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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/01/2023 TO 10/01/2023

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
2023/01/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	2025	02/02/2023		Bond Future	166.2605	166.2605	166.1962	166.1962	(0.039)	0.0000	0.0000	6,568
2023/01/10	2025	04/05/2023		Bond Future	169.5181	169.5181	169.4512	169.4512	(0.039)	0.0000	0.0000	0
2023/01/10	2025	03/08/2023		Bond Future	171.2992	171.2992	171.2303	171.2303	(0.040)	0.0000	0.0000	0
2023/01/10	2025	02/11/2023		Bond Future	174.7864	174.7864	174.7162	174.7162	(0.040)	0.0000	0.0000	0
2023/01/10	2025	01/02/2024		Bond Future	176.5842	176.5842	176.5131	176.5131	(0.040)	0.0000	0.0000	0
2023/01/10	2029	02/02/2023		Bond Future	120.5103	120.5103	120.5831	120.5831	0.060	0.0000	0.0000	1,476
2023/01/10	2029	04/05/2023		Bond Future	121.5760	121.5760	121.6494	121.6494	0.060	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
2023/01/10	2029	03/08/2023			Bond Future	124.1042	124.1042	124.1786	124.1786	0.060	0.0000	0.0000	0
2023/01/10	2029	02/11/2023			Bond Future	125.3014	125.3014	125.3776	125.3776	0.061	0.0000	0.0000	0
2023/01/10	2029	01/02/2024			Bond Future	127.8743	127.8743	127.9522	127.9522	0.061	0.0000	0.0000	0
2023/01/10	2030	02/02/2023	8.81	Put	Bond Future	4,801.6100	4.8016	5,292.4500	5.2925	10.222	0	0	0
2023/01/10	2030	02/02/2023	9.04	Call	Bond Future	4.1100	0.0041	1.1700	0.0012	(71.533)	0	0	0
2023/01/10	2030	02/02/2023	9.04	Put	Bond Future	3,664.4500	3.6644	4,152.6300	4.1526	13.322	0	0	0
2023/01/10	2030	02/02/2023	9.08	Put	Bond Future	3,470.8500	3.4708	3,957.0300	3.9570	14.008	0	0	0
2023/01/10	2030	02/02/2023	11.16	Put	Bond Future	16.9300	0.0169	23.2200	0.0232	37.153	0	0	388
2023/01/10	2030	02/02/2023	11.35	Call	Bond Future	6,909.2900	6.9093	6,421.4900	6.4215	(7.060)	0	0	5,000
2023/01/10	2030	02/02/2023	11.35	Put	Bond Future	9.0600	0.0091	12.3800	0.0124	36.645	0	0	0
2023/01/10	2030	02/02/2023	9.99	Call	Bond Future	1,411.7000	1.4117	1,091.5400	1.0915	(22.679)	0	0	0
2023/01/10	2030	02/02/2023	10.00	Call	Bond Future	1,444.2800	1.4443	1,120.4700	1.1205	(22.420)	0	0	0
2023/01/10	2030	02/02/2023	10.01	Put	Bond Future	509.5500	0.5095	673.2700	0.6733	32.130	0	0	0
2023/01/10	2030	02/02/2023	9.80	Call	Bond Future	853.5600	0.8536	611.3700	0.6114	(28.374)	0	0	0
2023/01/10	2030	02/02/2023	9.94	Put	Bond Future	609.9400	0.6099	799.8700	0.7999	31.139	0	0	102
2023/01/10	2030	02/02/2023	9.20	Call	Bond Future	28.7000	0.0287	11.4900	0.0115	(59.965)	0	0	0
2023/01/10	2030	02/02/2023	9.20	Put	Bond Future	2,905.4100	2.9054	3,379.3200	3.3793	16.311	0	0	0
2023/01/10	2030	02/02/2023	9.66	Call	Bond Future	527.7400	0.5277	349.9700	0.3500	(33.685)	0	0	0
2023/01/10	2030	02/02/2023	9.66	Put	Bond Future	1,196.5400	1.1965	1,509.8900	1.5099	26.188	0	0	102
2023/01/10	2030	02/02/2023			Bond Future	9.8021	91.1927	9.9073	90.7016	1.073	0.0000	0.0000	92,276
2023/01/10	2030	02/02/2023	8.81	Call	Bond Future	0.3500	0.0004	0.0700	0.0001	(80.000)	0	0	102
2023/01/10	2030	02/02/2023	9.08	Call	Bond Future	7.1900	0.0072	2.2500	0.0023	(68.707)	0	0	388
2023/01/10	2030	02/02/2023	11.55	Call	Bond Future	7,747.3200	7.7473	7,257.8600	7.2579	(6.318)	0	0	5,000
2023/01/10	2030	02/02/2023	11.55	Put	Bond Future	4.6900	0.0047	6.3500	0.0064	35.394	0	0	0
2023/01/10	2030	02/02/2023	11.12	Call	Bond Future	5,937.3000	5.9373	5,453.3600	5.4534	(8.151)	0	0	0
2023/01/10	2030	02/02/2023	11.12	Put	Bond Future	19.3000	0.0193	26.4800	0.0265	37.202	0	0	0
2023/01/10	2030	02/02/2023	11.16	Call	Bond Future	6,106.8000	6.1068	5,621.9700	5.6220	(7.939)	0	0	0
2023/01/10	2030	02/02/2023	9.99	Put	Bond Future	536.7700	0.5368	707.7300	0.7077	31.850	0	0	0
2023/01/10	2030	02/02/2023	10.00	Put	Bond Future	523.0900	0.5231	690.4000	0.6904	31.985	0	0	0
2023/01/10	2030	02/02/2023	10.01	Call	Bond Future	1,476.9800	1.4770	1,149.5800	1.1496	(22.167)	0	0	0
2023/01/10	2030	02/02/2023	9.80	Put	Bond Future	863.4000	0.8634	1,112.3300	1.1123	28.831	0	0	0
2023/01/10	2030	02/02/2023	9.83	Call	Bond Future	933.1500	0.9331	677.7000	0.6777	(27.375)	0	0	388
2023/01/10	2030	02/02/2023	9.83	Put	Bond Future	802.5600	0.8026	1,038.2300	1.0382	29.365	0	0	0
2023/01/10	2030	02/02/2023	9.94	Call	Bond Future	1,253.0900	1.2531	951.9000	0.9519	(24.036)	0	0	0
2023/01/10	2030	02/02/2023	9.79	Call	Bond Future	827.8400	0.8278	590.1200	0.5901	(28.716)	0	0	0
2023/01/10	2030	02/02/2023	9.79	Put	Bond Future	884.5500	0.8845	1,137.9500	1.1380	28.647	0	0	0
2023/01/10	2030	04/05/2023	11.34	Call	Bond Future	6,631.9000	6.6319	6,193.2300	6.1932	(6.615)	0	0	0
2023/01/10	2030	04/05/2023	11.34	Put	Bond Future	380.5600	0.3806	443.1900	0.4432	16.457	0	0	150
2023/01/10	2030	04/05/2023	10.42	Call	Bond Future	3,479.5100	3.4795	3,139.0100	3.1390	(9.786)	0	0	479
2023/01/10	2030	04/05/2023	10.42	Put	Bond Future	1,162.5000	1.1625	1,323.3000	1.3233	13.832	0	0	0
2023/01/10	2030	04/05/2023	10.52	Call	Bond Future	3,788.8900	3.7889	3,434.1600	3.4342	(9.362)	0	0	0
2023/01/10	2030	04/05/2023	10.52	Put	Bond Future	1,033.1800	1.0332	1,179.7500	1.1797	14.186	0	0	0
2023/01/10	2030	04/05/2023	10.53	Call	Bond Future	3,820.4000	3.8204	3,464.2900	3.4643	(9.321)	0	0	0
2023/01/10	2030	04/05/2023	10.53	Put	Bond Future	1,020.9700	1.0210	1,166.1600	1.1662	14.221	0	0	0
2023/01/10	2030	04/05/2023	9.67	Call	Bond Future	1,586.2500	1.5863	1,371.6100	1.3716	(13.531)	0	0	479
2023/01/10	2030	04/05/2023	9.67	Put	Bond Future	2,648.7900	2.6488	2,935.4500	2.9355	10.822	0	0	0
2023/01/10	2030	04/05/2023	9.78	Call	Bond Future	1,807.0300	1.8070	1,573.0200	1.5730	(12.950)	0	0	388

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2023/01/10	2030	04/05/2023	9.78	Put	Bond Future	2,363.8700	2.3639	2,631.1600	2.6312	11.307	0	0	0
2023/01/10	2030	04/05/2023	10.00	Call	Bond Future	2,312.1600	2.3122	2,039.4500	2.0394	(11.795)	0	0	1,080
2023/01/10	2030	04/05/2023	10.00	Put	Bond Future	1,868.0400	1.8680	2,096.6300	2.0966	12.237	0	0	0
2023/01/10	2030	04/05/2023	9.03	Call	Bond Future	683.7100	0.6837	568.6600	0.5687	(16.827)	0	0	388
2023/01/10	2030	04/05/2023	9.03	Put	Bond Future	4,759.2400	4.7592	5,145.4900	5.1455	8.116	0	0	0
2023/01/10	2030	04/05/2023	9.58	Put	Bond Future	2,899.5700	2.8996	3,201.8500	3.2019	10.425	0	0	0
2023/01/10	2030	04/05/2023			Bond Future	9.9020	92.9574	10.0127	92.4561	1.117	0.0000	0.0000	0
2023/01/10	2030	04/05/2023	12.57	Call	Bond Future	11,239.8100	11.2398	10,751.6600	10.7517	(4.343)	0	0	0
2023/01/10	2030	04/05/2023	12.57	Put	Bond Future	68.3400	0.0683	81.4900	0.0815	19.242	0	0	350
2023/01/10	2030	04/05/2023	11.62	Call	Bond Future	7,672.2700	7.6723	7,216.5400	7.2165	(5.940)	0	0	0
2023/01/10	2030	04/05/2023	11.62	Put	Bond Future	267.6600	0.2677	313.2300	0.3132	17.025	0	0	388
2023/01/10	2030	04/05/2023	12.04	Call	Bond Future	9,254.1400	9.2541	8,780.6400	8.7806	(5.117)	0	0	0
2023/01/10	2030	04/05/2023	12.04	Put	Bond Future	156.8100	0.1568	184.6100	0.1846	17.728	0	0	1,080
2023/01/10	2030	04/05/2023	12.50	Call	Bond Future	10,978.9200	10.9789	10,492.3400	10.4923	(4.432)	0	0	0
2023/01/10	2030	04/05/2023	12.50	Put	Bond Future	77.5100	0.0775	92.2300	0.0922	18.991	0	0	479
2023/01/10	2030	04/05/2023	10.54	Call	Bond Future	3,852.1800	3.8522	3,494.7000	3.4947	(9.280)	0	0	0
2023/01/10	2030	04/05/2023	10.54	Put	Bond Future	1,009.0600	1.0091	1,152.8800	1.1529	14.253	0	0	0
2023/01/10	2030	04/05/2023	10.65	Call	Bond Future	4,207.4200	4.2074	3,835.5100	3.8355	(8.839)	0	0	350
2023/01/10	2030	04/05/2023	10.65	Put	Bond Future	885.5000	0.8855	1,014.8900	1.0149	14.612	0	0	0
2023/01/10	2030	04/05/2023	9.58	Call	Bond Future	1,420.6500	1.4206	1,221.6300	1.2216	(14.009)	0	0	150
2023/01/10	2030	03/08/2023	12.89	Call	Bond Future	11,910.9500	11.9110	11,424.2500	11.4242	(4.086)	0	0	0
2023/01/10	2030	03/08/2023	12.89	Put	Bond Future	170.9900	0.1710	196.3600	0.1964	14.837	0	0	350
2023/01/10	2030	03/08/2023	11.34	Call	Bond Future	6,556.1100	6.5561	6,144.6500	6.1447	(6.276)	0	0	0
2023/01/10	2030	03/08/2023	11.34	Put	Bond Future	825.3600	0.8254	925.9700	0.9260	12.190	0	0	0
2023/01/10	2030	03/08/2023	11.35	Call	Bond Future	6,589.7100	6.5897	6,177.5000	6.1775	(6.255)	0	0	0
2023/01/10	2030	03/08/2023	11.36	Put	Bond Future	811.2500	0.8113	910.3500	0.9103	12.216	0	0	0
2023/01/10	2030	03/08/2023	10.40	Call	Bond Future	3,646.7100	3.6467	3,329.8500	3.3299	(8.689)	0	0	1,012
2023/01/10	2030	03/08/2023	10.65	Call	Bond Future	4,361.4500	4.3614	4,014.8100	4.0148	(7.948)	0	0	350
2023/01/10	2030	03/08/2023	10.65	Put	Bond Future	1,491.7700	1.4918	1,657.2000	1.6572	11.090	0	0	0
2023/01/10	2030	03/08/2023			Bond Future	9.9858	90.8615	10.1024	90.3494	1.167	0.0000	0.0000	0
2023/01/10	2030	03/08/2023	12.59	Call	Bond Future	10,869.9800	10.8700	10,393.0200	10.3930	(4.388)	0	0	0
2023/01/10	2030	03/08/2023	12.59	Put	Bond Future	249.9000	0.2499	285.0100	0.2850	14.050	0	0	1,012
2023/01/10	2030	03/08/2023	11.35	Put	Bond Future	818.3700	0.8184	918.2300	0.9182	12.202	0	0	0
2023/01/10	2030	03/08/2023	11.36	Call	Bond Future	6,623.1600	6.6232	6,210.1900	6.2102	(6.235)	0	0	0
2023/01/10	2030	03/08/2023	10.40	Put	Bond Future	1,843.5500	1.8435	2,038.7600	2.0388	10.589	0	0	0
2023/01/10	2030	02/11/2023	10.81	Call	Bond Future	4,840.6300	4.8406	4,491.9200	4.4919	(7.204)	0	0	0
2023/01/10	2030	02/11/2023	10.81	Put	Bond Future	1,771.4600	1.7715	1,945.0000	1.9450	9.796	0	0	0
2023/01/10	2030	02/11/2023	10.80	Call	Bond Future	4,812.0600	4.8121	4,464.3400	4.4643	(7.226)	0	0	0
2023/01/10	2030	02/11/2023	10.80	Put	Bond Future	1,783.8300	1.7838	1,958.3600	1.9584	9.784	0	0	0
2023/01/10	2030	02/11/2023			Bond Future	10.0762	92.6899	10.1989	92.1676	1.217	0.0000	0.0000	0
2023/01/10	2030	02/11/2023	10.82	Call	Bond Future	4,868.9500	4.8689	4,519.2600	4.5193	(7.182)	0	0	0
2023/01/10	2030	02/11/2023	10.82	Put	Bond Future	1,758.8600	1.7589	1,931.4200	1.9314	9.811	0	0	0
2023/01/10	2030	01/02/2024	11.37	Call	Bond Future	6,300.7700	6.3008	5,913.6100	5.9136	(6.145)	0	0	0
2023/01/10	2030	01/02/2024	11.37	Put	Bond Future	1,516.0300	1.5160	1,661.6500	1.6616	9.605	0	0	0
2023/01/10	2030	01/02/2024			Bond Future	10.1725	90.5670	10.3019	90.0342	1.272	0.0000	0.0000	0
2023/01/10	2030	01/02/2024	11.36	Call	Bond Future	6,271.4000	6.2714	5,885.0000	5.8850	(6.161)	0	0	0
2023/01/10	2030	01/02/2024	11.36	Put	Bond Future	1,525.2900	1.5253	1,671.6700	1.6717	9.597	0	0	0
2023/01/10	2030	01/02/2024	11.35	Call	Bond Future	6,242.0700	6.2421	5,856.4400	5.8564	(6.178)	0	0	0

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2023/01/10	2030	01/02/2024	11.35	Put	Bond Future	1,534.6000	1.5346	1,681.7500	1.6818	9.589	0	0	0
2023/01/10	2032	02/02/2023	9.47	Call	Bond Future	2.7900	0.0028	0.7100	0.0007	(74.552)	0	0	500
2023/01/10	2032	02/02/2023	9.47	Put	Bond Future	5,113.9900	5.1140	5,748.1800	5.7482	12.401	0	0	0
2023/01/10	2032	02/02/2023	9.92	Call	Bond Future	105.3300	0.1053	47.6000	0.0476	(54.809)	0	0	750
2023/01/10	2032	02/02/2023	9.92	Put	Bond Future	2,681.6700	2.6817	3,260.2100	3.2602	21.574	0	0	0
2023/01/10	2032	02/02/2023	11.50	Call	Bond Future	5,675.2400	5.6752	5,058.7700	5.0588	(10.862)	0	0	0
2023/01/10	2032	02/02/2023	11.50	Put	Bond Future	42.8600	0.0429	62.6600	0.0627	46.197	0	0	8,000
2023/01/10	2032	02/02/2023	11.69	Call	Bond Future	6,575.4500	6.5754	5,950.1700	5.9502	(9.509)	0	0	0
2023/01/10	2032	02/02/2023	11.69	Put	Bond Future	23.7700	0.0238	34.7600	0.0348	46.235	0	0	0
2023/01/10	2032	02/02/2023	10.50	Call	Bond Future	1,314.7700	1.3148	947.9400	0.9479	(27.901)	0	0	0
2023/01/10	2032	02/02/2023	10.50	Put	Bond Future	756.5900	0.7566	1,026.0300	1.0260	35.612	0	0	454
2023/01/10	2032	02/02/2023	10.67	Call	Bond Future	1,935.3200	1.9353	1,487.4700	1.4875	(23.141)	0	0	750
2023/01/10	2032	02/02/2023	10.67	Put	Bond Future	485.7100	0.4857	674.1300	0.6741	38.793	0	0	0
2023/01/10	2032	02/02/2023	11.45	Call	Bond Future	5,438.1900	5.4382	4,824.9800	4.8250	(11.276)	0	0	0
2023/01/10	2032	02/02/2023	11.45	Put	Bond Future	50.0400	0.0500	73.1000	0.0731	46.083	0	0	8,000
2023/01/10	2032	02/02/2023	10.40	Call	Bond Future	996.4400	0.9964	684.7200	0.6847	(31.283)	0	0	0
2023/01/10	2032	02/02/2023	10.40	Put	Bond Future	968.3400	0.9683	1,292.8900	1.2929	33.516	0	0	0
2023/01/10	2032	02/02/2023	10.22	Call	Bond Future	534.1300	0.5341	328.1800	0.3282	(38.558)	0	0	500
2023/01/10	2032	02/02/2023	10.22	Put	Bond Future	1,470.9400	1.4709	1,901.2600	1.9013	29.255	0	0	0
2023/01/10	2032	02/02/2023			Bond Future	10.3947	90.4615	10.5148	89.8252	1.155	0.0000	0.0000	112,044
2023/01/10	2032	02/02/2023	9.31	Call	Bond Future	0.6500	0.0007	0.1400	0.0001	(78.462)	0	0	454
2023/01/10	2032	02/02/2023	9.31	Put	Bond Future	6,035.6000	6.0356	6,671.3600	6.6714	10.534	0	0	0
2023/01/10	2032	02/02/2023	12.75	Call	Bond Future	11,435.6300	11.4356	10,799.6700	10.7997	(5.561)	0	0	0
2023/01/10	2032	02/02/2023	12.75	Put	Bond Future	0.7400	0.0007	1.0500	0.0011	41.892	0	0	750
2023/01/10	2032	02/02/2023	11.84	Call	Bond Future	7,282.4200	7.2824	6,652.9200	6.6529	(8.644)	0	0	0
2023/01/10	2032	02/02/2023	11.84	Put	Bond Future	14.6800	0.0147	21.4500	0.0215	46.117	0	0	500
2023/01/10	2032	02/02/2023	10.38	Call	Bond Future	937.8100	0.9378	637.6000	0.6376	(32.012)	0	0	0
2023/01/10	2032	02/02/2023	10.38	Put	Bond Future	1,016.2300	1.0162	1,352.2900	1.3523	33.069	0	0	0
2023/01/10	2032	02/02/2023	10.39	Call	Bond Future	966.8600	0.9669	660.8800	0.6609	(31.647)	0	0	0
2023/01/10	2032	02/02/2023	10.39	Put	Bond Future	992.0000	0.9920	1,322.2900	1.3223	33.295	0	0	0
2023/01/10	2032	02/02/2023	10.16	Call	Bond Future	412.9700	0.4130	241.8700	0.2419	(41.432)	0	0	0
2023/01/10	2032	02/02/2023	10.16	Put	Bond Future	1,674.5300	1.6745	2,139.7000	2.1397	27.779	0	0	454
2023/01/10	2032	02/02/2023	10.30	Call	Bond Future	721.4000	0.7214	468.1300	0.4681	(35.108)	0	0	8,000
2023/01/10	2032	02/02/2023	10.30	Put	Bond Future	1,227.6400	1.2276	1,610.6400	1.6106	31.198	0	0	0
2023/01/10	2032	04/05/2023	13.43	Call	Bond Future	13,700.5000	13.7005	13,066.8900	13.0669	(4.625)	0	0	0
2023/01/10	2032	04/05/2023	13.43	Put	Bond Future	74.9200	0.0749	90.5100	0.0905	20.809	0	0	400
2023/01/10	2032	04/05/2023	10.89	Call	Bond Future	3,709.5100	3.7095	3,298.7800	3.2988	(11.072)	0	0	0
2023/01/10	2032	04/05/2023	10.89	Put	Bond Future	1,717.1400	1.7171	1,955.6100	1.9556	13.888	0	0	0
2023/01/10	2032	04/05/2023	11.37	Call	Bond Future	5,404.5700	5.4046	4,914.1200	4.9141	(9.075)	0	0	400
2023/01/10	2032	04/05/2023			Bond Future	10.5011	88.0517	10.6265	87.4025	1.194	0.0000	0.0000	66,415
2023/01/10	2032	04/05/2023	10.88	Call	Bond Future	3,676.9500	3.6769	3,268.1100	3.2681	(11.119)	0	0	0
2023/01/10	2032	04/05/2023	10.88	Put	Bond Future	1,735.0500	1.7350	1,975.4100	1.9754	13.853	0	0	0
2023/01/10	2032	04/05/2023	11.37	Put	Bond Future	1,035.2000	1.0352	1,193.9500	1.1939	15.335	0	0	0
2023/01/10	2032	04/05/2023	10.62	Call	Bond Future	2,873.3600	2.8734	2,516.4900	2.5165	(12.420)	0	0	400
2023/01/10	2032	04/05/2023	10.62	Put	Bond Future	2,257.7000	2.2577	2,550.0300	2.5500	12.948	0	0	0
2023/01/10	2032	04/05/2023	10.87	Call	Bond Future	3,644.3200	3.6443	3,237.3700	3.2374	(11.167)	0	0	0
2023/01/10	2032	04/05/2023	10.87	Put	Bond Future	1,752.9300	1.7529	1,995.1800	1.9952	13.820	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
2023/01/10	2032	03/08/2023	11.77	Call	Bond Future	7,047.3900	7.0474	6,542.8400	6.5428	(7.159)	0	0	0
2023/01/10	2032	03/08/2023	11.77	Put	Bond Future	1,310.9500	1.3109	1,469.3400	1.4693	12.082	0	0	0
2023/01/10	2032	03/08/2023	11.90	Call	Bond Future	7,522.2000	7.5222	7,004.4500	7.0045	(6.883)	0	0	5,000
2023/01/10	2032	03/08/2023	11.90	Put	Bond Future	1,184.2200	1.1842	1,329.4100	1.3294	12.260	0	0	0
2023/01/10	2032	03/08/2023			Bond Future	10.5908	89.8631	10.7218	89.2002	1.237	0.0000	0.0000	2,600
2023/01/10	2032	03/08/2023	11.75	Call	Bond Future	6,974.9500	6.9750	6,472.5100	6.4725	(7.203)	0	0	0
2023/01/10	2032	03/08/2023	11.75	Put	Bond Future	1,331.5800	1.3316	1,492.0800	1.4921	12.053	0	0	0
2023/01/10	2032	03/08/2023	11.76	Call	Bond Future	7,011.1500	7.0112	6,507.6500	6.5076	(7.181)	0	0	0
2023/01/10	2032	03/08/2023	11.76	Put	Bond Future	1,321.2300	1.3212	1,480.6700	1.4807	12.068	0	0	0
2023/01/10	2032	02/11/2023	11.24	Call	Bond Future	5,194.1100	5.1941	4,769.3800	4.7694	(8.177)	0	0	0
2023/01/10	2032	02/11/2023	11.24	Put	Bond Future	2,539.4300	2.5394	2,790.9400	2.7909	9.904	0	0	0
2023/01/10	2032	02/11/2023			Bond Future	10.6946	87.5120	10.8314	86.8358	1.280	0.0000	0.0000	0
2023/01/10	2032	02/11/2023	11.23	Call	Bond Future	5,163.2700	5.1633	4,739.8400	4.7398	(8.201)	0	0	0
2023/01/10	2032	02/11/2023	11.23	Put	Bond Future	2,556.3000	2.5563	2,809.1100	2.8091	9.890	0	0	0
2023/01/10	2032	02/11/2023	11.22	Call	Bond Future	5,132.5000	5.1325	4,710.3800	4.7104	(8.224)	0	0	0
2023/01/10	2032	02/11/2023	11.22	Put	Bond Future	2,573.2700	2.5733	2,827.3900	2.8274	9.875	0	0	0
2023/01/10	2032	01/02/2024	11.84	Call	Bond Future	6,798.2700	6.7983	6,312.5000	6.3125	(7.145)	0	0	0
2023/01/10	2032	01/02/2024	11.84	Put	Bond Future	1,949.0300	1.9490	2,153.1500	2.1531	10.473	0	0	0
2023/01/10	2032	01/02/2024	11.83	Call	Bond Future	6,765.3500	6.7653	6,280.6300	6.2806	(7.165)	0	0	0
2023/01/10	2032	01/02/2024	11.83	Put	Bond Future	1,961.0800	1.9611	2,166.2500	2.1663	10.462	0	0	0
2023/01/10	2032	01/02/2024			Bond Future	10.8014	89.2888	10.9444	88.5989	1.325	0.0000	0.0000	0
2023/01/10	2032	01/02/2024	11.85	Call	Bond Future	6,831.2300	6.8312	6,344.4200	6.3444	(7.126)	0	0	0
2023/01/10	2032	01/02/2024	11.85	Put	Bond Future	1,937.0500	1.9371	2,140.1300	2.1401	10.484	0	0	0
2023/01/10	2033	02/02/2023			Bond Future	116.7697	116.7697	117.1892	117.1892	0.359	0.0000	0.0000	7,312
2023/01/10	2033	04/05/2023			Bond Future	117.6715	117.6715	118.0984	118.0984	0.363	0.0000	0.0000	0
2023/01/10	2033	03/08/2023			Bond Future	120.1183	120.1183	120.5536	120.5536	0.362	0.0000	0.0000	0
2023/01/10	2033	02/11/2023			Bond Future	121.1440	121.1440	121.5883	121.5883	0.367	0.0000	0.0000	0
2023/01/10	2033	01/02/2024			Bond Future	123.6316	123.6316	124.0852	124.0852	0.367	0.0000	0.0000	0
2023/01/10	2037	02/02/2023	11.03	Call	Bond Future	1,014.1900	1.0142	717.8500	0.7178	(29.219)	0	0	0
2023/01/10	2037	02/02/2023	11.03	Put	Bond Future	1,407.2700	1.4073	1,772.8400	1.7728	25.977	0	0	0
2023/01/10	2037	02/02/2023	11.04	Call	Bond Future	1,042.6800	1.0427	740.8700	0.7409	(28.946)	0	0	0
2023/01/10	2037	02/02/2023	11.04	Put	Bond Future	1,374.7200	1.3747	1,734.8200	1.7348	26.194	0	0	0
2023/01/10	2037	02/02/2023	11.97	Call	Bond Future	5,147.8300	5.1478	4,521.3900	4.5214	(12.169)	0	0	0
2023/01/10	2037	02/02/2023			Bond Future	11.0946	81.9423	11.2044	81.2804	0.990	0.0000	0.0000	130,109
2023/01/10	2037	02/02/2023	11.05	Call	Bond Future	1,071.6300	1.0716	764.3400	0.7643	(28.675)	0	0	0
2023/01/10	2037	02/02/2023	11.05	Put	Bond Future	1,342.7000	1.3427	1,697.3200	1.6973	26.411	0	0	0
2023/01/10	2037	02/02/2023	11.10	Call	Bond Future	1,223.2600	1.2233	888.7100	0.8887	(27.349)	0	0	577
2023/01/10	2037	02/02/2023	11.10	Put	Bond Future	1,190.4600	1.1905	1,517.8200	1.5178	27.499	0	0	0
2023/01/10	2037	02/02/2023	11.97	Put	Bond Future	82.6600	0.0827	118.1300	0.1181	42.911	0	0	577
2023/01/10	2037	04/05/2023	13.73	Put	Bond Future	196.8500	0.1968	228.8300	0.2288	16.246	0	0	400
2023/01/10	2037	04/05/2023	11.94	Call	Bond Future	5,616.3700	5.6164	5,125.4300	5.1254	(8.741)	0	0	0
2023/01/10	2037	04/05/2023	11.03	Put	Bond Future	3,464.4700	3.4645	3,829.8800	3.8299	10.547	0	0	0
2023/01/10	2037	04/05/2023	11.30	Call	Bond Future	3,233.7600	3.2338	2,863.4300	2.8634	(11.452)	0	0	0
2023/01/10	2037	04/05/2023	11.30	Put	Bond Future	2,677.4900	2.6775	2,982.4700	2.9825	11.391	0	0	0
2023/01/10	2037	04/05/2023	11.31	Call	Bond Future	3,267.0300	3.2670	2,894.5400	2.8945	(11.401)	0	0	0
2023/01/10	2037	04/05/2023	11.31	Put	Bond Future	2,651.8000	2.6518	2,954.6200	2.9546	11.419	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
2023/01/10	2037	04/05/2023	10.95	Call	Bond Future	2,185.6700	2.1857	1,894.1300	1.8941	(13.339)	0	0	703
2023/01/10	2037	04/05/2023	10.95	Put	Bond Future	3,733.4100	3.7334	4,117.1800	4.1172	10.279	0	0	0
2023/01/10	2037	04/05/2023			Bond Future	11.2062	83.5280	11.3202	82.8527	1.017	0.0000	0.0000	0
2023/01/10	2037	04/05/2023	13.73	Call	Bond Future	13,398.1400	13.3981	12,754.8100	12.7548	(4.802)	0	0	0
2023/01/10	2037	04/05/2023	11.32	Call	Bond Future	3,300.2700	3.3003	2,925.6200	2.9256	(11.352)	0	0	0
2023/01/10	2037	04/05/2023	11.32	Put	Bond Future	2,626.1400	2.6261	2,926.8000	2.9268	11.449	0	0	0
2023/01/10	2037	04/05/2023	11.78	Call	Bond Future	4,976.8000	4.9768	4,512.2800	4.5123	(9.334)	0	0	400
2023/01/10	2037	04/05/2023	11.78	Put	Bond Future	1,660.1000	1.6601	1,870.8900	1.8709	12.697	0	0	0
2023/01/10	2037	04/05/2023	11.94	Put	Bond Future	1,410.3800	1.4104	1,594.7500	1.5947	13.072	0	0	703
2023/01/10	2037	04/05/2023	11.03	Call	Bond Future	2,404.6400	2.4046	2,094.7400	2.0947	(12.888)	0	0	400
2023/01/10	2037	03/08/2023	12.12	Call	Bond Future	6,804.7500	6.8048	6,325.0700	6.3251	(7.049)	0	0	0
2023/01/10	2037	03/08/2023	12.12	Put	Bond Future	2,243.9100	2.2439	2,453.8400	2.4538	9.356	0	0	0
2023/01/10	2037	03/08/2023	12.13	Call	Bond Future	6,842.5100	6.8425	6,361.6000	6.3616	(7.028)	0	0	0
2023/01/10	2037	03/08/2023	12.13	Put	Bond Future	2,227.9000	2.2279	2,436.6000	2.4366	9.368	0	0	0
2023/01/10	2037	03/08/2023			Bond Future	11.3077	80.9879	11.4262	80.2982	1.048	0.0000	0.0000	0
2023/01/10	2037	03/08/2023	12.14	Call	Bond Future	6,880.5500	6.8805	6,398.4100	6.3984	(7.007)	0	0	0
2023/01/10	2037	03/08/2023	12.14	Put	Bond Future	2,212.2300	2.2122	2,419.7000	2.4197	9.378	0	0	0
2023/01/10	2037	02/11/2023	11.57	Call	Bond Future	4,991.3100	4.9913	4,599.0500	4.5990	(7.859)	0	0	0
2023/01/10	2037	02/11/2023	11.55	Put	Bond Future	4,137.6000	4.1376	4,451.6000	4.4516	7.589	0	0	0
2023/01/10	2037	02/11/2023	11.56	Put	Bond Future	4,112.5300	4.1125	4,425.1100	4.4251	7.601	0	0	0
2023/01/10	2037	02/11/2023			Bond Future	11.4119	82.6175	11.5347	81.9140	1.077	0.0000	0.0000	0
2023/01/10	2037	02/11/2023	11.57	Put	Bond Future	4,087.5900	4.0876	4,398.7700	4.3988	7.613	0	0	0
2023/01/10	2037	02/11/2023	11.55	Call	Bond Future	4,927.8400	4.9278	4,538.4000	4.5384	(7.903)	0	0	0
2023/01/10	2037	02/11/2023	11.56	Call	Bond Future	4,959.5400	4.9595	4,568.6800	4.5687	(7.881)	0	0	0
2023/01/10	2037	01/02/2024	12.33	Call	Bond Future	7,518.6500	7.5187	7,041.5800	7.0416	(6.345)	0	0	0
2023/01/10	2037	01/02/2024	12.33	Put	Bond Future	3,122.9500	3.1230	3,363.4900	3.3635	7.702	0	0	0
2023/01/10	2037	01/02/2024			Bond Future	11.5209	80.0395	11.6485	79.3219	1.108	0.0000	0.0000	0
2023/01/10	2037	01/02/2024	12.31	Call	Bond Future	7,448.6800	7.4487	6,973.7700	6.9738	(6.376)	0	0	0
2023/01/10	2037	01/02/2024	12.31	Put	Bond Future	3,157.3300	3.1573	3,400.0300	3.4000	7.687	0	0	0
2023/01/10	2037	01/02/2024	12.32	Call	Bond Future	7,483.8000	7.4838	7,007.8000	7.0078	(6.360)	0	0	0
2023/01/10	2037	01/02/2024	12.32	Put	Bond Future	3,140.2500	3.1402	3,381.8600	3.3819	7.694	0	0	0
2023/01/10	2038	02/02/2023			Bond Future	129.2807	129.2807	129.3648	129.3648	0.065	0.0000	0.0000	3,430
2023/01/10	2038	04/05/2023			Bond Future	131.8136	131.8136	131.8986	131.8986	0.064	0.0000	0.0000	1,583
2023/01/10	2038	03/08/2023			Bond Future	132.5929	132.5929	132.6791	132.6791	0.065	0.0000	0.0000	0
2023/01/10	2038	02/11/2023			Bond Future	135.2921	135.2921	135.3800	135.3800	0.065	0.0000	0.0000	0
2023/01/10	2038	01/02/2024			Bond Future	136.0547	136.0547	136.1450	136.1450	0.066	0.0000	0.0000	0
2023/01/10	2040	02/02/2023	10.93	Call	Bond Future	586.4800	0.5865	382.5100	0.3825	(34.779)	0	0	0
2023/01/10	2040	02/02/2023	12.24	Call	Bond Future	6,425.0400	6.4250	5,735.2700	5.7353	(10.736)	0	0	0
2023/01/10	2040	02/02/2023	12.24	Put	Bond Future	55.2100	0.0552	78.9200	0.0789	42.945	0	0	0
2023/01/10	2040	02/02/2023	12.27	Call	Bond Future	6,592.2200	6.5922	5,900.1400	5.9001	(10.498)	0	0	0
2023/01/10	2040	02/02/2023	12.27	Put	Bond Future	49.5400	0.0495	70.9400	0.0709	43.197	0	0	388
2023/01/10	2040	02/02/2023	11.12	Call	Bond Future	1,057.7900	1.0578	747.5200	0.7475	(29.332)	0	0	0
2023/01/10	2040	02/02/2023	11.12	Put	Bond Future	1,608.3400	1.6083	2,011.5500	2.0116	25.070	0	0	0
2023/01/10	2040	02/02/2023	11.19	Call	Bond Future	1,276.9400	1.2769	926.0400	0.9260	(27.480)	0	0	563
2023/01/10	2040	02/02/2023	11.19	Put	Bond Future	1,366.8800	1.3669	1,729.4600	1.7295	26.526	0	0	0
2023/01/10	2040	02/02/2023	12.07	Put	Bond Future	100.6300	0.1006	142.2200	0.1422	41.330	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
2023/01/10	2040	02/02/2023	10.96	Call	Bond Future	648.6700	0.6487	428.8300	0.4288	(33.891)	0	0	388
2023/01/10	2040	02/02/2023	10.96	Put	Bond Future	2,266.9800	2.2670	2,760.6200	2.7606	21.775	0	0	0
2023/01/10	2040	02/02/2023			Bond Future	11.2037	83.5893	11.3136	82.8758	0.980	0.0000	0.0000	135,961
2023/01/10	2040	02/02/2023	10.18	Call	Bond Future	15.4600	0.0155	6.4900	0.0065	(58.021)	0	0	0
2023/01/10	2040	02/02/2023	10.18	Put	Bond Future	7,151.9900	7.1520	7,856.5000	7.8565	9.851	0	0	0
2023/01/10	2040	02/02/2023	10.21	Call	Bond Future	18.6000	0.0186	7.9700	0.0080	(57.151)	0	0	388
2023/01/10	2040	02/02/2023	10.21	Put	Bond Future	6,932.8600	6.9329	7,635.7100	7.6357	10.138	0	0	0
2023/01/10	2040	02/02/2023	10.93	Put	Bond Future	2,407.3400	2.4073	2,916.8500	2.9169	21.165	0	0	0
2023/01/10	2040	02/02/2023	12.07	Call	Bond Future	5,479.1900	5.4792	4,807.3000	4.8073	(12.263)	0	0	0
2023/01/10	2040	02/02/2023	11.10	Call	Bond Future	999.6000	0.9996	700.9400	0.7009	(29.878)	0	0	0
2023/01/10	2040	02/02/2023	11.10	Put	Bond Future	1,682.4800	1.6825	2,097.3000	2.0973	24.655	0	0	0
2023/01/10	2040	02/02/2023	11.11	Call	Bond Future	1,028.4500	1.0284	723.9900	0.7240	(29.604)	0	0	0
2023/01/10	2040	02/02/2023	11.11	Put	Bond Future	1,645.1200	1.6451	2,054.1400	2.0541	24.863	0	0	0
2023/01/10	2040	04/05/2023	13.45	Put	Bond Future	374.7600	0.3748	430.7900	0.4308	14.951	0	0	486
2023/01/10	2040	04/05/2023	12.05	Put	Bond Future	1,559.1200	1.5591	1,758.3500	1.7584	12.778	0	0	684
2023/01/10	2040	04/05/2023	12.78	Call	Bond Future	9,402.6100	9.4026	8,779.5700	8.7796	(6.626)	0	0	0
2023/01/10	2040	04/05/2023	12.78	Put	Bond Future	743.1200	0.7431	847.9800	0.8480	14.111	0	0	388
2023/01/10	2040	04/05/2023	11.43	Call	Bond Future	3,618.6000	3.6186	3,212.9800	3.2130	(11.209)	0	0	0
2023/01/10	2040	04/05/2023	11.43	Put	Bond Future	2,868.4300	2.8684	3,190.7100	3.1907	11.235	0	0	0
2023/01/10	2040	04/05/2023	10.73	Put	Bond Future	5,444.7300	5.4447	5,936.0600	5.9361	9.024	0	0	0
2023/01/10	2040	04/05/2023			Bond Future	11.3126	85.2069	11.4265	84.4790	1.007	0.0000	0.0000	300
2023/01/10	2040	04/05/2023	13.45	Call	Bond Future	12,518.2900	12.5183	11,846.4200	11.8464	(5.367)	0	0	0
2023/01/10	2040	04/05/2023	11.48	Call	Bond Future	3,799.8400	3.7998	3,382.9200	3.3829	(10.972)	0	0	486
2023/01/10	2040	04/05/2023	11.48	Put	Bond Future	2,733.4900	2.7335	3,044.4700	3.0445	11.377	0	0	0
2023/01/10	2040	04/05/2023	12.05	Call	Bond Future	6,099.2000	6.0992	5,570.5300	5.5705	(8.668)	0	0	0
2023/01/10	2040	04/05/2023	11.41	Call	Bond Future	3,547.1600	3.5472	3,146.1200	3.1461	(11.306)	0	0	0
2023/01/10	2040	04/05/2023	11.41	Put	Bond Future	2,924.0000	2.9240	3,250.8600	3.2509	11.179	0	0	0
2023/01/10	2040	04/05/2023	11.42	Call	Bond Future	3,582.8100	3.5828	3,179.4700	3.1795	(11.258)	0	0	0
2023/01/10	2040	04/05/2023	11.42	Put	Bond Future	2,896.1000	2.8961	3,220.6600	3.2207	11.207	0	0	0
2023/01/10	2040	04/05/2023	10.73	Call	Bond Future	1,561.6000	1.5616	1,325.0300	1.3250	(15.149)	0	0	486
2023/01/10	2040	04/05/2023	10.92	Call	Bond Future	2,021.9200	2.0219	1,739.3100	1.7393	(13.977)	0	0	388
2023/01/10	2040	04/05/2023	10.92	Put	Bond Future	4,608.2400	4.6082	5,053.5300	5.0535	9.663	0	0	0
2023/01/10	2040	04/05/2023	11.03	Call	Bond Future	2,322.0600	2.3221	2,012.3900	2.0124	(13.336)	0	0	684
2023/01/10	2040	04/05/2023	11.03	Put	Bond Future	4,171.2000	4.1712	4,589.4300	4.5894	10.027	0	0	0
2023/01/10	2040	04/05/2023	10.17	Call	Bond Future	653.3400	0.6533	531.4000	0.5314	(18.664)	0	0	388
2023/01/10	2040	04/05/2023	10.17	Put	Bond Future	8,539.2300	8.5392	9,145.1900	9.1452	7.096	0	0	0
2023/01/10	2040	03/08/2023	12.23	Call	Bond Future	7,319.7200	7.3197	6,800.6200	6.8006	(7.092)	0	0	0
2023/01/10	2040	03/08/2023	12.23	Put	Bond Future	2,383.3600	2.3834	2,607.5300	2.6075	9.406	0	0	0
2023/01/10	2040	03/08/2023			Bond Future	11.4118	82.4508	11.5300	81.7075	1.036	0.0000	0.0000	0
2023/01/10	2040	03/08/2023	12.21	Call	Bond Future	7,238.8200	7.2388	6,722.3700	6.7224	(7.134)	0	0	0
2023/01/10	2040	03/08/2023	12.21	Put	Bond Future	2,417.5200	2.4175	2,644.3400	2.6443	9.382	0	0	0
2023/01/10	2040	03/08/2023	12.22	Call	Bond Future	7,279.3500	7.2793	6,761.5700	6.7616	(7.113)	0	0	0
2023/01/10	2040	03/08/2023	12.22	Put	Bond Future	2,400.4900	2.4005	2,625.9800	2.6260	9.393	0	0	0
2023/01/10	2040	02/11/2023	11.60	Put	Bond Future	4,671.4000	4.6714	5,016.0100	5.0160	7.377	0	0	0
2023/01/10	2040	02/11/2023	11.58	Call	Bond Future	5,143.7400	5.1437	4,733.2200	4.7332	(7.981)	0	0	0
2023/01/10	2040	02/11/2023	11.58	Put	Bond Future	4,727.9900	4.7280	5,075.6500	5.0756	7.353	0	0	0
2023/01/10	2040	02/11/2023	11.59	Call	Bond Future	5,177.3200	5.1773	4,765.2800	4.7653	(7.959)	0	0	0
2023/01/10	2040	02/11/2023			Bond Future	11.5130	84.1099	11.6356	83.3517	1.064	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
2023/01/10	2040	02/11/2023	11.60	Call	Bond Future	5,210.6900	5.2107	4,797.1200	4.7971	(7.937)	0	0	0
2023/01/10	2040	02/11/2023	11.59	Put	Bond Future	4,699.7600	4.6998	5,045.9000	5.0459	7.365	0	0	0
2023/01/10	2040	01/02/2024	12.33	Call	Bond Future	7,714.6400	7.7146	7,210.2800	7.2103	(6.538)	0	0	0
2023/01/10	2040	01/02/2024	12.33	Put	Bond Future	3,529.2600	3.5293	3,798.3700	3.7984	7.625	0	0	0
2023/01/10	2040	01/02/2024	12.34	Call	Bond Future	7,751.6500	7.7516	7,246.0900	7.2461	(6.522)	0	0	0
2023/01/10	2040	01/02/2024	12.34	Put	Bond Future	3,509.8400	3.5098	3,777.7500	3.7777	7.633	0	0	0
2023/01/10	2040	01/02/2024			Bond Future	11.6188	81.3118	11.7459	80.5384	1.094	0.0000	0.0000	0
2023/01/10	2040	01/02/2024	12.35	Call	Bond Future	7,788.7000	7.7887	7,281.9600	7.2820	(6.506)	0	0	0
2023/01/10	2040	01/02/2024	12.35	Put	Bond Future	3,490.5200	3.4905	3,757.2500	3.7573	7.642	0	0	0
2023/01/10	2044	02/02/2023	10.30	Call	Bond Future	28.2200	0.0282	13.4300	0.0134	(52.410)	0	0	0
2023/01/10	2044	02/02/2023	10.30	Put	Bond Future	6,608.0800	6.6081	7,255.9500	7.2560	9.804	0	0	0
2023/01/10	2044	02/02/2023	11.00	Call	Bond Future	713.1600	0.7132	493.0800	0.4931	(30.860)	0	0	2,500
2023/01/10	2044	02/02/2023	11.00	Put	Bond Future	2,220.3300	2.2203	2,662.9100	2.6629	19.933	0	0	0
2023/01/10	2044	02/02/2023	11.75	Put	Bond Future	315.4700	0.3155	417.0200	0.4170	32.190	0	0	2,500
2023/01/10	2044	02/02/2023	11.90	Call	Bond Future	4,527.0700	4.5271	3,931.0200	3.9310	(13.166)	0	0	0
2023/01/10	2044	02/02/2023	11.90	Put	Bond Future	196.2100	0.1962	262.8200	0.2628	33.948	0	0	0
2023/01/10	2044	02/02/2023	12.00	Call	Bond Future	5,077.5800	5.0776	4,464.2600	4.4643	(12.079)	0	0	0
2023/01/10	2044	02/02/2023	12.00	Put	Bond Future	141.1800	0.1412	190.5200	0.1905	34.948	0	0	4,000
2023/01/10	2044	02/02/2023	11.20	Put	Bond Future	1,426.4400	1.4264	1,761.9300	1.7619	23.519	0	0	0
2023/01/10	2044	02/02/2023	11.70	Call	Bond Future	3,462.5700	3.4626	2,915.8500	2.9158	(15.789)	0	0	1,700
2023/01/10	2044	02/02/2023	11.70	Put	Bond Future	367.6700	0.3677	483.6100	0.4836	31.534	0	0	0
2023/01/10	2044	02/02/2023	11.10	Call	Bond Future	971.4500	0.9714	698.3700	0.6984	(28.111)	0	0	1,700
2023/01/10	2044	02/02/2023	11.14	Call	Bond Future	1,088.8300	1.0888	794.1200	0.7941	(27.067)	0	0	0
2023/01/10	2044	02/02/2023	11.14	Put	Bond Future	1,639.7200	1.6397	2,007.6700	2.0077	22.440	0	0	0
2023/01/10	2044	02/02/2023	11.15	Call	Bond Future	1,119.4300	1.1194	819.2900	0.8193	(26.812)	0	0	0
2023/01/10	2044	02/02/2023	11.15	Put	Bond Future	1,602.7200	1.6027	1,965.2400	1.9652	22.619	0	0	0
2023/01/10	2044	02/02/2023			Bond Future	11.2219	80.3663	11.3217	79.7036	0.889	0.0000	0.0000	83,027
2023/01/10	2044	02/02/2023	10.75	Call	Bond Future	281.9700	0.2820	173.9800	0.1740	(38.298)	0	0	2,500
2023/01/10	2044	02/02/2023	10.75	Put	Bond Future	3,543.8500	3.5438	4,098.5200	4.0985	15.652	0	0	0
2023/01/10	2044	02/02/2023	11.75	Call	Bond Future	3,722.5100	3.7225	3,161.4000	3.1614	(15.073)	0	0	0
2023/01/10	2044	02/02/2023	11.16	Call	Bond Future	1,150.5200	1.1505	844.9700	0.8450	(26.558)	0	0	0
2023/01/10	2044	02/02/2023	11.16	Put	Bond Future	1,566.3000	1.5663	1,923.4100	1.9234	22.800	0	0	0
2023/01/10	2044	02/02/2023	11.20	Call	Bond Future	1,279.7400	1.2797	952.5700	0.9526	(25.565)	0	0	0
2023/01/10	2044	02/02/2023	11.10	Put	Bond Future	1,793.6700	1.7937	2,183.2500	2.1832	21.720	0	0	0
2023/01/10	2044	04/05/2023	11.75	Put	Bond Future	2,177.5400	2.1775	2,412.6400	2.4126	10.797	0	0	4,115
2023/01/10	2044	04/05/2023	11.41	Call	Bond Future	3,587.1700	3.5872	3,213.9900	3.2140	(10.403)	0	0	0
2023/01/10	2044	04/05/2023	11.41	Put	Bond Future	3,028.1900	3.0282	3,331.0600	3.3311	10.002	0	0	0
2023/01/10	2044	04/05/2023	11.42	Call	Bond Future	3,623.1400	3.6231	3,247.8300	3.2478	(10.359)	0	0	0
2023/01/10	2044	04/05/2023	11.42	Put	Bond Future	2,999.1200	2.9991	3,299.8600	3.2999	10.028	0	0	0
2023/01/10	2044	04/05/2023			Bond Future	11.3246	81.9216	11.4280	81.2455	0.913	0.0000	0.0000	0
2023/01/10	2044	04/05/2023	11.75	Call	Bond Future	4,898.9500	4.8989	4,458.0000	4.4580	(9.001)	0	0	0
2023/01/10	2044	04/05/2023	12.00	Call	Bond Future	5,951.1400	5.9511	5,467.4500	5.4675	(8.128)	0	0	0
2023/01/10	2044	04/05/2023	12.00	Put	Bond Future	1,701.9100	1.7019	1,894.2700	1.8943	11.303	0	0	4,115
2023/01/10	2044	04/05/2023	12.25	Call	Bond Future	7,053.0300	7.0530	6,532.8800	6.5329	(7.375)	0	0	0
2023/01/10	2044	04/05/2023	12.25	Put	Bond Future	1,326.2800	1.3263	1,482.1800	1.4822	11.755	0	0	1,500
2023/01/10	2044	04/05/2023	11.43	Call	Bond Future	3,659.4400	3.6594	3,282.0100	3.2820	(10.314)	0	0	0
2023/01/10	2044	04/05/2023	11.43	Put	Bond Future	2,970.4700	2.9705	3,269.0900	3.2691	10.053	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
2023/01/10	2044	03/08/2023	12.15	Call	Bond Future	7,118.5400	7.1185	6,644.7200	6.6447	(6.656)	0	0	0
2023/01/10	2044	03/08/2023	12.15	Put	Bond Future	2,596.3700	2.5964	2,812.8900	2.8129	8.339	0	0	0
2023/01/10	2044	03/08/2023	12.16	Call	Bond Future	7,159.1100	7.1591	6,684.0400	6.6840	(6.636)	0	0	0
2023/01/10	2044	03/08/2023	12.16	Put	Bond Future	2,578.1700	2.5782	2,793.4400	2.7934	8.350	0	0	0
2023/01/10	2044	03/08/2023			Bond Future	11.4180	79.2232	11.5252	78.5328	0.939	0.0000	0.0000	0
2023/01/10	2044	03/08/2023	12.17	Call	Bond Future	7,199.5300	7.1995	6,723.2100	6.7232	(6.616)	0	0	0
2023/01/10	2044	03/08/2023	12.17	Put	Bond Future	2,559.9000	2.5599	2,773.9200	2.7739	8.360	0	0	0
2023/01/10	2044	02/11/2023	11.57	Call	Bond Future	5,235.4300	5.2354	4,852.5700	4.8526	(7.313)	0	0	0
2023/01/10	2044	02/11/2023	11.57	Put	Bond Future	4,872.3000	4.8723	5,193.6600	5.1937	6.596	0	0	0
2023/01/10	2044	02/11/2023			Bond Future	11.5130	80.8173	11.6239	80.1131	0.964	0.0000	0.0000	0
2023/01/10	2044	02/11/2023	11.55	Call	Bond Future	5,167.4400	5.1674	4,787.4300	4.7874	(7.354)	0	0	0
2023/01/10	2044	02/11/2023	11.55	Put	Bond Future	4,931.4000	4.9314	5,255.6100	5.2556	6.574	0	0	0
2023/01/10	2044	02/11/2023	11.56	Call	Bond Future	5,201.5400	5.2015	4,820.1000	4.8201	(7.333)	0	0	0
2023/01/10	2044	02/11/2023	11.56	Put	Bond Future	4,901.9100	4.9019	5,224.6900	5.2247	6.585	0	0	0
2023/01/10	2044	01/02/2024	12.29	Call	Bond Future	7,766.3700	7.7664	7,298.9000	7.2989	(6.019)	0	0	0
2023/01/10	2044	01/02/2024	12.29	Put	Bond Future	3,681.6600	3.6817	3,932.5800	3.9326	6.815	0	0	0
2023/01/10	2044	01/02/2024			Bond Future	11.6119	78.0775	11.7268	77.3591	0.990	0.0000	0.0000	0
2023/01/10	2044	01/02/2024	12.27	Call	Bond Future	7,691.7000	7.6917	7,226.4600	7.2265	(6.049)	0	0	0
2023/01/10	2044	01/02/2024	12.27	Put	Bond Future	3,722.3300	3.7223	3,975.4800	3.9755	6.801	0	0	0
2023/01/10	2044	01/02/2024	12.28	Call	Bond Future	7,729.0200	7.7290	7,262.6600	7.2627	(6.034)	0	0	0
2023/01/10	2044	01/02/2024	12.28	Put	Bond Future	3,701.9400	3.7019	3,953.9700	3.9540	6.808	0	0	0
2023/01/10	2046	02/02/2023			Bond Future	116.4658	116.4658	116.5640	116.5640	0.084	0.0000	0.0000	13,798
2023/01/10	2046	04/05/2023			Bond Future	116.7121	116.7121	116.8115	116.8115	0.085	0.0000	0.0000	4,935
2023/01/10	2046	03/08/2023			Bond Future	119.1396	119.1396	119.2405	119.2405	0.085	0.0000	0.0000	0
2023/01/10	2046	02/11/2023			Bond Future	119.4761	119.4761	119.5794	119.5794	0.086	0.0000	0.0000	0
2023/01/10	2046	01/02/2024			Bond Future	121.9292	121.9292	122.0348	122.0348	0.087	0.0000	0.0000	0
2023/01/10	2050	02/02/2023			Bond Future	117.4710	117.4710	118.3254	118.3254	0.727	0.0000	0.0000	10,400
2023/01/10	2050	04/05/2023			Bond Future	119.7725	119.7725	120.6428	120.6428	0.727	0.0000	0.0000	3,472
2023/01/10	2050	03/08/2023			Bond Future	120.0826	120.0826	120.9703	120.9703	0.739	0.0000	0.0000	0
2023/01/10	2050	02/11/2023			Bond Future	122.5270	122.5270	123.4329	123.4329	0.739	0.0000	0.0000	0
2023/01/10	2050	01/02/2024			Bond Future	122.7996	122.7996	123.7248	123.7248	0.753	0.0000	0.0000	0
2023/01/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	AL37	02/02/2023			Index Future	870.1320	870.1320	867.2550	867.2550	(0.331)	0.0000	0.0000	0
2023/01/10	AL37	04/05/2023			Index Future	886.9520	886.9520	884.0130	884.0130	(0.331)	0.0000	0.0000	0
2023/01/10	AL37	03/08/2023			Index Future	905.1740	905.1740	902.1710	902.1710	(0.332)	0.0000	0.0000	0
2023/01/10	AL37	02/11/2023			Index Future	923.3990	923.3990	920.3360	920.3360	(0.332)	0.0000	0.0000	0
2023/01/10	AL37	01/02/2024			Index Future	942.1640	942.1640	939.0400	939.0400	(0.332)	0.0000	0.0000	0
2023/01/10	AL7T	02/02/2023			Index Future	1,013.0150	1,013.0150	1,006.7660	1,006.7660	(0.617)	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
2023/01/10	AL7T	04/05/2023			Index Future	1,032.5970	1,032.5970	1,026.2200	1,026.2200	(0.618)	0.0000	0.0000	0
2023/01/10	AL7T	03/08/2023			Index Future	1,053.8120	1,053.8120	1,047.2990	1,047.2990	(0.618)	0.0000	0.0000	0
2023/01/10	AL7T	02/11/2023			Index Future	1,075.0290	1,075.0290	1,068.3850	1,068.3850	(0.618)	0.0000	0.0000	0
2023/01/10	AL7T	01/02/2024			Index Future	1,096.8760	1,096.8760	1,090.0980	1,090.0980	(0.618)	0.0000	0.0000	0
2023/01/10	ALBI	02/02/2023			Index Future	885.7880	885.7880	880.0320	880.0320	(0.650)	0.0000	0.0000	111
2023/01/10	ALBI	04/05/2023			Index Future	902.9110	902.9110	897.0370	897.0370	(0.651)	0.0000	0.0000	0
2023/01/10	ALBI	03/08/2023			Index Future	921.4620	921.4620	915.4630	915.4630	(0.651)	0.0000	0.0000	0
2023/01/10	ALBI	02/11/2023			Index Future	940.0140	940.0140	933.8950	933.8950	(0.651)	0.0000	0.0000	0
2023/01/10	ALBI	01/02/2024			Index Future	959.1170	959.1170	952.8750	952.8750	(0.651)	0.0000	0.0000	0
2023/01/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	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
2023/01/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/10	ES33	02/02/2023			Bond Future	11.8577	77.0758	11.9621	76.5722	0.880	0.0000	0.0000	350
2023/01/10	ES33	04/05/2023			Bond Future	12.0065	74.7919	12.1154	74.2779	0.907	0.0000	0.0000	0
2023/01/10	ES33	03/08/2023			Bond Future	12.1416	76.3480	12.2551	75.8230	0.935	0.0000	0.0000	0
2023/01/10	ES33	02/11/2023			Bond Future	12.2942	74.1073	12.4125	73.5716	0.962	0.0000	0.0000	0
2023/01/10	ES33	01/02/2024			Bond Future	12.4556	75.6279	12.5791	75.0814	0.991	0.0000	0.0000	0
2023/01/10	ES42	02/02/2023			Bond Future	12.1465	75.5160	12.2510	74.9211	0.860	0.0000	0.0000	4,195
2023/01/10	ES42	04/05/2023			Bond Future	12.2826	72.7328	12.3913	72.1257	0.885	0.0000	0.0000	0
2023/01/10	ES42	03/08/2023			Bond Future	12.4035	74.2471	12.5164	73.6270	0.910	0.0000	0.0000	0
2023/01/10	ES42	02/11/2023			Bond Future	12.5383	71.4958	12.6557	70.8632	0.936	0.0000	0.0000	0
2023/01/10	ES42	01/02/2024			Bond Future	12.6738	72.9623	12.7958	72.3168	0.963	0.0000	0.0000	0
2023/01/10	GOVI	02/02/2023	850.82	Call	GOVI	225,510.0000	22.5510	168,590.0000	16.8590	(25.241)	0	0	0
2023/01/10	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GOVI	02/02/2023	850.83	Call	GOVI	225,410.0000	22.5410	168,490.0000	16.8490	(25.252)	0	0	0
2023/01/10	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GOVI	02/02/2023			GOVI	873.3710	873.3710	867.6790	867.6790	(0.652)	0.0000	0.0000	846
2023/01/10	GOVI	02/02/2023	850.84	Call	GOVI	225,310.0000	22.5310	168,390.0000	16.8390	(25.263)	0	0	0
2023/01/10	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GOVI	04/05/2023	852.86	Call	GOVI	373,940.0000	37.3940	315,850.0000	31.5850	(15.535)	0	0	0
2023/01/10	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GOVI	04/05/2023	852.87	Call	GOVI	373,840.0000	37.3840	315,750.0000	31.5750	(15.539)	0	0	0
2023/01/10	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GOVI	04/05/2023			GOVI	890.2540	890.2540	884.4450	884.4450	(0.653)	0.0000	0.0000	0
2023/01/10	GOVI	04/05/2023	852.88	Call	GOVI	373,740.0000	37.3740	315,650.0000	31.5650	(15.543)	0	0	0
2023/01/10	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GOVI	03/08/2023	837.21	Call	GOVI	713,340.0000	71.3340	654,020.0000	65.4020	(8.316)	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
2023/01/10	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GOVI	03/08/2023	837.22	Call	GOVI	713,240.0000	71.3240	653,920.0000	65.3920	(8.317)	0	0	0
2023/01/10	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GOVI	03/08/2023			GOVI	908.5440	908.5440	902.6120	902.6120	(0.653)	0.0000	0.0000	0
2023/01/10	GOVI	03/08/2023	837.23	Call	GOVI	713,140.0000	71.3140	653,820.0000	65.3820	(8.318)	0	0	0
2023/01/10	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GOVI	02/11/2023	885.82	Call	GOVI	410,170.0000	41.0170	349,660.0000	34.9660	(14.752)	0	0	0
2023/01/10	GOVI	02/11/2023			GOVI	926.8370	926.8370	920.7860	920.7860	(0.653)	0.0000	0.0000	0
2023/01/10	GOVI	02/11/2023	885.80	Call	GOVI	410,370.0000	41.0370	349,860.0000	34.9860	(14.745)	0	0	0
2023/01/10	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GOVI	02/11/2023	885.81	Call	GOVI	410,270.0000	41.0270	349,760.0000	34.9760	(14.749)	0	0	0
2023/01/10	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GOVI	01/02/2024	880.00	Call	GOVI	656,720.0000	65.6720	594,990.0000	59.4990	(9.400)	0	0	0
2023/01/10	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GOVI	01/02/2024			GOVI	945.6720	945.6720	939.4990	939.4990	(0.653)	0.0000	0.0000	0
2023/01/10	GOVI	01/02/2024	879.98	Call	GOVI	656,920.0000	65.6920	595,190.0000	59.5190	(9.397)	0	0	0
2023/01/10	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GOVI	01/02/2024	879.99	Call	GOVI	656,820.0000	65.6820	595,090.0000	59.5090	(9.398)	0	0	0
2023/01/10	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/10	IGOV	02/02/2023			Index Future	328.2580	328.2580	329.0110	329.0110	0.229	0.0000	0.0000	640
2023/01/10	IGOV	04/05/2023			Index Future	334.6840	334.6840	335.4500	335.4500	0.229	0.0000	0.0000	16
2023/01/10	IGOV	03/08/2023			Index Future	341.6400	341.6400	342.4200	342.4200	0.228	0.0000	0.0000	0
2023/01/10	IGOV	02/11/2023			Index Future	348.5960	348.5960	349.3920	349.3920	0.228	0.0000	0.0000	0
2023/01/10	IGOV	01/02/2024			Index Future	355.7560	355.7560	356.5690	356.5690	0.229	0.0000	0.0000	0
2023/01/10	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/01/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/10	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
2023/01/10	JBAF	18/01/2023			Jibar Tradeable Future	7.2950	92.7050	7.2850	92.7150	(0.137)	0.0000	0.0000	0
2023/01/10	JBAF	15/02/2023			Jibar Tradeable Future	7.5800	92.4200	7.5900	92.4100	0.132	0.0000	0.0000	0
2023/01/10	JBAF	15/03/2023			Jibar Tradeable Future	7.5750	92.4250	7.6150	92.3850	0.528	0.0000	0.0000	0
2023/01/10	JBAF	19/04/2023			Jibar Tradeable Future	7.6500	92.3500	7.6900	92.3100	0.523	0.0000	0.0000	0
2023/01/10	JBAF	17/05/2023			Jibar Tradeable Future	7.6500	92.3500	7.7000	92.3000	0.654	0.0000	0.0000	0
2023/01/10	JBAF	21/06/2023			Jibar Tradeable Future	7.6500	92.3500	7.6950	92.3050	0.588	0.0000	0.0000	0
2023/01/10	JBAF	20/09/2023			Jibar Tradeable Future	7.5600	92.4400	7.6200	92.3800	0.794	0.0000	0.0000	75
2023/01/10	JBAF	20/12/2023			Jibar Tradeable Future	7.4200	92.5800	7.3750	92.6250	(0.606)	0.0000	0.0000	272
2023/01/10	JBAF	20/03/2024			Jibar Tradeable Future	7.2900	92.7100	7.2850	92.7150	(0.069)	0.0000	0.0000	0
2023/01/10	JBAF	19/06/2024			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2023/01/10	JBAF	18/09/2024			Jibar Tradeable Future	7.2150	92.7850	7.2100	92.7900	(0.069)	0.0000	0.0000	68
2023/01/10	JBAF	18/12/2024			Jibar Tradeable Future	7.3000	92.7000	7.3750	92.6250	1.027	0.0000	0.0000	0
2023/01/10	R035	02/02/2023	9.81	Call	Bond Future	8.4000	0.0084	3.3000	0.0033	(60.714)	0	0	582
2023/01/10	R035	02/02/2023	9.81	Put	Bond Future	6,903.5500	6.9036	7,551.9200	7.5519	9.392	0	0	0
2023/01/10	R035	02/02/2023	9.85	Call	Bond Future	10.8800	0.0109	4.4000	0.0044	(59.559)	0	0	0
2023/01/10	R035	02/02/2023	9.89	Call	Bond Future	14.0100	0.0140	5.8200	0.0058	(58.458)	0	0	388
2023/01/10	R035	02/02/2023	9.89	Put	Bond Future	6,378.2800	6.3783	7,023.5600	7.0236	10.117	0	0	0
2023/01/10	R035	02/02/2023	11.94	Call	Bond Future	5,952.4600	5.9525	5,318.5600	5.3186	(10.649)	0	0	0
2023/01/10	R035	02/02/2023	13.22	Put	Bond Future	0.2000	0.0002	0.2800	0.0003	40.000	0	0	976
2023/01/10	R035	02/02/2023	10.88	Call	Bond Future	1,117.2600	1.1173	802.4800	0.8025	(28.174)	0	0	0
2023/01/10	R035	02/02/2023	10.88	Put	Bond Future	1,247.3000	1.2473	1,585.9900	1.5860	27.154	0	0	0
2023/01/10	R035	02/02/2023	10.66	Call	Bond Future	575.4100	0.5754	377.0600	0.3771	(34.471)	0	0	0
2023/01/10	R035	02/02/2023	10.66	Put	Bond Future	2,038.8900	2.0389	2,494.0100	2.4940	22.322	0	0	582
2023/01/10	R035	02/02/2023	10.30	Put	Bond Future	3,839.4300	3.8394	4,432.4500	4.4325	15.446	0	0	0
2023/01/10	R035	02/02/2023	10.60	Call	Bond Future	466.7500	0.4667	297.2800	0.2973	(36.309)	0	0	0
2023/01/10	R035	02/02/2023	10.60	Put	Bond Future	2,298.9100	2.2989	2,782.9100	2.7829	21.053	0	0	0
2023/01/10	R035	02/02/2023	10.64	Put	Bond Future	2,123.5800	2.1236	2,588.5200	2.5885	21.894	0	0	0
2023/01/10	R035	02/02/2023			Bond Future	10.9017	90.4889	11.0115	89.8354	1.007	0.0000	0.0000	145,659
2023/01/10	R035	02/02/2023	9.85	Put	Bond Future	6,640.0700	6.6401	7,287.0600	7.2871	9.744	0	0	0
2023/01/10	R035	02/02/2023	11.94	Put	Bond Future	43.2600	0.0433	62.8300	0.0628	45.238	0	0	0
2023/01/10	R035	02/02/2023	11.98	Call	Bond Future	6,162.3300	6.1623	5,525.7900	5.5258	(10.330)	0	0	0
2023/01/10	R035	02/02/2023	11.98	Put	Bond Future	37.1400	0.0371	54.0700	0.0541	45.584	0	0	388
2023/01/10	R035	02/02/2023	13.22	Call	Bond Future	12,427.2700	12.4273	11,773.8800	11.7739	(5.258)	0	0	0
2023/01/10	R035	02/02/2023	11.05	Call	Bond Future	1,688.9300	1.6889	1,285.0600	1.2851	(23.913)	0	0	976
2023/01/10	R035	02/02/2023	11.05	Put	Bond Future	808.0500	0.8081	1,057.6500	1.0577	30.889	0	0	0
2023/01/10	R035	02/02/2023	11.06	Call	Bond Future	1,726.3800	1.7264	1,317.5600	1.3176	(23.681)	0	0	0
2023/01/10	R035	02/02/2023	11.06	Put	Bond Future	786.5500	0.7866	1,031.2000	1.0312	31.104	0	0	582
2023/01/10	R035	02/02/2023	10.86	Call	Bond Future	1,058.5000	1.0585	754.5700	0.7546	(28.713)	0	0	0
2023/01/10	R035	02/02/2023	10.86	Put	Bond Future	1,308.5800	1.3086	1,658.1200	1.6581	26.711	0	0	0
2023/01/10	R035	02/02/2023	10.87	Call	Bond Future	1,087.6500	1.0877	778.2900	0.7783	(28.443)	0	0	0
2023/01/10	R035	02/02/2023	10.87	Put	Bond Future	1,277.6800	1.2777	1,621.7900	1.6218	26.932	0	0	0
2023/01/10	R035	02/02/2023	10.30	Call	Bond Future	130.9200	0.1309	70.4700	0.0705	(46.173)	0	0	976
2023/01/10	R035	02/02/2023	10.64	Call	Bond Future	537.4500	0.5374	348.9200	0.3489	(35.079)	0	0	388
2023/01/10	R035	04/05/2023	13.18	Call	Bond Future	11,802.6400	11.8026	11,181.9200	11.1819	(5.259)	0	0	0
2023/01/10	R035	04/05/2023	13.18	Put	Bond Future	292.3700	0.2924	338.3400	0.3383	15.723	0	0	491
2023/01/10	R035	04/05/2023	11.22	Put	Bond Future	2,338.6400	2.3386	2,616.1100	2.6161	11.865	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
2023/01/10	R035	04/05/2023	12.46	Call	Bond Future	8,590.3900	8.5904	8,017.9600	8.0180	(6.664)	0	0	0
2023/01/10	R035	04/05/2023	12.46	Put	Bond Future	641.2500	0.6413	735.5100	0.7355	14.699	0	0	388
2023/01/10	R035	04/05/2023	11.17	Call	Bond Future	3,388.0800	3.3881	3,009.3000	3.0093	(11.180)	0	0	491
2023/01/10	R035	04/05/2023	11.20	Call	Bond Future	3,489.5700	3.4896	3,104.5000	3.1045	(11.035)	0	0	0
2023/01/10	R035	04/05/2023	11.21	Call	Bond Future	3,523.6800	3.5237	3,136.5400	3.1365	(10.987)	0	0	0
2023/01/10	R035	04/05/2023	10.60	Call	Bond Future	1,752.8300	1.7528	1,501.3400	1.5013	(14.348)	0	0	388
2023/01/10	R035	04/05/2023	10.60	Put	Bond Future	4,209.4300	4.2094	4,624.6300	4.6246	9.864	0	0	0
2023/01/10	R035	04/05/2023			Bond Future	11.0102	87.7365	11.1244	87.0698	1.037	0.0000	0.0000	104,492
2023/01/10	R035	04/05/2023	11.22	Call	Bond Future	3,557.9500	3.5580	3,168.7300	3.1687	(10.939)	0	0	0
2023/01/10	R035	04/05/2023	11.80	Call	Bond Future	0.0000	0.0000	5,267.8100	5.2678	100.000	0	0	0
2023/01/10	R035	04/05/2023	11.80	Put	Bond Future	0.0000	0.0000	1,468.6000	1.4686	100.000	0	0	1,035
2023/01/10	R035	04/05/2023	11.17	Put	Bond Future	2,457.1600	2.4572	2,745.0700	2.7451	11.717	0	0	0
2023/01/10	R035	04/05/2023	11.20	Put	Bond Future	2,385.4500	2.3854	2,667.0700	2.6671	11.806	0	0	0
2023/01/10	R035	04/05/2023	11.21	Put	Bond Future	2,361.9400	2.3619	2,641.4900	2.6415	11.836	0	0	0
2023/01/10	R035	04/05/2023	9.85	Call	Bond Future	561.8500	0.5619	454.8300	0.4548	(19.048)	0	0	388
2023/01/10	R035	04/05/2023	9.85	Put	Bond Future	7,769.8700	7.7699	8,329.5400	8.3295	7.203	0	0	0
2023/01/10	R035	04/05/2023	10.42	Call	Bond Future	1,365.1000	1.3651	1,153.6400	1.1536	(15.490)	0	0	491
2023/01/10	R035	04/05/2023	10.42	Put	Bond Future	4,930.7100	4.9307	5,385.9400	5.3859	9.233	0	0	0
2023/01/10	R035	03/08/2023	12.00	Call	Bond Future	6,931.2200	6.9312	6,446.9700	6.4470	(6.987)	0	0	0
2023/01/10	R035	03/08/2023	12.00	Put	Bond Future	1,985.3600	1.9854	2,181.9800	2.1820	9.903	0	0	0
2023/01/10	R035	03/08/2023			Bond Future	11.1055	89.5409	11.2243	88.8601	1.069	0.0000	0.0000	0
2023/01/10	R035	03/08/2023	11.98	Call	Bond Future	6,854.3800	6.8544	6,372.5400	6.3725	(7.030)	0	0	0
2023/01/10	R035	03/08/2023	11.98	Put	Bond Future	2,014.6300	2.0146	2,213.6600	2.2137	9.879	0	0	0
2023/01/10	R035	03/08/2023	11.99	Call	Bond Future	6,892.7700	6.8928	6,409.7300	6.4097	(7.008)	0	0	0
2023/01/10	R035	03/08/2023	11.99	Put	Bond Future	1,999.9400	1.9999	2,197.7700	2.1978	9.892	0	0	0
2023/01/10	R035	02/11/2023	11.41	Call	Bond Future	4,986.1400	4.9861	4,595.3300	4.5953	(7.838)	0	0	0
2023/01/10	R035	02/11/2023	11.41	Put	Bond Future	3,900.6800	3.9007	4,204.3700	4.2044	7.786	0	0	0
2023/01/10	R035	02/11/2023	11.42	Call	Bond Future	5,017.7800	5.0178	4,625.5900	4.6256	(7.816)	0	0	0
2023/01/10	R035	02/11/2023	11.42	Put	Bond Future	3,876.8100	3.8768	4,179.1200	4.1791	7.798	0	0	0
2023/01/10	R035	02/11/2023			Bond Future	11.2163	86.8385	11.3398	86.1440	1.101	0.0000	0.0000	0
2023/01/10	R035	02/11/2023	11.43	Call	Bond Future	5,049.5000	5.0495	4,655.9300	4.6559	(7.794)	0	0	0
2023/01/10	R035	02/11/2023	11.43	Put	Bond Future	3,853.0600	3.8531	4,153.9900	4.1540	7.810	0	0	0
2023/01/10	R035	01/02/2024	12.18	Put	Bond Future	2,893.3900	2.8934	3,127.7900	3.1278	8.101	0	0	0
2023/01/10	R035	01/02/2024	12.19	Call	Bond Future	7,443.1400	7.4431	6,967.9400	6.9679	(6.384)	0	0	0
2023/01/10	R035	01/02/2024	12.19	Put	Bond Future	2,877.2000	2.8772	3,110.5300	3.1105	8.110	0	0	0
2023/01/10	R035	01/02/2024			Bond Future	11.3334	88.6018	11.4620	87.8933	1.135	0.0000	0.0000	0
2023/01/10	R035	01/02/2024	12.20	Call	Bond Future	7,478.2800	7.4783	7,002.0100	7.0020	(6.369)	0	0	0
2023/01/10	R035	01/02/2024	12.20	Put	Bond Future	2,861.1100	2.8611	3,093.3700	3.0934	8.118	0	0	0
2023/01/10	R035	01/02/2024	12.18	Call	Bond Future	7,408.0400	7.4080	6,933.9100	6.9339	(6.400)	0	0	0
2023/01/10	R186	02/02/2023	8.32	Call	Bond Future	679.6600	0.6797	478.1900	0.4782	(29.643)	0	0	0
2023/01/10	R186	02/02/2023	8.32	Put	Bond Future	420.3900	0.4204	580.7800	0.5808	38.153	0	0	0
2023/01/10	R186	02/02/2023	8.33	Call	Bond Future	701.2500	0.7013	496.1600	0.4962	(29.246)	0	0	0
2023/01/10	R186	02/02/2023	8.33	Put	Bond Future	408.0400	0.4080	564.8100	0.5648	38.420	0	0	0
2023/01/10	R186	02/02/2023			Bond Future	8.2437	108.7092	8.3502	108.3474	1.292	0.0000	0.0000	73,428
2023/01/10	R186	02/02/2023	8.34	Call	Bond Future	723.0300	0.7230	514.3600	0.5144	(28.860)	0	0	0
2023/01/10	R186	02/02/2023	8.34	Put	Bond Future	395.8900	0.3959	549.0800	0.5491	38.695	0	0	0
2023/01/10	R186	04/05/2023	8.83	Put	Bond Future	589.9000	0.5899	698.6100	0.6986	18.429	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/10	R186	04/05/2023	8.84	Call	Bond Future	2,358.0600	2.3581	2,095.9300	2.0959	(11.116)	0	0	0
2023/01/10	R186	04/05/2023			Bond Future	8.2796	110.8122	8.3952	110.4426	1.396	0.0000	0.0000	12,452
2023/01/10	R186	04/05/2023	8.82	Call	Bond Future	2,312.5100	2.3125	2,052.8200	2.0528	(11.230)	0	0	0
2023/01/10	R186	04/05/2023	8.82	Put	Bond Future	598.4500	0.5984	708.3800	0.7084	18.369	0	0	0
2023/01/10	R186	04/05/2023	8.83	Call	Bond Future	2,335.3500	2.3353	2,074.4400	2.0744	(11.172)	0	0	0
2023/01/10	R186	04/05/2023	8.84	Put	Bond Future	581.2400	0.5812	688.7300	0.6887	18.493	0	0	0
2023/01/10	R186	03/08/2023	9.73	Put	Bond Future	322.3500	0.3223	379.0200	0.3790	17.580	0	0	0
2023/01/10	R186	03/08/2023	9.74	Call	Bond Future	4,611.6100	4.6116	4,290.0200	4.2900	(6.973)	0	0	0
2023/01/10	R186	03/08/2023	9.74	Put	Bond Future	319.0400	0.3190	375.1900	0.3752	17.600	0	0	0
2023/01/10	R186	03/08/2023			Bond Future	8.2747	107.7846	8.4006	107.4068	1.522	0.0000	0.0000	0
2023/01/10	R186	03/08/2023	9.73	Call	Bond Future	4,586.3700	4.5864	4,265.3000	4.2653	(7.001)	0	0	0
2023/01/10	R186	03/08/2023	9.75	Call	Bond Future	4,636.7000	4.6367	4,314.5700	4.3146	(6.947)	0	0	0
2023/01/10	R186	03/08/2023	9.75	Put	Bond Future	315.5900	0.3156	371.2000	0.3712	17.621	0	0	0
2023/01/10	R186	02/11/2023	9.40	Call	Bond Future	3,792.0400	3.7920	3,505.1000	3.5051	(7.567)	0	0	0
2023/01/10	R186	02/11/2023	9.40	Put	Bond Future	720.0600	0.7201	818.3800	0.8184	13.654	0	0	0
2023/01/10	R186	02/11/2023	9.15	Call	Bond Future	3,264.2900	3.2643	2,994.7100	2.9947	(8.258)	0	0	1,715
2023/01/10	R186	02/11/2023			Bond Future	8.2838	109.9538	8.4216	109.5685	1.663	0.0000	0.0000	0
2023/01/10	R186	02/11/2023	10.42	Call	Bond Future	6,113.7700	6.1138	5,777.4900	5.7775	(5.500)	0	0	0
2023/01/10	R186	02/11/2023	10.42	Put	Bond Future	331.8000	0.3318	380.7800	0.3808	14.762	0	0	1,715
2023/01/10	R186	02/11/2023	9.15	Put	Bond Future	870.5500	0.8706	986.2300	0.9862	13.288	0	0	0
2023/01/10	R186	02/11/2023	9.38	Call	Bond Future	3,749.1300	3.7491	3,463.5000	3.4635	(7.619)	0	0	0
2023/01/10	R186	02/11/2023	9.38	Put	Bond Future	731.2000	0.7312	830.8300	0.8308	13.626	0	0	0
2023/01/10	R186	02/11/2023	9.39	Call	Bond Future	3,770.5700	3.7706	3,484.2800	3.4843	(7.593)	0	0	0
2023/01/10	R186	02/11/2023	9.39	Put	Bond Future	725.6100	0.7256	824.5800	0.8246	13.640	0	0	0
2023/01/10	R186	01/02/2024	9.51	Call	Bond Future	3,872.9600	3.8730	3,581.9100	3.5819	(7.515)	0	0	0
2023/01/10	R186	01/02/2024	9.52	Put	Bond Future	749.7500	0.7497	851.1100	0.8511	13.519	0	0	0
2023/01/10	R186	01/02/2024	9.50	Call	Bond Future	3,852.8600	3.8529	3,562.4100	3.5624	(7.539)	0	0	0
2023/01/10	R186	01/02/2024			Bond Future	8.2874	106.8812	8.4389	106.4882	1.829	0.0000	0.0000	0
2023/01/10	R186	01/02/2024	9.51	Put	Bond Future	754.6500	0.7547	856.5900	0.8566	13.508	0	0	0
2023/01/10	R186	01/02/2024	9.52	Call	Bond Future	3,893.0800	3.8931	3,601.4500	3.6014	(7.491)	0	0	0
2023/01/10	R186	01/02/2024	9.50	Put	Bond Future	759.5800	0.7596	862.1200	0.8621	13.500	0	0	0
2023/01/10	R197	02/02/2023			Bond Future	328.7175	328.7175	328.4400	328.4400	(0.084)	0.0000	0.0000	977
2023/01/10	R197	04/05/2023			Bond Future	335.1576	335.1576	334.8723	334.8723	(0.085)	0.0000	0.0000	0
2023/01/10	R197	03/08/2023			Bond Future	333.0608	333.0608	332.7681	332.7681	(0.088)	0.0000	0.0000	0
2023/01/10	R197	02/11/2023			Bond Future	339.8404	339.8404	339.5421	339.5421	(0.088)	0.0000	0.0000	0
2023/01/10	R202	02/02/2023			Bond Future	250.3631	250.3631	251.4842	251.4842	0.448	0.0000	0.0000	5,950
2023/01/10	R202	04/05/2023			Bond Future	255.2682	255.2682	256.4094	256.4094	0.447	0.0000	0.0000	0
2023/01/10	R202	03/08/2023			Bond Future	255.7605	255.7605	256.9243	256.9243	0.455	0.0000	0.0000	0
2023/01/10	R202	02/11/2023			Bond Future	260.9670	260.9670	262.1545	262.1545	0.455	0.0000	0.0000	0
2023/01/10	R202	01/02/2024			Bond Future	261.3691	261.3691	262.5822	262.5822	0.464	0.0000	0.0000	0
2023/01/10	R209	02/02/2023	10.78	Call	Bond Future	739.1100	0.7391	517.7900	0.5178	(29.944)	0	0	0
2023/01/10	R209	02/02/2023	10.79	Call	Bond Future	761.5800	0.7616	535.6800	0.5357	(29.662)	0	0	0
2023/01/10	R209	02/02/2023	10.80	Put	Bond Future	1,324.1300	1.3241	1,643.3200	1.6433	24.106	0	0	0
2023/01/10	R209	02/02/2023			Bond Future	10.9018	70.1191	11.0065	69.5695	0.961	0.0000	0.0000	31,403
2023/01/10	R209	02/02/2023	10.78	Put	Bond Future	1,385.6600	1.3857	1,713.9900	1.7140	23.695	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/10	R209	02/02/2023	10.79	Put	Bond Future	1,354.7000	1.3547	1,678.4500	1.6784	23.898	0	0	0
2023/01/10	R209	02/02/2023	10.80	Call	Bond Future	784.3700	0.7844	553.9100	0.5539	(29.382)	0	0	0
2023/01/10	R209	04/05/2023	11.10	Call	Bond Future	2,804.7300	2.8047	2,494.6600	2.4947	(11.055)	0	0	0
2023/01/10	R209	04/05/2023	11.10	Put	Bond Future	2,290.5100	2.2905	2,541.2500	2.5413	10.947	0	0	0
2023/01/10	R209	04/05/2023	11.50	Put	Bond Future	1,529.1800	1.5292	1,712.9300	1.7129	12.016	0	0	0
2023/01/10	R209	04/05/2023	10.00	Call	Bond Future	639.6600	0.6397	528.0100	0.5280	(17.455)	0	0	500
2023/01/10	R209	04/05/2023	10.00	Put	Bond Future	6,125.4000	6.1254	6,574.5600	6.5746	7.333	0	0	0
2023/01/10	R209	04/05/2023	11.09	Call	Bond Future	2,775.9700	2.7760	2,467.7200	2.4677	(11.104)	0	0	0
2023/01/10	R209	04/05/2023	11.09	Put	Bond Future	2,313.1800	2.3132	2,565.7400	2.5657	10.918	0	0	0
2023/01/10	R209	04/05/2023			Bond Future	11.0005	68.3243	11.1091	67.7635	0.987	0.0000	0.0000	2,635
2023/01/10	R209	04/05/2023	12.50	Call	Bond Future	7,728.4200	7.7284	7,241.3500	7.2413	(6.302)	0	0	0
2023/01/10	R209	04/05/2023	12.50	Put	Bond Future	526.3100	0.5263	600.0500	0.6001	14.011	0	0	8,500
2023/01/10	R209	04/05/2023	11.11	Call	Bond Future	2,833.4600	2.8335	2,521.5900	2.5216	(11.007)	0	0	0
2023/01/10	R209	04/05/2023	11.11	Put	Bond Future	2,267.8800	2.2679	2,516.8200	2.5168	10.977	0	0	0
2023/01/10	R209	04/05/2023	11.50	Call	Bond Future	4,056.1500	4.0562	3,679.0900	3.6791	(9.296)	0	0	1,000
2023/01/10	R209	04/05/2023	11.00	Call	Bond Future	2,523.9100	2.5239	2,232.2500	2.2322	(11.556)	0	0	0
2023/01/10	R209	04/05/2023	11.00	Put	Bond Future	2,526.4000	2.5264	2,795.5500	2.7956	10.653	0	0	6,250
2023/01/10	R209	03/08/2023	11.95	Put	Bond Future	1,771.6900	1.7717	1,937.2800	1.9373	9.346	0	0	0
2023/01/10	R209	03/08/2023	11.93	Call	Bond Future	5,938.7500	5.9388	5,533.7400	5.5337	(6.820)	0	0	0
2023/01/10	R209	03/08/2023	11.94	Call	Bond Future	5,972.2100	5.9722	5,566.1700	5.5662	(6.799)	0	0	0
2023/01/10	R209	03/08/2023			Bond Future	11.0856	69.7298	11.1980	69.1572	1.014	0.0000	0.0000	0
2023/01/10	R209	03/08/2023	11.95	Call	Bond Future	6,005.8900	6.0059	5,598.8200	5.5988	(6.778)	0	0	0
2023/01/10	R209	03/08/2023	11.93	Put	Bond Future	1,798.2700	1.7983	1,965.9200	1.9659	9.323	0	0	0
2023/01/10	R209	03/08/2023	11.94	Put	Bond Future	1,784.8400	1.7848	1,951.4600	1.9515	9.335	0	0	0
2023/01/10	R209	02/11/2023	11.33	Call	Bond Future	4,278.6400	4.2786	3,952.4500	3.9525	(7.624)	0	0	0
2023/01/10	R209	02/11/2023	11.33	Put	Bond Future	3,532.1600	3.5322	3,790.0600	3.7901	7.301	0	0	0
2023/01/10	R209	02/11/2023	11.34	Call	Bond Future	4,306.2600	4.3063	3,978.8900	3.9789	(7.602)	0	0	0
2023/01/10	R209	02/11/2023	11.34	Put	Bond Future	3,510.1100	3.5101	3,766.8300	3.7668	7.314	0	0	0
2023/01/10	R209	02/11/2023			Bond Future	11.1810	67.9819	11.2974	67.3978	1.041	0.0000	0.0000	0
2023/01/10	R209	02/11/2023	11.35	Call	Bond Future	4,334.2000	4.3342	4,005.6500	4.0056	(7.580)	0	0	0
2023/01/10	R209	02/11/2023	11.35	Put	Bond Future	3,488.4300	3.4884	3,743.9700	3.7440	7.325	0	0	0
2023/01/10	R209	01/02/2024	12.14	Call	Bond Future	6,683.3900	6.6834	6,280.5500	6.2805	(6.027)	0	0	0
2023/01/10	R209	01/02/2024	12.14	Put	Bond Future	2,578.5900	2.5786	2,771.6700	2.7717	7.488	0	0	0
2023/01/10	R209	01/02/2024	12.13	Put	Bond Future	2,593.0000	2.5930	2,786.9600	2.7870	7.480	0	0	0
2023/01/10	R209	01/02/2024			Bond Future	11.2778	69.3622	11.3984	68.7663	1.069	0.0000	0.0000	0
2023/01/10	R209	01/02/2024	12.12	Call	Bond Future	6,621.3300	6.6213	6,220.2700	6.2203	(6.057)	0	0	0
2023/01/10	R209	01/02/2024	12.12	Put	Bond Future	2,607.7500	2.6077	2,802.6100	2.8026	7.472	0	0	0
2023/01/10	R209	01/02/2024	12.13	Call	Bond Future	6,652.2200	6.6522	6,250.2600	6.2503	(6.042)	0	0	0
2023/01/10	R210	02/02/2023			Bond Future	223.0628	223.0628	223.0683	223.0683	0.002	0.0000	0.0000	372
2023/01/10	R210	04/05/2023			Bond Future	224.3476	224.3476	224.3515	224.3515	0.002	0.0000	0.0000	0
2023/01/10	R210	03/08/2023			Bond Future	229.0132	229.0132	229.0162	229.0162	0.001	0.0000	0.0000	0
2023/01/10	R210	02/11/2023			Bond Future	230.5089	230.5089	230.5126	230.5126	0.002	0.0000	0.0000	0
2023/01/10	R210	01/02/2024			Bond Future	235.2419	235.2419	235.2460	235.2460	0.002	0.0000	0.0000	0
2023/01/10	R213	02/02/2023	10.01	Call	Bond Future	434.9600	0.4350	256.2200	0.2562	(41.093)	0	0	0
2023/01/10	R213	02/02/2023	10.43	Put	Bond Future	502.6100	0.5026	702.2700	0.7023	39.725	0	0	0
2023/01/10	R213	02/02/2023	12.20	Call	Bond Future	8,890.2600	8.8903	8,294.7800	8.2948	(6.698)	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
2023/01/10	R213	02/02/2023	12.20	Put	Bond Future	2.6300	0.0026	3.8200	0.0038	45.247	0	0	912
2023/01/10	R213	02/02/2023	10.22	Put	Bond Future	849.2300	0.8492	1,150.7400	1.1507	35.504	0	0	0
2023/01/10	R213	02/02/2023	10.23	Call	Bond Future	948.7300	0.9487	648.2300	0.6482	(31.674)	0	0	0
2023/01/10	R213	02/02/2023	10.35	Call	Bond Future	1,306.8100	1.3068	945.8100	0.9458	(27.625)	0	0	0
2023/01/10	R213	02/02/2023	10.35	Put	Bond Future	616.2300	0.6162	851.9000	0.8519	38.244	0	0	476
2023/01/10	R213	02/02/2023			Bond Future	10.2050	85.7619	10.3302	85.1652	1.227	0.0000	0.0000	34,891
2023/01/10	R213	02/02/2023	9.16	Call	Bond Future	0.3700	0.0004	0.0600	0.0001	(83.784)	0	0	476
2023/01/10	R213	02/02/2023	9.16	Put	Bond Future	5,201.9400	5.2019	5,798.3000	5.7983	11.464	0	0	0
2023/01/10	R213	02/02/2023	10.01	Put	Bond Future	1,375.3700	1.3754	1,793.3000	1.7933	30.387	0	0	476
2023/01/10	R213	02/02/2023	10.21	Call	Bond Future	893.6800	0.8937	603.8900	0.6039	(32.427)	0	0	0
2023/01/10	R213	02/02/2023	10.21	Put	Bond Future	869.7500	0.8697	1,176.6300	1.1766	35.284	0	0	0
2023/01/10	R213	02/02/2023	10.43	Call	Bond Future	1,571.0700	1.5711	1,174.0600	1.1741	(25.270)	0	0	912
2023/01/10	R213	02/02/2023	10.22	Call	Bond Future	921.0100	0.9210	625.8500	0.6259	(32.047)	0	0	0
2023/01/10	R213	02/02/2023	10.23	Put	Bond Future	829.1400	0.8291	1,125.3100	1.1253	35.720	0	0	0
2023/01/10	R213	04/05/2023	10.75	Call	Bond Future	3,455.0500	3.4550	3,060.3500	3.0604	(11.424)	0	0	0
2023/01/10	R213	04/05/2023	10.75	Put	Bond Future	1,410.1600	1.4102	1,624.3300	1.6243	15.188	0	0	0
2023/01/10	R213	04/05/2023			Bond Future	10.3054	83.8694	10.4363	83.2605	1.270	0.0000	0.0000	0
2023/01/10	R213	04/05/2023	10.74	Call	Bond Future	3,425.0100	3.4250	3,032.0900	3.0321	(11.472)	0	0	0
2023/01/10	R213	04/05/2023	10.74	Put	Bond Future	1,425.4100	1.4254	1,641.3600	1.6414	15.150	0	0	0
2023/01/10	R213	04/05/2023	10.73	Call	Bond Future	3,395.0900	3.3951	3,003.9500	3.0039	(11.521)	0	0	0
2023/01/10	R213	04/05/2023	10.73	Put	Bond Future	1,440.8000	1.4408	1,658.5300	1.6585	15.112	0	0	0
2023/01/10	R213	03/08/2023	11.62	Put	Bond Future	1,057.6400	1.0576	1,198.7900	1.1988	13.346	0	0	0
2023/01/10	R213	03/08/2023	11.63	Call	Bond Future	6,469.6900	6.4697	5,988.1000	5.9881	(7.444)	0	0	0
2023/01/10	R213	03/08/2023			Bond Future	10.3897	85.5941	10.5266	84.9723	1.318	0.0000	0.0000	0
2023/01/10	R213	03/08/2023	11.62	Call	Bond Future	6,436.4500	6.4364	5,955.8400	5.9558	(7.467)	0	0	0
2023/01/10	R213	03/08/2023	11.63	Put	Bond Future	1,049.0200	1.0490	1,189.1900	1.1892	13.362	0	0	0
2023/01/10	R213	03/08/2023	11.61	Call	Bond Future	6,403.0500	6.4030	5,923.4200	5.9234	(7.491)	0	0	0
2023/01/10	R213	03/08/2023	11.61	Put	Bond Future	1,066.1400	1.0661	1,208.2700	1.2083	13.331	0	0	0
2023/01/10	R213	02/11/2023	11.13	Call	Bond Future	4,849.9100	4.8499	4,440.9800	4.4410	(8.432)	0	0	0
2023/01/10	R213	02/11/2023	11.13	Put	Bond Future	2,078.7700	2.0788	2,304.0900	2.3041	10.839	0	0	0
2023/01/10	R213	02/11/2023			Bond Future	10.4930	83.7640	10.6364	83.1298	1.367	0.0000	0.0000	0
2023/01/10	R213	02/11/2023	11.12	Call	Bond Future	4,821.3300	4.8213	4,413.6000	4.4136	(8.457)	0	0	0
2023/01/10	R213	02/11/2023	11.12	Put	Bond Future	2,092.7800	2.0928	2,319.3000	2.3193	10.824	0	0	0
2023/01/10	R213	02/11/2023	11.11	Call	Bond Future	4,792.8000	4.7928	4,386.2800	4.3863	(8.482)	0	0	0
2023/01/10	R213	02/11/2023	11.11	Put	Bond Future	2,106.8700	2.1069	2,334.6000	2.3346	10.809	0	0	0
2023/01/10	R213	01/02/2024	11.71	Call	Bond Future	6,257.7600	6.2578	5,796.0800	5.7961	(7.378)	0	0	0
2023/01/10	R213	01/02/2024	11.71	Put	Bond Future	1,644.0000	1.6440	1,829.3500	1.8294	11.274	0	0	0
2023/01/10	R213	01/02/2024	11.70	Call	Bond Future	6,227.6200	6.2276	5,766.9100	5.7669	(7.398)	0	0	0
2023/01/10	R213	01/02/2024	11.70	Put	Bond Future	1,654.0900	1.6541	1,840.4100	1.8404	11.264	0	0	0
2023/01/10	R213	01/02/2024			Bond Future	10.6037	85.4651	10.7541	84.8181	1.418	0.0000	0.0000	0
2023/01/10	R213	01/02/2024	11.72	Call	Bond Future	6,287.6300	6.2876	5,824.9800	5.8250	(7.358)	0	0	0
2023/01/10	R213	01/02/2024	11.72	Put	Bond Future	1,633.6700	1.6337	1,818.0500	1.8181	11.286	0	0	0
2023/01/10	R214	02/02/2023	10.90	Put	Bond Future	1,673.0200	1.6730	2,040.2400	2.0402	21.950	0	0	0
2023/01/10	R214	02/02/2023	11.10	Call	Bond Future	1,193.5200	1.1935	889.2400	0.8892	(25.494)	0	0	0
2023/01/10	R214	02/02/2023	11.07	Call	Bond Future	1,106.5600	1.1066	816.2300	0.8162	(26.237)	0	0	0
2023/01/10	R214	02/02/2023	11.07	Put	Bond Future	1,139.7200	1.1397	1,427.2000	1.4272	25.224	0	0	0
2023/01/10	R214	02/02/2023	11.08	Call	Bond Future	1,135.1300	1.1351	840.1300	0.8401	(25.988)	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
2023/01/10	R214	02/02/2023	11.08	Put	Bond Future	1,112.7700	1.1128	1,395.5800	1.3956	25.415	0	0	0
2023/01/10	R214	02/02/2023			Bond Future	11.0760	67.4470	11.1808	66.8692	0.946	0.0000	0.0000	71,030
2023/01/10	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/10	R214	02/02/2023		Put	Bond Future	32,553.0000	32.5530	33,130.8100	33.1308	1.775	0	0	0
2023/01/10	R214	02/02/2023	10.30	Call	Bond Future	51.1300	0.0511	25.5800	0.0256	(49.971)	0	0	0
2023/01/10	R214	02/02/2023	10.30	Put	Bond Future	4,591.0800	4.5911	5,143.3400	5.1433	12.029	0	0	0
2023/01/10	R214	02/02/2023	10.90	Call	Bond Future	684.4800	0.6845	473.8900	0.4739	(30.766)	0	0	2,300
2023/01/10	R214	02/02/2023	11.80	Call	Bond Future	3,972.9700	3.9730	3,446.7700	3.4468	(13.244)	0	0	0
2023/01/10	R214	02/02/2023	11.80	Put	Bond Future	139.6900	0.1397	191.3000	0.1913	36.946	0	0	0
2023/01/10	R214	02/02/2023	11.09	Call	Bond Future	1,164.0900	1.1641	864.4500	0.8644	(25.740)	0	0	0
2023/01/10	R214	02/02/2023	11.09	Put	Bond Future	1,086.2700	1.0863	1,364.4400	1.3644	25.608	0	0	0
2023/01/10	R214	02/02/2023	11.10	Put	Bond Future	1,060.3200	1.0603	1,333.8500	1.3338	25.797	0	0	0
2023/01/10	R214	02/02/2023	11.60	Call	Bond Future	3,075.5700	3.0756	2,588.7200	2.5887	(15.830)	0	0	2,300
2023/01/10	R214	02/02/2023	11.60	Put	Bond Future	264.8800	0.2649	355.8400	0.3558	34.340	0	0	0
2023/01/10	R214	02/02/2023	11.00	Call	Bond Future	917.8400	0.9178	660.4900	0.6605	(28.039)	0	0	0
2023/01/10	R214	02/02/2023	11.00	Put	Bond Future	1,341.7700	1.3418	1,662.2300	1.6622	23.883	0	0	0
2023/01/10	R214	04/05/2023	11.36	Call	Bond Future	3,238.8300	3.2388	2,894.3500	2.8944	(10.636)	0	0	0
2023/01/10	R214	04/05/2023	11.36	Put	Bond Future	2,197.7700	2.1978	2,442.7900	2.4428	11.149	0	0	0
2023/01/10	R214	04/05/2023	11.37	Call	Bond Future	3,270.3700	3.2704	2,924.0500	2.9240	(10.590)	0	0	0
2023/01/10	R214	04/05/2023	11.37	Put	Bond Future	2,175.9200	2.1759	2,419.1000	2.4191	11.176	0	0	0
2023/01/10	R214	04/05/2023			Bond Future	11.1676	65.4539	11.2759	64.8644	0.970	0.0000	0.0000	0
2023/01/10	R214	04/05/2023	11.38	Call	Bond Future	3,301.8900	3.3019	2,953.7400	2.9537	(10.544)	0	0	0
2023/01/10	R214	04/05/2023	11.38	Put	Bond Future	2,154.1200	2.1541	2,395.4700	2.3955	11.204	0	0	0
2023/01/10	R214	03/08/2023	12.14	Call	Bond Future	6,466.5200	6.4665	6,036.4700	6.0365	(6.650)	0	0	0
2023/01/10	R214	03/08/2023	12.14	Put	Bond Future	1,904.7700	1.9048	2,076.6200	2.0766	9.022	0	0	0
2023/01/10	R214	03/08/2023	12.15	Call	Bond Future	6,501.1200	6.5011	6,070.0400	6.0700	(6.631)	0	0	0
2023/01/10	R214	03/08/2023	12.15	Put	Bond Future	1,891.1400	1.8911	2,061.9600	2.0620	9.033	0	0	0
2023/01/10	R214	03/08/2023			Bond Future	11.2478	66.8000	11.3598	66.1981	0.996	0.0000	0.0000	0
2023/01/10	R214	03/08/2023	12.16	Call	Bond Future	6,535.7500	6.5358	6,103.6500	6.1037	(6.611)	0	0	0
2023/01/10	R214	03/08/2023	12.16	Put	Bond Future	1,877.6100	1.8776	2,047.4100	2.0474	9.043	0	0	0
2023/01/10	R214	02/11/2023	11.45	Put	Bond Future	3,830.7900	3.8308	4,104.7200	4.1047	7.151	0	0	0
2023/01/10	R214	02/11/2023	11.46	Call	Bond Future	4,446.2400	4.4462	4,104.9000	4.1049	(7.677)	0	0	0
2023/01/10	R214	02/11/2023	11.46	Put	Bond Future	3,806.8000	3.8068	4,079.4800	4.0795	7.163	0	0	0
2023/01/10	R214	02/11/2023			Bond Future	11.3394	64.8454	11.4552	64.2314	1.021	0.0000	0.0000	0
2023/01/10	R214	02/11/2023	11.47	Call	Bond Future	4,474.7500	4.4748	4,132.1500	4.1321	(7.656)	0	0	0
2023/01/10	R214	02/11/2023	11.47	Put	Bond Future	3,782.7200	3.7827	4,054.1400	4.0541	7.175	0	0	0
2023/01/10	R214	02/11/2023	11.45	Call	Bond Future	4,417.5800	4.4176	4,077.4900	4.0775	(7.699)	0	0	0
2023/01/10	R214	01/02/2024	12.16	Call	Bond Future	6,606.1900	6.6062	6,194.2600	6.1943	(6.236)	0	0	0
2023/01/10	R214	01/02/2024	12.16	Put	Bond Future	2,954.6800	2.9547	3,169.1000	3.1691	7.257	0	0	0
2023/01/10	R214	01/02/2024			Bond Future	11.4349	66.1621	11.5546	65.5357	1.047	0.0000	0.0000	0
2023/01/10	R214	01/02/2024	12.14	Call	Bond Future	6,543.1200	6.5431	6,133.1300	6.1331	(6.266)	0	0	0
2023/01/10	R214	01/02/2024	12.14	Put	Bond Future	2,987.9200	2.9879	3,204.2800	3.2043	7.241	0	0	0
2023/01/10	R214	01/02/2024	12.15	Call	Bond Future	6,574.5100	6.5745	6,163.5500	6.1636	(6.251)	0	0	0
2023/01/10	R214	01/02/2024	12.15	Put	Bond Future	2,971.1300	2.9711	3,186.5200	3.1865	7.249	0	0	0
2023/01/10	R248	02/02/2023	11.00	Call	Bond Future	1,238.3800	1.2384	911.1200	0.9111	(26.426)	0	0	2,900
2023/01/10	R248	02/02/2023	11.00	Put	Bond Future	1,583.2600	1.5833	1,951.5000	1.9515	23.258	0	0	0
2023/01/10	R248	02/02/2023	11.60	Call	Bond Future	4,014.6300	4.0146	3,418.8500	3.4188	(14.840)	0	0	2,900

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
2023/01/10	R248	02/02/2023	11.60	Put	Bond Future	302.9100	0.3029	402.6300	0.4026	32.921	0	0	0
2023/01/10	R248	02/02/2023	11.70	Call	Bond Future	4,573.8400	4.5738	3,953.5900	3.9536	(13.561)	0	0	0
2023/01/10	R248	02/02/2023	11.70	Put	Bond Future	220.5500	0.2205	295.8000	0.2958	34.119	0	0	0
2023/01/10	R248	02/02/2023	11.08	Call	Bond Future	1,523.9400	1.5239	1,151.2800	1.1513	(24.454)	0	0	0
2023/01/10	R248	02/02/2023	11.08	Put	Bond Future	1,306.6100	1.3066	1,629.4500	1.6294	24.708	0	0	0
2023/01/10	R248	02/02/2023	11.10	Put	Bond Future	1,243.5500	1.2436	1,555.2600	1.5553	25.066	0	0	0
2023/01/10	R248	02/02/2023			Bond Future	11.0490	84.4538	11.1488	83.7583	0.904	0.0000	0.0000	248,081
2023/01/10	R248	02/02/2023	10.40	Call	Bond Future	122.9700	0.1230	68.0800	0.0681	(44.637)	0	0	0
2023/01/10	R248	02/02/2023	10.40	Put	Bond Future	4,910.3600	4.9104	5,550.9700	5.5510	13.046	0	0	0
2023/01/10	R248	02/02/2023	11.06	Call	Bond Future	1,449.5600	1.4496	1,088.1200	1.0881	(24.934)	0	0	0
2023/01/10	R248	02/02/2023	11.06	Put	Bond Future	1,372.1500	1.3722	1,706.2100	1.7062	24.346	0	0	0
2023/01/10	R248	02/02/2023	11.07	Call	Bond Future	1,486.5100	1.4865	1,119.4500	1.1194	(24.693)	0	0	0
2023/01/10	R248	02/02/2023	11.07	Put	Bond Future	1,339.0800	1.3391	1,667.5200	1.6675	24.527	0	0	0
2023/01/10	R248	02/02/2023	11.10	Call	Bond Future	1,600.3800	1.6004	1,216.5900	1.2166	(23.981)	0	0	0
2023/01/10	R248	04/05/2023	11.35	Call	Bond Future	4,128.9200	4.1289	3,709.3300	3.7093	(10.162)	0	0	0
2023/01/10	R248	04/05/2023	11.35	Put	Bond Future	2,709.2600	2.7093	2,999.2700	2.9993	10.704	0	0	0
2023/01/10	R248	04/05/2023			Bond Future	11.1415	81.6289	11.2449	80.9193	0.928	0.0000	0.0000	11,095
2023/01/10	R248	04/05/2023	11.34	Call	Bond Future	4,089.1800	4.0892	3,671.8000	3.6718	(10.207)	0	0	0
2023/01/10	R248	04/05/2023	11.34	Put	Bond Future	2,736.6100	2.7366	3,028.8300	3.0288	10.678	0	0	0
2023/01/10	R248	04/05/2023	11.33	Call	Bond Future	4,049.5900	4.0496	3,634.4300	3.6344	(10.252)	0	0	0
2023/01/10	R248	04/05/2023	11.33	Put	Bond Future	2,764.2000	2.7642	3,058.6400	3.0586	10.652	0	0	0
2023/01/10	R248	03/08/2023	12.11	Call	Bond Future	8,061.6700	8.0617	7,544.4000	7.5444	(6.416)	0	0	0
2023/01/10	R248	03/08/2023	12.11	Put	Bond Future	2,404.8800	2.4049	2,612.2000	2.6122	8.621	0	0	0
2023/01/10	R248	03/08/2023			Bond Future	11.2255	83.2703	11.3326	82.5457	0.954	0.0000	0.0000	0
2023/01/10	R248	03/08/2023	12.10	Call	Bond Future	8,018.8500	8.0188	7,502.8100	7.5028	(6.435)	0	0	0
2023/01/10	R248	03/08/2023	12.10	Put	Bond Future	2,422.0300	2.4220	2,630.5800	2.6306	8.611	0	0	0
2023/01/10	R248	03/08/2023	12.09	Call	Bond Future	7,975.8500	7.9759	7,461.0500	7.4611	(6.454)	0	0	0
2023/01/10	R248	03/08/2023	12.09	Put	Bond Future	2,439.0900	2.4391	2,648.8800	2.6489	8.601	0	0	0
2023/01/10	R248	02/11/2023	11.48	Call	Bond Future	5,856.9500	5.8570	5,437.7100	5.4377	(7.158)	0	0	0
2023/01/10	R248	02/11/2023	11.49	Put	Bond Future	4,714.3600	4.7144	5,032.7300	5.0327	6.753	0	0	0
2023/01/10	R248	02/11/2023	11.47	Call	Bond Future	5,820.7100	5.8207	5,402.9300	5.4029	(7.177)	0	0	0
2023/01/10	R248	02/11/2023			Bond Future	11.3124	80.5244	11.4232	79.7853	0.979	0.0000	0.0000	13,000
2023/01/10	R248	02/11/2023	11.48	Put	Bond Future	4,743.3500	4.7433	5,063.1800	5.0632	6.743	0	0	0
2023/01/10	R248	02/11/2023	11.49	Call	Bond Future	5,893.5600	5.8936	5,472.8600	5.4729	(7.138)	0	0	0
2023/01/10	R248	02/11/2023	11.47	Put	Bond Future	4,772.8000	4.7728	5,094.0900	5.0941	6.732	0	0	0
2023/01/10	R248	01/02/2024	12.15	Call	Bond Future	8,430.2500	8.4302	7,931.5400	7.9315	(5.916)	0	0	0
2023/01/10	R248	01/02/2024	12.15	Put	Bond Future	3,717.9300	3.7179	3,973.2200	3.9732	6.866	0	0	0
2023/01/10	R248	01/02/2024	12.14	Call	Bond Future	8,391.2600	8.3913	7,893.6900	7.8937	(5.930)	0	0	0
2023/01/10	R248	01/02/2024	12.14	Put	Bond Future	3,738.5100	3.7385	3,994.9400	3.9949	6.859	0	0	0
2023/01/10	R248	01/02/2024			Bond Future	11.4003	82.1963	11.5149	81.4423	1.005	0.0000	0.0000	0
2023/01/10	R248	01/02/2024	12.16	Call	Bond Future	8,469.5800	8.4696	7,969.7400	7.9697	(5.902)	0	0	0
2023/01/10	R248	01/02/2024	12.16	Put	Bond Future	3,697.7700	3.6978	3,951.9300	3.9519	6.873	0	0	0

Total

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