797.6600	5.7977	9.807	0	0	0
2023/01/16	2044	02/11/2023	11.56	Call	Bond Future	5,223.9100	5.2239	4,622.3400	4.6223	(11.516)	0	0	0
2023/01/16	2044	02/11/2023	11.56	Put	Bond Future	5,249.6400	5.2496	5,765.2000	5.7652	9.821	0	0	0
2023/01/16	2044	01/02/2024	12.29	Call	Bond Future	7,923.7100	7.9237	7,192.2100	7.1922	(9.232)	0	0	0
2023/01/16	2044	01/02/2024	12.29	Put	Bond Future	4,200.2800	4.2003	4,608.1100	4.6081	9.710	0	0	0
2023/01/16	2044	01/02/2024			Bond Future	11.6694	77.7162	11.8540	76.5769	1.581	0.0000	0.0000	0
2023/01/16	2044	01/02/2024	12.27	Call	Bond Future	7,851.3100	7.8513	7,123.2000	7.1232	(9.274)	0	0	0
2023/01/16	2044	01/02/2024	12.27	Put	Bond Future	4,243.2200	4.2432	4,654.4400	4.6544	9.691	0	0	0
2023/01/16	2044	01/02/2024	12.28	Call	Bond Future	7,887.4900	7.8875	7,157.6900	7.1577	(9.253)	0	0	0
2023/01/16	2044	01/02/2024	12.28	Put	Bond Future	4,221.6900	4.2217	4,631.2200	4.6312	9.701	0	0	0
2023/01/16	2046	02/02/2023			Bond Future	116.6799	116.6799	116.6848	116.6848	0.004	0.0000	0.0000	8,854
2023/01/16	2046	04/05/2023			Bond Future	116.9325	116.9325	116.9366	116.9366	0.004	0.0000	0.0000	10,850
2023/01/16	2046	03/08/2023			Bond Future	119.3011	119.3011	119.3050	119.3050	0.003	0.0000	0.0000	0
2023/01/16	2046	02/11/2023			Bond Future	119.6235	119.6235	119.6276	119.6276	0.003	0.0000	0.0000	0
2023/01/16	2046	01/02/2024			Bond Future	122.0360	122.0360	122.0403	122.0403	0.004	0.0000	0.0000	0
2023/01/16	2050	02/02/2023			Bond Future	117.4990	117.4990	117.4830	117.4830	(0.014)	0.0000	0.0000	4,161
2023/01/16	2050	04/05/2023			Bond Future	119.8031	119.8031	119.7858	119.7858	(0.014)	0.0000	0.0000	9,967
2023/01/16	2050	03/08/2023			Bond Future	120.0494	120.0494	120.0313	120.0313	(0.015)	0.0000	0.0000	0
2023/01/16	2050	02/11/2023			Bond Future	122.4756	122.4756	122.4572	122.4572	(0.015)	0.0000	0.0000	0
2023/01/16	2050	01/02/2024			Bond Future	122.7028	122.7028	122.6844	122.6844	(0.015)	0.0000	0.0000	0
2023/01/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	AL37	02/02/2023			Index Future	870.1620	870.1620	869.1480	869.1480	(0.117)	0.0000	0.0000	0
2023/01/16	AL37	04/05/2023			Index Future	887.0100	887.0100	885.9550	885.9550	(0.119)	0.0000	0.0000	0
2023/01/16	AL37	03/08/2023			Index Future	904.7640	904.7640	903.6820	903.6820	(0.120)	0.0000	0.0000	0
2023/01/16	AL37	02/11/2023			Index Future	922.8450	922.8450	921.7420	921.7420	(0.120)	0.0000	0.0000	0
2023/01/16	AL37	01/02/2024			Index Future	941.2630	941.2630	940.1420	940.1420	(0.119)	0.0000	0.0000	0
2023/01/16	AL7T	02/02/2023			Index Future	1,012.4320	1,012.4320	1,007.7880	1,007.7880	(0.459)	0.0000	0.0000	0
2023/01/16	AL7T	04/05/2023			Index Future	1,032.0360	1,032.0360	1,027.2760	1,027.2760	(0.461)	0.0000	0.0000	0
2023/01/16	AL7T	03/08/2023			Index Future	1,052.6920	1,052.6920	1,047.8310	1,047.8310	(0.462)	0.0000	0.0000	0
2023/01/16	AL7T	02/11/2023			Index Future	1,073.7290	1,073.7290	1,068.7720	1,068.7720	(0.462)	0.0000	0.0000	0
2023/01/16	AL7T	01/02/2024			Index Future	1,095.1580	1,095.1580	1,090.1070	1,090.1070	(0.461)	0.0000	0.0000	0
2023/01/16	ALBI	02/02/2023			Index Future	884.5130	884.5130	878.0560	878.0560	(0.730)	0.0000	0.0000	111
2023/01/16	ALBI	04/05/2023			Index Future	901.6400	901.6400	895.0350	895.0350	(0.733)	0.0000	0.0000	17
2023/01/16	ALBI	03/08/2023			Index Future	919.6870	919.6870	912.9440	912.9440	(0.733)	0.0000	0.0000	0
2023/01/16	ALBI	02/11/2023			Index Future	938.0650	938.0650	931.1890	931.1890	(0.733)	0.0000	0.0000	0
2023/01/16	ALBI	01/02/2024			Index Future	956.7870	956.7870	949.7780	949.7780	(0.733)	0.0000	0.0000	0
2023/01/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/16	ES33	02/02/2023			Bond Future	11.8974	76.8838	12.0367	76.2149	1.171	0.0000	0.0000	350
2023/01/16	ES33	04/05/2023			Bond Future	12.0476	74.5974	12.1929	73.9148	1.206	0.0000	0.0000	0
2023/01/16	ES33	03/08/2023			Bond Future	12.1932	76.1087	12.3447	75.4120	1.242	0.0000	0.0000	0
2023/01/16	ES33	02/11/2023			Bond Future	12.3503	73.8524	12.5083	73.1417	1.279	0.0000	0.0000	0
2023/01/16	ES33	01/02/2024			Bond Future	12.5204	75.3408	12.6853	74.6158	1.318	0.0000	0.0000	0
2023/01/16	ES42	02/02/2023			Bond Future	12.2077	75.1667	12.3623	74.2963	1.267	0.0000	0.0000	4,195
2023/01/16	ES42	04/05/2023			Bond Future	12.3459	72.3780	12.5068	71.4899	1.303	0.0000	0.0000	0
2023/01/16	ES42	03/08/2023			Bond Future	12.4765	73.8447	12.6437	72.9385	1.340	0.0000	0.0000	0
2023/01/16	ES42	02/11/2023			Bond Future	12.6163	71.0746	12.7902	70.1501	1.378	0.0000	0.0000	0
2023/01/16	ES42	01/02/2024			Bond Future	12.7598	72.5062	12.9405	71.5632	1.417	0.0000	0.0000	0
2023/01/16	GOVI	02/02/2023	850.82	Call	GOVI	213,850.0000	21.3850	150,610.0000	15.0610	(29.572)	0	0	0
2023/01/16	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GOVI	02/02/2023	850.83	Call	GOVI	213,750.0000	21.3750	150,510.0000	15.0510	(29.586)	0	0	0
2023/01/16	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GOVI	02/02/2023			GOVI	872.2050	872.2050	865.8810	865.8810	(0.725)	0.0000	0.0000	846
2023/01/16	GOVI	02/02/2023	850.84	Call	GOVI	213,650.0000	21.3650	150,410.0000	15.0410	(29.600)	0	0	0

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2023/01/16	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GOVI	04/05/2023	852.86	Call	GOVI	362,330.0000	36.2330	297,650.0000	29.7650	(17.851)	0	0	0
2023/01/16	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GOVI	04/05/2023	852.87	Call	GOVI	362,230.0000	36.2230	297,550.0000	29.7550	(17.856)	0	0	0
2023/01/16	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GOVI	04/05/2023			GOVI	889.0930	889.0930	882.6250	882.6250	(0.727)	0.0000	0.0000	0
2023/01/16	GOVI	04/05/2023	852.88	Call	GOVI	362,130.0000	36.2130	297,450.0000	29.7450	(17.861)	0	0	0
2023/01/16	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GOVI	03/08/2023	837.21	Call	GOVI	696,780.0000	69.6780	630,750.0000	63.0750	(9.476)	0	0	0
2023/01/16	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GOVI	03/08/2023	837.22	Call	GOVI	696,680.0000	69.6680	630,650.0000	63.0650	(9.478)	0	0	0
2023/01/16	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GOVI	03/08/2023			GOVI	906.8880	906.8880	900.2850	900.2850	(0.728)	0.0000	0.0000	0
2023/01/16	GOVI	03/08/2023	837.23	Call	GOVI	696,580.0000	69.6580	630,550.0000	63.0550	(9.479)	0	0	0
2023/01/16	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GOVI	02/11/2023	885.82	Call	GOVI	391,920.0000	39.1920	324,580.0000	32.4580	(17.182)	0	0	0
2023/01/16	GOVI	02/11/2023			GOVI	925.0120	925.0120	918.2780	918.2780	(0.728)	0.0000	0.0000	0
2023/01/16	GOVI	02/11/2023	885.80	Call	GOVI	392,120.0000	39.2120	324,780.0000	32.4780	(17.173)	0	0	0
2023/01/16	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GOVI	02/11/2023	885.81	Call	GOVI	392,020.0000	39.2020	324,680.0000	32.4680	(17.178)	0	0	0
2023/01/16	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GOVI	01/02/2024	880.00	Call	GOVI	634,730.0000	63.4730	566,080.0000	56.6080	(10.816)	0	0	0
2023/01/16	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GOVI	01/02/2024			GOVI	943.4730	943.4730	936.6080	936.6080	(0.728)	0.0000	0.0000	0
2023/01/16	GOVI	01/02/2024	879.98	Call	GOVI	634,930.0000	63.4930	566,280.0000	56.6280	(10.812)	0	0	0
2023/01/16	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GOVI	01/02/2024	879.99	Call	GOVI	634,830.0000	63.4830	566,180.0000	56.6180	(10.814)	0	0	0
2023/01/16	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/16	IGOV	02/02/2023			Index Future	328.9820	328.9820	328.8540	328.8540	(0.039)	0.0000	0.0000	640
2023/01/16	IGOV	04/05/2023			Index Future	335.4330	335.4330	335.2950	335.2950	(0.041)	0.0000	0.0000	16
2023/01/16	IGOV	03/08/2023			Index Future	342.2270	342.2270	342.0830	342.0830	(0.042)	0.0000	0.0000	0
2023/01/16	IGOV	02/11/2023			Index Future	349.1440	349.1440	348.9980	348.9980	(0.042)	0.0000	0.0000	0
2023/01/16	IGOV	01/02/2024			Index Future	356.1890	356.1890	356.0410	356.0410	(0.042)	0.0000	0.0000	0
2023/01/16	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/16	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0

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2023/01/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/01/16	JBAF	18/01/2023			Jibar Tradeable Future	7.3150	92.6850	7.3050	92.6950	(0.137)	0.0000	0.0000	0
2023/01/16	JBAF	15/02/2023			Jibar Tradeable Future	7.5650	92.4350	7.5700	92.4300	0.066	0.0000	0.0000	0
2023/01/16	JBAF	15/03/2023			Jibar Tradeable Future	7.5800	92.4200	7.5950	92.4050	0.198	0.0000	0.0000	0
2023/01/16	JBAF	19/04/2023			Jibar Tradeable Future	7.6650	92.3350	7.7100	92.2900	0.587	0.0000	0.0000	0
2023/01/16	JBAF	17/05/2023			Jibar Tradeable Future	7.6650	92.3350	7.7100	92.2900	0.587	0.0000	0.0000	0
2023/01/16	JBAF	21/06/2023			Jibar Tradeable Future	7.6700	92.3300	7.7350	92.2650	0.847	0.0000	0.0000	0
2023/01/16	JBAF	20/09/2023			Jibar Tradeable Future	7.6100	92.3900	7.6600	92.3400	0.657	0.0000	0.0000	75
2023/01/16	JBAF	20/12/2023			Jibar Tradeable Future	7.3300	92.6700	7.3650	92.6350	0.477	0.0000	0.0000	272
2023/01/16	JBAF	20/03/2024			Jibar Tradeable Future	7.1850	92.8150	7.2850	92.7150	1.392	0.0000	0.0000	0
2023/01/16	JBAF	19/06/2024			Jibar Tradeable Future	7.1150	92.8850	7.2100	92.7900	1.335	0.0000	0.0000	0
2023/01/16	JBAF	18/09/2024			Jibar Tradeable Future	7.0600	92.9400	7.1900	92.8100	1.841	0.0000	0.0000	68
2023/01/16	JBAF	18/12/2024			Jibar Tradeable Future	7.1900	92.8100	7.2850	92.7150	1.321	0.0000	0.0000	0
2023/01/16	R035	02/02/2023	13.22	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	976
2023/01/16	R035	02/02/2023	11.94	Call	Bond Future	5,788.7200	5.7887	4,999.1900	4.9992	(13.639)	0	0	0
2023/01/16	R035	02/02/2023	9.89	Put	Bond Future	6,533.0200	6.5330	7,325.5600	7.3256	12.131	0	0	0
2023/01/16	R035	02/02/2023	9.89	Call	Bond Future	7.1100	0.0071	1.1400	0.0011	(83.966)	0	0	388
2023/01/16	R035	02/02/2023	9.85	Call	Bond Future	5.1700	0.0052	0.7600	0.0008	(85.300)	0	0	0
2023/01/16	R035	02/02/2023	9.81	Put	Bond Future	7,060.5100	7.0605	7,855.8000	7.8558	11.264	0	0	0
2023/01/16	R035	02/02/2023	9.81	Call	Bond Future	3.7200	0.0037	0.5000	0.0005	(86.559)	0	0	582
2023/01/16	R035	02/02/2023	10.64	Put	Bond Future	2,214.4900	2.2145	2,772.9500	2.7730	25.218	0	0	0
2023/01/16	R035	02/02/2023	10.60	Put	Bond Future	2,394.9700	2.3950	2,979.5100	2.9795	24.407	0	0	0
2023/01/16	R035	02/02/2023	10.60	Call	Bond Future	401.1700	0.4012	187.2000	0.1872	(53.336)	0	0	0
2023/01/16	R035	02/02/2023	10.30	Put	Bond Future	3,971.7700	3.9718	4,701.5200	4.7015	18.373	0	0	0
2023/01/16	R035	02/02/2023	10.66	Put	Bond Future	2,127.1800	2.1272	2,672.1900	2.6722	25.621	0	0	582
2023/01/16	R035	02/02/2023	10.66	Call	Bond Future	502.0600	0.5021	248.5600	0.2486	(50.492)	0	0	0
2023/01/16	R035	02/02/2023	10.88	Put	Bond Future	1,305.9300	1.3059	1,692.5800	1.6926	29.607	0	0	0
2023/01/16	R035	02/02/2023	10.88	Call	Bond Future	1,014.2500	1.0142	602.3900	0.6024	(40.607)	0	0	0
2023/01/16	R035	02/02/2023			Bond Future	10.9288	90.3273	11.0635	89.5288	1.232	0.0000	0.0000	112,524
2023/01/16	R035	02/02/2023	13.22	Call	Bond Future	12,265.4900	12.2655	11,466.9600	11.4670	(6.510)	0	0	0
2023/01/16	R035	02/02/2023	11.98	Put	Bond Future	35.0100	0.0350	42.2100	0.0422	20.566	0	0	388
2023/01/16	R035	02/02/2023	11.98	Call	Bond Future	5,998.5600	5.9986	5,207.2500	5.2073	(13.192)	0	0	0
2023/01/16	R035	02/02/2023	11.94	Put	Bond Future	41.1600	0.0412	50.1400	0.0501	21.817	0	0	0
2023/01/16	R035	02/02/2023	9.85	Put	Bond Future	6,796.0000	6.7960	7,590.1000	7.5901	11.685	0	0	0
2023/01/16	R035	02/02/2023	10.64	Call	Bond Future	466.7200	0.4667	226.6700	0.2267	(51.433)	0	0	388
2023/01/16	R035	02/02/2023	10.30	Call	Bond Future	101.6200	0.1016	32.8600	0.0329	(67.664)	0	0	976
2023/01/16	R035	02/02/2023	10.87	Put	Bond Future	1,337.7000	1.3377	1,731.6400	1.7316	29.449	0	0	0
2023/01/16	R035	02/02/2023	10.87	Call	Bond Future	986.0300	0.9860	581.4600	0.5815	(41.030)	0	0	0
2023/01/16	R035	02/02/2023	10.86	Put	Bond Future	1,369.9200	1.3699	1,771.1800	1.7712	29.291	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
2023/01/16	R035	02/02/2023	10.86	Call	Bond Future	958.2000	0.9582	560.9500	0.5609	(41.458)	0	0	0
2023/01/16	R035	02/02/2023	11.06	Put	Bond Future	822.9800	0.8230	1,085.1800	1.0852	31.860	0	0	582
2023/01/16	R035	02/02/2023	11.06	Call	Bond Future	1,601.1700	1.6012	1,064.8600	1.0649	(33.495)	0	0	0
2023/01/16	R035	02/02/2023	11.05	Put	Bond Future	845.5900	0.8456	1,114.2100	1.1142	31.767	0	0	0
2023/01/16	R035	02/02/2023	11.05	Call	Bond Future	1,564.8300	1.5648	1,034.9400	1.0349	(33.862)	0	0	976
2023/01/16	R035	04/05/2023	13.18	Call	Bond Future	11,642.1000	11.6421	10,874.3100	10.8743	(6.595)	0	0	0
2023/01/16	R035	04/05/2023	13.18	Put	Bond Future	295.0600	0.2951	342.0600	0.3421	15.929	0	0	491
2023/01/16	R035	04/05/2023	11.22	Put	Bond Future	2,445.8400	2.4458	2,771.1700	2.7712	13.301	0	0	0
2023/01/16	R035	04/05/2023	12.46	Call	Bond Future	8,467.4800	8.4675	7,757.1000	7.7571	(8.390)	0	0	0
2023/01/16	R035	04/05/2023	12.46	Put	Bond Future	681.5700	0.6816	785.9800	0.7860	15.319	0	0	388
2023/01/16	R035	04/05/2023	11.17	Call	Bond Future	3,334.6900	3.3347	2,857.9900	2.8580	(14.295)	0	0	491
2023/01/16	R035	04/05/2023	11.20	Call	Bond Future	3,434.5600	3.4346	2,950.1700	2.9502	(14.103)	0	0	0
2023/01/16	R035	04/05/2023	11.21	Call	Bond Future	3,468.2600	3.4683	2,981.3300	2.9813	(14.040)	0	0	0
2023/01/16	R035	04/05/2023	10.60	Call	Bond Future	1,718.3400	1.7183	1,399.3400	1.3993	(18.564)	0	0	388
2023/01/16	R035	04/05/2023	10.60	Put	Bond Future	4,338.1700	4.3382	4,833.9600	4.8340	11.429	0	0	0
2023/01/16	R035	04/05/2023			Bond Future	11.0381	87.5733	11.1782	86.7585	1.269	0.0000	0.0000	138,370
2023/01/16	R035	04/05/2023	11.22	Call	Bond Future	3,501.9200	3.5019	3,012.4600	3.0125	(13.977)	0	0	0
2023/01/16	R035	04/05/2023	11.80	Call	Bond Future	5,671.3000	5.6713	5,055.2200	5.0552	(10.863)	0	0	0
2023/01/16	R035	04/05/2023	11.80	Put	Bond Future	1,368.6300	1.3686	1,567.3400	1.5673	14.519	0	0	1,035
2023/01/16	R035	04/05/2023	11.17	Put	Bond Future	2,567.0000	2.5670	2,905.0900	2.9051	13.171	0	0	0
2023/01/16	R035	04/05/2023	11.20	Put	Bond Future	2,493.6700	2.4937	2,824.0700	2.8241	13.250	0	0	0
2023/01/16	R035	04/05/2023	11.21	Put	Bond Future	2,469.7500	2.4697	2,797.6100	2.7976	13.275	0	0	0
2023/01/16	R035	04/05/2023	9.85	Call	Bond Future	522.2300	0.5222	389.0300	0.3890	(25.506)	0	0	388
2023/01/16	R035	04/05/2023	9.85	Put	Bond Future	7,893.4800	7.8935	8,575.0700	8.5751	8.635	0	0	0
2023/01/16	R035	04/05/2023	10.42	Call	Bond Future	1,334.3600	1.3344	1,065.6800	1.0657	(20.135)	0	0	491
2023/01/16	R035	04/05/2023	10.42	Put	Bond Future	5,063.2000	5.0632	5,609.3100	5.6093	10.786	0	0	0
2023/01/16	R035	03/08/2023	12.00	Call	Bond Future	6,929.9000	6.9299	6,333.6300	6.3336	(8.604)	0	0	0
2023/01/16	R035	03/08/2023	12.00	Put	Bond Future	2,198.5400	2.1985	2,433.4900	2.4335	10.687	0	0	0
2023/01/16	R035	03/08/2023			Bond Future	11.1428	89.3264	11.2885	88.4952	1.307	0.0000	0.0000	0
2023/01/16	R035	03/08/2023	11.98	Call	Bond Future	6,854.8900	6.8549	6,261.4900	6.2615	(8.657)	0	0	0
2023/01/16	R035	03/08/2023	11.98	Put	Bond Future	2,229.6400	2.2296	2,467.4600	2.4675	10.666	0	0	0
2023/01/16	R035	03/08/2023	11.99	Call	Bond Future	6,892.4800	6.8925	6,297.6400	6.2976	(8.630)	0	0	0
2023/01/16	R035	03/08/2023	11.99	Put	Bond Future	2,214.1500	2.2141	2,450.5300	2.4505	10.676	0	0	0
2023/01/16	R035	02/11/2023	11.41	Call	Bond Future	4,988.3600	4.9884	4,506.1700	4.5062	(9.666)	0	0	0
2023/01/16	R035	02/11/2023	11.41	Put	Bond Future	4,134.2000	4.1342	4,499.8400	4.4998	8.844	0	0	0
2023/01/16	R035	02/11/2023	11.42	Call	Bond Future	5,019.4200	5.0194	4,535.5700	4.5356	(9.640)	0	0	0
2023/01/16	R035	02/11/2023	11.42	Put	Bond Future	4,109.7500	4.1098	4,473.7300	4.4737	8.856	0	0	0
2023/01/16	R035	02/11/2023			Bond Future	11.2573	86.6072	11.4089	85.7594	1.346	0.0000	0.0000	123
2023/01/16	R035	02/11/2023	11.43	Call	Bond Future	5,050.5700	5.0506	4,565.0600	4.5651	(9.613)	0	0	0
2023/01/16	R035	02/11/2023	11.43	Put	Bond Future	4,085.4300	4.0854	4,447.7500	4.4477	8.869	0	0	0
2023/01/16	R035	01/02/2024	12.18	Put	Bond Future	3,277.3300	3.2773	3,564.9900	3.5650	8.777	0	0	0
2023/01/16	R035	01/02/2024	12.19	Call	Bond Future	7,558.3400	7.5583	6,980.1500	6.9801	(7.650)	0	0	0
2023/01/16	R035	01/02/2024	12.19	Put	Bond Future	3,260.2300	3.2602	3,546.6400	3.5466	8.785	0	0	0
2023/01/16	R035	01/02/2024			Bond Future	11.3818	88.3340	11.5397	87.4694	1.387	0.0000	0.0000	0
2023/01/16	R035	01/02/2024	12.20	Call	Bond Future	7,592.5600	7.5926	7,013.1200	7.0131	(7.632)	0	0	0
2023/01/16	R035	01/02/2024	12.20	Put	Bond Future	3,243.2200	3.2432	3,528.3800	3.5284	8.792	0	0	0
2023/01/16	R035	01/02/2024	12.18	Call	Bond Future	7,524.1500	7.5241	6,947.2100	6.9472	(7.668)	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
2023/01/16	R186	02/02/2023	8.33	Put	Bond Future	357.7800	0.3578	376.7300	0.3767	5.297	0	0	0
2023/01/16	R186	02/02/2023	8.33	Call	Bond Future	664.1700	0.6642	547.3800	0.5474	(17.584)	0	0	0
2023/01/16	R186	02/02/2023	8.32	Put	Bond Future	370.1100	0.3701	390.4700	0.3905	5.501	0	0	0
2023/01/16	R186	02/02/2023	8.32	Call	Bond Future	642.5600	0.6426	527.1800	0.5272	(17.956)	0	0	0
2023/01/16	R186	02/02/2023			Bond Future	8.2399	108.7224	8.2798	108.5867	0.484	0.0000	0.0000	57,099
2023/01/16	R186	02/02/2023	8.34	Put	Bond Future	345.6800	0.3457	363.2800	0.3633	5.091	0	0	0
2023/01/16	R186	02/02/2023	8.34	Call	Bond Future	686.0000	0.6860	567.8600	0.5679	(17.222)	0	0	0
2023/01/16	R186	04/05/2023	8.84	Call	Bond Future	2,330.0700	2.3301	2,215.8200	2.2158	(4.903)	0	0	0
2023/01/16	R186	04/05/2023	8.83	Put	Bond Future	545.8600	0.5459	571.2800	0.5713	4.657	0	0	0
2023/01/16	R186	04/05/2023			Bond Future	8.2748	110.8276	8.3183	110.6883	0.526	0.0000	0.0000	38,853
2023/01/16	R186	04/05/2023	8.84	Put	Bond Future	537.8700	0.5379	562.9000	0.5629	4.654	0	0	0
2023/01/16	R186	04/05/2023	8.36	Call	Bond Future	0.0000	0.0000	1,242.9600	1.2430	100.000	0	0	200
2023/01/16	R186	04/05/2023	8.36	Put	Bond Future	0.0000	0.0000	1,109.5400	1.1095	100.000	0	0	200
2023/01/16	R186	04/05/2023	8.82	Call	Bond Future	2,283.3900	2.2834	2,169.9400	2.1699	(4.968)	0	0	0
2023/01/16	R186	04/05/2023	8.82	Put	Bond Future	553.9500	0.5540	579.7800	0.5798	4.663	0	0	0
2023/01/16	R186	04/05/2023	8.83	Call	Bond Future	2,306.6900	2.3067	2,192.8300	2.1928	(4.936)	0	0	0
2023/01/16	R186	03/08/2023	9.73	Put	Bond Future	355.8300	0.3558	370.5300	0.3705	4.131	0	0	0
2023/01/16	R186	03/08/2023	9.74	Call	Bond Future	4,601.3600	4.6014	4,473.6200	4.4736	(2.776)	0	0	0
2023/01/16	R186	03/08/2023	9.74	Put	Bond Future	352.3000	0.3523	366.8400	0.3668	4.127	0	0	0
2023/01/16	R186	03/08/2023			Bond Future	8.2891	107.7411	8.3365	107.5988	0.572	0.0000	0.0000	0
2023/01/16	R186	03/08/2023	9.75	Call	Bond Future	4,626.2100	4.6262	4,498.3000	4.4983	(2.765)	0	0	0
2023/01/16	R186	03/08/2023	9.75	Put	Bond Future	348.6100	0.3486	362.9800	0.3630	4.122	0	0	0
2023/01/16	R186	03/08/2023	9.73	Call	Bond Future	4,576.3400	4.5763	4,448.7600	4.4488	(2.788)	0	0	0
2023/01/16	R186	02/11/2023	9.40	Call	Bond Future	3,785.4400	3.7854	3,670.2800	3.6703	(3.042)	0	0	0
2023/01/16	R186	02/11/2023	9.40	Put	Bond Future	773.5800	0.7736	803.5000	0.8035	3.868	0	0	0
2023/01/16	R186	02/11/2023	9.15	Call	Bond Future	3,267.2000	3.2672	3,158.1100	3.1581	(3.339)	0	0	1,715
2023/01/16	R186	02/11/2023			Bond Future	8.3053	109.8936	8.3571	109.7486	0.624	0.0000	0.0000	1,257
2023/01/16	R186	02/11/2023	9.39	Call	Bond Future	3,764.2100	3.7642	3,649.2800	3.6493	(3.053)	0	0	0
2023/01/16	R186	02/11/2023	9.39	Put	Bond Future	779.3700	0.7794	809.5200	0.8095	3.869	0	0	0
2023/01/16	R186	02/11/2023	10.42	Call	Bond Future	6,063.0400	6.0630	5,931.0500	5.9311	(2.177)	0	0	0
2023/01/16	R186	02/11/2023	10.42	Put	Bond Future	341.1900	0.3412	354.2800	0.3543	3.837	0	0	1,715
2023/01/16	R186	02/11/2023	9.15	Put	Bond Future	933.5800	0.9336	969.5700	0.9696	3.855	0	0	0
2023/01/16	R186	02/11/2023	9.38	Call	Bond Future	3,743.0200	3.7430	3,628.3100	3.6283	(3.065)	0	0	0
2023/01/16	R186	02/11/2023	9.38	Put	Bond Future	785.2100	0.7852	815.5800	0.8156	3.868	0	0	0
2023/01/16	R186	01/02/2024	9.50	Call	Bond Future	3,845.9300	3.8459	3,731.7500	3.7318	(2.969)	0	0	0
2023/01/16	R186	01/02/2024	9.51	Call	Bond Future	3,865.3200	3.8653	3,750.9200	3.7509	(2.960)	0	0	0
2023/01/16	R186	01/02/2024	9.52	Put	Bond Future	842.5200	0.8425	875.7300	0.8757	3.942	0	0	0
2023/01/16	R186	01/02/2024			Bond Future	8.3261	106.7804	8.3831	106.6326	0.684	0.0000	0.0000	0
2023/01/16	R186	01/02/2024	9.50	Put	Bond Future	853.4100	0.8534	887.0400	0.8870	3.941	0	0	0
2023/01/16	R186	01/02/2024	9.51	Put	Bond Future	847.7700	0.8478	881.1800	0.8812	3.941	0	0	0
2023/01/16	R186	01/02/2024	9.52	Call	Bond Future	3,885.0900	3.8851	3,770.4900	3.7705	(2.950)	0	0	0
2023/01/16	R197	02/02/2023			Bond Future	328.7728	328.7728	328.9069	328.9069	0.041	0.0000	0.0000	977
2023/01/16	R197	04/05/2023			Bond Future	335.2201	335.2201	335.3541	335.3541	0.040	0.0000	0.0000	0
2023/01/16	R197	03/08/2023			Bond Future	332.9446	332.9446	333.0806	333.0806	0.041	0.0000	0.0000	0
2023/01/16	R197	02/11/2023			Bond Future	339.6732	339.6732	339.8122	339.8122	0.041	0.0000	0.0000	0
2023/01/16	R202	02/02/2023			Bond Future	251.5299	251.5299	251.5401	251.5401	0.004	0.0000	0.0000	1,515

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
2023/01/16	R202	04/05/2023			Bond Future	256.4625	256.4625	256.4706	256.4706	0.003	0.0000	0.0000	4,448
2023/01/16	R202	03/08/2023			Bond Future	256.8418	256.8418	256.8498	256.8498	0.003	0.0000	0.0000	0
2023/01/16	R202	02/11/2023			Bond Future	262.0327	262.0327	262.0408	262.0408	0.003	0.0000	0.0000	0
2023/01/16	R202	01/02/2024			Bond Future	262.3624	262.3624	262.3710	262.3710	0.003	0.0000	0.0000	0
2023/01/16	R209	02/02/2023	10.80	Put	Bond Future	1,406.0400	1.4060	1,858.8600	1.8589	32.205	0	0	0
2023/01/16	R209	02/02/2023	10.79	Call	Bond Future	670.3800	0.6704	348.9200	0.3489	(47.952)	0	0	0
2023/01/16	R209	02/02/2023	10.78	Call	Bond Future	649.5600	0.6496	335.1300	0.3351	(48.407)	0	0	0
2023/01/16	R209	02/02/2023			Bond Future	10.9349	69.9445	11.0848	69.1632	1.370	0.0000	0.0000	14,349
2023/01/16	R209	02/02/2023	10.80	Call	Bond Future	691.6700	0.6917	363.1600	0.3632	(47.495)	0	0	0
2023/01/16	R209	02/02/2023	10.79	Put	Bond Future	1,438.1100	1.4381	1,897.9800	1.8980	31.977	0	0	0
2023/01/16	R209	02/02/2023	10.78	Put	Bond Future	1,470.7200	1.4707	1,937.6200	1.9376	31.746	0	0	0
2023/01/16	R209	04/05/2023	11.50	Put	Bond Future	1,621.6900	1.6217	1,877.8900	1.8779	15.798	0	0	0
2023/01/16	R209	04/05/2023	11.09	Call	Bond Future	2,716.0700	2.7161	2,273.4300	2.2734	(16.297)	0	0	0
2023/01/16	R209	04/05/2023	11.09	Put	Bond Future	2,430.0900	2.4301	2,784.5000	2.7845	14.584	0	0	0
2023/01/16	R209	04/05/2023	11.10	Call	Bond Future	2,744.1900	2.7442	2,298.9600	2.2990	(16.224)	0	0	0
2023/01/16	R209	04/05/2023	11.10	Put	Bond Future	2,406.7800	2.4068	2,758.6000	2.7586	14.618	0	0	0
2023/01/16	R209	04/05/2023	10.00	Call	Bond Future	593.9800	0.5940	437.6800	0.4377	(26.314)	0	0	500
2023/01/16	R209	04/05/2023	10.00	Put	Bond Future	6,256.5300	6.2565	6,897.2800	6.8973	10.241	0	0	0
2023/01/16	R209	04/05/2023	10.50	Call	Bond Future	1,323.0800	1.3231	1,042.0100	1.0420	(21.244)	0	0	2,500
2023/01/16	R209	04/05/2023	10.50	Put	Bond Future	4,170.4100	4.1704	4,686.3900	4.6864	12.372	0	0	0
2023/01/16	R209	04/05/2023			Bond Future	11.0346	68.1475	11.1899	67.3504	1.407	0.0000	0.0000	15,448
2023/01/16	R209	04/05/2023	11.50	Call	Bond Future	3,971.8500	3.9719	3,431.0000	3.4310	(13.617)	0	0	1,000
2023/01/16	R209	04/05/2023	12.50	Call	Bond Future	7,591.4500	7.5914	6,894.2000	6.8942	(9.185)	0	0	0
2023/01/16	R209	04/05/2023	12.50	Put	Bond Future	566.1500	0.5662	665.9500	0.6659	17.628	0	0	8,500
2023/01/16	R209	04/05/2023	11.11	Call	Bond Future	2,772.5800	2.7726	2,324.7600	2.3248	(16.152)	0	0	0
2023/01/16	R209	04/05/2023	11.11	Put	Bond Future	2,383.8100	2.3838	2,733.0400	2.7330	14.650	0	0	0
2023/01/16	R209	04/05/2023	11.00	Call	Bond Future	2,468.5000	2.4685	2,049.6100	2.0496	(16.969)	0	0	2,500
2023/01/16	R209	04/05/2023	11.00	Put	Bond Future	2,647.8000	2.6478	3,025.9600	3.0260	14.282	0	0	6,250
2023/01/16	R209	03/08/2023	11.94	Call	Bond Future	5,955.1600	5.9552	5,379.3000	5.3793	(9.670)	0	0	0
2023/01/16	R209	03/08/2023	11.95	Put	Bond Future	1,971.6000	1.9716	2,207.4600	2.2075	11.963	0	0	0
2023/01/16	R209	03/08/2023	11.93	Call	Bond Future	5,922.2900	5.9223	5,347.8600	5.3479	(9.699)	0	0	0
2023/01/16	R209	03/08/2023			Bond Future	11.1282	69.5119	11.2890	68.6988	1.445	0.0000	0.0000	0
2023/01/16	R209	03/08/2023	11.94	Put	Bond Future	1,985.7000	1.9857	2,223.0000	2.2230	11.950	0	0	0
2023/01/16	R209	03/08/2023	11.95	Call	Bond Future	5,987.8900	5.9879	5,410.5900	5.4106	(9.641)	0	0	0
2023/01/16	R209	03/08/2023	11.93	Put	Bond Future	1,999.7200	1.9997	2,238.4500	2.2384	11.938	0	0	0
2023/01/16	R209	02/11/2023	11.34	Call	Bond Future	4,294.4300	4.2944	3,829.8500	3.8299	(10.818)	0	0	0
2023/01/16	R209	02/11/2023	11.34	Put	Bond Future	3,730.5400	3.7305	4,095.3200	4.0953	9.778	0	0	0
2023/01/16	R209	02/11/2023	11.33	Call	Bond Future	4,267.1300	4.2671	3,804.2100	3.8042	(10.849)	0	0	0
2023/01/16	R209	02/11/2023	11.33	Put	Bond Future	3,752.9100	3.7529	4,119.3500	4.1194	9.764	0	0	0
2023/01/16	R209	02/11/2023			Bond Future	11.2271	67.7496	11.3936	66.9203	1.483	0.0000	0.0000	5,720
2023/01/16	R209	02/11/2023	11.35	Call	Bond Future	4,321.8100	4.3218	3,855.5700	3.8556	(10.788)	0	0	0
2023/01/16	R209	02/11/2023	11.35	Put	Bond Future	3,708.3000	3.7083	4,071.4200	4.0714	9.792	0	0	0
2023/01/16	R209	01/02/2024	12.13	Put	Bond Future	2,865.5700	2.8656	3,145.3900	3.1454	9.765	0	0	0
2023/01/16	R209	01/02/2024	12.14	Call	Bond Future	6,693.3300	6.6933	6,126.1000	6.1261	(8.475)	0	0	0
2023/01/16	R209	01/02/2024	12.14	Put	Bond Future	2,850.4300	2.8504	3,129.0200	3.1290	9.774	0	0	0
2023/01/16	R209	01/02/2024			Bond Future	11.3306	69.1003	11.5031	68.2545	1.523	0.0000	0.0000	0
2023/01/16	R209	01/02/2024	12.13	Call	Bond Future	6,662.8900	6.6629	6,096.8900	6.0969	(8.495)	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
2023/01/16	R209	01/02/2024	12.12	Call	Bond Future	6,632.7200	6.6327	6,067.9700	6.0680	(8.515)	0	0	0
2023/01/16	R209	01/02/2024	12.12	Put	Bond Future	2,881.0400	2.8810	3,162.1100	3.1621	9.756	0	0	0
2023/01/16	R210	02/02/2023			Bond Future	223.4099	223.4099	223.4153	223.4153	0.002	0.0000	0.0000	372
2023/01/16	R210	04/05/2023			Bond Future	224.7056	224.7056	224.7091	224.7091	0.002	0.0000	0.0000	72
2023/01/16	R210	03/08/2023			Bond Future	229.2569	229.2569	229.2601	229.2601	0.001	0.0000	0.0000	0
2023/01/16	R210	02/11/2023			Bond Future	230.7240	230.7240	230.7275	230.7275	0.001	0.0000	0.0000	0
2023/01/16	R210	01/02/2024			Bond Future	235.3776	235.3776	235.3815	235.3815	0.002	0.0000	0.0000	0
2023/01/16	R213	02/02/2023	12.20	Put	Bond Future	1.8300	0.0018	1.0900	0.0011	(40.437)	0	0	912
2023/01/16	R213	02/02/2023	12.20	Call	Bond Future	8,781.9600	8.7820	8,426.9300	8.4269	(4.043)	0	0	0
2023/01/16	R213	02/02/2023	10.43	Put	Bond Future	538.7200	0.5387	597.1600	0.5972	10.848	0	0	0
2023/01/16	R213	02/02/2023	10.35	Put	Bond Future	662.5500	0.6625	741.5400	0.7415	11.922	0	0	476
2023/01/16	R213	02/02/2023	10.35	Call	Bond Future	1,245.6300	1.2456	970.3300	0.9703	(22.101)	0	0	0
2023/01/16	R213	02/02/2023	10.01	Call	Bond Future	422.6700	0.4227	269.5600	0.2696	(36.224)	0	0	0
2023/01/16	R213	02/02/2023	10.23	Call	Bond Future	904.5700	0.9046	666.8100	0.6668	(26.284)	0	0	0
2023/01/16	R213	02/02/2023	10.22	Put	Bond Future	914.0100	0.9140	1,034.0400	1.0340	13.132	0	0	0
2023/01/16	R213	02/02/2023			Bond Future	10.2275	85.6544	10.3018	85.3001	0.727	0.0000	0.0000	20,519
2023/01/16	R213	02/02/2023	10.43	Call	Bond Future	1,499.6800	1.4997	1,203.8300	1.2038	(19.728)	0	0	912
2023/01/16	R213	02/02/2023	10.01	Put	Bond Future	1,470.5800	1.4706	1,671.7600	1.6718	13.680	0	0	476
2023/01/16	R213	02/02/2023	9.16	Put	Bond Future	5,309.2100	5.3092	5,663.3700	5.6634	6.671	0	0	0
2023/01/16	R213	02/02/2023	9.16	Call	Bond Future	0.1400	0.0001	0.0100	0.0000	(92.857)	0	0	476
2023/01/16	R213	02/02/2023	10.23	Put	Bond Future	892.4800	0.8925	1,009.0100	1.0090	13.057	0	0	0
2023/01/16	R213	02/02/2023	10.22	Call	Bond Future	878.2900	0.8783	644.0300	0.6440	(26.672)	0	0	0
2023/01/16	R213	02/02/2023	10.21	Put	Bond Future	936.0500	0.9361	1,059.6100	1.0596	13.200	0	0	0
2023/01/16	R213	02/02/2023	10.21	Call	Bond Future	852.4800	0.8525	621.7500	0.6217	(27.066)	0	0	0
2023/01/16	R213	04/05/2023	10.75	Call	Bond Future	3,443.3600	3.4434	3,184.3300	3.1843	(7.523)	0	0	0
2023/01/16	R213	04/05/2023	10.75	Put	Bond Future	1,506.6500	1.5066	1,609.5200	1.6095	6.828	0	0	0
2023/01/16	R213	04/05/2023			Bond Future	10.3286	83.7612	10.4064	83.3993	0.753	0.0000	0.0000	31,252
2023/01/16	R213	04/05/2023	10.74	Call	Bond Future	3,413.6500	3.4137	3,155.6200	3.1556	(7.559)	0	0	0
2023/01/16	R213	04/05/2023	10.74	Put	Bond Future	1,522.2300	1.5222	1,626.1000	1.6261	6.824	0	0	0
2023/01/16	R213	04/05/2023	10.73	Call	Bond Future	3,384.0600	3.3841	3,127.0200	3.1270	(7.596)	0	0	0
2023/01/16	R213	04/05/2023	10.73	Put	Bond Future	1,537.9500	1.5379	1,642.8100	1.6428	6.818	0	0	0
2023/01/16	R213	03/08/2023	11.62	Put	Bond Future	1,158.5500	1.1586	1,229.4000	1.2294	6.115	0	0	0
2023/01/16	R213	03/08/2023	11.63	Call	Bond Future	6,414.0500	6.4140	6,115.0500	6.1150	(4.662)	0	0	0
2023/01/16	R213	03/08/2023			Bond Future	10.4239	85.4380	10.5053	85.0687	0.781	0.0000	0.0000	0
2023/01/16	R213	03/08/2023	11.62	Call	Bond Future	6,381.3200	6.3813	6,082.8500	6.0828	(4.677)	0	0	0
2023/01/16	R213	03/08/2023	11.63	Put	Bond Future	1,149.4200	1.1494	1,219.7400	1.2197	6.118	0	0	0
2023/01/16	R213	03/08/2023	11.61	Call	Bond Future	6,348.6100	6.3486	6,050.6900	6.0507	(4.693)	0	0	0
2023/01/16	R213	03/08/2023	11.61	Put	Bond Future	1,167.7400	1.1677	1,239.1400	1.2391	6.114	0	0	0
2023/01/16	R213	02/11/2023	11.13	Call	Bond Future	4,875.6600	4.8757	4,621.2000	4.6212	(5.219)	0	0	0
2023/01/16	R213	02/11/2023	11.13	Put	Bond Future	2,275.8200	2.2758	2,398.0200	2.3980	5.369	0	0	0
2023/01/16	R213	02/11/2023			Bond Future	10.5316	83.5927	10.6168	83.2161	0.809	0.0000	0.0000	1,911
2023/01/16	R213	02/11/2023	11.12	Call	Bond Future	4,847.6600	4.8477	4,593.8800	4.5939	(5.235)	0	0	0
2023/01/16	R213	02/11/2023	11.12	Put	Bond Future	2,290.4100	2.2904	2,413.2900	2.4133	5.365	0	0	0
2023/01/16	R213	02/11/2023	11.11	Call	Bond Future	4,819.7100	4.8197	4,566.6100	4.5666	(5.251)	0	0	0
2023/01/16	R213	02/11/2023	11.11	Put	Bond Future	2,305.0800	2.3051	2,428.6400	2.4286	5.360	0	0	0
2023/01/16	R213	01/02/2024	11.71	Call	Bond Future	6,307.7600	6.3078	6,027.5400	6.0275	(4.442)	0	0	0

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2023/01/16	R213	01/02/2024	11.71	Put	Bond Future	1,899.4000	1.8994	2,003.2500	2.0032	5.468	0	0	0
2023/01/16	R213	01/02/2024	11.70	Call	Bond Future	6,278.3900	6.2784	5,998.7100	5.9987	(4.455)	0	0	0
2023/01/16	R213	01/02/2024	11.70	Put	Bond Future	1,910.2600	1.9103	2,014.6500	2.0147	5.465	0	0	0
2023/01/16	R213	01/02/2024			Bond Future	10.6513	85.2597	10.7407	84.8756	0.839	0.0000	0.0000	0
2023/01/16	R213	01/02/2024	11.72	Call	Bond Future	6,337.1600	6.3372	6,056.4000	6.0564	(4.430)	0	0	0
2023/01/16	R213	01/02/2024	11.72	Put	Bond Future	1,888.6000	1.8886	1,991.9100	1.9919	5.470	0	0	0
2023/01/16	R214	02/02/2023	11.10	Call	Bond Future	995.8200	0.9958	543.3400	0.5433	(45.438)	0	0	0
2023/01/16	R214	02/02/2023	10.90	Put	Bond Future	1,823.5300	1.8235	2,429.3200	2.4293	33.221	0	0	0
2023/01/16	R214	02/02/2023	11.08	Put	Bond Future	1,215.9100	1.2159	1,679.0400	1.6790	38.089	0	0	0
2023/01/16	R214	02/02/2023	11.08	Call	Bond Future	942.4100	0.9424	506.0000	0.5060	(46.308)	0	0	0
2023/01/16	R214	02/02/2023	11.07	Put	Bond Future	1,245.3400	1.2453	1,716.5200	1.7165	37.835	0	0	0
2023/01/16	R214	02/02/2023	11.07	Call	Bond Future	916.3200	0.9163	487.9600	0.4880	(46.748)	0	0	0
2023/01/16	R214	02/02/2023			Bond Future	11.1294	67.1511	11.2944	66.2516	1.482	0.0000	0.0000	71,567
2023/01/16	R214	02/02/2023	11.09	Put	Bond Future	1,186.9800	1.1870	1,642.0600	1.6421	38.339	0	0	0
2023/01/16	R214	02/02/2023	11.10	Put	Bond Future	1,158.4800	1.1585	1,605.5400	1.6055	38.590	0	0	0
2023/01/16	R214	02/02/2023	11.60	Call	Bond Future	2,795.4500	2.7955	2,025.3500	2.0253	(27.548)	0	0	2,300
2023/01/16	R214	02/02/2023	11.60	Put	Bond Future	280.6200	0.2806	410.0600	0.4101	46.126	0	0	0
2023/01/16	R214	02/02/2023	11.80	Call	Bond Future	3,681.2400	3.6812	2,847.3000	2.8473	(22.654)	0	0	0
2023/01/16	R214	02/02/2023		Put	Bond Future	32,848.8600	32.8489	33,748.4000	33.7484	2.738	0	0	0
2023/01/16	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/16	R214	02/02/2023	11.00	Put	Bond Future	1,465.5700	1.4656	1,993.1100	1.9931	35.996	0	0	0
2023/01/16	R214	02/02/2023	11.00	Call	Bond Future	745.7800	0.7458	373.7800	0.3738	(49.881)	0	0	0
2023/01/16	R214	02/02/2023	10.90	Call	Bond Future	539.1300	0.5391	245.3800	0.2454	(54.486)	0	0	2,300
2023/01/16	R214	02/02/2023	10.30	Put	Bond Future	4,865.1600	4.8652	5,740.9600	5.7410	18.001	0	0	0
2023/01/16	R214	02/02/2023	10.30	Call	Bond Future	29.3500	0.0294	5.6100	0.0056	(80.886)	0	0	0
2023/01/16	R214	02/02/2023	11.80	Put	Bond Future	143.8200	0.1438	209.4200	0.2094	45.613	0	0	0
2023/01/16	R214	02/02/2023	11.09	Call	Bond Future	968.9400	0.9689	524.4800	0.5245	(45.871)	0	0	0
2023/01/16	R214	04/05/2023	11.36	Call	Bond Future	3,121.8000	3.1218	2,591.7500	2.5918	(16.979)	0	0	0
2023/01/16	R214	04/05/2023	11.36	Put	Bond Future	2,381.2200	2.3812	2,768.7300	2.7687	16.274	0	0	0
2023/01/16	R214	04/05/2023	11.37	Call	Bond Future	3,152.2900	3.1523	2,619.3700	2.6194	(16.906)	0	0	0
2023/01/16	R214	04/05/2023	11.37	Put	Bond Future	2,358.3200	2.3583	2,742.9600	2.7430	16.310	0	0	0
2023/01/16	R214	04/05/2023			Bond Future	11.2226	65.1534	11.3932	64.2359	1.520	0.0000	0.0000	20,456
2023/01/16	R214	04/05/2023	11.38	Call	Bond Future	3,182.9100	3.1829	2,647.1200	2.6471	(16.833)	0	0	0
2023/01/16	R214	04/05/2023	11.38	Put	Bond Future	2,335.6200	2.3356	2,717.3900	2.7174	16.346	0	0	0
2023/01/16	R214	03/08/2023	12.14	Call	Bond Future	6,321.7000	6.3217	5,659.3900	5.6594	(10.477)	0	0	0
2023/01/16	R214	03/08/2023	12.14	Put	Bond Future	2,102.1500	2.1022	2,375.9000	2.3759	13.022	0	0	0
2023/01/16	R214	03/08/2023	12.15	Call	Bond Future	6,355.4300	6.3554	5,691.5200	5.6915	(10.446)	0	0	0
2023/01/16	R214	03/08/2023	12.15	Put	Bond Future	2,087.6500	2.0876	2,359.8000	2.3598	13.036	0	0	0
2023/01/16	R214	03/08/2023			Bond Future	11.3113	66.4578	11.4876	65.5217	1.559	0.0000	0.0000	0
2023/01/16	R214	03/08/2023	12.16	Call	Bond Future	6,389.2000	6.3892	5,723.6900	5.7237	(10.416)	0	0	0
2023/01/16	R214	03/08/2023	12.16	Put	Bond Future	2,073.2600	2.0733	2,343.8100	2.3438	13.049	0	0	0
2023/01/16	R214	02/11/2023	11.45	Put	Bond Future	4,217.4900	4.2175	4,649.5300	4.6495	10.244	0	0	0
2023/01/16	R214	02/11/2023	11.46	Call	Bond Future	4,473.8400	4.4738	3,949.2800	3.9493	(11.725)	0	0	0
2023/01/16	R214	02/11/2023	11.46	Put	Bond Future	4,192.8600	4.1929	4,623.0100	4.6230	10.259	0	0	0
2023/01/16	R214	02/11/2023			Bond Future	11.4068	64.4869	11.5891	63.5322	1.598	0.0000	0.0000	0
2023/01/16	R214	02/11/2023	11.47	Call	Bond Future	4,502.1600	4.5022	3,975.7200	3.9757	(11.693)	0	0	0
2023/01/16	R214	02/11/2023	11.47	Put	Bond Future	4,168.5900	4.1686	4,596.8600	4.5969	10.274	0	0	0

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2023/01/16	R214	02/11/2023	11.45	Call	Bond Future	4,445.8200	4.4458	3,923.1500	3.9231	(11.756)	0	0	0
2023/01/16	R214	01/02/2024	12.16	Call	Bond Future	6,587.5100	6.5875	5,958.2200	5.9582	(9.553)	0	0	0
2023/01/16	R214	01/02/2024	12.16	Put	Bond Future	3,325.3700	3.3254	3,669.7700	3.6698	10.357	0	0	0
2023/01/16	R214	01/02/2024			Bond Future	11.5091	65.7727	11.6979	64.7990	1.640	0.0000	0.0000	0
2023/01/16	R214	01/02/2024	12.14	Call	Bond Future	6,526.3800	6.5264	5,900.0400	5.9000	(9.597)	0	0	0
2023/01/16	R214	01/02/2024	12.14	Put	Bond Future	3,360.5500	3.3606	3,707.9000	3.7079	10.336	0	0	0
2023/01/16	R214	01/02/2024	12.15	Call	Bond Future	6,557.0500	6.5571	5,929.2300	5.9292	(9.575)	0	0	0
2023/01/16	R214	01/02/2024	12.15	Put	Bond Future	3,343.0400	3.3430	3,688.9100	3.6889	10.346	0	0	0
2023/01/16	R248	02/02/2023	11.00	Call	Bond Future	1,077.8000	1.0778	581.4300	0.5814	(46.054)	0	0	2,900
2023/01/16	R248	02/02/2023	11.00	Put	Bond Future	1,659.2200	1.6592	2,232.6500	2.2326	34.560	0	0	0
2023/01/16	R248	02/02/2023	11.60	Call	Bond Future	3,778.2400	3.7782	2,834.2400	2.8342	(24.985)	0	0	2,900
2023/01/16	R248	02/02/2023	11.60	Put	Bond Future	303.0600	0.3031	428.8600	0.4289	41.510	0	0	0
2023/01/16	R248	02/02/2023	11.70	Call	Bond Future	4,334.1000	4.3341	3,353.3200	3.3533	(22.629)	0	0	0
2023/01/16	R248	02/02/2023	11.70	Put	Bond Future	217.3500	0.2173	306.3700	0.3064	40.957	0	0	0
2023/01/16	R248	02/02/2023	11.08	Call	Bond Future	1,347.1400	1.3471	773.5400	0.7735	(42.579)	0	0	0
2023/01/16	R248	02/02/2023	11.08	Put	Bond Future	1,366.3500	1.3663	1,862.5500	1.8625	36.316	0	0	0
2023/01/16	R248	02/02/2023	11.10	Put	Bond Future	1,299.4400	1.2994	1,776.6800	1.7767	36.727	0	0	0
2023/01/16	R248	02/02/2023			Bond Future	11.0828	84.2172	11.2378	83.1474	1.399	0.0000	0.0000	85,271
2023/01/16	R248	02/02/2023	10.40	Call	Bond Future	86.2500	0.0863	22.4900	0.0225	(73.925)	0	0	0
2023/01/16	R248	02/02/2023	10.40	Put	Bond Future	5,110.1800	5.1102	6,116.2200	6.1162	19.687	0	0	0
2023/01/16	R248	02/02/2023	11.06	Call	Bond Future	1,276.6200	1.2766	722.1700	0.7222	(43.431)	0	0	0
2023/01/16	R248	02/02/2023	11.06	Put	Bond Future	1,435.7500	1.4357	1,951.1000	1.9511	35.894	0	0	0
2023/01/16	R248	02/02/2023	11.07	Call	Bond Future	1,311.6200	1.3116	747.5800	0.7476	(43.003)	0	0	0
2023/01/16	R248	02/02/2023	11.07	Put	Bond Future	1,400.7300	1.4007	1,906.4900	1.9065	36.107	0	0	0
2023/01/16	R248	02/02/2023	11.10	Call	Bond Future	1,419.7300	1.4197	827.1700	0.8272	(41.738)	0	0	0
2023/01/16	R248	04/05/2023	11.35	Call	Bond Future	4,157.1600	4.1572	3,508.8800	3.5089	(15.594)	0	0	0
2023/01/16	R248	04/05/2023	11.35	Put	Bond Future	2,977.2500	2.9773	3,420.2400	3.4202	14.879	0	0	0
2023/01/16	R248	04/05/2023			Bond Future	11.1763	81.3892	11.3368	80.2979	1.436	0.0000	0.0000	204,941
2023/01/16	R248	04/05/2023	11.34	Call	Bond Future	4,118.2800	4.1183	3,473.3100	3.4733	(15.661)	0	0	0
2023/01/16	R248	04/05/2023	11.34	Put	Bond Future	3,005.4600	3.0055	3,451.7600	3.4518	14.850	0	0	0
2023/01/16	R248	04/05/2023	11.33	Call	Bond Future	4,079.5500	4.0795	3,437.9000	3.4379	(15.728)	0	0	0
2023/01/16	R248	04/05/2023	11.33	Put	Bond Future	3,033.9100	3.0339	3,483.5300	3.4835	14.820	0	0	0
2023/01/16	R248	03/08/2023	12.11	Call	Bond Future	7,999.8600	7.9999	7,207.3400	7.2073	(9.907)	0	0	0
2023/01/16	R248	03/08/2023	12.11	Put	Bond Future	2,632.3100	2.6323	2,953.0900	2.9531	12.186	0	0	0
2023/01/16	R248	03/08/2023			Bond Future	11.2681	82.9810	11.4344	81.8677	1.476	0.0000	0.0000	0
2023/01/16	R248	03/08/2023	12.10	Call	Bond Future	7,957.9300	7.9579	7,167.3000	7.1673	(9.935)	0	0	0
2023/01/16	R248	03/08/2023	12.10	Put	Bond Future	2,650.3500	2.6504	2,973.0200	2.9730	12.175	0	0	0
2023/01/16	R248	03/08/2023	12.09	Call	Bond Future	7,916.0400	7.9160	7,127.3000	7.1273	(9.964)	0	0	0
2023/01/16	R248	03/08/2023	12.09	Put	Bond Future	2,668.5200	2.6685	2,993.0800	2.9931	12.163	0	0	0
2023/01/16	R248	02/11/2023	11.48	Call	Bond Future	5,870.2900	5.8703	5,228.1700	5.2282	(10.938)	0	0	0
2023/01/16	R248	02/11/2023	11.49	Put	Bond Future	5,033.8500	5.0338	5,524.9300	5.5249	9.756	0	0	0
2023/01/16	R248	02/11/2023	11.47	Call	Bond Future	5,834.2400	5.8342	5,194.3200	5.1943	(10.968)	0	0	0
2023/01/16	R248	02/11/2023			Bond Future	11.3582	80.2177	11.5302	79.0823	1.515	0.0000	0.0000	13,000
2023/01/16	R248	02/11/2023	11.48	Put	Bond Future	5,063.3200	5.0633	5,556.6100	5.5566	9.742	0	0	0
2023/01/16	R248	02/11/2023	11.49	Call	Bond Future	5,906.4200	5.9064	5,262.0900	5.2621	(10.909)	0	0	0
2023/01/16	R248	02/11/2023	11.47	Put	Bond Future	5,092.9600	5.0930	5,588.4500	5.5885	9.729	0	0	0
2023/01/16	R248	01/02/2024	12.15	Call	Bond Future	8,512.1600	8.5122	7,753.9000	7.7539	(8.908)	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
2023/01/16	R248	01/02/2024	12.15	Put	Bond Future	4,142.1600	4.1422	4,541.8400	4.5418	9.649	0	0	0
2023/01/16	R248	01/02/2024	12.14	Call	Bond Future	8,473.8700	8.4739	7,717.3000	7.7173	(8.928)	0	0	0
2023/01/16	R248	01/02/2024	12.14	Put	Bond Future	4,163.4400	4.1634	4,564.8100	4.5648	9.640	0	0	0
2023/01/16	R248	01/02/2024			Bond Future	11.4521	81.8540	11.6303	80.6961	1.556	0.0000	0.0000	0
2023/01/16	R248	01/02/2024	12.16	Call	Bond Future	8,550.4900	8.5505	7,790.5500	7.7905	(8.888)	0	0	0
2023/01/16	R248	01/02/2024	12.16	Put	Bond Future	4,121.0000	4.1210	4,519.0000	4.5190	9.658	0	0	0
Total													1732796