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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/01/2023 TO 30/01/2023

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
2023/01/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	2025	02/02/2023		Bond Future	166.2612	166.2612	166.3557	166.3557	0.057	0.0000	0.0000	5,972
2023/01/30	2025	04/05/2023		Bond Future	169.4789	169.4789	169.5744	169.5744	0.056	0.0000	0.0000	5,237
2023/01/30	2025	03/08/2023		Bond Future	171.1101	171.1101	171.2076	171.2076	0.057	0.0000	0.0000	214
2023/01/30	2025	02/11/2023		Bond Future	174.4782	174.4782	174.5778	174.5778	0.057	0.0000	0.0000	0
2023/01/30	2025	01/02/2024		Bond Future	176.1387	176.1387	176.2401	176.2401	0.058	0.0000	0.0000	0
2023/01/30	2029	02/02/2023		Bond Future	120.5901	120.5901	120.5163	120.5163	(0.061)	0.0000	0.0000	824
2023/01/30	2029	04/05/2023		Bond Future	121.6273	121.6273	121.5515	121.5515	(0.062)	0.0000	0.0000	1,045

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/30	2029	03/08/2023			Bond Future	124.0468	124.0468	123.9693	123.9693	(0.062)	0.0000	0.0000	728
2023/01/30	2029	02/11/2023			Bond Future	125.1617	125.1617	125.0828	125.0828	(0.063)	0.0000	0.0000	0
2023/01/30	2029	01/02/2024			Bond Future	127.6341	127.6341	127.5539	127.5539	(0.063)	0.0000	0.0000	0
2023/01/30	2030	02/02/2023	8.81	Put	Bond Future	4,118.1400	4.1181	4,278.3700	4.2784	3.891	0	0	0
2023/01/30	2030	02/02/2023	9.04	Call	Bond Future	0.5400	0.0005	0.0000	0.0000	(100.000)	0	0	0
2023/01/30	2030	02/02/2023	9.04	Put	Bond Future	2,977.7600	2.9778	3,137.4500	3.1375	5.363	0	0	0
2023/01/30	2030	02/02/2023	9.08	Put	Bond Future	2,781.7100	2.7817	2,940.7700	2.9408	5.718	0	0	0
2023/01/30	2030	02/02/2023	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/01/30	2030	02/02/2023	11.35	Call	Bond Future	7,583.3500	7.5834	7,423.1200	7.4231	(2.113)	0	0	5,000
2023/01/30	2030	02/02/2023	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	2030	02/02/2023	9.99	Call	Bond Future	1,633.6100	1.6336	1,424.5200	1.4245	(12.799)	0	0	0
2023/01/30	2030	02/02/2023	10.00	Call	Bond Future	1,675.0800	1.6751	1,468.0900	1.4681	(12.357)	0	0	0
2023/01/30	2030	02/02/2023	10.01	Put	Bond Future	66.1900	0.0662	21.5500	0.0215	(67.442)	0	0	0
2023/01/30	2030	02/02/2023	9.80	Call	Bond Future	910.5500	0.9106	669.8400	0.6698	(26.436)	0	0	0
2023/01/30	2030	02/02/2023	9.94	Put	Bond Future	104.0800	0.1041	44.5300	0.0445	(57.216)	0	0	102
2023/01/30	2030	02/02/2023	9.20	Call	Bond Future	8.4700	0.0085	0.2200	0.0002	(97.403)	0	0	0
2023/01/30	2030	02/02/2023	9.20	Put	Bond Future	2,202.0600	2.2021	2,354.0400	2.3540	6.902	0	0	0
2023/01/30	2030	02/02/2023	9.66	Call	Bond Future	495.6500	0.4956	277.0300	0.2770	(44.108)	0	0	0
2023/01/30	2030	02/02/2023	9.66	Put	Bond Future	481.3300	0.4813	422.9400	0.4229	(12.131)	0	0	102
2023/01/30	2030	02/02/2023			Bond Future	9.6570	91.8758	9.6909	91.7156	0.351	0.0000	0.0000	34,304
2023/01/30	2030	02/02/2023	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	102
2023/01/30	2030	02/02/2023	9.08	Call	Bond Future	1.1700	0.0012	0.0000	0.0000	(100.000)	0	0	388
2023/01/30	2030	02/02/2023	11.55	Call	Bond Future	8,425.7500	8.4258	8,265.5200	8.2655	(1.902)	0	0	5,000
2023/01/30	2030	02/02/2023	11.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	2030	02/02/2023	11.12	Call	Bond Future	6,601.1200	6.6011	6,440.8900	6.4409	(2.427)	0	0	0
2023/01/30	2030	02/02/2023	11.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	2030	02/02/2023	11.16	Call	Bond Future	6,772.9900	6.7730	6,612.7600	6.6128	(2.366)	0	0	0
2023/01/30	2030	02/02/2023	9.99	Put	Bond Future	75.5600	0.0756	26.7000	0.0267	(64.664)	0	0	0
2023/01/30	2030	02/02/2023	10.00	Put	Bond Future	70.7700	0.0708	24.0100	0.0240	(66.073)	0	0	0
2023/01/30	2030	02/02/2023	10.01	Call	Bond Future	1,716.7400	1.7167	1,511.8700	1.5119	(11.934)	0	0	0
2023/01/30	2030	02/02/2023	9.80	Put	Bond Future	237.2700	0.2373	156.7900	0.1568	(33.919)	0	0	0
2023/01/30	2030	02/02/2023	9.83	Call	Bond Future	1,014.4500	1.0144	775.8800	0.7759	(23.517)	0	0	388
2023/01/30	2030	02/02/2023	9.83	Put	Bond Future	200.7400	0.2007	122.4000	0.1224	(39.026)	0	0	0
2023/01/30	2030	02/02/2023	9.94	Call	Bond Future	1,430.3500	1.4303	1,210.5700	1.2106	(15.365)	0	0	0
2023/01/30	2030	02/02/2023	9.79	Call	Bond Future	877.0300	0.8770	636.0300	0.6360	(27.479)	0	0	0
2023/01/30	2030	02/02/2023	9.79	Put	Bond Future	250.6200	0.2506	169.8500	0.1698	(32.228)	0	0	0
2023/01/30	2030	04/05/2023	11.34	Call	Bond Future	7,200.9300	7.2009	7,037.8400	7.0378	(2.265)	0	0	0
2023/01/30	2030	04/05/2023	11.34	Put	Bond Future	275.8400	0.2758	276.5600	0.2766	0.261	0	0	150
2023/01/30	2030	04/05/2023	10.42	Call	Bond Future	3,908.5900	3.9086	3,762.5700	3.7626	(3.736)	0	0	479
2023/01/30	2030	04/05/2023	10.42	Put	Bond Future	917.8300	0.9178	935.6200	0.9356	1.938	0	0	0
2023/01/30	2030	04/05/2023	10.52	Call	Bond Future	4,239.5100	4.2395	4,090.3000	4.0903	(3.520)	0	0	0
2023/01/30	2030	04/05/2023	10.52	Put	Bond Future	810.0500	0.8100	824.6500	0.8247	1.802	0	0	0
2023/01/30	2030	04/05/2023	10.53	Call	Bond Future	4,273.0300	4.2730	4,123.5300	4.1235	(3.499)	0	0	0
2023/01/30	2030	04/05/2023	10.53	Put	Bond Future	799.8500	0.7998	814.1600	0.8142	1.789	0	0	0
2023/01/30	2030	04/05/2023	9.67	Call	Bond Future	1,812.7700	1.8128	1,704.2800	1.7043	(5.985)	0	0	479
2023/01/30	2030	04/05/2023	9.67	Put	Bond Future	2,201.5600	2.2016	2,256.8800	2.2569	2.513	0	0	0
2023/01/30	2030	04/05/2023	9.78	Call	Bond Future	2,068.4300	2.0684	1,953.0300	1.9530	(5.579)	0	0	388

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
2023/01/30	2030	04/05/2023	9.78	Put	Bond Future	1,951.5200	1.9515	1,999.9300	1.9999	2.481	0	0	0
2023/01/30	2030	04/05/2023	10.00	Call	Bond Future	2,638.3100	2.6383	2,510.4000	2.5104	(4.848)	0	0	1,080
2023/01/30	2030	04/05/2023	10.00	Put	Bond Future	1,520.4400	1.5204	1,556.3400	1.5563	2.361	0	0	0
2023/01/30	2030	04/05/2023	9.03	Call	Bond Future	733.9200	0.7339	669.0100	0.6690	(8.844)	0	0	388
2023/01/30	2030	04/05/2023	9.03	Put	Bond Future	4,135.7000	4.1357	4,234.6000	4.2346	2.391	0	0	0
2023/01/30	2030	04/05/2023	9.58	Put	Bond Future	2,423.5300	2.4235	2,484.7800	2.4848	2.527	0	0	0
2023/01/30	2030	04/05/2023			Bond Future	9.7545	93.6311	9.7902	93.4673	0.366	0.0000	0.0000	81,063
2023/01/30	2030	04/05/2023	12.57	Call	Bond Future	11,877.5800	11.8776	11,712.7300	11.7127	(1.388)	0	0	0
2023/01/30	2030	04/05/2023	12.57	Put	Bond Future	32.3600	0.0324	31.3200	0.0313	(3.214)	0	0	350
2023/01/30	2030	04/05/2023	11.62	Call	Bond Future	8,266.2300	8.2662	8,101.6500	8.1016	(1.991)	0	0	0
2023/01/30	2030	04/05/2023	11.62	Put	Bond Future	187.8700	0.1879	187.1000	0.1871	(0.410)	0	0	388
2023/01/30	2030	04/05/2023	12.04	Call	Bond Future	9,863.8200	9.8638	9,698.6000	9.6986	(1.675)	0	0	0
2023/01/30	2030	04/05/2023	12.04	Put	Bond Future	92.7400	0.0927	91.3300	0.0913	(1.520)	0	0	1,080
2023/01/30	2030	04/05/2023	12.50	Call	Bond Future	11,612.6000	11.6126	11,447.6800	11.4477	(1.420)	0	0	0
2023/01/30	2030	04/05/2023	12.50	Put	Bond Future	37.4400	0.0374	36.3300	0.0363	(2.965)	0	0	479
2023/01/30	2030	04/05/2023	10.54	Call	Bond Future	4,306.6300	4.3066	4,156.8300	4.1568	(3.478)	0	0	0
2023/01/30	2030	04/05/2023	10.54	Put	Bond Future	789.7600	0.7898	803.7700	0.8038	1.774	0	0	0
2023/01/30	2030	04/05/2023	10.65	Call	Bond Future	4,682.3400	4.6823	4,529.5800	4.5296	(3.262)	0	0	350
2023/01/30	2030	04/05/2023	10.65	Put	Bond Future	686.6700	0.6867	697.7200	0.6977	1.609	0	0	0
2023/01/30	2030	04/05/2023	9.58	Call	Bond Future	1,618.3600	1.6184	1,515.8000	1.5158	(6.337)	0	0	150
2023/01/30	2030	03/08/2023	12.89	Call	Bond Future	12,456.6200	12.4566	12,290.7800	12.2908	(1.331)	0	0	0
2023/01/30	2030	03/08/2023	12.89	Put	Bond Future	113.7800	0.1138	115.0600	0.1151	1.125	0	0	350
2023/01/30	2030	03/08/2023	11.34	Call	Bond Future	7,048.1600	7.0482	6,895.3700	6.8954	(2.168)	0	0	0
2023/01/30	2030	03/08/2023	11.34	Put	Bond Future	714.5300	0.7145	728.8600	0.7289	2.006	0	0	0
2023/01/30	2030	03/08/2023	11.35	Call	Bond Future	7,082.3400	7.0823	6,929.3800	6.9294	(2.160)	0	0	0
2023/01/30	2030	03/08/2023	11.36	Put	Bond Future	701.7700	0.7018	715.7600	0.7158	1.994	0	0	0
2023/01/30	2030	03/08/2023	10.40	Call	Bond Future	4,035.8400	4.0358	3,907.1100	3.9071	(3.190)	0	0	1,012
2023/01/30	2030	03/08/2023	10.65	Call	Bond Future	4,785.9900	4.7860	4,649.0400	4.6490	(2.861)	0	0	350
2023/01/30	2030	03/08/2023	10.65	Put	Bond Future	1,313.4300	1.3134	1,343.6000	1.3436	2.297	0	0	0
2023/01/30	2030	03/08/2023			Bond Future	9.8496	91.4643	9.8872	91.2972	0.382	0.0000	0.0000	5,629
2023/01/30	2030	03/08/2023	12.59	Call	Bond Future	11,395.4300	11.3954	11,230.6200	11.2306	(1.446)	0	0	0
2023/01/30	2030	03/08/2023	12.59	Put	Bond Future	172.4700	0.1725	174.7800	0.1748	1.339	0	0	1,012
2023/01/30	2030	03/08/2023	11.35	Put	Bond Future	708.1200	0.7081	722.2800	0.7223	2.000	0	0	0
2023/01/30	2030	03/08/2023	11.36	Call	Bond Future	7,116.5600	7.1166	6,963.4300	6.9634	(2.152)	0	0	0
2023/01/30	2030	03/08/2023	10.40	Put	Bond Future	1,629.8000	1.6298	1,668.1900	1.6682	2.356	0	0	0
2023/01/30	2030	02/11/2023	10.81	Call	Bond Future	5,328.6900	5.3287	5,196.2100	5.1962	(2.486)	0	0	0
2023/01/30	2030	02/11/2023	10.81	Put	Bond Future	1,706.7000	1.7067	1,744.4200	1.7444	2.210	0	0	0
2023/01/30	2030	02/11/2023	10.80	Call	Bond Future	5,299.4600	5.2995	5,167.2600	5.1673	(2.495)	0	0	0
2023/01/30	2030	02/11/2023	10.80	Put	Bond Future	1,718.4100	1.7184	1,756.4100	1.7564	2.211	0	0	0
2023/01/30	2030	02/11/2023			Bond Future	9.9474	93.2427	9.9870	93.0725	0.398	0.0000	0.0000	149
2023/01/30	2030	02/11/2023	10.82	Call	Bond Future	5,357.9600	5.3580	5,225.2200	5.2252	(2.477)	0	0	0
2023/01/30	2030	02/11/2023	10.82	Put	Bond Future	1,695.0500	1.6950	1,732.5100	1.7325	2.210	0	0	0
2023/01/30	2030	01/02/2024	11.37	Call	Bond Future	6,845.5100	6.8455	6,705.8100	6.7058	(2.041)	0	0	0
2023/01/30	2030	01/02/2024	11.37	Put	Bond Future	1,569.7400	1.5697	1,603.4000	1.6034	2.144	0	0	0
2023/01/30	2030	01/02/2024			Bond Future	10.0541	91.0580	10.0958	90.8847	0.415	0.0000	0.0000	0
2023/01/30	2030	01/02/2024	11.36	Call	Bond Future	6,816.0000	6.8160	6,676.5100	6.6765	(2.047)	0	0	0
2023/01/30	2030	01/02/2024	11.36	Put	Bond Future	1,578.8600	1.5789	1,612.7300	1.6127	2.145	0	0	0
2023/01/30	2030	01/02/2024	11.35	Call	Bond Future	6,786.8400	6.7868	6,647.5500	6.6475	(2.052)	0	0	0

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2023/01/30	2030	01/02/2024	11.35	Put	Bond Future	1,588.3400	1.5883	1,622.4100	1.6224	2.145	0	0	0
2023/01/30	2032	02/02/2023	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/01/30	2032	02/02/2023	9.47	Put	Bond Future	4,592.3000	4.5923	4,853.8600	4.8539	5.696	0	0	0
2023/01/30	2032	02/02/2023	9.92	Call	Bond Future	29.6800	0.0297	1.5200	0.0015	(94.879)	0	0	750
2023/01/30	2032	02/02/2023	9.92	Put	Bond Future	2,087.1200	2.0871	2,320.5200	2.3205	11.183	0	0	0
2023/01/30	2032	02/02/2023	11.50	Call	Bond Future	6,151.3400	6.1513	5,889.7200	5.8897	(4.253)	0	0	0
2023/01/30	2032	02/02/2023	11.50	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	8,000
2023/01/30	2032	02/02/2023	11.69	Call	Bond Future	7,070.5900	7.0706	6,809.0200	6.8090	(3.699)	0	0	0
2023/01/30	2032	02/02/2023	11.69	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/01/30	2032	02/02/2023	10.50	Call	Bond Future	1,274.0500	1.2741	942.3300	0.9423	(26.037)	0	0	0
2023/01/30	2032	02/02/2023	10.50	Put	Bond Future	196.9700	0.1970	126.8100	0.1268	(35.620)	0	0	454
2023/01/30	2032	02/02/2023	10.67	Call	Bond Future	2,036.6800	2.0367	1,731.6500	1.7316	(14.977)	0	0	750
2023/01/30	2032	02/02/2023	10.67	Put	Bond Future	68.1700	0.0682	24.7000	0.0247	(63.767)	0	0	0
2023/01/30	2032	02/02/2023	11.45	Call	Bond Future	5,907.1500	5.9072	5,645.4900	5.6455	(4.430)	0	0	0
2023/01/30	2032	02/02/2023	11.45	Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	8,000
2023/01/30	2032	02/02/2023	10.40	Call	Bond Future	887.3700	0.8874	563.0900	0.5631	(36.544)	0	0	0
2023/01/30	2032	02/02/2023	10.40	Put	Bond Future	340.3700	0.3404	277.6500	0.2777	(18.427)	0	0	0
2023/01/30	2032	02/02/2023	10.22	Call	Bond Future	367.7300	0.3677	140.4900	0.1405	(61.795)	0	0	500
2023/01/30	2032	02/02/2023	10.22	Put	Bond Future	785.6400	0.7856	819.9600	0.8200	4.368	0	0	0
2023/01/30	2032	02/02/2023			Bond Future	10.2976	90.9804	10.3465	90.7189	0.474	0.0000	0.0000	51,613
2023/01/30	2032	02/02/2023	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2023/01/30	2032	02/02/2023	9.31	Put	Bond Future	5,516.0500	5.5161	5,777.6100	5.7776	4.742	0	0	0
2023/01/30	2032	02/02/2023	12.75	Call	Bond Future	11,953.7900	11.9538	11,692.2300	11.6922	(2.188)	0	0	0
2023/01/30	2032	02/02/2023	12.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2023/01/30	2032	02/02/2023	11.84	Call	Bond Future	7,786.6400	7.7866	7,525.0800	7.5251	(3.359)	0	0	0
2023/01/30	2032	02/02/2023	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/01/30	2032	02/02/2023	10.38	Call	Bond Future	817.5800	0.8176	498.5800	0.4986	(39.018)	0	0	0
2023/01/30	2032	02/02/2023	10.38	Put	Bond Future	377.1000	0.3771	319.6600	0.3197	(15.232)	0	0	0
2023/01/30	2032	02/02/2023	10.39	Call	Bond Future	852.1100	0.8521	530.3000	0.5303	(37.766)	0	0	0
2023/01/30	2032	02/02/2023	10.39	Put	Bond Future	358.3500	0.3584	298.1000	0.2981	(16.813)	0	0	0
2023/01/30	2032	02/02/2023	10.16	Call	Bond Future	251.4300	0.2514	73.8700	0.0739	(70.620)	0	0	0
2023/01/30	2032	02/02/2023	10.16	Put	Bond Future	994.0900	0.9941	1,078.0900	1.0781	8.450	0	0	454
2023/01/30	2032	02/02/2023	10.30	Call	Bond Future	567.6300	0.5676	284.2300	0.2842	(49.927)	0	0	8,000
2023/01/30	2032	02/02/2023	10.30	Put	Bond Future	554.9700	0.5550	533.1300	0.5331	(3.935)	0	0	0
2023/01/30	2032	04/05/2023	11.06	Call	Bond Future	4,570.7500	4.5707	4,347.1200	4.3471	(4.893)	0	0	0
2023/01/30	2032	04/05/2023	11.06	Put	Bond Future	1,219.1000	1.2191	1,262.4900	1.2625	3.559	0	0	730
2023/01/30	2032	04/05/2023	11.37	Call	Bond Future	5,732.6600	5.7327	5,493.5300	5.4935	(4.171)	0	0	400
2023/01/30	2032	04/05/2023	13.43	Call	Bond Future	14,170.9700	14.1710	13,903.7000	13.9037	(1.886)	0	0	0
2023/01/30	2032	04/05/2023	13.43	Put	Bond Future	38.1600	0.0382	37.9100	0.0379	(0.655)	0	0	400
2023/01/30	2032	04/05/2023	10.89	Call	Bond Future	3,970.8200	3.9708	3,757.9300	3.7579	(5.361)	0	0	0
2023/01/30	2032	04/05/2023	10.89	Put	Bond Future	1,471.2200	1.4712	1,525.3500	1.5253	3.679	0	0	0
2023/01/30	2032	04/05/2023	9.85	Put	Bond Future	4,159.6700	4.1597	4,310.8600	4.3109	3.635	0	0	0
2023/01/30	2032	04/05/2023			Bond Future	10.4039	88.5590	10.4550	88.2920	0.491	0.0000	0.0000	182,446
2023/01/30	2032	04/05/2023	11.37	Put	Bond Future	856.0600	0.8561	883.9500	0.8839	3.258	0	0	0
2023/01/30	2032	04/05/2023	10.88	Call	Bond Future	3,936.4300	3.9364	3,724.2300	3.7242	(5.391)	0	0	0
2023/01/30	2032	04/05/2023	10.88	Put	Bond Future	1,487.3000	1.4873	1,542.1200	1.5421	3.686	0	0	0
2023/01/30	2032	04/05/2023	11.00	Call	Bond Future	4,355.6700	4.3557	4,135.6400	4.1356	(5.052)	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
2023/01/30	2032	04/05/2023	11.00	Put	Bond Future	1,303.4600	1.3035	1,350.4500	1.3504	3.605	0	0	13,000
2023/01/30	2032	04/05/2023	10.53	Call	Bond Future	2,816.4200	2.8164	2,631.7900	2.6318	(6.555)	0	0	730
2023/01/30	2032	04/05/2023	10.53	Put	Bond Future	2,158.9400	2.1589	2,241.3300	2.2413	3.816	0	0	0
2023/01/30	2032	04/05/2023	10.62	Call	Bond Future	3,088.4500	3.0885	2,896.0700	2.8961	(6.229)	0	0	400
2023/01/30	2032	04/05/2023	10.62	Put	Bond Future	1,965.5600	1.9656	2,040.2000	2.0402	3.797	0	0	0
2023/01/30	2032	04/05/2023	10.87	Call	Bond Future	3,902.3300	3.9023	3,690.8100	3.6908	(5.420)	0	0	0
2023/01/30	2032	04/05/2023	10.87	Put	Bond Future	1,503.7100	1.5037	1,559.2100	1.5592	3.691	0	0	0
2023/01/30	2032	04/05/2023	9.85	Call	Bond Future	1,192.4000	1.1924	1,076.5700	1.0766	(9.714)	0	0	6,500
2023/01/30	2032	04/05/2023	10.03	Call	Bond Future	1,542.1700	1.5422	1,407.1300	1.4071	(8.756)	0	0	730
2023/01/30	2032	04/05/2023	10.03	Put	Bond Future	3,531.0000	3.5310	3,662.9800	3.6630	3.738	0	0	0
2023/01/30	2032	03/08/2023	11.77	Call	Bond Future	7,383.2300	7.3832	7,151.0000	7.1510	(3.145)	0	0	0
2023/01/30	2032	03/08/2023	11.77	Put	Bond Future	1,210.2800	1.2103	1,250.4100	1.2504	3.316	0	0	0
2023/01/30	2032	03/08/2023	11.90	Call	Bond Future	7,864.8200	7.8648	7,628.2400	7.6282	(3.008)	0	0	5,000
2023/01/30	2032	03/08/2023	11.90	Put	Bond Future	1,090.3300	1.0903	1,126.1100	1.1261	3.282	0	0	0
2023/01/30	2032	03/08/2023	9.60	Call	Bond Future	1,314.1200	1.3141	1,217.4400	1.2174	(7.357)	0	0	1,500
2023/01/30	2032	03/08/2023	9.60	Put	Bond Future	6,114.4200	6.1144	6,290.1000	6.2901	2.873	0	0	0
2023/01/30	2032	03/08/2023	10.30	Call	Bond Future	2,701.9900	2.7020	2,551.9100	2.5519	(5.554)	0	0	1,500
2023/01/30	2032	03/08/2023	10.30	Put	Bond Future	3,761.3900	3.7614	3,883.6700	3.8837	3.251	0	0	0
2023/01/30	2032	03/08/2023			Bond Future	10.5053	90.2996	10.5586	90.0273	0.507	0.0000	0.0000	2,600
2023/01/30	2032	03/08/2023	11.76	Call	Bond Future	7,346.4100	7.3464	7,114.5400	7.1145	(3.156)	0	0	0
2023/01/30	2032	03/08/2023	11.76	Put	Bond Future	1,219.9800	1.2200	1,260.4700	1.2605	3.319	0	0	0
2023/01/30	2032	03/08/2023	11.75	Call	Bond Future	7,309.6500	7.3097	7,078.1300	7.0781	(3.167)	0	0	0
2023/01/30	2032	03/08/2023	11.75	Put	Bond Future	1,229.7700	1.2298	1,270.6100	1.2706	3.321	0	0	0
2023/01/30	2032	02/11/2023	11.24	Call	Bond Future	5,585.9500	5.5860	5,388.7300	5.3887	(3.531)	0	0	0
2023/01/30	2032	02/11/2023	11.24	Put	Bond Future	2,546.1800	2.5462	2,626.4300	2.6264	3.152	0	0	0
2023/01/30	2032	02/11/2023			Bond Future	10.6172	87.8971	10.6729	87.6196	0.524	0.0000	0.0000	0
2023/01/30	2032	02/11/2023	11.22	Call	Bond Future	5,523.0100	5.5230	5,326.7600	5.3268	(3.553)	0	0	0
2023/01/30	2032	02/11/2023	11.22	Put	Bond Future	2,578.6900	2.5787	2,659.9100	2.6599	3.150	0	0	0
2023/01/30	2032	02/11/2023	11.23	Call	Bond Future	5,554.4500	5.5545	5,357.7100	5.3577	(3.542)	0	0	0
2023/01/30	2032	02/11/2023	11.23	Put	Bond Future	2,562.3900	2.5624	2,643.1200	2.6431	3.151	0	0	0
2023/01/30	2032	01/02/2024	11.83	Call	Bond Future	7,190.3600	7.1904	6,975.7800	6.9758	(2.984)	0	0	0
2023/01/30	2032	01/02/2024	11.83	Put	Bond Future	2,062.4800	2.0625	2,130.6800	2.1307	3.307	0	0	0
2023/01/30	2032	01/02/2024	11.84	Call	Bond Future	7,223.2300	7.2232	7,008.2700	7.0083	(2.976)	0	0	0
2023/01/30	2032	01/02/2024	11.84	Put	Bond Future	2,050.3800	2.0504	2,118.2000	2.1182	3.308	0	0	0
2023/01/30	2032	01/02/2024			Bond Future	10.7348	89.6124	10.7929	89.3296	0.542	0.0000	0.0000	0
2023/01/30	2032	01/02/2024	11.85	Call	Bond Future	7,256.1400	7.2561	7,040.7900	7.0408	(2.968)	0	0	0
2023/01/30	2032	01/02/2024	11.85	Put	Bond Future	2,038.3500	2.0384	2,105.7800	2.1058	3.308	0	0	0
2023/01/30	2033	02/02/2023			Bond Future	114.9268	114.9268	115.1824	115.1824	0.222	0.0000	0.0000	955
2023/01/30	2033	04/05/2023			Bond Future	115.7653	115.7653	116.0251	116.0251	0.224	0.0000	0.0000	1,470
2023/01/30	2033	03/08/2023			Bond Future	118.0681	118.0681	118.3330	118.3330	0.224	0.0000	0.0000	6,141
2023/01/30	2033	02/11/2023			Bond Future	118.9759	118.9759	119.2462	119.2462	0.227	0.0000	0.0000	0
2023/01/30	2033	01/02/2024			Bond Future	121.3261	121.3261	121.6020	121.6020	0.227	0.0000	0.0000	0
2023/01/30	2037	02/02/2023	11.03	Call	Bond Future	387.9800	0.3880	128.1100	0.1281	(66.980)	0	0	0
2023/01/30	2037	02/02/2023	11.03	Put	Bond Future	983.1800	0.9832	1,077.4100	1.0774	9.584	0	0	0
2023/01/30	2037	02/02/2023	11.04	Call	Bond Future	410.6100	0.4106	141.1600	0.1412	(65.622)	0	0	0
2023/01/30	2037	02/02/2023	11.04	Put	Bond Future	944.7700	0.9448	1,029.4200	1.0294	8.960	0	0	0

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2023/01/30	2037	02/02/2023	11.97	Call	Bond Future	4,864.3000	4.8643	4,508.9800	4.5090	(7.305)	0	0	0
2023/01/30	2037	02/02/2023			Bond Future	11.1280	81.7402	11.1868	81.3861	0.528	0.0000	0.0000	38,244
2023/01/30	2037	02/02/2023	11.05	Call	Bond Future	434.1100	0.4341	155.1700	0.1552	(64.256)	0	0	0
2023/01/30	2037	02/02/2023	11.05	Put	Bond Future	907.3000	0.9073	982.4600	0.9825	8.284	0	0	0
2023/01/30	2037	02/02/2023	11.10	Call	Bond Future	564.6500	0.5647	240.9700	0.2410	(57.324)	0	0	577
2023/01/30	2037	02/02/2023	11.10	Put	Bond Future	733.9700	0.7340	764.3900	0.7644	4.145	0	0	0
2023/01/30	2037	02/02/2023	11.97	Put	Bond Future	1.2500	0.0013	0.0300	0.0000	(97.600)	0	0	577
2023/01/30	2037	04/05/2023	13.73	Put	Bond Future	141.1300	0.1411	144.6100	0.1446	2.466	0	0	400
2023/01/30	2037	04/05/2023	11.94	Call	Bond Future	5,367.5700	5.3676	5,069.7700	5.0698	(5.548)	0	0	0
2023/01/30	2037	04/05/2023	11.03	Put	Bond Future	3,494.0500	3.4940	3,656.2500	3.6563	4.642	0	0	0
2023/01/30	2037	04/05/2023	11.30	Call	Bond Future	3,019.4300	3.0194	2,785.2900	2.7853	(7.754)	0	0	0
2023/01/30	2037	04/05/2023	11.30	Put	Bond Future	2,689.4400	2.6894	2,816.5500	2.8165	4.726	0	0	0
2023/01/30	2037	04/05/2023	11.31	Call	Bond Future	3,051.9700	3.0520	2,816.6200	2.8166	(7.711)	0	0	0
2023/01/30	2037	04/05/2023	11.31	Put	Bond Future	2,663.0200	2.6630	2,788.9200	2.7889	4.728	0	0	0
2023/01/30	2037	04/05/2023	10.95	Call	Bond Future	1,992.7500	1.9928	1,804.7600	1.8048	(9.434)	0	0	703
2023/01/30	2037	04/05/2023	10.95	Put	Bond Future	3,766.7700	3.7668	3,940.0300	3.9400	4.600	0	0	0
2023/01/30	2037	04/05/2023			Bond Future	11.2442	83.3018	11.3053	82.9405	0.543	0.0000	0.0000	60,571
2023/01/30	2037	04/05/2023	13.73	Call	Bond Future	13,116.1400	13.1161	12,758.3700	12.7584	(2.728)	0	0	0
2023/01/30	2037	04/05/2023	11.32	Call	Bond Future	3,084.5100	3.0845	2,847.9500	2.8480	(7.669)	0	0	0
2023/01/30	2037	04/05/2023	11.32	Put	Bond Future	2,636.6600	2.6367	2,761.3500	2.7613	4.729	0	0	0
2023/01/30	2037	04/05/2023	11.78	Call	Bond Future	4,735.3300	4.7353	4,450.6500	4.4506	(6.012)	0	0	400
2023/01/30	2037	04/05/2023	11.78	Put	Bond Future	1,644.9100	1.6449	1,721.4800	1.7215	4.655	0	0	0
2023/01/30	2037	04/05/2023	11.94	Put	Bond Future	1,387.8600	1.3879	1,451.3100	1.4513	4.572	0	0	703
2023/01/30	2037	04/05/2023	11.03	Call	Bond Future	2,207.9400	2.2079	2,008.8900	2.0089	(9.015)	0	0	400
2023/01/30	2037	03/08/2023	12.12	Call	Bond Future	6,566.0900	6.5661	6,285.8800	6.2859	(4.268)	0	0	0
2023/01/30	2037	03/08/2023	12.12	Put	Bond Future	2,311.5400	2.3115	2,399.7800	2.3998	3.817	0	0	0
2023/01/30	2037	03/08/2023	12.13	Call	Bond Future	6,603.4500	6.6035	6,322.6100	6.3226	(4.253)	0	0	0
2023/01/30	2037	03/08/2023	12.13	Put	Bond Future	2,295.1300	2.2951	2,382.7400	2.3827	3.817	0	0	0
2023/01/30	2037	03/08/2023			Bond Future	11.3601	80.6816	11.4236	80.3131	0.559	0.0000	0.0000	71,091
2023/01/30	2037	03/08/2023	12.14	Call	Bond Future	6,640.6600	6.6407	6,359.2000	6.3592	(4.238)	0	0	0
2023/01/30	2037	03/08/2023	12.14	Put	Bond Future	2,278.6300	2.2786	2,365.6200	2.3656	3.818	0	0	0
2023/01/30	2037	03/08/2023	10.30	Call	Bond Future	1,411.8600	1.4119	1,292.7100	1.2927	(8.439)	0	0	1,800
2023/01/30	2037	03/08/2023	10.30	Put	Bond Future	7,948.6400	7.9486	8,197.9400	8.1979	3.136	0	0	0
2023/01/30	2037	03/08/2023	11.00	Call	Bond Future	2,916.2100	2.9162	2,728.0300	2.7280	(6.453)	0	0	1,800
2023/01/30	2037	03/08/2023	11.00	Put	Bond Future	5,054.5800	5.0546	5,234.8500	5.2349	3.566	0	0	0
2023/01/30	2037	02/11/2023	11.55	Put	Bond Future	4,463.2500	4.4632	4,612.2300	4.6122	3.338	0	0	0
2023/01/30	2037	02/11/2023	11.56	Put	Bond Future	4,437.5400	4.4375	4,585.7800	4.5858	3.341	0	0	0
2023/01/30	2037	02/11/2023	11.57	Call	Bond Future	4,948.2700	4.9483	4,720.2800	4.7203	(4.607)	0	0	0
2023/01/30	2037	02/11/2023			Bond Future	11.4758	82.2501	11.5417	81.8746	0.574	0.0000	0.0000	0
2023/01/30	2037	02/11/2023	11.55	Call	Bond Future	4,886.0800	4.8861	4,659.5600	4.6596	(4.636)	0	0	0
2023/01/30	2037	02/11/2023	11.56	Call	Bond Future	4,917.1400	4.9171	4,689.8800	4.6899	(4.622)	0	0	0
2023/01/30	2037	02/11/2023	11.57	Put	Bond Future	4,411.9600	4.4120	4,559.4700	4.5595	3.343	0	0	0
2023/01/30	2037	01/02/2024	12.33	Call	Bond Future	7,627.0000	7.6270	7,360.0200	7.3600	(3.500)	0	0	0
2023/01/30	2037	01/02/2024	12.33	Put	Bond Future	3,670.5900	3.6706	3,786.3100	3.7863	3.153	0	0	0
2023/01/30	2037	01/02/2024			Bond Future	11.5988	79.6002	11.6672	79.2175	0.590	0.0000	0.0000	0
2023/01/30	2037	01/02/2024	12.31	Call	Bond Future	7,559.7200	7.5597	7,293.8000	7.2938	(3.518)	0	0	0
2023/01/30	2037	01/02/2024	12.31	Put	Bond Future	3,707.6600	3.7077	3,824.4400	3.8244	3.150	0	0	0
2023/01/30	2037	01/02/2024	12.32	Call	Bond Future	7,593.4900	7.5935	7,327.0300	7.3270	(3.509)	0	0	0

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2023/01/30	2037	01/02/2024	12.32	Put	Bond Future	3,689.2300	3.6892	3,805.4700	3.8055	3.151	0	0	0
2023/01/30	2038	02/02/2023			Bond Future	126.9048	126.9048	129.1549	129.1549	1.773	0.0000	0.0000	1,263
2023/01/30	2038	04/05/2023			Bond Future	129.3608	129.3608	131.6539	131.6539	1.773	0.0000	0.0000	4,627
2023/01/30	2038	03/08/2023			Bond Future	129.9764	129.9764	132.3151	132.3151	1.799	0.0000	0.0000	0
2023/01/30	2038	02/11/2023			Bond Future	132.5347	132.5347	134.9196	134.9196	1.799	0.0000	0.0000	0
2023/01/30	2038	01/02/2024			Bond Future	133.1430	133.1430	135.5748	135.5748	1.826	0.0000	0.0000	0
2023/01/30	2040	02/02/2023	10.93	Call	Bond Future	75.0000	0.0750	5.3000	0.0053	(92.933)	0	0	0
2023/01/30	2040	02/02/2023	12.24	Call	Bond Future	5,952.5700	5.9526	5,507.3500	5.5074	(7.479)	0	0	0
2023/01/30	2040	02/02/2023	12.24	Put	Bond Future	0.3800	0.0004	0.0000	0.0000	(100.000)	0	0	0
2023/01/30	2040	02/02/2023	12.27	Call	Bond Future	6,125.3100	6.1253	5,680.2000	5.6802	(7.267)	0	0	0
2023/01/30	2040	02/02/2023	12.27	Put	Bond Future	0.2700	0.0003	0.0000	0.0000	(100.000)	0	0	388
2023/01/30	2040	02/02/2023	11.12	Call	Bond Future	310.0000	0.3100	73.9300	0.0739	(76.152)	0	0	0
2023/01/30	2040	02/02/2023	11.12	Put	Bond Future	1,278.1900	1.2782	1,486.9600	1.4870	16.333	0	0	0
2023/01/30	2040	02/02/2023	11.19	Call	Bond Future	467.7000	0.4677	152.7200	0.1527	(67.347)	0	0	563
2023/01/30	2040	02/02/2023	11.19	Put	Bond Future	975.2800	0.9753	1,105.1400	1.1051	13.315	0	0	0
2023/01/30	2040	02/02/2023	12.07	Put	Bond Future	2.1000	0.0021	0.0900	0.0001	(95.714)	0	0	563
2023/01/30	2040	02/02/2023	10.96	Call	Bond Future	96.9100	0.0969	8.6200	0.0086	(91.105)	0	0	388
2023/01/30	2040	02/02/2023	10.96	Put	Bond Future	2,132.8600	2.1329	2,489.4100	2.4894	16.717	0	0	0
2023/01/30	2040	02/02/2023			Bond Future	11.2678	83.1716	11.3367	82.7268	0.611	0.0000	0.0000	86,260
2023/01/30	2040	02/02/2023	10.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	2040	02/02/2023	10.18	Put	Bond Future	7,554.1700	7.5542	7,999.0100	7.9990	5.889	0	0	0
2023/01/30	2040	02/02/2023	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/01/30	2040	02/02/2023	10.21	Put	Bond Future	7,331.9000	7.3319	7,776.7400	7.7767	6.067	0	0	0
2023/01/30	2040	02/02/2023	10.93	Put	Bond Future	2,313.5000	2.3135	2,688.6400	2.6886	16.215	0	0	0
2023/01/30	2040	02/02/2023	12.07	Call	Bond Future	4,963.0200	4.9630	4,516.1700	4.5162	(9.004)	0	0	0
2023/01/30	2040	02/02/2023	11.10	Call	Bond Future	272.8200	0.2728	58.7500	0.0588	(78.466)	0	0	0
2023/01/30	2040	02/02/2023	11.10	Put	Bond Future	1,373.3400	1.3733	1,604.1100	1.6041	16.804	0	0	0
2023/01/30	2040	02/02/2023	11.11	Call	Bond Future	290.9700	0.2910	65.9800	0.0660	(77.324)	0	0	0
2023/01/30	2040	02/02/2023	11.11	Put	Bond Future	1,325.2800	1.3253	1,545.1300	1.5451	16.589	0	0	0
2023/01/30	2040	04/05/2023	13.45	Put	Bond Future	317.0200	0.3170	331.5700	0.3316	4.590	0	0	486
2023/01/30	2040	04/05/2023	12.05	Put	Bond Future	1,549.9500	1.5500	1,640.2300	1.6402	5.825	0	0	684
2023/01/30	2040	04/05/2023	12.78	Call	Bond Future	8,917.5600	8.9176	8,501.3200	8.5013	(4.668)	0	0	0
2023/01/30	2040	04/05/2023	12.78	Put	Bond Future	704.4400	0.7044	741.9200	0.7419	5.321	0	0	388
2023/01/30	2040	04/05/2023	11.43	Call	Bond Future	3,227.4000	3.2274	2,942.7700	2.9428	(8.819)	0	0	0
2023/01/30	2040	04/05/2023	11.43	Put	Bond Future	2,923.6000	2.9236	3,092.6900	3.0927	5.784	0	0	0
2023/01/30	2040	04/05/2023	10.73	Put	Bond Future	5,610.1900	5.6102	5,898.3000	5.8983	5.135	0	0	0
2023/01/30	2040	04/05/2023			Bond Future	11.3822	84.7605	11.4537	84.3068	0.628	0.0000	0.0000	48,755
2023/01/30	2040	04/05/2023	13.45	Call	Bond Future	12,014.1800	12.0142	11,575.0100	11.5750	(3.655)	0	0	0
2023/01/30	2040	04/05/2023	11.48	Call	Bond Future	3,402.5200	3.4025	3,110.3300	3.1103	(8.587)	0	0	486
2023/01/30	2040	04/05/2023	11.48	Put	Bond Future	2,782.5400	2.7825	2,944.0700	2.9441	5.805	0	0	0
2023/01/30	2040	04/05/2023	12.05	Call	Bond Future	5,643.6600	5.6437	5,280.2200	5.2802	(6.440)	0	0	0
2023/01/30	2040	04/05/2023	11.41	Call	Bond Future	3,158.5300	3.1585	2,876.9800	2.8770	(8.914)	0	0	0
2023/01/30	2040	04/05/2023	11.41	Put	Bond Future	2,981.7400	2.9817	3,153.9100	3.1539	5.774	0	0	0
2023/01/30	2040	04/05/2023	11.42	Call	Bond Future	3,192.8000	3.1928	2,909.7100	2.9097	(8.867)	0	0	0
2023/01/30	2040	04/05/2023	11.42	Put	Bond Future	2,952.4600	2.9525	3,123.0900	3.1231	5.779	0	0	0
2023/01/30	2040	04/05/2023	10.73	Call	Bond Future	1,280.6900	1.2807	1,115.0800	1.1151	(12.931)	0	0	486

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/30	2040	04/05/2023	10.92	Call	Bond Future	1,708.6000	1.7086	1,509.6200	1.5096	(11.646)	0	0	388
2023/01/30	2040	04/05/2023	10.92	Put	Bond Future	4,741.2900	4.7413	4,996.0300	4.9960	5.373	0	0	0
2023/01/30	2040	04/05/2023	11.03	Call	Bond Future	1,991.3800	1.9914	1,773.0800	1.7731	(10.962)	0	0	684
2023/01/30	2040	04/05/2023	11.03	Put	Bond Future	4,286.8900	4.2869	4,522.3100	4.5223	5.492	0	0	0
2023/01/30	2040	04/05/2023	10.17	Call	Bond Future	461.7200	0.4617	381.6700	0.3817	(17.337)	0	0	388
2023/01/30	2040	04/05/2023	10.17	Put	Bond Future	8,793.9800	8.7940	9,167.6500	9.1676	4.249	0	0	0
2023/01/30	2040	03/08/2023	12.23	Call	Bond Future	6,960.8200	6.9608	6,616.6300	6.6166	(4.945)	0	0	0
2023/01/30	2040	03/08/2023	12.23	Put	Bond Future	2,556.7000	2.5567	2,675.2300	2.6752	4.636	0	0	0
2023/01/30	2040	03/08/2023			Bond Future	11.4963	81.9186	11.5704	81.4559	0.645	0.0000	0.0000	91,614
2023/01/30	2040	03/08/2023	12.21	Call	Bond Future	6,882.1700	6.8822	6,539.6000	6.5396	(4.978)	0	0	0
2023/01/30	2040	03/08/2023	12.21	Put	Bond Future	2,593.1100	2.5931	2,713.2600	2.7133	4.633	0	0	0
2023/01/30	2040	03/08/2023	12.22	Call	Bond Future	6,921.5700	6.9216	6,578.1900	6.5782	(4.961)	0	0	0
2023/01/30	2040	03/08/2023	12.22	Put	Bond Future	2,574.9500	2.5750	2,694.2900	2.6943	4.635	0	0	0
2023/01/30	2040	02/11/2023	11.60	Put	Bond Future	5,075.8300	5.0758	5,274.7200	5.2747	3.918	0	0	0
2023/01/30	2040	02/11/2023	11.58	Call	Bond Future	4,951.4800	4.9515	4,680.6600	4.6807	(5.469)	0	0	0
2023/01/30	2040	02/11/2023	11.58	Put	Bond Future	5,134.5300	5.1345	5,335.3200	5.3353	3.911	0	0	0
2023/01/30	2040	02/11/2023	11.59	Call	Bond Future	4,984.0000	4.9840	4,712.2300	4.7122	(5.453)	0	0	0
2023/01/30	2040	02/11/2023			Bond Future	11.6096	83.5110	11.6865	83.0394	0.662	0.0000	0.0000	84
2023/01/30	2040	02/11/2023	11.60	Call	Bond Future	5,016.3200	5.0163	4,743.6000	4.7436	(5.437)	0	0	0
2023/01/30	2040	02/11/2023	11.59	Put	Bond Future	5,105.2400	5.1052	5,305.0800	5.3051	3.914	0	0	0
2023/01/30	2040	01/02/2024	12.33	Call	Bond Future	7,869.8000	7.8698	7,546.7000	7.5467	(4.106)	0	0	0
2023/01/30	2040	01/02/2024	12.33	Put	Bond Future	4,360.7900	4.3608	4,518.4000	4.5184	3.614	0	0	0
2023/01/30	2040	01/02/2024	12.34	Call	Bond Future	7,905.1900	7.9052	7,581.4100	7.5814	(4.096)	0	0	0
2023/01/30	2040	01/02/2024	12.34	Put	Bond Future	4,339.7500	4.3398	4,496.6800	4.4967	3.616	0	0	0
2023/01/30	2040	01/02/2024			Bond Future	11.7298	80.6355	11.8096	80.1548	0.680	0.0000	0.0000	3
2023/01/30	2040	01/02/2024	12.35	Call	Bond Future	7,940.3100	7.9403	7,615.8500	7.6159	(4.086)	0	0	0
2023/01/30	2040	01/02/2024	12.35	Put	Bond Future	4,318.5000	4.3185	4,474.7500	4.4748	3.618	0	0	0
2023/01/30	2044	02/02/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	2044	02/02/2023	10.30	Put	Bond Future	7,380.1300	7.3801	7,732.9800	7.7330	4.781	0	0	0
2023/01/30	2044	02/02/2023	11.00	Call	Bond Future	77.7800	0.0778	7.0600	0.0071	(90.923)	0	0	2,500
2023/01/30	2044	02/02/2023	11.00	Put	Bond Future	2,385.2200	2.3852	2,667.3500	2.6674	11.828	0	0	0
2023/01/30	2044	02/02/2023	11.75	Put	Bond Future	67.2700	0.0673	22.6900	0.0227	(66.270)	0	0	2,500
2023/01/30	2044	02/02/2023	11.90	Call	Bond Future	3,552.2500	3.5523	3,181.3100	3.1813	(10.442)	0	0	0
2023/01/30	2044	02/02/2023	11.90	Put	Bond Future	21.6600	0.0217	3.5700	0.0036	(83.518)	0	0	0
2023/01/30	2044	02/02/2023	12.00	Call	Bond Future	4,145.6000	4.1456	3,784.1600	3.7842	(8.719)	0	0	0
2023/01/30	2044	02/02/2023	12.00	Put	Bond Future	9.4700	0.0095	0.8800	0.0009	(90.707)	0	0	4,000
2023/01/30	2044	02/02/2023	11.20	Put	Bond Future	1,282.7100	1.2827	1,398.1000	1.3981	8.996	0	0	0
2023/01/30	2044	02/02/2023	11.70	Call	Bond Future	2,389.8800	2.3899	1,981.0000	1.9810	(17.109)	0	0	1,700
2023/01/30	2044	02/02/2023	11.70	Put	Bond Future	95.2500	0.0953	39.2200	0.0392	(58.824)	0	0	0
2023/01/30	2044	02/02/2023	11.10	Call	Bond Future	172.3900	0.1724	30.2900	0.0303	(82.429)	0	0	1,700
2023/01/30	2044	02/02/2023	11.14	Call	Bond Future	228.3400	0.2283	50.0500	0.0500	(78.081)	0	0	0
2023/01/30	2044	02/02/2023	11.14	Put	Bond Future	1,579.5000	1.5795	1,754.0600	1.7541	11.052	0	0	0
2023/01/30	2044	02/02/2023	11.15	Call	Bond Future	244.2300	0.2442	56.3700	0.0564	(76.919)	0	0	0
2023/01/30	2044	02/02/2023	11.15	Put	Bond Future	1,527.7900	1.5278	1,692.7800	1.6928	10.799	0	0	0
2023/01/30	2044	02/02/2023			Bond Future	11.3426	79.5660	11.3964	79.2132	0.475	0.0000	0.0000	35,997
2023/01/30	2044	02/02/2023	10.75	Call	Bond Future	5.4400	0.0054	0.0400	0.0000	(99.265)	0	0	2,500
2023/01/30	2044	02/02/2023	10.75	Put	Bond Future	4,067.5900	4.0676	4,415.0400	4.4150	8.542	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
2023/01/30	2044	02/02/2023	11.75	Call	Bond Future	2,674.0400	2.6740	2,276.6100	2.2766	(14.863)	0	0	0
2023/01/30	2044	02/02/2023	11.16	Call	Bond Future	260.8700	0.2609	63.3100	0.0633	(75.731)	0	0	0
2023/01/30	2044	02/02/2023	11.16	Put	Bond Future	1,476.9200	1.4769	1,632.2100	1.6322	10.514	0	0	0
2023/01/30	2044	02/02/2023	11.20	Call	Bond Future	335.7400	0.3357	98.2800	0.0983	(70.727)	0	0	0
2023/01/30	2044	02/02/2023	11.10	Put	Bond Future	1,794.8800	1.7949	2,005.6300	2.0056	11.742	0	0	0
2023/01/30	2044	04/05/2023	11.75	Put	Bond Future	2,359.0100	2.3590	2,452.7800	2.4528	3.975	0	0	4,115
2023/01/30	2044	04/05/2023	11.41	Call	Bond Future	3,015.4600	3.0155	2,787.9200	2.7879	(7.546)	0	0	0
2023/01/30	2044	04/05/2023	11.41	Put	Bond Future	3,291.9100	3.2919	3,424.4400	3.4244	4.026	0	0	0
2023/01/30	2044	04/05/2023	11.42	Call	Bond Future	3,048.9200	3.0489	2,820.1300	2.8201	(7.504)	0	0	0
2023/01/30	2044	04/05/2023	11.42	Put	Bond Future	3,260.3300	3.2603	3,391.6100	3.3916	4.027	0	0	0
2023/01/30	2044	04/05/2023			Bond Future	11.4526	81.0861	11.5085	80.7261	0.488	0.0000	0.0000	54,557
2023/01/30	2044	04/05/2023	11.75	Call	Bond Future	4,244.9900	4.2450	3,978.6900	3.9787	(6.273)	0	0	0
2023/01/30	2044	04/05/2023	12.00	Call	Bond Future	5,247.1500	5.2472	4,957.7500	4.9577	(5.515)	0	0	0
2023/01/30	2044	04/05/2023	12.00	Put	Bond Future	1,833.3500	1.8334	1,904.0200	1.9040	3.855	0	0	4,115
2023/01/30	2044	04/05/2023	12.25	Call	Bond Future	6,310.4100	6.3104	6,002.4200	6.0024	(4.881)	0	0	0
2023/01/30	2044	04/05/2023	12.25	Put	Bond Future	1,419.0900	1.4191	1,471.1700	1.4712	3.670	0	0	1,500
2023/01/30	2044	04/05/2023	11.43	Call	Bond Future	3,082.7200	3.0827	2,852.6800	2.8527	(7.462)	0	0	0
2023/01/30	2044	04/05/2023	11.43	Put	Bond Future	3,229.1800	3.2292	3,359.2100	3.3592	4.027	0	0	0
2023/01/30	2044	03/08/2023	12.15	Call	Bond Future	6,537.9800	6.5380	6,266.0300	6.2660	(4.160)	0	0	0
2023/01/30	2044	03/08/2023	12.15	Put	Bond Future	2,941.8100	2.9418	3,037.1000	3.0371	3.239	0	0	0
2023/01/30	2044	03/08/2023	12.16	Call	Bond Future	6,576.6100	6.5766	6,303.9900	6.3040	(4.145)	0	0	0
2023/01/30	2044	03/08/2023	12.16	Put	Bond Future	2,921.6700	2.9217	3,016.2900	3.0163	3.239	0	0	0
2023/01/30	2044	03/08/2023			Bond Future	11.5621	78.2972	11.6201	77.9299	0.501	0.0000	0.0000	21,473
2023/01/30	2044	03/08/2023	12.17	Call	Bond Future	6,615.2900	6.6153	6,342.0100	6.3420	(4.131)	0	0	0
2023/01/30	2044	03/08/2023	12.17	Put	Bond Future	2,901.6600	2.9017	2,995.6200	2.9956	3.238	0	0	0
2023/01/30	2044	02/11/2023	11.57	Call	Bond Future	4,872.1200	4.8721	4,654.5900	4.6546	(4.465)	0	0	0
2023/01/30	2044	02/11/2023	11.57	Put	Bond Future	5,507.0400	5.5070	5,663.7500	5.6638	2.846	0	0	0
2023/01/30	2044	02/11/2023			Bond Future	11.6707	79.8193	11.7307	79.4450	0.514	0.0000	0.0000	0
2023/01/30	2044	02/11/2023	11.55	Call	Bond Future	4,807.8700	4.8079	4,591.8700	4.5919	(4.493)	0	0	0
2023/01/30	2044	02/11/2023	11.55	Put	Bond Future	5,569.8800	5.5699	5,728.1200	5.7281	2.841	0	0	0
2023/01/30	2044	02/11/2023	11.56	Call	Bond Future	4,840.1000	4.8401	4,623.3300	4.6233	(4.479)	0	0	0
2023/01/30	2044	02/11/2023	11.56	Put	Bond Future	5,538.5200	5.5385	5,695.9900	5.6960	2.843	0	0	0
2023/01/30	2044	01/02/2024	12.29	Call	Bond Future	7,627.1500	7.6272	7,369.5400	7.3695	(3.378)	0	0	0
2023/01/30	2044	01/02/2024	12.29	Put	Bond Future	4,623.2200	4.6232	4,747.0000	4.7470	2.677	0	0	0
2023/01/30	2044	01/02/2024			Bond Future	11.7855	76.9967	11.8477	76.6153	0.528	0.0000	0.0000	0
2023/01/30	2044	01/02/2024	12.27	Call	Bond Future	7,557.3900	7.5574	7,300.8900	7.3009	(3.394)	0	0	0
2023/01/30	2044	01/02/2024	12.27	Put	Bond Future	4,668.8000	4.6688	4,793.6900	4.7937	2.675	0	0	0
2023/01/30	2044	01/02/2024	12.28	Call	Bond Future	7,592.2500	7.5923	7,335.2000	7.3352	(3.386)	0	0	0
2023/01/30	2044	01/02/2024	12.28	Put	Bond Future	4,645.9500	4.6460	4,770.2900	4.7703	2.676	0	0	0
2023/01/30	2046	02/02/2023			Bond Future	113.8129	113.8129	113.8154	113.8154	0.002	0.0000	0.0000	5,482
2023/01/30	2046	04/05/2023			Bond Future	113.9782	113.9782	113.9803	113.9803	0.002	0.0000	0.0000	17,311
2023/01/30	2046	03/08/2023			Bond Future	116.2455	116.2455	116.2475	116.2475	0.002	0.0000	0.0000	0
2023/01/30	2046	02/11/2023			Bond Future	116.4487	116.4487	116.4507	116.4507	0.002	0.0000	0.0000	0
2023/01/30	2046	01/02/2024			Bond Future	118.7484	118.7484	118.7509	118.7509	0.002	0.0000	0.0000	0
2023/01/30	2050	02/02/2023			Bond Future	113.8550	113.8550	113.8560	113.8560	(0.175)	0.0000	0.0000	3,214
2023/01/30	2050	04/05/2023			Bond Future	116.0584	116.0584	115.8550	115.8550	(0.175)	0.0000	0.0000	13,174

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/30	2050	03/08/2023			Bond Future	116.1892	116.1892	115.9818	115.9818	(0.179)	0.0000	0.0000	0
2023/01/30	2050	02/11/2023			Bond Future	118.4761	118.4761	118.2647	118.2647	(0.178)	0.0000	0.0000	0
2023/01/30	2050	01/02/2024			Bond Future	118.5787	118.5787	118.3629	118.3629	(0.182)	0.0000	0.0000	0
2023/01/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	AL37	02/02/2023			Index Future	873.3800	873.3800	872.8890	872.8890	(0.056)	0.0000	0.0000	0
2023/01/30	AL37	04/05/2023			Index Future	890.0660	890.0660	889.5520	889.5520	(0.058)	0.0000	0.0000	0
2023/01/30	AL37	03/08/2023			Index Future	907.5580	907.5580	907.0310	907.0310	(0.058)	0.0000	0.0000	0
2023/01/30	AL37	02/11/2023			Index Future	925.2160	925.2160	924.6840	924.6840	(0.058)	0.0000	0.0000	0
2023/01/30	AL37	01/02/2024			Index Future	943.2930	943.2930	942.7550	942.7550	(0.057)	0.0000	0.0000	0
2023/01/30	AL7T	02/02/2023			Index Future	1,019.3680	1,019.3680	1,017.1130	1,017.1130	(0.221)	0.0000	0.0000	0
2023/01/30	AL7T	04/05/2023			Index Future	1,038.8430	1,038.8430	1,036.5290	1,036.5290	(0.223)	0.0000	0.0000	0
2023/01/30	AL7T	03/08/2023			Index Future	1,059.2590	1,059.2590	1,056.8960	1,056.8960	(0.223)	0.0000	0.0000	0
2023/01/30	AL7T	02/11/2023			Index Future	1,079.8680	1,079.8680	1,077.4650	1,077.4650	(0.223)	0.0000	0.0000	0
2023/01/30	AL7T	01/02/2024			Index Future	1,100.9670	1,100.9670	1,098.5220	1,098.5220	(0.222)	0.0000	0.0000	0
2023/01/30	ALBI	02/02/2023			Index Future	885.1570	885.1570	882.4630	882.4630	(0.304)	0.0000	0.0000	5
2023/01/30	ALBI	04/05/2023			Index Future	902.0670	902.0670	899.3090	899.3090	(0.306)	0.0000	0.0000	111
2023/01/30	ALBI	03/08/2023			Index Future	919.7950	919.7950	916.9800	916.9800	(0.306)	0.0000	0.0000	0
2023/01/30	ALBI	02/11/2023			Index Future	937.6910	937.6910	934.8250	934.8250	(0.306)	0.0000	0.0000	0
2023/01/30	ALBI	01/02/2024			Index Future	956.0120	956.0120	953.0950	953.0950	(0.305)	0.0000	0.0000	0
2023/01/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/30	ES33	02/02/2023			Bond Future	11.7908	77.4012	11.8491	77.1174	0.495	0.0000	0.0000	0
2023/01/30	ES33	04/05/2023			Bond Future	11.9406	75.1053	12.0015	74.8157	0.510	0.0000	0.0000	0
2023/01/30	ES33	03/08/2023			Bond Future	12.0876	76.5995	12.1511	76.3040	0.525	0.0000	0.0000	350
2023/01/30	ES33	02/11/2023			Bond Future	12.2489	74.3134	12.3151	74.0123	0.540	0.0000	0.0000	0
2023/01/30	ES33	01/02/2024			Bond Future	12.4215	75.7800	12.4905	75.4731	0.555	0.0000	0.0000	0
2023/01/30	ES42	02/02/2023			Bond Future	12.2097	75.1555	12.2782	74.7677	0.561	0.0000	0.0000	0
2023/01/30	ES42	04/05/2023			Bond Future	12.3514	72.3474	12.4228	71.9517	0.578	0.0000	0.0000	0
2023/01/30	ES42	03/08/2023			Bond Future	12.4871	73.7869	12.5612	73.3832	0.594	0.0000	0.0000	4,000
2023/01/30	ES42	02/11/2023			Bond Future	12.6345	70.9767	12.7116	70.5653	0.610	0.0000	0.0000	0
2023/01/30	ES42	01/02/2024			Bond Future	12.7844	72.3765	12.8645	71.9571	0.627	0.0000	0.0000	0
2023/01/30	GOVI	02/02/2023	850.82	Call	GOVI	220,320.0000	22.0320	193,930.0000	19.3930	(11.978)	0	0	0
2023/01/30	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	GOVI	02/02/2023	850.83	Call	GOVI	220,220.0000	22.0220	193,830.0000	19.3830	(11.983)	0	0	0
2023/01/30	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/30	GOVI	02/02/2023			GOVI	872.8520	872.8520	870.2130	870.2130	(0.302)	0.0000	0.0000	112
2023/01/30	GOVI	02/02/2023	850.84	Call	GOVI	220,120.0000	22.0120	193,730.0000	19.3730	(11.989)	0	0	0
2023/01/30	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	GOVI	04/05/2023	852.86	Call	GOVI	366,670.0000	36.6670	339,640.0000	33.9640	(7.372)	0	0	0
2023/01/30	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	GOVI	04/05/2023	852.87	Call	GOVI	366,570.0000	36.6570	339,540.0000	33.9540	(7.374)	0	0	0
2023/01/30	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	GOVI	04/05/2023			GOVI	889.5270	889.5270	886.8240	886.8240	(0.304)	0.0000	0.0000	825
2023/01/30	GOVI	04/05/2023	852.88	Call	GOVI	366,470.0000	36.6470	339,440.0000	33.9440	(7.376)	0	0	0
2023/01/30	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	GOVI	03/08/2023	837.21	Call	GOVI	697,990.0000	69.7990	670,400.0000	67.0400	(3.953)	0	0	0
2023/01/30	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	GOVI	03/08/2023	837.22	Call	GOVI	697,890.0000	69.7890	670,300.0000	67.0300	(3.953)	0	0	0
2023/01/30	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	GOVI	03/08/2023			GOVI	907.0090	907.0090	904.2500	904.2500	(0.304)	0.0000	0.0000	0
2023/01/30	GOVI	03/08/2023	837.23	Call	GOVI	697,790.0000	69.7790	670,200.0000	67.0200	(3.954)	0	0	0
2023/01/30	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	GOVI	02/11/2023	885.82	Call	GOVI	388,360.0000	38.8360	360,280.0000	36.0280	(7.230)	0	0	0
2023/01/30	GOVI	02/11/2023			GOVI	924.6560	924.6560	921.8480	921.8480	(0.304)	0.0000	0.0000	0
2023/01/30	GOVI	02/11/2023	885.80	Call	GOVI	388,560.0000	38.8560	360,480.0000	36.0480	(7.227)	0	0	0
2023/01/30	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	GOVI	02/11/2023	885.81	Call	GOVI	388,460.0000	38.8460	360,380.0000	36.0380	(7.229)	0	0	0
2023/01/30	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	GOVI	01/02/2024	880.00	Call	GOVI	627,220.0000	62.7220	598,640.0000	59.8640	(4.557)	0	0	0
2023/01/30	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	GOVI	01/02/2024			GOVI	942.7220	942.7220	939.8640	939.8640	(0.303)	0.0000	0.0000	0
2023/01/30	GOVI	01/02/2024	879.98	Call	GOVI	627,420.0000	62.7420	598,840.0000	59.8840	(4.555)	0	0	0
2023/01/30	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	GOVI	01/02/2024	879.99	Call	GOVI	627,320.0000	62.7320	598,740.0000	59.8740	(4.556)	0	0	0
2023/01/30	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/30	IGOV	02/02/2023			Index Future	323.6280	323.6280	324.4640	324.4640	0.258	0.0000	0.0000	151
2023/01/30	IGOV	04/05/2023			Index Future	329.8910	329.8910	330.7390	330.7390	0.257	0.0000	0.0000	654
2023/01/30	IGOV	03/08/2023			Index Future	336.4530	336.4530	337.3170	337.3170	0.257	0.0000	0.0000	0
2023/01/30	IGOV	02/11/2023			Index Future	343.0770	343.0770	343.9590	343.9590	0.257	0.0000	0.0000	0
2023/01/30	IGOV	01/02/2024			Index Future	349.8550	349.8550	350.7570	350.7570	0.258	0.0000	0.0000	0
2023/01/30	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/01/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/01/30	JBAF	15/02/2023			Jibar Tradeable Future	7.4750	92.5250	7.4650	92.5350	(0.134)	0.0000	0.0000	0
2023/01/30	JBAF	15/03/2023			Jibar Tradeable Future	7.4900	92.5100	7.4750	92.5250	(0.200)	0.0000	0.0000	0
2023/01/30	JBAF	19/04/2023			Jibar Tradeable Future	7.5750	92.4250	7.5900	92.4100	0.198	0.0000	0.0000	0
2023/01/30	JBAF	17/05/2023			Jibar Tradeable Future	7.6000	92.4000	7.6100	92.3900	0.132	0.0000	0.0000	0
2023/01/30	JBAF	21/06/2023			Jibar Tradeable Future	7.5950	92.4050	7.6150	92.3850	0.263	0.0000	0.0000	0
2023/01/30	JBAF	19/07/2023			Jibar Tradeable Future	7.5150	92.4850	7.5700	92.4300	0.732	0.0000	0.0000	0
2023/01/30	JBAF	20/09/2023			Jibar Tradeable Future	7.4600	92.5400	7.5500	92.4500	1.206	0.0000	0.0000	75
2023/01/30	JBAF	20/12/2023			Jibar Tradeable Future	7.2650	92.7350	7.3050	92.6950	0.551	0.0000	0.0000	272
2023/01/30	JBAF	20/03/2024			Jibar Tradeable Future	7.1150	92.8850	7.2450	92.7550	1.827	0.0000	0.0000	0
2023/01/30	JBAF	19/06/2024			Jibar Tradeable Future	6.9700	93.0300	7.0200	92.9800	0.717	0.0000	0.0000	0
2023/01/30	JBAF	18/09/2024			Jibar Tradeable Future	6.9550	93.0450	7.0300	92.9700	1.078	0.0000	0.0000	68
2023/01/30	JBAF	18/12/2024			Jibar Tradeable Future	6.9750	93.0250	7.0300	92.9700	0.789	0.0000	0.0000	0
2023/01/30	R035	02/02/2023	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2023/01/30	R035	02/02/2023	9.81	Put	Bond Future	6,875.2200	6.8752	7,166.0700	7.1661	4.230	0	0	0
2023/01/30	R035	02/02/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	R035	02/02/2023	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/01/30	R035	02/02/2023	9.89	Put	Bond Future	6,344.3400	6.3443	6,635.1900	6.6352	4.584	0	0	0
2023/01/30	R035	02/02/2023	11.94	Call	Bond Future	5,929.2500	5.9292	5,638.2800	5.6383	(4.907)	0	0	0
2023/01/30	R035	02/02/2023	13.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2023/01/30	R035	02/02/2023	10.88	Call	Bond Future	577.0100	0.5770	273.1000	0.2731	(52.670)	0	0	0
2023/01/30	R035	02/02/2023	10.88	Put	Bond Future	687.1200	0.6871	674.0600	0.6741	(1.901)	0	0	0
2023/01/30	R035	02/02/2023	10.66	Call	Bond Future	147.5700	0.1476	26.5500	0.0265	(82.009)	0	0	0
2023/01/30	R035	02/02/2023	10.66	Put	Bond Future	1,591.1200	1.5911	1,760.9500	1.7609	10.674	0	0	582
2023/01/30	R035	02/02/2023	10.30	Put	Bond Future	3,692.1800	3.6922	3,979.4500	3.9794	7.780	0	0	0
2023/01/30	R035	02/02/2023	10.60	Call	Bond Future	91.5800	0.0916	11.2000	0.0112	(87.770)	0	0	0
2023/01/30	R035	02/02/2023	10.60	Put	Bond Future	1,903.8100	1.9038	2,114.2800	2.1143	11.055	0	0	0
2023/01/30	R035	02/02/2023	10.64	Put	Bond Future	1,692.7900	1.6928	1,877.2100	1.8772	10.894	0	0	0
2023/01/30	R035	02/02/2023			Bond Future	10.8984	90.5088	10.9471	90.2180	0.447	0.0000	0.0000	89,305
2023/01/30	R035	02/02/2023	9.85	Put	Bond Future	6,609.2600	6.6093	6,900.1100	6.9001	4.401	0	0	0
2023/01/30	R035	02/02/2023	11.94	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/01/30	R035	02/02/2023	11.98	Call	Bond Future	6,145.1900	6.1452	5,854.2700	5.8543	(4.734)	0	0	0
2023/01/30	R035	02/02/2023	11.98	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	388
2023/01/30	R035	02/02/2023	13.22	Call	Bond Future	12,447.0000	12.4470	12,156.1500	12.1562	(2.337)	0	0	0
2023/01/30	R035	02/02/2023	11.05	Call	Bond Future	1,188.1400	1.1881	820.3700	0.8204	(30.953)	0	0	976
2023/01/30	R035	02/02/2023	11.05	Put	Bond Future	287.3300	0.2873	210.4100	0.2104	(26.771)	0	0	0
2023/01/30	R035	02/02/2023	11.06	Call	Bond Future	1,230.9800	1.2310	862.7700	0.8628	(29.912)	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
2023/01/30	R035	02/02/2023	11.06	Put	Bond Future	271.2200	0.2712	193.8600	0.1939	(28.523)	0	0	582
2023/01/30	R035	02/02/2023	10.86	Call	Bond Future	521.1300	0.5211	231.6600	0.2317	(55.547)	0	0	0
2023/01/30	R035	02/02/2023	10.86	Put	Bond Future	751.2800	0.7513	752.6600	0.7527	0.184	0	0	0
2023/01/30	R035	02/02/2023	10.87	Call	Bond Future	548.6500	0.5487	251.8100	0.2518	(54.104)	0	0	0
2023/01/30	R035	02/02/2023	10.87	Put	Bond Future	718.7500	0.7188	712.7600	0.7128	(0.833)	0	0	0
2023/01/30	R035	02/02/2023	10.30	Call	Bond Future	3.6000	0.0036	0.0200	0.0000	(99.444)	0	0	976
2023/01/30	R035	02/02/2023	10.64	Call	Bond Future	126.5900	0.1266	20.1600	0.0202	(84.075)	0	0	388
2023/01/30	R035	04/05/2023	13.18	Call	Bond Future	11,717.2800	11.7173	11,423.1600	11.4232	(2.510)	0	0	0
2023/01/30	R035	04/05/2023	13.18	Put	Bond Future	208.1800	0.2082	210.8800	0.2109	1.297	0	0	491
2023/01/30	R035	04/05/2023	12.46	Call	Bond Future	8,477.7200	8.4777	8,194.6100	8.1946	(3.339)	0	0	0
2023/01/30	R035	04/05/2023	12.46	Put	Bond Future	529.7500	0.5298	543.4600	0.5435	2.588	0	0	388
2023/01/30	R035	04/05/2023	11.20	Call	Bond Future	3,319.7200	3.3197	3,108.0600	3.1081	(6.376)	0	0	0
2023/01/30	R035	04/05/2023	11.21	Call	Bond Future	3,354.0600	3.3541	3,141.4500	3.1414	(6.339)	0	0	0
2023/01/30	R035	04/05/2023	11.22	Put	Bond Future	2,170.4200	2.1704	2,253.6700	2.2537	3.836	0	0	0
2023/01/30	R035	04/05/2023	10.60	Call	Bond Future	1,585.7900	1.5858	1,441.3700	1.4414	(9.107)	0	0	388
2023/01/30	R035	04/05/2023	10.60	Put	Bond Future	4,043.5600	4.0436	4,195.9600	4.1960	3.769	0	0	0
2023/01/30	R035	04/05/2023	11.05	Call	Bond Future	2,824.1700	2.8242	2,627.6300	2.6276	(6.959)	0	0	770
2023/01/30	R035	04/05/2023	11.05	Put	Bond Future	2,592.2400	2.5922	2,692.5200	2.6925	3.868	0	0	0
2023/01/30	R035	04/05/2023	11.17	Call	Bond Future	3,217.7800	3.2178	3,009.0400	3.0090	(6.487)	0	0	491
2023/01/30	R035	04/05/2023	10.55	Call	Bond Future	1,472.8200	1.4728	1,334.5700	1.3346	(9.387)	0	0	770
2023/01/30	R035	04/05/2023	10.55	Put	Bond Future	4,236.7100	4.2367	4,395.2800	4.3953	3.743	0	0	0
2023/01/30	R035	04/05/2023			Bond Future	11.0104	87.7353	11.0611	87.4385	0.460	0.0000	0.0000	154,540
2023/01/30	R035	04/05/2023	11.80	Call	Bond Future	5,612.0200	5.6120	5,354.8100	5.3548	(4.583)	0	0	0
2023/01/30	R035	04/05/2023	11.80	Put	Bond Future	1,147.2900	1.1473	1,186.9000	1.1869	3.452	0	0	1,035
2023/01/30	R035	04/05/2023	11.87	Call	Bond Future	5,903.9300	5.9039	5,642.9300	5.6429	(4.421)	0	0	0
2023/01/30	R035	04/05/2023	11.87	Put	Bond Future	1,059.3600	1.0594	1,095.1800	1.0952	3.381	0	0	770
2023/01/30	R035	04/05/2023	11.20	Put	Bond Future	2,216.7700	2.2168	2,301.9300	2.3019	3.842	0	0	0
2023/01/30	R035	04/05/2023	11.21	Put	Bond Future	2,193.4900	2.1935	2,277.7000	2.2777	3.839	0	0	0
2023/01/30	R035	04/05/2023	11.22	Call	Bond Future	3,388.5600	3.3886	3,174.9900	3.1750	(6.303)	0	0	0
2023/01/30	R035	04/05/2023	11.17	Put	Bond Future	2,288.0300	2.2880	2,376.1100	2.3761	3.850	0	0	0
2023/01/30	R035	04/05/2023	9.85	Call	Bond Future	429.9300	0.4299	369.7500	0.3698	(13.998)	0	0	388
2023/01/30	R035	04/05/2023	9.85	Put	Bond Future	7,639.1200	7.6391	7,875.7600	7.8758	3.098	0	0	0
2023/01/30	R035	04/05/2023	10.42	Call	Bond Future	1,205.8300	1.2058	1,083.5200	1.0835	(10.143)	0	0	491
2023/01/30	R035	04/05/2023	10.42	Put	Bond Future	4,772.6100	4.7726	4,947.1200	4.9471	3.656	0	0	0
2023/01/30	R035	03/08/2023	12.00	Call	Bond Future	6,910.4300	6.9104	6,669.3400	6.6693	(3.489)	0	0	0
2023/01/30	R035	03/08/2023	12.00	Put	Bond Future	2,045.7500	2.0457	2,107.5100	2.1075	3.019	0	0	0
2023/01/30	R035	03/08/2023			Bond Future	11.1196	89.4598	11.1723	89.1569	0.474	0.0000	0.0000	1,624
2023/01/30	R035	03/08/2023	11.98	Call	Bond Future	6,834.3500	6.8343	6,594.2200	6.5942	(3.514)	0	0	0
2023/01/30	R035	03/08/2023	11.98	Put	Bond Future	2,075.7800	2.0758	2,138.5000	2.1385	3.022	0	0	0
2023/01/30	R035	03/08/2023	11.99	Call	Bond Future	6,872.3600	6.8724	6,631.7500	6.6317	(3.501)	0	0	0
2023/01/30	R035	03/08/2023	11.99	Put	Bond Future	2,060.7100	2.0607	2,122.9500	2.1229	3.020	0	0	0
2023/01/30	R035	02/11/2023	11.41	Call	Bond Future	4,963.6100	4.9636	4,768.7000	4.7687	(3.927)	0	0	0
2023/01/30	R035	02/11/2023	11.41	Put	Bond Future	4,019.6400	4.0196	4,133.2800	4.1333	2.827	0	0	0
2023/01/30	R035	02/11/2023	11.42	Call	Bond Future	4,995.1300	4.9951	4,799.6100	4.7996	(3.914)	0	0	0
2023/01/30	R035	02/11/2023	11.42	Put	Bond Future	3,995.6500	3.9956	4,108.6800	4.1087	2.829	0	0	0
2023/01/30	R035	02/11/2023			Bond Future	11.2414	86.6970	11.2962	86.3885	0.488	0.0000	0.0000	123
2023/01/30	R035	02/11/2023	11.43	Call	Bond Future	5,026.7300	5.0267	4,830.6100	4.8306	(3.902)	0	0	0
2023/01/30	R035	02/11/2023	11.43	Put	Bond Future	3,971.7800	3.9718	4,084.2100	4.0842	2.831	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
2023/01/30	R035	01/02/2024	12.18	Put	Bond Future	3,421.5100	3.4215	3,510.6200	3.5106	2.604	0	0	0
2023/01/30	R035	01/02/2024	12.19	Call	Bond Future	7,757.4600	7.7575	7,531.7200	7.5317	(2.910)	0	0	0
2023/01/30	R035	01/02/2024	12.19	Put	Bond Future	3,404.1700	3.4042	3,492.8500	3.4929	2.605	0	0	0
2023/01/30	R035	01/02/2024			Bond Future	11.3718	88.3892	11.4289	88.0748	0.502	0.0000	0.0000	0
2023/01/30	R035	01/02/2024	12.20	Call	Bond Future	7,791.4400	7.7914	7,565.2800	7.5653	(2.903)	0	0	0
2023/01/30	R035	01/02/2024	12.20	Put	Bond Future	3,386.9200	3.3869	3,475.1800	3.4752	2.606	0	0	0
2023/01/30	R035	01/02/2024	12.18	Call	Bond Future	7,723.5100	7.7235	7,498.2000	7.4982	(2.917)	0	0	0
2023/01/30	R186	02/02/2023	8.32	Call	Bond Future	733.2900	0.7333	629.9000	0.6299	(14.099)	0	0	0
2023/01/30	R186	02/02/2023	8.32	Put	Bond Future	63.4900	0.0635	26.8200	0.0268	(57.757)	0	0	0
2023/01/30	R186	02/02/2023	8.33	Call	Bond Future	762.0900	0.7621	660.4800	0.6605	(13.333)	0	0	0
2023/01/30	R186	02/02/2023	8.33	Put	Bond Future	58.3500	0.0584	23.4600	0.0235	(59.794)	0	0	0
2023/01/30	R186	02/02/2023			Bond Future	8.1235	109.1198	8.1430	109.0531	0.240	0.0000	0.0000	41,794
2023/01/30	R186	02/02/2023	8.34	Call	Bond Future	791.2700	0.7913	691.4300	0.6914	(12.618)	0	0	0
2023/01/30	R186	02/02/2023	8.34	Put	Bond Future	53.6000	0.0536	20.4800	0.0205	(61.791)	0	0	0
2023/01/30	R186	04/05/2023	8.84	Call	Bond Future	2,533.9700	2.5340	2,467.3000	2.4673	(2.631)	0	0	0
2023/01/30	R186	04/05/2023	8.83	Put	Bond Future	371.2200	0.3712	373.1900	0.3732	0.531	0	0	0
2023/01/30	R186	04/05/2023			Bond Future	8.1574	111.2044	8.1787	111.1359	0.261	0.0000	0.0000	100,329
2023/01/30	R186	04/05/2023	8.84	Put	Bond Future	364.9100	0.3649	366.7600	0.3668	0.507	0	0	0
2023/01/30	R186	04/05/2023	8.36	Call	Bond Future	1,446.3000	1.4463	1,389.0000	1.3890	(3.962)	0	0	200
2023/01/30	R186	04/05/2023	8.36	Put	Bond Future	796.7400	0.7967	807.9600	0.8080	1.408	0	0	200
2023/01/30	R186	04/05/2023	8.82	Call	Bond Future	2,483.9300	2.4839	2,417.5100	2.4175	(2.674)	0	0	0
2023/01/30	R186	04/05/2023	8.82	Put	Bond Future	377.6300	0.3776	379.7300	0.3797	0.556	0	0	0
2023/01/30	R186	04/05/2023	8.83	Call	Bond Future	2,508.9100	2.5089	2,442.3600	2.4424	(2.653)	0	0	0
2023/01/30	R186	03/08/2023	9.73	Put	Bond Future	238.7600	0.2388	240.7100	0.2407	0.817	0	0	0
2023/01/30	R186	03/08/2023	9.74	Call	Bond Future	4,829.8500	4.8299	4,761.7800	4.7618	(1.409)	0	0	0
2023/01/30	R186	03/08/2023	9.74	Put	Bond Future	236.0800	0.2361	237.9900	0.2380	0.809	0	0	0
2023/01/30	R186	03/08/2023			Bond Future	8.1746	108.0858	8.1978	108.0158	0.284	0.0000	0.0000	0
2023/01/30	R186	03/08/2023	9.75	Call	Bond Future	4,855.5900	4.8556	4,787.4800	4.7875	(1.403)	0	0	0
2023/01/30	R186	03/08/2023	9.75	Put	Bond Future	233.2800	0.2333	235.1500	0.2352	0.802	0	0	0
2023/01/30	R186	03/08/2023	9.73	Call	Bond Future	4,803.9800	4.8040	4,735.9500	4.7360	(1.416)	0	0	0
2023/01/30	R186	02/11/2023	9.40	Call	Bond Future	3,911.5700	3.9116	3,849.1100	3.8491	(1.597)	0	0	0
2023/01/30	R186	02/11/2023	9.40	Put	Bond Future	605.8200	0.6058	614.5400	0.6145	1.439	0	0	0
2023/01/30	R186	02/11/2023	9.15	Call	Bond Future	3,372.1500	3.3721	3,312.2900	3.3123	(1.775)	0	0	1,715
2023/01/30	R186	02/11/2023			Bond Future	8.2006	110.1875	8.2259	110.1164	0.309	0.0000	0.0000	1,257
2023/01/30	R186	02/11/2023	9.39	Call	Bond Future	3,889.5400	3.8895	3,827.1800	3.8272	(1.603)	0	0	0
2023/01/30	R186	02/11/2023	9.39	Put	Bond Future	610.8100	0.6108	619.6300	0.6196	1.444	0	0	0
2023/01/30	R186	02/11/2023	10.42	Call	Bond Future	6,261.3200	6.2613	6,192.6700	6.1927	(1.096)	0	0	0
2023/01/30	R186	02/11/2023	10.42	Put	Bond Future	245.5800	0.2456	248.1100	0.2481	1.030	0	0	1,715
2023/01/30	R186	02/11/2023	9.15	Put	Bond Future	744.6400	0.7446	755.9600	0.7560	1.520	0	0	0
2023/01/30	R186	02/11/2023	9.38	Call	Bond Future	3,867.5500	3.8675	3,805.2800	3.8053	(1.610)	0	0	0
2023/01/30	R186	02/11/2023	9.38	Put	Bond Future	615.8500	0.6159	624.7600	0.6248	1.447	0	0	0
2023/01/30	R186	01/02/2024	9.50	Call	Bond Future	3,986.4600	3.9865	3,925.6200	3.9256	(1.526)	0	0	0
2023/01/30	R186	01/02/2024	9.51	Call	Bond Future	4,006.3400	4.0063	3,945.4200	3.9454	(1.521)	0	0	0
2023/01/30	R186	01/02/2024	9.52	Put	Bond Future	729.5300	0.7295	740.9000	0.7409	1.559	0	0	0
2023/01/30	R186	01/02/2024			Bond Future	8.2283	107.0349	8.2561	106.9625	0.338	0.0000	0.0000	0
2023/01/30	R186	01/02/2024	9.50	Put	Bond Future	739.4500	0.7394	751.0000	0.7510	1.562	0	0	0
2023/01/30	R186	01/02/2024	9.51	Put	Bond Future	734.3000	0.7343	745.7700	0.7458	1.562	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
2023/01/30	R186	01/02/2024	9.52	Call	Bond Future	4,026.5900	4.0266	3,965.5700	3.9656	(1.515)	0	0	0
2023/01/30	R197	02/02/2023			Bond Future	329.1286	329.1286	329.1414	329.1414	0.004	0.0000	0.0000	877
2023/01/30	R197	04/05/2023			Bond Future	335.4983	335.4983	335.5098	335.5098	0.003	0.0000	0.0000	282
2023/01/30	R197	03/08/2023			Bond Future	333.1070	333.1070	333.1181	333.1181	0.003	0.0000	0.0000	0
2023/01/30	R197	02/11/2023			Bond Future	339.6627	339.6627	339.6746	339.6746	0.004	0.0000	0.0000	0
2023/01/30	R202	02/02/2023			Bond Future	246.9632	246.9632	247.0772	247.0772	0.046	0.0000	0.0000	1,246
2023/01/30	R202	04/05/2023			Bond Future	251.7427	251.7427	251.8576	251.8576	0.046	0.0000	0.0000	4,903
2023/01/30	R202	03/08/2023			Bond Future	251.9355	251.9355	252.0524	252.0524	0.046	0.0000	0.0000	460
2023/01/30	R202	02/11/2023			Bond Future	256.8941	256.8941	257.0138	257.0138	0.047	0.0000	0.0000	0
2023/01/30	R202	01/02/2024			Bond Future	257.0240	257.0240	257.1453	257.1453	0.047	0.0000	0.0000	0
2023/01/30	R209	02/02/2023	10.78	Call	Bond Future	261.7800	0.2618	71.7000	0.0717	(72.611)	0	0	0
2023/01/30	R209	02/02/2023	10.79	Call	Bond Future	278.5100	0.2785	79.8900	0.0799	(71.315)	0	0	0
2023/01/30	R209	02/02/2023	10.80	Put	Bond Future	917.5200	0.9175	1,019.5500	1.0195	11.120	0	0	0
2023/01/30	R209	02/02/2023			Bond Future	10.9173	70.0373	10.9762	69.7281	0.540	0.0000	0.0000	11,626
2023/01/30	R209	02/02/2023	10.78	Put	Bond Future	990.1300	0.9901	1,109.2400	1.1092	12.030	0	0	0
2023/01/30	R209	02/02/2023	10.79	Put	Bond Future	953.4300	0.9534	1,064.0000	1.0640	11.597	0	0	0
2023/01/30	R209	02/02/2023	10.80	Call	Bond Future	295.9600	0.2960	88.8000	0.0888	(69.996)	0	0	0
2023/01/30	R209	04/05/2023	11.50	Put	Bond Future	1,425.8500	1.4259	1,496.9000	1.4969	4.983	0	0	0
2023/01/30	R209	04/05/2023	11.09	Call	Bond Future	2,577.9700	2.5780	2,373.2500	2.3732	(7.941)	0	0	0
2023/01/30	R209	04/05/2023	11.09	Put	Bond Future	2,215.3300	2.2153	2,326.0500	2.3260	4.998	0	0	0
2023/01/30	R209	04/05/2023	11.10	Call	Bond Future	2,606.4800	2.6065	2,400.6600	2.4007	(7.896)	0	0	0
2023/01/30	R209	04/05/2023	11.10	Put	Bond Future	2,192.4100	2.1924	2,302.0300	2.3020	5.000	0	0	0
2023/01/30	R209	04/05/2023	10.00	Call	Bond Future	492.2300	0.4922	419.3600	0.4194	(14.804)	0	0	500
2023/01/30	R209	04/05/2023	10.00	Put	Bond Future	6,078.1200	6.0781	6,320.6900	6.3207	3.991	0	0	0
2023/01/30	R209	04/05/2023	10.50	Call	Bond Future	1,187.8000	1.1878	1,055.2600	1.0553	(11.158)	0	0	4,500
2023/01/30	R209	04/05/2023	10.50	Put	Bond Future	3,958.4700	3.9585	4,141.3700	4.1414	4.620	0	0	0
2023/01/30	R209	04/05/2023			Bond Future	11.0198	68.2241	11.0808	67.9087	0.554	0.0000	0.0000	18,758
2023/01/30	R209	04/05/2023	11.50	Call	Bond Future	3,852.6700	3.8527	3,608.2800	3.6083	(6.343)	0	0	1,000
2023/01/30	R209	04/05/2023	12.50	Call	Bond Future	7,549.8700	7.5499	7,252.7400	7.2527	(3.936)	0	0	0
2023/01/30	R209	04/05/2023	12.50	Put	Bond Future	447.9100	0.4479	466.2200	0.4662	4.088	0	0	8,500
2023/01/30	R209	04/05/2023	11.11	Call	Bond Future	2,635.1200	2.6351	2,428.2100	2.4282	(7.852)	0	0	0
2023/01/30	R209	04/05/2023	11.11	Put	Bond Future	2,169.6900	2.1697	2,278.2200	2.2782	5.002	0	0	0
2023/01/30	R209	04/05/2023	11.00	Call	Bond Future	2,328.3200	2.3283	2,133.7100	2.1337	(8.358)	0	0	2,500
2023/01/30	R209	04/05/2023	11.00	Put	Bond Future	2,430.9600	2.4310	2,551.7900	2.5518	4.970	0	0	8,250
2023/01/30	R209	03/08/2023	11.95	Put	Bond Future	1,857.3200	1.8573	1,930.0100	1.9300	3.914	0	0	0
2023/01/30	R209	03/08/2023	10.70	Call	Bond Future	2,360.0500	2.3600	2,201.8100	2.2018	(6.705)	0	0	1,800
2023/01/30	R209	03/08/2023	11.93	Call	Bond Future	5,860.7200	5.8607	5,612.7100	5.6127	(4.232)	0	0	0
2023/01/30	R209	03/08/2023	11.94	Call	Bond Future	5,893.8500	5.8938	5,645.3000	5.6453	(4.217)	0	0	0
2023/01/30	R209	03/08/2023	10.00	Call	Bond Future	1,105.1000	1.1051	1,007.8600	1.0079	(8.799)	0	0	1,800
2023/01/30	R209	03/08/2023	10.00	Put	Bond Future	7,162.6500	7.1626	7,387.1900	7.3872	3.135	0	0	0
2023/01/30	R209	03/08/2023			Bond Future	11.1178	69.5651	11.1810	69.2434	0.569	0.0000	0.0000	1,690
2023/01/30	R209	03/08/2023	11.95	Call	Bond Future	5,926.8400	5.9268	5,677.7500	5.6777	(4.203)	0	0	0
2023/01/30	R209	03/08/2023	10.70	Put	Bond Future	4,540.8500	4.5408	4,704.3900	4.7044	3.602	0	0	0
2023/01/30	R209	03/08/2023	11.93	Put	Bond Future	1,884.9200	1.8849	1,958.6900	1.9587	3.914	0	0	0
2023/01/30	R209	03/08/2023	11.94	Put	Bond Future	1,871.1600	1.8712	1,944.3900	1.9444	3.914	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
2023/01/30	R209	02/11/2023	11.33	Call	Bond Future	4,285.0000	4.2850	4,084.9900	4.0850	(4.668)	0	0	0
2023/01/30	R209	02/11/2023	11.33	Put	Bond Future	3,752.8900	3.7529	3,880.7900	3.8808	3.408	0	0	0
2023/01/30	R209	02/11/2023	11.34	Call	Bond Future	4,312.4900	4.3125	4,111.8400	4.1118	(4.653)	0	0	0
2023/01/30	R209	02/11/2023	11.34	Put	Bond Future	3,730.7100	3.7307	3,857.9700	3.8580	3.411	0	0	0
2023/01/30	R209	02/11/2023			Bond Future	11.2235	67.7675	11.2890	67.4396	0.583	0.0000	0.0000	5,720
2023/01/30	R209	02/11/2023	11.35	Call	Bond Future	4,340.0600	4.3401	4,138.7500	4.1388	(4.638)	0	0	0
2023/01/30	R209	02/11/2023	11.35	Put	Bond Future	3,708.6600	3.7087	3,835.2600	3.8353	3.414	0	0	0
2023/01/30	R209	01/02/2024	12.14	Call	Bond Future	6,834.4200	6.8344	6,597.2900	6.5973	(3.470)	0	0	0
2023/01/30	R209	01/02/2024	12.14	Put	Bond Future	3,001.8000	3.0018	3,098.8700	3.0989	3.234	0	0	0
2023/01/30	R209	01/02/2024	12.13	Put	Bond Future	3,017.2500	3.0173	3,114.7700	3.1148	3.232	0	0	0
2023/01/30	R209	01/02/2024			Bond Future	11.3327	69.0900	11.4005	68.7558	0.599	0.0000	0.0000	0
2023/01/30	R209	01/02/2024	12.12	Call	Bond Future	6,774.4300	6.7744	6,538.2200	6.5382	(3.487)	0	0	0
2023/01/30	R209	01/02/2024	12.12	Put	Bond Future	3,033.0300	3.0330	3,131.0200	3.1310	3.231	0	0	0
2023/01/30	R209	01/02/2024	12.13	Call	Bond Future	6,804.2900	6.8043	6,567.6100	6.5676	(3.478)	0	0	0
2023/01/30	R210	02/02/2023			Bond Future	222.8027	222.8027	222.7508	222.7508	(0.023)	0.0000	0.0000	118
2023/01/30	R210	04/05/2023			Bond Future	224.0262	224.0262	223.9721	223.9721	(0.024)	0.0000	0.0000	386
2023/01/30	R210	03/08/2023			Bond Future	228.4827	228.4827	228.4273	228.4273	(0.024)	0.0000	0.0000	300
2023/01/30	R210	02/11/2023			Bond Future	229.8194	229.8194	229.7631	229.7631	(0.025)	0.0000	0.0000	0
2023/01/30	R210	01/02/2024			Bond Future	234.3588	234.3588	234.3017	234.3017	(0.024)	0.0000	0.0000	0
2023/01/30	R213	02/02/2023	10.01	Call	Bond Future	341.6600	0.3417	139.4700	0.1395	(59.179)	0	0	0
2023/01/30	R213	02/02/2023	10.43	Put	Bond Future	74.7800	0.0748	28.4600	0.0285	(61.942)	0	0	0
2023/01/30	R213	02/02/2023	12.20	Call	Bond Future	9,476.2900	9.4763	9,264.8300	9.2648	(2.231)	0	0	0
2023/01/30	R213	02/02/2023	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	912
2023/01/30	R213	02/02/2023	10.22	Put	Bond Future	257.5100	0.2575	187.2800	0.1873	(27.273)	0	0	0
2023/01/30	R213	02/02/2023	10.23	Call	Bond Future	952.4000	0.9524	670.2300	0.6702	(29.627)	0	0	0
2023/01/30	R213	02/02/2023	10.35	Call	Bond Future	1,402.3000	1.4023	1,130.0200	1.1300	(19.417)	0	0	0
2023/01/30	R213	02/02/2023	10.35	Put	Bond Future	123.0600	0.1231	62.2400	0.0622	(49.423)	0	0	476
2023/01/30	R213	02/02/2023			Bond Future	10.0826	86.3505	10.1264	86.1391	0.435	0.0000	0.0000	20,057
2023/01/30	R213	02/02/2023	9.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2023/01/30	R213	02/02/2023	9.16	Put	Bond Future	4,612.9100	4.6129	4,824.3700	4.8244	4.584	0	0	0
2023/01/30	R213	02/02/2023	10.01	Put	Bond Future	693.4100	0.6934	702.6800	0.7027	1.337	0	0	476
2023/01/30	R213	02/02/2023	10.21	Call	Bond Future	884.0500	0.8841	603.1100	0.6031	(31.779)	0	0	0
2023/01/30	R213	02/02/2023	10.21	Put	Bond Future	271.4600	0.2715	201.9800	0.2020	(25.595)	0	0	0
2023/01/30	R213	02/02/2023	10.43	Call	Bond Future	1,731.9000	1.7319	1,474.1200	1.4741	(14.884)	0	0	912
2023/01/30	R213	02/02/2023	10.22	Call	Bond Future	917.9500	0.9180	636.2600	0.6363	(30.687)	0	0	0
2023/01/30	R213	02/02/2023	10.23	Put	Bond Future	244.1500	0.2441	173.4400	0.1734	(28.962)	0	0	0
2023/01/30	R213	04/05/2023	10.75	Call	Bond Future	3,753.5900	3.7536	3,574.0000	3.5740	(4.784)	0	0	0
2023/01/30	R213	04/05/2023	10.75	Put	Bond Future	1,129.2100	1.1292	1,165.5700	1.1656	3.220	0	0	0
2023/01/30	R213	04/05/2023			Bond Future	10.1819	84.4489	10.2278	84.2329	0.451	0.0000	0.0000	33,266
2023/01/30	R213	04/05/2023	10.74	Call	Bond Future	3,721.5700	3.7216	3,542.5000	3.5425	(4.812)	0	0	0
2023/01/30	R213	04/05/2023	10.74	Put	Bond Future	1,142.4800	1.1425	1,179.3600	1.1794	3.228	0	0	0
2023/01/30	R213	04/05/2023	10.73	Call	Bond Future	3,689.8200	3.6898	3,511.2800	3.5113	(4.839)	0	0	0
2023/01/30	R213	04/05/2023	10.73	Put	Bond Future	1,156.0400	1.1560	1,193.4500	1.1934	3.236	0	0	0
2023/01/30	R213	03/08/2023	11.62	Put	Bond Future	951.5800	0.9516	979.5000	0.9795	2.934	0	0	0
2023/01/30	R213	03/08/2023	11.63	Call	Bond Future	6,878.8400	6.8788	6,686.2300	6.6862	(2.800)	0	0	0
2023/01/30	R213	03/08/2023			Bond Future	10.2773	86.1086	10.3253	85.8883	0.467	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
2023/01/30	R213	03/08/2023	11.62	Call	Bond Future	6,844.9300	6.8449	6,652.5900	6.6526	(2.810)	0	0	0
2023/01/30	R213	03/08/2023	11.63	Put	Bond Future	943.6300	0.9436	971.2800	0.9713	2.930	0	0	0
2023/01/30	R213	03/08/2023	11.61	Call	Bond Future	6,811.0500	6.8111	6,618.9700	6.6190	(2.820)	0	0	0
2023/01/30	R213	03/08/2023	11.61	Put	Bond Future	959.6000	0.9596	987.7800	0.9878	2.937	0	0	0
2023/01/30	R213	02/11/2023	11.13	Call	Bond Future	5,308.0100	5.3080	5,142.3100	5.1423	(3.122)	0	0	0
2023/01/30	R213	02/11/2023	11.13	Put	Bond Future	2,068.7800	2.0688	2,127.5000	2.1275	2.838	0	0	0
2023/01/30	R213	02/11/2023			Bond Future	10.3881	84.2321	10.4383	84.0077	0.483	0.0000	0.0000	1,911
2023/01/30	R213	02/11/2023	11.12	Call	Bond Future	5,278.6900	5.2787	5,113.3600	5.1134	(3.132)	0	0	0
2023/01/30	R213	02/11/2023	11.12	Put	Bond Future	2,082.0500	2.0821	2,141.1400	2.1411	2.838	0	0	0
2023/01/30	R213	02/11/2023	11.11	Call	Bond Future	5,249.6800	5.2497	5,084.7300	5.0847	(3.142)	0	0	0
2023/01/30	R213	02/11/2023	11.11	Put	Bond Future	2,095.6600	2.0957	2,155.1300	2.1551	2.838	0	0	0
2023/01/30	R213	01/02/2024	11.71	Call	Bond Future	6,728.9700	6.7290	6,550.9500	6.5510	(2.646)	0	0	0
2023/01/30	R213	01/02/2024	11.71	Put	Bond Future	1,703.7900	1.7038	1,754.4400	1.7544	2.973	0	0	0
2023/01/30	R213	01/02/2024	11.70	Call	Bond Future	6,698.7400	6.6987	6,521.0200	6.5210	(2.653)	0	0	0
2023/01/30	R213	01/02/2024	11.70	Put	Bond Future	1,713.7900	1.7138	1,764.7400	1.7647	2.973	0	0	0
2023/01/30	R213	01/02/2024			Bond Future	10.5088	85.8765	10.5615	85.6478	0.501	0.0000	0.0000	0
2023/01/30	R213	01/02/2024	11.72	Call	Bond Future	6,758.9300	6.7589	6,580.6200	6.5806	(2.638)	0	0	0
2023/01/30	R213	01/02/2024	11.72	Put	Bond Future	1,693.5500	1.6935	1,743.9100	1.7439	2.974	0	0	0
2023/01/30	R214	02/02/2023	10.90	Put	Bond Future	1,702.9500	1.7029	1,988.2900	1.9883	16.756	0	0	0
2023/01/30	R214	02/02/2023	11.10	Call	Bond Future	381.5300	0.3815	121.3500	0.1213	(68.194)	0	0	0
2023/01/30	R214	02/02/2023	11.07	Call	Bond Future	321.8200	0.3218	90.0700	0.0901	(72.012)	0	0	0
2023/01/30	R214	02/02/2023	11.07	Put	Bond Future	968.6900	0.9687	1,112.2000	1.1122	14.815	0	0	0
2023/01/30	R214	02/02/2023	11.08	Call	Bond Future	340.9800	0.3410	99.7200	0.0997	(70.755)	0	0	0
2023/01/30	R214	02/02/2023	11.08	Put	Bond Future	932.3300	0.9323	1,066.3300	1.0663	14.373	0	0	0
2023/01/30	R214	02/02/2023			Bond Future	11.1873	66.8333	11.2562	66.4580	0.616	0.0000	0.0000	68,050
2023/01/30	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/30	R214	02/02/2023		Put	Bond Future	33,166.7100	33.1667	33,541.9700	33.5420	1.131	0	0	0
2023/01/30	R214	02/02/2023	10.30	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/01/30	R214	02/02/2023	10.30	Put	Bond Future	5,153.7000	5.1537	5,528.9200	5.5289	7.281	0	0	0
2023/01/30	R214	02/02/2023	10.90	Call	Bond Future	100.7000	0.1007	10.7800	0.0108	(89.295)	0	0	2,300
2023/01/30	R214	02/02/2023	11.80	Call	Bond Future	3,230.6000	3.2306	2,845.9700	2.8460	(11.906)	0	0	0
2023/01/30	R214	02/02/2023	11.80	Put	Bond Future	11.0300	0.0110	1.6600	0.0017	(84.950)	0	0	0
2023/01/30	R214	02/02/2023	11.09	Call	Bond Future	360.8900	0.3609	110.1400	0.1101	(69.481)	0	0	0
2023/01/30	R214	02/02/2023	11.09	Put	Bond Future	896.7800	0.8968	1,021.2900	1.0213	13.884	0	0	0
2023/01/30	R214	02/02/2023	11.10	Put	Bond Future	862.0400	0.8620	977.1200	0.9771	13.350	0	0	0
2023/01/30	R214	02/02/2023	11.60	Call	Bond Future	2,249.6700	2.2497	1,842.4200	1.8424	(18.103)	0	0	2,300
2023/01/30	R214	02/02/2023	11.60	Put	Bond Future	52.6900	0.0527	20.7000	0.0207	(60.714)	0	0	0
2023/01/30	R214	02/02/2023	11.00	Call	Bond Future	208.1200	0.2081	41.2700	0.0413	(80.170)	0	0	0
2023/01/30	R214	02/02/2023	11.00	Put	Bond Future	1,245.7600	1.2458	1,454.1700	1.4542	16.730	0	0	0
2023/01/30	R214	04/05/2023	11.36	Call	Bond Future	2,762.6400	2.7626	2,519.0000	2.5190	(8.819)	0	0	0
2023/01/30	R214	04/05/2023	11.36	Put	Bond Future	2,363.0100	2.3630	2,502.1700	2.5022	5.889	0	0	0
2023/01/30	R214	04/05/2023	11.37	Call	Bond Future	2,792.2100	2.7922	2,547.2800	2.5473	(8.772)	0	0	0
2023/01/30	R214	04/05/2023	11.37	Put	Bond Future	2,339.1900	2.3392	2,477.0600	2.4771	5.894	0	0	0
2023/01/30	R214	04/05/2023			Bond Future	11.2856	64.8125	11.3568	64.4297	0.632	0.0000	0.0000	22,932
2023/01/30	R214	04/05/2023	11.38	Call	Bond Future	2,821.9100	2.8219	2,575.7000	2.5757	(8.725)	0	0	0
2023/01/30	R214	04/05/2023	11.38	Put	Bond Future	2,315.5700	2.3156	2,452.1600	2.4522	5.899	0	0	0
2023/01/30	R214	03/08/2023	12.14	Call	Bond Future	5,988.0700	5.9881	5,695.4800	5.6955	(4.886)	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
2023/01/30	R214	03/08/2023	12.14	Put	Bond Future	2,140.0100	2.1400	2,237.8100	2.2378	4.570	0	0	0
2023/01/30	R214	03/08/2023	12.15	Call	Bond Future	6,021.2500	6.0213	5,728.0000	5.7280	(4.870)	0	0	0
2023/01/30	R214	03/08/2023	12.15	Put	Bond Future	2,124.9600	2.1250	2,222.1000	2.2221	4.571	0	0	0
2023/01/30	R214	03/08/2023			Bond Future	11.3808	66.0863	11.4545	65.6959	0.648	0.0000	0.0000	2,980
2023/01/30	R214	03/08/2023	12.16	Call	Bond Future	6,054.4700	6.0545	5,760.5600	5.7606	(4.854)	0	0	0
2023/01/30	R214	03/08/2023	12.16	Put	Bond Future	2,110.0200	2.1100	2,206.5000	2.2065	4.572	0	0	0
2023/01/30	R214	02/11/2023	11.45	Put	Bond Future	4,381.0000	4.3810	4,549.3200	4.5493	3.842	0	0	0
2023/01/30	R214	02/11/2023	11.46	Call	Bond Future	4,223.7100	4.2237	3,993.3900	3.9934	(5.453)	0	0	0
2023/01/30	R214	02/11/2023	11.46	Put	Bond Future	4,355.7200	4.3557	4,523.2500	4.5232	3.846	0	0	0
2023/01/30	R214	02/11/2023			Bond Future	11.4851	64.0739	11.5614	63.6761	0.664	0.0000	0.0000	0
2023/01/30	R214	02/11/2023	11.47	Call	Bond Future	4,250.9400	4.2509	4,019.8200	4.0198	(5.437)	0	0	0
2023/01/30	R214	02/11/2023	11.47	Put	Bond Future	4,330.3600	4.3304	4,497.0900	4.4971	3.850	0	0	0
2023/01/30	R214	02/11/2023	11.45	Call	Bond Future	4,196.3400	4.1963	3,966.8100	3.9668	(5.470)	0	0	0
2023/01/30	R214	01/02/2024	12.16	Call	Bond Future	6,507.1100	6.5071	6,235.7500	6.2358	(4.170)	0	0	0
2023/01/30	R214	01/02/2024	12.16	Put	Bond Future	3,693.1500	3.6931	3,827.2800	3.8273	3.632	0	0	0
2023/01/30	R214	01/02/2024			Bond Future	11.5954	65.3245	11.6743	64.9190	0.681	0.0000	0.0000	0
2023/01/30	R214	01/02/2024	12.14	Call	Bond Future	6,447.7200	6.4477	6,177.5400	6.1775	(4.190)	0	0	0
2023/01/30	R214	01/02/2024	12.14	Put	Bond Future	3,730.0700	3.7301	3,865.3800	3.8654	3.628	0	0	0
2023/01/30	R214	01/02/2024	12.15	Call	Bond Future	6,477.4000	6.4774	6,206.6200	6.2066	(4.180)	0	0	0
2023/01/30	R214	01/02/2024	12.15	Put	Bond Future	3,711.5700	3.7116	3,846.2800	3.8463	3.629	0	0	0
2023/01/30	R248	02/02/2023	11.00	Call	Bond Future	232.9800	0.2330	42.0900	0.0421	(81.934)	0	0	2,900
2023/01/30	R248	02/02/2023	11.00	Put	Bond Future	1,673.6800	1.6737	1,953.0800	1.9531	16.694	0	0	0
2023/01/30	R248	02/02/2023	11.60	Call	Bond Future	2,695.4800	2.6955	2,179.8200	2.1798	(19.131)	0	0	2,900
2023/01/30	R248	02/02/2023	11.60	Put	Bond Future	79.5800	0.0796	34.2100	0.0342	(57.012)	0	0	0
2023/01/30	R248	02/02/2023	11.70	Call	Bond Future	3,296.1000	3.2961	2,798.1500	2.7981	(15.107)	0	0	0
2023/01/30	R248	02/02/2023	11.70	Put	Bond Future	38.6300	0.0386	10.9700	0.0110	(71.602)	0	0	0
2023/01/30	R248	02/02/2023	11.08	Call	Bond Future	387.0100	0.3870	104.8600	0.1049	(72.905)	0	0	0
2023/01/30	R248	02/02/2023	11.08	Put	Bond Future	1,265.5000	1.2655	1,453.6400	1.4536	14.867	0	0	0
2023/01/30	R248	02/02/2023	11.10	Put	Bond Future	1,173.4100	1.1734	1,337.8000	1.3378	14.010	0	0	0
2023/01/30	R248	02/02/2023			Bond Future	11.2070	83.3579	11.2760	82.8876	0.616	0.0000	0.0000	54,438
2023/01/30	R248	02/02/2023	10.40	Call	Bond Future	0.2300	0.0002	0.0000	0.0000	(100.000)	0	0	0
2023/01/30	R248	02/02/2023	10.40	Put	Bond Future	5,883.4400	5.8834	6,353.5000	6.3535	7.990	0	0	0
2023/01/30	R248	02/02/2023	11.06	Call	Bond Future	343.2600	0.3433	84.7500	0.0847	(75.310)	0	0	0
2023/01/30	R248	02/02/2023	11.06	Put	Bond Future	1,361.6700	1.3617	1,573.4500	1.5734	15.553	0	0	0
2023/01/30	R248	02/02/2023	11.07	Call	Bond Future	364.6900	0.3647	94.3900	0.0944	(74.118)	0	0	0
2023/01/30	R248	02/02/2023	11.07	Put	Bond Future	1,313.0800	1.3131	1,513.0700	1.5131	15.231	0	0	0
2023/01/30	R248	02/02/2023	11.10	Call	Bond Future	434.4200	0.4344	128.5200	0.1285	(70.416)	0	0	0
2023/01/30	R248	04/05/2023	11.35	Call	Bond Future	3,369.6700	3.3697	3,069.1200	3.0691	(8.919)	0	0	0
2023/01/30	R248	04/05/2023	11.35	Put	Bond Future	3,086.8400	3.0868	3,265.9600	3.2660	5.803	0	0	0
2023/01/30	R248	04/05/2023			Bond Future	11.3079	80.4921	11.3794	80.0124	0.632	0.0000	0.0000	247,597
2023/01/30	R248	04/05/2023	11.34	Call	Bond Future	3,333.5200	3.3335	3,034.6000	3.0346	(8.967)	0	0	0
2023/01/30	R248	04/05/2023	11.34	Put	Bond Future	3,117.7800	3.1178	3,298.5300	3.2985	5.797	0	0	0
2023/01/30	R248	04/05/2023	11.33	Call	Bond Future	3,297.5400	3.2975	3,000.2600	3.0003	(9.015)	0	0	0
2023/01/30	R248	04/05/2023	11.33	Put	Bond Future	3,148.9800	3.1490	3,331.3700	3.3314	5.792	0	0	0
2023/01/30	R248	03/08/2023	12.11	Call	Bond Future	7,264.7700	7.2648	6,903.6500	6.9037	(4.971)	0	0	0
2023/01/30	R248	03/08/2023	12.11	Put	Bond Future	2,841.7000	2.8417	2,969.7700	2.9698	4.507	0	0	0
2023/01/30	R248	03/08/2023			Bond Future	11.4089	82.0365	11.4830	81.5473	0.649	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
2023/01/30	R248	03/08/2023	12.10	Call	Bond Future	7,224.4000	7.2244	6,864.1200	6.8641	(4.987)	0	0	0
2023/01/30	R248	03/08/2023	12.10	Put	Bond Future	2,861.3000	2.8613	2,990.2100	2.9902	4.505	0	0	0
2023/01/30	R248	03/08/2023	12.09	Call	Bond Future	7,184.0800	7.1841	6,824.6500	6.8247	(5.003)	0	0	0
2023/01/30	R248	03/08/2023	12.09	Put	Bond Future	2,881.0400	2.8810	3,010.8000	3.0108	4.504	0	0	0
2023/01/30	R248	02/11/2023	11.48	Call	Bond Future	5,196.4800	5.1965	4,908.9100	4.9089	(5.534)	0	0	0
2023/01/30	R248	02/11/2023	11.49	Put	Bond Future	5,363.3300	5.3633	5,573.3100	5.5733	3.915	0	0	0
2023/01/30	R248	02/11/2023	11.47	Call	Bond Future	5,162.4200	5.1624	4,875.8600	4.8759	(5.551)	0	0	0
2023/01/30	R248	02/11/2023			Bond Future	11.5103	79.2122	11.5870	78.7136	0.667	0.0000	0.0000	0
2023/01/30	R248	02/11/2023	11.48	Put	Bond Future	5,395.0600	5.3951	5,606.0500	5.6061	3.911	0	0	0
2023/01/30	R248	02/11/2023	11.49	Call	Bond Future	5,230.3500	5.2303	4,941.7700	4.9418	(5.517)	0	0	0
2023/01/30	R248	02/11/2023	11.47	Put	Bond Future	5,426.6900	5.4267	5,638.6900	5.6387	3.907	0	0	0
2023/01/30	R248	01/02/2024	12.15	Call	Bond Future	7,742.1500	7.7422	7,404.7000	7.4047	(4.359)	0	0	0
2023/01/30	R248	01/02/2024	12.15	Put	Bond Future	4,431.0600	4.4311	4,601.7300	4.6017	3.852	0	0	0
2023/01/30	R248	01/02/2024	12.14	Call	Bond Future	7,705.0500	7.7050	7,368.3800	7.3684	(4.369)	0	0	0
2023/01/30	R248	01/02/2024	12.14	Put	Bond Future	4,453.5300	4.4535	4,624.9800	4.6250	3.850	0	0	0
2023/01/30	R248	01/02/2024			Bond Future	11.6148	80.7951	11.6943	80.2870	0.684	0.0000	0.0000	13,000
2023/01/30	R248	01/02/2024	12.16	Call	Bond Future	7,778.9700	7.7790	7,440.7700	7.4408	(4.348)	0	0	0
2023/01/30	R248	01/02/2024	12.16	Put	Bond Future	4,408.3900	4.4084	4,578.3100	4.5783	3.854	0	0	0

Total

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