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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/05/2023 TO 05/05/2023

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
2023/05/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	2025	04/05/2023		Bond Future	168.8596	168.8596	168.8596	168.8596	0.000	0.0000	0.0000	0
2023/05/05	2025	03/08/2023		Bond Future	170.6704	170.6704	170.6426	170.6426	(0.016)	0.0000	0.0000	6,158
2023/05/05	2025	02/11/2023		Bond Future	174.3840	174.3840	174.3987	174.3987	0.008	0.0000	0.0000	0
2023/05/05	2025	01/02/2024		Bond Future	176.4437	176.4437	176.4456	176.4456	0.001	0.0000	0.0000	0
2023/05/05	2025	02/05/2024		Bond Future	180.4360	180.4360	180.4511	180.4511	0.008	0.0000	0.0000	0
2023/05/05	2025	01/08/2024		Bond Future	180.4400	180.4400	182.3570	182.3570	1.062	0.0000	0.0000	0
2023/05/05	2029	04/05/2023		Bond Future	122.5942	122.5942	122.5942	122.5942	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
2023/05/05	2029	03/08/2023			Bond Future	125.1925	125.1925	125.1952	125.1952	0.002	0.0000	0.0000	1,976
2023/05/05	2029	02/11/2023			Bond Future	126.5699	126.5699	126.6041	126.6041	0.027	0.0000	0.0000	0
2023/05/05	2029	01/02/2024			Bond Future	129.3845	129.3845	129.4098	129.4098	0.020	0.0000	0.0000	0
2023/05/05	2029	02/05/2024			Bond Future	130.9249	130.9249	130.9606	130.9606	0.027	0.0000	0.0000	0
2023/05/05	2029	01/08/2024			Bond Future	130.9300	130.9300	133.6996	133.6996	2.115	0.0000	0.0000	0
2023/05/05	2030	04/05/2023			Bond Future	10.0800	92.1527	10.0800	92.1527	0.000	0.0000	0.0000	0
2023/05/05	2030	03/08/2023	10.40	Call	Bond Future	2,125.2500	2.1253	2,027.2200	2.0272	(4.613)	0	0	1,012
2023/05/05	2030	03/08/2023	10.65	Call	Bond Future	2,839.3800	2.8394	2,732.7800	2.7328	(3.754)	0	0	350
2023/05/05	2030	03/08/2023	10.65	Put	Bond Future	801.5500	0.8016	814.2500	0.8142	1.584	0	0	0
2023/05/05	2030	03/08/2023	11.34	Call	Bond Future	5,169.5200	5.1695	5,052.8600	5.0529	(2.257)	0	0	0
2023/05/05	2030	03/08/2023	11.34	Put	Bond Future	270.6200	0.2706	273.2600	0.2733	0.976	0	0	0
2023/05/05	2030	03/08/2023	12.89	Call	Bond Future	10,920.2000	10.9202	10,800.6900	10.8007	(1.094)	0	0	0
2023/05/05	2030	03/08/2023	12.89	Put	Bond Future	12.0900	0.0121	11.8800	0.0119	(1.737)	0	0	350
2023/05/05	2030	03/08/2023	11.35	Call	Bond Future	5,205.7900	5.2058	5,089.0300	5.0890	(2.243)	0	0	0
2023/05/05	2030	03/08/2023	11.36	Put	Bond Future	261.9500	0.2620	264.4000	0.2644	0.935	0	0	0
2023/05/05	2030	03/08/2023			Bond Future	10.1756	90.0296	10.2030	89.9103	0.269	0.0000	0.0000	95,281
2023/05/05	2030	03/08/2023	10.40	Put	Bond Future	1,153.9400	1.1539	1,175.2100	1.1752	1.843	0	0	0
2023/05/05	2030	03/08/2023	11.35	Put	Bond Future	266.3000	0.2663	268.8400	0.2688	0.954	0	0	0
2023/05/05	2030	03/08/2023	11.36	Call	Bond Future	5,242.0100	5.2420	5,125.1600	5.1252	(2.229)	0	0	0
2023/05/05	2030	03/08/2023	12.59	Call	Bond Future	9,814.3100	9.8143	9,694.7800	9.6948	(1.218)	0	0	0
2023/05/05	2030	03/08/2023	12.59	Put	Bond Future	26.0800	0.0261	25.8500	0.0259	(0.882)	0	0	1,012
2023/05/05	2030	02/11/2023	10.80	Call	Bond Future	3,642.0100	3.6420	3,551.7000	3.5517	(2.480)	0	0	0
2023/05/05	2030	02/11/2023	10.80	Put	Bond Future	1,336.4500	1.3365	1,344.8300	1.3448	0.627	0	0	0
2023/05/05	2030	02/11/2023	10.81	Call	Bond Future	3,670.5100	3.6705	3,580.0200	3.5800	(2.465)	0	0	0
2023/05/05	2030	02/11/2023	10.81	Put	Bond Future	1,324.0100	1.3240	1,332.2100	1.3322	0.619	0	0	0
2023/05/05	2030	02/11/2023	9.57	Call	Bond Future	1,023.4900	1.0235	973.5700	0.9736	(4.877)	0	0	800
2023/05/05	2030	02/11/2023	9.57	Put	Bond Future	3,942.4200	3.9424	3,991.1900	3.9912	1.237	0	0	0
2023/05/05	2030	02/11/2023	10.07	Call	Bond Future	1,849.0900	1.8491	1,780.3400	1.7803	(3.718)	0	0	800
2023/05/05	2030	02/11/2023	10.07	Put	Bond Future	2,598.4300	2.5984	2,628.3700	2.6284	1.152	0	0	0
2023/05/05	2030	02/11/2023			Bond Future	10.2462	91.9672	10.2695	91.8685	0.228	0.0000	0.0000	10
2023/05/05	2030	02/11/2023	11.57	Call	Bond Future	6,028.3000	6.0283	5,929.2800	5.9293	(1.643)	0	0	0
2023/05/05	2030	02/11/2023	11.57	Put	Bond Future	639.1900	0.6392	638.8600	0.6389	(0.052)	0	0	800
2023/05/05	2030	02/11/2023	10.82	Call	Bond Future	3,699.0900	3.6991	3,608.4300	3.6084	(2.451)	0	0	0
2023/05/05	2030	02/11/2023	10.82	Put	Bond Future	1,311.6700	1.3117	1,319.7000	1.3197	0.612	0	0	0
2023/05/05	2030	01/02/2024	11.37	Call	Bond Future	5,358.9000	5.3589	5,332.4400	5.3324	(0.494)	0	0	0
2023/05/05	2030	01/02/2024	11.37	Put	Bond Future	1,155.5400	1.1555	1,237.0800	1.2371	7.056	0	0	0
2023/05/05	2030	01/02/2024	12.10	Put	Bond Future	660.6000	0.6606	718.4800	0.7185	8.762	0	0	400
2023/05/05	2030	01/02/2024	9.57	Put	Bond Future	4,380.6000	4.3806	4,480.1200	4.4801	2.272	0	0	0
2023/05/05	2030	01/02/2024	9.93	Call	Bond Future	1,819.7900	1.8198	1,814.5800	1.8146	(0.286)	0	0	1,360
2023/05/05	2030	01/02/2024	9.93	Put	Bond Future	3,410.4000	3.4104	3,513.1900	3.5132	3.014	0	0	0
2023/05/05	2030	01/02/2024			Bond Future	10.3137	89.9856	10.3401	89.8776	0.256	0.0000	0.0000	0
2023/05/05	2030	01/02/2024	11.36	Call	Bond Future	5,329.3000	5.3293	5,302.9500	5.3029	(0.494)	0	0	0
2023/05/05	2030	01/02/2024	11.36	Put	Bond Future	1,164.5700	1.1646	1,246.2200	1.2462	7.011	0	0	0
2023/05/05	2030	01/02/2024	12.10	Call	Bond Future	7,625.4700	7.6255	7,575.3500	7.5753	(0.657)	0	0	0
2023/05/05	2030	01/02/2024	10.07	Call	Bond Future	2,074.2500	2.0743	2,073.1000	2.0731	(0.055)	0	0	400
2023/05/05	2030	01/02/2024	10.07	Put	Bond Future	3,080.4900	3.0805	3,187.3400	3.1873	3.469	0	0	0
2023/05/05	2030	01/02/2024	11.31	Call	Bond Future	5,181.2700	5.1813	5,156.7000	5.1567	(0.474)	0	0	0

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2023/05/05	2030	01/02/2024	11.31	Put	Bond Future	1,209.9900	1.2100	1,293.4200	1.2934	6.895	0	0	1,360
2023/05/05	2030	01/02/2024	11.35	Call	Bond Future	5,299.5100	5.2995	5,273.7700	5.2738	(0.486)	0	0	0
2023/05/05	2030	01/02/2024	11.35	Put	Bond Future	1,173.4200	1.1734	1,255.6800	1.2557	7.010	0	0	0
2023/05/05	2030	01/02/2024	9.57	Call	Bond Future	1,265.6600	1.2657	1,257.1800	1.2572	(0.670)	0	0	400
2023/05/05	2030	02/05/2024	9.81	Call	Bond Future	1,703.1500	1.7031	1,698.8400	1.6988	(0.253)	0	0	0
2023/05/05	2030	02/05/2024	9.81	Put	Bond Future	4,013.3200	4.0133	4,112.5500	4.1125	2.473	0	0	0
2023/05/05	2030	02/05/2024	9.82	Call	Bond Future	1,719.0600	1.7191	1,714.5600	1.7146	(0.262)	0	0	0
2023/05/05	2030	02/05/2024	9.82	Put	Bond Future	3,988.2700	3.9883	4,087.3100	4.0873	2.483	0	0	0
2023/05/05	2030	02/05/2024			Bond Future	10.3828	92.0019	10.4089	91.8984	0.251	0.0000	0.0000	0
2023/05/05	2030	02/05/2024	9.83	Call	Bond Future	1,735.0500	1.7350	1,730.3800	1.7304	(0.269)	0	0	0
2023/05/05	2030	02/05/2024	9.83	Put	Bond Future	3,963.3200	3.9633	4,062.1900	4.0622	2.495	0	0	0
2023/05/05	2030	01/08/2024	10.37	Call	Bond Future	0.0000	0.0000	2,783.0700	2.7831	100.000	0	0	0
2023/05/05	2030	01/08/2024	10.37	Put	Bond Future	0.0000	0.0000	3,393.1100	3.3931	100.000	0	0	0
2023/05/05	2030	01/08/2024	10.38	Call	Bond Future	0.0000	0.0000	2,802.8800	2.8029	100.000	0	0	0
2023/05/05	2030	01/08/2024	10.38	Put	Bond Future	0.0000	0.0000	3,374.4300	3.3744	100.000	0	0	0
2023/05/05	2030	01/08/2024			Bond Future	10.3800	10.3800	10.5291	89.7907	1.436	0.0000	0.0000	0
2023/05/05	2030	01/08/2024	10.39	Call	Bond Future	0.0000	0.0000	2,822.7700	2.8228	100.000	0	0	0
2023/05/05	2030	01/08/2024	10.39	Put	Bond Future	0.0000	0.0000	3,355.8400	3.3558	100.000	0	0	0
2023/05/05	2032	04/05/2023			Bond Future	10.7700	86.6677	10.7700	86.6677	0.000	0.0000	0.0000	0
2023/05/05	2032	03/08/2023	9.60	Call	Bond Future	155.1800	0.1552	113.5600	0.1136	(26.820)	0	0	1,500
2023/05/05	2032	03/08/2023	9.60	Put	Bond Future	6,798.1700	6.7982	6,993.1300	6.9931	2.868	0	0	0
2023/05/05	2032	03/08/2023	10.30	Call	Bond Future	715.6000	0.7156	635.0100	0.6350	(11.262)	0	0	7,500
2023/05/05	2032	03/08/2023	10.30	Put	Bond Future	3,617.6900	3.6177	3,773.6800	3.7737	4.312	0	0	0
2023/05/05	2032	03/08/2023	11.77	Call	Bond Future	4,868.1500	4.8681	4,684.4600	4.6845	(3.773)	0	0	0
2023/05/05	2032	03/08/2023	11.77	Put	Bond Future	537.8900	0.5379	590.7800	0.5908	9.833	0	0	0
2023/05/05	2032	03/08/2023	11.90	Call	Bond Future	5,375.6300	5.3756	5,184.2300	5.1842	(3.561)	0	0	5,000
2023/05/05	2032	03/08/2023	11.90	Put	Bond Future	443.8300	0.4438	489.0100	0.4890	10.180	0	0	0
2023/05/05	2032	03/08/2023	11.55	Call	Bond Future	0.0000	0.0000	3,868.9600	3.8690	100.000	0	0	0
2023/05/05	2032	03/08/2023	11.55	Put	Bond Future	0.0000	0.0000	806.8500	0.8069	100.000	0	0	7,500
2023/05/05	2032	03/08/2023			Bond Future	10.8702	88.4569	10.9178	88.2204	0.438	0.0000	0.0000	115,466
2023/05/05	2032	03/08/2023	11.45	Call	Bond Future	0.0000	0.0000	3,514.3200	3.5143	100.000	0	0	0
2023/05/05	2032	03/08/2023	11.45	Put	Bond Future	0.0000	0.0000	926.8300	0.9268	100.000	0	0	7,500
2023/05/05	2032	03/08/2023	11.75	Call	Bond Future	4,791.1200	4.7911	4,608.6900	4.6087	(3.808)	0	0	0
2023/05/05	2032	03/08/2023	11.75	Put	Bond Future	553.9300	0.5539	608.0800	0.6081	9.776	0	0	0
2023/05/05	2032	03/08/2023	11.76	Call	Bond Future	4,829.5400	4.8295	4,646.5900	4.6466	(3.788)	0	0	0
2023/05/05	2032	03/08/2023	11.76	Put	Bond Future	545.8000	0.5458	599.4300	0.5994	9.826	0	0	0
2023/05/05	2032	02/11/2023	11.24	Call	Bond Future	3,477.8900	3.4779	3,306.1000	3.3061	(4.939)	0	0	0
2023/05/05	2032	02/11/2023	11.24	Put	Bond Future	2,136.7300	2.1367	2,184.5900	2.1846	2.240	0	0	0
2023/05/05	2032	02/11/2023	11.90	Call	Bond Future	5,611.3300	5.6113	5,412.7200	5.4127	(3.539)	0	0	0
2023/05/05	2032	02/11/2023	11.90	Put	Bond Future	1,198.5900	1.1986	1,219.6300	1.2196	1.755	0	0	0
2023/05/05	2032	02/11/2023			Bond Future	10.9617	86.1985	11.0069	85.9788	0.412	0.0000	0.0000	64,382
2023/05/05	2032	02/11/2023	11.23	Call	Bond Future	3,448.5900	3.4486	3,277.3300	3.2773	(4.966)	0	0	0
2023/05/05	2032	02/11/2023	11.23	Put	Bond Future	2,155.1400	2.1551	2,203.5300	2.2035	2.245	0	0	0
2023/05/05	2032	02/11/2023	11.22	Call	Bond Future	3,419.6200	3.4196	3,248.9000	3.2489	(4.992)	0	0	0
2023/05/05	2032	02/11/2023	11.22	Put	Bond Future	2,173.9100	2.1739	2,222.8400	2.2228	2.251	0	0	0
2023/05/05	2032	01/02/2024	11.84	Call	Bond Future	5,461.2400	5.4612	5,350.9300	5.3509	(2.020)	0	0	0
2023/05/05	2032	01/02/2024	11.84	Put	Bond Future	1,804.9900	1.8050	1,926.0500	1.9260	6.707	0	0	0

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2023/05/05	2032	01/02/2024	10.01	Call	Bond Future	1,207.2600	1.2073	1,118.5500	1.1186	(7.348)	0	0	1,200
2023/05/05	2032	01/02/2024	10.01	Put	Bond Future	6,349.2100	6.3492	6,491.8700	6.4919	2.247	0	0	0
2023/05/05	2032	01/02/2024	11.83	Call	Bond Future	5,429.2500	5.4292	5,319.2200	5.3192	(2.027)	0	0	0
2023/05/05	2032	01/02/2024	11.83	Put	Bond Future	1,817.9700	1.8180	1,939.3100	1.9393	6.674	0	0	0
2023/05/05	2032	01/02/2024			Bond Future	11.0497	88.0958	11.0984	87.8644	0.441	0.0000	0.0000	0
2023/05/05	2032	01/02/2024	11.85	Call	Bond Future	5,493.2800	5.4933	5,382.4400	5.3824	(2.018)	0	0	0
2023/05/05	2032	01/02/2024	11.85	Put	Bond Future	1,792.0900	1.7921	1,912.6200	1.9126	6.726	0	0	0
2023/05/05	2032	01/02/2024	12.62	Call	Bond Future	8,097.6200	8.0976	7,949.4200	7.9494	(1.830)	0	0	0
2023/05/05	2032	01/02/2024	12.62	Put	Bond Future	1,031.6500	1.0317	1,114.8200	1.1148	8.062	0	0	1,200
2023/05/05	2032	01/02/2024	10.76	Call	Bond Future	2,478.3000	2.4783	2,409.8000	2.4098	(2.764)	0	0	1,200
2023/05/05	2032	01/02/2024	10.76	Put	Bond Future	3,872.0700	3.8721	4,034.9400	4.0349	4.206	0	0	0
2023/05/05	2032	02/05/2024	10.56	Call	Bond Future	2,163.9400	2.1639	1,915.3100	1.9153	(11.490)	0	0	0
2023/05/05	2032	02/05/2024	10.56	Put	Bond Future	4,902.2800	4.9023	4,883.5900	4.8836	(0.381)	0	0	0
2023/05/05	2032	02/05/2024			Bond Future	11.1367	85.9072	11.1863	85.6773	0.445	0.0000	0.0000	0
2023/05/05	2032	02/05/2024	10.54	Call	Bond Future	2,126.4900	2.1265	1,879.5100	1.8795	(11.614)	0	0	0
2023/05/05	2032	02/05/2024	10.54	Put	Bond Future	4,961.8200	4.9618	4,944.7800	4.9448	(0.343)	0	0	0
2023/05/05	2032	02/05/2024	10.55	Call	Bond Future	2,145.1700	2.1452	1,897.3600	1.8974	(11.552)	0	0	0
2023/05/05	2032	02/05/2024	10.55	Put	Bond Future	4,931.9800	4.9320	4,914.1100	4.9141	(0.362)	0	0	0
2023/05/05	2032	01/08/2024	11.15	Call	Bond Future	0.0000	0.0000	3,327.4200	3.3274	100.000	0	0	0
2023/05/05	2032	01/08/2024	11.15	Put	Bond Future	0.0000	0.0000	4,076.5600	4.0766	100.000	0	0	0
2023/05/05	2032	01/08/2024			Bond Future	11.1400	11.1400	11.3150	87.4439	1.571	0.0000	0.0000	0
2023/05/05	2032	01/08/2024	11.13	Call	Bond Future	0.0000	0.0000	3,281.3100	3.2813	100.000	0	0	0
2023/05/05	2032	01/08/2024	11.13	Put	Bond Future	0.0000	0.0000	4,121.8400	4.1218	100.000	0	0	0
2023/05/05	2032	01/08/2024	11.14	Call	Bond Future	0.0000	0.0000	3,304.3300	3.3043	100.000	0	0	0
2023/05/05	2032	01/08/2024	11.14	Put	Bond Future	0.0000	0.0000	4,099.1500	4.0992	100.000	0	0	0
2023/05/05	2033	04/05/2023			Bond Future	116.5259	116.5259	116.5259	116.5259	0.000	0.0000	0.0000	0
2023/05/05	2033	03/08/2023			Bond Future	118.6363	118.6363	118.5381	118.5381	(0.083)	0.0000	0.0000	7,344
2023/05/05	2033	02/11/2023			Bond Future	119.7783	119.7783	119.7078	119.7078	(0.059)	0.0000	0.0000	0
2023/05/05	2033	01/02/2024			Bond Future	122.4418	122.4418	122.3607	122.3607	(0.066)	0.0000	0.0000	0
2023/05/05	2033	02/05/2024			Bond Future	123.7294	123.7294	123.6556	123.6556	(0.060)	0.0000	0.0000	0
2023/05/05	2033	01/08/2024			Bond Future	123.7300	123.7300	126.2419	126.2419	2.030	0.0000	0.0000	0
2023/05/05	2037	04/05/2023			Bond Future	11.6450	80.9735	11.6450	80.9735	0.000	0.0000	0.0000	0
2023/05/05	2037	03/08/2023	12.12	Call	Bond Future	3,347.3900	3.3474	3,196.0000	3.1960	(4.523)	0	0	0
2023/05/05	2037	03/08/2023	12.12	Put	Bond Future	1,536.6200	1.5366	1,559.2400	1.5592	1.472	0	0	0
2023/05/05	2037	03/08/2023	12.13	Call	Bond Future	3,382.6200	3.3826	3,230.7500	3.2307	(4.490)	0	0	0
2023/05/05	2037	03/08/2023	12.13	Put	Bond Future	1,518.0800	1.5181	1,540.2200	1.5402	1.458	0	0	0
2023/05/05	2037	03/08/2023			Bond Future	11.7892	78.2378	11.8205	78.0638	0.265	0.0000	0.0000	129,953
2023/05/05	2037	03/08/2023	10.30	Call	Bond Future	108.7900	0.1088	89.6500	0.0896	(17.594)	0	0	1,800
2023/05/05	2037	03/08/2023	10.30	Put	Bond Future	9,089.3500	9.0893	9,244.2200	9.2442	1.704	0	0	0
2023/05/05	2037	03/08/2023	11.00	Call	Bond Future	594.1800	0.5942	529.5500	0.5295	(10.877)	0	0	1,800
2023/05/05	2037	03/08/2023	11.00	Put	Bond Future	5,176.3300	5.1763	5,285.7100	5.2857	2.113	0	0	0
2023/05/05	2037	03/08/2023	12.14	Call	Bond Future	3,417.9900	3.4180	3,265.6400	3.2656	(4.457)	0	0	0
2023/05/05	2037	03/08/2023	12.14	Put	Bond Future	1,499.7400	1.4997	1,521.4000	1.5214	1.444	0	0	0
2023/05/05	2037	02/11/2023	11.56	Put	Bond Future	4,061.9600	4.0620	4,113.2400	4.1132	1.262	0	0	0
2023/05/05	2037	02/11/2023	11.57	Call	Bond Future	2,237.7600	2.2378	2,131.0100	2.1310	(4.770)	0	0	0
2023/05/05	2037	02/11/2023	11.55	Put	Bond Future	4,094.2400	4.0942	4,145.8400	4.1458	1.260	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
2023/05/05	2037	02/11/2023			Bond Future	11.8915	79.9216	11.9203	79.7641	0.242	0.0000	0.0000	0
2023/05/05	2037	02/11/2023	11.56	Call	Bond Future	2,213.1200	2.2131	2,106.9100	2.1069	(4.799)	0	0	0
2023/05/05	2037	02/11/2023	11.57	Put	Bond Future	4,029.8900	4.0299	4,080.6300	4.0806	1.259	0	0	0
2023/05/05	2037	02/11/2023	11.55	Call	Bond Future	2,188.6300	2.1886	2,082.7400	2.0827	(4.838)	0	0	0
2023/05/05	2037	01/02/2024	12.33	Call	Bond Future	4,829.7200	4.8297	4,669.7700	4.6698	(3.312)	0	0	0
2023/05/05	2037	01/02/2024	12.33	Put	Bond Future	3,048.9600	3.0490	3,056.2000	3.0562	0.237	0	0	0
2023/05/05	2037	01/02/2024			Bond Future	11.9941	77.4246	12.0252	77.2574	0.259	0.0000	0.0000	0
2023/05/05	2037	01/02/2024	12.32	Call	Bond Future	4,797.8400	4.7978	4,638.1700	4.6382	(3.328)	0	0	0
2023/05/05	2037	01/02/2024	12.32	Put	Bond Future	3,069.2300	3.0692	3,076.7500	3.0768	0.245	0	0	0
2023/05/05	2037	01/02/2024	12.31	Call	Bond Future	4,766.0400	4.7660	4,606.3900	4.6064	(3.350)	0	0	0
2023/05/05	2037	01/02/2024	12.31	Put	Bond Future	3,089.6300	3.0896	3,097.1700	3.0972	0.244	0	0	0
2023/05/05	2037	02/05/2024	11.44	Call	Bond Future	2,597.8700	2.5979	2,561.6400	2.5616	(1.395)	0	0	0
2023/05/05	2037	02/05/2024	11.44	Put	Bond Future	6,207.9800	6.2080	6,336.7700	6.3368	2.075	0	0	0
2023/05/05	2037	02/05/2024	11.45	Call	Bond Future	2,619.0600	2.6191	2,582.5200	2.5825	(1.395)	0	0	0
2023/05/05	2037	02/05/2024	11.43	Put	Bond Future	6,243.9400	6.2439	6,372.7300	6.3727	2.063	0	0	0
2023/05/05	2037	02/05/2024			Bond Future	12.0978	79.1594	12.1289	78.9944	0.257	0.0000	0.0000	0
2023/05/05	2037	02/05/2024	11.45	Put	Bond Future	6,172.4700	6.1725	6,300.9500	6.3010	2.082	0	0	0
2023/05/05	2037	02/05/2024	11.43	Call	Bond Future	2,577.0800	2.5771	2,540.8500	2.5409	(1.406)	0	0	0
2023/05/05	2037	01/08/2024	12.10	Call	Bond Future	0.0000	0.0000	4,086.7600	4.0868	100.000	0	0	0
2023/05/05	2037	01/08/2024	12.10	Put	Bond Future	0.0000	0.0000	4,965.0400	4.9650	100.000	0	0	0
2023/05/05	2037	01/08/2024	12.09	Call	Bond Future	0.0000	0.0000	4,060.1900	4.0602	100.000	0	0	0
2023/05/05	2037	01/08/2024	12.09	Put	Bond Future	0.0000	0.0000	4,991.2400	4.9912	100.000	0	0	0
2023/05/05	2037	01/08/2024			Bond Future	12.1000	12.1000	12.2679	76.3684	1.388	0.0000	0.0000	0
2023/05/05	2037	01/08/2024	12.11	Call	Bond Future	0.0000	0.0000	4,113.3900	4.1134	100.000	0	0	0
2023/05/05	2037	01/08/2024	12.11	Put	Bond Future	0.0000	0.0000	4,938.9500	4.9389	100.000	0	0	0
2023/05/05	2038	04/05/2023			Bond Future	129.3657	129.3657	129.3657	129.3657	0.000	0.0000	0.0000	0
2023/05/05	2038	03/08/2023			Bond Future	130.1183	130.1183	129.4230	129.4230	(0.534)	0.0000	0.0000	3,100
2023/05/05	2038	02/11/2023			Bond Future	132.9495	132.9495	132.2719	132.2719	(0.510)	0.0000	0.0000	1,343
2023/05/05	2038	01/02/2024			Bond Future	133.8607	133.8607	133.1580	133.1580	(0.525)	0.0000	0.0000	0
2023/05/05	2038	02/05/2024			Bond Future	136.8894	136.8894	136.1808	136.1808	(0.518)	0.0000	0.0000	0
2023/05/05	2038	01/08/2024			Bond Future	136.8900	136.8900	136.9255	136.9255	0.026	0.0000	0.0000	0
2023/05/05	2040	04/05/2023			Bond Future	11.8800	81.6782	11.8800	81.6782	0.000	0.0000	0.0000	0
2023/05/05	2040	03/08/2023	12.23	Call	Bond Future	3,161.2900	3.1613	2,989.7200	2.9897	(5.427)	0	0	0
2023/05/05	2040	03/08/2023	12.23	Put	Bond Future	1,887.0000	1.8870	1,929.5400	1.9295	2.254	0	0	0
2023/05/05	2040	03/08/2023			Bond Future	12.0111	78.7887	12.0475	78.5746	0.303	0.0000	0.0000	132,583
2023/05/05	2040	03/08/2023	12.21	Call	Bond Future	3,090.9400	3.0909	2,920.9100	2.9209	(5.501)	0	0	0
2023/05/05	2040	03/08/2023	12.21	Put	Bond Future	1,931.7100	1.9317	1,975.7900	1.9758	2.282	0	0	0
2023/05/05	2040	03/08/2023	12.22	Call	Bond Future	3,125.9500	3.1260	2,955.2300	2.9552	(5.461)	0	0	0
2023/05/05	2040	03/08/2023	12.22	Put	Bond Future	1,909.1600	1.9092	1,952.5500	1.9525	2.273	0	0	0
2023/05/05	2040	02/11/2023	11.58	Call	Bond Future	1,948.0500	1.9481	1,835.0700	1.8351	(5.800)	0	0	0
2023/05/05	2040	02/11/2023	11.58	Put	Bond Future	5,157.6500	5.1576	5,242.9800	5.2430	1.654	0	0	0
2023/05/05	2040	02/11/2023	11.59	Call	Bond Future	1,971.1600	1.9712	1,857.9200	1.8579	(5.745)	0	0	0
2023/05/05	2040	02/11/2023	11.60	Put	Bond Future	5,080.7000	5.0807	5,165.0700	5.1651	1.661	0	0	0
2023/05/05	2040	02/11/2023			Bond Future	12.1155	80.4845	12.1497	80.2862	0.282	0.0000	0.0000	29
2023/05/05	2040	02/11/2023	11.59	Put	Bond Future	5,118.9500	5.1189	5,204.0200	5.2040	1.662	0	0	0
2023/05/05	2040	02/11/2023	11.60	Call	Bond Future	1,994.6400	1.9946	1,880.7000	1.8807	(5.712)	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
2023/05/05	2040	01/02/2024	12.33	Call	Bond Future	4,426.7500	4.4268	4,244.7700	4.2448	(4.111)	0	0	0
2023/05/05	2040	01/02/2024	12.33	Put	Bond Future	3,803.7600	3.8038	3,830.7400	3.8307	0.709	0	0	0
2023/05/05	2040	01/02/2024	12.34	Call	Bond Future	4,458.3400	4.4583	4,275.9400	4.2759	(4.091)	0	0	0
2023/05/05	2040	01/02/2024	12.34	Put	Bond Future	3,778.9200	3.7789	3,805.4800	3.8055	0.703	0	0	0
2023/05/05	2040	01/02/2024			Bond Future	12.2204	77.7494	12.2570	77.5405	0.300	0.0000	0.0000	11
2023/05/05	2040	01/02/2024	12.35	Call	Bond Future	4,490.0300	4.4900	4,307.4800	4.3075	(4.066)	0	0	0
2023/05/05	2040	01/02/2024	12.35	Put	Bond Future	3,754.2400	3.7542	3,780.6500	3.7806	0.703	0	0	0
2023/05/05	2040	02/05/2024	11.60	Call	Bond Future	2,722.6300	2.7226	2,572.8700	2.5729	(5.501)	0	0	0
2023/05/05	2040	02/05/2024	11.61	Call	Bond Future	2,744.6100	2.7446	2,594.2800	2.5943	(5.477)	0	0	0
2023/05/05	2040	02/05/2024	11.62	Put	Bond Future	6,908.1800	6.9082	6,964.9600	6.9650	0.822	0	0	0
2023/05/05	2040	02/05/2024			Bond Future	12.3259	79.4916	12.3628	79.2839	0.300	0.0000	0.0000	0
2023/05/05	2040	02/05/2024	11.60	Put	Bond Future	6,986.1300	6.9861	7,044.0300	7.0440	0.829	0	0	0
2023/05/05	2040	02/05/2024	11.61	Put	Bond Future	6,946.9200	6.9469	7,004.2500	7.0042	0.825	0	0	0
2023/05/05	2040	02/05/2024	11.62	Call	Bond Future	2,766.9800	2.7670	2,616.1000	2.6161	(5.453)	0	0	0
2023/05/05	2040	01/08/2024	12.34	Call	Bond Future	0.0000	0.0000	4,394.6300	4.3946	100.000	0	0	0
2023/05/05	2040	01/08/2024	12.34	Put	Bond Future	0.0000	0.0000	5,296.2300	5.2962	100.000	0	0	0
2023/05/05	2040	01/08/2024			Bond Future	12.3300	12.3300	12.5024	76.4131	1.398	0.0000	0.0000	0
2023/05/05	2040	01/08/2024	12.32	Call	Bond Future	0.0000	0.0000	4,338.4300	4.3384	100.000	0	0	0
2023/05/05	2040	01/08/2024	12.32	Put	Bond Future	0.0000	0.0000	5,352.2200	5.3522	100.000	0	0	0
2023/05/05	2040	01/08/2024	12.33	Call	Bond Future	0.0000	0.0000	4,366.3200	4.3663	100.000	0	0	0
2023/05/05	2040	01/08/2024	12.33	Put	Bond Future	0.0000	0.0000	5,323.9800	5.3240	100.000	0	0	0
2023/05/05	2044	04/05/2023			Bond Future	11.9300	78.0950	11.9300	78.0950	0.000	0.0000	0.0000	0
2023/05/05	2044	03/08/2023	12.00	Call	Bond Future	2,239.3000	2.2393	2,104.8100	2.1048	(6.006)	0	0	0
2023/05/05	2044	03/08/2023	12.00	Put	Bond Future	2,730.7000	2.7307	2,780.7200	2.7807	1.832	0	0	4,754
2023/05/05	2044	03/08/2023	12.15	Call	Bond Future	2,711.2800	2.7113	2,566.0200	2.5660	(5.358)	0	0	0
2023/05/05	2044	03/08/2023	12.15	Put	Bond Future	2,311.7100	2.3117	2,350.9600	2.3510	1.698	0	0	0
2023/05/05	2044	03/08/2023	12.16	Call	Bond Future	2,744.2500	2.7443	2,598.3200	2.5983	(5.318)	0	0	0
2023/05/05	2044	03/08/2023	12.16	Put	Bond Future	2,285.9100	2.2859	2,324.4900	2.3245	1.688	0	0	0
2023/05/05	2044	03/08/2023			Bond Future	12.0824	75.1006	12.1135	74.9161	0.258	0.0000	0.0000	85,174
2023/05/05	2044	03/08/2023	11.75	Call	Bond Future	1,555.9300	1.5559	1,442.3600	1.4424	(7.299)	0	0	4,553
2023/05/05	2044	03/08/2023	11.75	Put	Bond Future	3,572.4400	3.5724	3,643.3800	3.6434	1.986	0	0	3,076
2023/05/05	2044	03/08/2023	12.17	Call	Bond Future	2,777.4000	2.7774	2,630.8100	2.6308	(5.278)	0	0	0
2023/05/05	2044	03/08/2023	12.17	Put	Bond Future	2,260.3700	2.2604	2,298.2900	2.2983	1.678	0	0	0
2023/05/05	2044	03/08/2023	12.50	Call	Bond Future	0.0000	0.0000	3,791.7800	3.7918	100.000	0	0	0
2023/05/05	2044	03/08/2023	12.50	Put	Bond Future	0.0000	0.0000	1,565.2900	1.5653	100.000	0	0	9,106
2023/05/05	2044	02/11/2023	11.57	Call	Bond Future	1,779.1300	1.7791	1,680.9000	1.6809	(5.521)	0	0	0
2023/05/05	2044	02/11/2023	11.57	Put	Bond Future	5,516.3900	5.5164	5,587.0800	5.5871	1.281	0	0	0
2023/05/05	2044	02/11/2023			Bond Future	12.1833	76.7169	12.2122	76.5480	0.237	0.0000	0.0000	0
2023/05/05	2044	02/11/2023	11.55	Call	Bond Future	1,736.1700	1.7362	1,639.1900	1.6392	(5.586)	0	0	0
2023/05/05	2044	02/11/2023	11.55	Put	Bond Future	5,600.5200	5.6005	5,672.4600	5.6725	1.285	0	0	0
2023/05/05	2044	02/11/2023	11.56	Call	Bond Future	1,757.4700	1.7575	1,660.0700	1.6601	(5.542)	0	0	0
2023/05/05	2044	02/11/2023	11.56	Put	Bond Future	5,558.2300	5.5582	5,629.7500	5.6298	1.287	0	0	0
2023/05/05	2044	01/02/2024	12.29	Call	Bond Future	4,209.5200	4.2095	4,044.6400	4.0446	(3.917)	0	0	0
2023/05/05	2044	01/02/2024	12.29	Put	Bond Future	4,178.1800	4.1782	4,191.9400	4.1919	0.329	0	0	0
2023/05/05	2044	01/02/2024			Bond Future	12.2846	74.0241	12.3156	73.8455	0.253	0.0000	0.0000	0
2023/05/05	2044	01/02/2024	12.27	Call	Bond Future	4,147.8400	4.1478	3,983.7200	3.9837	(3.957)	0	0	0
2023/05/05	2044	01/02/2024	12.27	Put	Bond Future	4,231.8400	4.2318	4,246.3600	4.2464	0.343	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
2023/05/05	2044	01/02/2024	12.28	Call	Bond Future	4,178.5100	4.1785	4,014.0100	4.0140	(3.937)	0	0	0
2023/05/05	2044	01/02/2024	12.28	Put	Bond Future	4,204.8000	4.2048	4,218.9400	4.2189	0.336	0	0	0
2023/05/05	2044	02/05/2024	11.67	Call	Bond Future	2,818.9200	2.8189	2,645.4800	2.6455	(6.153)	0	0	0
2023/05/05	2044	02/05/2024	11.67	Put	Bond Future	7,084.0300	7.0840	7,087.5900	7.0876	0.050	0	0	0
2023/05/05	2044	02/05/2024			Bond Future	12.3861	75.6828	12.4173	75.5058	0.252	0.0000	0.0000	0
2023/05/05	2044	02/05/2024	11.65	Call	Bond Future	2,774.2200	2.7742	2,601.6000	2.6016	(6.222)	0	0	0
2023/05/05	2044	02/05/2024	11.65	Put	Bond Future	7,164.2900	7.1643	7,168.6700	7.1687	0.061	0	0	0
2023/05/05	2044	02/05/2024	11.66	Call	Bond Future	2,796.6600	2.7967	2,623.4900	2.6235	(6.192)	0	0	0
2023/05/05	2044	02/05/2024	11.66	Put	Bond Future	7,124.2100	7.1242	7,128.0400	7.1280	0.054	0	0	0
2023/05/05	2044	01/08/2024	12.28	Call	Bond Future	0.0000	0.0000	4,218.7400	4.2187	100.000	0	0	0
2023/05/05	2044	01/08/2024	12.28	Put	Bond Future	0.0000	0.0000	5,748.6100	5.7486	100.000	0	0	0
2023/05/05	2044	01/08/2024	12.29	Call	Bond Future	0.0000	0.0000	4,246.3500	4.2463	100.000	0	0	0
2023/05/05	2044	01/08/2024	12.29	Put	Bond Future	0.0000	0.0000	5,718.7500	5.7188	100.000	0	0	0
2023/05/05	2044	01/08/2024			Bond Future	12.2900	12.2900	12.5507	72.6821	2.121	0.0000	0.0000	0
2023/05/05	2044	01/08/2024	12.30	Call	Bond Future	0.0000	0.0000	4,274.0500	4.2740	100.000	0	0	0
2023/05/05	2044	01/08/2024	12.30	Put	Bond Future	0.0000	0.0000	5,689.0400	5.6890	100.000	0	0	0
2023/05/05	2046	04/05/2023			Bond Future	113.6338	113.6338	113.6338	113.6338	0.000	0.0000	0.0000	0
2023/05/05	2046	03/08/2023			Bond Future	115.7479	115.7479	115.5876	115.5876	(0.139)	0.0000	0.0000	12,946
2023/05/05	2046	02/11/2023			Bond Future	116.1506	116.1506	116.0156	116.0156	(0.116)	0.0000	0.0000	4,231
2023/05/05	2046	01/02/2024			Bond Future	118.7335	118.7335	118.5867	118.5867	(0.124)	0.0000	0.0000	0
2023/05/05	2046	02/05/2024			Bond Future	119.2403	119.2403	119.0991	119.0991	(0.118)	0.0000	0.0000	0
2023/05/05	2046	01/08/2024			Bond Future	119.2400	119.2400	121.5881	121.5881	1.969	0.0000	0.0000	0
2023/05/05	2050	04/05/2023			Bond Future	116.0988	116.0988	116.0988	116.0988	0.000	0.0000	0.0000	0
2023/05/05	2050	03/08/2023			Bond Future	116.3449	116.3449	116.0395	116.0395	(0.263)	0.0000	0.0000	10,574
2023/05/05	2050	02/11/2023			Bond Future	118.8765	118.8765	118.5938	118.5938	(0.238)	0.0000	0.0000	3,146
2023/05/05	2050	01/02/2024			Bond Future	119.2436	119.2436	118.9457	118.9457	(0.250)	0.0000	0.0000	0
2023/05/05	2050	02/05/2024			Bond Future	121.9416	121.9416	121.6458	121.6458	(0.243)	0.0000	0.0000	0
2023/05/05	2050	01/08/2024			Bond Future	121.9400	121.9400	121.8474	121.8474	(0.076)	0.0000	0.0000	0
2023/05/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	AL37	03/08/2023			Index Future	894.2760	894.2760	893.8200	893.8200	(0.051)	0.0000	0.0000	0
2023/05/05	AL37	02/11/2023			Index Future	913.5200	913.5200	913.2790	913.2790	(0.026)	0.0000	0.0000	0
2023/05/05	AL37	01/02/2024			Index Future	933.6250	933.6250	933.3100	933.3100	(0.034)	0.0000	0.0000	0
2023/05/05	AL37	02/05/2024			Index Future	954.5470	954.5470	954.2940	954.2940	(0.027)	0.0000	0.0000	0
2023/05/05	AL37	01/08/2024			Index Future	954.5500	954.5500	974.0760	974.0760	2.046	0.0000	0.0000	0
2023/05/05	AL7T	03/08/2023			Index Future	1,024.8080	1,024.8080	1,022.7340	1,022.7340	(0.202)	0.0000	0.0000	0
2023/05/05	AL7T	02/11/2023			Index Future	1,046.8610	1,046.8610	1,044.9990	1,044.9990	(0.178)	0.0000	0.0000	0
2023/05/05	AL7T	01/02/2024			Index Future	1,069.9020	1,069.9020	1,067.9190	1,067.9190	(0.185)	0.0000	0.0000	0
2023/05/05	AL7T	02/05/2024			Index Future	1,093.8770	1,093.8770	1,091.9300	1,091.9300	(0.178)	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
2023/05/05	AL7T	01/08/2024			Index Future	1,093.8800	1,093.8800	1,114.5650	1,114.5650	1.891	0.0000	0.0000	0
2023/05/05	ALBI	03/08/2023			Index Future	896.5020	896.5020	894.9990	894.9990	(0.168)	0.0000	0.0000	99
2023/05/05	ALBI	02/11/2023			Index Future	915.7940	915.7940	914.4830	914.4830	(0.143)	0.0000	0.0000	0
2023/05/05	ALBI	01/02/2024			Index Future	935.9500	935.9500	934.5410	934.5410	(0.151)	0.0000	0.0000	0
2023/05/05	ALBI	02/05/2024			Index Future	956.9230	956.9230	955.5530	955.5530	(0.143)	0.0000	0.0000	0
2023/05/05	ALBI	01/08/2024			Index Future	956.9200	956.9200	975.3610	975.3610	1.927	0.0000	0.0000	0
2023/05/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/05	ES33	04/05/2023			Bond Future	12.1500	74.1153	12.1500	74.1153	0.000	0.0000	0.0000	0
2023/05/05	ES33	03/08/2023			Bond Future	12.3109	75.5667	12.3422	75.4234	0.254	0.0000	0.0000	350
2023/05/05	ES33	02/11/2023			Bond Future	12.4476	73.4135	12.4761	73.2858	0.229	0.0000	0.0000	0
2023/05/05	ES33	01/02/2024			Bond Future	12.5872	75.0461	12.6182	74.9097	0.246	0.0000	0.0000	0
2023/05/05	ES33	02/05/2024			Bond Future	12.7245	72.9445	12.7556	72.8106	0.244	0.0000	0.0000	0
2023/05/05	ES33	01/08/2024			Bond Future	12.7200	12.7200	12.9315	74.3270	1.663	0.0000	0.0000	0
2023/05/05	ES42	04/05/2023			Bond Future	12.6050	70.9570	12.6050	70.9570	0.000	0.0000	0.0000	0
2023/05/05	ES42	03/08/2023			Bond Future	12.7748	72.2410	12.8006	72.1049	0.202	0.0000	0.0000	4,000
2023/05/05	ES42	02/11/2023			Bond Future	12.9051	69.5497	12.9285	69.4286	0.181	0.0000	0.0000	0
2023/05/05	ES42	01/02/2024			Bond Future	13.0315	71.0964	13.0569	70.9670	0.195	0.0000	0.0000	0
2023/05/05	ES42	02/05/2024			Bond Future	13.1608	68.4422	13.1861	68.3153	0.193	0.0000	0.0000	0
2023/05/05	ES42	01/08/2024			Bond Future	13.1600	13.1600	13.3446	69.7347	1.403	0.0000	0.0000	0
2023/05/05	GOVI	03/08/2023	837.21	Call	GOVI	466,010.0000	46.6010	450,850.0000	45.0850	(3.253)	0	0	0
2023/05/05	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GOVI	03/08/2023	837.22	Call	GOVI	465,910.0000	46.5910	450,750.0000	45.0750	(3.254)	0	0	0
2023/05/05	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GOVI	03/08/2023			GOVI	883.8110	883.8110	882.2950	882.2950	(0.172)	0.0000	0.0000	836
2023/05/05	GOVI	03/08/2023	837.23	Call	GOVI	465,810.0000	46.5810	450,650.0000	45.0650	(3.255)	0	0	0
2023/05/05	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GOVI	02/11/2023	885.82	Call	GOVI	170,100.0000	17.0100	156,830.0000	15.6830	(7.801)	0	0	0
2023/05/05	GOVI	02/11/2023			GOVI	902.8300	902.8300	901.5030	901.5030	(0.147)	0.0000	0.0000	0
2023/05/05	GOVI	02/11/2023	885.80	Call	GOVI	170,300.0000	17.0300	157,030.0000	15.7030	(7.792)	0	0	0
2023/05/05	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GOVI	02/11/2023	885.81	Call	GOVI	170,200.0000	17.0200	156,930.0000	15.6930	(7.797)	0	0	0
2023/05/05	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GOVI	01/02/2024	880.00	Call	GOVI	427,000.0000	42.7000	412,760.0000	41.2760	(3.335)	0	0	0
2023/05/05	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GOVI	01/02/2024			GOVI	922.7000	922.7000	921.2760	921.2760	(0.154)	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
2023/05/05	GOVI	01/02/2024	879.98	Call	GOVI	427,200.0000	42.7200	412,960.0000	41.2960	(3.333)	0	0	0
2023/05/05	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GOVI	01/02/2024	879.99	Call	GOVI	427,100.0000	42.7100	412,860.0000	41.2860	(3.334)	0	0	0
2023/05/05	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GOVI	02/05/2024	950.97	Put	GOVI	75,930.0000	7.5930	89,800.0000	8.9800	18.267	0	0	0
2023/05/05	GOVI	02/05/2024	950.98	Put	GOVI	76,030.0000	7.6030	89,900.0000	8.9900	18.243	0	0	0
2023/05/05	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GOVI	02/05/2024			GOVI	943.3770	943.3770	941.9900	941.9900	(0.147)	0.0000	0.0000	0
2023/05/05	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GOVI	02/05/2024	950.99	Put	GOVI	76,130.0000	7.6130	90,000.0000	9.0000	18.219	0	0	0
2023/05/05	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	181,270.0000	18.1270	100.000	0	0	0
2023/05/05	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GOVI	01/08/2024			GOVI	943.3800	943.3800	961.5170	961.5170	1.923	0.0000	0.0000	0
2023/05/05	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	181,470.0000	18.1470	100.000	0	0	0
2023/05/05	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	181,370.0000	18.1370	100.000	0	0	0
2023/05/05	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/05	GVIK	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/05	IGOV	03/08/2023			Index Future	334.2570	334.2570	333.6130	333.6130	(0.193)	0.0000	0.0000	638
2023/05/05	IGOV	02/11/2023			Index Future	341.5300	341.5300	340.9550	340.9550	(0.168)	0.0000	0.0000	16
2023/05/05	IGOV	01/02/2024			Index Future	349.1250	349.1250	348.5110	348.5110	(0.176)	0.0000	0.0000	0
2023/05/05	IGOV	02/05/2024			Index Future	357.0240	357.0240	356.4230	356.4230	(0.168)	0.0000	0.0000	0
2023/05/05	IGOV	01/08/2024			Index Future	357.0200	357.0200	363.8860	363.8860	1.923	0.0000	0.0000	0
2023/05/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/05/05	JBAF	17/05/2023			Jibar Tradeable Future	8.0800	91.9200	8.0050	91.9950	(0.928)	0.0000	0.0000	0
2023/05/05	JBAF	21/06/2023			Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000	0

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2023/05/05	JBAF	19/07/2023			Jibar Tradeable Future	8.4000	91.6000	8.3200	91.6800	(0.952)	0.0000	0.0000	0
2023/05/05	JBAF	16/08/2023			Jibar Tradeable Future	8.4950	91.5050	8.4600	91.5400	(0.412)	0.0000	0.0000	0
2023/05/05	JBAF	20/09/2023			Jibar Tradeable Future	8.4750	91.5250	8.4650	91.5350	(0.118)	0.0000	0.0000	0
2023/05/05	JBAF	18/10/2023			Jibar Tradeable Future	8.4600	91.5400	8.4500	91.5500	(0.118)	0.0000	0.0000	0
2023/05/05	JBAF	20/12/2023			Jibar Tradeable Future	8.4100	91.5900	8.4000	91.6000	(0.119)	0.0000	0.0000	0
2023/05/05	JBAF	20/03/2024			Jibar Tradeable Future	8.2600	91.7400	8.3200	91.6800	0.726	0.0000	0.0000	0
2023/05/05	JBAF	19/06/2024			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2023/05/05	JBAF	18/09/2024			Jibar Tradeable Future	7.9550	92.0450	7.9850	92.0150	0.377	0.0000	0.0000	0
2023/05/05	JBAF	18/12/2024			Jibar Tradeable Future	7.8600	92.1400	7.8100	92.1900	(0.636)	0.0000	0.0000	0
2023/05/05	JBAF	19/03/2025			Jibar Tradeable Future	7.8400	92.1600	7.8050	92.1950	(0.446)	0.0000	0.0000	0
2023/05/05	R035	04/05/2023			Bond Future	11.3750	85.6319	11.3750	85.6319	0.000	0.0000	0.0000	0
2023/05/05	R035	03/08/2023	12.00	Call	Bond Future	3,942.0500	3.9420	3,823.5000	3.8235	(3.007)	0	0	0
2023/05/05	R035	03/08/2023	12.00	Put	Bond Future	1,198.3800	1.1984	1,197.2100	1.1972	(0.098)	0	0	0
2023/05/05	R035	03/08/2023			Bond Future	11.4945	87.3387	11.5157	87.2214	0.184	0.0000	0.0000	55,503
2023/05/05	R035	03/08/2023	11.75	Call	Bond Future	0.0000	0.0000	2,927.5300	2.9275	100.000	0	0	0
2023/05/05	R035	03/08/2023	11.75	Put	Bond Future	0.0000	0.0000	1,642.0500	1.6421	100.000	0	0	4,870
2023/05/05	R035	03/08/2023	11.98	Call	Bond Future	3,866.5700	3.8666	3,748.4600	3.7485	(3.055)	0	0	0
2023/05/05	R035	03/08/2023	11.98	Put	Bond Future	1,229.0100	1.2290	1,228.2800	1.2283	(0.059)	0	0	0
2023/05/05	R035	03/08/2023	11.99	Call	Bond Future	3,904.1700	3.9042	3,785.8400	3.7858	(3.031)	0	0	0
2023/05/05	R035	03/08/2023	11.99	Put	Bond Future	1,213.5300	1.2135	1,212.5800	1.2126	(0.078)	0	0	0
2023/05/05	R035	02/11/2023	12.85	Call	Bond Future	7,541.2000	7.5412	7,435.9800	7.4360	(1.395)	0	0	0
2023/05/05	R035	02/11/2023	12.85	Put	Bond Future	1,093.8500	1.0939	1,086.8400	1.0868	(0.641)	0	0	400
2023/05/05	R035	02/11/2023	11.41	Call	Bond Future	2,585.2700	2.5853	2,500.1200	2.5001	(3.294)	0	0	0
2023/05/05	R035	02/11/2023	11.41	Put	Bond Future	3,628.8400	3.6288	3,641.9000	3.6419	0.360	0	0	0
2023/05/05	R035	02/11/2023	11.42	Call	Bond Future	2,612.2200	2.6122	2,526.5100	2.5265	(3.281)	0	0	0
2023/05/05	R035	02/11/2023	11.42	Put	Bond Future	3,600.2800	3.6003	3,612.7800	3.6128	0.347	0	0	0
2023/05/05	R035	02/11/2023	11.12	Call	Bond Future	1,872.2000	1.8722	1,795.9200	1.7959	(4.074)	0	0	400
2023/05/05	R035	02/11/2023			Bond Future	11.5995	84.7095	11.6176	84.6113	0.155	0.0000	0.0000	100,539
2023/05/05	R035	02/11/2023	11.43	Call	Bond Future	2,639.0700	2.6391	2,553.2800	2.5533	(3.251)	0	0	0
2023/05/05	R035	02/11/2023	11.43	Put	Bond Future	3,571.6600	3.5717	3,584.0800	3.5841	0.348	0	0	0
2023/05/05	R035	02/11/2023	10.62	Call	Bond Future	967.1400	0.9671	911.1400	0.9111	(5.790)	0	0	400
2023/05/05	R035	02/11/2023	10.62	Put	Bond Future	6,563.6100	6.5636	6,605.8200	6.6058	0.643	0	0	0
2023/05/05	R035	02/11/2023	11.12	Put	Bond Future	4,548.3500	4.5483	4,570.2800	4.5703	0.482	0	0	0
2023/05/05	R035	01/02/2024	12.18	Put	Bond Future	2,706.1200	2.7061	2,688.7200	2.6887	(0.643)	0	0	0
2023/05/05	R035	01/02/2024	12.19	Call	Bond Future	5,226.2200	5.2262	5,101.5700	5.1016	(2.385)	0	0	0
2023/05/05	R035	01/02/2024	12.19	Put	Bond Future	2,688.0700	2.6881	2,670.5400	2.6705	(0.652)	0	0	0
2023/05/05	R035	01/02/2024	10.62	Call	Bond Future	1,353.6900	1.3537	1,271.6800	1.2717	(6.058)	0	0	400
2023/05/05	R035	01/02/2024	10.62	Put	Bond Future	7,465.4800	7.4655	7,490.5900	7.4906	0.336	0	0	0
2023/05/05	R035	01/02/2024	11.12	Put	Bond Future	5,467.8000	5.4678	5,473.7500	5.4738	0.109	0	0	0
2023/05/05	R035	01/02/2024			Bond Future	11.7056	86.5740	11.7256	86.4669	0.171	0.0000	0.0000	0
2023/05/05	R035	01/02/2024	13.46	Call	Bond Future	9,830.1700	9.8302	9,705.1300	9.7051	(1.272)	0	0	0
2023/05/05	R035	01/02/2024	13.46	Put	Bond Future	1,138.8700	1.1389	1,120.9500	1.1209	(1.573)	0	0	400
2023/05/05	R035	01/02/2024	12.18	Call	Bond Future	5,192.9800	5.1930	5,068.4600	5.0685	(2.398)	0	0	0
2023/05/05	R035	01/02/2024	12.20	Call	Bond Future	5,259.2300	5.2592	5,134.4600	5.1345	(2.372)	0	0	0
2023/05/05	R035	01/02/2024	12.20	Put	Bond Future	2,669.8500	2.6699	2,652.2000	2.6522	(0.661)	0	0	0
2023/05/05	R035	01/02/2024	11.12	Call	Bond Future	2,246.3100	2.2463	2,145.1400	2.1451	(4.504)	0	0	400
2023/05/05	R035	02/05/2024	11.19	Call	Bond Future	2,653.2800	2.6533	2,469.5800	2.4696	(6.924)	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
2023/05/05	R035	02/05/2024	11.19	Put	Bond Future	5,964.6700	5.9647	5,884.0900	5.8841	(1.351)	0	0	0
2023/05/05	R035	02/05/2024	11.20	Call	Bond Future	2,674.4600	2.6745	2,490.3300	2.4903	(6.885)	0	0	0
2023/05/05	R035	02/05/2024	11.20	Put	Bond Future	5,930.2800	5.9303	5,849.2700	5.8493	(1.366)	0	0	0
2023/05/05	R035	02/05/2024			Bond Future	11.8021	84.0010	11.8217	83.8979	0.166	0.0000	0.0000	0
2023/05/05	R035	02/05/2024	11.21	Call	Bond Future	2,696.0700	2.6961	2,511.4900	2.5115	(6.846)	0	0	0
2023/05/05	R035	02/05/2024	11.21	Put	Bond Future	5,896.3800	5.8964	5,814.9200	5.8149	(1.382)	0	0	0
2023/05/05	R035	01/08/2024	11.81	Call	Bond Future	0.0000	0.0000	3,940.5300	3.9405	100.000	0	0	0
2023/05/05	R035	01/08/2024	11.79	Put	Bond Future	0.0000	0.0000	4,726.3400	4.7263	100.000	0	0	0
2023/05/05	R035	01/08/2024	11.80	Call	Bond Future	0.0000	0.0000	3,914.1800	3.9142	100.000	0	0	0
2023/05/05	R035	01/08/2024	11.80	Put	Bond Future	0.0000	0.0000	4,700.8200	4.7008	100.000	0	0	0
2023/05/05	R035	01/08/2024			Bond Future	11.8000	11.8000	11.9519	85.6282	1.287	0.0000	0.0000	0
2023/05/05	R035	01/08/2024	11.81	Put	Bond Future	0.0000	0.0000	4,675.0500	4.6750	100.000	0	0	0
2023/05/05	R035	01/08/2024	11.79	Call	Bond Future	0.0000	0.0000	3,887.5400	3.8875	100.000	0	0	0
2023/05/05	R186	04/05/2023			Bond Future	8.7350	109.3655	8.7350	109.3655	0.000	0.0000	0.0000	0
2023/05/05	R186	03/08/2023	9.73	Put	Bond Future	211.1400	0.2111	212.7500	0.2127	0.763	0	0	0
2023/05/05	R186	03/08/2023	9.74	Call	Bond Future	3,079.6500	3.0796	3,087.7100	3.0877	0.262	0	0	0
2023/05/05	R186	03/08/2023	9.74	Put	Bond Future	207.4300	0.2074	209.0200	0.2090	0.767	0	0	0
2023/05/05	R186	03/08/2023			Bond Future	8.7512	106.3642	8.7490	106.3707	(0.025)	0.0000	0.0000	85,181
2023/05/05	R186	03/08/2023	9.73	Call	Bond Future	3,054.8100	3.0548	3,062.8900	3.0629	0.265	0	0	0
2023/05/05	R186	03/08/2023	9.75	Call	Bond Future	3,104.5400	3.1045	3,112.5900	3.1126	0.259	0	0	0
2023/05/05	R186	03/08/2023	9.75	Put	Bond Future	203.7800	0.2038	205.3600	0.2054	0.775	0	0	0
2023/05/05	R186	02/11/2023	9.40	Call	Bond Future	2,497.7500	2.4978	2,524.9300	2.5249	1.088	0	0	0
2023/05/05	R186	02/11/2023	9.40	Put	Bond Future	726.2900	0.7263	719.7300	0.7197	(0.903)	0	0	0
2023/05/05	R186	02/11/2023	9.15	Call	Bond Future	2,021.1800	2.0212	2,046.2500	2.0463	1.240	0	0	1,715
2023/05/05	R186	02/11/2023			Bond Future	8.7513	108.6532	8.7391	108.6870	(0.140)	0.0000	0.0000	16,395
2023/05/05	R186	02/11/2023	10.42	Call	Bond Future	4,740.3700	4.7404	4,770.7400	4.7707	0.641	0	0	0
2023/05/05	R186	02/11/2023	10.42	Put	Bond Future	258.9200	0.2589	255.5500	0.2555	(1.302)	0	0	1,715
2023/05/05	R186	02/11/2023	9.15	Put	Bond Future	927.9600	0.9280	919.2900	0.9193	(0.934)	0	0	0
2023/05/05	R186	02/11/2023	9.38	Call	Bond Future	2,458.0500	2.4581	2,485.3700	2.4854	1.111	0	0	0
2023/05/05	R186	02/11/2023	9.38	Put	Bond Future	740.6400	0.7406	734.2200	0.7342	(0.867)	0	0	0
2023/05/05	R186	02/11/2023	9.39	Call	Bond Future	2,478.0100	2.4780	2,505.1200	2.5051	1.094	0	0	0
2023/05/05	R186	02/11/2023	9.39	Put	Bond Future	733.5700	0.7336	726.9400	0.7269	(0.904)	0	0	0
2023/05/05	R186	01/02/2024	9.51	Call	Bond Future	2,847.3800	2.8474	2,870.6200	2.8706	0.816	0	0	0
2023/05/05	R186	01/02/2024	9.52	Put	Bond Future	868.9600	0.8690	865.8600	0.8659	(0.357)	0	0	0
2023/05/05	R186	01/02/2024	9.50	Call	Bond Future	2,828.9400	2.8289	2,852.1500	2.8521	0.820	0	0	0
2023/05/05	R186	01/02/2024			Bond Future	8.7314	105.7351	8.7212	105.7611	(0.116)	0.0000	0.0000	0
2023/05/05	R186	01/02/2024	9.51	Put	Bond Future	875.1800	0.8752	872.3700	0.8724	(0.321)	0	0	0
2023/05/05	R186	01/02/2024	9.52	Call	Bond Future	2,866.1800	2.8662	2,889.1300	2.8891	0.801	0	0	0
2023/05/05	R186	01/02/2024	9.50	Put	Bond Future	881.7700	0.8818	878.9300	0.8789	(0.322)	0	0	0
2023/05/05	R186	02/05/2024	8.01	Call	Bond Future	779.2900	0.7793	882.2200	0.8822	13.208	0	0	0
2023/05/05	R186	02/05/2024	8.01	Put	Bond Future	2,401.9800	2.4020	2,470.2000	2.4702	2.840	0	0	0
2023/05/05	R186	02/05/2024			Bond Future	8.6897	108.1044	8.6750	108.1391	(0.169)	0.0000	0.0000	0
2023/05/05	R186	02/05/2024	8.00	Call	Bond Future	770.3900	0.7704	872.9800	0.8730	13.317	0	0	0
2023/05/05	R186	02/05/2024	8.00	Put	Bond Future	2,417.2000	2.4172	2,485.0800	2.4851	2.808	0	0	0
2023/05/05	R186	02/05/2024	7.99	Call	Bond Future	761.5500	0.7616	863.8000	0.8638	13.427	0	0	0
2023/05/05	R186	02/05/2024	7.99	Put	Bond Future	2,432.4800	2.4325	2,500.0200	2.5000	2.777	0	0	0
2023/05/05	R186	01/08/2024	8.69	Call	Bond Future	0.0000	0.0000	1,635.1700	1.6352	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/05	R186	01/08/2024	8.70	Put	Bond Future	0.0000	0.0000	1,669.7200	1.6697	100.000	0	0	0
2023/05/05	R186	01/08/2024	8.68	Call	Bond Future	0.0000	0.0000	1,622.3200	1.6223	100.000	0	0	0
2023/05/05	R186	01/08/2024			Bond Future	8.6900	8.6900	8.7103	105.0642	0.233	0.0000	0.0000	0
2023/05/05	R186	01/08/2024	8.69	Put	Bond Future	0.0000	0.0000	1,678.8800	1.6789	100.000	0	0	0
2023/05/05	R186	01/08/2024	8.70	Call	Bond Future	0.0000	0.0000	1,647.5900	1.6476	100.000	0	0	0
2023/05/05	R186	01/08/2024	8.68	Put	Bond Future	0.0000	0.0000	1,687.6100	1.6876	100.000	0	0	0
2023/05/05	R197	04/05/2023			Bond Future	336.9641	336.9641	336.9641	336.9641	0.000	0.0000	0.0000	0
2023/05/05	R197	03/08/2023			Bond Future	334.9920	334.9920	334.9377	334.9377	(0.016)	0.0000	0.0000	12
2023/05/05	R197	02/11/2023			Bond Future	342.2809	342.2809	342.3100	342.3100	0.009	0.0000	0.0000	0
2023/05/05	R202	04/05/2023			Bond Future	252.6437	252.6437	252.6437	252.6437	0.000	0.0000	0.0000	0
2023/05/05	R202	03/08/2023			Bond Future	253.1576	253.1576	252.4001	252.4001	(0.299)	0.0000	0.0000	5,420
2023/05/05	R202	02/11/2023			Bond Future	258.6656	258.6656	257.9555	257.9555	(0.275)	0.0000	0.0000	0
2023/05/05	R202	01/02/2024			Bond Future	259.3884	259.3884	258.6428	258.6428	(0.287)	0.0000	0.0000	0
2023/05/05	R202	02/05/2024			Bond Future	265.2573	265.2573	264.5144	264.5144	(0.280)	0.0000	0.0000	0
2023/05/05	R202	01/08/2024			Bond Future	265.2600	265.2600	264.8706	264.8706	(0.147)	0.0000	0.0000	0
2023/05/05	R209	04/05/2023			Bond Future	11.4000	66.2925	11.4000	66.2925	0.000	0.0000	0.0000	0
2023/05/05	R209	03/08/2023	10.00	Call	Bond Future	80.2500	0.0803	65.3700	0.0654	(18.542)	0	0	1,800
2023/05/05	R209	03/08/2023	10.00	Put	Bond Future	8,148.7900	8.1488	8,287.0300	8.2870	1.696	0	0	0
2023/05/05	R209	03/08/2023	10.70	Call	Bond Future	463.7900	0.4638	410.0700	0.4101	(11.583)	0	0	1,800
2023/05/05	R209	03/08/2023	11.95	Put	Bond Future	1,156.1000	1.1561	1,172.4000	1.1724	1.410	0	0	0
2023/05/05	R209	03/08/2023	11.25	Put	Bond Future	2,657.5100	2.6575	2,712.8300	2.7128	2.082	0	0	0
2023/05/05	R209	03/08/2023	11.93	Call	Bond Future	3,150.4600	3.1505	3,014.4100	3.0144	(4.318)	0	0	0
2023/05/05	R209	03/08/2023	11.94	Call	Bond Future	3,182.4900	3.1825	3,046.0500	3.0461	(4.287)	0	0	0
2023/05/05	R209	03/08/2023			Bond Future	11.5200	67.5541	11.5513	67.4010	0.272	0.0000	0.0000	12,672
2023/05/05	R209	03/08/2023	10.70	Put	Bond Future	4,655.5800	4.6556	4,754.9800	4.7550	2.135	0	0	0
2023/05/05	R209	03/08/2023	10.75	Call	Bond Future	517.9000	0.5179	460.2500	0.4602	(11.131)	0	0	3,500
2023/05/05	R209	03/08/2023	10.75	Put	Bond Future	4,443.6200	4.4436	4,539.0900	4.5391	2.148	0	0	0
2023/05/05	R209	03/08/2023	11.95	Call	Bond Future	3,214.6300	3.2146	3,077.8100	3.0778	(4.256)	0	0	0
2023/05/05	R209	03/08/2023	11.25	Call	Bond Future	1,316.8700	1.3169	1,219.0700	1.2191	(7.427)	0	0	3,500
2023/05/05	R209	03/08/2023	11.93	Put	Bond Future	1,185.6500	1.1856	1,202.7200	1.2027	1.440	0	0	0
2023/05/05	R209	03/08/2023	11.94	Put	Bond Future	1,170.7900	1.1708	1,187.4700	1.1875	1.425	0	0	0
2023/05/05	R209	02/11/2023	11.33	Call	Bond Future	2,000.3300	2.0003	1,963.6400	1.9636	(1.834)	0	0	0
2023/05/05	R209	02/11/2023	11.33	Put	Bond Future	3,380.9200	3.3809	3,483.7900	3.4838	3.043	0	0	0
2023/05/05	R209	02/11/2023	11.34	Call	Bond Future	2,022.5600	2.0226	1,985.6500	1.9856	(1.825)	0	0	0
2023/05/05	R209	02/11/2023	11.34	Put	Bond Future	3,353.4800	3.3535	3,456.1300	3.4561	3.061	0	0	0
2023/05/05	R209	02/11/2023			Bond Future	11.6118	65.8548	11.6408	65.7153	0.249	0.0000	0.0000	2
2023/05/05	R209	02/11/2023	11.35	Call	Bond Future	2,044.9000	2.0449	2,007.7800	2.0078	(1.815)	0	0	0
2023/05/05	R209	02/11/2023	11.35	Put	Bond Future	3,326.2000	3.3262	3,428.6400	3.4286	3.080	0	0	0
2023/05/05	R209	01/02/2024	12.14	Call	Bond Future	4,473.3700	4.4734	4,331.8000	4.3318	(3.165)	0	0	0
2023/05/05	R209	01/02/2024	12.14	Put	Bond Future	2,426.4300	2.4264	2,432.7100	2.4327	0.259	0	0	0
2023/05/05	R209	01/02/2024	12.13	Put	Bond Future	2,443.1300	2.4431	2,449.6300	2.4496	0.266	0	0	0
2023/05/05	R209	01/02/2024			Bond Future	11.7006	67.3043	11.7317	67.1565	0.266	0.0000	0.0000	0
2023/05/05	R209	01/02/2024	12.12	Call	Bond Future	4,415.6600	4.4157	4,274.5500	4.2745	(3.196)	0	0	0
2023/05/05	R209	01/02/2024	12.12	Put	Bond Future	2,459.9400	2.4599	2,466.6800	2.4667	0.274	0	0	0
2023/05/05	R209	01/02/2024	12.13	Call	Bond Future	4,444.4900	4.4445	4,303.1400	4.3031	(3.180)	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
2023/05/05	R209	02/05/2024	11.17	Call	Bond Future	2,276.2900	2.2763	2,257.0400	2.2570	(0.846)	0	0	0
2023/05/05	R209	02/05/2024	11.17	Put	Bond Future	5,273.4800	5.2735	5,400.4200	5.4004	2.407	0	0	0
2023/05/05	R209	02/05/2024	11.18	Call	Bond Future	2,295.0600	2.2951	2,275.5500	2.2756	(0.850)	0	0	0
2023/05/05	R209	02/05/2024	11.18	Put	Bond Future	5,242.2900	5.2423	5,368.9700	5.3690	2.417	0	0	0
2023/05/05	R209	02/05/2024			Bond Future	11.7884	65.6590	11.8196	65.5128	0.264	0.0000	0.0000	0
2023/05/05	R209	02/05/2024	11.19	Call	Bond Future	2,313.9100	2.3139	2,294.1300	2.2941	(0.855)	0	0	0
2023/05/05	R209	02/05/2024	11.19	Put	Bond Future	5,211.2400	5.2112	5,337.6500	5.3376	2.426	0	0	0
2023/05/05	R209	01/08/2024	11.80	Call	Bond Future	0.0000	0.0000	3,568.3000	3.5683	100.000	0	0	0
2023/05/05	R209	01/08/2024	11.80	Put	Bond Future	0.0000	0.0000	4,206.2000	4.2062	100.000	0	0	0
2023/05/05	R209	01/08/2024	11.79	Put	Bond Future	0.0000	0.0000	4,229.1900	4.2292	100.000	0	0	0
2023/05/05	R209	01/08/2024			Bond Future	11.7900	11.7900	11.9375	66.8637	1.251	0.0000	0.0000	0
2023/05/05	R209	01/08/2024	11.78	Call	Bond Future	0.0000	0.0000	3,520.9000	3.5209	100.000	0	0	0
2023/05/05	R209	01/08/2024	11.78	Put	Bond Future	0.0000	0.0000	4,252.3000	4.2523	100.000	0	0	0
2023/05/05	R209	01/08/2024	11.79	Call	Bond Future	0.0000	0.0000	3,544.5600	3.5446	100.000	0	0	0
2023/05/05	R210	04/05/2023			Bond Future	225.2506	225.2506	225.2506	225.2506	0.000	0.0000	0.0000	0
2023/05/05	R210	03/08/2023			Bond Future	229.9726	229.9726	229.7682	229.7682	(0.089)	0.0000	0.0000	371
2023/05/05	R210	02/11/2023			Bond Future	231.7689	231.7689	231.6177	231.6177	(0.065)	0.0000	0.0000	0
2023/05/05	R210	01/02/2024			Bond Future	236.9229	236.9229	236.7505	236.7505	(0.073)	0.0000	0.0000	0
2023/05/05	R210	02/05/2024			Bond Future	238.9795	238.9795	238.8212	238.8212	(0.066)	0.0000	0.0000	0
2023/05/05	R210	01/08/2024			Bond Future	238.9800	238.9800	243.8143	243.8143	2.023	0.0000	0.0000	0
2023/05/05	R213	04/05/2023			Bond Future	10.5200	82.8742	10.5200	82.8742	0.000	0.0000	0.0000	0
2023/05/05	R213	03/08/2023	11.62	Put	Bond Future	390.4000	0.3904	427.1900	0.4272	9.424	0	0	0
2023/05/05	R213	03/08/2023	11.63	Call	Bond Future	4,774.0600	4.7741	4,642.7700	4.6428	(2.750)	0	0	0
2023/05/05	R213	03/08/2023			Bond Future	10.6175	84.5631	10.6549	84.3953	0.352	0.0000	0.0000	23,043
2023/05/05	R213	03/08/2023	11.61	Call	Bond Future	4,702.4500	4.7025	4,571.8300	4.5718	(2.778)	0	0	0
2023/05/05	R213	03/08/2023	11.61	Put	Bond Future	396.5200	0.3965	433.6400	0.4336	9.361	0	0	0
2023/05/05	R213	03/08/2023	11.62	Call	Bond Future	4,738.2300	4.7382	4,607.2800	4.6073	(2.764)	0	0	0
2023/05/05	R213	03/08/2023	11.63	Put	Bond Future	384.3700	0.3844	420.8200	0.4208	9.483	0	0	0
2023/05/05	R213	02/11/2023	11.13	Call	Bond Future	3,495.0500	3.4950	3,341.2700	3.3413	(4.400)	0	0	0
2023/05/05	R213	02/11/2023	11.13	Put	Bond Future	1,661.2200	1.6612	1,657.8100	1.6578	(0.205)	0	0	0
2023/05/05	R213	02/11/2023			Bond Future	10.7054	82.8267	10.7398	82.6763	0.321	0.0000	0.0000	220
2023/05/05	R213	02/11/2023	11.11	Call	Bond Future	3,439.5600	3.4396	3,286.3100	3.2863	(4.456)	0	0	0
2023/05/05	R213	02/11/2023	11.11	Put	Bond Future	1,690.9400	1.6909	1,688.0600	1.6881	(0.170)	0	0	0
2023/05/05	R213	02/11/2023	11.12	Call	Bond Future	3,467.2600	3.4673	3,313.7500	3.3138	(4.427)	0	0	0
2023/05/05	R213	02/11/2023	11.12	Put	Bond Future	1,676.0200	1.6760	1,672.8800	1.6729	(0.187)	0	0	0
2023/05/05	R213	01/02/2024	11.70	Call	Bond Future	5,186.2800	5.1863	5,124.1000	5.1241	(1.199)	0	0	0
2023/05/05	R213	01/02/2024	11.70	Put	Bond Future	1,428.0700	1.4281	1,526.1100	1.5261	6.865	0	0	0
2023/05/05	R213	01/02/2024	11.71	Call	Bond Future	5,215.9100	5.2159	5,153.5500	5.1536	(1.196)	0	0	0
2023/05/05	R213	01/02/2024	11.71	Put	Bond Future	1,417.4700	1.4175	1,515.3300	1.5153	6.904	0	0	0
2023/05/05	R213	01/02/2024			Bond Future	10.7935	84.6498	10.8310	84.4895	0.348	0.0000	0.0000	0
2023/05/05	R213	01/02/2024	11.72	Call	Bond Future	5,245.8400	5.2458	5,182.8000	5.1828	(1.202)	0	0	0
2023/05/05	R213	01/02/2024	11.72	Put	Bond Future	1,407.2000	1.4072	1,504.3800	1.5044	6.906	0	0	0
2023/05/05	R213	02/05/2024	10.30	Call	Bond Future	1,871.0400	1.8710	1,827.6900	1.8277	(2.317)	0	0	0
2023/05/05	R213	02/05/2024	10.30	Put	Bond Future	4,291.5200	4.2915	4,405.6800	4.4057	2.660	0	0	0
2023/05/05	R213	02/05/2024			Bond Future	10.8707	82.9871	10.9086	82.8295	0.348	0.0000	0.0000	0
2023/05/05	R213	02/05/2024	10.28	Call	Bond Future	1,837.7600	1.8378	1,793.5000	1.7935	(2.408)	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
2023/05/05	R213	02/05/2024	10.28	Put	Bond Future	4,344.6800	4.3447	4,457.9300	4.4579	2.607	0	0	0
2023/05/05	R213	02/05/2024	10.29	Call	Bond Future	1,854.5100	1.8545	1,810.5500	1.8106	(2.370)	0	0	0
2023/05/05	R213	02/05/2024	10.29	Put	Bond Future	4,318.2000	4.3182	4,431.7500	4.4318	2.630	0	0	0
2023/05/05	R213	01/08/2024	10.86	Call	Bond Future	0.0000	0.0000	2,968.6100	2.9686	100.000	0	0	0
2023/05/05	R213	01/08/2024	10.86	Put	Bond Future	0.0000	0.0000	3,648.6800	3.6487	100.000	0	0	0
2023/05/05	R213	01/08/2024	10.87	Call	Bond Future	0.0000	0.0000	2,989.1700	2.9892	100.000	0	0	0
2023/05/05	R213	01/08/2024	10.87	Put	Bond Future	0.0000	0.0000	3,628.4700	3.6285	100.000	0	0	0
2023/05/05	R213	01/08/2024			Bond Future	10.8700	10.8700	11.0276	84.5396	1.450	0.0000	0.0000	0
2023/05/05	R213	01/08/2024	10.88	Call	Bond Future	0.0000	0.0000	3,010.1700	3.0102	100.000	0	0	0
2023/05/05	R213	01/08/2024	10.88	Put	Bond Future	0.0000	0.0000	3,608.7300	3.6087	100.000	0	0	0
2023/05/05	R214	04/05/2023			Bond Future	11.7550	62.3561	11.7550	62.3561	0.000	0.0000	0.0000	0
2023/05/05	R214	03/08/2023	12.14	Call	Bond Future	2,768.4600	2.7685	2,596.7900	2.5968	(6.201)	0	0	0
2023/05/05	R214	03/08/2023	12.14	Put	Bond Future	1,551.1400	1.5511	1,508.8100	1.5088	(2.729)	0	0	0
2023/05/05	R214	03/08/2023	12.15	Call	Bond Future	2,798.5800	2.7986	2,626.5500	2.6265	(6.147)	0	0	0
2023/05/05	R214	03/08/2023	12.15	Put	Bond Future	1,533.0300	1.5330	1,490.3400	1.4903	(2.785)	0	0	0
2023/05/05	R214	03/08/2023			Bond Future	11.8917	63.4556	11.9177	63.3262	0.219	0.0000	0.0000	18,592
2023/05/05	R214	03/08/2023	12.16	Call	Bond Future	2,828.8200	2.8288	2,656.5600	2.6566	(6.089)	0	0	0
2023/05/05	R214	03/08/2023	12.16	Put	Bond Future	1,515.1100	1.5151	1,472.1900	1.4722	(2.833)	0	0	0
2023/05/05	R214	02/11/2023	11.45	Put	Bond Future	4,334.7500	4.3348	4,375.8200	4.3758	0.947	0	0	0
2023/05/05	R214	02/11/2023	11.46	Call	Bond Future	1,614.1200	1.6141	1,538.5200	1.5385	(4.684)	0	0	0
2023/05/05	R214	02/11/2023	11.46	Put	Bond Future	4,301.1200	4.3011	4,341.9100	4.3419	0.948	0	0	0
2023/05/05	R214	02/11/2023			Bond Future	11.9881	61.5189	12.0118	61.4025	0.198	0.0000	0.0000	0
2023/05/05	R214	02/11/2023	11.45	Call	Bond Future	1,595.1000	1.5951	1,519.7800	1.5198	(4.722)	0	0	0
2023/05/05	R214	02/11/2023	11.47	Call	Bond Future	1,633.2600	1.6333	1,557.2300	1.5572	(4.655)	0	0	0
2023/05/05	R214	02/11/2023	11.47	Put	Bond Future	4,267.6700	4.2677	4,308.0300	4.3080	0.946	0	0	0
2023/05/05	R214	01/02/2024	12.16	Call	Bond Future	3,666.8500	3.6669	3,543.9600	3.5440	(3.351)	0	0	0
2023/05/05	R214	01/02/2024	12.16	Put	Bond Future	3,304.4100	3.3044	3,305.3600	3.3054	0.029	0	0	0
2023/05/05	R214	01/02/2024			Bond Future	12.0850	62.8730	12.1105	62.7491	0.211	0.0000	0.0000	0
2023/05/05	R214	01/02/2024	12.14	Call	Bond Future	3,613.9500	3.6139	3,491.5600	3.4916	(3.387)	0	0	0
2023/05/05	R214	01/02/2024	12.14	Put	Bond Future	3,347.8200	3.3478	3,349.2700	3.3493	0.043	0	0	0
2023/05/05	R214	01/02/2024	12.15	Call	Bond Future	3,640.3600	3.6404	3,517.7200	3.5177	(3.369)	0	0	0
2023/05/05	R214	01/02/2024	12.15	Put	Bond Future	3,326.0500	3.3261	3,327.2500	3.3273	0.036	0	0	0
2023/05/05	R214	02/05/2024	11.46	Call	Bond Future	2,282.7500	2.2828	2,179.4800	2.1795	(4.524)	0	0	0
2023/05/05	R214	02/05/2024	11.46	Put	Bond Future	5,862.5400	5.8625	5,881.2800	5.8813	0.320	0	0	0
2023/05/05	R214	02/05/2024	11.47	Call	Bond Future	2,301.5300	2.3015	2,197.8900	2.1979	(4.503)	0	0	0
2023/05/05	R214	02/05/2024	11.47	Put	Bond Future	5,828.8800	5.8289	5,847.2500	5.8473	0.315	0	0	0
2023/05/05	R214	02/05/2024			Bond Future	12.1731	60.9766	12.1986	60.8546	0.209	0.0000	0.0000	0
2023/05/05	R214	02/05/2024	11.48	Call	Bond Future	2,320.3900	2.3204	2,216.4000	2.2164	(4.482)	0	0	0
2023/05/05	R214	02/05/2024	11.48	Put	Bond Future	5,795.3600	5.7954	5,813.3800	5.8134	0.311	0	0	0
2023/05/05	R214	01/08/2024	12.18	Call	Bond Future	0.0000	0.0000	3,804.2900	3.8043	100.000	0	0	0
2023/05/05	R214	01/08/2024	12.18	Put	Bond Future	0.0000	0.0000	4,436.5100	4.4365	100.000	0	0	0
2023/05/05	R214	01/08/2024			Bond Future	12.1700	12.1700	12.3130	62.1097	1.175	0.0000	0.0000	0
2023/05/05	R214	01/08/2024	12.16	Call	Bond Future	0.0000	0.0000	3,756.1800	3.7562	100.000	0	0	0
2023/05/05	R214	01/08/2024	12.16	Put	Bond Future	0.0000	0.0000	4,484.3400	4.4843	100.000	0	0	0
2023/05/05	R214	01/08/2024	12.17	Call	Bond Future	0.0000	0.0000	3,780.3400	3.7803	100.000	0	0	0
2023/05/05	R214	01/08/2024	12.17	Put	Bond Future	0.0000	0.0000	4,460.5000	4.4605	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/05	R248	04/05/2023			Bond Future	11.8750	76.8230	11.8750	76.8230	0.000	0.0000	0.0000	0
2023/05/05	R248	03/08/2023	12.11	Call	Bond Future	2,876.3500	2.8763	2,705.5400	2.7055	(5.938)	0	0	0
2023/05/05	R248	03/08/2023	12.11	Put	Bond Future	2,278.9000	2.2789	2,328.7300	2.3287	2.187	0	0	0
2023/05/05	R248	03/08/2023			Bond Future	12.0110	78.2109	12.0474	77.9903	0.303	0.0000	0.0000	240,111
2023/05/05	R248	03/08/2023	12.09	Call	Bond Future	2,808.2800	2.8083	2,639.2100	2.6392	(6.020)	0	0	0
2023/05/05	R248	03/08/2023	12.09	Put	Bond Future	2,330.8600	2.3309	2,382.4300	2.3824	2.212	0	0	0
2023/05/05	R248	03/08/2023	12.10	Call	Bond Future	2,842.1500	2.8421	2,672.2800	2.6723	(5.977)	0	0	0
2023/05/05	R248	03/08/2023	12.10	Put	Bond Future	2,304.6700	2.3047	2,355.4400	2.3554	2.203	0	0	0
2023/05/05	R248	02/11/2023	11.47	Call	Bond Future	1,812.6100	1.8126	1,700.1300	1.7001	(6.205)	0	0	0
2023/05/05	R248	02/11/2023	11.48	Call	Bond Future	1,834.6500	1.8347	1,721.4400	1.7214	(6.171)	0	0	0
2023/05/05	R248	02/11/2023	11.49	Put	Bond Future	5,753.2000	5.7532	5,845.3400	5.8453	1.602	0	0	0
2023/05/05	R248	02/11/2023			Bond Future	12.1117	75.4488	12.1462	75.2427	0.285	0.0000	0.0000	11,069
2023/05/05	R248	02/11/2023	11.47	Put	Bond Future	5,840.2500	5.8402	5,933.8600	5.9339	1.603	0	0	0
2023/05/05	R248	02/11/2023	11.48	Put	Bond Future	5,796.6000	5.7966	5,889.4800	5.8895	1.602	0	0	0
2023/05/05	R248	02/11/2023	11.49	Call	Bond Future	1,856.8500	1.8569	1,742.9000	1.7429	(6.137)	0	0	0
2023/05/05	R248	01/02/2024	12.14	Call	Bond Future	4,061.0400	4.0610	3,877.1100	3.8771	(4.529)	0	0	0
2023/05/05	R248	01/02/2024	12.14	Put	Bond Future	4,495.1500	4.4951	4,527.8300	4.5278	0.727	0	0	0
2023/05/05	R248	01/02/2024	12.15	Call	Bond Future	4,091.7400	4.0917	3,907.3300	3.9073	(4.507)	0	0	0
2023/05/05	R248	01/02/2024	12.15	Put	Bond Future	4,466.2800	4.4663	4,498.4800	4.4985	0.721	0	0	0
2023/05/05	R248	01/02/2024			Bond Future	12.2132	77.1095	12.2500	76.8928	0.301	0.0000	0.0000	0
2023/05/05	R248	01/02/2024	12.16	Call	Bond Future	4,122.5400	4.1225	3,937.6400	3.9376	(4.485)	0	0	0
2023/05/05	R248	01/02/2024	12.16	Put	Bond Future	4,437.5900	4.4376	4,469.3000	4.4693	0.715	0	0	0
2023/05/05	R248	02/05/2024	11.46	Call	Bond Future	2,598.0400	2.5980	2,463.2700	2.4633	(5.187)	0	0	0
2023/05/05	R248	02/05/2024	11.47	Call	Bond Future	2,619.9600	2.6200	2,484.6100	2.4846	(5.166)	0	0	0
2023/05/05	R248	02/05/2024	11.48	Put	Bond Future	7,743.2100	7.7432	7,823.0500	7.8230	1.031	0	0	0
2023/05/05	R248	02/05/2024			Bond Future	12.3058	74.3879	12.3429	74.1722	0.302	0.0000	0.0000	13,000
2023/05/05	R248	02/05/2024	11.46	Put	Bond Future	7,830.5000	7.8305	7,911.4900	7.9115	1.034	0	0	0
2023/05/05	R248	02/05/2024	11.47	Put	Bond Future	7,786.7600	7.7868	7,867.1700	7.8672	1.033	0	0	0
2023/05/05	R248	02/05/2024	11.48	Call	Bond Future	2,641.9700	2.6420	2,506.0500	2.5060	(5.145)	0	0	0
2023/05/05	R248	01/08/2024	12.30	Call	Bond Future	0.0000	0.0000	4,620.4300	4.6204	100.000	0	0	0
2023/05/05	R248	01/08/2024	12.30	Put	Bond Future	0.0000	0.0000	5,558.2000	5.5582	100.000	0	0	0
2023/05/05	R248	01/08/2024	12.31	Call	Bond Future	0.0000	0.0000	4,649.6400	4.6496	100.000	0	0	0
2023/05/05	R248	01/08/2024	12.31	Put	Bond Future	0.0000	0.0000	5,529.2300	5.5292	100.000	0	0	0
2023/05/05	R248	01/08/2024			Bond Future	12.3100	12.3100	12.4629	75.7010	1.242	0.0000	0.0000	0
2023/05/05	R248	01/08/2024	12.32	Call	Bond Future	0.0000	0.0000	4,678.9200	4.6789	100.000	0	0	0
2023/05/05	R248	01/08/2024	12.32	Put	Bond Future	0.0000	0.0000	5,500.4100	5.5004	100.000	0	0	0

Total

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