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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/02/2023 TO 09/02/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	2025	04/05/2023		Bond Future	169.3460	169.3460	169.2310	169.2310	(0.068)	0.0000	0.0000	5,364
2023/02/09	2025	03/08/2023		Bond Future	170.9791	170.9791	170.8616	170.8616	(0.069)	0.0000	0.0000	214
2023/02/09	2025	02/11/2023		Bond Future	174.3817	174.3817	174.2620	174.2620	(0.069)	0.0000	0.0000	0
2023/02/09	2025	01/02/2024		Bond Future	176.0592	176.0592	175.9379	175.9379	(0.069)	0.0000	0.0000	0
2023/02/09	2025	02/05/2024		Bond Future	179.3750	179.3750	179.2522	179.2522	(0.069)	0.0000	0.0000	0
2023/02/09	2029	04/05/2023		Bond Future	121.5175	121.5175	121.3803	121.3803	(0.113)	0.0000	0.0000	1,045
2023/02/09	2029	03/08/2023		Bond Future	123.9382	123.9382	123.7980	123.7980	(0.113)	0.0000	0.0000	728

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/09	2029	02/11/2023			Bond Future	125.0784	125.0784	124.9357	124.9357	(0.114)	0.0000	0.0000	0
2023/02/09	2029	01/02/2024			Bond Future	127.5606	127.5606	127.4152	127.4152	(0.114)	0.0000	0.0000	0
2023/02/09	2029	02/05/2024			Bond Future	128.6077	128.6077	128.4606	128.4606	(0.114)	0.0000	0.0000	0
2023/02/09	2030	04/05/2023	9.03	Call	Bond Future	443.0800	0.4431	446.7800	0.4468	0.835	0	0	388
2023/02/09	2030	04/05/2023	9.03	Put	Bond Future	4,153.4800	4.1535	4,103.9800	4.1040	(1.192)	0	0	0
2023/02/09	2030	04/05/2023	9.58	Put	Bond Future	2,336.3100	2.3363	2,295.0400	2.2950	(1.766)	0	0	0
2023/02/09	2030	04/05/2023	9.67	Call	Bond Future	1,404.4700	1.4045	1,418.1900	1.4182	0.977	0	0	479
2023/02/09	2030	04/05/2023	9.67	Put	Bond Future	2,101.8800	2.1019	2,062.4000	2.0624	(1.878)	0	0	0
2023/02/09	2030	04/05/2023	11.34	Call	Bond Future	6,810.0600	6.8101	6,854.4800	6.8545	0.652	0	0	0
2023/02/09	2030	04/05/2023	11.34	Put	Bond Future	193.5900	0.1936	184.8100	0.1848	(4.535)	0	0	150
2023/02/09	2030	04/05/2023	10.52	Call	Bond Future	3,799.6000	3.7996	3,831.6000	3.8316	0.842	0	0	0
2023/02/09	2030	04/05/2023	10.52	Put	Bond Future	678.7600	0.6788	657.5600	0.6576	(3.123)	0	0	0
2023/02/09	2030	04/05/2023	10.53	Call	Bond Future	3,833.5700	3.8336	3,865.7700	3.8658	0.840	0	0	0
2023/02/09	2030	04/05/2023	10.53	Put	Bond Future	669.0100	0.6690	648.0100	0.6480	(3.139)	0	0	0
2023/02/09	2030	04/05/2023	9.78	Call	Bond Future	1,647.8500	1.6478	1,663.8800	1.6639	0.973	0	0	388
2023/02/09	2030	04/05/2023	9.78	Put	Bond Future	1,839.5600	1.8396	1,802.3900	1.8024	(2.021)	0	0	0
2023/02/09	2030	04/05/2023	10.00	Call	Bond Future	2,201.2300	2.2012	2,222.0700	2.2221	0.947	0	0	1,080
2023/02/09	2030	04/05/2023	10.00	Put	Bond Future	1,391.9800	1.3920	1,359.6200	1.3596	(2.325)	0	0	0
2023/02/09	2030	04/05/2023	10.42	Call	Bond Future	3,466.1800	3.4662	3,496.1700	3.4962	0.865	0	0	479
2023/02/09	2030	04/05/2023	10.42	Put	Bond Future	784.0400	0.7840	760.8300	0.7608	(2.960)	0	0	0
2023/02/09	2030	04/05/2023			Bond Future	9.8219	93.3225	9.8103	93.3757	(0.119)	0.0000	0.0000	81,752
2023/02/09	2030	04/05/2023	9.58	Call	Bond Future	1,222.5200	1.2225	1,234.4500	1.2344	0.976	0	0	150
2023/02/09	2030	04/05/2023	12.04	Call	Bond Future	9,509.2000	9.5092	9,559.5000	9.5595	0.529	0	0	0
2023/02/09	2030	04/05/2023	12.04	Put	Bond Future	46.7400	0.0467	43.8400	0.0438	(6.205)	0	0	1,080
2023/02/09	2030	04/05/2023	12.50	Call	Bond Future	11,281.7200	11.2817	11,333.7800	11.3338	0.461	0	0	0
2023/02/09	2030	04/05/2023	12.50	Put	Bond Future	15.1800	0.0152	14.0400	0.0140	(7.510)	0	0	479
2023/02/09	2030	04/05/2023	12.57	Call	Bond Future	11,549.2600	11.5493	11,601.4800	11.6015	0.452	0	0	0
2023/02/09	2030	04/05/2023	12.57	Put	Bond Future	12.6600	0.0127	11.6800	0.0117	(7.741)	0	0	350
2023/02/09	2030	04/05/2023	10.65	Call	Bond Future	4,248.4100	4.2484	4,282.8800	4.2829	0.811	0	0	350
2023/02/09	2030	04/05/2023	10.65	Put	Bond Future	561.3600	0.5614	542.6300	0.5426	(3.337)	0	0	0
2023/02/09	2030	04/05/2023	11.62	Call	Bond Future	7,886.9700	7.8870	7,934.1700	7.9342	0.598	0	0	0
2023/02/09	2030	04/05/2023	11.62	Put	Bond Future	117.2300	0.1172	111.2300	0.1112	(5.118)	0	0	388
2023/02/09	2030	04/05/2023	10.54	Call	Bond Future	3,867.6400	3.8676	3,900.0300	3.9000	0.837	0	0	0
2023/02/09	2030	04/05/2023	10.54	Put	Bond Future	659.3900	0.6594	638.5800	0.6386	(3.156)	0	0	0
2023/02/09	2030	03/08/2023	12.89	Call	Bond Future	12,107.7600	12.1078	12,159.0900	12.1591	0.424	0	0	0
2023/02/09	2030	03/08/2023	12.89	Put	Bond Future	77.1400	0.0771	74.3700	0.0744	(3.591)	0	0	350
2023/02/09	2030	03/08/2023	11.35	Call	Bond Future	6,663.0000	6.6630	6,703.6000	6.7036	0.609	0	0	0
2023/02/09	2030	03/08/2023	11.36	Put	Bond Future	595.0100	0.5950	581.6100	0.5816	(2.252)	0	0	0
2023/02/09	2030	03/08/2023	10.40	Call	Bond Future	3,604.4400	3.6044	3,633.1300	3.6331	0.796	0	0	1,012
2023/02/09	2030	03/08/2023	10.65	Call	Bond Future	4,352.7100	4.3527	4,385.0000	4.3850	0.742	0	0	350
2023/02/09	2030	03/08/2023	10.65	Put	Bond Future	1,192.3700	1.1924	1,170.5600	1.1706	(1.829)	0	0	0
2023/02/09	2030	03/08/2023	11.34	Call	Bond Future	6,628.4600	6.6285	6,668.9600	6.6690	0.611	0	0	0
2023/02/09	2030	03/08/2023	11.34	Put	Bond Future	607.0500	0.6070	593.4500	0.5934	(2.240)	0	0	0
2023/02/09	2030	03/08/2023			Bond Future	9.9200	91.1521	9.9078	91.2062	(0.123)	0.0000	0.0000	7,495
2023/02/09	2030	03/08/2023	11.35	Put	Bond Future	601.0000	0.6010	587.5000	0.5875	(2.246)	0	0	0
2023/02/09	2030	03/08/2023	11.36	Call	Bond Future	6,697.5800	6.6976	6,738.2800	6.7383	0.608	0	0	0
2023/02/09	2030	03/08/2023	12.59	Call	Bond Future	11,034.2100	11.0342	11,084.2700	11.0843	0.454	0	0	0

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2023/02/09	2030	03/08/2023	12.59	Put	Bond Future	123.4700	0.1235	119.4300	0.1194	(3.272)	0	0	1,012
2023/02/09	2030	03/08/2023	10.40	Put	Bond Future	1,510.6200	1.5106	1,485.2100	1.4852	(1.682)	0	0	0
2023/02/09	2030	02/11/2023	10.80	Call	Bond Future	4,862.9200	4.8629	4,895.9500	4.8960	0.679	0	0	0
2023/02/09	2030	02/11/2023	10.80	Put	Bond Future	1,579.9500	1.5800	1,557.7600	1.5578	(1.404)	0	0	0
2023/02/09	2030	02/11/2023	10.81	Call	Bond Future	4,892.1300	4.8921	4,925.2800	4.9253	0.678	0	0	0
2023/02/09	2030	02/11/2023	10.81	Put	Bond Future	1,568.2200	1.5682	1,546.1500	1.5462	(1.407)	0	0	0
2023/02/09	2030	02/11/2023			Bond Future	10.0167	92.9446	10.0039	92.9998	(0.128)	0.0000	0.0000	149
2023/02/09	2030	02/11/2023	10.82	Call	Bond Future	4,921.4000	4.9214	4,954.6600	4.9547	0.676	0	0	0
2023/02/09	2030	02/11/2023	10.82	Put	Bond Future	1,556.5700	1.5566	1,534.6100	1.5346	(1.411)	0	0	0
2023/02/09	2030	01/02/2024	11.37	Call	Bond Future	6,406.6600	6.4067	6,444.5800	6.4446	0.592	0	0	0
2023/02/09	2030	01/02/2024	11.37	Put	Bond Future	1,426.3600	1.4264	1,407.8100	1.4078	(1.301)	0	0	0
2023/02/09	2030	01/02/2024			Bond Future	10.1252	90.7626	10.1116	90.8190	(0.135)	0.0000	0.0000	0
2023/02/09	2030	01/02/2024	11.35	Call	Bond Future	6,347.7000	6.3477	6,385.4400	6.3854	0.595	0	0	0
2023/02/09	2030	01/02/2024	11.35	Put	Bond Future	1,444.6700	1.4447	1,425.9400	1.4259	(1.296)	0	0	0
2023/02/09	2030	01/02/2024	11.36	Call	Bond Future	6,377.3000	6.3773	6,415.1300	6.4151	0.593	0	0	0
2023/02/09	2030	01/02/2024	11.36	Put	Bond Future	1,435.6300	1.4356	1,416.9900	1.4170	(1.298)	0	0	0
2023/02/09	2030	02/05/2024	9.81	Call	Bond Future	2,320.4800	2.3205	2,341.6600	2.3417	0.913	0	0	0
2023/02/09	2030	02/05/2024	9.81	Put	Bond Future	4,186.4400	4.1864	4,149.7200	4.1497	(0.877)	0	0	0
2023/02/09	2030	02/05/2024	9.82	Call	Bond Future	2,338.9300	2.3389	2,360.2300	2.3602	0.911	0	0	0
2023/02/09	2030	02/05/2024	9.82	Put	Bond Future	4,163.9300	4.1639	4,127.3300	4.1273	(0.879)	0	0	0
2023/02/09	2030	02/05/2024			Bond Future	10.2712	92.4461	10.2567	92.5041	(0.141)	0.0000	0.0000	0
2023/02/09	2030	02/05/2024	9.83	Call	Bond Future	2,357.4600	2.3575	2,378.8700	2.3789	0.908	0	0	0
2023/02/09	2030	02/05/2024	9.83	Put	Bond Future	4,141.5200	4.1415	4,105.0300	4.1050	(0.881)	0	0	0
2023/02/09	2032	04/05/2023	9.80	Call	Bond Future	699.6100	0.6996	711.8600	0.7119	1.751	0	0	500
2023/02/09	2032	04/05/2023	9.85	Put	Bond Future	4,213.2800	4.2133	4,138.6600	4.1387	(1.771)	0	0	0
2023/02/09	2032	04/05/2023	11.37	Call	Bond Future	5,109.6000	5.1096	5,169.7200	5.1697	1.177	0	0	400
2023/02/09	2032	04/05/2023	13.43	Call	Bond Future	13,674.5900	13.6746	13,761.1300	13.7611	0.633	0	0	0
2023/02/09	2032	04/05/2023	13.43	Put	Bond Future	17.5900	0.0176	16.0800	0.0161	(8.584)	0	0	400
2023/02/09	2032	04/05/2023	10.89	Call	Bond Future	3,347.7500	3.3477	3,393.7400	3.3937	1.374	0	0	0
2023/02/09	2032	04/05/2023	10.89	Put	Bond Future	1,323.9600	1.3240	1,281.9000	1.2819	(3.177)	0	0	0
2023/02/09	2032	04/05/2023	11.06	Call	Bond Future	3,942.6800	3.9427	3,994.0100	3.9940	1.302	0	0	0
2023/02/09	2032	04/05/2023	11.06	Put	Bond Future	1,066.8400	1.0668	1,030.1200	1.0301	(3.442)	0	0	730
2023/02/09	2032	04/05/2023	10.69	Call	Bond Future	2,699.3100	2.6993	2,738.6900	2.7387	1.459	0	0	0
2023/02/09	2032	04/05/2023			Bond Future	10.4950	88.0832	10.4781	88.1712	(0.161)	0.0000	0.0000	169,524
2023/02/09	2032	04/05/2023	9.80	Put	Bond Future	4,416.9500	4.4169	4,341.1500	4.3412	(1.716)	0	0	0
2023/02/09	2032	04/05/2023	9.85	Call	Bond Future	770.2000	0.7702	783.6300	0.7836	1.744	0	0	6,500
2023/02/09	2032	04/05/2023	10.03	Call	Bond Future	1,064.3200	1.0643	1,082.4600	1.0825	1.704	0	0	730
2023/02/09	2032	04/05/2023	10.03	Put	Bond Future	3,528.9600	3.5290	3,459.0500	3.4590	(1.981)	0	0	0
2023/02/09	2032	04/05/2023	11.37	Put	Bond Future	708.8100	0.7088	680.8800	0.6809	(3.940)	0	0	0
2023/02/09	2032	04/05/2023	11.00	Call	Bond Future	3,728.6400	3.7286	3,778.1200	3.7781	1.327	0	0	0
2023/02/09	2032	04/05/2023	11.00	Put	Bond Future	1,152.2400	1.1522	1,113.6700	1.1137	(3.347)	0	0	13,000
2023/02/09	2032	04/05/2023	10.69	Put	Bond Future	1,692.5100	1.6925	1,643.8400	1.6438	(2.876)	0	0	500
2023/02/09	2032	04/05/2023	10.87	Call	Bond Future	3,280.1800	3.2802	3,325.5200	3.3255	1.382	0	0	0
2023/02/09	2032	04/05/2023	10.87	Put	Bond Future	1,357.3700	1.3574	1,314.6600	1.3147	(3.147)	0	0	0
2023/02/09	2032	04/05/2023	10.88	Call	Bond Future	3,313.9000	3.3139	3,359.5600	3.3596	1.378	0	0	0
2023/02/09	2032	04/05/2023	10.88	Put	Bond Future	1,340.5800	1.3406	1,298.1900	1.2982	(3.162)	0	0	0
2023/02/09	2032	04/05/2023	10.30	Call	Bond Future	1,630.7800	1.6308	1,657.1400	1.6571	1.616	0	0	500

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2023/02/09	2032	04/05/2023	10.30	Put	Bond Future	2,653.5100	2.6535	2,591.8200	2.5918	(2.325)	0	0	0
2023/02/09	2032	04/05/2023	10.53	Call	Bond Future	2,227.3900	2.2274	2,261.3700	2.2614	1.526	0	0	730
2023/02/09	2032	04/05/2023	10.53	Put	Bond Future	2,045.7200	2.0457	1,991.6500	1.9916	(2.643)	0	0	0
2023/02/09	2032	04/05/2023	10.62	Call	Bond Future	2,487.6000	2.4876	2,524.6300	2.5246	1.489	0	0	400
2023/02/09	2032	04/05/2023	10.62	Put	Bond Future	1,840.5200	1.8405	1,789.5000	1.7895	(2.772)	0	0	0
2023/02/09	2032	03/08/2023	11.77	Call	Bond Future	6,938.4900	6.9385	6,999.7400	6.9997	0.883	0	0	0
2023/02/09	2032	03/08/2023	11.77	Put	Bond Future	1,248.2700	1.2483	1,219.8900	1.2199	(2.274)	0	0	0
2023/02/09	2032	03/08/2023	11.90	Call	Bond Future	7,413.6300	7.4136	7,476.9800	7.4770	0.855	0	0	5,000
2023/02/09	2032	03/08/2023	11.90	Put	Bond Future	1,121.8700	1.1219	1,095.5900	1.0956	(2.343)	0	0	0
2023/02/09	2032	03/08/2023	10.30	Call	Bond Future	2,388.0400	2.3880	2,418.8600	2.4189	1.291	0	0	1,500
2023/02/09	2032	03/08/2023	10.30	Put	Bond Future	3,930.1700	3.9302	3,871.3600	3.8714	(1.496)	0	0	0
2023/02/09	2032	03/08/2023	9.60	Call	Bond Future	1,087.0300	1.0870	1,103.3400	1.1033	1.500	0	0	1,500
2023/02/09	2032	03/08/2023	9.60	Put	Bond Future	6,370.0600	6.3701	6,296.7400	6.2967	(1.151)	0	0	0
2023/02/09	2032	03/08/2023			Bond Future	10.5999	89.8169	10.5823	89.9065	(0.166)	0.0000	0.0000	2,600
2023/02/09	2032	03/08/2023	11.75	Call	Bond Future	6,866.0000	6.8660	6,926.9300	6.9269	0.887	0	0	0
2023/02/09	2032	03/08/2023	11.75	Put	Bond Future	1,268.8500	1.2689	1,240.1500	1.2402	(2.262)	0	0	0
2023/02/09	2032	03/08/2023	11.76	Call	Bond Future	6,902.2200	6.9022	6,963.3100	6.9633	0.885	0	0	0
2023/02/09	2032	03/08/2023	11.76	Put	Bond Future	1,258.5200	1.2585	1,229.9800	1.2300	(2.268)	0	0	0
2023/02/09	2032	02/11/2023	11.24	Call	Bond Future	5,035.3500	5.0354	5,086.8000	5.0868	1.022	0	0	0
2023/02/09	2032	02/11/2023	11.24	Put	Bond Future	2,468.2700	2.4683	2,428.2900	2.4283	(1.620)	0	0	0
2023/02/09	2032	02/11/2023			Bond Future	10.7122	87.4244	10.6938	87.5158	(0.172)	0.0000	0.0000	0
2023/02/09	2032	02/11/2023	11.23	Call	Bond Future	5,004.3500	5.0044	5,055.6200	5.0556	1.025	0	0	0
2023/02/09	2032	02/11/2023	11.23	Put	Bond Future	2,484.9800	2.4850	2,444.8200	2.4448	(1.616)	0	0	0
2023/02/09	2032	02/11/2023	11.22	Call	Bond Future	4,973.4300	4.9734	5,024.5200	5.0245	1.027	0	0	0
2023/02/09	2032	02/11/2023	11.22	Put	Bond Future	2,501.8000	2.5018	2,461.4600	2.4615	(1.612)	0	0	0
2023/02/09	2032	01/02/2024	11.84	Call	Bond Future	6,771.2600	6.7713	6,831.8900	6.8319	0.895	0	0	0
2023/02/09	2032	01/02/2024	11.84	Put	Bond Future	2,072.2600	2.0723	2,039.5300	2.0395	(1.579)	0	0	0
2023/02/09	2032	01/02/2024	11.83	Call	Bond Future	6,738.8700	6.7389	6,799.3400	6.7993	0.897	0	0	0
2023/02/09	2032	01/02/2024	11.83	Put	Bond Future	2,084.8400	2.0848	2,051.9500	2.0519	(1.578)	0	0	0
2023/02/09	2032	01/02/2024			Bond Future	10.8324	89.1386	10.8131	89.2319	(0.178)	0.0000	0.0000	0
2023/02/09	2032	01/02/2024	11.85	Call	Bond Future	6,803.7100	6.8037	6,864.4800	6.8645	0.893	0	0	0
2023/02/09	2032	01/02/2024	11.85	Put	Bond Future	2,059.7700	2.0598	2,027.1800	2.0272	(1.582)	0	0	0
2023/02/09	2032	02/05/2024	10.56	Call	Bond Future	3,022.9700	3.0230	3,061.0100	3.0610	1.258	0	0	0
2023/02/09	2032	02/05/2024	10.56	Put	Bond Future	5,032.4200	5.0324	4,975.0100	4.9750	(1.141)	0	0	0
2023/02/09	2032	02/05/2024			Bond Future	10.9809	86.6361	10.9606	86.7316	(0.185)	0.0000	0.0000	0
2023/02/09	2032	02/05/2024	10.55	Call	Bond Future	3,001.0900	3.0011	3,038.9400	3.0389	1.261	0	0	0
2023/02/09	2032	02/05/2024	10.55	Put	Bond Future	5,059.0100	5.0590	5,001.4100	5.0014	(1.139)	0	0	0
2023/02/09	2032	02/05/2024	10.54	Call	Bond Future	2,979.2900	2.9793	3,016.9600	3.0170	1.264	0	0	0
2023/02/09	2032	02/05/2024	10.54	Put	Bond Future	5,085.7300	5.0857	5,027.9500	5.0280	(1.136)	0	0	0
2023/02/09	2033	04/05/2023			Bond Future	115.6750	115.6750	115.6876	115.6876	0.011	0.0000	0.0000	1,540
2023/02/09	2033	03/08/2023			Bond Future	117.9792	117.9792	117.9918	117.9918	0.011	0.0000	0.0000	6,141
2023/02/09	2033	02/11/2023			Bond Future	118.9111	118.9111	118.9241	118.9241	0.011	0.0000	0.0000	0
2023/02/09	2033	01/02/2024			Bond Future	121.2709	121.2709	121.2844	121.2844	0.011	0.0000	0.0000	0
2023/02/09	2033	02/05/2024			Bond Future	122.1057	122.1057	122.1203	122.1203	0.012	0.0000	0.0000	0
2023/02/09	2037	04/05/2023	10.95	Call	Bond Future	1,569.0100	1.5690	1,723.8800	1.7239	9.871	0	0	703
2023/02/09	2037	04/05/2023	10.95	Put	Bond Future	3,840.4300	3.8404	3,559.4600	3.5595	(7.316)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/09	2037	04/05/2023	11.03	Put	Bond Future	3,547.9500	3.5480	3,279.7600	3.2798	(7.559)	0	0	0
2023/02/09	2037	04/05/2023	11.30	Call	Bond Future	2,521.0700	2.5211	2,731.7900	2.7318	8.358	0	0	0
2023/02/09	2037	04/05/2023	11.30	Put	Bond Future	2,688.4800	2.6885	2,463.3600	2.4634	(8.374)	0	0	0
2023/02/09	2037	04/05/2023	11.94	Call	Bond Future	4,799.5600	4.7996	5,100.2100	5.1002	6.264	0	0	0
2023/02/09	2037	04/05/2023	13.73	Put	Bond Future	105.8000	0.1058	88.8000	0.0888	(16.068)	0	0	400
2023/02/09	2037	04/05/2023	11.31	Call	Bond Future	2,551.8400	2.5518	2,764.1200	2.7641	8.319	0	0	0
2023/02/09	2037	04/05/2023	11.31	Put	Bond Future	2,660.2900	2.6603	2,436.7300	2.4367	(8.404)	0	0	0
2023/02/09	2037	04/05/2023			Bond Future	11.3284	82.8044	11.2546	83.2402	(0.652)	0.0000	0.0000	57,172
2023/02/09	2037	04/05/2023	11.03	Call	Bond Future	1,764.4400	1.7644	1,932.0900	1.9321	9.502	0	0	400
2023/02/09	2037	04/05/2023	11.94	Put	Bond Future	1,317.2500	1.3172	1,182.0600	1.1821	(10.263)	0	0	703
2023/02/09	2037	04/05/2023	13.73	Call	Bond Future	12,583.4100	12.5834	13,002.2500	13.0022	3.329	0	0	0
2023/02/09	2037	04/05/2023	11.32	Call	Bond Future	2,582.6300	2.5826	2,796.4700	2.7965	8.280	0	0	0
2023/02/09	2037	04/05/2023	11.32	Put	Bond Future	2,632.1800	2.6322	2,410.1800	2.4102	(8.434)	0	0	0
2023/02/09	2037	04/05/2023	11.78	Call	Bond Future	4,177.1700	4.1772	4,457.7500	4.4577	6.717	0	0	400
2023/02/09	2037	04/05/2023	11.78	Put	Bond Future	1,584.1500	1.5841	1,428.8900	1.4289	(9.801)	0	0	0
2023/02/09	2037	03/08/2023	12.12	Call	Bond Future	6,049.2700	6.0493	6,341.3700	6.3414	4.829	0	0	0
2023/02/09	2037	03/08/2023	12.12	Put	Bond Future	2,299.6800	2.2997	2,147.6000	2.1476	(6.613)	0	0	0
2023/02/09	2037	03/08/2023	12.13	Call	Bond Future	6,086.0100	6.0860	6,378.9800	6.3790	4.814	0	0	0
2023/02/09	2037	03/08/2023	12.13	Put	Bond Future	2,282.6500	2.2826	2,131.4400	2.1314	(6.624)	0	0	0
2023/02/09	2037	03/08/2023			Bond Future	11.4472	80.1766	11.3706	80.6208	(0.670)	0.0000	0.0000	71,091
2023/02/09	2037	03/08/2023	12.14	Call	Bond Future	6,122.6100	6.1226	6,416.4500	6.4164	4.799	0	0	0
2023/02/09	2037	03/08/2023	12.14	Put	Bond Future	2,265.5400	2.2655	2,115.2000	2.1152	(6.636)	0	0	0
2023/02/09	2037	03/08/2023	11.00	Call	Bond Future	2,519.2500	2.5193	2,695.1500	2.6951	6.982	0	0	1,800
2023/02/09	2037	03/08/2023	11.00	Put	Bond Future	5,162.5800	5.1626	4,894.3000	4.8943	(5.197)	0	0	0
2023/02/09	2037	03/08/2023	10.30	Call	Bond Future	1,138.8700	1.1389	1,239.0400	1.2390	8.796	0	0	1,800
2023/02/09	2037	03/08/2023	10.30	Put	Bond Future	8,180.6100	8.1806	7,836.6000	7.8366	(4.205)	0	0	0
2023/02/09	2037	02/11/2023	11.57	Call	Bond Future	4,455.2400	4.4552	4,690.0200	4.6900	5.270	0	0	0
2023/02/09	2037	02/11/2023	11.55	Put	Bond Future	4,468.8200	4.4688	4,248.7300	4.2487	(4.925)	0	0	0
2023/02/09	2037	02/11/2023	11.56	Put	Bond Future	4,442.4200	4.4424	4,223.2600	4.2233	(4.933)	0	0	0
2023/02/09	2037	02/11/2023			Bond Future	11.5631	81.7531	11.4835	82.2061	(0.688)	0.0000	0.0000	0
2023/02/09	2037	02/11/2023	11.57	Put	Bond Future	4,415.8900	4.4159	4,197.6500	4.1976	(4.942)	0	0	0
2023/02/09	2037	02/11/2023	11.55	Call	Bond Future	4,394.6900	4.3947	4,627.6200	4.6276	5.300	0	0	0
2023/02/09	2037	02/11/2023	11.56	Call	Bond Future	4,425.0600	4.4251	4,658.9200	4.6589	5.285	0	0	0
2023/02/09	2037	01/02/2024	12.33	Call	Bond Future	7,099.4600	7.0995	7,389.7100	7.3897	4.088	0	0	0
2023/02/09	2037	01/02/2024	12.33	Put	Bond Future	3,642.2700	3.6423	3,470.4700	3.4705	(4.717)	0	0	0
2023/02/09	2037	01/02/2024			Bond Future	11.6881	79.1010	11.6054	79.5631	(0.707)	0.0000	0.0000	0
2023/02/09	2037	01/02/2024	12.31	Call	Bond Future	7,033.1700	7.0332	7,322.0400	7.3220	4.107	0	0	0
2023/02/09	2037	01/02/2024	12.31	Put	Bond Future	3,680.3300	3.6803	3,507.1500	3.5071	(4.706)	0	0	0
2023/02/09	2037	01/02/2024	12.32	Call	Bond Future	7,066.1500	7.0662	7,355.7100	7.3557	4.098	0	0	0
2023/02/09	2037	01/02/2024	12.32	Put	Bond Future	3,661.1100	3.6611	3,488.6200	3.4886	(4.711)	0	0	0
2023/02/09	2037	02/05/2024	11.45	Call	Bond Future	4,205.3300	4.2053	4,422.6800	4.4227	5.168	0	0	0
2023/02/09	2037	02/05/2024	11.43	Put	Bond Future	6,412.5800	6.4126	6,157.2900	6.1573	(3.981)	0	0	0
2023/02/09	2037	02/05/2024	11.44	Call	Bond Future	4,179.3000	4.1793	4,395.8300	4.3958	5.181	0	0	0
2023/02/09	2037	02/05/2024	11.44	Put	Bond Future	6,382.1300	6.3821	6,127.6800	6.1277	(3.987)	0	0	0
2023/02/09	2037	02/05/2024			Bond Future	11.8361	80.5667	11.7501	81.0377	(0.727)	0.0000	0.0000	0
2023/02/09	2037	02/05/2024	11.45	Put	Bond Future	6,351.4600	6.3515	6,097.8300	6.0978	(3.993)	0	0	0
2023/02/09	2037	02/05/2024	11.43	Call	Bond Future	4,153.0000	4.1530	4,368.6900	4.3687	5.194	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/09	2038	04/05/2023			Bond Future	128.3667	128.3667	128.1379	128.1379	(0.178)	0.0000	0.0000	4,625
2023/02/09	2038	03/08/2023			Bond Future	128.9659	128.9659	128.7326	128.7326	(0.181)	0.0000	0.0000	0
2023/02/09	2038	02/11/2023			Bond Future	131.5323	131.5323	131.2943	131.2943	(0.181)	0.0000	0.0000	0
2023/02/09	2038	01/02/2024			Bond Future	132.1363	132.1363	131.8945	131.8945	(0.183)	0.0000	0.0000	0
2023/02/09	2038	02/05/2024			Bond Future	134.6235	134.6235	134.3776	134.3776	(0.183)	0.0000	0.0000	0
2023/02/09	2040	04/05/2023	10.73	Put	Bond Future	6,018.9600	6.0190	5,582.1700	5.5822	(7.257)	0	0	0
2023/02/09	2040	04/05/2023	12.78	Call	Bond Future	8,050.6900	8.0507	8,521.8000	8.5218	5.852	0	0	0
2023/02/09	2040	04/05/2023	12.78	Put	Bond Future	665.8100	0.6658	573.3300	0.5733	(13.890)	0	0	388
2023/02/09	2040	04/05/2023	13.45	Put	Bond Future	277.6100	0.2776	233.2100	0.2332	(15.994)	0	0	486
2023/02/09	2040	04/05/2023	11.43	Call	Bond Future	2,547.3100	2.5473	2,814.1600	2.8142	10.476	0	0	0
2023/02/09	2040	04/05/2023	11.43	Put	Bond Future	3,071.7500	3.0718	2,775.0100	2.7750	(9.660)	0	0	0
2023/02/09	2040	04/05/2023	12.05	Put	Bond Future	1,565.4200	1.5654	1,382.2900	1.3823	(11.698)	0	0	684
2023/02/09	2040	04/05/2023			Bond Future	11.5131	83.9323	11.4238	84.4959	(0.775)	0.0000	0.0000	51,599
2023/02/09	2040	04/05/2023	10.17	Call	Bond Future	254.1100	0.2541	302.1500	0.3021	18.905	0	0	388
2023/02/09	2040	04/05/2023	10.17	Put	Bond Future	9,414.6100	9.4146	8,899.0600	8.8991	(5.476)	0	0	0
2023/02/09	2040	04/05/2023	10.73	Call	Bond Future	861.2200	0.8612	988.0200	0.9880	14.723	0	0	486
2023/02/09	2040	04/05/2023	10.92	Call	Bond Future	1,211.0100	1.2110	1,373.6100	1.3736	13.427	0	0	388
2023/02/09	2040	04/05/2023	10.92	Put	Bond Future	5,071.9400	5.0719	4,670.9500	4.6710	(7.906)	0	0	0
2023/02/09	2040	04/05/2023	13.45	Call	Bond Future	11,146.5300	11.1465	11,665.7200	11.6657	4.658	0	0	0
2023/02/09	2040	04/05/2023	11.48	Call	Bond Future	2,707.4700	2.7075	2,984.4100	2.9844	10.229	0	0	486
2023/02/09	2040	04/05/2023	11.48	Put	Bond Future	2,915.7300	2.9157	2,629.0800	2.6291	(9.831)	0	0	0
2023/02/09	2040	04/05/2023	12.05	Call	Bond Future	4,830.8900	4.8309	5,211.3500	5.2113	7.876	0	0	0
2023/02/09	2040	04/05/2023	11.03	Call	Bond Future	1,450.2900	1.4503	1,634.8500	1.6349	12.726	0	0	684
2023/02/09	2040	04/05/2023	11.03	Put	Bond Future	4,574.0400	4.5740	4,195.0100	4.1950	(8.287)	0	0	0
2023/02/09	2040	04/05/2023	11.41	Call	Bond Future	2,484.4900	2.4845	2,747.2700	2.7473	10.577	0	0	0
2023/02/09	2040	04/05/2023	11.41	Put	Bond Future	3,135.9400	3.1359	2,835.1300	2.8351	(9.592)	0	0	0
2023/02/09	2040	04/05/2023	11.42	Call	Bond Future	2,515.8800	2.5159	2,780.7000	2.7807	10.526	0	0	0
2023/02/09	2040	04/05/2023	11.42	Put	Bond Future	3,103.7800	3.1038	2,805.0100	2.8050	(9.626)	0	0	0
2023/02/09	2040	03/08/2023	12.23	Call	Bond Future	6,209.9000	6.2099	6,582.1100	6.5821	5.994	0	0	0
2023/02/09	2040	03/08/2023	12.23	Put	Bond Future	2,648.1000	2.6481	2,445.7300	2.4457	(7.642)	0	0	0
2023/02/09	2040	03/08/2023			Bond Future	11.6318	81.0763	11.5391	81.6508	(0.797)	0.0000	0.0000	91,614
2023/02/09	2040	03/08/2023	12.22	Call	Bond Future	6,171.7200	6.1717	6,542.7900	6.5428	6.012	0	0	0
2023/02/09	2040	03/08/2023	12.22	Put	Bond Future	2,667.4200	2.6674	2,463.9100	2.4639	(7.629)	0	0	0
2023/02/09	2040	03/08/2023	12.21	Call	Bond Future	6,133.6100	6.1336	6,503.5400	6.5035	6.031	0	0	0
2023/02/09	2040	03/08/2023	12.21	Put	Bond Future	2,686.8700	2.6869	2,482.2200	2.4822	(7.617)	0	0	0
2023/02/09	2040	02/11/2023	11.59	Call	Bond Future	4,312.3900	4.3124	4,600.2200	4.6002	6.674	0	0	0
2023/02/09	2040	02/11/2023	11.60	Put	Bond Future	5,243.3300	5.2433	4,946.4500	4.9464	(5.662)	0	0	0
2023/02/09	2040	02/11/2023	11.58	Call	Bond Future	4,281.9000	4.2819	4,568.5200	4.5685	6.694	0	0	0
2023/02/09	2040	02/11/2023	11.58	Put	Bond Future	5,305.5300	5.3055	5,006.2200	5.0062	(5.641)	0	0	0
2023/02/09	2040	02/11/2023			Bond Future	11.7471	82.6705	11.6511	83.2564	(0.818)	0.0000	0.0000	84
2023/02/09	2040	02/11/2023	11.59	Put	Bond Future	5,274.2100	5.2742	4,976.1100	4.9761	(5.652)	0	0	0
2023/02/09	2040	02/11/2023	11.60	Call	Bond Future	4,343.2400	4.3432	4,632.2900	4.6323	6.655	0	0	0
2023/02/09	2040	01/02/2024	12.34	Call	Bond Future	7,151.1600	7.1512	7,513.0200	7.5130	5.060	0	0	0
2023/02/09	2040	01/02/2024	12.34	Put	Bond Future	4,435.1900	4.4352	4,199.5200	4.1995	(5.314)	0	0	0
2023/02/09	2040	01/02/2024	12.33	Call	Bond Future	7,117.1300	7.1171	7,478.0800	7.4781	5.072	0	0	0
2023/02/09	2040	01/02/2024	12.33	Put	Bond Future	4,457.5900	4.4576	4,221.0100	4.2210	(5.307)	0	0	0
2023/02/09	2040	01/02/2024			Bond Future	11.8713	79.7860	11.7715	80.3835	(0.841)	0.0000	0.0000	3

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/09	2040	01/02/2024	12.35	Call	Bond Future	7,185.2500	7.1852	7,548.0100	7.5480	5.049	0	0	0
2023/02/09	2040	01/02/2024	12.35	Put	Bond Future	4,412.9100	4.4129	4,178.1400	4.1781	(5.320)	0	0	0
2023/02/09	2040	02/05/2024	11.61	Call	Bond Future	4,531.6300	4.5316	4,814.5400	4.8145	6.243	0	0	0
2023/02/09	2040	02/05/2024	11.62	Put	Bond Future	6,928.4600	6.9285	6,603.4400	6.6034	(4.691)	0	0	0
2023/02/09	2040	02/05/2024	11.60	Call	Bond Future	4,503.7100	4.5037	4,785.5600	4.7856	6.258	0	0	0
2023/02/09	2040	02/05/2024			Bond Future	12.0168	81.2639	11.9130	81.8729	(0.863)	0.0000	0.0000	0
2023/02/09	2040	02/05/2024	11.61	Put	Bond Future	6,961.5800	6.9616	6,635.5000	6.6355	(4.684)	0	0	0
2023/02/09	2040	02/05/2024	11.62	Call	Bond Future	4,559.6200	4.5596	4,843.5900	4.8436	6.228	0	0	0
2023/02/09	2040	02/05/2024	11.60	Put	Bond Future	6,994.8500	6.9949	6,667.7100	6.6677	(4.677)	0	0	0
2023/02/09	2044	04/05/2023	11.41	Call	Bond Future	2,349.9600	2.3500	2,618.2400	2.6182	11.416	0	0	0
2023/02/09	2044	04/05/2023	11.41	Put	Bond Future	3,468.2500	3.4682	3,133.1100	3.1331	(9.663)	0	0	0
2023/02/09	2044	04/05/2023	11.42	Call	Bond Future	2,380.2100	2.3802	2,650.6600	2.6507	11.362	0	0	0
2023/02/09	2044	04/05/2023	11.42	Put	Bond Future	3,433.4600	3.4335	3,100.4900	3.1005	(9.698)	0	0	0
2023/02/09	2044	04/05/2023	11.75	Put	Bond Future	2,442.5800	2.4426	2,178.4800	2.1785	(10.812)	0	0	4,423
2023/02/09	2044	04/05/2023			Bond Future	11.5839	80.2443	11.4895	80.8477	(0.814)	0.0000	0.0000	55,682
2023/02/09	2044	04/05/2023	11.43	Call	Bond Future	2,410.8100	2.4108	2,683.4200	2.6834	11.308	0	0	0
2023/02/09	2044	04/05/2023	11.43	Put	Bond Future	3,399.1100	3.3991	3,068.3000	3.0683	(9.732)	0	0	0
2023/02/09	2044	04/05/2023	11.75	Call	Bond Future	3,486.7200	3.4867	3,826.0400	3.8260	9.732	0	0	0
2023/02/09	2044	04/05/2023	12.00	Call	Bond Future	4,439.0300	4.4390	4,825.3300	4.8253	8.702	0	0	0
2023/02/09	2044	04/05/2023	12.00	Put	Bond Future	1,867.0700	1.8671	1,649.9500	1.6500	(11.629)	0	0	4,423
2023/02/09	2044	04/05/2023	12.25	Call	Bond Future	5,467.2000	5.4672	5,894.6500	5.8947	7.818	0	0	0
2023/02/09	2044	04/05/2023	12.25	Put	Bond Future	1,417.7200	1.4177	1,241.7500	1.2417	(12.412)	0	0	1,798
2023/02/09	2044	03/08/2023	12.16	Call	Bond Future	5,831.0800	5.8311	6,213.2600	6.2133	6.554	0	0	0
2023/02/09	2044	03/08/2023	12.16	Put	Bond Future	3,032.4200	3.0324	2,799.4500	2.7994	(7.683)	0	0	0
2023/02/09	2044	03/08/2023	12.00	Call	Bond Future	5,245.1300	5.2451	5,606.6500	5.6066	6.892	0	0	0
2023/02/09	2044	03/08/2023	12.00	Put	Bond Future	3,396.2100	3.3962	3,142.5800	3.1426	(7.468)	0	0	4,754
2023/02/09	2044	03/08/2023	12.15	Call	Bond Future	5,793.8900	5.7939	6,174.8000	6.1748	6.574	0	0	0
2023/02/09	2044	03/08/2023	12.15	Put	Bond Future	3,054.0000	3.0540	2,819.7600	2.8198	(7.670)	0	0	0
2023/02/09	2044	03/08/2023			Bond Future	11.6980	77.4409	11.6002	78.0561	(0.836)	0.0000	0.0000	21,473
2023/02/09	2044	03/08/2023	12.17	Call	Bond Future	5,868.3500	5.8684	6,251.7700	6.2518	6.534	0	0	0
2023/02/09	2044	03/08/2023	12.17	Put	Bond Future	3,011.0000	3.0110	2,779.2700	2.7793	(7.696)	0	0	0
2023/02/09	2044	03/08/2023	11.75	Call	Bond Future	4,373.9700	4.3740	4,700.9000	4.7009	7.474	0	0	0
2023/02/09	2044	03/08/2023	11.75	Put	Bond Future	4,050.1600	4.0502	3,761.9400	3.7619	(7.116)	0	0	3,076
2023/02/09	2044	02/11/2023	11.57	Call	Bond Future	4,204.2600	4.2043	4,504.2300	4.5042	7.135	0	0	0
2023/02/09	2044	02/11/2023	11.57	Put	Bond Future	5,694.7800	5.6948	5,367.4400	5.3674	(5.748)	0	0	0
2023/02/09	2044	02/11/2023			Bond Future	11.8086	78.9636	11.7073	79.5910	(0.858)	0.0000	0.0000	0
2023/02/09	2044	02/11/2023	11.56	Call	Bond Future	4,174.0700	4.1741	4,472.7300	4.4727	7.155	0	0	0
2023/02/09	2044	02/11/2023	11.56	Put	Bond Future	5,728.0900	5.7281	5,399.4400	5.3994	(5.738)	0	0	0
2023/02/09	2044	02/11/2023	11.55	Call	Bond Future	4,143.6900	4.1437	4,441.0500	4.4411	7.176	0	0	0
2023/02/09	2044	02/11/2023	11.55	Put	Bond Future	5,761.3000	5.7613	5,431.3500	5.4313	(5.727)	0	0	0
2023/02/09	2044	01/02/2024	12.29	Call	Bond Future	6,871.8800	6.8719	7,251.0600	7.2511	5.518	0	0	0
2023/02/09	2044	01/02/2024	12.29	Put	Bond Future	4,733.1200	4.7331	4,472.5000	4.4725	(5.506)	0	0	0
2023/02/09	2044	01/02/2024			Bond Future	11.9274	76.1315	11.8222	76.7714	(0.882)	0.0000	0.0000	0
2023/02/09	2044	01/02/2024	12.28	Call	Bond Future	6,838.1100	6.8381	7,216.2900	7.2163	5.530	0	0	0
2023/02/09	2044	01/02/2024	12.28	Put	Bond Future	4,756.9800	4.7570	4,495.3600	4.4954	(5.500)	0	0	0
2023/02/09	2044	01/02/2024	12.27	Call	Bond Future	6,804.0900	6.8041	7,181.2800	7.1813	5.544	0	0	0
2023/02/09	2044	01/02/2024	12.27	Put	Bond Future	4,780.6700	4.7807	4,518.0600	4.5181	(5.493)	0	0	0

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2023/02/09	2044	02/05/2024	11.67	Call	Bond Future	4,721.5000	4.7215	5,028.5100	5.0285	6.502	0	0	0
2023/02/09	2044	02/05/2024	11.67	Put	Bond Future	7,127.7800	7.1278	6,782.7000	6.7827	(4.841)	0	0	0
2023/02/09	2044	02/05/2024			Bond Future	12.0658	77.5416	11.9565	78.1937	(0.906)	0.0000	0.0000	0
2023/02/09	2044	02/05/2024	11.66	Call	Bond Future	4,692.9000	4.6929	4,998.7900	4.9988	6.518	0	0	0
2023/02/09	2044	02/05/2024	11.66	Put	Bond Future	7,161.6200	7.1616	6,815.4200	6.8154	(4.834)	0	0	0
2023/02/09	2044	02/05/2024	11.65	Call	Bond Future	4,664.3700	4.6644	4,969.1400	4.9691	6.534	0	0	0
2023/02/09	2044	02/05/2024	11.65	Put	Bond Future	7,195.6100	7.1956	6,848.2900	6.8483	(4.827)	0	0	0
2023/02/09	2046	04/05/2023			Bond Future	112.7137	112.7137	112.5352	112.5352	(0.158)	0.0000	0.0000	17,308
2023/02/09	2046	03/08/2023			Bond Future	114.9590	114.9590	114.7767	114.7767	(0.159)	0.0000	0.0000	0
2023/02/09	2046	02/11/2023			Bond Future	115.1627	115.1627	114.9772	114.9772	(0.161)	0.0000	0.0000	0
2023/02/09	2046	01/02/2024			Bond Future	117.4477	117.4477	117.2588	117.2588	(0.161)	0.0000	0.0000	0
2023/02/09	2046	02/05/2024			Bond Future	117.5283	117.5283	117.3369	117.3369	(0.163)	0.0000	0.0000	0
2023/02/09	2050	04/05/2023			Bond Future	114.5440	114.5440	114.3450	114.3450	(0.174)	0.0000	0.0000	13,256
2023/02/09	2050	03/08/2023			Bond Future	114.6475	114.6475	114.4442	114.4442	(0.177)	0.0000	0.0000	0
2023/02/09	2050	02/11/2023			Bond Future	116.9289	116.9289	116.7217	116.7217	(0.177)	0.0000	0.0000	0
2023/02/09	2050	01/02/2024			Bond Future	117.0149	117.0149	116.8045	116.8045	(0.180)	0.0000	0.0000	0
2023/02/09	2050	02/05/2024			Bond Future	119.2170	119.2170	119.0032	119.0032	(0.179)	0.0000	0.0000	0
2023/02/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	AL37	04/05/2023			Index Future	886.7770	886.7770	887.2390	887.2390	0.052	0.0000	0.0000	0
2023/02/09	AL37	03/08/2023			Index Future	904.2270	904.2270	904.6970	904.6970	0.052	0.0000	0.0000	0
2023/02/09	AL37	02/11/2023			Index Future	922.0140	922.0140	922.4940	922.4940	0.052	0.0000	0.0000	0
2023/02/09	AL37	01/02/2024			Index Future	940.1120	940.1120	940.6020	940.6020	0.052	0.0000	0.0000	0
2023/02/09	AL37	02/05/2024			Index Future	957.6360	957.6360	958.1400	958.1400	0.053	0.0000	0.0000	0
2023/02/09	AL7T	04/05/2023			Index Future	1,021.8210	1,021.8210	1,023.2610	1,023.2610	0.141	0.0000	0.0000	0
2023/02/09	AL7T	03/08/2023			Index Future	1,041.9290	1,041.9290	1,043.3960	1,043.3960	0.141	0.0000	0.0000	0
2023/02/09	AL7T	02/11/2023			Index Future	1,062.4250	1,062.4250	1,063.9210	1,063.9210	0.141	0.0000	0.0000	0
2023/02/09	AL7T	01/02/2024			Index Future	1,083.2780	1,083.2780	1,084.8050	1,084.8050	0.141	0.0000	0.0000	0
2023/02/09	AL7T	02/05/2024			Index Future	1,103.4720	1,103.4720	1,105.0310	1,105.0310	0.141	0.0000	0.0000	0
2023/02/09	ALBI	04/05/2023			Index Future	896.5480	896.5480	899.6710	899.6710	0.348	0.0000	0.0000	106
2023/02/09	ALBI	03/08/2023			Index Future	914.1910	914.1910	917.3740	917.3740	0.348	0.0000	0.0000	0
2023/02/09	ALBI	02/11/2023			Index Future	932.1740	932.1740	935.4200	935.4200	0.348	0.0000	0.0000	0
2023/02/09	ALBI	01/02/2024			Index Future	950.4700	950.4700	953.7820	953.7820	0.348	0.0000	0.0000	0
2023/02/09	ALBI	02/05/2024			Index Future	968.1880	968.1880	971.5650	971.5650	0.349	0.0000	0.0000	0
2023/02/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2023/02/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2023/02/09	ES33	04/05/2023			Bond Future	12.0093	74.7787	11.9348	75.1333	(0.621)	0.0000	0.0000	0
2023/02/09	ES33	03/08/2023			Bond Future	12.1587	76.2684	12.0811	76.6300	(0.638)	0.0000	0.0000	350
2023/02/09	ES33	02/11/2023			Bond Future	12.3194	73.9924	12.2385	74.3612	(0.657)	0.0000	0.0000	0
2023/02/09	ES33	01/02/2024			Bond Future	12.4936	75.4596	12.4090	75.8358	(0.677)	0.0000	0.0000	0
2023/02/09	ES33	02/05/2024			Bond Future	12.6922	73.0842	12.6037	73.4679	(0.697)	0.0000	0.0000	0
2023/02/09	ES42	04/05/2023			Bond Future	12.4581	71.7569	12.3683	72.2535	(0.721)	0.0000	0.0000	0
2023/02/09	ES42	03/08/2023			Bond Future	12.5975	73.1869	12.5043	73.6932	(0.740)	0.0000	0.0000	4,000
2023/02/09	ES42	02/11/2023			Bond Future	12.7464	70.3810	12.6493	70.8974	(0.761)	0.0000	0.0000	0
2023/02/09	ES42	01/02/2024			Bond Future	12.8994	71.7756	12.7985	72.3025	(0.783)	0.0000	0.0000	0
2023/02/09	ES42	02/05/2024			Bond Future	13.0775	68.8620	12.9722	69.3990	(0.805)	0.0000	0.0000	0
2023/02/09	GOVI	04/05/2023	852.86	Call	GOVI	312,550.0000	31.2550	342,820.0000	34.2820	9.685	0	0	0
2023/02/09	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/09	GOVI	04/05/2023	852.87	Call	GOVI	312,450.0000	31.2450	342,720.0000	34.2720	9.688	0	0	0
2023/02/09	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/09	GOVI	04/05/2023			GOVI	884.1150	884.1150	887.1420	887.1420	0.342	0.0000	0.0000	843
2023/02/09	GOVI	04/05/2023	852.88	Call	GOVI	312,350.0000	31.2350	342,620.0000	34.2620	9.691	0	0	0
2023/02/09	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/09	GOVI	03/08/2023	837.21	Call	GOVI	643,040.0000	64.3040	673,890.0000	67.3890	4.798	0	0	0
2023/02/09	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/09	GOVI	03/08/2023	837.22	Call	GOVI	642,940.0000	64.2940	673,790.0000	67.3790	4.798	0	0	0
2023/02/09	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/09	GOVI	03/08/2023			GOVI	901.5140	901.5140	904.5990	904.5990	0.342	0.0000	0.0000	0
2023/02/09	GOVI	03/08/2023	837.23	Call	GOVI	642,840.0000	64.2840	673,690.0000	67.3690	4.799	0	0	0
2023/02/09	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/09	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/09	GOVI	02/11/2023	885.82	Call	GOVI	334,270.0000	33.4270	365,740.0000	36.5740	9.415	0	0	0
2023/02/09	GOVI	02/11/2023			GOVI	919.2470	919.2470	922.3940	922.3940	0.342	0.0000	0.0000	0
2023/02/09	GOVI	02/11/2023	885.80	Call	GOVI	334,470.0000	33.4470	365,940.0000	36.5940	9.409	0	0	0
2023/02/09	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/09	GOVI	02/11/2023	885.81	Call	GOVI	334,370.0000	33.4370	365,840.0000	36.5840	9.412	0	0	0
2023/02/09	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/09	GOVI	01/02/2024	880.00	Call	GOVI	572,900.0000	57.2900	605,000.0000	60.5000	5.603	0	0	0
2023/02/09	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/09	GOVI	01/02/2024			GOVI	937.2900	937.2900	940.5000	940.5000	0.342	0.0000	0.0000	0
2023/02/09	GOVI	01/02/2024	879.98	Call	GOVI	573,100.0000	57.3100	605,200.0000	60.5200	5.601	0	0	0
2023/02/09	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/09	GOVI	01/02/2024	879.99	Call	GOVI	573,000.0000	57.3000	605,100.0000	60.5100	5.602	0	0	0
2023/02/09	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/09	GOVI	02/05/2024	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/09	GOVI	02/05/2024	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/09	GOVI	02/05/2024	950.99	Call	GOVI	37,720.0000	3.7720	70,450.0000	7.0450	86.771	0	0	0
2023/02/09	GOVI	02/05/2024			GOVI	954.7620	954.7620	958.0350	958.0350	0.343	0.0000	0.0000	0
2023/02/09	GOVI	02/05/2024	950.97	Call	GOVI	37,920.0000	3.7920	70,650.0000	7.0650	86.313	0	0	0
2023/02/09	GOVI	02/05/2024	950.98	Call	GOVI	37,820.0000	3.7820	70,550.0000	7.0550	86.542	0	0	0
2023/02/09	GOVI	02/05/2024	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/09	IGOV	04/05/2023			Index Future	325.5840	325.5840	325.3050	325.3050	(0.086)	0.0000	0.0000	655
2023/02/09	IGOV	03/08/2023			Index Future	332.0690	332.0690	331.7840	331.7840	(0.086)	0.0000	0.0000	0
2023/02/09	IGOV	02/11/2023			Index Future	338.6780	338.6780	338.3880	338.3880	(0.086)	0.0000	0.0000	0
2023/02/09	IGOV	01/02/2024			Index Future	345.4010	345.4010	345.1050	345.1050	(0.086)	0.0000	0.0000	0
2023/02/09	IGOV	02/05/2024			Index Future	351.9130	351.9130	351.6140	351.6140	(0.085)	0.0000	0.0000	0
2023/02/09	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/09	JBAF	15/02/2023			Jibar Tradeable Future	7.4550	92.5450	7.4550	92.5450	0.000	0.0000	0.0000	0
2023/02/09	JBAF	15/03/2023			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2023/02/09	JBAF	19/04/2023			Jibar Tradeable Future	7.6450	92.3550	7.6250	92.3750	(0.262)	0.0000	0.0000	0
2023/02/09	JBAF	17/05/2023			Jibar Tradeable Future	7.6400	92.3600	7.6250	92.3750	(0.196)	0.0000	0.0000	0
2023/02/09	JBAF	21/06/2023			Jibar Tradeable Future	7.7050	92.2950	7.6950	92.3050	(0.130)	0.0000	0.0000	0
2023/02/09	JBAF	19/07/2023			Jibar Tradeable Future	7.7000	92.3000	7.6850	92.3150	(0.195)	0.0000	0.0000	0
2023/02/09	JBAF	20/09/2023			Jibar Tradeable Future	7.6850	92.3150	7.6800	92.3200	(0.065)	0.0000	0.0000	75
2023/02/09	JBAF	20/12/2023			Jibar Tradeable Future	7.4600	92.5400	7.4500	92.5500	(0.134)	0.0000	0.0000	272
2023/02/09	JBAF	20/03/2024			Jibar Tradeable Future	7.4350	92.5650	7.3850	92.6150	(0.672)	0.0000	0.0000	0
2023/02/09	JBAF	19/06/2024			Jibar Tradeable Future	7.2250	92.7750	7.1750	92.8250	(0.692)	0.0000	0.0000	0
2023/02/09	JBAF	18/09/2024			Jibar Tradeable Future	7.2350	92.7650	7.1800	92.8200	(0.760)	0.0000	0.0000	68
2023/02/09	JBAF	18/12/2024			Jibar Tradeable Future	7.2050	92.7950	7.1500	92.8500	(0.763)	0.0000	0.0000	0
2023/02/09	R035	04/05/2023	10.55	Call	Bond Future	1,253.9600	1.2540	1,367.2800	1.3673	9.037	0	0	770
2023/02/09	R035	04/05/2023	10.55	Put	Bond Future	4,204.5600	4.2046	3,944.7200	3.9447	(6.180)	0	0	0
2023/02/09	R035	04/05/2023	13.18	Call	Bond Future	11,469.8000	11.4698	11,822.5500	11.8226	3.075	0	0	0
2023/02/09	R035	04/05/2023	13.18	Put	Bond Future	147.4100	0.1474	127.0000	0.1270	(13.846)	0	0	491
2023/02/09	R035	04/05/2023	12.46	Call	Bond Future	8,213.3700	8.2134	8,534.7600	8.5348	3.913	0	0	0
2023/02/09	R035	04/05/2023	12.46	Put	Bond Future	452.1100	0.4521	400.3400	0.4003	(11.451)	0	0	388

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/09	R035	04/05/2023	11.20	Call	Bond Future	3,042.8300	3.0428	3,245.4100	3.2454	6.658	0	0	0
2023/02/09	R035	04/05/2023	11.21	Call	Bond Future	3,076.6500	3.0767	3,280.5500	3.2806	6.627	0	0	0
2023/02/09	R035	04/05/2023	11.22	Put	Bond Future	2,079.2200	2.0792	1,911.2600	1.9113	(8.078)	0	0	0
2023/02/09	R035	04/05/2023	10.60	Call	Bond Future	1,360.2600	1.3603	1,480.3200	1.4803	8.826	0	0	388
2023/02/09	R035	04/05/2023	10.60	Put	Bond Future	4,004.7400	4.0047	3,751.6400	3.7516	(6.320)	0	0	0
2023/02/09	R035	04/05/2023	11.05	Call	Bond Future	2,555.5900	2.5556	2,738.0400	2.7380	7.139	0	0	770
2023/02/09	R035	04/05/2023	11.05	Put	Bond Future	2,510.3700	2.5104	2,319.6600	2.3197	(7.597)	0	0	0
2023/02/09	R035	04/05/2023	11.17	Call	Bond Future	2,942.1800	2.9422	3,140.8100	3.1408	6.751	0	0	491
2023/02/09	R035	04/05/2023			Bond Future	11.0423	87.5486	10.9787	87.9218	(0.576)	0.0000	0.0000	158,134
2023/02/09	R035	04/05/2023	9.85	Call	Bond Future	302.3100	0.3023	339.7200	0.3397	12.375	0	0	388
2023/02/09	R035	04/05/2023	9.85	Put	Bond Future	7,698.2100	7.6982	7,362.4600	7.3625	(4.361)	0	0	0
2023/02/09	R035	04/05/2023	10.42	Call	Bond Future	1,002.3400	1.0023	1,098.6500	1.0986	9.609	0	0	491
2023/02/09	R035	04/05/2023	10.42	Put	Bond Future	4,755.8300	4.7558	4,478.9800	4.4790	(5.821)	0	0	0
2023/02/09	R035	04/05/2023	11.80	Call	Bond Future	5,326.8000	5.3268	5,598.3100	5.5983	5.097	0	0	0
2023/02/09	R035	04/05/2023	11.80	Put	Bond Future	1,048.7800	1.0488	947.1300	0.9471	(9.692)	0	0	1,035
2023/02/09	R035	04/05/2023	11.87	Call	Bond Future	5,619.4600	5.6195	5,897.5600	5.8976	4.949	0	0	0
2023/02/09	R035	04/05/2023	11.87	Put	Bond Future	961.6000	0.9616	866.5400	0.8665	(9.886)	0	0	770
2023/02/09	R035	04/05/2023	11.20	Put	Bond Future	2,126.5900	2.1266	1,956.0100	1.9560	(8.021)	0	0	0
2023/02/09	R035	04/05/2023	11.21	Put	Bond Future	2,102.7900	2.1028	1,933.5300	1.9335	(8.049)	0	0	0
2023/02/09	R035	04/05/2023	11.22	Call	Bond Future	3,110.6500	3.1106	3,315.8500	3.3158	6.597	0	0	0
2023/02/09	R035	04/05/2023	11.17	Put	Bond Future	2,199.1400	2.1991	2,024.6100	2.0246	(7.936)	0	0	0
2023/02/09	R035	03/08/2023	12.00	Call	Bond Future	6,606.3700	6.6064	6,868.0800	6.8681	3.961	0	0	0
2023/02/09	R035	03/08/2023	12.00	Put	Bond Future	1,929.7900	1.9298	1,811.1900	1.8112	(6.146)	0	0	0
2023/02/09	R035	03/08/2023			Bond Future	11.1523	89.2717	11.0863	89.6520	(0.592)	0.0000	0.0000	2,561
2023/02/09	R035	03/08/2023	11.98	Call	Bond Future	6,530.1900	6.5302	6,790.4700	6.7905	3.986	0	0	0
2023/02/09	R035	03/08/2023	11.98	Put	Bond Future	1,959.7200	1.9597	1,839.6900	1.8397	(6.125)	0	0	0
2023/02/09	R035	03/08/2023	11.99	Call	Bond Future	6,568.2500	6.5683	6,829.2500	6.8292	3.974	0	0	0
2023/02/09	R035	03/08/2023	11.99	Put	Bond Future	1,944.7000	1.9447	1,825.3900	1.8254	(6.135)	0	0	0
2023/02/09	R035	02/11/2023	11.41	Call	Bond Future	4,725.6900	4.7257	4,934.9200	4.9349	4.428	0	0	0
2023/02/09	R035	02/11/2023	11.41	Put	Bond Future	3,954.3400	3.9543	3,775.7300	3.7757	(4.517)	0	0	0
2023/02/09	R035	02/11/2023	11.42	Call	Bond Future	4,756.8900	4.7569	4,966.9100	4.9669	4.415	0	0	0
2023/02/09	R035	02/11/2023	11.42	Put	Bond Future	3,930.0300	3.9300	3,752.2100	3.7522	(4.525)	0	0	0
2023/02/09	R035	02/11/2023			Bond Future	11.2720	86.5244	11.2033	86.9123	(0.610)	0.0000	0.0000	123
2023/02/09	R035	02/11/2023	11.43	Call	Bond Future	4,788.1800	4.7882	4,998.9900	4.9990	4.403	0	0	0
2023/02/09	R035	02/11/2023	11.43	Put	Bond Future	3,905.8500	3.9058	3,728.8200	3.7288	(4.532)	0	0	0
2023/02/09	R035	01/02/2024	12.18	Put	Bond Future	3,271.8200	3.2718	3,130.8600	3.1309	(4.308)	0	0	0
2023/02/09	R035	01/02/2024	12.19	Call	Bond Future	7,439.8200	7.4398	7,695.0300	7.6950	3.430	0	0	0
2023/02/09	R035	01/02/2024	12.19	Put	Bond Future	3,254.5100	3.2545	3,114.1300	3.1141	(4.313)	0	0	0
2023/02/09	R035	01/02/2024			Bond Future	11.4023	88.2212	11.3307	88.6168	(0.628)	0.0000	0.0000	0
2023/02/09	R035	01/02/2024	12.20	Call	Bond Future	7,473.8400	7.4738	7,729.6200	7.7296	3.422	0	0	0
2023/02/09	R035	01/02/2024	12.20	Put	Bond Future	3,237.3000	3.2373	3,097.4900	3.0975	(4.319)	0	0	0
2023/02/09	R035	01/02/2024	12.18	Call	Bond Future	7,405.8400	7.4058	7,660.4700	7.6605	3.438	0	0	0
2023/02/09	R035	02/05/2024	11.19	Call	Bond Future	4,124.0700	4.1241	4,309.6900	4.3097	4.501	0	0	0
2023/02/09	R035	02/05/2024	11.19	Put	Bond Future	6,079.5700	6.0796	5,861.8100	5.8618	(3.582)	0	0	0
2023/02/09	R035	02/05/2024	11.20	Call	Bond Future	4,149.9100	4.1499	4,336.2400	4.3362	4.490	0	0	0
2023/02/09	R035	02/05/2024	11.20	Put	Bond Future	6,049.8400	6.0498	5,832.7900	5.8328	(3.588)	0	0	0
2023/02/09	R035	02/05/2024			Bond Future	11.5474	85.3569	11.4728	85.7603	(0.647)	0.0000	0.0000	0
2023/02/09	R035	02/05/2024	11.21	Call	Bond Future	4,175.8200	4.1758	4,362.8700	4.3629	4.479	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/09	R035	02/05/2024	11.21	Put	Bond Future	6,020.2400	6.0202	5,803.9100	5.8039	(3.593)	0	0	0
2023/02/09	R186	04/05/2023	8.83	Put	Bond Future	380.1700	0.3802	362.2000	0.3622	(4.727)	0	0	0
2023/02/09	R186	04/05/2023	8.84	Call	Bond Future	2,028.2100	2.0282	2,064.1700	2.0642	1.773	0	0	0
2023/02/09	R186	04/05/2023			Bond Future	8.3175	110.6907	8.3008	110.7443	(0.202)	0.0000	0.0000	95,557
2023/02/09	R186	04/05/2023	8.36	Call	Bond Future	1,015.8500	1.0158	1,038.8300	1.0388	2.262	0	0	200
2023/02/09	R186	04/05/2023	8.36	Put	Bond Future	880.0900	0.8801	849.3700	0.8494	(3.491)	0	0	200
2023/02/09	R186	04/05/2023	8.82	Call	Bond Future	1,980.0200	1.9800	2,015.5000	2.0155	1.792	0	0	0
2023/02/09	R186	04/05/2023	8.82	Put	Bond Future	387.5200	0.3875	369.3000	0.3693	(4.702)	0	0	0
2023/02/09	R186	04/05/2023	8.83	Call	Bond Future	2,004.0600	2.0041	2,039.7900	2.0398	1.783	0	0	0
2023/02/09	R186	04/05/2023	8.84	Put	Bond Future	372.9500	0.3730	355.2100	0.3552	(4.757)	0	0	0
2023/02/09	R186	03/08/2023	9.73	Put	Bond Future	225.1800	0.2252	216.4400	0.2164	(3.881)	0	0	0
2023/02/09	R186	03/08/2023	9.74	Call	Bond Future	4,295.2700	4.2953	4,341.1700	4.3412	1.069	0	0	0
2023/02/09	R186	03/08/2023	9.74	Put	Bond Future	222.3800	0.2224	213.7300	0.2137	(3.890)	0	0	0
2023/02/09	R186	03/08/2023			Bond Future	8.3478	107.5649	8.3297	107.6194	(0.218)	0.0000	0.0000	0
2023/02/09	R186	03/08/2023	9.75	Call	Bond Future	4,320.8900	4.3209	4,366.8900	4.3669	1.065	0	0	0
2023/02/09	R186	03/08/2023	9.75	Put	Bond Future	219.4600	0.2195	210.9100	0.2109	(3.896)	0	0	0
2023/02/09	R186	03/08/2023	9.73	Call	Bond Future	4,269.5200	4.2695	4,315.3300	4.3153	1.073	0	0	0
2023/02/09	R186	02/11/2023	9.40	Call	Bond Future	3,429.5200	3.4295	3,469.1400	3.4691	1.155	0	0	0
2023/02/09	R186	02/11/2023	9.40	Put	Bond Future	631.0600	0.6311	615.0000	0.6150	(2.545)	0	0	0
2023/02/09	R186	02/11/2023	9.15	Call	Bond Future	2,905.9400	2.9059	2,942.6400	2.9426	1.263	0	0	1,715
2023/02/09	R186	02/11/2023			Bond Future	8.3816	109.6802	8.3616	109.7359	(0.238)	0.0000	0.0000	1,266
2023/02/09	R186	02/11/2023	9.39	Call	Bond Future	3,408.0200	3.4080	3,447.5300	3.4475	1.159	0	0	0
2023/02/09	R186	02/11/2023	9.39	Put	Bond Future	636.5800	0.6366	620.4100	0.6204	(2.540)	0	0	0
2023/02/09	R186	02/11/2023	10.42	Call	Bond Future	5,729.6900	5.7297	5,778.3100	5.7783	0.849	0	0	0
2023/02/09	R186	02/11/2023	10.42	Put	Bond Future	221.2400	0.2212	214.1800	0.2142	(3.191)	0	0	1,715
2023/02/09	R186	02/11/2023	9.15	Put	Bond Future	785.7200	0.7857	766.7400	0.7667	(2.416)	0	0	0
2023/02/09	R186	02/11/2023	9.38	Call	Bond Future	3,386.5600	3.3866	3,425.9600	3.4260	1.163	0	0	0
2023/02/09	R186	02/11/2023	9.38	Put	Bond Future	642.1500	0.6422	625.8700	0.6259	(2.535)	0	0	0
2023/02/09	R186	01/02/2024	9.50	Call	Bond Future	3,494.2700	3.4943	3,534.1600	3.5342	1.142	0	0	0
2023/02/09	R186	01/02/2024	9.51	Call	Bond Future	3,513.7100	3.5137	3,553.7000	3.5537	1.138	0	0	0
2023/02/09	R186	01/02/2024	9.52	Put	Bond Future	743.8000	0.7438	726.9300	0.7269	(2.268)	0	0	0
2023/02/09	R186	01/02/2024			Bond Future	8.4237	106.5276	8.4017	106.5845	(0.261)	0.0000	0.0000	0
2023/02/09	R186	01/02/2024	9.50	Put	Bond Future	754.6000	0.7546	737.5300	0.7375	(2.262)	0	0	0
2023/02/09	R186	01/02/2024	9.51	Put	Bond Future	749.0100	0.7490	732.0400	0.7320	(2.266)	0	0	0
2023/02/09	R186	01/02/2024	9.52	Call	Bond Future	3,533.5200	3.5335	3,573.6100	3.5736	1.135	0	0	0
2023/02/09	R186	02/05/2024	8.01	Call	Bond Future	1,053.0700	1.0531	1,074.1300	1.0741	2.000	0	0	0
2023/02/09	R186	02/05/2024	8.01	Put	Bond Future	2,275.9600	2.2760	2,238.5600	2.2386	(1.643)	0	0	0
2023/02/09	R186	02/05/2024			Bond Future	8.5210	108.5042	8.4964	108.5626	(0.289)	0.0000	0.0000	0
2023/02/09	R186	02/05/2024	7.99	Call	Bond Future	1,031.5300	1.0315	1,052.3200	1.0523	2.015	0	0	0
2023/02/09	R186	02/05/2024	7.99	Put	Bond Future	2,302.6600	2.3027	2,264.9900	2.2650	(1.636)	0	0	0
2023/02/09	R186	02/05/2024	8.00	Call	Bond Future	1,042.2700	1.0423	1,063.1900	1.0632	2.007	0	0	0
2023/02/09	R186	02/05/2024	8.00	Put	Bond Future	2,289.2800	2.2893	2,251.7400	2.2517	(1.640)	0	0	0
2023/02/09	R197	04/05/2023			Bond Future	335.5784	335.5784	335.5759	335.5759	(0.001)	0.0000	0.0000	309
2023/02/09	R197	03/08/2023			Bond Future	333.1960	333.1960	333.1935	333.1935	(0.001)	0.0000	0.0000	0
2023/02/09	R197	02/11/2023			Bond Future	339.8263	339.8263	339.8240	339.8240	(0.001)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/09	R202	04/05/2023			Bond Future	250.6704	250.6704	250.7850	250.7850	0.046	0.0000	0.0000	4,903
2023/02/09	R202	03/08/2023			Bond Future	250.8478	250.8478	250.9644	250.9644	0.047	0.0000	0.0000	460
2023/02/09	R202	02/11/2023			Bond Future	255.8396	255.8396	255.9587	255.9587	0.047	0.0000	0.0000	0
2023/02/09	R202	01/02/2024			Bond Future	255.9778	255.9778	256.1009	256.1009	0.048	0.0000	0.0000	0
2023/02/09	R202	02/05/2024			Bond Future	260.7963	260.7963	260.9225	260.9225	0.048	0.0000	0.0000	0
2023/02/09	R209	04/05/2023	10.00	Call	Bond Future	319.7400	0.3197	366.2700	0.3663	14.552	0	0	500
2023/02/09	R209	04/05/2023	10.00	Put	Bond Future	6,293.1700	6.2932	5,960.1400	5.9601	(5.292)	0	0	0
2023/02/09	R209	04/05/2023	10.50	Call	Bond Future	893.5500	0.8936	996.7500	0.9967	11.549	0	0	4,500
2023/02/09	R209	04/05/2023	10.50	Put	Bond Future	4,051.7600	4.0518	3,775.4000	3.7754	(6.821)	0	0	0
2023/02/09	R209	04/05/2023	11.50	Put	Bond Future	1,363.9600	1.3640	1,226.4900	1.2265	(10.079)	0	0	0
2023/02/09	R209	04/05/2023	11.09	Call	Bond Future	2,168.5100	2.1685	2,356.0600	2.3561	8.649	0	0	0
2023/02/09	R209	04/05/2023	11.09	Put	Bond Future	2,193.4100	2.1934	2,001.4000	2.0014	(8.754)	0	0	0
2023/02/09	R209	04/05/2023	11.10	Call	Bond Future	2,195.6200	2.1956	2,384.5900	2.3846	8.607	0	0	0
2023/02/09	R209	04/05/2023	11.10	Put	Bond Future	2,169.0900	2.1691	1,978.5000	1.9785	(8.787)	0	0	0
2023/02/09	R209	04/05/2023			Bond Future	11.0948	67.8366	11.0213	68.2161	(0.663)	0.0000	0.0000	19,569
2023/02/09	R209	04/05/2023	11.00	Call	Bond Future	1,932.3400	1.9323	2,107.0000	2.1070	9.039	0	0	2,500
2023/02/09	R209	04/05/2023	11.00	Put	Bond Future	2,422.5200	2.4225	2,217.6200	2.2176	(8.458)	0	0	8,250
2023/02/09	R209	04/05/2023	11.50	Call	Bond Future	3,403.2400	3.4032	3,645.3300	3.6453	7.114	0	0	1,000
2023/02/09	R209	04/05/2023	12.50	Call	Bond Future	7,095.5900	7.0956	7,425.2600	7.4253	4.646	0	0	0
2023/02/09	R209	04/05/2023	12.50	Put	Bond Future	381.1700	0.3812	331.2800	0.3313	(13.089)	0	0	8,500
2023/02/09	R209	04/05/2023	11.11	Call	Bond Future	2,222.8900	2.2229	2,413.2700	2.4133	8.565	0	0	0
2023/02/09	R209	04/05/2023	11.11	Put	Bond Future	2,145.0000	2.1450	1,955.8200	1.9558	(8.820)	0	0	0
2023/02/09	R209	03/08/2023	11.95	Put	Bond Future	1,828.1600	1.8282	1,703.2900	1.7033	(6.830)	0	0	0
2023/02/09	R209	03/08/2023	10.70	Call	Bond Future	2,042.0800	2.0421	2,189.6700	2.1897	7.227	0	0	1,800
2023/02/09	R209	03/08/2023	11.93	Call	Bond Future	5,439.0300	5.4390	5,699.5800	5.6996	4.790	0	0	0
2023/02/09	R209	03/08/2023	11.94	Call	Bond Future	5,471.5700	5.4716	5,732.8700	5.7329	4.776	0	0	0
2023/02/09	R209	03/08/2023	10.00	Call	Bond Future	890.4600	0.8905	971.8300	0.9718	9.138	0	0	1,800
2023/02/09	R209	03/08/2023	10.00	Put	Bond Future	7,341.3600	7.3414	7,035.8200	7.0358	(4.162)	0	0	0
2023/02/09	R209	03/08/2023			Bond Future	11.1952	69.1718	11.1191	69.5587	(0.680)	0.0000	0.0000	1,690
2023/02/09	R209	03/08/2023	11.95	Call	Bond Future	5,504.3300	5.5043	5,766.3700	5.7664	4.761	0	0	0
2023/02/09	R209	03/08/2023	10.70	Put	Bond Future	4,616.2300	4.6162	4,376.9100	4.3769	(5.184)	0	0	0
2023/02/09	R209	03/08/2023	11.93	Put	Bond Future	1,856.5800	1.8566	1,730.2200	1.7302	(6.806)	0	0	0
2023/02/09	R209	03/08/2023	11.94	Put	Bond Future	1,842.2300	1.8422	1,716.6200	1.7166	(6.818)	0	0	0
2023/02/09	R209	02/11/2023	11.33	Call	Bond Future	3,878.5600	3.8786	4,085.4900	4.0855	5.335	0	0	0
2023/02/09	R209	02/11/2023	11.33	Put	Bond Future	3,732.4700	3.7325	3,544.8400	3.5448	(5.027)	0	0	0
2023/02/09	R209	02/11/2023	11.34	Call	Bond Future	3,905.3200	3.9053	4,113.0700	4.1131	5.320	0	0	0
2023/02/09	R209	02/11/2023	11.34	Put	Bond Future	3,709.5600	3.7096	3,522.7500	3.5227	(5.036)	0	0	0
2023/02/09	R209	02/11/2023			Bond Future	11.3007	67.3815	11.2218	67.7761	(0.698)	0.0000	0.0000	5,496
2023/02/09	R209	02/11/2023	11.35	Call	Bond Future	3,932.1600	3.9322	4,140.7200	4.1407	5.304	0	0	0
2023/02/09	R209	02/11/2023	11.35	Put	Bond Future	3,686.7800	3.6868	3,500.7800	3.5008	(5.045)	0	0	0
2023/02/09	R209	01/02/2024	12.14	Call	Bond Future	6,399.9100	6.3999	6,659.0200	6.6590	4.049	0	0	0
2023/02/09	R209	01/02/2024	12.14	Put	Bond Future	2,954.6300	2.9546	2,811.3200	2.8113	(4.850)	0	0	0
2023/02/09	R209	01/02/2024	12.13	Put	Bond Future	2,970.4000	2.9704	2,826.5000	2.8265	(4.844)	0	0	0
2023/02/09	R209	01/02/2024			Bond Future	11.4113	68.7027	11.3296	69.1051	(0.716)	0.0000	0.0000	0
2023/02/09	R209	01/02/2024	12.12	Call	Bond Future	6,340.5700	6.3406	6,598.4900	6.5985	4.068	0	0	0
2023/02/09	R209	01/02/2024	12.12	Put	Bond Future	2,986.5100	2.9865	2,842.0100	2.8420	(4.838)	0	0	0
2023/02/09	R209	01/02/2024	12.13	Call	Bond Future	6,370.1000	6.3701	6,628.6200	6.6286	4.058	0	0	0

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2023/02/09	R209	02/05/2024	11.17	Call	Bond Future	3,619.2100	3.6192	3,809.3000	3.8093	5.252	0	0	0
2023/02/09	R209	02/05/2024	11.17	Put	Bond Future	5,446.6400	5.4466	5,226.5600	5.2266	(4.041)	0	0	0
2023/02/09	R209	02/05/2024	11.18	Call	Bond Future	3,642.3300	3.6423	3,833.1600	3.8332	5.239	0	0	0
2023/02/09	R209	02/05/2024	11.18	Put	Bond Future	5,419.8000	5.4198	5,200.4600	5.2005	(4.047)	0	0	0
2023/02/09	R209	02/05/2024			Bond Future	11.5425	66.8288	11.4577	67.2390	(0.735)	0.0000	0.0000	0
2023/02/09	R209	02/05/2024	11.19	Call	Bond Future	3,665.2200	3.6652	3,856.7900	3.8568	5.227	0	0	0
2023/02/09	R209	02/05/2024	11.19	Put	Bond Future	5,392.7900	5.3928	5,174.1900	5.1742	(4.054)	0	0	0
2023/02/09	R210	04/05/2023			Bond Future	224.1531	224.1531	224.1525	224.1525	0.000	0.0000	0.0000	386
2023/02/09	R210	03/08/2023			Bond Future	228.6183	228.6183	228.6173	228.6173	0.000	0.0000	0.0000	300
2023/02/09	R210	02/11/2023			Bond Future	230.0088	230.0088	230.0084	230.0084	0.000	0.0000	0.0000	0
2023/02/09	R210	01/02/2024			Bond Future	234.5729	234.5729	234.5730	234.5730	0.000	0.0000	0.0000	0
2023/02/09	R210	02/05/2024			Bond Future	235.7608	235.7608	235.7629	235.7629	0.001	0.0000	0.0000	0
2023/02/09	R213	04/05/2023	10.75	Call	Bond Future	3,254.5900	3.2546	3,333.4100	3.3334	2.422	0	0	0
2023/02/09	R213	04/05/2023	10.75	Put	Bond Future	1,010.8400	1.0108	961.4800	0.9615	(4.883)	0	0	0
2023/02/09	R213	04/05/2023			Bond Future	10.2629	84.0683	10.2356	84.1964	(0.266)	0.0000	0.0000	34,144
2023/02/09	R213	04/05/2023	10.73	Call	Bond Future	3,191.0300	3.1910	3,268.9700	3.2690	2.442	0	0	0
2023/02/09	R213	04/05/2023	10.73	Put	Bond Future	1,037.8800	1.0379	987.6400	0.9876	(4.841)	0	0	0
2023/02/09	R213	04/05/2023	10.74	Call	Bond Future	3,222.6700	3.2227	3,301.0500	3.3011	2.432	0	0	0
2023/02/09	R213	04/05/2023	10.74	Put	Bond Future	1,024.2100	1.0242	974.4100	0.9744	(4.862)	0	0	0
2023/02/09	R213	03/08/2023	11.62	Put	Bond Future	924.3000	0.9243	891.2000	0.8912	(3.581)	0	0	0
2023/02/09	R213	03/08/2023	11.63	Call	Bond Future	6,465.5200	6.4655	6,563.1600	6.5632	1.510	0	0	0
2023/02/09	R213	03/08/2023			Bond Future	10.3615	85.7227	10.3330	85.8533	(0.275)	0.0000	0.0000	0
2023/02/09	R213	03/08/2023	11.61	Call	Bond Future	6,397.9100	6.3979	6,495.1100	6.4951	1.519	0	0	0
2023/02/09	R213	03/08/2023	11.61	Put	Bond Future	932.3300	0.9323	899.0100	0.8990	(3.574)	0	0	0
2023/02/09	R213	03/08/2023	11.62	Call	Bond Future	6,431.7800	6.4318	6,529.2000	6.5292	1.515	0	0	0
2023/02/09	R213	03/08/2023	11.63	Put	Bond Future	916.1800	0.9162	883.3000	0.8833	(3.589)	0	0	0
2023/02/09	R213	02/11/2023	11.13	Call	Bond Future	4,790.0700	4.7901	4,872.7400	4.8727	1.726	0	0	0
2023/02/09	R213	02/11/2023	11.13	Put	Bond Future	1,925.8400	1.9258	1,875.3700	1.8754	(2.621)	0	0	0
2023/02/09	R213	02/11/2023			Bond Future	10.4721	83.8571	10.4422	83.9902	(0.285)	0.0000	0.0000	1,550
2023/02/09	R213	02/11/2023	11.11	Call	Bond Future	4,732.1200	4.7321	4,814.2600	4.8143	1.736	0	0	0
2023/02/09	R213	02/11/2023	11.11	Put	Bond Future	1,953.1000	1.9531	1,902.1000	1.9021	(2.611)	0	0	0
2023/02/09	R213	02/11/2023	11.12	Call	Bond Future	4,760.9300	4.7609	4,843.3400	4.8433	1.731	0	0	0
2023/02/09	R213	02/11/2023	11.12	Put	Bond Future	1,939.2900	1.9393	1,888.5600	1.8886	(2.616)	0	0	0
2023/02/09	R213	01/02/2024	11.70	Call	Bond Future	6,328.1800	6.3282	6,421.5000	6.4215	1.475	0	0	0
2023/02/09	R213	01/02/2024	11.70	Put	Bond Future	1,717.8900	1.7179	1,675.2800	1.6753	(2.480)	0	0	0
2023/02/09	R213	01/02/2024	11.71	Call	Bond Future	6,358.0800	6.3581	6,451.6000	6.4516	1.471	0	0	0
2023/02/09	R213	01/02/2024	11.71	Put	Bond Future	1,707.5600	1.7076	1,665.1500	1.6651	(2.484)	0	0	0
2023/02/09	R213	01/02/2024			Bond Future	10.5952	85.5018	10.5638	85.6378	(0.296)	0.0000	0.0000	0
2023/02/09	R213	01/02/2024	11.72	Call	Bond Future	6,387.7300	6.3877	6,481.4500	6.4814	1.467	0	0	0
2023/02/09	R213	01/02/2024	11.72	Put	Bond Future	1,697.0100	1.6970	1,654.8000	1.6548	(2.487)	0	0	0
2023/02/09	R213	02/05/2024	10.30	Call	Bond Future	2,622.1700	2.6222	2,679.2300	2.6792	2.176	0	0	0
2023/02/09	R213	02/05/2024	10.30	Put	Bond Future	4,490.2500	4.4902	4,408.5300	4.4085	(1.820)	0	0	0
2023/02/09	R213	02/05/2024			Bond Future	10.7386	83.5395	10.7056	83.6782	(0.307)	0.0000	0.0000	0
2023/02/09	R213	02/05/2024	10.28	Call	Bond Future	2,583.0700	2.5831	2,639.5900	2.6396	2.188	0	0	0
2023/02/09	R213	02/05/2024	10.28	Put	Bond Future	4,537.5900	4.5376	4,455.3300	4.4553	(1.813)	0	0	0
2023/02/09	R213	02/05/2024	10.29	Call	Bond Future	2,602.5800	2.6026	2,659.3700	2.6594	2.182	0	0	0

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2023/02/09	R213	02/05/2024	10.29	Put	Bond Future	4,513.8700	4.5139	4,431.8800	4.4319	(1.816)	0	0	0
2023/02/09	R214	04/05/2023	11.36	Call	Bond Future	2,236.6700	2.2367	2,470.6200	2.4706	10.460	0	0	0
2023/02/09	R214	04/05/2023	11.36	Put	Bond Future	2,430.0900	2.4301	2,188.6500	2.1887	(9.935)	0	0	0
2023/02/09	R214	04/05/2023	11.37	Call	Bond Future	2,264.2700	2.2643	2,499.9400	2.4999	10.408	0	0	0
2023/02/09	R214	04/05/2023	11.37	Put	Bond Future	2,404.3000	2.4043	2,164.5800	2.1646	(9.970)	0	0	0
2023/02/09	R214	04/05/2023			Bond Future	11.3963	64.2194	11.3074	64.6948	(0.780)	0.0000	0.0000	22,902
2023/02/09	R214	04/05/2023	11.38	Call	Bond Future	2,291.9000	2.2919	2,529.3000	2.5293	10.358	0	0	0
2023/02/09	R214	04/05/2023	11.38	Put	Bond Future	2,378.6100	2.3786	2,140.6200	2.1406	(10.005)	0	0	0
2023/02/09	R214	03/08/2023	12.14	Call	Bond Future	5,421.3100	5.4213	5,740.0100	5.7400	5.879	0	0	0
2023/02/09	R214	03/08/2023	12.14	Put	Bond Future	2,176.2700	2.1763	2,010.3800	2.0104	(7.623)	0	0	0
2023/02/09	R214	03/08/2023	12.15	Call	Bond Future	5,453.6700	5.4537	5,773.3000	5.7733	5.861	0	0	0
2023/02/09	R214	03/08/2023	12.15	Put	Bond Future	2,160.4000	2.1604	1,995.4400	1.9954	(7.636)	0	0	0
2023/02/09	R214	03/08/2023			Bond Future	11.4949	65.4833	11.4031	65.9679	(0.799)	0.0000	0.0000	2,980
2023/02/09	R214	03/08/2023	12.16	Call	Bond Future	5,486.0700	5.4861	5,806.6300	5.8066	5.843	0	0	0
2023/02/09	R214	03/08/2023	12.16	Put	Bond Future	2,144.6400	2.1446	1,980.6100	1.9806	(7.648)	0	0	0
2023/02/09	R214	02/11/2023	11.45	Put	Bond Future	4,468.8800	4.4689	4,219.5200	4.2195	(5.580)	0	0	0
2023/02/09	R214	02/11/2023	11.46	Call	Bond Future	3,709.6300	3.7096	3,955.4700	3.9555	6.627	0	0	0
2023/02/09	R214	02/11/2023	11.46	Put	Bond Future	4,442.3600	4.4424	4,194.0200	4.1940	(5.590)	0	0	0
2023/02/09	R214	02/11/2023			Bond Future	11.6005	63.4732	11.5055	63.9674	(0.819)	0.0000	0.0000	0
2023/02/09	R214	02/11/2023	11.45	Call	Bond Future	3,683.5000	3.6835	3,928.3200	3.9283	6.646	0	0	0
2023/02/09	R214	02/11/2023	11.47	Call	Bond Future	3,735.8400	3.7358	3,982.7100	3.9827	6.608	0	0	0
2023/02/09	R214	02/11/2023	11.47	Put	Bond Future	4,415.9800	4.4160	4,168.6700	4.1687	(5.600)	0	0	0
2023/02/09	R214	01/02/2024	12.16	Call	Bond Future	5,939.9400	5.9399	6,244.7700	6.2448	5.132	0	0	0
2023/02/09	R214	01/02/2024	12.16	Put	Bond Future	3,732.5100	3.7325	3,533.3500	3.5333	(5.336)	0	0	0
2023/02/09	R214	01/02/2024			Bond Future	11.7138	64.7180	11.6153	65.2220	(0.840)	0.0000	0.0000	0
2023/02/09	R214	01/02/2024	12.14	Call	Bond Future	5,882.0300	5.8820	6,185.3100	6.1853	5.156	0	0	0
2023/02/09	R214	01/02/2024	12.14	Put	Bond Future	3,770.9100	3.7709	3,570.2000	3.5702	(5.323)	0	0	0
2023/02/09	R214	01/02/2024	12.15	Call	Bond Future	5,910.9600	5.9110	6,215.0200	6.2150	5.144	0	0	0
2023/02/09	R214	01/02/2024	12.15	Put	Bond Future	3,751.6600	3.7517	3,551.7300	3.5517	(5.329)	0	0	0
2023/02/09	R214	02/05/2024	11.46	Call	Bond Future	3,924.7500	3.9248	4,167.4800	4.1675	6.185	0	0	0
2023/02/09	R214	02/05/2024	11.46	Put	Bond Future	5,859.0200	5.8590	5,588.0900	5.5881	(4.624)	0	0	0
2023/02/09	R214	02/05/2024	11.47	Call	Bond Future	3,948.7800	3.9488	4,192.4100	4.1924	6.170	0	0	0
2023/02/09	R214	02/05/2024	11.47	Put	Bond Future	5,830.6100	5.8306	5,560.5800	5.5606	(4.631)	0	0	0
2023/02/09	R214	02/05/2024			Bond Future	11.8374	62.6221	11.7354	63.1358	(0.862)	0.0000	0.0000	0
2023/02/09	R214	02/05/2024	11.48	Call	Bond Future	3,973.1500	3.9731	4,217.6800	4.2177	6.155	0	0	0
2023/02/09	R214	02/05/2024	11.48	Put	Bond Future	5,802.6000	5.8026	5,533.4700	5.5335	(4.638)	0	0	0
2023/02/09	R248	04/05/2023	10.40	Call	Bond Future	517.9100	0.5179	604.5900	0.6046	16.736	0	0	1,500
2023/02/09	R248	04/05/2023	10.40	Put	Bond Future	8,033.3600	8.0334	7,528.2500	7.5283	(6.288)	0	0	0
2023/02/09	R248	04/05/2023	11.10	Call	Bond Future	1,862.4300	1.8624	2,085.3600	2.0854	11.970	0	0	1,500
2023/02/09	R248	04/05/2023	11.35	Call	Bond Future	2,616.8500	2.6169	2,894.3100	2.8943	10.603	0	0	0
2023/02/09	R248	04/05/2023	11.35	Put	Bond Future	3,286.1900	3.2862	2,971.8600	2.9719	(9.565)	0	0	0
2023/02/09	R248	04/05/2023			Bond Future	11.4506	79.5399	11.3616	80.1317	(0.777)	0.0000	0.0000	235,200
2023/02/09	R248	04/05/2023	11.10	Put	Bond Future	4,239.2400	4.2392	3,870.3800	3.8704	(8.701)	0	0	0
2023/02/09	R248	04/05/2023	11.33	Call	Bond Future	2,551.7000	2.5517	2,824.8500	2.8249	10.705	0	0	0
2023/02/09	R248	04/05/2023	11.33	Put	Bond Future	3,355.3100	3.3553	3,036.6700	3.0367	(9.497)	0	0	0
2023/02/09	R248	04/05/2023	11.34	Call	Bond Future	2,584.1700	2.5842	2,859.4800	2.8595	10.654	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/09	R248	04/05/2023	11.34	Put	Bond Future	3,320.6000	3.3206	3,004.1200	3.0041	(9.531)	0	0	0
2023/02/09	R248	03/08/2023	12.11	Call	Bond Future	6,424.7100	6.4247	6,808.9800	6.8090	5.981	0	0	0
2023/02/09	R248	03/08/2023	12.11	Put	Bond Future	2,970.4900	2.9705	2,751.4900	2.7515	(7.373)	0	0	0
2023/02/09	R248	03/08/2023			Bond Future	11.5564	81.0677	11.4642	81.6710	(0.798)	0.0000	0.0000	0
2023/02/09	R248	03/08/2023	12.10	Call	Bond Future	6,385.6300	6.3856	6,768.7300	6.7687	5.999	0	0	0
2023/02/09	R248	03/08/2023	12.10	Put	Bond Future	2,991.3800	2.9914	2,771.2100	2.7712	(7.360)	0	0	0
2023/02/09	R248	03/08/2023	12.09	Call	Bond Future	6,346.8300	6.3468	6,728.7300	6.7287	6.017	0	0	0
2023/02/09	R248	03/08/2023	12.09	Put	Bond Future	3,012.6400	3.0126	2,791.2700	2.7913	(7.348)	0	0	0
2023/02/09	R248	02/11/2023	11.48	Call	Bond Future	4,465.0700	4.4651	4,766.1700	4.7662	6.743	0	0	0
2023/02/09	R248	02/11/2023	11.49	Put	Bond Future	5,600.1700	5.6002	5,287.3400	5.2873	(5.586)	0	0	0
2023/02/09	R248	02/11/2023	11.47	Call	Bond Future	4,433.0500	4.4331	4,732.8600	4.7329	6.763	0	0	0
2023/02/09	R248	02/11/2023			Bond Future	11.6604	78.2419	11.5649	78.8571	(0.820)	0.0000	0.0000	0
2023/02/09	R248	02/11/2023	11.48	Put	Bond Future	5,633.9300	5.6339	5,319.8200	5.3198	(5.575)	0	0	0
2023/02/09	R248	02/11/2023	11.49	Call	Bond Future	4,496.9100	4.4969	4,799.2900	4.7993	6.724	0	0	0
2023/02/09	R248	02/11/2023	11.47	Put	Bond Future	5,667.6000	5.6676	5,352.2000	5.3522	(5.565)	0	0	0
2023/02/09	R248	01/02/2024	12.15	Call	Bond Future	6,979.2200	6.9792	7,352.9300	7.3529	5.355	0	0	0
2023/02/09	R248	01/02/2024	12.15	Put	Bond Future	4,650.0800	4.6501	4,396.4000	4.3964	(5.455)	0	0	0
2023/02/09	R248	01/02/2024	12.14	Call	Bond Future	6,943.5400	6.9435	7,316.2600	7.3163	5.368	0	0	0
2023/02/09	R248	01/02/2024	12.14	Put	Bond Future	4,673.9700	4.6740	4,419.3000	4.4193	(5.449)	0	0	0
2023/02/09	R248	01/02/2024			Bond Future	11.7693	79.8131	11.6702	80.4405	(0.842)	0.0000	0.0000	13,000
2023/02/09	R248	01/02/2024	12.16	Call	Bond Future	7,014.6400	7.0146	7,389.3500	7.3893	5.342	0	0	0
2023/02/09	R248	01/02/2024	12.16	Put	Bond Future	4,626.0100	4.6260	4,373.3300	4.3733	(5.462)	0	0	0
2023/02/09	R248	02/05/2024	11.47	Call	Bond Future	4,676.8100	4.6768	4,973.3600	4.9734	6.341	0	0	0
2023/02/09	R248	02/05/2024	11.48	Put	Bond Future	7,358.1500	7.3582	7,016.3600	7.0164	(4.645)	0	0	0
2023/02/09	R248	02/05/2024	11.46	Call	Bond Future	4,647.4900	4.6475	4,942.9000	4.9429	6.356	0	0	0
2023/02/09	R248	02/05/2024			Bond Future	11.8970	76.8376	11.7941	77.4770	(0.865)	0.0000	0.0000	0
2023/02/09	R248	02/05/2024	11.47	Put	Bond Future	7,393.9700	7.3940	7,051.0500	7.0511	(4.638)	0	0	0
2023/02/09	R248	02/05/2024	11.48	Call	Bond Future	4,706.5500	4.7065	5,004.2300	5.0042	6.325	0	0	0
2023/02/09	R248	02/05/2024	11.46	Put	Bond Future	7,430.3100	7.4303	7,086.2500	7.0863	(4.630)	0	0	0

Total

1378565