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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/01/2023 TO 04/01/2023

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
2023/01/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	2025	02/02/2023		Bond Future	166.2585	166.2585	166.2961	166.2961	0.023	0.0000	0.0000	6,568
2023/01/04	2025	04/05/2023		Bond Future	169.4978	169.4978	169.5337	169.5337	0.021	0.0000	0.0000	0
2023/01/04	2025	03/08/2023		Bond Future	171.2603	171.2603	171.2946	171.2946	0.020	0.0000	0.0000	0
2023/01/04	2025	02/11/2023		Bond Future	174.7457	174.7457	174.7810	174.7810	0.020	0.0000	0.0000	0
2023/01/04	2025	01/02/2024		Bond Future	176.4951	176.4951	176.5317	176.5317	0.021	0.0000	0.0000	0
2023/01/04	2029	02/02/2023		Bond Future	120.6302	120.6302	120.7797	120.7797	0.124	0.0000	0.0000	1,476
2023/01/04	2029	04/05/2023		Bond Future	121.6850	121.6850	121.8357	121.8357	0.124	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
2023/01/04	2029	03/08/2023			Bond Future	124.2028	124.2028	124.3551	124.3551	0.123	0.0000	0.0000	0
2023/01/04	2029	02/11/2023			Bond Future	125.4008	125.4008	125.5563	125.5563	0.124	0.0000	0.0000	0
2023/01/04	2029	01/02/2024			Bond Future	127.9406	127.9406	128.0998	128.0998	0.124	0.0000	0.0000	0
2023/01/04	2030	02/02/2023	8.81	Put	Bond Future	6,223.4700	6.2235	5,924.0800	5.9241	(4.811)	0	0	0
2023/01/04	2030	02/02/2023	9.04	Call	Bond Future	0.6200	0.0006	0.9800	0.0010	58.065	0	0	0
2023/01/04	2030	02/02/2023	9.04	Put	Bond Future	5,083.1200	5.0831	4,784.0600	4.7841	(5.883)	0	0	0
2023/01/04	2030	02/02/2023	9.08	Put	Bond Future	4,886.7400	4.8867	4,587.8400	4.5878	(6.117)	0	0	0
2023/01/04	2030	02/02/2023	11.16	Put	Bond Future	88.3800	0.0884	65.5200	0.0655	(25.866)	0	0	388
2023/01/04	2030	02/02/2023	11.35	Call	Bond Future	5,532.7600	5.5328	5,817.1400	5.8171	5.140	0	0	5,000
2023/01/04	2030	02/02/2023	11.35	Put	Bond Future	54.6900	0.0547	39.6500	0.0396	(27.500)	0	0	0
2023/01/04	2030	02/02/2023	9.99	Call	Bond Future	703.5800	0.7036	819.1400	0.8191	16.425	0	0	0
2023/01/04	2030	02/02/2023	10.00	Call	Bond Future	725.7800	0.7258	843.6000	0.8436	16.234	0	0	0
2023/01/04	2030	02/02/2023	10.01	Put	Bond Future	1,202.8600	1.2029	1,023.5300	1.0235	(14.909)	0	0	0
2023/01/04	2030	02/02/2023	9.80	Call	Bond Future	352.0600	0.3521	424.9500	0.4249	20.704	0	0	0
2023/01/04	2030	02/02/2023	9.94	Put	Bond Future	1,376.8100	1.3768	1,181.5600	1.1816	(14.181)	0	0	102
2023/01/04	2030	02/02/2023	9.20	Call	Bond Future	2.8200	0.0028	4.2900	0.0043	52.128	0	0	0
2023/01/04	2030	02/02/2023	9.20	Put	Bond Future	4,301.6900	4.3017	4,003.7400	4.0037	(6.926)	0	0	0
2023/01/04	2030	02/02/2023	9.66	Call	Bond Future	176.6400	0.1766	221.1300	0.2211	25.187	0	0	0
2023/01/04	2030	02/02/2023	9.66	Put	Bond Future	2,267.6000	2.2676	2,012.6700	2.0127	(11.242)	0	0	102
2023/01/04	2030	02/02/2023			Bond Future	10.1087	89.7706	10.0436	90.0700	(0.644)	0.0000	0.0000	92,379
2023/01/04	2030	02/02/2023	8.81	Call	Bond Future	0.0500	0.0001	0.0800	0.0001	60.000	0	0	102
2023/01/04	2030	02/02/2023	9.08	Call	Bond Future	0.9200	0.0009	1.4400	0.0014	56.522	0	0	388
2023/01/04	2030	02/02/2023	11.55	Call	Bond Future	6,352.9200	6.3529	6,642.8600	6.6429	4.564	0	0	5,000
2023/01/04	2030	02/02/2023	11.55	Put	Bond Future	32.4500	0.0325	22.9700	0.0230	(29.214)	0	0	0
2023/01/04	2030	02/02/2023	11.12	Call	Bond Future	4,593.3500	4.5933	4,867.8800	4.8679	5.977	0	0	0
2023/01/04	2030	02/02/2023	11.12	Put	Bond Future	97.5100	0.0975	72.6200	0.0726	(25.526)	0	0	0
2023/01/04	2030	02/02/2023	11.16	Call	Bond Future	4,756.0900	4.7561	5,032.6500	5.0326	5.815	0	0	0
2023/01/04	2030	02/02/2023	9.99	Put	Bond Future	1,250.8100	1.2508	1,066.9500	1.0669	(14.699)	0	0	0
2023/01/04	2030	02/02/2023	10.00	Put	Bond Future	1,226.7500	1.2267	1,045.1500	1.0452	(14.803)	0	0	0
2023/01/04	2030	02/02/2023	10.01	Call	Bond Future	748.1300	0.7481	868.2200	0.8682	16.052	0	0	0
2023/01/04	2030	02/02/2023	9.80	Put	Bond Future	1,784.0600	1.7841	1,557.5300	1.5575	(12.697)	0	0	0
2023/01/04	2030	02/02/2023	9.83	Call	Bond Future	398.3000	0.3983	477.7200	0.4777	19.940	0	0	388
2023/01/04	2030	02/02/2023	9.83	Put	Bond Future	1,689.8700	1.6899	1,469.8700	1.4699	(13.019)	0	0	0
2023/01/04	2030	02/02/2023	9.94	Call	Bond Future	597.8000	0.5978	701.9700	0.7020	17.426	0	0	0
2023/01/04	2030	02/02/2023	9.79	Call	Bond Future	337.3600	0.3374	408.1100	0.4081	20.972	0	0	0
2023/01/04	2030	02/02/2023	9.79	Put	Bond Future	1,816.2300	1.8162	1,587.5600	1.5876	(12.590)	0	0	0
2023/01/04	2030	04/05/2023	11.34	Call	Bond Future	5,489.6000	5.4896	5,728.1700	5.7282	4.346	0	0	0
2023/01/04	2030	04/05/2023	11.34	Put	Bond Future	697.7400	0.6977	632.4800	0.6325	(9.353)	0	0	150
2023/01/04	2030	04/05/2023	10.42	Call	Bond Future	2,696.0600	2.6961	2,864.1800	2.8642	6.236	0	0	479
2023/01/04	2030	04/05/2023	10.42	Put	Bond Future	1,838.5300	1.8385	1,702.8200	1.7028	(7.381)	0	0	0
2023/01/04	2030	04/05/2023	10.52	Call	Bond Future	2,957.6900	2.9577	3,135.0100	3.1350	5.995	0	0	0
2023/01/04	2030	04/05/2023	10.52	Put	Bond Future	1,661.4600	1.6615	1,534.9500	1.5350	(7.614)	0	0	0
2023/01/04	2030	04/05/2023	10.53	Call	Bond Future	2,984.6800	2.9847	3,162.9000	3.1629	5.971	0	0	0
2023/01/04	2030	04/05/2023	10.53	Put	Bond Future	1,644.7300	1.6447	1,519.1200	1.5191	(7.637)	0	0	0
2023/01/04	2030	04/05/2023	9.67	Call	Bond Future	1,185.5600	1.1856	1,282.3100	1.2823	8.161	0	0	479
2023/01/04	2030	04/05/2023	9.67	Put	Bond Future	3,707.5800	3.7076	3,500.5000	3.5005	(5.585)	0	0	0
2023/01/04	2030	04/05/2023	9.78	Call	Bond Future	1,355.8400	1.3558	1,462.6100	1.4626	7.875	0	0	388

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2023/01/04	2030	04/05/2023	9.78	Put	Bond Future	3,372.1600	3.3722	3,175.1000	3.1751	(5.844)	0	0	0
2023/01/04	2030	04/05/2023	10.00	Call	Bond Future	1,743.6900	1.7437	1,871.3600	1.8714	7.322	0	0	1,080
2023/01/04	2030	04/05/2023	10.00	Put	Bond Future	2,759.0500	2.7590	2,582.8900	2.5829	(6.385)	0	0	0
2023/01/04	2030	04/05/2023	9.03	Call	Bond Future	532.6500	0.5327	582.7500	0.5827	9.406	0	0	388
2023/01/04	2030	04/05/2023	9.03	Put	Bond Future	6,067.6600	6.0677	5,813.9300	5.8139	(4.182)	0	0	0
2023/01/04	2030	04/05/2023	9.58	Put	Bond Future	3,995.8900	3.9959	3,780.8900	3.7809	(5.381)	0	0	0
2023/01/04	2030	04/05/2023			Bond Future	10.2263	91.4979	10.1583	91.8017	(0.666)	0.0000	0.0000	0
2023/01/04	2030	04/05/2023	12.57	Call	Bond Future	9,885.0000	9.8850	10,168.8300	10.1688	2.871	0	0	0
2023/01/04	2030	04/05/2023	12.57	Put	Bond Future	173.0100	0.1730	153.0100	0.1530	(11.560)	0	0	350
2023/01/04	2030	04/05/2023	11.62	Call	Bond Future	6,458.3500	6.4584	6,711.4700	6.7115	3.919	0	0	0
2023/01/04	2030	04/05/2023	11.62	Put	Bond Future	513.2200	0.5132	462.5100	0.4625	(9.881)	0	0	388
2023/01/04	2030	04/05/2023	12.04	Call	Bond Future	7,959.7800	7.9598	8,229.4300	8.2294	3.388	0	0	0
2023/01/04	2030	04/05/2023	12.04	Put	Bond Future	321.9300	0.3219	287.7500	0.2877	(10.617)	0	0	1,080
2023/01/04	2030	04/05/2023	12.50	Call	Bond Future	9,634.0000	9.6340	9,916.0100	9.9160	2.927	0	0	0
2023/01/04	2030	04/05/2023	12.50	Put	Bond Future	192.0700	0.1921	170.2500	0.1702	(11.360)	0	0	479
2023/01/04	2030	04/05/2023	10.54	Call	Bond Future	3,011.7800	3.0118	3,190.9000	3.1909	5.947	0	0	0
2023/01/04	2030	04/05/2023	10.54	Put	Bond Future	1,628.1400	1.6281	1,503.4300	1.5034	(7.660)	0	0	0
2023/01/04	2030	04/05/2023	10.65	Call	Bond Future	3,317.0000	3.3170	3,505.8000	3.5058	5.692	0	0	350
2023/01/04	2030	04/05/2023	10.65	Put	Bond Future	1,454.5600	1.4546	1,339.5300	1.3395	(7.908)	0	0	0
2023/01/04	2030	04/05/2023	9.58	Call	Bond Future	1,057.4900	1.0575	1,146.3200	1.1463	8.400	0	0	150
2023/01/04	2030	03/08/2023	12.89	Call	Bond Future	10,644.8800	10.6449	10,921.7000	10.9217	2.600	0	0	0
2023/01/04	2030	03/08/2023	12.89	Put	Bond Future	403.7700	0.4038	371.8500	0.3719	(7.905)	0	0	350
2023/01/04	2030	03/08/2023	11.34	Call	Bond Future	5,636.6900	5.6367	5,856.0800	5.8561	3.892	0	0	0
2023/01/04	2030	03/08/2023	11.34	Put	Bond Future	1,404.7900	1.4048	1,315.4400	1.3154	(6.360)	0	0	0
2023/01/04	2030	03/08/2023	11.35	Call	Bond Future	5,666.9200	5.6669	5,886.8400	5.8868	3.881	0	0	0
2023/01/04	2030	03/08/2023	11.36	Put	Bond Future	1,384.3800	1.3844	1,296.0600	1.2961	(6.380)	0	0	0
2023/01/04	2030	03/08/2023	10.40	Call	Bond Future	3,075.6100	3.0756	3,235.8300	3.2358	5.209	0	0	1,012
2023/01/04	2030	03/08/2023	10.65	Call	Bond Future	3,688.3600	3.6884	3,866.1100	3.8661	4.819	0	0	350
2023/01/04	2030	03/08/2023	10.65	Put	Bond Future	2,317.5300	2.3175	2,186.5400	2.1865	(5.652)	0	0	0
2023/01/04	2030	03/08/2023			Bond Future	10.3294	89.3626	10.2580	89.6713	(0.691)	0.0000	0.0000	0
2023/01/04	2030	03/08/2023	12.59	Call	Bond Future	9,668.2300	9.6682	9,936.2100	9.9362	2.772	0	0	0
2023/01/04	2030	03/08/2023	12.59	Put	Bond Future	547.0000	0.5470	506.2400	0.5062	(7.452)	0	0	1,012
2023/01/04	2030	03/08/2023	11.35	Put	Bond Future	1,394.4300	1.3944	1,305.6100	1.3056	(6.370)	0	0	0
2023/01/04	2030	03/08/2023	11.36	Call	Bond Future	5,697.4400	5.6974	5,917.8600	5.9179	3.869	0	0	0
2023/01/04	2030	03/08/2023	10.40	Put	Bond Future	2,771.3000	2.7713	2,622.7800	2.6228	(5.359)	0	0	0
2023/01/04	2030	02/11/2023	10.81	Call	Bond Future	3,978.1700	3.9782	4,162.7900	4.1628	4.641	0	0	0
2023/01/04	2030	02/11/2023	10.81	Put	Bond Future	2,438.2300	2.4382	2,307.7500	2.3078	(5.351)	0	0	0
2023/01/04	2030	02/11/2023	10.80	Call	Bond Future	3,952.7000	3.9527	4,136.7000	4.1367	4.655	0	0	0
2023/01/04	2030	02/11/2023	10.80	Put	Bond Future	2,453.7000	2.4537	2,322.6000	2.3226	(5.343)	0	0	0
2023/01/04	2030	02/11/2023			Bond Future	10.4379	91.1607	10.3627	91.4758	(0.720)	0.0000	0.0000	0
2023/01/04	2030	02/11/2023	10.82	Call	Bond Future	4,003.3800	4.0034	4,188.6300	4.1886	4.627	0	0	0
2023/01/04	2030	02/11/2023	10.82	Put	Bond Future	2,422.5200	2.4225	2,292.6700	2.2927	(5.360)	0	0	0
2023/01/04	2030	01/02/2024	11.37	Call	Bond Future	5,187.7500	5.1877	5,400.4100	5.4004	4.099	0	0	0
2023/01/04	2030	01/02/2024	11.37	Put	Bond Future	1,989.1700	1.9892	1,879.9800	1.8800	(5.489)	0	0	0
2023/01/04	2030	01/02/2024			Bond Future	10.5605	88.9808	10.4811	89.3027	(0.752)	0.0000	0.0000	0
2023/01/04	2030	01/02/2024	11.36	Call	Bond Future	5,160.4000	5.1604	5,372.5400	5.3725	4.111	0	0	0
2023/01/04	2030	01/02/2024	11.36	Put	Bond Future	2,000.4500	2.0004	1,890.7400	1.8907	(5.484)	0	0	0
2023/01/04	2030	01/02/2024	11.35	Call	Bond Future	5,133.4300	5.1334	5,345.0600	5.3451	4.123	0	0	0

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2023/01/04	2030	01/02/2024	11.35	Put	Bond Future	2,012.1200	2.0121	1,901.9000	1.9019	(5.478)	0	0	0
2023/01/04	2032	02/02/2023	9.47	Call	Bond Future	0.4700	0.0005	0.6300	0.0006	34.043	0	0	500
2023/01/04	2032	02/02/2023	9.47	Put	Bond Future	6,830.3000	6.8303	6,544.0400	6.5440	(4.191)	0	0	0
2023/01/04	2032	02/02/2023	9.92	Call	Bond Future	19.0500	0.0191	24.6300	0.0246	29.291	0	0	750
2023/01/04	2032	02/02/2023	9.92	Put	Bond Future	4,314.0200	4.3140	4,033.1800	4.0332	(6.510)	0	0	0
2023/01/04	2032	02/02/2023	11.50	Call	Bond Future	4,115.8400	4.1158	4,360.5300	4.3605	5.945	0	0	0
2023/01/04	2032	02/02/2023	11.50	Put	Bond Future	202.0900	0.2021	160.3600	0.1604	(20.649)	0	0	8,000
2023/01/04	2032	02/02/2023	11.69	Call	Bond Future	4,960.5500	4.9606	5,218.5500	5.2186	5.201	0	0	0
2023/01/04	2032	02/02/2023	11.69	Put	Bond Future	127.5000	0.1275	99.0800	0.0991	(22.290)	0	0	0
2023/01/04	2032	02/02/2023	10.50	Call	Bond Future	582.6200	0.5826	667.9500	0.6680	14.646	0	0	0
2023/01/04	2032	02/02/2023	10.50	Put	Bond Future	1,743.0700	1.7431	1,541.9800	1.5420	(11.537)	0	0	454
2023/01/04	2032	02/02/2023	10.67	Call	Bond Future	988.8600	0.9889	1,109.9300	1.1099	12.243	0	0	750
2023/01/04	2032	02/02/2023	10.67	Put	Bond Future	1,257.8800	1.2579	1,092.5300	1.0925	(13.145)	0	0	0
2023/01/04	2032	02/02/2023	11.45	Call	Bond Future	3,896.7700	3.8968	4,137.2300	4.1372	6.171	0	0	0
2023/01/04	2032	02/02/2023	11.45	Put	Bond Future	227.2500	0.2273	181.2900	0.1813	(20.224)	0	0	8,000
2023/01/04	2032	02/02/2023	10.40	Call	Bond Future	393.1100	0.3931	458.0300	0.4580	16.514	0	0	0
2023/01/04	2032	02/02/2023	10.40	Put	Bond Future	2,083.6400	2.0836	1,862.1400	1.8621	(10.630)	0	0	0
2023/01/04	2032	02/02/2023	10.22	Call	Bond Future	159.5300	0.1595	192.6500	0.1927	20.761	0	0	500
2023/01/04	2032	02/02/2023	10.22	Put	Bond Future	2,814.9700	2.8150	2,561.6700	2.5617	(8.998)	0	0	0
2023/01/04	2032	02/02/2023			Bond Future	10.7218	88.7429	10.6667	89.0293	(0.514)	0.0000	0.0000	112,020
2023/01/04	2032	02/02/2023	9.31	Call	Bond Future	0.0900	0.0001	0.1200	0.0001	33.333	0	0	454
2023/01/04	2032	02/02/2023	9.31	Put	Bond Future	7,753.6700	7.7537	7,467.2800	7.4673	(3.694)	0	0	0
2023/01/04	2032	02/02/2023	12.75	Call	Bond Future	9,724.8500	9.7249	10,008.6400	10.0086	2.918	0	0	0
2023/01/04	2032	02/02/2023	12.75	Put	Bond Future	8.5900	0.0086	5.9600	0.0060	(30.617)	0	0	750
2023/01/04	2032	02/02/2023	11.84	Call	Bond Future	5,637.5400	5.6375	5,903.1600	5.9032	4.712	0	0	0
2023/01/04	2032	02/02/2023	11.84	Put	Bond Future	88.4300	0.0884	67.6300	0.0676	(23.521)	0	0	500
2023/01/04	2032	02/02/2023	10.38	Call	Bond Future	360.3900	0.3604	421.3900	0.4214	16.926	0	0	0
2023/01/04	2032	02/02/2023	10.38	Put	Bond Future	2,157.4400	2.1574	1,932.0200	1.9320	(10.448)	0	0	0
2023/01/04	2032	02/02/2023	10.39	Call	Bond Future	376.5300	0.3765	439.4800	0.4395	16.718	0	0	0
2023/01/04	2032	02/02/2023	10.39	Put	Bond Future	2,120.3000	2.1203	1,896.8300	1.8968	(10.540)	0	0	0
2023/01/04	2032	02/02/2023	10.16	Call	Bond Future	110.0300	0.1100	134.7800	0.1348	22.494	0	0	0
2023/01/04	2032	02/02/2023	10.16	Put	Bond Future	3,090.2200	3.0902	2,828.5500	2.8286	(8.468)	0	0	454
2023/01/04	2032	02/02/2023	10.30	Call	Bond Future	246.7600	0.2468	292.9400	0.2929	18.715	0	0	8,000
2023/01/04	2032	02/02/2023	10.30	Put	Bond Future	2,471.6300	2.4716	2,231.3900	2.2314	(9.720)	0	0	0
2023/01/04	2032	04/05/2023	13.43	Call	Bond Future	12,033.4000	12.0334	12,307.0800	12.3071	2.274	0	0	0
2023/01/04	2032	04/05/2023	13.43	Put	Bond Future	169.2100	0.1692	152.2600	0.1523	(10.017)	0	0	400
2023/01/04	2032	04/05/2023	10.89	Call	Bond Future	2,761.1500	2.7612	2,906.5400	2.9065	5.266	0	0	0
2023/01/04	2032	04/05/2023	10.89	Put	Bond Future	2,530.1700	2.5302	2,384.9300	2.3849	(5.740)	0	0	0
2023/01/04	2032	04/05/2023	11.37	Call	Bond Future	4,218.8800	4.2189	4,403.7100	4.4037	4.381	0	0	400
2023/01/04	2032	04/05/2023			Bond Future	10.8443	86.2904	10.7870	86.5810	(0.528)	0.0000	0.0000	66,415
2023/01/04	2032	04/05/2023	10.88	Call	Bond Future	2,733.8900	2.7339	2,878.4000	2.8784	5.286	0	0	0
2023/01/04	2032	04/05/2023	10.88	Put	Bond Future	2,553.3800	2.5534	2,407.2600	2.4073	(5.723)	0	0	0
2023/01/04	2032	04/05/2023	11.37	Put	Bond Future	1,610.9000	1.6109	1,505.1000	1.5051	(6.568)	0	0	0
2023/01/04	2032	04/05/2023	10.62	Call	Bond Future	2,077.1500	2.0772	2,198.4200	2.1984	5.838	0	0	400
2023/01/04	2032	04/05/2023	10.62	Put	Bond Future	3,222.8800	3.2229	3,053.5200	3.0535	(5.255)	0	0	0
2023/01/04	2032	04/05/2023	10.87	Call	Bond Future	2,706.7600	2.7068	2,850.3900	2.8504	5.306	0	0	0
2023/01/04	2032	04/05/2023	10.87	Put	Bond Future	2,576.7600	2.5768	2,429.7600	2.4298	(5.705)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/04	2032	03/08/2023	11.77	Call	Bond Future	5,898.9400	5.8989	6,095.9700	6.0960	3.340	0	0	0
2023/01/04	2032	03/08/2023	11.77	Put	Bond Future	1,968.9700	1.9690	1,870.6300	1.8706	(4.994)	0	0	0
2023/01/04	2032	03/08/2023	11.90	Call	Bond Future	6,330.3100	6.3303	6,534.0200	6.5340	3.218	0	0	5,000
2023/01/04	2032	03/08/2023	11.90	Put	Bond Future	1,798.8000	1.7988	1,707.1400	1.7071	(5.096)	0	0	0
2023/01/04	2032	03/08/2023			Bond Future	10.9509	88.0567	10.8913	88.3520	(0.544)	0.0000	0.0000	2,600
2023/01/04	2032	03/08/2023	11.75	Call	Bond Future	5,833.4400	5.8334	6,029.4100	6.0294	3.359	0	0	0
2023/01/04	2032	03/08/2023	11.75	Put	Bond Future	1,996.5400	1.9965	1,897.1400	1.8971	(4.979)	0	0	0
2023/01/04	2032	03/08/2023	11.76	Call	Bond Future	5,866.1600	5.8662	6,062.6600	6.0627	3.350	0	0	0
2023/01/04	2032	03/08/2023	11.76	Put	Bond Future	1,982.7100	1.9827	1,883.8400	1.8838	(4.987)	0	0	0
2023/01/04	2032	02/11/2023	11.24	Call	Bond Future	4,199.2500	4.1993	4,362.6000	4.3626	3.890	0	0	0
2023/01/04	2032	02/11/2023	11.24	Put	Bond Future	3,387.7400	3.3877	3,249.5800	3.2496	(4.078)	0	0	0
2023/01/04	2032	02/11/2023			Bond Future	11.0709	85.6688	11.0086	85.9703	(0.563)	0.0000	0.0000	0
2023/01/04	2032	02/11/2023	11.23	Call	Bond Future	4,172.0900	4.1721	4,334.8500	4.3349	3.901	0	0	0
2023/01/04	2032	02/11/2023	11.23	Put	Bond Future	3,408.2900	3.4083	3,269.5400	3.2695	(4.071)	0	0	0
2023/01/04	2032	02/11/2023	11.22	Call	Bond Future	4,145.3200	4.1453	4,307.4800	4.3075	3.912	0	0	0
2023/01/04	2032	02/11/2023	11.22	Put	Bond Future	3,429.2600	3.4293	3,289.9100	3.2899	(4.064)	0	0	0
2023/01/04	2032	01/02/2024	11.84	Call	Bond Future	5,516.9300	5.5169	5,711.3100	5.7113	3.523	0	0	0
2023/01/04	2032	01/02/2024	11.84	Put	Bond Future	2,572.8800	2.5729	2,459.3400	2.4593	(4.413)	0	0	0
2023/01/04	2032	01/02/2024	11.83	Call	Bond Future	5,487.3800	5.4874	5,681.2400	5.6812	3.533	0	0	0
2023/01/04	2032	01/02/2024	11.83	Put	Bond Future	2,588.3000	2.5883	2,474.2400	2.4742	(4.407)	0	0	0
2023/01/04	2032	01/02/2024			Bond Future	11.2001	87.3836	11.1349	87.6915	(0.582)	0.0000	0.0000	0
2023/01/04	2032	01/02/2024	11.85	Call	Bond Future	5,546.8700	5.5469	5,741.7700	5.7418	3.514	0	0	0
2023/01/04	2032	01/02/2024	11.85	Put	Bond Future	2,557.8800	2.5579	2,444.8600	2.4449	(4.419)	0	0	0
2023/01/04	2033	02/02/2023			Bond Future	116.7466	116.7466	117.1758	117.1758	0.368	0.0000	0.0000	7,312
2023/01/04	2033	04/05/2023			Bond Future	117.6352	117.6352	118.0710	118.0710	0.370	0.0000	0.0000	0
2023/01/04	2033	03/08/2023			Bond Future	120.0691	120.0691	120.5124	120.5124	0.369	0.0000	0.0000	0
2023/01/04	2033	02/11/2023			Bond Future	121.0924	121.0924	121.5448	121.5448	0.374	0.0000	0.0000	0
2023/01/04	2033	01/02/2024			Bond Future	123.5450	123.5450	124.0071	124.0071	0.374	0.0000	0.0000	0
2023/01/04	2037	02/02/2023	11.03	Call	Bond Future	567.5600	0.5676	619.4300	0.6194	9.139	0	0	0
2023/01/04	2037	02/02/2023	11.03	Put	Bond Future	2,965.7200	2.9657	2,754.6600	2.7547	(7.117)	0	0	0
2023/01/04	2037	02/02/2023	11.04	Call	Bond Future	584.1700	0.5842	637.3200	0.6373	9.098	0	0	0
2023/01/04	2037	02/02/2023	11.04	Put	Bond Future	2,921.2900	2.9213	2,711.5100	2.7115	(7.181)	0	0	0
2023/01/04	2037	02/02/2023	11.97	Call	Bond Future	3,547.6800	3.5477	3,739.4800	3.7395	5.406	0	0	0
2023/01/04	2037	02/02/2023			Bond Future	11.4313	79.9372	11.3864	80.2002	(0.392)	0.0000	0.0000	133,919
2023/01/04	2037	02/02/2023	11.05	Call	Bond Future	601.1100	0.6011	655.5500	0.6556	9.057	0	0	0
2023/01/04	2037	02/02/2023	11.05	Put	Bond Future	2,877.2600	2.8773	2,668.7700	2.6688	(7.246)	0	0	0
2023/01/04	2037	02/02/2023	11.10	Call	Bond Future	690.7800	0.6908	751.9500	0.7519	8.855	0	0	577
2023/01/04	2037	02/02/2023	11.10	Put	Bond Future	2,663.0600	2.6631	2,461.3000	2.4613	(7.576)	0	0	0
2023/01/04	2037	02/02/2023	11.97	Put	Bond Future	487.5900	0.4876	416.4600	0.4165	(14.588)	0	0	577
2023/01/04	2037	04/05/2023	13.73	Put	Bond Future	466.5200	0.4665	434.5400	0.4345	(6.855)	0	0	400
2023/01/04	2037	04/05/2023	11.94	Call	Bond Future	4,475.0000	4.4750	4,629.6700	4.6297	3.456	0	0	0
2023/01/04	2037	04/05/2023	11.03	Put	Bond Future	4,951.1000	4.9511	4,771.1100	4.7711	(3.635)	0	0	0
2023/01/04	2037	04/05/2023	11.30	Call	Bond Future	2,488.9100	2.4889	2,596.2900	2.5963	4.314	0	0	0
2023/01/04	2037	04/05/2023	11.30	Put	Bond Future	3,985.2400	3.9852	3,825.8700	3.8259	(3.999)	0	0	0
2023/01/04	2037	04/05/2023	11.31	Call	Bond Future	2,515.5700	2.5156	2,623.7200	2.6237	4.299	0	0	0
2023/01/04	2037	04/05/2023	11.31	Put	Bond Future	3,952.9400	3.9529	3,794.3400	3.7943	(4.012)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/04	2037	04/05/2023	10.95	Call	Bond Future	1,668.2000	1.6682	1,749.0100	1.7490	4.844	0	0	703
2023/01/04	2037	04/05/2023	10.95	Put	Bond Future	5,268.5400	5.2685	5,082.6000	5.0826	(3.529)	0	0	0
2023/01/04	2037	04/05/2023			Bond Future	11.5571	81.4754	11.5108	81.7422	(0.401)	0.0000	0.0000	0
2023/01/04	2037	04/05/2023	13.73	Call	Bond Future	11,615.2100	11.6152	11,849.9800	11.8500	2.021	0	0	0
2023/01/04	2037	04/05/2023	11.32	Call	Bond Future	2,542.3800	2.5424	2,651.3000	2.6513	4.284	0	0	0
2023/01/04	2037	04/05/2023	11.32	Put	Bond Future	3,920.8500	3.9208	3,763.0200	3.7630	(4.025)	0	0	0
2023/01/04	2037	04/05/2023	11.78	Call	Bond Future	3,929.7800	3.9298	4,073.2600	4.0733	3.651	0	0	400
2023/01/04	2037	04/05/2023	11.78	Put	Bond Future	2,665.6800	2.6657	2,542.4100	2.5424	(4.624)	0	0	0
2023/01/04	2037	04/05/2023	11.94	Put	Bond Future	2,321.6100	2.3216	2,209.5300	2.2095	(4.828)	0	0	703
2023/01/04	2037	04/05/2023	11.03	Call	Bond Future	1,838.6700	1.8387	1,925.4300	1.9254	4.719	0	0	400
2023/01/04	2037	03/08/2023	12.12	Call	Bond Future	5,675.4200	5.6754	5,833.8500	5.8338	2.792	0	0	0
2023/01/04	2037	03/08/2023	12.12	Put	Bond Future	3,217.6900	3.2177	3,105.0500	3.1050	(3.501)	0	0	0
2023/01/04	2037	03/08/2023	12.13	Call	Bond Future	5,709.1300	5.7091	5,868.0700	5.8681	2.784	0	0	0
2023/01/04	2037	03/08/2023	12.13	Put	Bond Future	3,197.6300	3.1976	3,085.5000	3.0855	(3.507)	0	0	0
2023/01/04	2037	03/08/2023			Bond Future	11.6737	78.8848	11.6257	79.1558	(0.411)	0.0000	0.0000	0
2023/01/04	2037	03/08/2023	12.14	Call	Bond Future	5,742.6700	5.7427	5,902.1200	5.9021	2.777	0	0	0
2023/01/04	2037	03/08/2023	12.14	Put	Bond Future	3,177.4600	3.1775	3,065.8400	3.0658	(3.513)	0	0	0
2023/01/04	2037	02/11/2023	11.57	Call	Bond Future	3,984.5600	3.9846	4,112.5600	4.1126	3.212	0	0	0
2023/01/04	2037	02/11/2023	11.55	Put	Bond Future	5,285.8600	5.2859	5,136.1500	5.1362	(2.832)	0	0	0
2023/01/04	2037	02/11/2023	11.56	Put	Bond Future	5,256.2000	5.2562	5,107.0400	5.1070	(2.838)	0	0	0
2023/01/04	2037	02/11/2023			Bond Future	11.7916	80.4719	11.7418	80.7485	(0.422)	0.0000	0.0000	0
2023/01/04	2037	02/11/2023	11.57	Put	Bond Future	5,226.4000	5.2264	5,077.7800	5.0778	(2.844)	0	0	0
2023/01/04	2037	02/11/2023	11.55	Call	Bond Future	3,930.5400	3.9305	4,057.4500	4.0575	3.229	0	0	0
2023/01/04	2037	02/11/2023	11.56	Call	Bond Future	3,957.6500	3.9576	4,085.1100	4.0851	3.221	0	0	0
2023/01/04	2037	01/02/2024	12.33	Call	Bond Future	6,015.8700	6.0159	6,181.2200	6.1812	2.749	0	0	0
2023/01/04	2037	01/02/2024	12.33	Put	Bond Future	3,832.2300	3.8322	3,715.0200	3.7150	(3.059)	0	0	0
2023/01/04	2037	01/02/2024			Bond Future	11.9197	77.8275	11.8679	78.1100	(0.435)	0.0000	0.0000	0
2023/01/04	2037	01/02/2024	12.31	Call	Bond Future	5,952.5200	5.9525	6,116.9300	6.1169	2.762	0	0	0
2023/01/04	2037	01/02/2024	12.31	Put	Bond Future	3,873.2300	3.8732	3,755.0800	3.7551	(3.050)	0	0	0
2023/01/04	2037	01/02/2024	12.32	Call	Bond Future	5,984.0100	5.9840	6,148.8900	6.1489	2.755	0	0	0
2023/01/04	2037	01/02/2024	12.32	Put	Bond Future	3,852.5200	3.8525	3,734.8400	3.7348	(3.055)	0	0	0
2023/01/04	2038	02/02/2023			Bond Future	129.0972	129.0972	129.1128	129.1128	0.012	0.0000	0.0000	3,782
2023/01/04	2038	04/05/2023			Bond Future	131.6124	131.6124	131.6266	131.6266	0.011	0.0000	0.0000	1,583
2023/01/04	2038	03/08/2023			Bond Future	132.3731	132.3731	132.3856	132.3856	0.009	0.0000	0.0000	0
2023/01/04	2038	02/11/2023			Bond Future	135.0671	135.0671	135.0802	135.0802	0.010	0.0000	0.0000	0
2023/01/04	2038	01/02/2024			Bond Future	135.7887	135.7887	135.8025	135.8025	0.010	0.0000	0.0000	0
2023/01/04	2040	02/02/2023	10.93	Call	Bond Future	351.8400	0.3518	368.5800	0.3686	4.758	0	0	0
2023/01/04	2040	02/02/2023	12.24	Call	Bond Future	4,781.7300	4.7817	4,928.0700	4.9281	3.060	0	0	0
2023/01/04	2040	02/02/2023	12.24	Put	Bond Future	313.1500	0.3132	272.9000	0.2729	(12.853)	0	0	0
2023/01/04	2040	02/02/2023	12.27	Call	Bond Future	4,932.2800	4.9323	5,080.7700	5.0808	3.011	0	0	0
2023/01/04	2040	02/02/2023	12.27	Put	Bond Future	290.8500	0.2909	252.7500	0.2527	(13.100)	0	0	388
2023/01/04	2040	02/02/2023	11.12	Call	Bond Future	634.6700	0.6347	665.0400	0.6650	4.785	0	0	0
2023/01/04	2040	02/02/2023	11.12	Put	Bond Future	3,086.4700	3.0865	2,930.2500	2.9302	(5.061)	0	0	0
2023/01/04	2040	02/02/2023	11.19	Call	Bond Future	770.0900	0.7701	806.7000	0.8067	4.754	0	0	563
2023/01/04	2040	02/02/2023	11.19	Put	Bond Future	2,761.2800	2.7613	2,611.3000	2.6113	(5.432)	0	0	0
2023/01/04	2040	02/02/2023	12.07	Put	Bond Future	471.3000	0.4713	417.1700	0.4172	(11.485)	0	0	563

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
2023/01/04	2040	02/02/2023	10.96	Call	Bond Future	388.7400	0.3887	407.3000	0.4073	4.774	0	0	388
2023/01/04	2040	02/02/2023	10.96	Put	Bond Future	3,908.3000	3.9083	3,740.2700	3.7403	(4.299)	0	0	0
2023/01/04	2040	02/02/2023			Bond Future	11.4997	81.6880	11.4702	81.8746	(0.257)	0.0000	0.0000	138,751
2023/01/04	2040	02/02/2023	10.18	Call	Bond Future	15.2700	0.0153	15.5400	0.0155	1.768	0	0	0
2023/01/04	2040	02/02/2023	10.18	Put	Bond Future	9,053.0500	9.0530	8,866.7300	8.8667	(2.058)	0	0	0
2023/01/04	2040	02/02/2023	10.21	Call	Bond Future	17.7800	0.0178	18.1300	0.0181	1.969	0	0	388
2023/01/04	2040	02/02/2023	10.21	Put	Bond Future	8,833.2900	8.8333	8,647.0500	8.6471	(2.108)	0	0	0
2023/01/04	2040	02/02/2023	10.93	Put	Bond Future	4,073.9500	4.0739	3,904.1000	3.9041	(4.169)	0	0	0
2023/01/04	2040	02/02/2023	12.07	Call	Bond Future	3,948.6100	3.9486	4,081.0700	4.0811	3.355	0	0	0
2023/01/04	2040	02/02/2023	11.10	Call	Bond Future	599.1400	0.5991	627.8400	0.6278	4.790	0	0	0
2023/01/04	2040	02/02/2023	11.10	Put	Bond Future	3,183.2700	3.1833	3,025.3800	3.0254	(4.960)	0	0	0
2023/01/04	2040	02/02/2023	11.11	Call	Bond Future	616.7700	0.6168	646.3000	0.6463	4.788	0	0	0
2023/01/04	2040	02/02/2023	11.11	Put	Bond Future	3,134.6900	3.1347	2,977.6300	2.9776	(5.010)	0	0	0
2023/01/04	2040	04/05/2023	13.45	Put	Bond Future	714.5800	0.7146	681.3000	0.6813	(4.657)	0	0	486
2023/01/04	2040	04/05/2023	12.05	Put	Bond Future	2,438.8000	2.4388	2,356.2800	2.3563	(3.384)	0	0	684
2023/01/04	2040	04/05/2023	12.78	Call	Bond Future	8,004.5700	8.0046	8,140.9900	8.1410	1.704	0	0	0
2023/01/04	2040	04/05/2023	12.78	Put	Bond Future	1,292.0200	1.2920	1,239.5300	1.2395	(4.063)	0	0	388
2023/01/04	2040	04/05/2023	11.43	Call	Bond Future	2,910.8700	2.9109	2,985.4200	2.9854	2.561	0	0	0
2023/01/04	2040	04/05/2023	11.43	Put	Bond Future	4,107.6400	4.1076	3,993.2800	3.9933	(2.784)	0	0	0
2023/01/04	2040	04/05/2023	10.73	Put	Bond Future	7,083.8600	7.0839	6,934.0600	6.9341	(2.115)	0	0	0
2023/01/04	2040	04/05/2023			Bond Future	11.6209	83.2600	11.5904	83.4489	(0.262)	0.0000	0.0000	300
2023/01/04	2040	04/05/2023	13.45	Call	Bond Future	10,911.1700	10.9112	11,066.8000	11.0668	1.426	0	0	0
2023/01/04	2040	04/05/2023	11.48	Call	Bond Future	3,061.6000	3.0616	3,138.8300	3.1388	2.523	0	0	486
2023/01/04	2040	04/05/2023	11.48	Put	Bond Future	3,942.1900	3.9422	3,830.5100	3.8305	(2.833)	0	0	0
2023/01/04	2040	04/05/2023	12.05	Call	Bond Future	5,031.9400	5.0319	5,138.3300	5.1383	2.114	0	0	0
2023/01/04	2040	04/05/2023	11.41	Call	Bond Future	2,851.5400	2.8515	2,925.0200	2.9250	2.577	0	0	0
2023/01/04	2040	04/05/2023	11.41	Put	Bond Future	4,175.3200	4.1753	4,059.8900	4.0599	(2.765)	0	0	0
2023/01/04	2040	04/05/2023	11.42	Call	Bond Future	2,881.1300	2.8811	2,955.1500	2.9551	2.569	0	0	0
2023/01/04	2040	04/05/2023	11.42	Put	Bond Future	4,141.3600	4.1414	4,026.4700	4.0265	(2.774)	0	0	0
2023/01/04	2040	04/05/2023	10.73	Call	Bond Future	1,253.7900	1.2538	1,292.9000	1.2929	3.119	0	0	486
2023/01/04	2040	04/05/2023	10.92	Call	Bond Future	1,618.4600	1.6185	1,666.4800	1.6665	2.967	0	0	388
2023/01/04	2040	04/05/2023	10.92	Put	Bond Future	6,151.7200	6.1517	6,010.8300	6.0108	(2.290)	0	0	0
2023/01/04	2040	04/05/2023	11.03	Call	Bond Future	1,859.0800	1.8591	1,912.5800	1.9126	2.878	0	0	684
2023/01/04	2040	04/05/2023	11.03	Put	Bond Future	5,655.1600	5.6552	5,519.7500	5.5198	(2.394)	0	0	0
2023/01/04	2040	04/05/2023	10.17	Call	Bond Future	563.6600	0.5637	582.8500	0.5828	3.405	0	0	388
2023/01/04	2040	04/05/2023	10.17	Put	Bond Future	10,396.4900	10.3965	10,226.7700	10.2268	(1.632)	0	0	0
2023/01/04	2040	03/08/2023	12.23	Call	Bond Future	6,253.5200	6.2535	6,363.8900	6.3639	1.765	0	0	0
2023/01/04	2040	03/08/2023	12.23	Put	Bond Future	3,312.6200	3.3126	3,231.3700	3.2314	(2.453)	0	0	0
2023/01/04	2040	03/08/2023			Bond Future	11.7331	80.4553	11.7017	80.6470	(0.268)	0.0000	0.0000	0
2023/01/04	2040	03/08/2023	12.21	Call	Bond Future	6,181.2800	6.1813	6,290.9200	6.2909	1.774	0	0	0
2023/01/04	2040	03/08/2023	12.21	Put	Bond Future	3,355.4400	3.3554	3,273.4600	3.2735	(2.443)	0	0	0
2023/01/04	2040	03/08/2023	12.22	Call	Bond Future	6,217.2500	6.2173	6,327.2600	6.3273	1.769	0	0	0
2023/01/04	2040	03/08/2023	12.22	Put	Bond Future	3,333.8500	3.3338	3,252.2400	3.2522	(2.448)	0	0	0
2023/01/04	2040	02/11/2023	11.60	Put	Bond Future	5,768.6100	5.7686	5,659.8000	5.6598	(1.886)	0	0	0
2023/01/04	2040	02/11/2023	11.58	Call	Bond Future	4,213.8800	4.2139	4,299.9000	4.2999	2.041	0	0	0
2023/01/04	2040	02/11/2023	11.58	Put	Bond Future	5,833.9100	5.8339	5,724.3300	5.7243	(1.878)	0	0	0
2023/01/04	2040	02/11/2023	11.59	Call	Bond Future	4,243.1100	4.2431	4,329.5100	4.3295	2.036	0	0	0
2023/01/04	2040	02/11/2023			Bond Future	11.8461	82.0741	11.8135	82.2697	(0.275)	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
2023/01/04	2040	02/11/2023	11.60	Call	Bond Future	4,272.1200	4.2721	4,358.9100	4.3589	2.032	0	0	0
2023/01/04	2040	02/11/2023	11.59	Put	Bond Future	5,801.3300	5.8013	5,692.1300	5.6921	(1.882)	0	0	0
2023/01/04	2040	01/02/2024	12.33	Call	Bond Future	6,281.3800	6.2814	6,394.7300	6.3947	1.805	0	0	0
2023/01/04	2040	01/02/2024	12.33	Put	Bond Future	4,196.5500	4.1965	4,109.9500	4.1100	(2.064)	0	0	0
2023/01/04	2040	01/02/2024	12.34	Call	Bond Future	6,314.8900	6.3149	6,428.5800	6.4286	1.800	0	0	0
2023/01/04	2040	01/02/2024	12.34	Put	Bond Future	4,173.6300	4.1736	4,087.3700	4.0874	(2.067)	0	0	0
2023/01/04	2040	01/02/2024			Bond Future	11.9684	79.2113	11.9345	79.4112	(0.283)	0.0000	0.0000	0
2023/01/04	2040	01/02/2024	12.35	Call	Bond Future	6,348.7800	6.3488	6,462.8100	6.4628	1.796	0	0	0
2023/01/04	2040	01/02/2024	12.35	Put	Bond Future	4,151.1500	4.1512	4,065.2300	4.0652	(2.070)	0	0	0
2023/01/04	2044	02/02/2023	10.30	Call	Bond Future	26.2500	0.0263	26.2300	0.0262	(0.076)	0	0	0
2023/01/04	2044	02/02/2023	10.30	Put	Bond Future	8,477.5500	8.4775	8,321.4500	8.3214	(1.841)	0	0	0
2023/01/04	2044	02/02/2023	11.00	Call	Bond Future	439.6600	0.4397	453.4100	0.4534	3.127	0	0	2,500
2023/01/04	2044	02/02/2023	11.00	Put	Bond Future	3,818.2700	3.8183	3,675.9400	3.6759	(3.728)	0	0	0
2023/01/04	2044	02/02/2023	11.75	Put	Bond Future	1,000.1800	1.0002	921.6700	0.9217	(7.850)	0	0	2,500
2023/01/04	2044	02/02/2023	11.90	Call	Bond Future	3,182.9300	3.1829	3,274.7300	3.2747	2.884	0	0	0
2023/01/04	2044	02/02/2023	11.90	Put	Bond Future	723.5100	0.7235	659.2300	0.6592	(8.884)	0	0	0
2023/01/04	2044	02/02/2023	12.00	Call	Bond Future	3,642.7500	3.6427	3,743.3400	3.7433	2.761	0	0	0
2023/01/04	2044	02/02/2023	12.00	Put	Bond Future	577.7900	0.5778	522.3000	0.5223	(9.604)	0	0	4,000
2023/01/04	2044	02/02/2023	11.20	Put	Bond Future	2,809.1900	2.8092	2,679.4600	2.6795	(4.618)	0	0	0
2023/01/04	2044	02/02/2023	11.70	Call	Bond Future	2,333.9300	2.3339	2,406.5600	2.4066	3.112	0	0	1,700
2023/01/04	2044	02/02/2023	11.70	Put	Bond Future	1,110.4700	1.1105	1,027.0200	1.0270	(7.515)	0	0	0
2023/01/04	2044	02/02/2023	11.10	Call	Bond Future	597.6600	0.5977	617.1200	0.6171	3.256	0	0	1,700
2023/01/04	2044	02/02/2023	11.14	Call	Bond Future	670.5700	0.6706	692.6500	0.6927	3.293	0	0	0
2023/01/04	2044	02/02/2023	11.14	Put	Bond Future	3,092.9000	3.0929	2,958.9000	2.9589	(4.333)	0	0	0
2023/01/04	2044	02/02/2023	11.15	Call	Bond Future	689.7800	0.6898	712.5400	0.7125	3.300	0	0	0
2023/01/04	2044	02/02/2023	11.15	Put	Bond Future	3,044.5100	3.0445	2,911.1900	2.9112	(4.379)	0	0	0
2023/01/04	2044	02/02/2023			Bond Future	11.5072	78.4949	11.4830	78.6510	(0.211)	0.0000	0.0000	79,398
2023/01/04	2044	02/02/2023	10.75	Call	Bond Future	179.0400	0.1790	183.5400	0.1835	2.513	0	0	2,500
2023/01/04	2044	02/02/2023	10.75	Put	Bond Future	5,312.3600	5.3124	5,160.7800	5.1608	(2.853)	0	0	0
2023/01/04	2044	02/02/2023	11.75	Call	Bond Future	2,535.7800	2.5358	2,613.3500	2.6133	3.059	0	0	0
2023/01/04	2044	02/02/2023	11.16	Call	Bond Future	709.2800	0.7093	732.7400	0.7327	3.308	0	0	0
2023/01/04	2044	02/02/2023	11.16	Put	Bond Future	2,996.5000	2.9965	2,863.8800	2.8639	(4.426)	0	0	0
2023/01/04	2044	02/02/2023	11.20	Call	Bond Future	791.0500	0.7911	817.4000	0.8174	3.331	0	0	0
2023/01/04	2044	02/02/2023	11.10	Put	Bond Future	3,291.3200	3.2913	3,154.7000	3.1547	(4.151)	0	0	0
2023/01/04	2044	04/05/2023	11.75	Put	Bond Future	3,211.8200	3.2118	3,127.7700	3.1278	(2.617)	0	0	4,115
2023/01/04	2044	04/05/2023	11.41	Call	Bond Future	2,907.9600	2.9080	2,966.7700	2.9668	2.022	0	0	0
2023/01/04	2044	04/05/2023	11.41	Put	Bond Future	4,265.2000	4.2652	4,166.1600	4.1662	(2.322)	0	0	0
2023/01/04	2044	04/05/2023	11.42	Call	Bond Future	2,938.1500	2.9381	2,997.4000	2.9974	2.017	0	0	0
2023/01/04	2044	04/05/2023	11.42	Put	Bond Future	4,230.3500	4.2304	4,131.7500	4.1318	(2.331)	0	0	0
2023/01/04	2044	04/05/2023			Bond Future	11.6216	80.0054	11.5966	80.1632	(0.214)	0.0000	0.0000	0
2023/01/04	2044	04/05/2023	11.75	Call	Bond Future	4,017.0100	4.0170	4,090.8100	4.0908	1.837	0	0	0
2023/01/04	2044	04/05/2023	12.00	Call	Bond Future	4,931.3100	4.9313	5,015.5900	5.0156	1.709	0	0	0
2023/01/04	2044	04/05/2023	12.00	Put	Bond Future	2,598.3000	2.5983	2,524.7300	2.5247	(2.831)	0	0	4,115
2023/01/04	2044	04/05/2023	12.25	Call	Bond Future	5,906.2900	5.9063	6,000.3300	6.0003	1.592	0	0	0
2023/01/04	2044	04/05/2023	12.25	Put	Bond Future	2,095.7600	2.0958	2,031.9500	2.0319	(3.045)	0	0	1,500
2023/01/04	2044	04/05/2023	11.43	Call	Bond Future	2,968.3100	2.9683	3,028.0000	3.0280	2.011	0	0	0
2023/01/04	2044	04/05/2023	11.43	Put	Bond Future	4,195.5600	4.1956	4,097.4000	4.0974	(2.340)	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
2023/01/04	2044	03/08/2023	12.15	Call	Bond Future	6,102.2100	6.1022	6,190.2500	6.1902	1.443	0	0	0
2023/01/04	2044	03/08/2023	12.15	Put	Bond Future	3,543.8600	3.5439	3,471.9700	3.4720	(2.029)	0	0	0
2023/01/04	2044	03/08/2023	12.16	Call	Bond Future	6,138.4800	6.1385	6,226.8400	6.2268	1.439	0	0	0
2023/01/04	2044	03/08/2023	12.16	Put	Bond Future	3,521.3600	3.5214	3,449.7900	3.4498	(2.032)	0	0	0
2023/01/04	2044	03/08/2023			Bond Future	11.7271	77.2594	11.7014	77.4193	(0.219)	0.0000	0.0000	0
2023/01/04	2044	03/08/2023	12.17	Call	Bond Future	6,174.8200	6.1748	6,263.4800	6.2635	1.436	0	0	0
2023/01/04	2044	03/08/2023	12.17	Put	Bond Future	3,499.0100	3.4990	3,427.7400	3.4277	(2.037)	0	0	0
2023/01/04	2044	02/11/2023	11.57	Call	Bond Future	4,320.9200	4.3209	4,391.5300	4.3915	1.634	0	0	0
2023/01/04	2044	02/11/2023	11.57	Put	Bond Future	5,961.3100	5.9613	5,868.5900	5.8686	(1.555)	0	0	0
2023/01/04	2044	02/11/2023			Bond Future	11.8331	78.8138	11.8064	78.9771	(0.225)	0.0000	0.0000	0
2023/01/04	2044	02/11/2023	11.55	Call	Bond Future	4,261.8300	4.2618	4,331.7900	4.3318	1.642	0	0	0
2023/01/04	2044	02/11/2023	11.55	Put	Bond Future	6,029.3100	6.0293	5,935.9400	5.9359	(1.549)	0	0	0
2023/01/04	2044	02/11/2023	11.56	Call	Bond Future	4,291.3300	4.2913	4,361.6200	4.3616	1.638	0	0	0
2023/01/04	2044	02/11/2023	11.56	Put	Bond Future	5,995.2200	5.9952	5,902.1800	5.9022	(1.552)	0	0	0
2023/01/04	2044	01/02/2024	12.29	Call	Bond Future	6,347.4000	6.3474	6,440.5300	6.4405	1.467	0	0	0
2023/01/04	2044	01/02/2024	12.29	Put	Bond Future	4,329.2800	4.3293	4,255.4900	4.2555	(1.704)	0	0	0
2023/01/04	2044	01/02/2024			Bond Future	11.9474	76.0109	11.9197	76.1778	(0.232)	0.0000	0.0000	0
2023/01/04	2044	01/02/2024	12.27	Call	Bond Future	6,279.6300	6.2796	6,372.1900	6.3722	1.474	0	0	0
2023/01/04	2044	01/02/2024	12.27	Put	Bond Future	4,376.8500	4.3769	4,302.4900	4.3025	(1.699)	0	0	0
2023/01/04	2044	01/02/2024	12.28	Call	Bond Future	6,313.4900	6.3135	6,406.3400	6.4063	1.471	0	0	0
2023/01/04	2044	01/02/2024	12.28	Put	Bond Future	4,353.0000	4.3530	4,278.9300	4.2789	(1.702)	0	0	0
2023/01/04	2046	02/02/2023			Bond Future	116.4418	116.4418	116.4561	116.4561	0.012	0.0000	0.0000	13,798
2023/01/04	2046	04/05/2023			Bond Future	116.6750	116.6750	116.6880	116.6880	0.011	0.0000	0.0000	4,935
2023/01/04	2046	03/08/2023			Bond Future	119.0895	119.0895	119.1012	119.1012	0.010	0.0000	0.0000	0
2023/01/04	2046	02/11/2023			Bond Future	119.4236	119.4236	119.4356	119.4356	0.010	0.0000	0.0000	0
2023/01/04	2046	01/02/2024			Bond Future	121.8420	121.8420	121.8546	121.8546	0.010	0.0000	0.0000	0
2023/01/04	2050	02/02/2023			Bond Future	117.8708	117.8708	118.2043	118.2043	0.283	0.0000	0.0000	10,449
2023/01/04	2050	04/05/2023			Bond Future	120.1671	120.1671	120.5056	120.5056	0.282	0.0000	0.0000	3,472
2023/01/04	2050	03/08/2023			Bond Future	120.4723	120.4723	120.8162	120.8162	0.285	0.0000	0.0000	0
2023/01/04	2050	02/11/2023			Bond Future	122.9241	122.9241	123.2752	123.2752	0.286	0.0000	0.0000	0
2023/01/04	2050	01/02/2024			Bond Future	123.1712	123.1712	123.5297	123.5297	0.291	0.0000	0.0000	0
2023/01/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	AL37	02/02/2023			Index Future	858.5850	858.5850	861.7670	861.7670	0.371	0.0000	0.0000	0
2023/01/04	AL37	04/05/2023			Index Future	875.0920	875.0920	878.3310	878.3310	0.370	0.0000	0.0000	0
2023/01/04	AL37	03/08/2023			Index Future	892.9810	892.9810	896.2820	896.2820	0.370	0.0000	0.0000	0
2023/01/04	AL37	02/11/2023			Index Future	910.9540	910.9540	914.3220	914.3220	0.370	0.0000	0.0000	0
2023/01/04	AL37	01/02/2024			Index Future	929.2140	929.2140	932.6510	932.6510	0.370	0.0000	0.0000	0
2023/01/04	AL7T	02/02/2023			Index Future	995.7940	995.7940	998.9510	998.9510	0.317	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
2023/01/04	AL7T	04/05/2023			Index Future	1,014.9390	1,014.9390	1,018.1530	1,018.1530	0.317	0.0000	0.0000	0
2023/01/04	AL7T	03/08/2023			Index Future	1,035.6870	1,035.6870	1,038.9610	1,038.9610	0.316	0.0000	0.0000	0
2023/01/04	AL7T	02/11/2023			Index Future	1,056.5320	1,056.5320	1,059.8730	1,059.8730	0.316	0.0000	0.0000	0
2023/01/04	AL7T	01/02/2024			Index Future	1,077.7100	1,077.7100	1,081.1190	1,081.1190	0.316	0.0000	0.0000	0
2023/01/04	ALBI	02/02/2023			Index Future	868.9140	868.9140	871.3570	871.3570	0.281	0.0000	0.0000	111
2023/01/04	ALBI	04/05/2023			Index Future	885.6200	885.6200	888.1060	888.1060	0.281	0.0000	0.0000	0
2023/01/04	ALBI	03/08/2023			Index Future	903.7230	903.7230	906.2570	906.2570	0.280	0.0000	0.0000	0
2023/01/04	ALBI	02/11/2023			Index Future	921.9130	921.9130	924.4980	924.4980	0.280	0.0000	0.0000	0
2023/01/04	ALBI	01/02/2024			Index Future	940.3920	940.3920	943.0300	943.0300	0.281	0.0000	0.0000	0
2023/01/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C214	28/02/2041			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/04	ES33	02/02/2023			Bond Future	12.1826	75.5235	12.1362	75.7427	(0.381)	0.0000	0.0000	350
2023/01/04	ES33	04/05/2023			Bond Future	12.3468	73.2011	12.2986	73.4234	(0.390)	0.0000	0.0000	0
2023/01/04	ES33	03/08/2023			Bond Future	12.4979	74.7166	12.4479	74.9425	(0.400)	0.0000	0.0000	0
2023/01/04	ES33	02/11/2023			Bond Future	12.6658	72.4424	12.6136	72.6730	(0.412)	0.0000	0.0000	0
2023/01/04	ES33	01/02/2024			Bond Future	12.8486	73.9080	12.7940	74.1437	(0.425)	0.0000	0.0000	0
2023/01/04	ES42	02/02/2023			Bond Future	12.4444	73.8411	12.4191	73.9814	(0.204)	0.0000	0.0000	4,195
2023/01/04	ES42	04/05/2023			Bond Future	12.5939	71.0170	12.5677	71.1589	(0.208)	0.0000	0.0000	0
2023/01/04	ES42	03/08/2023			Bond Future	12.7281	72.4882	12.7010	72.6321	(0.213)	0.0000	0.0000	0
2023/01/04	ES42	02/11/2023			Bond Future	12.8760	69.7009	12.8478	69.8478	(0.219)	0.0000	0.0000	0
2023/01/04	ES42	01/02/2024			Bond Future	13.0288	71.1102	12.9994	71.2605	(0.226)	0.0000	0.0000	0
2023/01/04	GOVI	02/02/2023	850.82	Call	GOVI	59,010.0000	5.9010	83,380.0000	8.3380	41.298	0	0	0
2023/01/04	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GOVI	02/02/2023	850.83	Call	GOVI	58,910.0000	5.8910	83,280.0000	8.3280	41.368	0	0	0
2023/01/04	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GOVI	02/02/2023			GOVI	856.7210	856.7210	859.1580	859.1580	0.284	0.0000	0.0000	849
2023/01/04	GOVI	02/02/2023	850.84	Call	GOVI	58,810.0000	5.8810	83,180.0000	8.3180	41.439	0	0	0
2023/01/04	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GOVI	04/05/2023	852.86	Call	GOVI	203,330.0000	20.3330	228,120.0000	22.8120	12.192	0	0	0
2023/01/04	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GOVI	04/05/2023	852.87	Call	GOVI	203,230.0000	20.3230	228,020.0000	22.8020	12.198	0	0	0
2023/01/04	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GOVI	04/05/2023			GOVI	873.1930	873.1930	875.6720	875.6720	0.284	0.0000	0.0000	0
2023/01/04	GOVI	04/05/2023	852.88	Call	GOVI	203,130.0000	20.3130	227,920.0000	22.7920	12.204	0	0	0
2023/01/04	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GOVI	03/08/2023	837.21	Call	GOVI	538,330.0000	53.8330	563,580.0000	56.3580	4.690	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
2023/01/04	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GOVI	03/08/2023	837.22	Call	GOVI	538,230.0000	53.8230	563,480.0000	56.3480	4.691	0	0	0
2023/01/04	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GOVI	03/08/2023			GOVI	891.0430	891.0430	893.5680	893.5680	0.283	0.0000	0.0000	0
2023/01/04	GOVI	03/08/2023	837.23	Call	GOVI	538,130.0000	53.8130	563,380.0000	56.3380	4.692	0	0	0
2023/01/04	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GOVI	02/11/2023	885.82	Call	GOVI	231,570.0000	23.1570	257,340.0000	25.7340	11.128	0	0	0
2023/01/04	GOVI	02/11/2023			GOVI	908.9770	908.9770	911.5540	911.5540	0.284	0.0000	0.0000	0
2023/01/04	GOVI	02/11/2023	885.80	Call	GOVI	231,770.0000	23.1770	257,540.0000	25.7540	11.119	0	0	0
2023/01/04	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GOVI	02/11/2023	885.81	Call	GOVI	231,670.0000	23.1670	257,440.0000	25.7440	11.124	0	0	0
2023/01/04	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GOVI	01/02/2024	880.00	Call	GOVI	471,970.0000	47.1970	498,270.0000	49.8270	5.572	0	0	0
2023/01/04	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GOVI	01/02/2024			GOVI	927.1970	927.1970	929.8270	929.8270	0.284	0.0000	0.0000	0
2023/01/04	GOVI	01/02/2024	879.98	Call	GOVI	472,170.0000	47.2170	498,470.0000	49.8470	5.570	0	0	0
2023/01/04	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GOVI	01/02/2024	879.99	Call	GOVI	472,070.0000	47.2070	498,370.0000	49.8370	5.571	0	0	0
2023/01/04	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/04	IGOV	02/02/2023			Index Future	325.9600	325.9600	326.3180	326.3180	0.110	0.0000	0.0000	640
2023/01/04	IGOV	04/05/2023			Index Future	332.3070	332.3070	332.6700	332.6700	0.109	0.0000	0.0000	16
2023/01/04	IGOV	03/08/2023			Index Future	339.1790	339.1790	339.5480	339.5480	0.109	0.0000	0.0000	0
2023/01/04	IGOV	02/11/2023			Index Future	346.0830	346.0830	346.4590	346.4590	0.109	0.0000	0.0000	0
2023/01/04	IGOV	01/02/2024			Index Future	353.0950	353.0950	353.4800	353.4800	0.109	0.0000	0.0000	0
2023/01/04	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/01/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2023/01/04	JBAF	18/01/2023			Jibar Tradeable Future	7.3450	92.6550	7.3450	92.6550	0.000	0.0000	0.0000	0
2023/01/04	JBAF	15/02/2023			Jibar Tradeable Future	7.7000	92.3000	7.6750	92.3250	(0.325)	0.0000	0.0000	0
2023/01/04	JBAF	15/03/2023			Jibar Tradeable Future	7.7250	92.2750	7.7050	92.2950	(0.259)	0.0000	0.0000	0
2023/01/04	JBAF	19/04/2023			Jibar Tradeable Future	7.8300	92.1700	7.7950	92.2050	(0.447)	0.0000	0.0000	0
2023/01/04	JBAF	17/05/2023			Jibar Tradeable Future	7.8500	92.1500	7.7900	92.2100	(0.764)	0.0000	0.0000	0
2023/01/04	JBAF	21/06/2023			Jibar Tradeable Future	7.8850	92.1150	7.8350	92.1650	(0.634)	0.0000	0.0000	0
2023/01/04	JBAF	20/09/2023			Jibar Tradeable Future	7.8900	92.1100	7.8300	92.1700	(0.760)	0.0000	0.0000	75
2023/01/04	JBAF	20/12/2023			Jibar Tradeable Future	7.8050	92.1950	7.7450	92.2550	(0.769)	0.0000	0.0000	272
2023/01/04	JBAF	20/03/2024			Jibar Tradeable Future	7.7650	92.2350	7.6850	92.3150	(1.030)	0.0000	0.0000	0
2023/01/04	JBAF	19/06/2024			Jibar Tradeable Future	7.7700	92.2300	7.6600	92.3400	(1.416)	0.0000	0.0000	0
2023/01/04	JBAF	18/09/2024			Jibar Tradeable Future	7.7500	92.2500	7.6600	92.3400	(1.161)	0.0000	0.0000	68
2023/01/04	JBAF	18/12/2024			Jibar Tradeable Future	7.9350	92.0650	7.8050	92.1950	(1.638)	0.0000	0.0000	0
2023/01/04	R035	02/02/2023	9.81	Call	Bond Future	8.1100	0.0081	8.6800	0.0087	7.028	0	0	582
2023/01/04	R035	02/02/2023	9.81	Put	Bond Future	8,771.7700	8.7718	8,539.4400	8.5394	(2.649)	0	0	0
2023/01/04	R035	02/02/2023	9.85	Call	Bond Future	10.0400	0.0100	10.7700	0.0108	7.271	0	0	0
2023/01/04	R035	02/02/2023	9.89	Call	Bond Future	12.3800	0.0124	13.3000	0.0133	7.431	0	0	388
2023/01/04	R035	02/02/2023	9.89	Put	Bond Future	8,245.1600	8.2452	8,013.1800	8.0132	(2.814)	0	0	0
2023/01/04	R035	02/02/2023	11.94	Call	Bond Future	4,323.2400	4.3232	4,511.6300	4.5116	4.358	0	0	0
2023/01/04	R035	02/02/2023	13.22	Put	Bond Future	7.1600	0.0072	5.1800	0.0052	(27.654)	0	0	976
2023/01/04	R035	02/02/2023	10.88	Call	Bond Future	631.2500	0.6313	681.2100	0.6812	7.914	0	0	0
2023/01/04	R035	02/02/2023	10.88	Put	Bond Future	2,629.8000	2.6298	2,446.8600	2.4469	(6.956)	0	0	0
2023/01/04	R035	02/02/2023	10.66	Call	Bond Future	319.3800	0.3194	346.5500	0.3466	8.507	0	0	0
2023/01/04	R035	02/02/2023	10.66	Put	Bond Future	3,651.3700	3.6514	3,445.6400	3.4456	(5.634)	0	0	582
2023/01/04	R035	02/02/2023	10.30	Put	Bond Future	5,659.5600	5.6596	5,433.8500	5.4338	(3.988)	0	0	0
2023/01/04	R035	02/02/2023	10.60	Call	Bond Future	258.9500	0.2589	281.3300	0.2813	8.643	0	0	0
2023/01/04	R035	02/02/2023	10.60	Put	Bond Future	3,959.6200	3.9596	3,749.1000	3.7491	(5.317)	0	0	0
2023/01/04	R035	02/02/2023	10.64	Put	Bond Future	3,752.8100	3.7528	3,545.4200	3.5454	(5.526)	0	0	0
2023/01/04	R035	02/02/2023			Bond Future	11.2188	88.6204	11.1788	88.8533	(0.357)	0.0000	0.0000	145,700
2023/01/04	R035	02/02/2023	9.85	Put	Bond Future	8,507.7400	8.5077	8,275.5700	8.2756	(2.729)	0	0	0
2023/01/04	R035	02/02/2023	11.94	Put	Bond Future	282.5500	0.2825	238.0400	0.2380	(15.753)	0	0	0
2023/01/04	R035	02/02/2023	11.98	Call	Bond Future	4,511.8600	4.5119	4,703.6100	4.7036	4.250	0	0	0
2023/01/04	R035	02/02/2023	11.98	Put	Bond Future	255.1800	0.2552	214.0300	0.2140	(16.126)	0	0	388
2023/01/04	R035	02/02/2023	13.22	Call	Bond Future	10,565.7200	10.5657	10,796.6400	10.7966	2.186	0	0	0
2023/01/04	R035	02/02/2023	11.05	Call	Bond Future	984.3000	0.9843	1,056.7000	1.0567	7.355	0	0	976
2023/01/04	R035	02/02/2023	11.05	Put	Bond Future	1,971.9300	1.9719	1,811.4300	1.8114	(8.139)	0	0	0
2023/01/04	R035	02/02/2023	11.06	Call	Bond Future	1,008.5600	1.0086	1,082.3800	1.0824	7.319	0	0	0
2023/01/04	R035	02/02/2023	11.06	Put	Bond Future	1,937.2400	1.9372	1,778.1600	1.7782	(8.212)	0	0	582
2023/01/04	R035	02/02/2023	10.86	Call	Bond Future	596.5100	0.5965	644.0700	0.6441	7.973	0	0	0
2023/01/04	R035	02/02/2023	10.86	Put	Bond Future	2,715.1000	2.7151	2,529.7600	2.5298	(6.826)	0	0	0
2023/01/04	R035	02/02/2023	10.87	Call	Bond Future	613.7100	0.6137	662.4700	0.6625	7.945	0	0	0
2023/01/04	R035	02/02/2023	10.87	Put	Bond Future	2,672.2500	2.6723	2,488.1100	2.4881	(6.891)	0	0	0
2023/01/04	R035	02/02/2023	10.30	Call	Bond Future	82.5400	0.0825	89.7300	0.0897	8.711	0	0	976
2023/01/04	R035	02/02/2023	10.64	Call	Bond Future	298.1700	0.2982	323.6800	0.3237	8.556	0	0	388
2023/01/04	R035	04/05/2023	11.22	Put	Bond Future	3,499.7900	3.4998	3,366.1900	3.3662	(3.817)	0	0	0
2023/01/04	R035	04/05/2023	12.46	Call	Bond Future	7,207.6200	7.2076	7,381.7200	7.3817	2.415	0	0	0
2023/01/04	R035	04/05/2023	12.46	Put	Bond Future	1,172.4600	1.1725	1,110.5100	1.1105	(5.284)	0	0	388

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/04	R035	04/05/2023	13.18	Call	Bond Future	10,195.7000	10.1957	10,395.3400	10.3953	1.958	0	0	0
2023/01/04	R035	04/05/2023	13.18	Put	Bond Future	599.4100	0.5994	563.0000	0.5630	(6.074)	0	0	491
2023/01/04	R035	04/05/2023	11.17	Call	Bond Future	2,665.7800	2.6658	2,764.8100	2.7648	3.715	0	0	491
2023/01/04	R035	04/05/2023	11.20	Call	Bond Future	2,749.0700	2.7491	2,850.1600	2.8502	3.677	0	0	0
2023/01/04	R035	04/05/2023	11.21	Call	Bond Future	2,776.9200	2.7769	2,878.6900	2.8787	3.665	0	0	0
2023/01/04	R035	04/05/2023	10.60	Call	Bond Future	1,364.8000	1.3648	1,425.9100	1.4259	4.478	0	0	388
2023/01/04	R035	04/05/2023	10.60	Put	Bond Future	5,735.3800	5.7354	5,560.4400	5.5604	(3.050)	0	0	0
2023/01/04	R035	04/05/2023			Bond Future	11.3414	85.8225	11.3000	86.0586	(0.365)	0.0000	0.0000	104,492
2023/01/04	R035	04/05/2023	11.22	Call	Bond Future	2,805.1200	2.8051	2,907.5700	2.9076	3.652	0	0	0
2023/01/04	R035	04/05/2023	11.17	Put	Bond Future	3,648.8400	3.6488	3,511.8200	3.5118	(3.755)	0	0	0
2023/01/04	R035	04/05/2023	11.20	Put	Bond Future	3,558.9300	3.5589	3,423.9700	3.4240	(3.792)	0	0	0
2023/01/04	R035	04/05/2023	11.21	Put	Bond Future	3,529.1600	3.5292	3,394.8800	3.3949	(3.805)	0	0	0
2023/01/04	R035	04/05/2023	9.85	Call	Bond Future	470.7300	0.4707	495.6600	0.4957	5.296	0	0	388
2023/01/04	R035	04/05/2023	9.85	Put	Bond Future	9,592.7300	9.5927	9,381.6100	9.3816	(2.201)	0	0	0
2023/01/04	R035	04/05/2023	10.42	Call	Bond Future	1,073.4200	1.0734	1,123.9400	1.1239	4.706	0	0	491
2023/01/04	R035	04/05/2023	10.42	Put	Bond Future	6,553.0100	6.5530	6,367.4800	6.3675	(2.831)	0	0	0
2023/01/04	R035	03/08/2023	12.00	Call	Bond Future	5,849.8000	5.8498	5,993.5300	5.9935	2.457	0	0	0
2023/01/04	R035	03/08/2023	12.00	Put	Bond Future	2,866.1600	2.8662	2,770.2300	2.7702	(3.347)	0	0	0
2023/01/04	R035	03/08/2023			Bond Future	11.4515	87.5787	11.4086	87.8184	(0.374)	0.0000	0.0000	0
2023/01/04	R035	03/08/2023	11.98	Call	Bond Future	5,781.5600	5.7816	5,924.3800	5.9244	2.470	0	0	0
2023/01/04	R035	03/08/2023	11.98	Put	Bond Future	2,904.0300	2.9040	2,807.1900	2.8072	(3.335)	0	0	0
2023/01/04	R035	03/08/2023	11.99	Call	Bond Future	5,815.6400	5.8156	5,958.9200	5.9589	2.464	0	0	0
2023/01/04	R035	03/08/2023	11.99	Put	Bond Future	2,885.0300	2.8850	2,788.6500	2.7887	(3.341)	0	0	0
2023/01/04	R035	02/11/2023	11.41	Call	Bond Future	4,042.0400	4.0420	4,156.5000	4.1565	2.832	0	0	0
2023/01/04	R035	02/11/2023	11.41	Put	Bond Future	4,958.4700	4.9585	4,828.3300	4.8283	(2.625)	0	0	0
2023/01/04	R035	02/11/2023	11.42	Call	Bond Future	4,069.3700	4.0694	4,184.3200	4.1843	2.825	0	0	0
2023/01/04	R035	02/11/2023	11.42	Put	Bond Future	4,930.2900	4.9303	4,800.6400	4.8006	(2.630)	0	0	0
2023/01/04	R035	02/11/2023			Bond Future	11.5763	84.8366	11.5316	85.0812	(0.386)	0.0000	0.0000	0
2023/01/04	R035	02/11/2023	11.43	Call	Bond Future	4,096.7900	4.0968	4,212.2200	4.2122	2.818	0	0	0
2023/01/04	R035	02/11/2023	11.43	Put	Bond Future	4,902.2400	4.9022	4,773.0700	4.7731	(2.635)	0	0	0
2023/01/04	R035	01/02/2024	12.18	Put	Bond Future	3,547.0900	3.5471	3,444.7100	3.4447	(2.886)	0	0	0
2023/01/04	R035	01/02/2024	12.19	Call	Bond Future	6,026.5200	6.0265	6,174.4400	6.1744	2.454	0	0	0
2023/01/04	R035	01/02/2024	12.19	Put	Bond Future	3,527.4500	3.5275	3,425.4900	3.4255	(2.890)	0	0	0
2023/01/04	R035	01/02/2024			Bond Future	11.7129	86.5350	11.6663	86.7848	(0.398)	0.0000	0.0000	0
2023/01/04	R035	01/02/2024	12.18	Call	Bond Future	5,994.8700	5.9949	6,142.3700	6.1424	2.460	0	0	0
2023/01/04	R035	01/02/2024	12.20	Call	Bond Future	6,058.2200	6.0582	6,206.5600	6.2066	2.449	0	0	0
2023/01/04	R035	01/02/2024	12.20	Put	Bond Future	3,507.9200	3.5079	3,406.3800	3.4064	(2.895)	0	0	0
2023/01/04	R186	02/02/2023	8.32	Call	Bond Future	179.7800	0.1798	275.4300	0.2754	53.204	0	0	0
2023/01/04	R186	02/02/2023	8.32	Put	Bond Future	1,369.5500	1.3696	1,059.2300	1.0592	(22.659)	0	0	0
2023/01/04	R186	02/02/2023	8.33	Call	Bond Future	188.7700	0.1888	287.5900	0.2876	52.349	0	0	0
2023/01/04	R186	02/02/2023	8.33	Put	Bond Future	1,344.6000	1.3446	1,037.4500	1.0375	(22.843)	0	0	0
2023/01/04	R186	02/02/2023			Bond Future	8.6729	107.2602	8.5520	107.6662	(1.395)	0.0000	0.0000	73,853
2023/01/04	R186	02/02/2023	8.34	Call	Bond Future	198.0400	0.1980	300.0600	0.3001	51.515	0	0	0
2023/01/04	R186	02/02/2023	8.34	Put	Bond Future	1,319.9400	1.3199	1,015.9900	1.0160	(23.028)	0	0	0
2023/01/04	R186	04/05/2023	8.83	Put	Bond Future	1,300.4100	1.3004	1,112.3700	1.1124	(14.460)	0	0	0
2023/01/04	R186	04/05/2023	8.84	Call	Bond Future	1,574.3000	1.5743	1,799.9000	1.7999	14.330	0	0	0
2023/01/04	R186	04/05/2023			Bond Future	8.7483	109.3235	8.6177	109.7357	(1.493)	0.0000	0.0000	12,452

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
2023/01/04	R186	04/05/2023	8.82	Call	Bond Future	1,540.2800	1.5403	1,763.0200	1.7630	14.461	0	0	0
2023/01/04	R186	04/05/2023	8.82	Put	Bond Future	1,314.9600	1.3150	1,125.4900	1.1255	(14.409)	0	0	0
2023/01/04	R186	04/05/2023	8.83	Call	Bond Future	1,557.1200	1.5571	1,781.2900	1.7813	14.396	0	0	0
2023/01/04	R186	04/05/2023	8.84	Put	Bond Future	1,286.2200	1.2862	1,099.6100	1.0996	(14.508)	0	0	0
2023/01/04	R186	03/08/2023	9.73	Put	Bond Future	797.5200	0.7975	686.6400	0.6866	(13.903)	0	0	0
2023/01/04	R186	03/08/2023	9.74	Call	Bond Future	3,552.8900	3.5529	3,861.9900	3.8620	8.700	0	0	0
2023/01/04	R186	03/08/2023	9.74	Put	Bond Future	790.7300	0.7907	680.6400	0.6806	(13.923)	0	0	0
2023/01/04	R186	03/08/2023			Bond Future	8.7885	106.2542	8.6468	106.6733	(1.612)	0.0000	0.0000	0
2023/01/04	R186	03/08/2023	9.73	Call	Bond Future	3,531.1300	3.5311	3,839.4400	3.8394	8.731	0	0	0
2023/01/04	R186	03/08/2023	9.75	Call	Bond Future	3,574.9600	3.5750	3,884.8200	3.8848	8.668	0	0	0
2023/01/04	R186	03/08/2023	9.75	Put	Bond Future	784.2600	0.7843	674.9300	0.6749	(13.941)	0	0	0
2023/01/04	R186	02/11/2023	9.40	Call	Bond Future	2,821.2300	2.8212	3,093.9700	3.0940	9.667	0	0	0
2023/01/04	R186	02/11/2023	9.40	Put	Bond Future	1,310.8000	1.3108	1,155.7500	1.1558	(11.829)	0	0	0
2023/01/04	R186	02/11/2023	9.15	Call	Bond Future	2,374.6000	2.3746	2,625.7000	2.6257	10.574	0	0	1,715
2023/01/04	R186	02/11/2023			Bond Future	8.8461	108.3922	8.6910	108.8200	(1.753)	0.0000	0.0000	0
2023/01/04	R186	02/11/2023	10.42	Call	Bond Future	4,893.8100	4.8938	5,233.8500	5.2338	6.948	0	0	0
2023/01/04	R186	02/11/2023	10.42	Put	Bond Future	673.3900	0.6734	585.6400	0.5856	(13.031)	0	0	1,715
2023/01/04	R186	02/11/2023	9.15	Put	Bond Future	1,542.4100	1.5424	1,365.7200	1.3657	(11.455)	0	0	0
2023/01/04	R186	02/11/2023	9.38	Call	Bond Future	2,784.1900	2.7842	3,055.2800	3.0553	9.737	0	0	0
2023/01/04	R186	02/11/2023	9.38	Put	Bond Future	1,327.8100	1.3278	1,171.1100	1.1711	(11.801)	0	0	0
2023/01/04	R186	02/11/2023	9.39	Call	Bond Future	2,802.8800	2.8029	3,074.7800	3.0748	9.701	0	0	0
2023/01/04	R186	02/11/2023	9.39	Put	Bond Future	1,319.4700	1.3195	1,163.5800	1.1636	(11.815)	0	0	0
2023/01/04	R186	01/02/2024	9.51	Call	Bond Future	2,826.7000	2.8267	3,105.2900	3.1053	9.856	0	0	0
2023/01/04	R186	01/02/2024	9.52	Put	Bond Future	1,324.2600	1.3243	1,166.7500	1.1667	(11.894)	0	0	0
2023/01/04	R186	01/02/2024	9.50	Call	Bond Future	2,809.0100	2.8090	3,086.8300	3.0868	9.890	0	0	0
2023/01/04	R186	01/02/2024			Bond Future	8.9182	105.2576	8.7472	105.6945	(1.917)	0.0000	0.0000	0
2023/01/04	R186	01/02/2024	9.51	Put	Bond Future	1,331.9600	1.3320	1,173.6900	1.1737	(11.882)	0	0	0
2023/01/04	R186	01/02/2024	9.52	Call	Bond Future	2,844.0200	2.8440	3,123.3700	3.1234	9.822	0	0	0
2023/01/04	R186	01/02/2024	9.50	Put	Bond Future	1,339.3000	1.3393	1,180.2600	1.1803	(11.875)	0	0	0
2023/01/04	R197	02/02/2023			Bond Future	328.6862	328.6862	328.7084	328.7084	0.007	0.0000	0.0000	977
2023/01/04	R197	04/05/2023			Bond Future	335.0897	335.0897	335.1077	335.1077	0.005	0.0000	0.0000	0
2023/01/04	R197	03/08/2023			Bond Future	332.9560	332.9560	332.9698	332.9698	0.004	0.0000	0.0000	0
2023/01/04	R197	02/11/2023			Bond Future	339.7319	339.7319	339.7465	339.7465	0.004	0.0000	0.0000	0
2023/01/04	R202	02/02/2023			Bond Future	251.2026	251.2026	251.5664	251.5664	0.145	0.0000	0.0000	5,950
2023/01/04	R202	04/05/2023			Bond Future	256.0965	256.0965	256.4638	256.4638	0.143	0.0000	0.0000	0
2023/01/04	R202	03/08/2023			Bond Future	256.5793	256.5793	256.9506	256.9506	0.145	0.0000	0.0000	0
2023/01/04	R202	02/11/2023			Bond Future	261.8010	261.8010	262.1803	262.1803	0.145	0.0000	0.0000	0
2023/01/04	R202	01/02/2024			Bond Future	262.1475	262.1475	262.5353	262.5353	0.148	0.0000	0.0000	0
2023/01/04	R209	02/02/2023	10.78	Call	Bond Future	406.8100	0.4068	446.1400	0.4461	9.668	0	0	0
2023/01/04	R209	02/02/2023	10.79	Call	Bond Future	419.4700	0.4195	459.8600	0.4599	9.629	0	0	0
2023/01/04	R209	02/02/2023	10.80	Put	Bond Future	2,634.3600	2.6344	2,448.7900	2.4488	(7.044)	0	0	0
2023/01/04	R209	02/02/2023			Bond Future	11.2224	68.4569	11.1779	68.6840	(0.396)	0.0000	0.0000	31,486
2023/01/04	R209	02/02/2023	10.78	Put	Bond Future	2,715.5500	2.7156	2,527.8500	2.5278	(6.912)	0	0	0
2023/01/04	R209	02/02/2023	10.79	Put	Bond Future	2,674.7800	2.6748	2,488.1400	2.4881	(6.978)	0	0	0
2023/01/04	R209	02/02/2023	10.80	Call	Bond Future	432.4100	0.4324	473.8700	0.4739	9.588	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/04	R209	04/05/2023	11.10	Call	Bond Future	2,189.0700	2.1891	2,283.4200	2.2834	4.310	0	0	0
2023/01/04	R209	04/05/2023	11.10	Put	Bond Future	3,376.5900	3.3766	3,240.5200	3.2405	(4.030)	0	0	0
2023/01/04	R209	04/05/2023	11.50	Put	Bond Future	2,400.6900	2.4007	2,291.1200	2.2911	(4.564)	0	0	0
2023/01/04	R209	04/05/2023	10.00	Call	Bond Future	524.7100	0.5247	555.6700	0.5557	5.900	0	0	500
2023/01/04	R209	04/05/2023	10.00	Put	Bond Future	7,712.1900	7.7122	7,512.7300	7.5127	(2.586)	0	0	0
2023/01/04	R209	04/05/2023	11.09	Call	Bond Future	2,165.7100	2.1657	2,259.3800	2.2594	4.325	0	0	0
2023/01/04	R209	04/05/2023	11.09	Put	Bond Future	3,404.6600	3.4047	3,267.9100	3.2679	(4.017)	0	0	0
2023/01/04	R209	04/05/2023			Bond Future	11.3339	66.6225	11.2881	66.8530	(0.405)	0.0000	0.0000	2,635
2023/01/04	R209	04/05/2023	12.50	Call	Bond Future	6,474.8900	6.4749	6,648.6800	6.6487	2.684	0	0	0
2023/01/04	R209	04/05/2023	12.50	Put	Bond Future	974.5200	0.9745	917.8900	0.9179	(5.811)	0	0	8,500
2023/01/04	R209	04/05/2023	11.11	Call	Bond Future	2,212.5500	2.2125	2,307.5800	2.3076	4.295	0	0	0
2023/01/04	R209	04/05/2023	11.11	Put	Bond Future	3,348.7100	3.3487	3,213.3200	3.2133	(4.043)	0	0	0
2023/01/04	R209	04/05/2023	11.50	Call	Bond Future	3,225.9200	3.2259	3,346.7700	3.3468	3.746	0	0	1,000
2023/01/04	R209	04/05/2023	11.00	Call	Bond Future	1,961.6900	1.9617	2,049.2800	2.0493	4.465	0	0	0
2023/01/04	R209	04/05/2023	11.00	Put	Bond Future	3,665.9200	3.6659	3,523.0900	3.5231	(3.896)	0	0	6,250
2023/01/04	R209	03/08/2023	11.95	Put	Bond Future	2,625.8700	2.6259	2,532.1600	2.5322	(3.569)	0	0	0
2023/01/04	R209	03/08/2023	11.93	Call	Bond Future	5,056.8300	5.0568	5,196.4600	5.1965	2.761	0	0	0
2023/01/04	R209	03/08/2023	11.94	Call	Bond Future	5,086.5100	5.0865	5,226.5900	5.2266	2.754	0	0	0
2023/01/04	R209	03/08/2023			Bond Future	11.4322	67.9862	11.3849	68.2204	(0.414)	0.0000	0.0000	0
2023/01/04	R209	03/08/2023	11.95	Call	Bond Future	5,116.4400	5.1164	5,256.9500	5.2570	2.746	0	0	0
2023/01/04	R209	03/08/2023	11.93	Put	Bond Future	2,659.9800	2.6600	2,565.3900	2.5654	(3.556)	0	0	0
2023/01/04	R209	03/08/2023	11.94	Put	Bond Future	2,642.7700	2.6428	2,548.6300	2.5486	(3.562)	0	0	0
2023/01/04	R209	02/11/2023	11.33	Call	Bond Future	3,449.6800	3.4497	3,560.9800	3.5610	3.226	0	0	0
2023/01/04	R209	02/11/2023	11.33	Put	Bond Future	4,482.1200	4.4821	4,354.4100	4.3544	(2.849)	0	0	0
2023/01/04	R209	02/11/2023	11.34	Call	Bond Future	3,473.4600	3.4735	3,585.2400	3.5852	3.218	0	0	0
2023/01/04	R209	02/11/2023	11.34	Put	Bond Future	4,456.2300	4.4562	4,329.0000	4.3290	(2.855)	0	0	0
2023/01/04	R209	02/11/2023			Bond Future	11.5400	66.2030	11.4910	66.4420	(0.425)	0.0000	0.0000	0
2023/01/04	R209	02/11/2023	11.35	Call	Bond Future	3,497.3000	3.4973	3,609.5600	3.6096	3.210	0	0	0
2023/01/04	R209	02/11/2023	11.35	Put	Bond Future	4,430.4500	4.4305	4,303.7000	4.3037	(2.861)	0	0	0
2023/01/04	R209	01/02/2024	12.14	Call	Bond Future	5,415.5900	5.4156	5,561.9100	5.5619	2.702	0	0	0
2023/01/04	R209	01/02/2024	12.14	Put	Bond Future	3,144.8900	3.1449	3,047.0900	3.0471	(3.110)	0	0	0
2023/01/04	R209	01/02/2024	12.13	Put	Bond Future	3,162.2800	3.1623	3,064.0700	3.0641	(3.106)	0	0	0
2023/01/04	R209	01/02/2024			Bond Future	11.6538	67.5281	11.6029	67.7722	(0.437)	0.0000	0.0000	0
2023/01/04	R209	01/02/2024	12.12	Call	Bond Future	5,359.2400	5.3592	5,504.7600	5.5048	2.715	0	0	0
2023/01/04	R209	01/02/2024	12.12	Put	Bond Future	3,179.7600	3.1798	3,081.1600	3.0812	(3.101)	0	0	0
2023/01/04	R209	01/02/2024	12.13	Call	Bond Future	5,387.4000	5.3874	5,533.3100	5.5333	2.708	0	0	0
2023/01/04	R210	02/02/2023			Bond Future	223.0301	223.0301	223.0562	223.0562	0.012	0.0000	0.0000	372
2023/01/04	R210	04/05/2023			Bond Future	224.2899	224.2899	224.3133	224.3133	0.010	0.0000	0.0000	0
2023/01/04	R210	03/08/2023			Bond Future	228.9310	228.9310	228.9519	228.9519	0.009	0.0000	0.0000	0
2023/01/04	R210	02/11/2023			Bond Future	230.4226	230.4226	230.4442	230.4442	0.009	0.0000	0.0000	0
2023/01/04	R210	01/02/2024			Bond Future	235.0890	235.0890	235.1121	235.1121	0.010	0.0000	0.0000	0
2023/01/04	R213	02/02/2023	10.01	Call	Bond Future	118.0600	0.1181	155.2200	0.1552	31.476	0	0	0
2023/01/04	R213	02/02/2023	10.43	Put	Bond Future	1,211.1100	1.2111	1,017.1900	1.0172	(16.012)	0	0	0
2023/01/04	R213	02/02/2023	12.20	Call	Bond Future	7,407.0700	7.4071	7,730.7500	7.7308	4.370	0	0	0
2023/01/04	R213	02/02/2023	12.20	Put	Bond Future	20.2700	0.0203	13.8300	0.0138	(31.771)	0	0	912
2023/01/04	R213	02/02/2023	10.22	Put	Bond Future	1,795.1200	1.7951	1,548.5100	1.5485	(13.738)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/04	R213	02/02/2023	10.23	Call	Bond Future	382.3300	0.3823	468.3100	0.4683	22.488	0	0	0
2023/01/04	R213	02/02/2023	10.35	Call	Bond Future	602.1900	0.6022	718.2300	0.7182	19.270	0	0	0
2023/01/04	R213	02/02/2023	10.35	Put	Bond Future	1,412.4400	1.4124	1,198.3600	1.1984	(15.157)	0	0	476
2023/01/04	R213	02/02/2023			Bond Future	10.5221	84.2610	10.4517	84.5912	(0.669)	0.0000	0.0000	38,255
2023/01/04	R213	02/02/2023	9.16	Call	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	476
2023/01/04	R213	02/02/2023	9.16	Put	Bond Future	6,702.4300	6.7024	6,372.3400	6.3723	(4.925)	0	0	0
2023/01/04	R213	02/02/2023	10.01	Put	Bond Future	2,559.3000	2.5593	2,266.3400	2.2663	(11.447)	0	0	476
2023/01/04	R213	02/02/2023	10.21	Call	Bond Future	350.2300	0.3502	431.2800	0.4313	23.142	0	0	0
2023/01/04	R213	02/02/2023	10.21	Put	Bond Future	1,827.1300	1.8271	1,578.0600	1.5781	(13.632)	0	0	0
2023/01/04	R213	02/02/2023	10.43	Call	Bond Future	778.7400	0.7787	914.9400	0.9149	17.490	0	0	912
2023/01/04	R213	02/02/2023	10.22	Call	Bond Future	366.0700	0.3661	449.5800	0.4496	22.813	0	0	0
2023/01/04	R213	02/02/2023	10.23	Put	Bond Future	1,763.5700	1.7636	1,519.4300	1.5194	(13.844)	0	0	0
2023/01/04	R213	04/05/2023	10.75	Call	Bond Future	2,655.3000	2.6553	2,832.9000	2.8329	6.689	0	0	0
2023/01/04	R213	04/05/2023	10.75	Put	Bond Future	2,149.2900	2.1493	1,991.6400	1.9916	(7.335)	0	0	0
2023/01/04	R213	04/05/2023			Bond Future	10.6387	82.3305	10.5654	82.6658	(0.689)	0.0000	0.0000	0
2023/01/04	R213	04/05/2023	10.74	Call	Bond Future	2,630.1700	2.6302	2,806.7700	2.8068	6.714	0	0	0
2023/01/04	R213	04/05/2023	10.74	Put	Bond Future	2,169.4500	2.1694	2,010.8000	2.0108	(7.313)	0	0	0
2023/01/04	R213	04/05/2023	10.73	Call	Bond Future	2,605.1700	2.6052	2,780.7600	2.7808	6.740	0	0	0
2023/01/04	R213	04/05/2023	10.73	Put	Bond Future	2,189.7600	2.1898	2,030.1000	2.0301	(7.291)	0	0	0
2023/01/04	R213	03/08/2023	11.62	Put	Bond Future	1,693.2800	1.6933	1,585.7300	1.5857	(6.352)	0	0	0
2023/01/04	R213	03/08/2023	11.63	Call	Bond Future	5,523.0900	5.5231	5,757.0800	5.7571	4.237	0	0	0
2023/01/04	R213	03/08/2023			Bond Future	10.7401	84.0151	10.6637	84.3560	(0.711)	0.0000	0.0000	0
2023/01/04	R213	03/08/2023	11.62	Call	Bond Future	5,493.1200	5.4931	5,726.5200	5.7265	4.249	0	0	0
2023/01/04	R213	03/08/2023	11.63	Put	Bond Future	1,681.3900	1.6814	1,574.4300	1.5744	(6.361)	0	0	0
2023/01/04	R213	03/08/2023	11.61	Call	Bond Future	5,462.9700	5.4630	5,695.7700	5.6958	4.261	0	0	0
2023/01/04	R213	03/08/2023	11.61	Put	Bond Future	1,705.0300	1.7050	1,596.8800	1.5969	(6.343)	0	0	0
2023/01/04	R213	02/11/2023	11.13	Call	Bond Future	3,971.1900	3.9712	4,168.6000	4.1686	4.971	0	0	0
2023/01/04	R213	02/11/2023	11.13	Put	Bond Future	2,811.1000	2.8111	2,660.5800	2.6606	(5.354)	0	0	0
2023/01/04	R213	02/11/2023			Bond Future	10.8600	82.1530	10.7800	82.5009	(0.737)	0.0000	0.0000	0
2023/01/04	R213	02/11/2023	11.12	Call	Bond Future	3,945.8400	3.9458	4,142.5700	4.1426	4.986	0	0	0
2023/01/04	R213	02/11/2023	11.12	Put	Bond Future	2,828.3400	2.8283	2,677.1400	2.6771	(5.346)	0	0	0
2023/01/04	R213	02/11/2023	11.11	Call	Bond Future	3,920.5500	3.9206	4,116.5900	4.1166	5.000	0	0	0
2023/01/04	R213	02/11/2023	11.11	Put	Bond Future	2,845.6700	2.8457	2,693.7800	2.6938	(5.338)	0	0	0
2023/01/04	R213	01/02/2024	11.71	Call	Bond Future	5,134.7300	5.1347	5,365.0500	5.3650	4.486	0	0	0
2023/01/04	R213	01/02/2024	11.71	Put	Bond Future	2,188.1200	2.1881	2,063.1800	2.0632	(5.710)	0	0	0
2023/01/04	R213	01/02/2024	11.70	Call	Bond Future	5,107.2200	5.1072	5,336.9500	5.3370	4.498	0	0	0
2023/01/04	R213	01/02/2024	11.70	Put	Bond Future	2,200.8400	2.2008	2,075.3100	2.0753	(5.704)	0	0	0
2023/01/04	R213	01/02/2024			Bond Future	10.9943	83.7979	10.9102	84.1532	(0.765)	0.0000	0.0000	0
2023/01/04	R213	01/02/2024	11.72	Call	Bond Future	5,161.9700	5.1620	5,392.8700	5.3929	4.473	0	0	0
2023/01/04	R213	01/02/2024	11.72	Put	Bond Future	2,175.1600	2.1752	2,050.8000	2.0508	(5.717)	0	0	0
2023/01/04	R214	02/02/2023	10.90	Put	Bond Future	3,002.2600	3.0023	2,886.2300	2.8862	(3.865)	0	0	0
2023/01/04	R214	02/02/2023	11.10	Call	Bond Future	721.5700	0.7216	745.5000	0.7455	3.316	0	0	0
2023/01/04	R214	02/02/2023	11.07	Call	Bond Future	666.1600	0.6662	688.1900	0.6882	3.307	0	0	0
2023/01/04	R214	02/02/2023	11.07	Put	Bond Future	2,306.0400	2.3060	2,199.1900	2.1992	(4.633)	0	0	0
2023/01/04	R214	02/02/2023	11.08	Call	Bond Future	684.3300	0.6843	706.9900	0.7070	3.311	0	0	0
2023/01/04	R214	02/02/2023	11.08	Put	Bond Future	2,268.6900	2.2687	2,162.4700	2.1625	(4.682)	0	0	0
2023/01/04	R214	02/02/2023			Bond Future	11.3711	65.8403	11.3470	65.9692	(0.212)	0.0000	0.0000	71,030

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
2023/01/04	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/04	R214	02/02/2023		Put	Bond Future	34,159.7200	34.1597	34,030.8400	34.0308	(0.377)	0	0	0
2023/01/04	R214	02/02/2023	10.30	Call	Bond Future	38.8600	0.0389	39.2100	0.0392	0.901	0	0	0
2023/01/04	R214	02/02/2023	10.30	Put	Bond Future	6,185.5300	6.1855	6,057.0000	6.0570	(2.078)	0	0	0
2023/01/04	R214	02/02/2023	10.90	Call	Bond Future	407.0000	0.4070	419.8500	0.4198	3.157	0	0	2,300
2023/01/04	R214	02/02/2023	11.80	Call	Bond Future	2,781.0100	2.7810	2,859.3700	2.8594	2.818	0	0	0
2023/01/04	R214	02/02/2023	11.80	Put	Bond Future	554.4500	0.5545	503.9300	0.5039	(9.112)	0	0	0
2023/01/04	R214	02/02/2023	11.09	Call	Bond Future	702.7600	0.7028	726.0500	0.7261	3.314	0	0	0
2023/01/04	R214	02/02/2023	11.09	Put	Bond Future	2,231.6600	2.2317	2,126.0700	2.1261	(4.731)	0	0	0
2023/01/04	R214	02/02/2023	11.10	Put	Bond Future	2,195.0900	2.1951	2,090.1400	2.0901	(4.781)	0	0	0
2023/01/04	R214	02/02/2023	11.60	Call	Bond Future	2,059.5700	2.0596	2,122.3500	2.1224	3.048	0	0	2,300
2023/01/04	R214	02/02/2023	11.60	Put	Bond Future	855.6000	0.8556	789.5000	0.7895	(7.726)	0	0	0
2023/01/04	R214	02/02/2023	11.00	Call	Bond Future	547.9100	0.5479	565.8200	0.5658	3.269	0	0	0
2023/01/04	R214	02/02/2023	11.00	Put	Bond Future	2,578.5600	2.5786	2,467.5900	2.4676	(4.304)	0	0	0
2023/01/04	R214	04/05/2023	11.36	Call	Bond Future	2,599.8200	2.5998	2,652.1700	2.6522	2.014	0	0	0
2023/01/04	R214	04/05/2023	11.36	Put	Bond Future	3,203.5900	3.2036	3,125.5100	3.1255	(2.437)	0	0	0
2023/01/04	R214	04/05/2023	11.37	Call	Bond Future	2,625.9700	2.6260	2,678.7000	2.6787	2.008	0	0	0
2023/01/04	R214	04/05/2023	11.37	Put	Bond Future	3,176.3500	3.1763	3,098.6500	3.0987	(2.446)	0	0	0
2023/01/04	R214	04/05/2023			Bond Future	11.4739	63.8091	11.4491	63.9395	(0.216)	0.0000	0.0000	0
2023/01/04	R214	04/05/2023	11.38	Call	Bond Future	2,652.2400	2.6522	2,705.3500	2.7054	2.002	0	0	0
2023/01/04	R214	04/05/2023	11.38	Put	Bond Future	3,149.3000	3.1493	3,071.9800	3.0720	(2.455)	0	0	0
2023/01/04	R214	03/08/2023	12.14	Call	Bond Future	5,532.8000	5.5328	5,609.4000	5.6094	1.384	0	0	0
2023/01/04	R214	03/08/2023	12.14	Put	Bond Future	2,656.2100	2.6562	2,600.6400	2.6006	(2.092)	0	0	0
2023/01/04	R214	03/08/2023	12.15	Call	Bond Future	5,564.0100	5.5640	5,640.8600	5.6409	1.381	0	0	0
2023/01/04	R214	03/08/2023	12.15	Put	Bond Future	2,639.1900	2.6392	2,583.8700	2.5839	(2.096)	0	0	0
2023/01/04	R214	03/08/2023			Bond Future	11.5656	65.1148	11.5402	65.2470	(0.220)	0.0000	0.0000	0
2023/01/04	R214	03/08/2023	12.16	Call	Bond Future	5,595.2700	5.5953	5,672.3600	5.6724	1.378	0	0	0
2023/01/04	R214	03/08/2023	12.16	Put	Bond Future	2,622.2900	2.6223	2,567.2100	2.5672	(2.100)	0	0	0
2023/01/04	R214	02/11/2023	11.45	Put	Bond Future	4,813.6900	4.8137	4,738.3700	4.7384	(1.565)	0	0	0
2023/01/04	R214	02/11/2023	11.46	Call	Bond Future	3,706.4200	3.7064	3,766.2800	3.7663	1.615	0	0	0
2023/01/04	R214	02/11/2023	11.46	Put	Bond Future	4,786.2000	4.7862	4,711.1500	4.7112	(1.568)	0	0	0
2023/01/04	R214	02/11/2023			Bond Future	11.6680	63.1261	11.6417	63.2611	(0.225)	0.0000	0.0000	0
2023/01/04	R214	02/11/2023	11.47	Call	Bond Future	3,731.4300	3.7314	3,791.5600	3.7916	1.611	0	0	0
2023/01/04	R214	02/11/2023	11.47	Put	Bond Future	4,758.6200	4.7586	4,683.8400	4.6838	(1.571)	0	0	0
2023/01/04	R214	02/11/2023	11.45	Call	Bond Future	3,681.2600	3.6813	3,740.8500	3.7408	1.619	0	0	0
2023/01/04	R214	01/02/2024	12.16	Call	Bond Future	5,385.0600	5.3851	5,462.9100	5.4629	1.446	0	0	0
2023/01/04	R214	01/02/2024	12.16	Put	Bond Future	3,505.8000	3.5058	3,445.7100	3.4457	(1.714)	0	0	0
2023/01/04	R214	01/02/2024			Bond Future	11.7785	64.3898	11.7512	64.5277	(0.232)	0.0000	0.0000	0
2023/01/04	R214	01/02/2024	12.14	Call	Bond Future	5,327.6300	5.3276	5,405.0100	5.4050	1.452	0	0	0
2023/01/04	R214	01/02/2024	12.14	Put	Bond Future	3,544.6800	3.5447	3,484.1200	3.4841	(1.708)	0	0	0
2023/01/04	R214	01/02/2024	12.15	Call	Bond Future	5,356.3200	5.3563	5,433.9400	5.4339	1.449	0	0	0
2023/01/04	R214	01/02/2024	12.15	Put	Bond Future	3,525.1900	3.5252	3,464.8700	3.4649	(1.711)	0	0	0
2023/01/04	R248	02/02/2023	11.00	Call	Bond Future	754.5500	0.7545	789.8700	0.7899	4.681	0	0	2,900
2023/01/04	R248	02/02/2023	11.00	Put	Bond Future	3,054.5300	3.0545	2,894.9600	2.8950	(5.224)	0	0	0
2023/01/04	R248	02/02/2023	11.60	Call	Bond Future	2,741.0400	2.7410	2,846.6000	2.8466	3.851	0	0	2,900
2023/01/04	R248	02/02/2023	11.60	Put	Bond Future	984.4200	0.9844	895.0900	0.8951	(9.074)	0	0	0
2023/01/04	R248	02/02/2023	11.70	Call	Bond Future	3,190.4800	3.1905	3,307.6000	3.3076	3.671	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
2023/01/04	R248	02/02/2023	11.70	Put	Bond Future	792.2900	0.7923	714.5200	0.7145	(9.816)	0	0	0
2023/01/04	R248	02/02/2023	11.08	Call	Bond Future	938.3600	0.9384	981.7100	0.9817	4.620	0	0	0
2023/01/04	R248	02/02/2023	11.08	Put	Bond Future	2,676.1300	2.6761	2,524.5900	2.5246	(5.663)	0	0	0
2023/01/04	R248	02/02/2023	11.10	Put	Bond Future	2,586.6200	2.5866	2,437.2100	2.4372	(5.776)	0	0	0
2023/01/04	R248	02/02/2023			Bond Future	11.3336	82.4987	11.3046	82.6935	(0.255)	0.0000	0.0000	247,720
2023/01/04	R248	02/02/2023	10.40	Call	Bond Future	85.2400	0.0852	88.4600	0.0885	3.778	0	0	0
2023/01/04	R248	02/02/2023	10.40	Put	Bond Future	6,827.7300	6.8277	6,636.0600	6.6361	(2.807)	0	0	0
2023/01/04	R248	02/02/2023	11.06	Call	Bond Future	889.9900	0.8900	931.2600	0.9313	4.637	0	0	0
2023/01/04	R248	02/02/2023	11.06	Put	Bond Future	2,767.6800	2.7677	2,614.0600	2.6141	(5.550)	0	0	0
2023/01/04	R248	02/02/2023	11.07	Call	Bond Future	913.9800	0.9140	956.2800	0.9563	4.628	0	0	0
2023/01/04	R248	02/02/2023	11.07	Put	Bond Future	2,721.6500	2.7217	2,569.0600	2.5691	(5.607)	0	0	0
2023/01/04	R248	02/02/2023	11.10	Call	Bond Future	988.3500	0.9883	1,033.8300	1.0338	4.602	0	0	0
2023/01/04	R248	04/05/2023	11.35	Call	Bond Future	3,410.5400	3.4105	3,494.4700	3.4945	2.461	0	0	0
2023/01/04	R248	04/05/2023	11.35	Put	Bond Future	3,992.6200	3.9926	3,879.0600	3.8791	(2.844)	0	0	0
2023/01/04	R248	04/05/2023			Bond Future	11.4374	79.6272	11.4076	79.8247	(0.260)	0.0000	0.0000	11,095
2023/01/04	R248	04/05/2023	11.34	Call	Bond Future	3,377.0200	3.3770	3,460.3800	3.4604	2.468	0	0	0
2023/01/04	R248	04/05/2023	11.34	Put	Bond Future	4,026.1900	4.0262	3,912.0600	3.9121	(2.835)	0	0	0
2023/01/04	R248	04/05/2023	11.33	Call	Bond Future	3,343.6600	3.3437	3,426.4500	3.4264	2.476	0	0	0
2023/01/04	R248	04/05/2023	11.33	Put	Bond Future	4,060.0100	4.0600	3,945.3100	3.9453	(2.825)	0	0	0
2023/01/04	R248	03/08/2023	12.11	Call	Bond Future	6,918.9000	6.9189	7,037.6100	7.0376	1.716	0	0	0
2023/01/04	R248	03/08/2023	12.11	Put	Bond Future	3,313.2100	3.3132	3,231.5100	3.2315	(2.466)	0	0	0
2023/01/04	R248	03/08/2023			Bond Future	11.5332	81.2192	11.5025	81.4196	(0.266)	0.0000	0.0000	0
2023/01/04	R248	03/08/2023	12.10	Call	Bond Future	6,880.1600	6.8802	6,998.5100	6.9985	1.720	0	0	0
2023/01/04	R248	03/08/2023	12.10	Put	Bond Future	3,334.4400	3.3344	3,252.3800	3.2524	(2.461)	0	0	0
2023/01/04	R248	03/08/2023	12.09	Call	Bond Future	6,841.4800	6.8415	6,959.4500	6.9595	1.724	0	0	0
2023/01/04	R248	03/08/2023	12.09	Put	Bond Future	3,355.8200	3.3558	3,273.3800	3.2734	(2.457)	0	0	0
2023/01/04	R248	02/11/2023	11.48	Call	Bond Future	4,950.4800	4.9505	5,045.6000	5.0456	1.921	0	0	0
2023/01/04	R248	02/11/2023	11.49	Put	Bond Future	5,895.6400	5.8956	5,786.6300	5.7866	(1.849)	0	0	0
2023/01/04	R248	02/11/2023	11.47	Call	Bond Future	4,918.6800	4.9187	5,013.4100	5.0134	1.926	0	0	0
2023/01/04	R248	02/11/2023			Bond Future	11.6308	78.4319	11.5990	78.6364	(0.273)	0.0000	0.0000	13,000
2023/01/04	R248	02/11/2023	11.48	Put	Bond Future	5,929.3700	5.9294	5,819.9600	5.8200	(1.845)	0	0	0
2023/01/04	R248	02/11/2023	11.49	Call	Bond Future	4,982.3500	4.9824	5,077.8700	5.0779	1.917	0	0	0
2023/01/04	R248	02/11/2023	11.47	Put	Bond Future	5,963.2600	5.9633	5,853.4600	5.8535	(1.841)	0	0	0
2023/01/04	R248	01/02/2024	12.15	Call	Bond Future	7,184.8600	7.1849	7,304.7200	7.3047	1.668	0	0	0
2023/01/04	R248	01/02/2024	12.15	Put	Bond Future	4,630.0000	4.6300	4,540.8800	4.5409	(1.925)	0	0	0
2023/01/04	R248	01/02/2024	12.14	Call	Bond Future	7,149.3300	7.1493	7,268.8600	7.2689	1.672	0	0	0
2023/01/04	R248	01/02/2024	12.14	Put	Bond Future	4,654.0400	4.6540	4,564.5900	4.5646	(1.922)	0	0	0
2023/01/04	R248	01/02/2024			Bond Future	11.7335	80.0389	11.7005	80.2478	(0.281)	0.0000	0.0000	0
2023/01/04	R248	01/02/2024	12.16	Call	Bond Future	7,220.4400	7.2204	7,340.6300	7.3406	1.665	0	0	0
2023/01/04	R248	01/02/2024	12.16	Put	Bond Future	4,606.0900	4.6061	4,517.3000	4.5173	(1.928)	0	0	0

Total

1576494