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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/01/2023 TO 05/01/2023

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
2023/01/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	2025	02/02/2023		Bond Future	166.2961	166.2961	166.2643	166.2643	(0.019)	0.0000	0.0000	6,568
2023/01/05	2025	04/05/2023		Bond Future	169.5337	169.5337	169.5005	169.5005	(0.020)	0.0000	0.0000	0
2023/01/05	2025	03/08/2023		Bond Future	171.2946	171.2946	171.2600	171.2600	(0.020)	0.0000	0.0000	0
2023/01/05	2025	02/11/2023		Bond Future	174.7810	174.7810	174.7458	174.7458	(0.020)	0.0000	0.0000	0
2023/01/05	2025	01/02/2024		Bond Future	176.5317	176.5317	176.4963	176.4963	(0.020)	0.0000	0.0000	0
2023/01/05	2029	02/02/2023		Bond Future	120.7797	120.7797	120.4385	120.4385	(0.283)	0.0000	0.0000	1,476
2023/01/05	2029	04/05/2023		Bond Future	121.8357	121.8357	121.4873	121.4873	(0.286)	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
2023/01/05	2029	03/08/2023			Bond Future	124.3551	124.3551	123.9989	123.9989	(0.286)	0.0000	0.0000	0
2023/01/05	2029	02/11/2023			Bond Future	125.5563	125.5563	125.1931	125.1931	(0.289)	0.0000	0.0000	0
2023/01/05	2029	01/02/2024			Bond Future	128.0998	128.0998	127.7294	127.7294	(0.289)	0.0000	0.0000	0
2023/01/05	2030	02/02/2023	8.81	Put	Bond Future	5,924.0800	5.9241	6,058.2100	6.0582	2.264	0	0	0
2023/01/05	2030	02/02/2023	9.04	Call	Bond Future	0.9800	0.0010	0.6000	0.0006	(38.776)	0	0	0
2023/01/05	2030	02/02/2023	9.04	Put	Bond Future	4,784.0600	4.7841	4,917.8500	4.9179	2.797	0	0	0
2023/01/05	2030	02/02/2023	9.08	Put	Bond Future	4,587.8400	4.5878	4,721.4700	4.7215	2.913	0	0	0
2023/01/05	2030	02/02/2023	11.16	Put	Bond Future	65.5200	0.0655	66.6300	0.0666	1.694	0	0	388
2023/01/05	2030	02/02/2023	11.35	Call	Bond Future	5,817.1400	5.8171	5,683.2100	5.6832	(2.302)	0	0	5,000
2023/01/05	2030	02/02/2023	11.35	Put	Bond Future	39.6500	0.0396	39.8900	0.0399	0.605	0	0	0
2023/01/05	2030	02/02/2023	9.99	Call	Bond Future	819.1400	0.8191	742.4300	0.7424	(9.365)	0	0	0
2023/01/05	2030	02/02/2023	10.00	Call	Bond Future	843.6000	0.8436	765.7200	0.7657	(9.232)	0	0	0
2023/01/05	2030	02/02/2023	10.01	Put	Bond Future	1,023.5300	1.0235	1,078.6600	1.0787	5.386	0	0	0
2023/01/05	2030	02/02/2023	9.80	Call	Bond Future	424.9500	0.4249	372.2500	0.3723	(12.401)	0	0	0
2023/01/05	2030	02/02/2023	9.94	Put	Bond Future	1,181.5600	1.1816	1,245.0700	1.2451	5.375	0	0	102
2023/01/05	2030	02/02/2023	9.20	Call	Bond Future	4.2900	0.0043	2.8500	0.0028	(33.566)	0	0	0
2023/01/05	2030	02/02/2023	9.20	Put	Bond Future	4,003.7400	4.0037	4,136.4700	4.1365	3.315	0	0	0
2023/01/05	2030	02/02/2023	9.66	Call	Bond Future	221.1300	0.2211	186.7400	0.1867	(15.552)	0	0	0
2023/01/05	2030	02/02/2023	9.66	Put	Bond Future	2,012.6700	2.0127	2,112.4500	2.1125	4.958	0	0	102
2023/01/05	2030	02/02/2023			Bond Future	10.0436	90.0700	10.0728	89.9358	0.290	0.0000	0.0000	92,379
2023/01/05	2030	02/02/2023	8.81	Call	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	102
2023/01/05	2030	02/02/2023	9.08	Call	Bond Future	1.4400	0.0014	0.9000	0.0009	(37.500)	0	0	388
2023/01/05	2030	02/02/2023	11.55	Call	Bond Future	6,642.8600	6.6429	6,508.5500	6.5086	(2.022)	0	0	5,000
2023/01/05	2030	02/02/2023	11.55	Put	Bond Future	22.9700	0.0230	22.8300	0.0228	(0.609)	0	0	0
2023/01/05	2030	02/02/2023	11.12	Call	Bond Future	4,867.8800	4.8679	4,735.0900	4.7351	(2.728)	0	0	0
2023/01/05	2030	02/02/2023	11.12	Put	Bond Future	72.6200	0.0726	74.0000	0.0740	1.900	0	0	0
2023/01/05	2030	02/02/2023	11.16	Call	Bond Future	5,032.6500	5.0326	4,899.5900	4.8996	(2.644)	0	0	0
2023/01/05	2030	02/02/2023	9.99	Put	Bond Future	1,066.9500	1.0669	1,124.4100	1.1244	5.385	0	0	0
2023/01/05	2030	02/02/2023	10.00	Put	Bond Future	1,045.1500	1.0452	1,101.4400	1.1014	5.386	0	0	0
2023/01/05	2030	02/02/2023	10.01	Call	Bond Future	868.2200	0.8682	789.1800	0.7892	(9.104)	0	0	0
2023/01/05	2030	02/02/2023	9.80	Put	Bond Future	1,557.5300	1.5575	1,639.0000	1.6390	5.231	0	0	0
2023/01/05	2030	02/02/2023	9.83	Call	Bond Future	477.7200	0.4777	421.1000	0.4211	(11.852)	0	0	388
2023/01/05	2030	02/02/2023	9.83	Put	Bond Future	1,469.8700	1.4699	1,547.4200	1.5474	5.276	0	0	0
2023/01/05	2030	02/02/2023	9.94	Call	Bond Future	701.9700	0.7020	631.3100	0.6313	(10.066)	0	0	0
2023/01/05	2030	02/02/2023	9.79	Call	Bond Future	408.1100	0.4081	356.7100	0.3567	(12.595)	0	0	0
2023/01/05	2030	02/02/2023	9.79	Put	Bond Future	1,587.5600	1.5876	1,670.3300	1.6703	5.214	0	0	0
2023/01/05	2030	04/05/2023	11.34	Call	Bond Future	5,728.1700	5.7282	5,609.8300	5.6098	(2.066)	0	0	0
2023/01/05	2030	04/05/2023	11.34	Put	Bond Future	632.4800	0.6325	651.4000	0.6514	2.991	0	0	150
2023/01/05	2030	04/05/2023	10.42	Call	Bond Future	2,864.1800	2.8642	2,774.1300	2.7741	(3.144)	0	0	479
2023/01/05	2030	04/05/2023	10.42	Put	Bond Future	1,702.8200	1.7028	1,750.0300	1.7500	2.772	0	0	0
2023/01/05	2030	04/05/2023	10.52	Call	Bond Future	3,135.0100	3.1350	3,040.9800	3.0410	(2.999)	0	0	0
2023/01/05	2030	04/05/2023	10.52	Put	Bond Future	1,534.9500	1.5350	1,578.1800	1.5782	2.816	0	0	0
2023/01/05	2030	04/05/2023	10.53	Call	Bond Future	3,162.9000	3.1629	3,068.4900	3.0685	(2.985)	0	0	0
2023/01/05	2030	04/05/2023	10.53	Put	Bond Future	1,519.1200	1.5191	1,561.9700	1.5620	2.821	0	0	0
2023/01/05	2030	04/05/2023	9.67	Call	Bond Future	1,282.3100	1.2823	1,225.6300	1.2256	(4.420)	0	0	479
2023/01/05	2030	04/05/2023	9.67	Put	Bond Future	3,500.5000	3.5005	3,581.0800	3.5811	2.302	0	0	0
2023/01/05	2030	04/05/2023	9.78	Call	Bond Future	1,462.6100	1.4626	1,400.9600	1.4010	(4.215)	0	0	388

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2023/01/05	2030	04/05/2023	9.78	Put	Bond Future	3,175.1000	3.1751	3,250.7100	3.2507	2.381	0	0	0
2023/01/05	2030	04/05/2023	10.00	Call	Bond Future	1,871.3600	1.8714	1,799.6800	1.7997	(3.830)	0	0	1,080
2023/01/05	2030	04/05/2023	10.00	Put	Bond Future	2,582.8900	2.5829	2,648.4700	2.6485	2.539	0	0	0
2023/01/05	2030	04/05/2023	9.03	Call	Bond Future	582.7500	0.5827	550.5300	0.5505	(5.529)	0	0	388
2023/01/05	2030	04/05/2023	9.03	Put	Bond Future	5,813.9300	5.8139	5,918.9700	5.9190	1.807	0	0	0
2023/01/05	2030	04/05/2023	9.58	Put	Bond Future	3,780.8900	3.7809	3,865.4800	3.8655	2.237	0	0	0
2023/01/05	2030	04/05/2023			Bond Future	10.1583	91.8017	10.1890	91.6645	0.302	0.0000	0.0000	0
2023/01/05	2030	04/05/2023	12.57	Call	Bond Future	10,168.8300	10.1688	10,035.8700	10.0359	(1.308)	0	0	0
2023/01/05	2030	04/05/2023	12.57	Put	Bond Future	153.0100	0.1530	157.3100	0.1573	2.810	0	0	350
2023/01/05	2030	04/05/2023	11.62	Call	Bond Future	6,711.4700	6.7115	6,588.0100	6.5880	(1.840)	0	0	0
2023/01/05	2030	04/05/2023	11.62	Put	Bond Future	462.5100	0.4625	476.3100	0.4763	2.984	0	0	388
2023/01/05	2030	04/05/2023	12.04	Call	Bond Future	8,229.4300	8.2294	8,100.5900	8.1006	(1.566)	0	0	0
2023/01/05	2030	04/05/2023	12.04	Put	Bond Future	287.7500	0.2877	296.1700	0.2962	2.926	0	0	1,080
2023/01/05	2030	04/05/2023	12.50	Call	Bond Future	9,916.0100	9.9160	9,783.5200	9.7835	(1.336)	0	0	0
2023/01/05	2030	04/05/2023	12.50	Put	Bond Future	170.2500	0.1702	175.0200	0.1750	2.802	0	0	479
2023/01/05	2030	04/05/2023	10.54	Call	Bond Future	3,190.9000	3.1909	3,096.1000	3.0961	(2.971)	0	0	0
2023/01/05	2030	04/05/2023	10.54	Put	Bond Future	1,503.4300	1.5034	1,545.8900	1.5459	2.824	0	0	0
2023/01/05	2030	04/05/2023	10.65	Call	Bond Future	3,505.8000	3.5058	3,406.9200	3.4069	(2.820)	0	0	350
2023/01/05	2030	04/05/2023	10.65	Put	Bond Future	1,339.5300	1.3395	1,377.9100	1.3779	2.865	0	0	0
2023/01/05	2030	04/05/2023	9.58	Call	Bond Future	1,146.3200	1.1463	1,093.6500	1.0936	(4.595)	0	0	150
2023/01/05	2030	03/08/2023	12.89	Call	Bond Future	10,921.7000	10.9217	10,790.5700	10.7906	(1.201)	0	0	0
2023/01/05	2030	03/08/2023	12.89	Put	Bond Future	371.8500	0.3719	381.2000	0.3812	2.514	0	0	350
2023/01/05	2030	03/08/2023	11.34	Call	Bond Future	5,856.0800	5.8561	5,746.7700	5.7468	(1.867)	0	0	0
2023/01/05	2030	03/08/2023	11.34	Put	Bond Future	1,315.4400	1.3154	1,346.6100	1.3466	2.370	0	0	0
2023/01/05	2030	03/08/2023	11.35	Call	Bond Future	5,886.8400	5.8868	5,777.3100	5.7773	(1.861)	0	0	0
2023/01/05	2030	03/08/2023	11.36	Put	Bond Future	1,296.0600	1.2961	1,326.8100	1.3268	2.373	0	0	0
2023/01/05	2030	03/08/2023	10.40	Call	Bond Future	3,235.8300	3.2358	3,152.2600	3.1523	(2.583)	0	0	1,012
2023/01/05	2030	03/08/2023	10.65	Call	Bond Future	3,866.1100	3.8661	3,774.6600	3.7747	(2.365)	0	0	350
2023/01/05	2030	03/08/2023	10.65	Put	Bond Future	2,186.5400	2.1865	2,235.5700	2.2356	2.242	0	0	0
2023/01/05	2030	03/08/2023			Bond Future	10.2580	89.6713	10.2904	89.5309	0.316	0.0000	0.0000	0
2023/01/05	2030	03/08/2023	12.59	Call	Bond Future	9,936.2100	9.9362	9,808.0700	9.8081	(1.290)	0	0	0
2023/01/05	2030	03/08/2023	12.59	Put	Bond Future	506.2400	0.5062	518.5800	0.5186	2.438	0	0	1,012
2023/01/05	2030	03/08/2023	11.35	Put	Bond Future	1,305.6100	1.3056	1,336.5600	1.3366	2.371	0	0	0
2023/01/05	2030	03/08/2023	11.36	Call	Bond Future	5,917.8600	5.9179	5,808.1300	5.8081	(1.854)	0	0	0
2023/01/05	2030	03/08/2023	10.40	Put	Bond Future	2,622.7800	2.6228	2,679.6900	2.6797	2.170	0	0	0
2023/01/05	2030	02/11/2023	10.81	Call	Bond Future	4,162.7900	4.1628	4,070.8600	4.0709	(2.208)	0	0	0
2023/01/05	2030	02/11/2023	10.81	Put	Bond Future	2,307.7500	2.3078	2,359.0600	2.3591	2.223	0	0	0
2023/01/05	2030	02/11/2023	10.80	Call	Bond Future	4,136.7000	4.1367	4,045.0500	4.0450	(2.216)	0	0	0
2023/01/05	2030	02/11/2023	10.80	Put	Bond Future	2,322.6000	2.3226	2,374.1900	2.3742	2.221	0	0	0
2023/01/05	2030	02/11/2023			Bond Future	10.3627	91.4758	10.3968	91.3325	0.329	0.0000	0.0000	0
2023/01/05	2030	02/11/2023	10.82	Call	Bond Future	4,188.6300	4.1886	4,096.4200	4.0964	(2.201)	0	0	0
2023/01/05	2030	02/11/2023	10.82	Put	Bond Future	2,292.6700	2.2927	2,343.7000	2.3437	2.226	0	0	0
2023/01/05	2030	01/02/2024	11.37	Call	Bond Future	5,400.4100	5.4004	5,297.7000	5.2977	(1.902)	0	0	0
2023/01/05	2030	01/02/2024	11.37	Put	Bond Future	1,879.9800	1.8800	1,923.2400	1.9232	2.301	0	0	0
2023/01/05	2030	01/02/2024			Bond Future	10.4811	89.3027	10.5171	89.1567	0.343	0.0000	0.0000	0
2023/01/05	2030	01/02/2024	11.36	Call	Bond Future	5,372.5400	5.3725	5,270.0600	5.2701	(1.907)	0	0	0
2023/01/05	2030	01/02/2024	11.36	Put	Bond Future	1,890.7400	1.8907	1,934.2300	1.9342	2.300	0	0	0
2023/01/05	2030	01/02/2024	11.35	Call	Bond Future	5,345.0600	5.3451	5,242.8100	5.2428	(1.913)	0	0	0

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2023/01/05	2030	01/02/2024	11.35	Put	Bond Future	1,901.9000	1.9019	1,945.6200	1.9456	2.299	0	0	0
2023/01/05	2032	02/02/2023	9.47	Call	Bond Future	0.6300	0.0006	0.4700	0.0005	(25.397)	0	0	500
2023/01/05	2032	02/02/2023	9.47	Put	Bond Future	6,544.0400	6.5440	6,589.0900	6.5891	0.688	0	0	0
2023/01/05	2032	02/02/2023	9.92	Call	Bond Future	24.6300	0.0246	20.9400	0.0209	(14.982)	0	0	750
2023/01/05	2032	02/02/2023	9.92	Put	Bond Future	4,033.1800	4.0332	4,074.7000	4.0747	1.029	0	0	0
2023/01/05	2032	02/02/2023	11.50	Call	Bond Future	4,360.5300	4.3605	4,309.5700	4.3096	(1.169)	0	0	0
2023/01/05	2032	02/02/2023	11.50	Put	Bond Future	160.3600	0.1604	154.6100	0.1546	(3.586)	0	0	8,000
2023/01/05	2032	02/02/2023	11.69	Call	Bond Future	5,218.5500	5.2186	5,168.6400	5.1686	(0.956)	0	0	0
2023/01/05	2032	02/02/2023	11.69	Put	Bond Future	99.0800	0.0991	94.3800	0.0944	(4.744)	0	0	0
2023/01/05	2032	02/02/2023	10.50	Call	Bond Future	667.9500	0.6680	634.0300	0.6340	(5.078)	0	0	0
2023/01/05	2032	02/02/2023	10.50	Put	Bond Future	1,541.9800	1.5420	1,553.2700	1.5533	0.732	0	0	454
2023/01/05	2032	02/02/2023	10.67	Call	Bond Future	1,109.9300	1.1099	1,067.9400	1.0679	(3.783)	0	0	750
2023/01/05	2032	02/02/2023	10.67	Put	Bond Future	1,092.5300	1.0925	1,095.7500	1.0958	0.295	0	0	0
2023/01/05	2032	02/02/2023	11.45	Call	Bond Future	4,137.2300	4.1372	4,086.0400	4.0860	(1.237)	0	0	0
2023/01/05	2032	02/02/2023	11.45	Put	Bond Future	181.2900	0.1813	175.3100	0.1753	(3.299)	0	0	8,000
2023/01/05	2032	02/02/2023	10.40	Call	Bond Future	458.0300	0.4580	430.0400	0.4300	(6.111)	0	0	0
2023/01/05	2032	02/02/2023	10.40	Put	Bond Future	1,862.1400	1.8621	1,879.3600	1.8794	0.925	0	0	0
2023/01/05	2032	02/02/2023	10.22	Call	Bond Future	192.6500	0.1927	176.0100	0.1760	(8.637)	0	0	500
2023/01/05	2032	02/02/2023	10.22	Put	Bond Future	2,561.6700	2.5617	2,590.2400	2.5902	1.115	0	0	0
2023/01/05	2032	02/02/2023			Bond Future	10.6667	89.0293	10.6753	88.9841	0.081	0.0000	0.0000	112,020
2023/01/05	2032	02/02/2023	9.31	Call	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	454
2023/01/05	2032	02/02/2023	9.31	Put	Bond Future	7,467.2800	7.4673	7,512.4500	7.5125	0.605	0	0	0
2023/01/05	2032	02/02/2023	12.75	Call	Bond Future	10,008.6400	10.0086	9,962.7200	9.9627	(0.459)	0	0	0
2023/01/05	2032	02/02/2023	12.75	Put	Bond Future	5.9600	0.0060	5.2500	0.0053	(11.913)	0	0	750
2023/01/05	2032	02/02/2023	11.84	Call	Bond Future	5,903.1600	5.9032	5,854.1000	5.8541	(0.831)	0	0	0
2023/01/05	2032	02/02/2023	11.84	Put	Bond Future	67.6300	0.0676	63.7800	0.0638	(5.693)	0	0	500
2023/01/05	2032	02/02/2023	10.38	Call	Bond Future	421.3900	0.4214	394.6500	0.3947	(6.346)	0	0	0
2023/01/05	2032	02/02/2023	10.38	Put	Bond Future	1,932.0200	1.9320	1,950.4900	1.9505	0.956	0	0	0
2023/01/05	2032	02/02/2023	10.39	Call	Bond Future	439.4800	0.4395	412.1200	0.4121	(6.226)	0	0	0
2023/01/05	2032	02/02/2023	10.39	Put	Bond Future	1,896.8300	1.8968	1,914.6800	1.9147	0.941	0	0	0
2023/01/05	2032	02/02/2023	10.16	Call	Bond Future	134.7800	0.1348	121.6700	0.1217	(9.727)	0	0	0
2023/01/05	2032	02/02/2023	10.16	Put	Bond Future	2,828.5500	2.8286	2,860.6500	2.8606	1.135	0	0	454
2023/01/05	2032	02/02/2023	10.30	Call	Bond Future	292.9400	0.2929	271.2900	0.2713	(7.391)	0	0	8,000
2023/01/05	2032	02/02/2023	10.30	Put	Bond Future	2,231.3900	2.2314	2,254.9500	2.2550	1.056	0	0	0
2023/01/05	2032	04/05/2023	13.43	Call	Bond Future	12,307.0800	12.3071	12,259.5100	12.2595	(0.387)	0	0	0
2023/01/05	2032	04/05/2023	13.43	Put	Bond Future	152.2600	0.1523	151.2100	0.1512	(0.690)	0	0	400
2023/01/05	2032	04/05/2023	10.89	Call	Bond Future	2,906.5400	2.9065	2,870.2000	2.8702	(1.250)	0	0	0
2023/01/05	2032	04/05/2023	10.89	Put	Bond Future	2,384.9300	2.3849	2,395.1100	2.3951	0.427	0	0	0
2023/01/05	2032	04/05/2023	11.37	Call	Bond Future	4,403.7100	4.4037	4,361.8000	4.3618	(0.952)	0	0	400
2023/01/05	2032	04/05/2023			Bond Future	10.7870	86.5810	10.7962	86.5345	0.085	0.0000	0.0000	66,415
2023/01/05	2032	04/05/2023	10.88	Call	Bond Future	2,878.4000	2.8784	2,842.2000	2.8422	(1.258)	0	0	0
2023/01/05	2032	04/05/2023	10.88	Put	Bond Future	2,407.2600	2.4073	2,417.5800	2.4176	0.429	0	0	0
2023/01/05	2032	04/05/2023	11.37	Put	Bond Future	1,505.1000	1.5051	1,509.7100	1.5097	0.306	0	0	0
2023/01/05	2032	04/05/2023	10.62	Call	Bond Future	2,198.4200	2.1984	2,166.2000	2.1662	(1.466)	0	0	400
2023/01/05	2032	04/05/2023	10.62	Put	Bond Future	3,053.5200	3.0535	3,067.8200	3.0678	0.468	0	0	0
2023/01/05	2032	04/05/2023	10.87	Call	Bond Future	2,850.3900	2.8504	2,814.3400	2.8143	(1.265)	0	0	0
2023/01/05	2032	04/05/2023	10.87	Put	Bond Future	2,429.7600	2.4298	2,440.2300	2.4402	0.431	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
2023/01/05	2032	03/08/2023	11.77	Call	Bond Future	6,095.9700	6.0960	6,054.8800	6.0549	(0.674)	0	0	0
2023/01/05	2032	03/08/2023	11.77	Put	Bond Future	1,870.6300	1.8706	1,877.4500	1.8775	0.365	0	0	0
2023/01/05	2032	03/08/2023	11.90	Call	Bond Future	6,534.0200	6.5340	6,492.0700	6.4921	(0.642)	0	0	5,000
2023/01/05	2032	03/08/2023	11.90	Put	Bond Future	1,707.1400	1.7071	1,713.1000	1.7131	0.349	0	0	0
2023/01/05	2032	03/08/2023			Bond Future	10.8913	88.3520	10.9009	88.3041	0.089	0.0000	0.0000	2,600
2023/01/05	2032	03/08/2023	11.75	Call	Bond Future	6,029.4100	6.0294	5,988.4700	5.9885	(0.679)	0	0	0
2023/01/05	2032	03/08/2023	11.75	Put	Bond Future	1,897.1400	1.8971	1,904.1100	1.9041	0.367	0	0	0
2023/01/05	2032	03/08/2023	11.76	Call	Bond Future	6,062.6600	6.0627	6,021.6500	6.0216	(0.676)	0	0	0
2023/01/05	2032	03/08/2023	11.76	Put	Bond Future	1,883.8400	1.8838	1,890.7400	1.8907	0.366	0	0	0
2023/01/05	2032	02/11/2023	11.24	Call	Bond Future	4,362.6000	4.3626	4,328.6600	4.3287	(0.778)	0	0	0
2023/01/05	2032	02/11/2023	11.24	Put	Bond Future	3,249.5800	3.2496	3,264.4800	3.2645	0.459	0	0	0
2023/01/05	2032	02/11/2023			Bond Future	11.0086	85.9703	11.0187	85.9215	0.091	0.0000	0.0000	0
2023/01/05	2032	02/11/2023	11.23	Call	Bond Future	4,334.8500	4.3349	4,301.0100	4.3010	(0.781)	0	0	0
2023/01/05	2032	02/11/2023	11.23	Put	Bond Future	3,269.5400	3.2695	3,284.5400	3.2845	0.459	0	0	0
2023/01/05	2032	02/11/2023	11.22	Call	Bond Future	4,307.4800	4.3075	4,273.7300	4.2737	(0.784)	0	0	0
2023/01/05	2032	02/11/2023	11.22	Put	Bond Future	3,289.9100	3.2899	3,305.0000	3.3050	0.459	0	0	0
2023/01/05	2032	01/02/2024	11.84	Call	Bond Future	5,711.3100	5.7113	5,674.2700	5.6743	(0.649)	0	0	0
2023/01/05	2032	01/02/2024	11.84	Put	Bond Future	2,459.3400	2.4593	2,472.0100	2.4720	0.515	0	0	0
2023/01/05	2032	01/02/2024	11.83	Call	Bond Future	5,681.2400	5.6812	5,644.2800	5.6443	(0.651)	0	0	0
2023/01/05	2032	01/02/2024	11.83	Put	Bond Future	2,474.2400	2.4742	2,486.9900	2.4870	0.515	0	0	0
2023/01/05	2032	01/02/2024			Bond Future	11.1349	87.6915	11.1454	87.6418	0.094	0.0000	0.0000	0
2023/01/05	2032	01/02/2024	11.85	Call	Bond Future	5,741.7700	5.7418	5,704.6600	5.7047	(0.646)	0	0	0
2023/01/05	2032	01/02/2024	11.85	Put	Bond Future	2,444.8600	2.4449	2,457.4600	2.4575	0.515	0	0	0
2023/01/05	2033	02/02/2023			Bond Future	117.1758	117.1758	116.7650	116.7650	(0.351)	0.0000	0.0000	7,312
2023/01/05	2033	04/05/2023			Bond Future	118.0710	118.0710	117.6519	117.6519	(0.355)	0.0000	0.0000	0
2023/01/05	2033	03/08/2023			Bond Future	120.5124	120.5124	120.0840	120.0840	(0.355)	0.0000	0.0000	0
2023/01/05	2033	02/11/2023			Bond Future	121.5448	121.5448	121.1079	121.1079	(0.360)	0.0000	0.0000	0
2023/01/05	2033	01/02/2024			Bond Future	124.0071	124.0071	123.5615	123.5615	(0.359)	0.0000	0.0000	0
2023/01/05	2037	02/02/2023	11.03	Call	Bond Future	619.4300	0.6194	600.8100	0.6008	(3.006)	0	0	0
2023/01/05	2037	02/02/2023	11.03	Put	Bond Future	2,754.6600	2.7547	2,727.5700	2.7276	(0.983)	0	0	0
2023/01/05	2037	02/02/2023	11.04	Call	Bond Future	637.3200	0.6373	618.5200	0.6185	(2.950)	0	0	0
2023/01/05	2037	02/02/2023	11.04	Put	Bond Future	2,711.5100	2.7115	2,684.2400	2.6842	(1.006)	0	0	0
2023/01/05	2037	02/02/2023	11.97	Call	Bond Future	3,739.4800	3.7395	3,728.0200	3.7280	(0.306)	0	0	0
2023/01/05	2037	02/02/2023			Bond Future	11.3864	80.2002	11.3850	80.2086	(0.013)	0.0000	0.0000	133,919
2023/01/05	2037	02/02/2023	11.05	Call	Bond Future	655.5500	0.6556	636.5800	0.6366	(2.894)	0	0	0
2023/01/05	2037	02/02/2023	11.05	Put	Bond Future	2,668.7700	2.6688	2,641.3300	2.6413	(1.028)	0	0	0
2023/01/05	2037	02/02/2023	11.10	Call	Bond Future	751.9500	0.7519	732.1800	0.7322	(2.629)	0	0	577
2023/01/05	2037	02/02/2023	11.10	Put	Bond Future	2,461.3000	2.4613	2,433.0600	2.4331	(1.147)	0	0	0
2023/01/05	2037	02/02/2023	11.97	Put	Bond Future	416.4600	0.4165	396.5300	0.3965	(4.786)	0	0	577
2023/01/05	2037	04/05/2023	13.73	Put	Bond Future	434.5400	0.4345	427.1500	0.4272	(1.701)	0	0	400
2023/01/05	2037	04/05/2023	11.94	Call	Bond Future	4,629.6700	4.6297	4,621.8200	4.6218	(0.170)	0	0	0
2023/01/05	2037	04/05/2023	11.03	Put	Bond Future	4,771.1100	4.7711	4,753.6700	4.7537	(0.366)	0	0	0
2023/01/05	2037	04/05/2023	11.30	Call	Bond Future	2,596.2900	2.5963	2,586.9800	2.5870	(0.359)	0	0	0
2023/01/05	2037	04/05/2023	11.30	Put	Bond Future	3,825.8700	3.8259	3,808.3100	3.8083	(0.459)	0	0	0
2023/01/05	2037	04/05/2023	11.31	Call	Bond Future	2,623.7200	2.6237	2,614.4100	2.6144	(0.355)	0	0	0
2023/01/05	2037	04/05/2023	11.31	Put	Bond Future	3,794.3400	3.7943	3,776.7800	3.7768	(0.463)	0	0	0

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2023/01/05	2037	04/05/2023	10.95	Call	Bond Future	1,749.0100	1.7490	1,739.9500	1.7400	(0.518)	0	0	703
2023/01/05	2037	04/05/2023	10.95	Put	Bond Future	5,082.6000	5.0826	5,065.2900	5.0653	(0.341)	0	0	0
2023/01/05	2037	04/05/2023			Bond Future	11.5108	81.7422	11.5093	81.7504	(0.012)	0.0000	0.0000	0
2023/01/05	2037	04/05/2023	13.73	Call	Bond Future	11,849.9800	11.8500	11,850.8400	11.8508	0.007	0	0	0
2023/01/05	2037	04/05/2023	11.32	Call	Bond Future	2,651.3000	2.6513	2,642.0000	2.6420	(0.351)	0	0	0
2023/01/05	2037	04/05/2023	11.32	Put	Bond Future	3,763.0200	3.7630	3,745.4700	3.7455	(0.466)	0	0	0
2023/01/05	2037	04/05/2023	11.78	Call	Bond Future	4,073.2600	4.0733	4,064.8400	4.0648	(0.207)	0	0	400
2023/01/05	2037	04/05/2023	11.78	Put	Bond Future	2,542.4100	2.5424	2,525.7400	2.5257	(0.656)	0	0	0
2023/01/05	2037	04/05/2023	11.94	Put	Bond Future	2,209.5300	2.2095	2,193.4300	2.1934	(0.729)	0	0	703
2023/01/05	2037	04/05/2023	11.03	Call	Bond Future	1,925.4300	1.9254	1,916.2400	1.9162	(0.477)	0	0	400
2023/01/05	2037	03/08/2023	12.12	Call	Bond Future	5,833.8500	5.8338	5,828.9000	5.8289	(0.085)	0	0	0
2023/01/05	2037	03/08/2023	12.12	Put	Bond Future	3,105.0500	3.1050	3,092.1200	3.0921	(0.416)	0	0	0
2023/01/05	2037	03/08/2023	12.13	Call	Bond Future	5,868.0700	5.8681	5,863.1400	5.8631	(0.084)	0	0	0
2023/01/05	2037	03/08/2023	12.13	Put	Bond Future	3,085.5000	3.0855	3,072.5900	3.0726	(0.418)	0	0	0
2023/01/05	2037	03/08/2023			Bond Future	11.6257	79.1558	11.6243	79.1638	(0.012)	0.0000	0.0000	0
2023/01/05	2037	03/08/2023	12.14	Call	Bond Future	5,902.1200	5.9021	5,897.2200	5.8972	(0.083)	0	0	0
2023/01/05	2037	03/08/2023	12.14	Put	Bond Future	3,065.8400	3.0658	3,052.9600	3.0530	(0.420)	0	0	0
2023/01/05	2037	02/11/2023	11.57	Call	Bond Future	4,112.5600	4.1126	4,109.0600	4.1091	(0.085)	0	0	0
2023/01/05	2037	02/11/2023	11.55	Put	Bond Future	5,136.1500	5.1362	5,124.4400	5.1244	(0.228)	0	0	0
2023/01/05	2037	02/11/2023	11.56	Put	Bond Future	5,107.0400	5.1070	5,095.3400	5.0953	(0.229)	0	0	0
2023/01/05	2037	02/11/2023			Bond Future	11.7418	80.7485	11.7404	80.7567	(0.013)	0.0000	0.0000	0
2023/01/05	2037	02/11/2023	11.57	Put	Bond Future	5,077.7800	5.0778	5,066.0900	5.0661	(0.230)	0	0	0
2023/01/05	2037	02/11/2023	11.55	Call	Bond Future	4,057.4500	4.0575	4,053.9300	4.0539	(0.087)	0	0	0
2023/01/05	2037	02/11/2023	11.56	Call	Bond Future	4,085.1100	4.0851	4,081.6000	4.0816	(0.086)	0	0	0
2023/01/05	2037	01/02/2024	12.33	Call	Bond Future	6,181.2200	6.1812	6,180.4000	6.1804	(0.013)	0	0	0
2023/01/05	2037	01/02/2024	12.33	Put	Bond Future	3,715.0200	3.7150	3,705.6700	3.7057	(0.252)	0	0	0
2023/01/05	2037	01/02/2024			Bond Future	11.8679	78.1100	11.8663	78.1185	(0.013)	0.0000	0.0000	0
2023/01/05	2037	01/02/2024	12.31	Call	Bond Future	6,116.9300	6.1169	6,116.0800	6.1161	(0.014)	0	0	0
2023/01/05	2037	01/02/2024	12.31	Put	Bond Future	3,755.0800	3.7551	3,745.7000	3.7457	(0.250)	0	0	0
2023/01/05	2037	01/02/2024	12.32	Call	Bond Future	6,148.8900	6.1489	6,148.0600	6.1481	(0.013)	0	0	0
2023/01/05	2037	01/02/2024	12.32	Put	Bond Future	3,734.8400	3.7348	3,725.4800	3.7255	(0.251)	0	0	0
2023/01/05	2038	02/02/2023			Bond Future	129.1128	129.1128	129.2755	129.2755	0.126	0.0000	0.0000	3,782
2023/01/05	2038	04/05/2023			Bond Future	131.6266	131.6266	131.7918	131.7918	0.126	0.0000	0.0000	1,583
2023/01/05	2038	03/08/2023			Bond Future	132.3856	132.3856	132.5537	132.5537	0.127	0.0000	0.0000	0
2023/01/05	2038	02/11/2023			Bond Future	135.0802	135.0802	135.2517	135.2517	0.127	0.0000	0.0000	0
2023/01/05	2038	01/02/2024			Bond Future	135.8025	135.8025	135.9780	135.9780	0.129	0.0000	0.0000	0
2023/01/05	2040	02/02/2023	10.93	Call	Bond Future	368.5800	0.3686	341.5500	0.3416	(7.334)	0	0	0
2023/01/05	2040	02/02/2023	12.24	Call	Bond Future	4,928.0700	4.9281	4,864.4900	4.8645	(1.290)	0	0	0
2023/01/05	2040	02/02/2023	12.24	Put	Bond Future	272.9000	0.2729	264.5000	0.2645	(3.078)	0	0	0
2023/01/05	2040	02/02/2023	12.27	Call	Bond Future	5,080.7700	5.0808	5,017.4000	5.0174	(1.247)	0	0	0
2023/01/05	2040	02/02/2023	12.27	Put	Bond Future	252.7500	0.2527	244.5600	0.2446	(3.240)	0	0	388
2023/01/05	2040	02/02/2023	11.12	Call	Bond Future	665.0400	0.6650	627.0900	0.6271	(5.706)	0	0	0
2023/01/05	2040	02/02/2023	11.12	Put	Bond Future	2,930.2500	2.9302	2,947.4800	2.9475	0.588	0	0	0
2023/01/05	2040	02/02/2023	11.19	Call	Bond Future	806.7000	0.8067	764.8200	0.7648	(5.192)	0	0	563
2023/01/05	2040	02/02/2023	11.19	Put	Bond Future	2,611.3000	2.6113	2,624.6000	2.6246	0.509	0	0	0
2023/01/05	2040	02/02/2023	12.07	Put	Bond Future	417.1700	0.4172	407.9700	0.4080	(2.205)	0	0	563

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2023/01/05	2040	02/02/2023	10.96	Call	Bond Future	407.3000	0.4073	378.5800	0.3786	(7.051)	0	0	388
2023/01/05	2040	02/02/2023	10.96	Put	Bond Future	3,740.2700	3.7403	3,766.7300	3.7667	0.707	0	0	0
2023/01/05	2040	02/02/2023			Bond Future	11.4702	81.8746	11.4789	81.8194	0.076	0.0000	0.0000	138,215
2023/01/05	2040	02/02/2023	10.18	Call	Bond Future	15.5400	0.0155	12.9800	0.0130	(16.474)	0	0	0
2023/01/05	2040	02/02/2023	10.18	Put	Bond Future	8,866.7300	8.8667	8,919.3500	8.9193	0.593	0	0	0
2023/01/05	2040	02/02/2023	10.21	Call	Bond Future	18.1300	0.0181	15.2300	0.0152	(15.996)	0	0	388
2023/01/05	2040	02/02/2023	10.21	Put	Bond Future	8,647.0500	8.6471	8,699.3300	8.6993	0.605	0	0	0
2023/01/05	2040	02/02/2023	10.93	Put	Bond Future	3,904.1000	3.9041	3,932.2500	3.9323	0.721	0	0	0
2023/01/05	2040	02/02/2023	12.07	Call	Bond Future	4,081.0700	4.0811	4,016.6900	4.0167	(1.578)	0	0	0
2023/01/05	2040	02/02/2023	11.10	Call	Bond Future	627.8400	0.6278	591.0500	0.5910	(5.860)	0	0	0
2023/01/05	2040	02/02/2023	11.10	Put	Bond Future	3,025.3800	3.0254	3,043.7700	3.0438	0.608	0	0	0
2023/01/05	2040	02/02/2023	11.11	Call	Bond Future	646.3000	0.6463	608.9300	0.6089	(5.782)	0	0	0
2023/01/05	2040	02/02/2023	11.11	Put	Bond Future	2,977.6300	2.9776	2,995.4400	2.9954	0.598	0	0	0
2023/01/05	2040	04/05/2023	13.45	Put	Bond Future	681.3000	0.6813	679.5900	0.6796	(0.251)	0	0	486
2023/01/05	2040	04/05/2023	12.05	Put	Bond Future	2,356.2800	2.3563	2,362.3900	2.3624	0.259	0	0	684
2023/01/05	2040	04/05/2023	12.78	Call	Bond Future	8,140.9900	8.1410	8,084.5600	8.0846	(0.693)	0	0	0
2023/01/05	2040	04/05/2023	12.78	Put	Bond Future	1,239.5300	1.2395	1,239.8000	1.2398	0.022	0	0	388
2023/01/05	2040	04/05/2023	11.43	Call	Bond Future	2,985.4200	2.9854	2,944.2500	2.9443	(1.379)	0	0	0
2023/01/05	2040	04/05/2023	11.43	Put	Bond Future	3,993.2800	3.9933	4,008.8100	4.0088	0.389	0	0	0
2023/01/05	2040	04/05/2023	10.73	Put	Bond Future	6,934.0600	6.9341	6,964.2300	6.9642	0.435	0	0	0
2023/01/05	2040	04/05/2023			Bond Future	11.5904	83.4489	11.5996	83.3922	0.079	0.0000	0.0000	300
2023/01/05	2040	04/05/2023	13.45	Call	Bond Future	11,066.8000	11.0668	11,008.3900	11.0084	(0.528)	0	0	0
2023/01/05	2040	04/05/2023	11.48	Call	Bond Future	3,138.8300	3.1388	3,096.7400	3.0967	(1.341)	0	0	486
2023/01/05	2040	04/05/2023	11.48	Put	Bond Future	3,830.5100	3.8305	3,845.1200	3.8451	0.381	0	0	0
2023/01/05	2040	04/05/2023	12.05	Call	Bond Future	5,138.3300	5.1383	5,087.7400	5.0877	(0.985)	0	0	0
2023/01/05	2040	04/05/2023	11.41	Call	Bond Future	2,925.0200	2.9250	2,884.2300	2.8842	(1.395)	0	0	0
2023/01/05	2040	04/05/2023	11.41	Put	Bond Future	4,059.8900	4.0599	4,075.8000	4.0758	0.392	0	0	0
2023/01/05	2040	04/05/2023	11.42	Call	Bond Future	2,955.1500	2.9551	2,914.1600	2.9142	(1.387)	0	0	0
2023/01/05	2040	04/05/2023	11.42	Put	Bond Future	4,026.4700	4.0265	4,042.1800	4.0422	0.390	0	0	0
2023/01/05	2040	04/05/2023	10.73	Call	Bond Future	1,292.9000	1.2929	1,266.3700	1.2664	(2.052)	0	0	486
2023/01/05	2040	04/05/2023	10.92	Call	Bond Future	1,666.4800	1.6665	1,635.7900	1.6358	(1.842)	0	0	388
2023/01/05	2040	04/05/2023	10.92	Put	Bond Future	6,010.8300	6.0108	6,036.8400	6.0368	0.433	0	0	0
2023/01/05	2040	04/05/2023	11.03	Call	Bond Future	1,912.5800	1.9126	1,879.4900	1.8795	(1.730)	0	0	684
2023/01/05	2040	04/05/2023	11.03	Put	Bond Future	5,519.7500	5.5198	5,543.3600	5.5434	0.428	0	0	0
2023/01/05	2040	04/05/2023	10.17	Call	Bond Future	582.8500	0.5828	567.0000	0.5670	(2.719)	0	0	388
2023/01/05	2040	04/05/2023	10.17	Put	Bond Future	10,226.7700	10.2268	10,267.6200	10.2676	0.399	0	0	0
2023/01/05	2040	03/08/2023	12.23	Call	Bond Future	6,363.8900	6.3639	6,316.4100	6.3164	(0.746)	0	0	0
2023/01/05	2040	03/08/2023	12.23	Put	Bond Future	3,231.3700	3.2314	3,242.1400	3.2421	0.333	0	0	0
2023/01/05	2040	03/08/2023			Bond Future	11.7017	80.6470	11.7112	80.5887	0.081	0.0000	0.0000	0
2023/01/05	2040	03/08/2023	12.21	Call	Bond Future	6,290.9200	6.2909	6,243.6500	6.2437	(0.751)	0	0	0
2023/01/05	2040	03/08/2023	12.21	Put	Bond Future	3,273.4600	3.2735	3,284.4400	3.2844	0.335	0	0	0
2023/01/05	2040	03/08/2023	12.22	Call	Bond Future	6,327.2600	6.3273	6,279.8800	6.2799	(0.749)	0	0	0
2023/01/05	2040	03/08/2023	12.22	Put	Bond Future	3,252.2400	3.2522	3,263.1100	3.2631	0.334	0	0	0
2023/01/05	2040	02/11/2023	11.60	Put	Bond Future	5,659.8000	5.6598	5,682.0200	5.6820	0.393	0	0	0
2023/01/05	2040	02/11/2023	11.58	Call	Bond Future	4,299.9000	4.2999	4,263.0300	4.2630	(0.857)	0	0	0
2023/01/05	2040	02/11/2023	11.58	Put	Bond Future	5,724.3300	5.7243	5,746.8100	5.7468	0.393	0	0	0
2023/01/05	2040	02/11/2023	11.59	Call	Bond Future	4,329.5100	4.3295	4,292.5100	4.2925	(0.855)	0	0	0
2023/01/05	2040	02/11/2023			Bond Future	11.8135	82.2697	11.8234	82.2103	0.084	0.0000	0.0000	0

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2023/01/05	2040	02/11/2023	11.60	Call	Bond Future	4,358.9100	4.3589	4,321.7800	4.3218	(0.852)	0	0	0
2023/01/05	2040	02/11/2023	11.59	Put	Bond Future	5,692.1300	5.6921	5,714.4800	5.7145	0.393	0	0	0
2023/01/05	2040	01/02/2024	12.33	Call	Bond Future	6,394.7300	6.3947	6,351.9300	6.3519	(0.669)	0	0	0
2023/01/05	2040	01/02/2024	12.33	Put	Bond Future	4,109.9500	4.1100	4,127.5700	4.1276	0.429	0	0	0
2023/01/05	2040	01/02/2024	12.34	Call	Bond Future	6,428.5800	6.4286	6,385.6800	6.3857	(0.667)	0	0	0
2023/01/05	2040	01/02/2024	12.34	Put	Bond Future	4,087.3700	4.0874	4,104.8900	4.1049	0.429	0	0	0
2023/01/05	2040	01/02/2024			Bond Future	11.9345	79.4112	11.9447	79.3508	0.086	0.0000	0.0000	0
2023/01/05	2040	01/02/2024	12.35	Call	Bond Future	6,462.8100	6.4628	6,419.8100	6.4198	(0.665)	0	0	0
2023/01/05	2040	01/02/2024	12.35	Put	Bond Future	4,065.2300	4.0652	4,082.6500	4.0826	0.429	0	0	0
2023/01/05	2044	02/02/2023	10.30	Call	Bond Future	26.2300	0.0262	22.2800	0.0223	(15.059)	0	0	0
2023/01/05	2044	02/02/2023	10.30	Put	Bond Future	8,321.4500	8.3214	8,374.1800	8.3742	0.634	0	0	0
2023/01/05	2044	02/02/2023	11.00	Call	Bond Future	453.4100	0.4534	422.4400	0.4224	(6.830)	0	0	2,500
2023/01/05	2044	02/02/2023	11.00	Put	Bond Future	3,675.9400	3.6759	3,701.6500	3.7017	0.699	0	0	0
2023/01/05	2044	02/02/2023	11.75	Put	Bond Future	921.6700	0.9217	914.4000	0.9144	(0.789)	0	0	2,500
2023/01/05	2044	02/02/2023	11.90	Call	Bond Future	3,274.7300	3.2747	3,209.0500	3.2090	(2.006)	0	0	0
2023/01/05	2044	02/02/2023	11.90	Put	Bond Future	659.2300	0.6592	650.2300	0.6502	(1.365)	0	0	0
2023/01/05	2044	02/02/2023	12.00	Call	Bond Future	3,743.3400	3.7433	3,677.2800	3.6773	(1.765)	0	0	0
2023/01/05	2044	02/02/2023	12.00	Put	Bond Future	522.3000	0.5223	512.9200	0.5129	(1.796)	0	0	4,000
2023/01/05	2044	02/02/2023	11.20	Put	Bond Future	2,679.4600	2.6795	2,693.4100	2.6934	0.521	0	0	0
2023/01/05	2044	02/02/2023	11.70	Call	Bond Future	2,406.5600	2.4066	2,343.5300	2.3435	(2.619)	0	0	1,700
2023/01/05	2044	02/02/2023	11.70	Put	Bond Future	1,027.0200	1.0270	1,020.6700	1.0207	(0.618)	0	0	0
2023/01/05	2044	02/02/2023	11.10	Call	Bond Future	617.1200	0.6171	580.2000	0.5802	(5.983)	0	0	1,700
2023/01/05	2044	02/02/2023	11.14	Call	Bond Future	692.6500	0.6927	653.3700	0.6534	(5.671)	0	0	0
2023/01/05	2044	02/02/2023	11.14	Put	Bond Future	2,958.9000	2.9589	2,976.3000	2.9763	0.588	0	0	0
2023/01/05	2044	02/02/2023	11.15	Call	Bond Future	712.5400	0.7125	672.6800	0.6727	(5.594)	0	0	0
2023/01/05	2044	02/02/2023	11.15	Put	Bond Future	2,911.1900	2.9112	2,928.0100	2.9280	0.578	0	0	0
2023/01/05	2044	02/02/2023			Bond Future	11.4830	78.6510	11.4918	78.5943	0.077	0.0000	0.0000	80,198
2023/01/05	2044	02/02/2023	10.75	Call	Bond Future	183.5400	0.1835	166.2800	0.1663	(9.404)	0	0	2,500
2023/01/05	2044	02/02/2023	10.75	Put	Bond Future	5,160.7800	5.1608	5,200.2000	5.2002	0.764	0	0	0
2023/01/05	2044	02/02/2023	11.75	Call	Bond Future	2,613.3500	2.6133	2,549.4000	2.5494	(2.447)	0	0	0
2023/01/05	2044	02/02/2023	11.16	Call	Bond Future	732.7400	0.7327	692.3000	0.6923	(5.519)	0	0	0
2023/01/05	2044	02/02/2023	11.16	Put	Bond Future	2,863.8800	2.8639	2,880.1200	2.8801	0.567	0	0	0
2023/01/05	2044	02/02/2023	11.20	Call	Bond Future	817.4000	0.8174	774.6700	0.7747	(5.228)	0	0	0
2023/01/05	2044	02/02/2023	11.10	Put	Bond Future	3,154.7000	3.1547	3,174.4600	3.1745	0.626	0	0	0
2023/01/05	2044	04/05/2023	11.75	Put	Bond Future	3,127.7700	3.1278	3,138.2800	3.1383	0.336	0	0	4,115
2023/01/05	2044	04/05/2023	11.41	Call	Bond Future	2,966.7700	2.9668	2,925.0200	2.9250	(1.407)	0	0	0
2023/01/05	2044	04/05/2023	11.41	Put	Bond Future	4,166.1600	4.1662	4,182.6200	4.1826	0.395	0	0	0
2023/01/05	2044	04/05/2023	11.42	Call	Bond Future	2,997.4000	2.9974	2,955.4600	2.9555	(1.399)	0	0	0
2023/01/05	2044	04/05/2023	11.42	Put	Bond Future	4,131.7500	4.1318	4,148.0200	4.1480	0.394	0	0	0
2023/01/05	2044	04/05/2023			Bond Future	11.5966	80.1632	11.6058	80.1050	0.079	0.0000	0.0000	0
2023/01/05	2044	04/05/2023	11.75	Call	Bond Future	4,090.8100	4.0908	4,043.1100	4.0431	(1.166)	0	0	0
2023/01/05	2044	04/05/2023	12.00	Call	Bond Future	5,015.5900	5.0156	4,964.3900	4.9644	(1.021)	0	0	0
2023/01/05	2044	04/05/2023	12.00	Put	Bond Future	2,524.7300	2.5247	2,531.7400	2.5317	0.278	0	0	4,115
2023/01/05	2044	04/05/2023	12.25	Call	Bond Future	6,000.3300	6.0003	5,946.3500	5.9463	(0.900)	0	0	0
2023/01/05	2044	04/05/2023	12.25	Put	Bond Future	2,031.9500	2.0319	2,036.1800	2.0362	0.208	0	0	1,500
2023/01/05	2044	04/05/2023	11.43	Call	Bond Future	3,028.0000	3.0280	2,985.8700	2.9859	(1.391)	0	0	0
2023/01/05	2044	04/05/2023	11.43	Put	Bond Future	4,097.4000	4.0974	4,113.4800	4.1135	0.392	0	0	0



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2023/01/05	2044	03/08/2023	12.15	Call	Bond Future	6,190.2500	6.1902	6,142.3800	6.1424	(0.773)	0	0	0
2023/01/05	2044	03/08/2023	12.15	Put	Bond Future	3,471.9700	3.4720	3,483.8100	3.4838	0.341	0	0	0
2023/01/05	2044	03/08/2023	12.16	Call	Bond Future	6,226.8400	6.2268	6,178.8600	6.1789	(0.771)	0	0	0
2023/01/05	2044	03/08/2023	12.16	Put	Bond Future	3,449.7900	3.4498	3,461.5200	3.4615	0.340	0	0	0
2023/01/05	2044	03/08/2023			Bond Future	11.7014	77.4193	11.7110	77.3596	0.082	0.0000	0.0000	0
2023/01/05	2044	03/08/2023	12.17	Call	Bond Future	6,263.4800	6.2635	6,215.4000	6.2154	(0.768)	0	0	0
2023/01/05	2044	03/08/2023	12.17	Put	Bond Future	3,427.7400	3.4277	3,439.3700	3.4394	0.339	0	0	0
2023/01/05	2044	02/11/2023	11.57	Call	Bond Future	4,391.5300	4.3915	4,353.6100	4.3536	(0.863)	0	0	0
2023/01/05	2044	02/11/2023	11.57	Put	Bond Future	5,868.5900	5.8686	5,891.6300	5.8916	0.393	0	0	0
2023/01/05	2044	02/11/2023			Bond Future	11.8064	78.9771	11.8164	78.9161	0.084	0.0000	0.0000	0
2023/01/05	2044	02/11/2023	11.55	Call	Bond Future	4,331.7900	4.3318	4,294.1300	4.2941	(0.869)	0	0	0
2023/01/05	2044	02/11/2023	11.55	Put	Bond Future	5,935.9400	5.9359	5,959.2400	5.9592	0.393	0	0	0
2023/01/05	2044	02/11/2023	11.56	Call	Bond Future	4,361.6200	4.3616	4,323.8300	4.3238	(0.866)	0	0	0
2023/01/05	2044	02/11/2023	11.56	Put	Bond Future	5,902.1800	5.9022	5,925.3500	5.9253	0.393	0	0	0
2023/01/05	2044	01/02/2024	12.29	Call	Bond Future	6,440.5300	6.4405	6,396.7900	6.3968	(0.679)	0	0	0
2023/01/05	2044	01/02/2024	12.29	Put	Bond Future	4,255.4900	4.2555	4,273.7300	4.2737	0.429	0	0	0
2023/01/05	2044	01/02/2024			Bond Future	11.9197	76.1778	11.9300	76.1159	0.086	0.0000	0.0000	0
2023/01/05	2044	01/02/2024	12.27	Call	Bond Future	6,372.1900	6.3722	6,328.6600	6.3287	(0.683)	0	0	0
2023/01/05	2044	01/02/2024	12.27	Put	Bond Future	4,302.4900	4.3025	4,320.9400	4.3209	0.429	0	0	0
2023/01/05	2044	01/02/2024	12.28	Call	Bond Future	6,406.3400	6.4063	6,362.7000	6.3627	(0.681)	0	0	0
2023/01/05	2044	01/02/2024	12.28	Put	Bond Future	4,278.9300	4.2789	4,297.2700	4.2973	0.429	0	0	0
2023/01/05	2046	02/02/2023			Bond Future	116.4561	116.4561	116.3676	116.3676	(0.076)	0.0000	0.0000	13,798
2023/01/05	2046	04/05/2023			Bond Future	116.6880	116.6880	116.5971	116.5971	(0.078)	0.0000	0.0000	4,935
2023/01/05	2046	03/08/2023			Bond Future	119.1012	119.1012	119.0078	119.0078	(0.078)	0.0000	0.0000	0
2023/01/05	2046	02/11/2023			Bond Future	119.4356	119.4356	119.3407	119.3407	(0.079)	0.0000	0.0000	0
2023/01/05	2046	01/02/2024			Bond Future	121.8546	121.8546	121.7580	121.7580	(0.079)	0.0000	0.0000	0
2023/01/05	2050	02/02/2023			Bond Future	118.2043	118.2043	117.4660	117.4660	(0.625)	0.0000	0.0000	10,449
2023/01/05	2050	04/05/2023			Bond Future	120.5056	120.5056	119.7525	119.7525	(0.625)	0.0000	0.0000	3,472
2023/01/05	2050	03/08/2023			Bond Future	120.8162	120.8162	120.0470	120.0470	(0.637)	0.0000	0.0000	0
2023/01/05	2050	02/11/2023			Bond Future	123.2752	123.2752	122.4904	122.4904	(0.637)	0.0000	0.0000	0
2023/01/05	2050	01/02/2024			Bond Future	123.5297	123.5297	122.7292	122.7292	(0.648)	0.0000	0.0000	0
2023/01/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	AL37	02/02/2023			Index Future	861.7670	861.7670	861.2460	861.2460	(0.060)	0.0000	0.0000	0
2023/01/05	AL37	04/05/2023			Index Future	878.3310	878.3310	877.7960	877.7960	(0.061)	0.0000	0.0000	0
2023/01/05	AL37	03/08/2023			Index Future	896.2820	896.2820	895.7320	895.7320	(0.061)	0.0000	0.0000	0
2023/01/05	AL37	02/11/2023			Index Future	914.3220	914.3220	913.7610	913.7610	(0.061)	0.0000	0.0000	0
2023/01/05	AL37	01/02/2024			Index Future	932.6510	932.6510	932.0800	932.0800	(0.061)	0.0000	0.0000	0
2023/01/05	AL7T	02/02/2023			Index Future	998.9510	998.9510	997.9140	997.9140	(0.104)	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
2023/01/05	AL7T	04/05/2023			Index Future	1,018.1530	1,018.1530	1,017.0910	1,017.0910	(0.104)	0.0000	0.0000	0
2023/01/05	AL7T	03/08/2023			Index Future	1,038.9610	1,038.9610	1,037.8730	1,037.8730	(0.105)	0.0000	0.0000	0
2023/01/05	AL7T	02/11/2023			Index Future	1,059.8730	1,059.8730	1,058.7640	1,058.7640	(0.105)	0.0000	0.0000	0
2023/01/05	AL7T	01/02/2024			Index Future	1,081.1190	1,081.1190	1,079.9890	1,079.9890	(0.105)	0.0000	0.0000	0
2023/01/05	ALBI	02/02/2023			Index Future	871.3570	871.3570	870.8190	870.8190	(0.062)	0.0000	0.0000	111
2023/01/05	ALBI	04/05/2023			Index Future	888.1060	888.1060	887.5530	887.5530	(0.062)	0.0000	0.0000	0
2023/01/05	ALBI	03/08/2023			Index Future	906.2570	906.2570	905.6890	905.6890	(0.063)	0.0000	0.0000	0
2023/01/05	ALBI	02/11/2023			Index Future	924.4980	924.4980	923.9190	923.9190	(0.063)	0.0000	0.0000	0
2023/01/05	ALBI	01/02/2024			Index Future	943.0300	943.0300	942.4410	942.4410	(0.062)	0.0000	0.0000	0
2023/01/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	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
2023/01/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/05	ES33	02/02/2023			Bond Future	12.1362	75.7427	12.1342	75.7519	(0.016)	0.0000	0.0000	350
2023/01/05	ES33	04/05/2023			Bond Future	12.2986	73.4234	12.2967	73.4324	(0.016)	0.0000	0.0000	0
2023/01/05	ES33	03/08/2023			Bond Future	12.4479	74.9425	12.4459	74.9514	(0.016)	0.0000	0.0000	0
2023/01/05	ES33	02/11/2023			Bond Future	12.6136	72.6730	12.6116	72.6821	(0.016)	0.0000	0.0000	0
2023/01/05	ES33	01/02/2024			Bond Future	12.7940	74.1437	12.7918	74.1531	(0.017)	0.0000	0.0000	0
2023/01/05	ES42	02/02/2023			Bond Future	12.4191	73.9814	12.4174	73.9908	(0.014)	0.0000	0.0000	4,195
2023/01/05	ES42	04/05/2023			Bond Future	12.5677	71.1589	12.5660	71.1682	(0.014)	0.0000	0.0000	0
2023/01/05	ES42	03/08/2023			Bond Future	12.7010	72.6321	12.6993	72.6412	(0.013)	0.0000	0.0000	0
2023/01/05	ES42	02/11/2023			Bond Future	12.8478	69.8478	12.8461	69.8572	(0.014)	0.0000	0.0000	0
2023/01/05	ES42	01/02/2024			Bond Future	12.9994	71.2605	12.9975	71.2701	(0.014)	0.0000	0.0000	0
2023/01/05	GOVI	02/02/2023	850.82	Call	GOVI	83,380.0000	8.3380	77,730.0000	7.7730	(6.776)	0	0	0
2023/01/05	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GOVI	02/02/2023	850.83	Call	GOVI	83,280.0000	8.3280	77,630.0000	7.7630	(6.784)	0	0	0
2023/01/05	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GOVI	02/02/2023			GOVI	859.1580	859.1580	858.5930	858.5930	(0.066)	0.0000	0.0000	849
2023/01/05	GOVI	02/02/2023	850.84	Call	GOVI	83,180.0000	8.3180	77,530.0000	7.7530	(6.792)	0	0	0
2023/01/05	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GOVI	04/05/2023	852.86	Call	GOVI	228,120.0000	22.8120	222,320.0000	22.2320	(2.543)	0	0	0
2023/01/05	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GOVI	04/05/2023	852.87	Call	GOVI	228,020.0000	22.8020	222,220.0000	22.2220	(2.544)	0	0	0
2023/01/05	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GOVI	04/05/2023			GOVI	875.6720	875.6720	875.0920	875.0920	(0.066)	0.0000	0.0000	0
2023/01/05	GOVI	04/05/2023	852.88	Call	GOVI	227,920.0000	22.7920	222,120.0000	22.2120	(2.545)	0	0	0
2023/01/05	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GOVI	03/08/2023	837.21	Call	GOVI	563,580.0000	56.3580	557,630.0000	55.7630	(1.056)	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
2023/01/05	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GOVI	03/08/2023	837.22	Call	GOVI	563,480.0000	56.3480	557,530.0000	55.7530	(1.056)	0	0	0
2023/01/05	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GOVI	03/08/2023			GOVI	893.5680	893.5680	892.9730	892.9730	(0.067)	0.0000	0.0000	0
2023/01/05	GOVI	03/08/2023	837.23	Call	GOVI	563,380.0000	56.3380	557,430.0000	55.7430	(1.056)	0	0	0
2023/01/05	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GOVI	02/11/2023	885.82	Call	GOVI	257,340.0000	25.7340	251,270.0000	25.1270	(2.359)	0	0	0
2023/01/05	GOVI	02/11/2023			GOVI	911.5540	911.5540	910.9470	910.9470	(0.067)	0.0000	0.0000	0
2023/01/05	GOVI	02/11/2023	885.80	Call	GOVI	257,540.0000	25.7540	251,470.0000	25.1470	(2.357)	0	0	0
2023/01/05	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GOVI	02/11/2023	885.81	Call	GOVI	257,440.0000	25.7440	251,370.0000	25.1370	(2.358)	0	0	0
2023/01/05	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GOVI	01/02/2024	880.00	Call	GOVI	498,270.0000	49.8270	492,090.0000	49.2090	(1.240)	0	0	0
2023/01/05	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GOVI	01/02/2024			GOVI	929.8270	929.8270	929.2090	929.2090	(0.066)	0.0000	0.0000	0
2023/01/05	GOVI	01/02/2024	879.98	Call	GOVI	498,470.0000	49.8470	492,290.0000	49.2290	(1.240)	0	0	0
2023/01/05	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GOVI	01/02/2024	879.99	Call	GOVI	498,370.0000	49.8370	492,190.0000	49.2190	(1.240)	0	0	0
2023/01/05	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/05	IGOV	02/02/2023			Index Future	326.3180	326.3180	325.7740	325.7740	(0.167)	0.0000	0.0000	640
2023/01/05	IGOV	04/05/2023			Index Future	332.6700	332.6700	332.1150	332.1150	(0.167)	0.0000	0.0000	16
2023/01/05	IGOV	03/08/2023			Index Future	339.5480	339.5480	338.9800	338.9800	(0.167)	0.0000	0.0000	0
2023/01/05	IGOV	02/11/2023			Index Future	346.4590	346.4590	345.8800	345.8800	(0.167)	0.0000	0.0000	0
2023/01/05	IGOV	01/02/2024			Index Future	353.4800	353.4800	352.8890	352.8890	(0.167)	0.0000	0.0000	0
2023/01/05	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/01/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/05	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
2023/01/05	JBAF	18/01/2023			Jibar Tradeable Future	7.3450	92.6550	7.2650	92.7350	(1.089)	0.0000	0.0000	0
2023/01/05	JBAF	15/02/2023			Jibar Tradeable Future	7.6750	92.3250	7.6900	92.3100	0.195	0.0000	0.0000	0
2023/01/05	JBAF	15/03/2023			Jibar Tradeable Future	7.7050	92.2950	7.7150	92.2850	0.130	0.0000	0.0000	0
2023/01/05	JBAF	19/04/2023			Jibar Tradeable Future	7.7950	92.2050	7.8200	92.1800	0.321	0.0000	0.0000	0
2023/01/05	JBAF	17/05/2023			Jibar Tradeable Future	7.7900	92.2100	7.8300	92.1700	0.513	0.0000	0.0000	0
2023/01/05	JBAF	21/06/2023			Jibar Tradeable Future	7.8350	92.1650	7.8550	92.1450	0.255	0.0000	0.0000	0
2023/01/05	JBAF	20/09/2023			Jibar Tradeable Future	7.8300	92.1700	7.8500	92.1500	0.255	0.0000	0.0000	75
2023/01/05	JBAF	20/12/2023			Jibar Tradeable Future	7.7450	92.2550	7.6850	92.3150	(0.775)	0.0000	0.0000	272
2023/01/05	JBAF	20/03/2024			Jibar Tradeable Future	7.6850	92.3150	7.6350	92.3650	(0.651)	0.0000	0.0000	0
2023/01/05	JBAF	19/06/2024			Jibar Tradeable Future	7.6600	92.3400	7.6500	92.3500	(0.131)	0.0000	0.0000	0
2023/01/05	JBAF	18/09/2024			Jibar Tradeable Future	7.6600	92.3400	7.6250	92.3750	(0.457)	0.0000	0.0000	68
2023/01/05	JBAF	18/12/2024			Jibar Tradeable Future	7.8050	92.1950	7.7650	92.2350	(0.512)	0.0000	0.0000	0
2023/01/05	R035	02/02/2023	9.81	Call	Bond Future	8.6800	0.0087	7.3300	0.0073	(15.553)	0	0	582
2023/01/05	R035	02/02/2023	9.81	Put	Bond Future	8,539.4400	8.5394	8,558.7600	8.5588	0.226	0	0	0
2023/01/05	R035	02/02/2023	9.85	Call	Bond Future	10.7700	0.0108	9.1600	0.0092	(14.949)	0	0	0
2023/01/05	R035	02/02/2023	9.89	Call	Bond Future	13.3000	0.0133	11.3900	0.0114	(14.361)	0	0	388
2023/01/05	R035	02/02/2023	9.89	Put	Bond Future	8,013.1800	8.0132	8,031.9400	8.0319	0.234	0	0	0
2023/01/05	R035	02/02/2023	11.94	Call	Bond Future	4,511.6300	4.5116	4,479.9900	4.4800	(0.701)	0	0	0
2023/01/05	R035	02/02/2023	13.22	Put	Bond Future	5.1800	0.0052	4.4400	0.0044	(14.286)	0	0	976
2023/01/05	R035	02/02/2023	10.88	Call	Bond Future	681.2100	0.6812	653.6400	0.6536	(4.047)	0	0	0
2023/01/05	R035	02/02/2023	10.88	Put	Bond Future	2,446.8600	2.4469	2,439.9600	2.4400	(0.282)	0	0	0
2023/01/05	R035	02/02/2023	10.66	Call	Bond Future	346.5500	0.3466	326.9000	0.3269	(5.670)	0	0	0
2023/01/05	R035	02/02/2023	10.66	Put	Bond Future	3,445.6400	3.4456	3,446.6600	3.4467	0.030	0	0	582
2023/01/05	R035	02/02/2023	10.30	Put	Bond Future	5,433.8500	5.4338	5,446.2800	5.4463	0.229	0	0	0
2023/01/05	R035	02/02/2023	10.60	Call	Bond Future	281.3300	0.2813	263.9100	0.2639	(6.192)	0	0	0
2023/01/05	R035	02/02/2023	10.60	Put	Bond Future	3,749.1000	3.7491	3,752.3500	3.7524	0.087	0	0	0
2023/01/05	R035	02/02/2023	10.64	Put	Bond Future	3,545.4200	3.5454	3,547.1900	3.5472	0.050	0	0	0
2023/01/05	R035	02/02/2023			Bond Future	11.1788	88.8533	11.1823	88.8326	0.032	0.0000	0.0000	145,700
2023/01/05	R035	02/02/2023	9.85	Put	Bond Future	8,275.5700	8.2756	8,294.6300	8.2946	0.230	0	0	0
2023/01/05	R035	02/02/2023	11.94	Put	Bond Future	238.0400	0.2380	227.0700	0.2271	(4.608)	0	0	0
2023/01/05	R035	02/02/2023	11.98	Call	Bond Future	4,703.6100	4.7036	4,672.5500	4.6725	(0.660)	0	0	0
2023/01/05	R035	02/02/2023	11.98	Put	Bond Future	214.0300	0.2140	203.6400	0.2036	(4.854)	0	0	388
2023/01/05	R035	02/02/2023	13.22	Call	Bond Future	10,796.6400	10.7966	10,775.2300	10.7752	(0.198)	0	0	0
2023/01/05	R035	02/02/2023	11.05	Call	Bond Future	1,056.7000	1.0567	1,024.2100	1.0242	(3.075)	0	0	976
2023/01/05	R035	02/02/2023	11.05	Put	Bond Future	1,811.4300	1.8114	1,799.6100	1.7996	(0.653)	0	0	0
2023/01/05	R035	02/02/2023	11.06	Call	Bond Future	1,082.3800	1.0824	1,049.6500	1.0497	(3.024)	0	0	0
2023/01/05	R035	02/02/2023	11.06	Put	Bond Future	1,778.1600	1.7782	1,766.1000	1.7661	(0.678)	0	0	582
2023/01/05	R035	02/02/2023	10.86	Call	Bond Future	644.0700	0.6441	617.1700	0.6172	(4.177)	0	0	0
2023/01/05	R035	02/02/2023	10.86	Put	Bond Future	2,529.7600	2.5298	2,523.5300	2.5235	(0.246)	0	0	0
2023/01/05	R035	02/02/2023	10.87	Call	Bond Future	662.4700	0.6625	635.2300	0.6352	(4.112)	0	0	0
2023/01/05	R035	02/02/2023	10.87	Put	Bond Future	2,488.1100	2.4881	2,481.5400	2.4815	(0.264)	0	0	0
2023/01/05	R035	02/02/2023	10.30	Call	Bond Future	89.7300	0.0897	81.4900	0.0815	(9.183)	0	0	976
2023/01/05	R035	02/02/2023	10.64	Call	Bond Future	323.6800	0.3237	304.7800	0.3048	(5.839)	0	0	388
2023/01/05	R035	04/05/2023	11.22	Put	Bond Future	3,366.1900	3.3662	3,364.0100	3.3640	(0.065)	0	0	0
2023/01/05	R035	04/05/2023	12.46	Call	Bond Future	7,381.7200	7.3817	7,354.2300	7.3542	(0.372)	0	0	0
2023/01/05	R035	04/05/2023	12.46	Put	Bond Future	1,110.5100	1.1105	1,104.4900	1.1045	(0.542)	0	0	388

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/05	R035	04/05/2023	13.18	Call	Bond Future	10,395.3400	10.3953	10,368.7700	10.3688	(0.256)	0	0	0
2023/01/05	R035	04/05/2023	13.18	Put	Bond Future	563.0000	0.5630	557.9000	0.5579	(0.906)	0	0	491
2023/01/05	R035	04/05/2023	11.17	Call	Bond Future	2,764.8100	2.7648	2,741.5500	2.7415	(0.841)	0	0	491
2023/01/05	R035	04/05/2023	11.20	Call	Bond Future	2,850.1600	2.8502	2,826.6500	2.8267	(0.825)	0	0	0
2023/01/05	R035	04/05/2023	11.21	Call	Bond Future	2,878.6900	2.8787	2,855.1200	2.8551	(0.819)	0	0	0
2023/01/05	R035	04/05/2023	10.60	Call	Bond Future	1,425.9100	1.4259	1,408.2500	1.4082	(1.239)	0	0	388
2023/01/05	R035	04/05/2023	10.60	Put	Bond Future	5,560.4400	5.5604	5,564.2500	5.5642	0.069	0	0	0
2023/01/05	R035	04/05/2023			Bond Future	11.3000	86.0586	11.3038	86.0371	0.033	0.0000	0.0000	104,492
2023/01/05	R035	04/05/2023	11.22	Call	Bond Future	2,907.5700	2.9076	2,883.9200	2.8839	(0.813)	0	0	0
2023/01/05	R035	04/05/2023	11.17	Put	Bond Future	3,511.8200	3.5118	3,510.0300	3.5100	(0.051)	0	0	0
2023/01/05	R035	04/05/2023	11.20	Put	Bond Future	3,423.9700	3.4240	3,421.9300	3.4219	(0.060)	0	0	0
2023/01/05	R035	04/05/2023	11.21	Put	Bond Future	3,394.8800	3.3949	3,392.7800	3.3928	(0.062)	0	0	0
2023/01/05	R035	04/05/2023	9.85	Call	Bond Future	495.6600	0.4957	485.9800	0.4860	(1.953)	0	0	388
2023/01/05	R035	04/05/2023	9.85	Put	Bond Future	9,381.6100	9.3816	9,393.4000	9.3934	0.126	0	0	0
2023/01/05	R035	04/05/2023	10.42	Call	Bond Future	1,123.9400	1.1239	1,108.2900	1.1083	(1.392)	0	0	491
2023/01/05	R035	04/05/2023	10.42	Put	Bond Future	6,367.4800	6.3675	6,373.3000	6.3733	0.091	0	0	0
2023/01/05	R035	03/08/2023	12.00	Call	Bond Future	5,993.5300	5.9935	5,969.7300	5.9697	(0.397)	0	0	0
2023/01/05	R035	03/08/2023	12.00	Put	Bond Future	2,770.2300	2.7702	2,768.7300	2.7687	(0.054)	0	0	0
2023/01/05	R035	03/08/2023			Bond Future	11.4086	87.8184	11.4126	87.7961	0.035	0.0000	0.0000	0
2023/01/05	R035	03/08/2023	11.98	Call	Bond Future	5,924.3800	5.9244	5,900.6300	5.9006	(0.401)	0	0	0
2023/01/05	R035	03/08/2023	11.98	Put	Bond Future	2,807.1900	2.8072	2,805.7400	2.8057	(0.052)	0	0	0
2023/01/05	R035	03/08/2023	11.99	Call	Bond Future	5,958.9200	5.9589	5,935.1500	5.9351	(0.399)	0	0	0
2023/01/05	R035	03/08/2023	11.99	Put	Bond Future	2,788.6500	2.7887	2,787.1800	2.7872	(0.053)	0	0	0
2023/01/05	R035	02/11/2023	11.41	Call	Bond Future	4,156.5000	4.1565	4,137.7100	4.1377	(0.452)	0	0	0
2023/01/05	R035	02/11/2023	11.41	Put	Bond Future	4,828.3300	4.8283	4,832.2200	4.8322	0.081	0	0	0
2023/01/05	R035	02/11/2023	11.42	Call	Bond Future	4,184.3200	4.1843	4,165.4800	4.1655	(0.450)	0	0	0
2023/01/05	R035	02/11/2023	11.42	Put	Bond Future	4,800.6400	4.8006	4,804.4800	4.8045	0.080	0	0	0
2023/01/05	R035	02/11/2023			Bond Future	11.5316	85.0812	11.5358	85.0585	0.036	0.0000	0.0000	0
2023/01/05	R035	02/11/2023	11.43	Call	Bond Future	4,212.2200	4.2122	4,193.3300	4.1933	(0.448)	0	0	0
2023/01/05	R035	02/11/2023	11.43	Put	Bond Future	4,773.0700	4.7731	4,776.8600	4.7769	0.079	0	0	0
2023/01/05	R035	01/02/2024	12.18	Put	Bond Future	3,444.7100	3.4447	3,447.7300	3.4477	0.088	0	0	0
2023/01/05	R035	01/02/2024	12.19	Call	Bond Future	6,174.4400	6.1744	6,154.4300	6.1544	(0.324)	0	0	0
2023/01/05	R035	01/02/2024	12.19	Put	Bond Future	3,425.4900	3.4255	3,428.4800	3.4285	0.087	0	0	0
2023/01/05	R035	01/02/2024			Bond Future	11.6663	86.7848	11.6706	86.7618	0.037	0.0000	0.0000	0
2023/01/05	R035	01/02/2024	12.18	Call	Bond Future	6,142.3700	6.1424	6,122.3900	6.1224	(0.325)	0	0	0
2023/01/05	R035	01/02/2024	12.20	Call	Bond Future	6,206.5600	6.2066	6,186.5100	6.1865	(0.323)	0	0	0
2023/01/05	R035	01/02/2024	12.20	Put	Bond Future	3,406.3800	3.4064	3,409.3300	3.4093	0.087	0	0	0
2023/01/05	R186	02/02/2023	8.32	Call	Bond Future	275.4300	0.2754	247.7100	0.2477	(10.064)	0	0	0
2023/01/05	R186	02/02/2023	8.32	Put	Bond Future	1,059.2300	1.0592	1,097.1800	1.0972	3.583	0	0	0
2023/01/05	R186	02/02/2023	8.33	Call	Bond Future	287.5900	0.2876	259.1300	0.2591	(9.896)	0	0	0
2023/01/05	R186	02/02/2023	8.33	Put	Bond Future	1,037.4500	1.0375	1,074.6600	1.0747	3.587	0	0	0
2023/01/05	R186	02/02/2023			Bond Future	8.5520	107.6662	8.5715	107.6005	0.228	0.0000	0.0000	73,853
2023/01/05	R186	02/02/2023	8.34	Call	Bond Future	300.0600	0.3001	270.8800	0.2709	(9.725)	0	0	0
2023/01/05	R186	02/02/2023	8.34	Put	Bond Future	1,015.9900	1.0160	1,052.4800	1.0525	3.592	0	0	0
2023/01/05	R186	04/05/2023	8.83	Put	Bond Future	1,112.3700	1.1124	1,135.0400	1.1350	2.038	0	0	0
2023/01/05	R186	04/05/2023	8.84	Call	Bond Future	1,799.9000	1.7999	1,754.9000	1.7549	(2.500)	0	0	0
2023/01/05	R186	04/05/2023			Bond Future	8.6177	109.7357	8.6390	109.6682	0.248	0.0000	0.0000	12,452

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2023/01/05	R186	04/05/2023	8.82	Call	Bond Future	1,763.0200	1.7630	1,718.4700	1.7185	(2.527)	0	0	0
2023/01/05	R186	04/05/2023	8.82	Put	Bond Future	1,125.4900	1.1255	1,148.3900	1.1484	2.035	0	0	0
2023/01/05	R186	04/05/2023	8.83	Call	Bond Future	1,781.2900	1.7813	1,736.5100	1.7365	(2.514)	0	0	0
2023/01/05	R186	04/05/2023	8.84	Put	Bond Future	1,099.6100	1.0996	1,122.0600	1.1221	2.042	0	0	0
2023/01/05	R186	03/08/2023	9.73	Put	Bond Future	686.6400	0.6866	700.0300	0.7000	1.950	0	0	0
2023/01/05	R186	03/08/2023	9.74	Call	Bond Future	3,861.9900	3.8620	3,805.9300	3.8059	(1.452)	0	0	0
2023/01/05	R186	03/08/2023	9.74	Put	Bond Future	680.6400	0.6806	693.9100	0.6939	1.950	0	0	0
2023/01/05	R186	03/08/2023			Bond Future	8.6468	106.6733	8.6702	106.6040	0.270	0.0000	0.0000	0
2023/01/05	R186	03/08/2023	9.73	Call	Bond Future	3,839.4400	3.8394	3,783.5000	3.7835	(1.457)	0	0	0
2023/01/05	R186	03/08/2023	9.75	Call	Bond Future	3,884.8200	3.8848	3,828.6500	3.8287	(1.446)	0	0	0
2023/01/05	R186	03/08/2023	9.75	Put	Bond Future	674.9300	0.6749	688.0900	0.6881	1.950	0	0	0
2023/01/05	R186	02/11/2023	9.40	Call	Bond Future	3,093.9700	3.0940	3,044.4100	3.0444	(1.602)	0	0	0
2023/01/05	R186	02/11/2023	9.40	Put	Bond Future	1,155.7500	1.1558	1,176.8600	1.1769	1.827	0	0	0
2023/01/05	R186	02/11/2023	9.15	Call	Bond Future	2,625.7000	2.6257	2,579.5900	2.5796	(1.756)	0	0	1,715
2023/01/05	R186	02/11/2023			Bond Future	8.6910	108.8200	8.7165	108.7493	0.294	0.0000	0.0000	0
2023/01/05	R186	02/11/2023	10.42	Call	Bond Future	5,233.8500	5.2338	5,174.1100	5.1741	(1.141)	0	0	0
2023/01/05	R186	02/11/2023	10.42	Put	Bond Future	585.6400	0.5856	596.5700	0.5966	1.866	0	0	1,715
2023/01/05	R186	02/11/2023	9.15	Put	Bond Future	1,365.7200	1.3657	1,390.2800	1.3903	1.798	0	0	0
2023/01/05	R186	02/11/2023	9.38	Call	Bond Future	3,055.2800	3.0553	3,005.9900	3.0060	(1.613)	0	0	0
2023/01/05	R186	02/11/2023	9.38	Put	Bond Future	1,171.1100	1.1711	1,192.4900	1.1925	1.826	0	0	0
2023/01/05	R186	02/11/2023	9.39	Call	Bond Future	3,074.7800	3.0748	3,025.3600	3.0254	(1.607)	0	0	0
2023/01/05	R186	02/11/2023	9.39	Put	Bond Future	1,163.5800	1.1636	1,184.8300	1.1848	1.826	0	0	0
2023/01/05	R186	01/02/2024	9.51	Call	Bond Future	3,105.2900	3.1053	3,055.7000	3.0557	(1.597)	0	0	0
2023/01/05	R186	01/02/2024	9.52	Put	Bond Future	1,166.7500	1.1667	1,188.9500	1.1889	1.903	0	0	0
2023/01/05	R186	01/02/2024	9.50	Call	Bond Future	3,086.8300	3.0868	3,037.3700	3.0374	(1.602)	0	0	0
2023/01/05	R186	01/02/2024			Bond Future	8.7472	105.6945	8.7753	105.6226	0.321	0.0000	0.0000	0
2023/01/05	R186	01/02/2024	9.51	Put	Bond Future	1,173.6900	1.1737	1,196.0100	1.1960	1.902	0	0	0
2023/01/05	R186	01/02/2024	9.52	Call	Bond Future	3,123.3700	3.1234	3,073.6600	3.0737	(1.592)	0	0	0
2023/01/05	R186	01/02/2024	9.50	Put	Bond Future	1,180.2600	1.1803	1,202.7100	1.2027	1.902	0	0	0
2023/01/05	R197	02/02/2023			Bond Future	328.7084	328.7084	328.7158	328.7158	0.002	0.0000	0.0000	977
2023/01/05	R197	04/05/2023			Bond Future	335.1077	335.1077	335.1136	335.1136	0.002	0.0000	0.0000	0
2023/01/05	R197	03/08/2023			Bond Future	332.9698	332.9698	332.9746	332.9746	0.001	0.0000	0.0000	0
2023/01/05	R197	02/11/2023			Bond Future	339.7465	339.7465	339.7517	339.7517	0.002	0.0000	0.0000	0
2023/01/05	R202	02/02/2023			Bond Future	251.5664	251.5664	251.2419	251.2419	(0.129)	0.0000	0.0000	5,950
2023/01/05	R202	04/05/2023			Bond Future	256.4638	256.4638	256.1317	256.1317	(0.129)	0.0000	0.0000	0
2023/01/05	R202	03/08/2023			Bond Future	256.9506	256.9506	256.6106	256.6106	(0.132)	0.0000	0.0000	0
2023/01/05	R202	02/11/2023			Bond Future	262.1803	262.1803	261.8336	261.8336	(0.132)	0.0000	0.0000	0
2023/01/05	R202	01/02/2024			Bond Future	262.5353	262.5353	262.1822	262.1822	(0.134)	0.0000	0.0000	0
2023/01/05	R209	02/02/2023	10.78	Call	Bond Future	446.1400	0.4461	431.2000	0.4312	(3.349)	0	0	0
2023/01/05	R209	02/02/2023	10.79	Call	Bond Future	459.8600	0.4599	444.7500	0.4448	(3.286)	0	0	0
2023/01/05	R209	02/02/2023	10.80	Put	Bond Future	2,448.7900	2.4488	2,426.7600	2.4268	(0.900)	0	0	0
2023/01/05	R209	02/02/2023			Bond Future	11.1779	68.6840	11.1766	68.6907	(0.012)	0.0000	0.0000	31,486
2023/01/05	R209	02/02/2023	10.78	Put	Bond Future	2,527.8500	2.5278	2,506.1500	2.5062	(0.858)	0	0	0
2023/01/05	R209	02/02/2023	10.79	Put	Bond Future	2,488.1400	2.4881	2,466.2700	2.4663	(0.879)	0	0	0
2023/01/05	R209	02/02/2023	10.80	Call	Bond Future	473.8700	0.4739	458.6000	0.4586	(3.222)	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
2023/01/05	R209	04/05/2023	11.10	Call	Bond Future	2,283.4200	2.2834	2,275.1400	2.2751	(0.363)	0	0	0
2023/01/05	R209	04/05/2023	11.10	Put	Bond Future	3,240.5200	3.2405	3,225.7400	3.2257	(0.456)	0	0	0
2023/01/05	R209	04/05/2023	11.50	Put	Bond Future	2,291.1200	2.2911	2,276.9100	2.2769	(0.620)	0	0	0
2023/01/05	R209	04/05/2023	10.00	Call	Bond Future	555.6700	0.5557	549.9400	0.5499	(1.031)	0	0	500
2023/01/05	R209	04/05/2023	10.00	Put	Bond Future	7,512.7300	7.5127	7,500.5000	7.5005	(0.163)	0	0	0
2023/01/05	R209	04/05/2023	11.09	Call	Bond Future	2,259.3800	2.2594	2,251.1000	2.2511	(0.366)	0	0	0
2023/01/05	R209	04/05/2023	11.09	Put	Bond Future	3,267.9100	3.2679	3,253.1300	3.2531	(0.452)	0	0	0
2023/01/05	R209	04/05/2023			Bond Future	11.2881	66.8530	11.2868	66.8595	(0.011)	0.0000	0.0000	2,635
2023/01/05	R209	04/05/2023	12.50	Call	Bond Future	6,648.6800	6.6487	6,644.8500	6.6449	(0.058)	0	0	0
2023/01/05	R209	04/05/2023	12.50	Put	Bond Future	917.8900	0.9179	907.5600	0.9076	(1.125)	0	0	8,500
2023/01/05	R209	04/05/2023	11.11	Call	Bond Future	2,307.5800	2.3076	2,299.3100	2.2993	(0.358)	0	0	0
2023/01/05	R209	04/05/2023	11.11	Put	Bond Future	3,213.3200	3.2133	3,198.5500	3.1986	(0.460)	0	0	0
2023/01/05	R209	04/05/2023	11.50	Call	Bond Future	3,346.7700	3.3468	3,339.0600	3.3391	(0.230)	0	0	1,000
2023/01/05	R209	04/05/2023	11.00	Call	Bond Future	2,049.2800	2.0493	2,041.0000	2.0410	(0.404)	0	0	0
2023/01/05	R209	04/05/2023	11.00	Put	Bond Future	3,523.0900	3.5231	3,508.3100	3.5083	(0.420)	0	0	6,250
2023/01/05	R209	03/08/2023	11.95	Put	Bond Future	2,532.1600	2.5322	2,521.4000	2.5214	(0.425)	0	0	0
2023/01/05	R209	03/08/2023	11.93	Call	Bond Future	5,196.4600	5.1965	5,192.0100	5.1920	(0.086)	0	0	0
2023/01/05	R209	03/08/2023	11.94	Call	Bond Future	5,226.5900	5.2266	5,222.1600	5.2222	(0.085)	0	0	0
2023/01/05	R209	03/08/2023			Bond Future	11.3849	68.2204	11.3836	68.2268	(0.011)	0.0000	0.0000	0
2023/01/05	R209	03/08/2023	11.95	Call	Bond Future	5,256.9500	5.2570	5,252.5500	5.2525	(0.084)	0	0	0
2023/01/05	R209	03/08/2023	11.93	Put	Bond Future	2,565.3900	2.5654	2,554.5800	2.5546	(0.421)	0	0	0
2023/01/05	R209	03/08/2023	11.94	Put	Bond Future	2,548.6300	2.5486	2,537.8400	2.5378	(0.423)	0	0	0
2023/01/05	R209	02/11/2023	11.33	Call	Bond Future	3,560.9800	3.5610	3,557.7400	3.5577	(0.091)	0	0	0
2023/01/05	R209	02/11/2023	11.33	Put	Bond Future	4,354.4100	4.3544	4,344.6200	4.3446	(0.225)	0	0	0
2023/01/05	R209	02/11/2023	11.34	Call	Bond Future	3,585.2400	3.5852	3,582.0000	3.5820	(0.090)	0	0	0
2023/01/05	R209	02/11/2023	11.34	Put	Bond Future	4,329.0000	4.3290	4,319.2100	4.3192	(0.226)	0	0	0
2023/01/05	R209	02/11/2023			Bond Future	11.4910	66.4420	11.4896	66.4485	(0.012)	0.0000	0.0000	0
2023/01/05	R209	02/11/2023	11.35	Call	Bond Future	3,609.5600	3.6096	3,606.3400	3.6063	(0.089)	0	0	0
2023/01/05	R209	02/11/2023	11.35	Put	Bond Future	4,303.7000	4.3037	4,293.9300	4.2939	(0.227)	0	0	0
2023/01/05	R209	01/02/2024	12.14	Call	Bond Future	5,561.9100	5.5619	5,560.9900	5.5610	(0.017)	0	0	0
2023/01/05	R209	01/02/2024	12.14	Put	Bond Future	3,047.0900	3.0471	3,039.3800	3.0394	(0.253)	0	0	0
2023/01/05	R209	01/02/2024	12.13	Put	Bond Future	3,064.0700	3.0641	3,056.3500	3.0563	(0.252)	0	0	0
2023/01/05	R209	01/02/2024			Bond Future	11.6029	67.7722	11.6015	67.7790	(0.012)	0.0000	0.0000	0
2023/01/05	R209	01/02/2024	12.12	Call	Bond Future	5,504.7600	5.5048	5,503.8100	5.5038	(0.017)	0	0	0
2023/01/05	R209	01/02/2024	12.12	Put	Bond Future	3,081.1600	3.0812	3,073.4200	3.0734	(0.251)	0	0	0
2023/01/05	R209	01/02/2024	12.13	Call	Bond Future	5,533.3100	5.5333	5,532.3800	5.5324	(0.017)	0	0	0
2023/01/05	R210	02/02/2023			Bond Future	223.0562	223.0562	223.0614	223.0614	0.002	0.0000	0.0000	372
2023/01/05	R210	04/05/2023			Bond Future	224.3133	224.3133	224.3175	224.3175	0.002	0.0000	0.0000	0
2023/01/05	R210	03/08/2023			Bond Future	228.9519	228.9519	228.9552	228.9552	0.001	0.0000	0.0000	0
2023/01/05	R210	02/11/2023			Bond Future	230.4442	230.4442	230.4478	230.4478	0.002	0.0000	0.0000	0
2023/01/05	R210	01/02/2024			Bond Future	235.1121	235.1121	235.1161	235.1161	0.002	0.0000	0.0000	0
2023/01/05	R213	02/02/2023	10.01	Call	Bond Future	155.2200	0.1552	131.3900	0.1314	(15.352)	0	0	0
2023/01/05	R213	02/02/2023	10.43	Put	Bond Future	1,017.1900	1.0172	1,058.9100	1.0589	4.101	0	0	0
2023/01/05	R213	02/02/2023	12.20	Call	Bond Future	7,730.7500	7.7308	7,617.9100	7.6179	(1.460)	0	0	0
2023/01/05	R213	02/02/2023	12.20	Put	Bond Future	13.8300	0.0138	13.2700	0.0133	(4.049)	0	0	912
2023/01/05	R213	02/02/2023	10.22	Put	Bond Future	1,548.5100	1.5485	1,612.8700	1.6129	4.156	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
2023/01/05	R213	02/02/2023	10.23	Call	Bond Future	468.3100	0.4683	419.2200	0.4192	(10.482)	0	0	0
2023/01/05	R213	02/02/2023	10.35	Call	Bond Future	718.2300	0.7182	655.8100	0.6558	(8.691)	0	0	0
2023/01/05	R213	02/02/2023	10.35	Put	Bond Future	1,198.3600	1.1984	1,248.2200	1.2482	4.161	0	0	476
2023/01/05	R213	02/02/2023			Bond Future	10.4517	84.5912	10.4756	84.4789	0.229	0.0000	0.0000	38,255
2023/01/05	R213	02/02/2023	9.16	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	476
2023/01/05	R213	02/02/2023	9.16	Put	Bond Future	6,372.3400	6.3723	6,484.5900	6.4846	1.762	0	0	0
2023/01/05	R213	02/02/2023	10.01	Put	Bond Future	2,266.3400	2.2663	2,354.7900	2.3548	3.903	0	0	476
2023/01/05	R213	02/02/2023	10.21	Call	Bond Future	431.2800	0.4313	384.5400	0.3845	(10.838)	0	0	0
2023/01/05	R213	02/02/2023	10.21	Put	Bond Future	1,578.0600	1.5781	1,643.6000	1.6436	4.153	0	0	0
2023/01/05	R213	02/02/2023	10.43	Call	Bond Future	914.9400	0.9149	844.3800	0.8444	(7.712)	0	0	912
2023/01/05	R213	02/02/2023	10.22	Call	Bond Future	449.5800	0.4496	401.6600	0.4017	(10.659)	0	0	0
2023/01/05	R213	02/02/2023	10.23	Put	Bond Future	1,519.4300	1.5194	1,582.6200	1.5826	4.159	0	0	0
2023/01/05	R213	04/05/2023	10.75	Call	Bond Future	2,832.9000	2.8329	2,757.9600	2.7580	(2.645)	0	0	0
2023/01/05	R213	04/05/2023	10.75	Put	Bond Future	1,991.6400	1.9916	2,031.5500	2.0316	2.004	0	0	0
2023/01/05	R213	04/05/2023			Bond Future	10.5654	82.6658	10.5904	82.5509	0.237	0.0000	0.0000	0
2023/01/05	R213	04/05/2023	10.74	Call	Bond Future	2,806.7700	2.8068	2,732.1600	2.7322	(2.658)	0	0	0
2023/01/05	R213	04/05/2023	10.74	Put	Bond Future	2,010.8000	2.0108	2,051.0400	2.0510	2.001	0	0	0
2023/01/05	R213	04/05/2023	10.73	Call	Bond Future	2,780.7600	2.7808	2,706.4900	2.7065	(2.671)	0	0	0
2023/01/05	R213	04/05/2023	10.73	Put	Bond Future	2,030.1000	2.0301	2,070.6800	2.0707	1.999	0	0	0
2023/01/05	R213	03/08/2023	11.62	Put	Bond Future	1,585.7300	1.5857	1,613.1100	1.6131	1.727	0	0	0
2023/01/05	R213	03/08/2023	11.63	Call	Bond Future	5,757.0800	5.7571	5,666.6900	5.6667	(1.570)	0	0	0
2023/01/05	R213	03/08/2023			Bond Future	10.6637	84.3560	10.6900	84.2385	0.247	0.0000	0.0000	0
2023/01/05	R213	03/08/2023	11.62	Call	Bond Future	5,726.5200	5.7265	5,636.3100	5.6363	(1.575)	0	0	0
2023/01/05	R213	03/08/2023	11.63	Put	Bond Future	1,574.4300	1.5744	1,601.6300	1.6016	1.728	0	0	0
2023/01/05	R213	03/08/2023	11.61	Call	Bond Future	5,695.7700	5.6958	5,605.7600	5.6058	(1.580)	0	0	0
2023/01/05	R213	03/08/2023	11.61	Put	Bond Future	1,596.8800	1.5969	1,624.4600	1.6245	1.727	0	0	0
2023/01/05	R213	02/11/2023	11.13	Call	Bond Future	4,168.6000	4.1686	4,092.6000	4.0926	(1.823)	0	0	0
2023/01/05	R213	02/11/2023	11.13	Put	Bond Future	2,660.5800	2.6606	2,704.4300	2.7044	1.648	0	0	0
2023/01/05	R213	02/11/2023			Bond Future	10.7800	82.5009	10.8075	82.3810	0.255	0.0000	0.0000	0
2023/01/05	R213	02/11/2023	11.12	Call	Bond Future	4,142.5700	4.1426	4,066.7900	4.0668	(1.829)	0	0	0
2023/01/05	R213	02/11/2023	11.12	Put	Bond Future	2,677.1400	2.6771	2,721.2100	2.7212	1.646	0	0	0
2023/01/05	R213	02/11/2023	11.11	Call	Bond Future	4,116.5900	4.1166	4,041.0500	4.0411	(1.835)	0	0	0
2023/01/05	R213	02/11/2023	11.11	Put	Bond Future	2,693.7800	2.6938	2,738.0900	2.7381	1.645	0	0	0
2023/01/05	R213	01/02/2024	11.71	Call	Bond Future	5,365.0500	5.3650	5,279.7300	5.2797	(1.590)	0	0	0
2023/01/05	R213	01/02/2024	11.71	Put	Bond Future	2,063.1800	2.0632	2,100.0000	2.1000	1.785	0	0	0
2023/01/05	R213	01/02/2024	11.70	Call	Bond Future	5,336.9500	5.3370	5,251.8300	5.2518	(1.595)	0	0	0
2023/01/05	R213	01/02/2024	11.70	Put	Bond Future	2,075.3100	2.0753	2,112.3300	2.1123	1.784	0	0	0
2023/01/05	R213	01/02/2024			Bond Future	10.9102	84.1532	10.9390	84.0311	0.264	0.0000	0.0000	0
2023/01/05	R213	01/02/2024	11.72	Call	Bond Future	5,392.8700	5.3929	5,307.3600	5.3074	(1.586)	0	0	0
2023/01/05	R213	01/02/2024	11.72	Put	Bond Future	2,050.8000	2.0508	2,087.4300	2.0874	1.786	0	0	0
2023/01/05	R214	02/02/2023	10.90	Put	Bond Future	2,886.2300	2.8862	2,864.1200	2.8641	(0.766)	0	0	0
2023/01/05	R214	02/02/2023	11.10	Call	Bond Future	745.5000	0.7455	726.9800	0.7270	(2.484)	0	0	0
2023/01/05	R214	02/02/2023	11.07	Call	Bond Future	688.1900	0.6882	670.0400	0.6700	(2.637)	0	0	0
2023/01/05	R214	02/02/2023	11.07	Put	Bond Future	2,199.1900	2.1992	2,174.1900	2.1742	(1.137)	0	0	0
2023/01/05	R214	02/02/2023	11.08	Call	Bond Future	706.9900	0.7070	688.7100	0.6887	(2.586)	0	0	0
2023/01/05	R214	02/02/2023	11.08	Put	Bond Future	2,162.4700	2.1625	2,137.3400	2.1373	(1.162)	0	0	0
2023/01/05	R214	02/02/2023			Bond Future	11.3470	65.9692	11.3457	65.9760	(0.011)	0.0000	0.0000	71,030

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/05	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/05	R214	02/02/2023		Put	Bond Future	34,030.8400	34.0308	34,023.9900	34.0240	(0.020)	0	0	0
2023/01/05	R214	02/02/2023	10.30	Call	Bond Future	39.2100	0.0392	35.6000	0.0356	(9.207)	0	0	0
2023/01/05	R214	02/02/2023	10.30	Put	Bond Future	6,057.0000	6.0570	6,046.5400	6.0465	(0.173)	0	0	0
2023/01/05	R214	02/02/2023	10.90	Call	Bond Future	419.8500	0.4198	404.5900	0.4046	(3.635)	0	0	2,300
2023/01/05	R214	02/02/2023	11.80	Call	Bond Future	2,859.3700	2.8594	2,845.8300	2.8458	(0.474)	0	0	0
2023/01/05	R214	02/02/2023	11.80	Put	Bond Future	503.9300	0.5039	483.5400	0.4835	(4.046)	0	0	0
2023/01/05	R214	02/02/2023	11.09	Call	Bond Future	726.0500	0.7261	707.6500	0.7077	(2.534)	0	0	0
2023/01/05	R214	02/02/2023	11.09	Put	Bond Future	2,126.0700	2.1261	2,100.8200	2.1008	(1.188)	0	0	0
2023/01/05	R214	02/02/2023	11.10	Put	Bond Future	2,090.1400	2.0901	2,064.7700	2.0648	(1.214)	0	0	0
2023/01/05	R214	02/02/2023	11.60	Call	Bond Future	2,122.3500	2.1224	2,105.1600	2.1052	(0.810)	0	0	2,300
2023/01/05	R214	02/02/2023	11.60	Put	Bond Future	789.5000	0.7895	765.4600	0.7655	(3.045)	0	0	0
2023/01/05	R214	02/02/2023	11.00	Call	Bond Future	565.8200	0.5658	548.7300	0.5487	(3.020)	0	0	0
2023/01/05	R214	02/02/2023	11.00	Put	Bond Future	2,467.5900	2.4676	2,443.6500	2.4437	(0.970)	0	0	0
2023/01/05	R214	04/05/2023	11.36	Call	Bond Future	2,652.1700	2.6522	2,643.4700	2.6435	(0.328)	0	0	0
2023/01/05	R214	04/05/2023	11.36	Put	Bond Future	3,125.5100	3.1255	3,110.1600	3.1102	(0.491)	0	0	0
2023/01/05	R214	04/05/2023	11.37	Call	Bond Future	2,678.7000	2.6787	2,670.0100	2.6700	(0.324)	0	0	0
2023/01/05	R214	04/05/2023	11.37	Put	Bond Future	3,098.6500	3.0987	3,083.3100	3.0833	(0.495)	0	0	0
2023/01/05	R214	04/05/2023			Bond Future	11.4491	63.9395	11.4479	63.9461	(0.011)	0.0000	0.0000	0
2023/01/05	R214	04/05/2023	11.38	Call	Bond Future	2,705.3500	2.7054	2,696.6700	2.6967	(0.321)	0	0	0
2023/01/05	R214	04/05/2023	11.38	Put	Bond Future	3,071.9800	3.0720	3,056.6500	3.0567	(0.499)	0	0	0
2023/01/05	R214	03/08/2023	12.14	Call	Bond Future	5,609.4000	5.6094	5,604.7700	5.6048	(0.083)	0	0	0
2023/01/05	R214	03/08/2023	12.14	Put	Bond Future	2,600.6400	2.6006	2,589.5000	2.5895	(0.428)	0	0	0
2023/01/05	R214	03/08/2023	12.15	Call	Bond Future	5,640.8600	5.6409	5,636.2500	5.6363	(0.082)	0	0	0
2023/01/05	R214	03/08/2023	12.15	Put	Bond Future	2,583.8700	2.5839	2,572.7500	2.5727	(0.430)	0	0	0
2023/01/05	R214	03/08/2023			Bond Future	11.5402	65.2470	11.5389	65.2535	(0.011)	0.0000	0.0000	0
2023/01/05	R214	03/08/2023	12.16	Call	Bond Future	5,672.3600	5.6724	5,667.7700	5.6678	(0.081)	0	0	0
2023/01/05	R214	03/08/2023	12.16	Put	Bond Future	2,567.2100	2.5672	2,556.1100	2.5561	(0.432)	0	0	0
2023/01/05	R214	02/11/2023	11.45	Put	Bond Future	4,738.3700	4.7384	4,728.0800	4.7281	(0.217)	0	0	0
2023/01/05	R214	02/11/2023	11.46	Call	Bond Future	3,766.2800	3.7663	3,762.6300	3.7626	(0.097)	0	0	0
2023/01/05	R214	02/11/2023	11.46	Put	Bond Future	4,711.1500	4.7112	4,700.8700	4.7009	(0.218)	0	0	0
2023/01/05	R214	02/11/2023			Bond Future	11.6417	63.2611	11.6404	63.2677	(0.011)	0.0000	0.0000	0
2023/01/05	R214	02/11/2023	11.47	Call	Bond Future	3,791.5600	3.7916	3,787.9100	3.7879	(0.096)	0	0	0
2023/01/05	R214	02/11/2023	11.47	Put	Bond Future	4,683.8400	4.6838	4,673.5600	4.6736	(0.219)	0	0	0
2023/01/05	R214	02/11/2023	11.45	Call	Bond Future	3,740.8500	3.7408	3,737.1900	3.7372	(0.098)	0	0	0
2023/01/05	R214	01/02/2024	12.16	Call	Bond Future	5,462.9100	5.4629	5,461.6500	5.4616	(0.023)	0	0	0
2023/01/05	R214	01/02/2024	12.16	Put	Bond Future	3,445.7100	3.4457	3,437.5100	3.4375	(0.238)	0	0	0
2023/01/05	R214	01/02/2024			Bond Future	11.7512	64.5277	11.7499	64.5347	(0.012)	0.0000	0.0000	0
2023/01/05	R214	01/02/2024	12.14	Call	Bond Future	5,405.0100	5.4050	5,403.7200	5.4037	(0.024)	0	0	0
2023/01/05	R214	01/02/2024	12.14	Put	Bond Future	3,484.1200	3.4841	3,475.8900	3.4759	(0.236)	0	0	0
2023/01/05	R214	01/02/2024	12.15	Call	Bond Future	5,433.9400	5.4339	5,432.6600	5.4327	(0.024)	0	0	0
2023/01/05	R214	01/02/2024	12.15	Put	Bond Future	3,464.8700	3.4649	3,456.6500	3.4567	(0.237)	0	0	0
2023/01/05	R248	02/02/2023	11.00	Call	Bond Future	789.8700	0.7899	746.6900	0.7467	(5.467)	0	0	2,900
2023/01/05	R248	02/02/2023	11.00	Put	Bond Future	2,894.9600	2.8950	2,911.9200	2.9119	0.586	0	0	0
2023/01/05	R248	02/02/2023	11.60	Call	Bond Future	2,846.6000	2.8466	2,778.8500	2.7788	(2.380)	0	0	2,900
2023/01/05	R248	02/02/2023	11.60	Put	Bond Future	895.0900	0.8951	887.4800	0.8875	(0.850)	0	0	0
2023/01/05	R248	02/02/2023	11.70	Call	Bond Future	3,307.6000	3.3076	3,238.6300	3.2386	(2.085)	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
2023/01/05	R248	02/02/2023	11.70	Put	Bond Future	714.5200	0.7145	705.6900	0.7057	(1.236)	0	0	0
2023/01/05	R248	02/02/2023	11.08	Call	Bond Future	981.7100	0.9817	933.7000	0.9337	(4.890)	0	0	0
2023/01/05	R248	02/02/2023	11.08	Put	Bond Future	2,524.5900	2.5246	2,536.7200	2.5367	0.480	0	0	0
2023/01/05	R248	02/02/2023	11.10	Put	Bond Future	2,437.2100	2.4372	2,448.1700	2.4482	0.450	0	0	0
2023/01/05	R248	02/02/2023			Bond Future	11.3046	82.6935	11.3135	82.6334	0.079	0.0000	0.0000	247,648
2023/01/05	R248	02/02/2023	10.40	Call	Bond Future	88.4600	0.0885	78.1000	0.0781	(11.712)	0	0	0
2023/01/05	R248	02/02/2023	10.40	Put	Bond Future	6,636.0600	6.6361	6,685.8400	6.6858	0.750	0	0	0
2023/01/05	R248	02/02/2023	11.06	Call	Bond Future	931.2600	0.9313	884.4300	0.8844	(5.029)	0	0	0
2023/01/05	R248	02/02/2023	11.06	Put	Bond Future	2,614.0600	2.6141	2,627.3700	2.6274	0.509	0	0	0
2023/01/05	R248	02/02/2023	11.07	Call	Bond Future	956.2800	0.9563	908.8500	0.9089	(4.960)	0	0	0
2023/01/05	R248	02/02/2023	11.07	Put	Bond Future	2,569.0600	2.5691	2,581.7700	2.5818	0.495	0	0	0
2023/01/05	R248	02/02/2023	11.10	Call	Bond Future	1,033.8300	1.0338	984.6500	0.9847	(4.757)	0	0	0
2023/01/05	R248	04/05/2023	11.35	Call	Bond Future	3,494.4700	3.4945	3,447.9600	3.4480	(1.331)	0	0	0
2023/01/05	R248	04/05/2023	11.35	Put	Bond Future	3,879.0600	3.8791	3,894.2500	3.8943	0.392	0	0	0
2023/01/05	R248	04/05/2023			Bond Future	11.4076	79.8247	11.4169	79.7630	0.081	0.0000	0.0000	11,095
2023/01/05	R248	04/05/2023	11.34	Call	Bond Future	3,460.3800	3.4604	3,414.0700	3.4141	(1.338)	0	0	0
2023/01/05	R248	04/05/2023	11.34	Put	Bond Future	3,912.0600	3.9121	3,927.4500	3.9275	0.393	0	0	0
2023/01/05	R248	04/05/2023	11.33	Call	Bond Future	3,426.4500	3.4264	3,380.3400	3.3803	(1.346)	0	0	0
2023/01/05	R248	04/05/2023	11.33	Put	Bond Future	3,945.3100	3.9453	3,960.9000	3.9609	0.395	0	0	0
2023/01/05	R248	03/08/2023	12.11	Call	Bond Future	7,037.6100	7.0376	6,985.4000	6.9854	(0.742)	0	0	0
2023/01/05	R248	03/08/2023	12.11	Put	Bond Future	3,231.5100	3.2315	3,242.6300	3.2426	0.344	0	0	0
2023/01/05	R248	03/08/2023			Bond Future	11.5025	81.4196	11.5121	81.3562	0.084	0.0000	0.0000	0
2023/01/05	R248	03/08/2023	12.10	Call	Bond Future	6,998.5100	6.9985	6,946.3900	6.9464	(0.745)	0	0	0
2023/01/05	R248	03/08/2023	12.10	Put	Bond Future	3,252.3800	3.2524	3,263.5900	3.2636	0.345	0	0	0
2023/01/05	R248	03/08/2023	12.09	Call	Bond Future	6,959.4500	6.9595	6,907.4400	6.9074	(0.747)	0	0	0
2023/01/05	R248	03/08/2023	12.09	Put	Bond Future	3,273.3800	3.2734	3,284.7000	3.2847	0.346	0	0	0
2023/01/05	R248	02/11/2023	11.48	Call	Bond Future	5,045.6000	5.0456	5,003.7000	5.0037	(0.830)	0	0	0
2023/01/05	R248	02/11/2023	11.49	Put	Bond Future	5,786.6300	5.7866	5,809.1300	5.8091	0.389	0	0	0
2023/01/05	R248	02/11/2023	11.47	Call	Bond Future	5,013.4100	5.0134	4,971.6400	4.9716	(0.833)	0	0	0
2023/01/05	R248	02/11/2023			Bond Future	11.5990	78.6364	11.6090	78.5719	0.086	0.0000	0.0000	13,000
2023/01/05	R248	02/11/2023	11.48	Put	Bond Future	5,819.9600	5.8200	5,842.5900	5.8426	0.389	0	0	0
2023/01/05	R248	02/11/2023	11.49	Call	Bond Future	5,077.8700	5.0779	5,035.8400	5.0358	(0.828)	0	0	0
2023/01/05	R248	02/11/2023	11.47	Put	Bond Future	5,853.4600	5.8535	5,876.2200	5.8762	0.389	0	0	0
2023/01/05	R248	01/02/2024	12.15	Call	Bond Future	7,304.7200	7.3047	7,257.4000	7.2574	(0.648)	0	0	0
2023/01/05	R248	01/02/2024	12.15	Put	Bond Future	4,540.8800	4.5409	4,559.2300	4.5592	0.404	0	0	0
2023/01/05	R248	01/02/2024	12.14	Call	Bond Future	7,268.8600	7.2689	7,221.6400	7.2216	(0.650)	0	0	0
2023/01/05	R248	01/02/2024	12.14	Put	Bond Future	4,564.5900	4.5646	4,583.0400	4.5830	0.404	0	0	0
2023/01/05	R248	01/02/2024			Bond Future	11.7005	80.2478	11.7109	80.1822	0.088	0.0000	0.0000	0
2023/01/05	R248	01/02/2024	12.16	Call	Bond Future	7,340.6300	7.3406	7,293.2100	7.2932	(0.646)	0	0	0
2023/01/05	R248	01/02/2024	12.16	Put	Bond Future	4,517.3000	4.5173	4,535.5500	4.5356	0.404	0	0	0

**Total**

**1576686**