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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/01/2023 TO 06/01/2023

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
2023/01/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	2025	02/02/2023		Bond Future	166.2643	166.2643	166.2258	166.2258	(0.023)	0.0000	0.0000	6,568
2023/01/06	2025	04/05/2023		Bond Future	169.5005	169.5005	169.4838	169.4838	(0.010)	0.0000	0.0000	0
2023/01/06	2025	03/08/2023		Bond Future	171.2600	171.2600	171.2652	171.2652	0.003	0.0000	0.0000	0
2023/01/06	2025	02/11/2023		Bond Future	174.7458	174.7458	174.7516	174.7516	0.003	0.0000	0.0000	0
2023/01/06	2025	01/02/2024		Bond Future	176.4963	176.4963	176.5486	176.5486	0.030	0.0000	0.0000	0
2023/01/06	2029	02/02/2023		Bond Future	120.4385	120.4385	120.6787	120.6787	0.199	0.0000	0.0000	1,476
2023/01/06	2029	04/05/2023		Bond Future	121.4873	121.4873	121.7485	121.7485	0.215	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
2023/01/06	2029	03/08/2023			Bond Future	123.9989	123.9989	124.2809	124.2809	0.227	0.0000	0.0000	0
2023/01/06	2029	02/11/2023			Bond Future	125.1931	125.1931	125.4816	125.4816	0.231	0.0000	0.0000	0
2023/01/06	2029	01/02/2024			Bond Future	127.7294	127.7294	128.0581	128.0581	0.257	0.0000	0.0000	0
2023/01/06	2030	02/02/2023	8.81	Put	Bond Future	6,058.2100	6.0582	5,868.6900	5.8687	(3.128)	0	0	0
2023/01/06	2030	02/02/2023	9.04	Call	Bond Future	0.6000	0.0006	0.7500	0.0008	25.000	0	0	0
2023/01/06	2030	02/02/2023	9.04	Put	Bond Future	4,917.8500	4.9179	4,728.4700	4.7285	(3.851)	0	0	0
2023/01/06	2030	02/02/2023	9.08	Put	Bond Future	4,721.4700	4.7215	4,532.5000	4.5325	(4.002)	0	0	0
2023/01/06	2030	02/02/2023	11.16	Put	Bond Future	66.6300	0.0666	59.6200	0.0596	(10.521)	0	0	388
2023/01/06	2030	02/02/2023	11.35	Call	Bond Future	5,683.2100	5.6832	5,867.9100	5.8679	3.250	0	0	5,000
2023/01/06	2030	02/02/2023	11.35	Put	Bond Future	39.8900	0.0399	35.0600	0.0351	(12.108)	0	0	0
2023/01/06	2030	02/02/2023	9.99	Call	Bond Future	742.4300	0.7424	864.2300	0.8642	16.406	0	0	0
2023/01/06	2030	02/02/2023	10.00	Call	Bond Future	765.7200	0.7657	888.7400	0.8887	16.066	0	0	0
2023/01/06	2030	02/02/2023	10.01	Put	Bond Future	1,078.6600	1.0787	1,013.3600	1.0134	(6.054)	0	0	0
2023/01/06	2030	02/02/2023	9.80	Call	Bond Future	372.2500	0.3723	466.7300	0.4667	25.381	0	0	0
2023/01/06	2030	02/02/2023	9.94	Put	Bond Future	1,245.0700	1.2451	1,170.9500	1.1709	(5.953)	0	0	102
2023/01/06	2030	02/02/2023	9.20	Call	Bond Future	2.8500	0.0028	7.6000	0.0076	166.667	0	0	0
2023/01/06	2030	02/02/2023	9.20	Put	Bond Future	4,136.4700	4.1365	3,951.6900	3.9517	(4.467)	0	0	0
2023/01/06	2030	02/02/2023	9.66	Call	Bond Future	186.7400	0.1867	259.3200	0.2593	38.867	0	0	0
2023/01/06	2030	02/02/2023	9.66	Put	Bond Future	2,112.4500	2.1125	1,995.5000	1.9955	(5.536)	0	0	102
2023/01/06	2030	02/02/2023			Bond Future	10.0728	89.9358	10.0316	90.1253	(0.408)	0.0000	0.0000	92,379
2023/01/06	2030	02/02/2023	8.81	Call	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	102
2023/01/06	2030	02/02/2023	9.08	Call	Bond Future	0.9000	0.0009	1.4600	0.0015	62.222	0	0	388
2023/01/06	2030	02/02/2023	11.55	Call	Bond Future	6,508.5500	6.5086	6,695.2000	6.6952	2.868	0	0	5,000
2023/01/06	2030	02/02/2023	11.55	Put	Bond Future	22.8300	0.0228	19.9500	0.0200	(12.615)	0	0	0
2023/01/06	2030	02/02/2023	11.12	Call	Bond Future	4,735.0900	4.7351	4,917.2300	4.9172	3.847	0	0	0
2023/01/06	2030	02/02/2023	11.12	Put	Bond Future	74.0000	0.0740	66.6100	0.0666	(9.986)	0	0	0
2023/01/06	2030	02/02/2023	11.16	Call	Bond Future	4,899.5900	4.8996	5,082.1100	5.0821	3.725	0	0	0
2023/01/06	2030	02/02/2023	9.99	Put	Bond Future	1,124.4100	1.1244	1,056.6800	1.0567	(6.024)	0	0	0
2023/01/06	2030	02/02/2023	10.00	Put	Bond Future	1,101.4400	1.1014	1,034.9300	1.0349	(6.038)	0	0	0
2023/01/06	2030	02/02/2023	10.01	Call	Bond Future	789.1800	0.7892	913.4100	0.9134	15.742	0	0	0
2023/01/06	2030	02/02/2023	9.80	Put	Bond Future	1,639.0000	1.6390	1,543.9500	1.5440	(5.799)	0	0	0
2023/01/06	2030	02/02/2023	9.83	Call	Bond Future	421.1000	0.4211	520.4600	0.5205	23.595	0	0	388
2023/01/06	2030	02/02/2023	9.83	Put	Bond Future	1,547.4200	1.5474	1,457.2500	1.4572	(5.827)	0	0	0
2023/01/06	2030	02/02/2023	9.94	Call	Bond Future	631.3100	0.6313	746.7200	0.7467	18.281	0	0	0
2023/01/06	2030	02/02/2023	9.79	Call	Bond Future	356.7100	0.3567	449.6200	0.4496	26.046	0	0	0
2023/01/06	2030	02/02/2023	9.79	Put	Bond Future	1,670.3300	1.6703	1,573.7100	1.5737	(5.784)	0	0	0
2023/01/06	2030	04/05/2023	11.34	Call	Bond Future	5,609.8300	5.6098	5,724.6300	5.7246	2.046	0	0	0
2023/01/06	2030	04/05/2023	11.34	Put	Bond Future	651.4000	0.6514	560.6400	0.5606	(13.933)	0	0	150
2023/01/06	2030	04/05/2023	10.42	Call	Bond Future	2,774.1300	2.7741	2,808.5900	2.8086	1.242	0	0	479
2023/01/06	2030	04/05/2023	10.42	Put	Bond Future	1,750.0300	1.7500	1,578.9300	1.5789	(9.777)	0	0	0
2023/01/06	2030	04/05/2023	10.52	Call	Bond Future	3,040.9800	3.0410	3,085.3000	3.0853	1.457	0	0	0
2023/01/06	2030	04/05/2023	10.52	Put	Bond Future	1,578.1800	1.5782	1,416.9400	1.4169	(10.217)	0	0	0
2023/01/06	2030	04/05/2023	10.53	Call	Bond Future	3,068.4900	3.0685	3,113.6200	3.1136	1.471	0	0	0
2023/01/06	2030	04/05/2023	10.53	Put	Bond Future	1,561.9700	1.5620	1,401.5400	1.4015	(10.271)	0	0	0
2023/01/06	2030	04/05/2023	9.67	Call	Bond Future	1,225.6300	1.2256	1,187.6500	1.1877	(3.099)	0	0	479
2023/01/06	2030	04/05/2023	9.67	Put	Bond Future	3,581.0800	3.5811	3,337.5400	3.3375	(6.801)	0	0	0
2023/01/06	2030	04/05/2023	9.78	Call	Bond Future	1,400.9600	1.4010	1,368.2300	1.3682	(2.336)	0	0	388

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2023/01/06	2030	04/05/2023	9.78	Put	Bond Future	3,250.7100	3.2507	3,012.4200	3.0124	(7.330)	0	0	0
2023/01/06	2030	04/05/2023	10.00	Call	Bond Future	1,799.6800	1.7997	1,791.2500	1.7913	(0.468)	0	0	1,080
2023/01/06	2030	04/05/2023	10.00	Put	Bond Future	2,648.4700	2.6485	2,434.4800	2.4345	(8.080)	0	0	0
2023/01/06	2030	04/05/2023	9.03	Call	Bond Future	550.5300	0.5505	482.4300	0.4824	(12.370)	0	0	388
2023/01/06	2030	04/05/2023	9.03	Put	Bond Future	5,918.9700	5.9190	5,645.3100	5.6453	(4.623)	0	0	0
2023/01/06	2030	04/05/2023	9.58	Put	Bond Future	3,865.4800	3.8655	3,620.3000	3.6203	(6.343)	0	0	0
2023/01/06	2030	04/05/2023			Bond Future	10.1890	91.6645	10.1430	91.8700	(0.451)	0.0000	0.0000	0
2023/01/06	2030	04/05/2023	12.57	Call	Bond Future	10,035.8700	10.0359	10,196.2900	10.1963	1.598	0	0	0
2023/01/06	2030	04/05/2023	12.57	Put	Bond Future	157.3100	0.1573	112.1700	0.1122	(28.695)	0	0	350
2023/01/06	2030	04/05/2023	11.62	Call	Bond Future	6,588.0100	6.5880	6,720.3200	6.7203	2.008	0	0	0
2023/01/06	2030	04/05/2023	11.62	Put	Bond Future	476.3100	0.4763	403.0600	0.4031	(15.379)	0	0	388
2023/01/06	2030	04/05/2023	12.04	Call	Bond Future	8,100.5900	8.1006	8,253.5200	8.2535	1.888	0	0	0
2023/01/06	2030	04/05/2023	12.04	Put	Bond Future	296.1700	0.2962	243.5400	0.2435	(17.770)	0	0	1,080
2023/01/06	2030	04/05/2023	12.50	Call	Bond Future	9,783.5200	9.7835	9,940.1500	9.9401	1.601	0	0	0
2023/01/06	2030	04/05/2023	12.50	Put	Bond Future	175.0200	0.1750	126.0900	0.1261	(27.957)	0	0	479
2023/01/06	2030	04/05/2023	10.54	Call	Bond Future	3,096.1000	3.0961	3,142.2500	3.1423	1.491	0	0	0
2023/01/06	2030	04/05/2023	10.54	Put	Bond Future	1,545.8900	1.5459	1,386.4800	1.3865	(10.312)	0	0	0
2023/01/06	2030	04/05/2023	10.65	Call	Bond Future	3,406.9200	3.4069	3,463.8100	3.4638	1.670	0	0	350
2023/01/06	2030	04/05/2023	10.65	Put	Bond Future	1,377.9100	1.3779	1,229.2400	1.2292	(10.790)	0	0	0
2023/01/06	2030	04/05/2023	9.58	Call	Bond Future	1,093.6500	1.0936	1,054.0300	1.0540	(3.623)	0	0	150
2023/01/06	2030	03/08/2023	12.89	Call	Bond Future	10,790.5700	10.7906	10,873.6600	10.8737	0.770	0	0	0
2023/01/06	2030	03/08/2023	12.89	Put	Bond Future	381.2000	0.3812	242.9500	0.2430	(36.267)	0	0	350
2023/01/06	2030	03/08/2023	11.34	Call	Bond Future	5,746.7700	5.7468	5,705.7600	5.7058	(0.714)	0	0	0
2023/01/06	2030	03/08/2023	11.34	Put	Bond Future	1,346.6100	1.3466	1,084.2600	1.0843	(19.482)	0	0	0
2023/01/06	2030	03/08/2023	11.35	Call	Bond Future	5,777.3100	5.7773	5,737.5800	5.7376	(0.688)	0	0	0
2023/01/06	2030	03/08/2023	11.36	Put	Bond Future	1,326.8100	1.3268	1,066.5800	1.0666	(19.613)	0	0	0
2023/01/06	2030	03/08/2023	10.40	Call	Bond Future	3,152.2600	3.1523	3,012.2500	3.0123	(4.442)	0	0	1,012
2023/01/06	2030	03/08/2023	10.65	Call	Bond Future	3,774.6600	3.7747	3,660.5300	3.6605	(3.024)	0	0	350
2023/01/06	2030	03/08/2023	10.65	Put	Bond Future	2,235.5700	2.2356	1,900.1000	1.9001	(15.006)	0	0	0
2023/01/06	2030	03/08/2023			Bond Future	10.2904	89.5309	10.2394	89.7522	(0.496)	0.0000	0.0000	0
2023/01/06	2030	03/08/2023	12.59	Call	Bond Future	9,808.0700	9.8081	9,858.3200	9.8583	0.512	0	0	0
2023/01/06	2030	03/08/2023	12.59	Put	Bond Future	518.5800	0.5186	347.4900	0.3475	(32.992)	0	0	1,012
2023/01/06	2030	03/08/2023	11.35	Put	Bond Future	1,336.5600	1.3366	1,075.4900	1.0755	(19.533)	0	0	0
2023/01/06	2030	03/08/2023	11.36	Call	Bond Future	5,808.1300	5.8081	5,769.2400	5.7692	(0.670)	0	0	0
2023/01/06	2030	03/08/2023	10.40	Put	Bond Future	2,679.6900	2.6797	2,318.3400	2.3183	(13.485)	0	0	0
2023/01/06	2030	02/11/2023	10.81	Call	Bond Future	4,070.8600	4.0709	4,126.9700	4.1270	1.378	0	0	0
2023/01/06	2030	02/11/2023	10.81	Put	Bond Future	2,359.0600	2.3591	2,189.4300	2.1894	(7.191)	0	0	0
2023/01/06	2030	02/11/2023	10.80	Call	Bond Future	4,045.0500	4.0450	4,100.6000	4.1006	1.373	0	0	0
2023/01/06	2030	02/11/2023	10.80	Put	Bond Future	2,374.1900	2.3742	2,204.0000	2.2040	(7.168)	0	0	0
2023/01/06	2030	02/11/2023			Bond Future	10.3968	91.3325	10.3431	91.5583	(0.517)	0.0000	0.0000	0
2023/01/06	2030	02/11/2023	10.82	Call	Bond Future	4,096.4200	4.0964	4,153.0900	4.1531	1.383	0	0	0
2023/01/06	2030	02/11/2023	10.82	Put	Bond Future	2,343.7000	2.3437	2,174.6300	2.1746	(7.214)	0	0	0
2023/01/06	2030	01/02/2024	11.37	Call	Bond Future	5,297.7000	5.2977	5,496.0000	5.4960	3.743	0	0	0
2023/01/06	2030	01/02/2024	11.37	Put	Bond Future	1,923.2400	1.9232	1,866.0000	1.8660	(2.976)	0	0	0
2023/01/06	2030	01/02/2024			Bond Future	10.5171	89.1567	10.4541	89.4123	(0.598)	0.0000	0.0000	0
2023/01/06	2030	01/02/2024	11.36	Call	Bond Future	5,270.6600	5.2701	5,468.3500	5.4684	3.763	0	0	0
2023/01/06	2030	01/02/2024	11.36	Put	Bond Future	1,934.2300	1.9342	1,876.9800	1.8770	(2.960)	0	0	0
2023/01/06	2030	01/02/2024	11.35	Call	Bond Future	5,242.8100	5.2428	5,440.7500	5.4408	3.775	0	0	0

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2023/01/06	2030	01/02/2024	11.35	Put	Bond Future	1,945.6200	1.9456	1,888.0200	1.8880	(2.960)	0	0	0
2023/01/06	2032	02/02/2023	9.47	Call	Bond Future	0.4700	0.0005	0.5200	0.0005	10.638	0	0	500
2023/01/06	2032	02/02/2023	9.47	Put	Bond Future	6,589.0900	6.5891	6,426.8700	6.4269	(2.462)	0	0	0
2023/01/06	2032	02/02/2023	9.92	Call	Bond Future	20.9400	0.0209	32.0100	0.0320	52.865	0	0	750
2023/01/06	2032	02/02/2023	9.92	Put	Bond Future	4,074.7000	4.0747	3,923.5000	3.9235	(3.711)	0	0	0
2023/01/06	2032	02/02/2023	11.50	Call	Bond Future	4,309.5700	4.3096	4,459.8000	4.4598	3.486	0	0	0
2023/01/06	2032	02/02/2023	11.50	Put	Bond Future	154.6100	0.1546	142.5700	0.1426	(7.787)	0	0	8,000
2023/01/06	2032	02/02/2023	11.69	Call	Bond Future	5,168.6400	5.1686	5,323.3000	5.3233	2.992	0	0	0
2023/01/06	2032	02/02/2023	11.69	Put	Bond Future	94.3800	0.0944	86.7700	0.0868	(8.063)	0	0	0
2023/01/06	2032	02/02/2023	10.50	Call	Bond Future	634.0300	0.6340	728.8300	0.7288	14.952	0	0	0
2023/01/06	2032	02/02/2023	10.50	Put	Bond Future	1,553.2700	1.5533	1,485.8000	1.4858	(4.344)	0	0	454
2023/01/06	2032	02/02/2023	10.67	Call	Bond Future	1,067.9400	1.0679	1,180.3900	1.1804	10.530	0	0	750
2023/01/06	2032	02/02/2023	10.67	Put	Bond Future	1,095.7500	1.0958	1,045.9300	1.0459	(4.547)	0	0	0
2023/01/06	2032	02/02/2023	11.45	Call	Bond Future	4,086.0400	4.0860	4,235.3100	4.2353	3.653	0	0	0
2023/01/06	2032	02/02/2023	11.45	Put	Bond Future	175.3100	0.1753	162.3100	0.1623	(7.415)	0	0	8,000
2023/01/06	2032	02/02/2023	10.40	Call	Bond Future	430.0400	0.4300	515.6800	0.5157	19.914	0	0	0
2023/01/06	2032	02/02/2023	10.40	Put	Bond Future	1,879.3600	1.8794	1,802.7300	1.8027	(4.077)	0	0	0
2023/01/06	2032	02/02/2023	10.22	Call	Bond Future	176.0100	0.1760	237.5600	0.2376	34.970	0	0	500
2023/01/06	2032	02/02/2023	10.22	Put	Bond Future	2,590.2400	2.5902	2,489.5200	2.4895	(3.888)	0	0	0
2023/01/06	2032	02/02/2023			Bond Future	10.6753	88.9841	10.6442	89.1464	(0.292)	0.0000	0.0000	112,023
2023/01/06	2032	02/02/2023	9.31	Call	Bond Future	0.0800	0.0001	0.1100	0.0001	37.500	0	0	454
2023/01/06	2032	02/02/2023	9.31	Put	Bond Future	7,512.4500	7.5125	7,350.2100	7.3502	(2.160)	0	0	0
2023/01/06	2032	02/02/2023	12.75	Call	Bond Future	9,962.7200	9.9627	10,124.2400	10.1242	1.621	0	0	0
2023/01/06	2032	02/02/2023	12.75	Put	Bond Future	5.2500	0.0053	4.5000	0.0045	(14.286)	0	0	750
2023/01/06	2032	02/02/2023	11.84	Call	Bond Future	5,854.1000	5.8541	6,010.3700	6.0104	2.669	0	0	0
2023/01/06	2032	02/02/2023	11.84	Put	Bond Future	63.7800	0.0638	57.7800	0.0578	(9.407)	0	0	500
2023/01/06	2032	02/02/2023	10.38	Call	Bond Future	394.6500	0.3947	478.1600	0.4782	21.161	0	0	0
2023/01/06	2032	02/02/2023	10.38	Put	Bond Future	1,950.4900	1.9505	1,871.7300	1.8717	(4.038)	0	0	0
2023/01/06	2032	02/02/2023	10.39	Call	Bond Future	412.1200	0.4121	496.6700	0.4967	20.516	0	0	0
2023/01/06	2032	02/02/2023	10.39	Put	Bond Future	1,914.6800	1.9147	1,836.9600	1.8370	(4.059)	0	0	0
2023/01/06	2032	02/02/2023	10.16	Call	Bond Future	121.6700	0.1217	172.4900	0.1725	41.769	0	0	0
2023/01/06	2032	02/02/2023	10.16	Put	Bond Future	2,860.6500	2.8606	2,749.2000	2.7492	(3.896)	0	0	454
2023/01/06	2032	02/02/2023	10.30	Call	Bond Future	271.2900	0.2713	345.0900	0.3451	27.203	0	0	8,000
2023/01/06	2032	02/02/2023	10.30	Put	Bond Future	2,254.9500	2.2550	2,166.4800	2.1665	(3.923)	0	0	0
2023/01/06	2032	04/05/2023	13.43	Call	Bond Future	12,259.5100	12.2595	12,409.7400	12.4097	1.225	0	0	0
2023/01/06	2032	04/05/2023	13.43	Put	Bond Future	151.2100	0.1512	124.0800	0.1241	(17.942)	0	0	400
2023/01/06	2032	04/05/2023	10.89	Call	Bond Future	2,870.2000	2.8702	2,945.1100	2.9451	2.610	0	0	0
2023/01/06	2032	04/05/2023	10.89	Put	Bond Future	2,395.1100	2.3951	2,292.6600	2.2927	(4.277)	0	0	0
2023/01/06	2032	04/05/2023	11.37	Call	Bond Future	4,361.8000	4.3618	4,466.4100	4.4664	2.398	0	0	400
2023/01/06	2032	04/05/2023			Bond Future	10.7962	86.5345	10.7613	86.7118	(0.323)	0.0000	0.0000	66,415
2023/01/06	2032	04/05/2023	10.88	Call	Bond Future	2,842.2000	2.8422	2,916.5600	2.9166	2.616	0	0	0
2023/01/06	2032	04/05/2023	10.88	Put	Bond Future	2,417.5800	2.4176	2,314.5800	2.3146	(4.260)	0	0	0
2023/01/06	2032	04/05/2023	11.37	Put	Bond Future	1,509.7100	1.5097	1,436.9600	1.4370	(4.819)	0	0	0
2023/01/06	2032	04/05/2023	10.62	Call	Bond Future	2,166.2000	2.1662	2,221.1600	2.2212	2.537	0	0	400
2023/01/06	2032	04/05/2023	10.62	Put	Bond Future	3,067.8200	3.0678	2,945.4200	2.9454	(3.990)	0	0	0
2023/01/06	2032	04/05/2023	10.87	Call	Bond Future	2,814.3400	2.8143	2,887.9400	2.8879	2.615	0	0	0
2023/01/06	2032	04/05/2023	10.87	Put	Bond Future	2,440.2300	2.4402	2,336.4700	2.3365	(4.252)	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
2023/01/06	2032	03/08/2023	11.77	Call	Bond Future	6,054.8800	6.0549	6,060.9000	6.0609	0.099	0	0	0
2023/01/06	2032	03/08/2023	11.77	Put	Bond Future	1,877.4500	1.8775	1,691.4400	1.6914	(9.908)	0	0	0
2023/01/06	2032	03/08/2023	11.90	Call	Bond Future	6,492.0700	6.4921	6,506.4800	6.5065	0.222	0	0	5,000
2023/01/06	2032	03/08/2023	11.90	Put	Bond Future	1,713.1000	1.7131	1,535.4800	1.5355	(10.368)	0	0	0
2023/01/06	2032	03/08/2023			Bond Future	10.9009	88.3041	10.8623	88.4961	(0.354)	0.0000	0.0000	2,600
2023/01/06	2032	03/08/2023	11.75	Call	Bond Future	5,988.4700	5.9885	5,993.1300	5.9931	0.078	0	0	0
2023/01/06	2032	03/08/2023	11.75	Put	Bond Future	1,904.1100	1.9041	1,716.7400	1.7167	(9.840)	0	0	0
2023/01/06	2032	03/08/2023	11.76	Call	Bond Future	6,021.6500	6.0216	6,026.9900	6.0270	0.089	0	0	0
2023/01/06	2032	03/08/2023	11.76	Put	Bond Future	1,890.7400	1.8907	1,704.0500	1.7041	(9.874)	0	0	0
2023/01/06	2032	02/11/2023	11.24	Call	Bond Future	4,328.6600	4.3287	4,369.6700	4.3697	0.947	0	0	0
2023/01/06	2032	02/11/2023	11.24	Put	Bond Future	3,264.4800	3.2645	3,109.6300	3.1096	(4.743)	0	0	0
2023/01/06	2032	02/11/2023			Bond Future	11.0187	85.9215	10.9783	86.1174	(0.366)	0.0000	0.0000	0
2023/01/06	2032	02/11/2023	11.23	Call	Bond Future	4,301.0100	4.3010	4,341.5600	4.3416	0.943	0	0	0
2023/01/06	2032	02/11/2023	11.23	Put	Bond Future	3,284.5400	3.2845	3,129.2300	3.1292	(4.729)	0	0	0
2023/01/06	2032	02/11/2023	11.22	Call	Bond Future	4,273.7300	4.2737	4,313.5300	4.3135	0.931	0	0	0.1
2023/01/06	2032	02/11/2023	11.22	Put	Bond Future	3,305.0000	3.3050	3,148.9400	3.1489	(4.722)	0	0	0
2023/01/06	2032	01/02/2024	11.84	Call	Bond Future	5,674.2700	5.6743	5,838.2600	5.8383	2.890	0	0	0
2023/01/06	2032	01/02/2024	11.84	Put	Bond Future	2,472.0100	2.4720	2,412.1000	2.4121	(2.424)	0	0	0
2023/01/06	2032	01/02/2024	11.83	Call	Bond Future	5,644.2800	5.6443	5,807.5900	5.8076	2.893	0	0	0
2023/01/06	2032	01/02/2024	11.83	Put	Bond Future	2,486.9900	2.4870	2,426.4000	2.4264	(2.436)	0	0	0
2023/01/06	2032	01/02/2024			Bond Future	11.1454	87.6418	11.0981	87.8657	(0.424)	0.0000	0.0000	0
2023/01/06	2032	01/02/2024	11.85	Call	Bond Future	5,704.6600	5.7047	5,868.9800	5.8690	2.880	0	0	0
2023/01/06	2032	01/02/2024	11.85	Put	Bond Future	2,457.4600	2.4575	2,397.8800	2.3979	(2.424)	0	0	0
2023/01/06	2033	02/02/2023			Bond Future	116.7650	116.7650	116.7649	116.7649	0.000	0.0000	0.0000	7,312
2023/01/06	2033	04/05/2023			Bond Future	117.6519	117.6519	117.6674	117.6674	0.013	0.0000	0.0000	0
2023/01/06	2033	03/08/2023			Bond Future	120.0840	120.0840	120.1148	120.1148	0.026	0.0000	0.0000	0
2023/01/06	2033	02/11/2023			Bond Future	121.1079	121.1079	121.1403	121.1403	0.027	0.0000	0.0000	0
2023/01/06	2033	01/02/2024			Bond Future	123.5615	123.5615	123.6276	123.6276	0.053	0.0000	0.0000	0
2023/01/06	2037	02/02/2023	11.03	Call	Bond Future	600.8100	0.6008	545.8200	0.5458	(9.153)	0	0	0
2023/01/06	2037	02/02/2023	11.03	Put	Bond Future	2,727.5700	2.7276	2,399.4100	2.3994	(12.031)	0	0	0
2023/01/06	2037	02/02/2023	11.04	Call	Bond Future	618.5200	0.6185	563.8500	0.5638	(8.839)	0	0	0
2023/01/06	2037	02/02/2023	11.04	Put	Bond Future	2,684.2400	2.6842	2,356.4000	2.3564	(12.214)	0	0	0
2023/01/06	2037	02/02/2023	11.97	Call	Bond Future	3,728.0200	3.7280	3,859.3800	3.8594	3.524	0	0	0
2023/01/06	2037	02/02/2023			Bond Future	11.3850	80.2086	11.3386	80.4818	(0.407)	0.0000	0.0000	132,188
2023/01/06	2037	02/02/2023	11.05	Call	Bond Future	636.5800	0.6366	582.2700	0.5823	(8.532)	0	0	0
2023/01/06	2037	02/02/2023	11.05	Put	Bond Future	2,641.3300	2.6413	2,313.8500	2.3138	(12.398)	0	0	0
2023/01/06	2037	02/02/2023	11.10	Call	Bond Future	732.1800	0.7322	680.4400	0.6804	(7.067)	0	0	577
2023/01/06	2037	02/02/2023	11.10	Put	Bond Future	2,433.0600	2.4331	2,108.1500	2.1081	(13.354)	0	0	0
2023/01/06	2037	02/02/2023	11.97	Put	Bond Future	396.5300	0.3965	254.7200	0.2547	(35.763)	0	0	577
2023/01/06	2037	04/05/2023	13.73	Put	Bond Future	427.1500	0.4272	300.8100	0.3008	(29.577)	0	0	400
2023/01/06	2037	04/05/2023	11.94	Call	Bond Future	4,621.8200	4.6218	4,625.0000	4.6250	0.069	0	0	0
2023/01/06	2037	04/05/2023	11.03	Put	Bond Future	4,753.6700	4.7537	4,364.6200	4.3646	(8.184)	0	0	0
2023/01/06	2037	04/05/2023	11.30	Call	Bond Future	2,586.9800	2.5870	2,516.1500	2.5162	(2.738)	0	0	0
2023/01/06	2037	04/05/2023	11.30	Put	Bond Future	3,808.3100	3.8083	3,447.9700	3.4480	(9.462)	0	0	0
2023/01/06	2037	04/05/2023	11.31	Call	Bond Future	2,614.4100	2.6144	2,544.7000	2.5447	(2.666)	0	0	0
2023/01/06	2037	04/05/2023	11.31	Put	Bond Future	3,776.7800	3.7768	3,417.5600	3.4176	(9.511)	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
2023/01/06	2037	04/05/2023	10.95	Call	Bond Future	1,739.9500	1.7400	1,636.2300	1.6362	(5.961)	0	0	703
2023/01/06	2037	04/05/2023	10.95	Put	Bond Future	5,065.2900	5.0653	4,672.0600	4.6721	(7.763)	0	0	0
2023/01/06	2037	04/05/2023			Bond Future	11.5093	81.7504	11.4593	82.0400	(0.435)	0.0000	0.0000	0
2023/01/06	2037	04/05/2023	13.73	Call	Bond Future	11,850.8400	11.8508	12,014.0100	12.0140	1.377	0	0	0
2023/01/06	2037	04/05/2023	11.32	Call	Bond Future	2,642.0000	2.6420	2,573.2300	2.5732	(2.603)	0	0	0
2023/01/06	2037	04/05/2023	11.32	Put	Bond Future	3,745.4700	3.7455	3,387.1900	3.3872	(9.566)	0	0	0
2023/01/06	2037	04/05/2023	11.78	Call	Bond Future	4,064.8400	4.0648	4,047.3400	4.0473	(0.431)	0	0	400
2023/01/06	2037	04/05/2023	11.78	Put	Bond Future	2,525.7400	2.5257	2,218.7300	2.2187	(12.155)	0	0	0
2023/01/06	2037	04/05/2023	11.94	Put	Bond Future	2,193.4300	2.1934	1,907.1000	1.9071	(13.054)	0	0	703
2023/01/06	2037	04/05/2023	11.03	Call	Bond Future	1,916.2400	1.9162	1,816.7000	1.8167	(5.195)	0	0	400
2023/01/06	2037	03/08/2023	12.12	Call	Bond Future	5,828.9000	5.8289	5,819.0500	5.8190	(0.169)	0	0	0
2023/01/06	2037	03/08/2023	12.12	Put	Bond Future	3,092.1200	3.0921	2,776.5300	2.7765	(10.206)	0	0	0
2023/01/06	2037	03/08/2023	12.13	Call	Bond Future	5,863.1400	5.8631	5,853.9900	5.8540	(0.156)	0	0	0
2023/01/06	2037	03/08/2023	12.13	Put	Bond Future	3,072.5900	3.0726	2,757.7000	2.7577	(10.248)	0	0	0
2023/01/06	2037	03/08/2023			Bond Future	11.6243	79.1638	11.5705	79.4695	(0.463)	0.0000	0.0000	0
2023/01/06	2037	03/08/2023	12.14	Call	Bond Future	5,897.2200	5.8972	5,889.2000	5.8892	(0.136)	0	0	0
2023/01/06	2037	03/08/2023	12.14	Put	Bond Future	3,052.9600	3.0530	2,739.2000	2.7392	(10.277)	0	0	0
2023/01/06	2037	02/11/2023	11.57	Call	Bond Future	4,109.0600	4.1091	4,189.7500	4.1898	1.964	0	0	0
2023/01/06	2037	02/11/2023	11.55	Put	Bond Future	5,124.4400	5.1244	4,891.2100	4.8912	(4.551)	0	0	0
2023/01/06	2037	02/11/2023	11.56	Put	Bond Future	5,095.3400	5.0953	4,863.0300	4.8630	(4.559)	0	0	0
2023/01/06	2037	02/11/2023			Bond Future	11.7404	80.7567	11.6845	81.0685	(0.476)	0.0000	0.0000	0
2023/01/06	2037	02/11/2023	11.57	Put	Bond Future	5,066.0900	5.0661	4,834.9900	4.8350	(4.562)	0	0	0
2023/01/06	2037	02/11/2023	11.55	Call	Bond Future	4,053.9300	4.0539	4,132.4900	4.1325	1.938	0	0	0
2023/01/06	2037	02/11/2023	11.56	Call	Bond Future	4,081.6000	4.0816	4,161.0800	4.1611	1.947	0	0	0
2023/01/06	2037	01/02/2024	12.33	Call	Bond Future	6,180.4000	6.1804	6,519.9400	6.5199	5.494	0	0	0
2023/01/06	2037	01/02/2024	12.33	Put	Bond Future	3,705.6700	3.7057	3,704.7200	3.7047	(0.026)	0	0	0
2023/01/06	2037	01/02/2024			Bond Future	11.8663	78.1185	11.8042	78.4590	(0.523)	0.0000	0.0000	0
2023/01/06	2037	01/02/2024	12.31	Call	Bond Future	6,116.0800	6.1161	6,454.8400	6.4548	5.539	0	0	0
2023/01/06	2037	01/02/2024	12.31	Put	Bond Future	3,745.7000	3.7457	3,743.9700	3.7440	(0.046)	0	0	0
2023/01/06	2037	01/02/2024	12.32	Call	Bond Future	6,148.0600	6.1481	6,487.5200	6.4875	5.521	0	0	0
2023/01/06	2037	01/02/2024	12.32	Put	Bond Future	3,725.4800	3.7255	3,724.4500	3.7244	(0.028)	0	0	0
2023/01/06	2038	02/02/2023			Bond Future	129.2755	129.2755	129.2752	129.2752	0.000	0.0000	0.0000	3,430
2023/01/06	2038	04/05/2023			Bond Future	131.7918	131.7918	131.8092	131.8092	0.013	0.0000	0.0000	1,583
2023/01/06	2038	03/08/2023			Bond Future	132.5537	132.5537	132.5892	132.5892	0.027	0.0000	0.0000	0
2023/01/06	2038	02/11/2023			Bond Future	135.2517	135.2517	135.2881	135.2881	0.027	0.0000	0.0000	0
2023/01/06	2038	01/02/2024			Bond Future	135.9780	135.9780	136.0507	136.0507	0.054	0.0000	0.0000	0
2023/01/06	2040	02/02/2023	10.93	Call	Bond Future	341.5500	0.3416	300.2600	0.3003	(12.089)	0	0	0
2023/01/06	2040	02/02/2023	12.24	Call	Bond Future	4,864.4900	4.8645	5,039.0500	5.0390	3.588	0	0	0
2023/01/06	2040	02/02/2023	12.24	Put	Bond Future	264.5000	0.2645	177.1700	0.1772	(33.017)	0	0	0
2023/01/06	2040	02/02/2023	12.27	Call	Bond Future	5,017.4000	5.0174	5,196.8100	5.1968	3.576	0	0	0
2023/01/06	2040	02/02/2023	12.27	Put	Bond Future	244.5600	0.2446	162.0800	0.1621	(33.726)	0	0	388
2023/01/06	2040	02/02/2023	11.12	Call	Bond Future	627.0900	0.6271	589.7300	0.5897	(5.958)	0	0	0
2023/01/06	2040	02/02/2023	11.12	Put	Bond Future	2,947.4800	2.9475	2,648.2300	2.6482	(10.153)	0	0	0
2023/01/06	2040	02/02/2023	11.19	Call	Bond Future	764.8200	0.7648	733.7200	0.7337	(4.066)	0	0	563
2023/01/06	2040	02/02/2023	11.19	Put	Bond Future	2,624.6000	2.6246	2,331.6100	2.3316	(11.163)	0	0	0
2023/01/06	2040	02/02/2023	12.07	Put	Bond Future	407.9700	0.4080	289.5200	0.2895	(29.034)	0	0	563

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/06	2040	02/02/2023	10.96	Call	Bond Future	378.5800	0.3786	336.5900	0.3366	(11.091)	0	0	388
2023/01/06	2040	02/02/2023	10.96	Put	Bond Future	3,766.7300	3.7667	3,462.8500	3.4629	(8.067)	0	0	0
2023/01/06	2040	02/02/2023			Bond Future	11.4789	81.8194	11.4376	82.0813	(0.360)	0.0000	0.0000	138,215
2023/01/06	2040	02/02/2023	10.18	Call	Bond Future	12.9800	0.0130	5.9400	0.0059	(54.237)	0	0	0
2023/01/06	2040	02/02/2023	10.18	Put	Bond Future	8,919.3500	8.9193	8,650.4200	8.6504	(3.015)	0	0	0
2023/01/06	2040	02/02/2023	10.21	Call	Bond Future	15.2300	0.0152	7.1900	0.0072	(52.791)	0	0	388
2023/01/06	2040	02/02/2023	10.21	Put	Bond Future	8,699.3300	8.6993	8,429.4000	8.4294	(3.103)	0	0	0
2023/01/06	2040	02/02/2023	10.93	Put	Bond Future	3,932.2500	3.9323	3,629.0700	3.6291	(7.710)	0	0	0
2023/01/06	2040	02/02/2023	12.07	Call	Bond Future	4,016.6900	4.0167	4,160.1300	4.1601	3.571	0	0	0
2023/01/06	2040	02/02/2023	11.10	Call	Bond Future	591.0500	0.5910	552.4100	0.5524	(6.538)	0	0	0
2023/01/06	2040	02/02/2023	11.10	Put	Bond Future	3,043.7700	3.0438	2,743.2400	2.7432	(9.874)	0	0	0
2023/01/06	2040	02/02/2023	11.11	Call	Bond Future	608.9300	0.6089	570.8600	0.5709	(6.252)	0	0	0
2023/01/06	2040	02/02/2023	11.11	Put	Bond Future	2,995.4400	2.9954	2,695.4800	2.6955	(10.014)	0	0	0
2023/01/06	2040	04/05/2023	13.45	Put	Bond Future	679.5900	0.6796	541.5500	0.5416	(20.312)	0	0	486
2023/01/06	2040	04/05/2023	12.05	Put	Bond Future	2,362.3900	2.3624	2,073.1100	2.0731	(12.245)	0	0	684
2023/01/06	2040	04/05/2023	12.78	Call	Bond Future	8,084.5600	8.0846	8,157.6600	8.1577	0.904	0	0	0
2023/01/06	2040	04/05/2023	12.78	Put	Bond Future	1,239.8000	1.2398	1,034.6700	1.0347	(16.545)	0	0	388
2023/01/06	2040	04/05/2023	11.43	Call	Bond Future	2,944.2500	2.9443	2,863.8500	2.8638	(2.731)	0	0	0
2023/01/06	2040	04/05/2023	11.43	Put	Bond Future	4,008.8100	4.0088	3,650.1800	3.6502	(8.946)	0	0	0
2023/01/06	2040	04/05/2023	10.73	Put	Bond Future	6,964.2300	6.9642	6,565.4700	6.5655	(5.726)	0	0	0
2023/01/06	2040	04/05/2023			Bond Future	11.5996	83.3922	11.5549	83.6704	(0.385)	0.0000	0.0000	300
2023/01/06	2040	04/05/2023	13.45	Call	Bond Future	11,008.3900	11.0084	11,148.5800	11.1486	1.273	0	0	0
2023/01/06	2040	04/05/2023	11.48	Call	Bond Future	3,096.7400	3.0967	3,021.3200	3.0213	(2.435)	0	0	486
2023/01/06	2040	04/05/2023	11.48	Put	Bond Future	3,845.1200	3.8451	3,491.4700	3.4915	(9.197)	0	0	0
2023/01/06	2040	04/05/2023	12.05	Call	Bond Future	5,087.7400	5.0877	5,076.6900	5.0767	(0.217)	0	0	0
2023/01/06	2040	04/05/2023	11.41	Call	Bond Future	2,884.2300	2.8842	2,802.0000	2.8020	(2.851)	0	0	0
2023/01/06	2040	04/05/2023	11.41	Put	Bond Future	4,075.8000	4.0758	3,715.3400	3.7153	(8.844)	0	0	0
2023/01/06	2040	04/05/2023	11.42	Call	Bond Future	2,914.1600	2.9142	2,832.8500	2.8329	(2.790)	0	0	0
2023/01/06	2040	04/05/2023	11.42	Put	Bond Future	4,042.1800	4.0422	3,682.6400	3.6826	(8.895)	0	0	0
2023/01/06	2040	04/05/2023	10.73	Call	Bond Future	1,266.3700	1.2664	1,145.8400	1.1458	(9.518)	0	0	486
2023/01/06	2040	04/05/2023	10.92	Call	Bond Future	1,635.7900	1.6358	1,516.8200	1.5168	(7.273)	0	0	388
2023/01/06	2040	04/05/2023	10.92	Put	Bond Future	6,036.8400	6.0368	5,639.6400	5.6396	(6.580)	0	0	0
2023/01/06	2040	04/05/2023	11.03	Call	Bond Future	1,879.4900	1.8795	1,763.4100	1.7634	(6.176)	0	0	684
2023/01/06	2040	04/05/2023	11.03	Put	Bond Future	5,543.3600	5.5434	5,149.0500	5.1490	(7.113)	0	0	0
2023/01/06	2040	04/05/2023	10.17	Call	Bond Future	567.0000	0.5670	450.1900	0.4502	(20.601)	0	0	388
2023/01/06	2040	04/05/2023	10.17	Put	Bond Future	10,267.6200	10.2676	9,872.5800	9.8726	(3.847)	0	0	0
2023/01/06	2040	03/08/2023	12.23	Call	Bond Future	6,316.4100	6.3164	6,296.6500	6.2966	(0.313)	0	0	0
2023/01/06	2040	03/08/2023	12.23	Put	Bond Future	3,242.1400	3.2421	2,927.9500	2.9280	(9.691)	0	0	0
2023/01/06	2040	03/08/2023			Bond Future	11.7112	80.5887	11.6631	80.8831	(0.410)	0.0000	0.0000	0
2023/01/06	2040	03/08/2023	12.21	Call	Bond Future	6,243.6500	6.2437	6,221.5900	6.2216	(0.353)	0	0	0
2023/01/06	2040	03/08/2023	12.21	Put	Bond Future	3,284.4400	3.2844	2,967.9500	2.9680	(9.636)	0	0	0
2023/01/06	2040	03/08/2023	12.22	Call	Bond Future	6,279.8800	6.2799	6,259.2000	6.2592	(0.329)	0	0	0
2023/01/06	2040	03/08/2023	12.22	Put	Bond Future	3,263.1100	3.2631	2,948.0000	2.9480	(9.657)	0	0	0
2023/01/06	2040	02/11/2023	11.60	Put	Bond Future	5,682.0200	5.6820	5,461.9900	5.4620	(3.872)	0	0	0
2023/01/06	2040	02/11/2023	11.58	Call	Bond Future	4,263.0300	4.2630	4,341.4600	4.3415	1.840	0	0	0
2023/01/06	2040	02/11/2023	11.58	Put	Bond Future	5,746.8100	5.7468	5,525.0000	5.5250	(3.860)	0	0	0
2023/01/06	2040	02/11/2023	11.59	Call	Bond Future	4,292.5100	4.2925	4,371.8300	4.3718	1.848	0	0	0
2023/01/06	2040	02/11/2023			Bond Future	11.8234	82.2103	11.7736	82.5106	(0.421)	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
2023/01/06	2040	02/11/2023	11.60	Call	Bond Future	4,321.7800	4.3218	4,401.9900	4.4020	1.856	0	0	0
2023/01/06	2040	02/11/2023	11.59	Put	Bond Future	5,714.4800	5.7145	5,493.5600	5.4936	(3.866)	0	0	0
2023/01/06	2040	01/02/2024	12.33	Call	Bond Future	6,351.9300	6.3519	6,703.9000	6.7039	5.541	0	0	0
2023/01/06	2040	01/02/2024	12.33	Put	Bond Future	4,127.5700	4.1276	4,150.4000	4.1504	0.553	0	0	0
2023/01/06	2040	01/02/2024	12.34	Call	Bond Future	6,385.6800	6.3857	6,738.3300	6.7383	5.523	0	0	0
2023/01/06	2040	01/02/2024	12.34	Put	Bond Future	4,104.8900	4.1049	4,128.4000	4.1284	0.573	0	0	0
2023/01/06	2040	01/02/2024			Bond Future	11.9447	79.3508	11.8891	79.6799	(0.465)	0.0000	0.0000	0
2023/01/06	2040	01/02/2024	12.35	Call	Bond Future	6,419.8100	6.4198	6,772.8200	6.7728	5.499	0	0	0
2023/01/06	2040	01/02/2024	12.35	Put	Bond Future	4,082.6500	4.0826	4,106.5200	4.1065	0.585	0	0	0
2023/01/06	2044	02/02/2023	10.30	Call	Bond Future	22.2800	0.0223	11.7800	0.0118	(47.127)	0	0	0
2023/01/06	2044	02/02/2023	10.30	Put	Bond Future	8,374.1800	8.3742	8,064.4100	8.0644	(3.699)	0	0	0
2023/01/06	2044	02/02/2023	11.00	Call	Bond Future	422.4400	0.4224	387.4400	0.3874	(8.285)	0	0	2,500
2023/01/06	2044	02/02/2023	11.00	Put	Bond Future	3,701.6500	3.7017	3,367.3800	3.3674	(9.030)	0	0	0
2023/01/06	2044	02/02/2023	11.75	Put	Bond Future	914.4000	0.9144	711.4200	0.7114	(22.198)	0	0	2,500
2023/01/06	2044	02/02/2023	11.90	Call	Bond Future	3,209.0500	3.2090	3,342.1900	3.3422	4.149	0	0	0
2023/01/06	2044	02/02/2023	11.90	Put	Bond Future	650.2300	0.6502	484.1000	0.4841	(25.549)	0	0	0
2023/01/06	2044	02/02/2023	12.00	Call	Bond Future	3,677.2800	3.6773	3,833.8400	3.8338	4.257	0	0	0
2023/01/06	2044	02/02/2023	12.00	Put	Bond Future	512.9200	0.5129	370.2100	0.3702	(27.823)	0	0	4,000
2023/01/06	2044	02/02/2023	11.20	Put	Bond Future	2,693.4100	2.6934	2,374.8000	2.3748	(11.829)	0	0	0
2023/01/06	2044	02/02/2023	11.70	Call	Bond Future	2,343.5300	2.3435	2,427.1000	2.4271	3.566	0	0	1,700
2023/01/06	2044	02/02/2023	11.70	Put	Bond Future	1,020.6700	1.0207	804.9700	0.8050	(21.133)	0	0	0
2023/01/06	2044	02/02/2023	11.10	Call	Bond Future	580.2000	0.5802	550.6000	0.5506	(5.102)	0	0	1,700
2023/01/06	2044	02/02/2023	11.14	Call	Bond Future	653.3700	0.6534	627.3700	0.6274	(3.979)	0	0	0
2023/01/06	2044	02/02/2023	11.14	Put	Bond Future	2,976.3000	2.9763	2,651.0300	2.6510	(10.929)	0	0	0
2023/01/06	2044	02/02/2023	11.15	Call	Bond Future	672.6800	0.6727	647.6300	0.6476	(3.724)	0	0	0
2023/01/06	2044	02/02/2023	11.15	Put	Bond Future	2,928.0100	2.9280	2,603.6900	2.6037	(11.076)	0	0	0
2023/01/06	2044	02/02/2023			Bond Future	11.4918	78.5943	11.4455	78.8935	(0.403)	0.0000	0.0000	83,071
2023/01/06	2044	02/02/2023	10.75	Call	Bond Future	166.2800	0.1663	137.8800	0.1379	(17.080)	0	0	2,500
2023/01/06	2044	02/02/2023	10.75	Put	Bond Future	5,200.2000	5.2002	4,872.5300	4.8725	(6.301)	0	0	0
2023/01/06	2044	02/02/2023	11.75	Call	Bond Future	2,549.4000	2.5494	2,645.6900	2.6457	3.777	0	0	0
2023/01/06	2044	02/02/2023	11.16	Call	Bond Future	692.3000	0.6923	668.3200	0.6683	(3.464)	0	0	0
2023/01/06	2044	02/02/2023	11.16	Put	Bond Future	2,880.1200	2.8801	2,556.8700	2.5569	(11.223)	0	0	0
2023/01/06	2044	02/02/2023	11.20	Call	Bond Future	774.6700	0.7747	755.3300	0.7553	(2.497)	0	0	0
2023/01/06	2044	02/02/2023	11.10	Put	Bond Future	3,174.4600	3.1745	2,845.5900	2.8456	(10.360)	0	0	0
2023/01/06	2044	04/05/2023	11.75	Put	Bond Future	3,138.2800	3.1383	2,801.3200	2.8013	(10.737)	0	0	4,115
2023/01/06	2044	04/05/2023	11.41	Call	Bond Future	2,925.0200	2.9250	2,862.5800	2.8626	(2.135)	0	0	0
2023/01/06	2044	04/05/2023	11.41	Put	Bond Future	4,182.6200	4.1826	3,804.2200	3.8042	(9.047)	0	0	0
2023/01/06	2044	04/05/2023	11.42	Call	Bond Future	2,955.4600	2.9555	2,893.8600	2.8939	(2.084)	0	0	0
2023/01/06	2044	04/05/2023	11.42	Put	Bond Future	4,148.0200	4.1480	3,770.4600	3.7705	(9.102)	0	0	0
2023/01/06	2044	04/05/2023			Bond Future	11.6058	80.1050	11.5561	80.4210	(0.428)	0.0000	0.0000	0
2023/01/06	2044	04/05/2023	11.75	Call	Bond Future	4,043.1100	4.0431	4,022.1100	4.0221	(0.519)	0	0	0
2023/01/06	2044	04/05/2023	12.00	Call	Bond Future	4,964.3900	4.9644	4,974.5400	4.9745	0.204	0	0	0
2023/01/06	2044	04/05/2023	12.00	Put	Bond Future	2,531.7400	2.5317	2,225.9300	2.2259	(12.079)	0	0	4,115
2023/01/06	2044	04/05/2023	12.25	Call	Bond Future	5,946.3500	5.9463	5,988.5600	5.9886	0.710	0	0	0
2023/01/06	2044	04/05/2023	12.25	Put	Bond Future	2,036.1800	2.0362	1,762.4300	1.7624	(13.444)	0	0	1,500
2023/01/06	2044	04/05/2023	11.43	Call	Bond Future	2,985.8700	2.9859	2,925.4900	2.9255	(2.022)	0	0	0
2023/01/06	2044	04/05/2023	11.43	Put	Bond Future	4,113.4800	4.1135	3,737.1400	3.7371	(9.149)	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
2023/01/06	2044	03/08/2023	12.15	Call	Bond Future	6,142.3800	6.1424	6,142.0400	6.1420	(0.006)	0	0	0
2023/01/06	2044	03/08/2023	12.15	Put	Bond Future	3,483.8100	3.4838	3,150.9800	3.1510	(9.554)	0	0	0
2023/01/06	2044	03/08/2023	12.16	Call	Bond Future	6,178.8600	6.1789	6,179.7100	6.1797	0.014	0	0	0
2023/01/06	2044	03/08/2023	12.16	Put	Bond Future	3,461.5200	3.4615	3,129.8800	3.1299	(9.581)	0	0	0
2023/01/06	2044	03/08/2023			Bond Future	11.7110	77.3596	11.6579	77.6921	(0.454)	0.0000	0.0000	0
2023/01/06	2044	03/08/2023	12.17	Call	Bond Future	6,215.4000	6.2154	6,217.2300	6.2172	0.029	0	0	0
2023/01/06	2044	03/08/2023	12.17	Put	Bond Future	3,439.3700	3.4394	3,108.7100	3.1087	(9.614)	0	0	0
2023/01/06	2044	02/11/2023	11.57	Call	Bond Future	4,353.6100	4.3536	4,451.1900	4.4512	2.241	0	0	0
2023/01/06	2044	02/11/2023	11.57	Put	Bond Future	5,891.6300	5.8916	5,650.0900	5.6501	(4.100)	0	0	0
2023/01/06	2044	02/11/2023			Bond Future	11.8164	78.9161	11.7613	79.2553	(0.466)	0.0000	0.0000	0
2023/01/06	2044	02/11/2023	11.55	Call	Bond Future	4,294.1300	4.2941	4,389.5100	4.3895	2.221	0	0	0
2023/01/06	2044	02/11/2023	11.55	Put	Bond Future	5,959.2400	5.9592	5,715.5000	5.7155	(4.090)	0	0	0
2023/01/06	2044	02/11/2023	11.56	Call	Bond Future	4,323.8300	4.3238	4,420.4500	4.4205	2.235	0	0	0
2023/01/06	2044	02/11/2023	11.56	Put	Bond Future	5,925.3500	5.9253	5,682.8500	5.6828	(4.093)	0	0	0
2023/01/06	2044	01/02/2024	12.29	Call	Bond Future	6,396.7900	6.3968	6,783.7300	6.7837	6.049	0	0	0
2023/01/06	2044	01/02/2024	12.29	Put	Bond Future	4,273.7300	4.2737	4,292.7800	4.2928	0.446	0	0	0
2023/01/06	2044	01/02/2024			Bond Future	11.9300	76.1159	11.8693	76.4837	(0.509)	0.0000	0.0000	0
2023/01/06	2044	01/02/2024	12.27	Call	Bond Future	6,328.6600	6.3287	6,714.1300	6.7141	6.091	0	0	0
2023/01/06	2044	01/02/2024	12.27	Put	Bond Future	4,320.9400	4.3209	4,338.5200	4.3385	0.407	0	0	0
2023/01/06	2044	01/02/2024	12.28	Call	Bond Future	6,362.7000	6.3627	6,748.9100	6.7489	6.070	0	0	0
2023/01/06	2044	01/02/2024	12.28	Put	Bond Future	4,297.2700	4.2973	4,315.5900	4.3156	0.426	0	0	0
2023/01/06	2046	02/02/2023			Bond Future	116.3676	116.3676	116.3676	116.3676	0.000	0.0000	0.0000	13,798
2023/01/06	2046	04/05/2023			Bond Future	116.5971	116.5971	116.6128	116.6128	0.013	0.0000	0.0000	4,935
2023/01/06	2046	03/08/2023			Bond Future	119.0078	119.0078	119.0387	119.0387	0.026	0.0000	0.0000	0
2023/01/06	2046	02/11/2023			Bond Future	119.3407	119.3407	119.3733	119.3733	0.027	0.0000	0.0000	0
2023/01/06	2046	01/02/2024			Bond Future	121.7580	121.7580	121.8240	121.8240	0.054	0.0000	0.0000	0
2023/01/06	2050	02/02/2023			Bond Future	117.4660	117.4660	117.8898	117.8898	0.361	0.0000	0.0000	10,400
2023/01/06	2050	04/05/2023			Bond Future	119.7525	119.7525	120.2004	120.2004	0.374	0.0000	0.0000	3,472
2023/01/06	2050	03/08/2023			Bond Future	120.0470	120.0470	120.5202	120.5202	0.394	0.0000	0.0000	0
2023/01/06	2050	02/11/2023			Bond Future	122.4904	122.4904	122.9734	122.9734	0.394	0.0000	0.0000	0
2023/01/06	2050	01/02/2024			Bond Future	122.7292	122.7292	123.2553	123.2553	0.429	0.0000	0.0000	0
2023/01/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	AL37	02/02/2023			Index Future	861.2460	861.2460	863.9850	863.9850	0.318	0.0000	0.0000	0
2023/01/06	AL37	04/05/2023			Index Future	877.7960	877.7960	880.7050	880.7050	0.331	0.0000	0.0000	0
2023/01/06	AL37	03/08/2023			Index Future	895.7320	895.7320	898.8120	898.8120	0.344	0.0000	0.0000	0
2023/01/06	AL37	02/11/2023			Index Future	913.7610	913.7610	916.9060	916.9060	0.344	0.0000	0.0000	0
2023/01/06	AL37	01/02/2024			Index Future	932.0800	932.0800	935.5360	935.5360	0.371	0.0000	0.0000	0
2023/01/06	AL7T	02/02/2023			Index Future	997.9140	997.9140	999.8590	999.8590	0.195	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
2023/01/06	AL7T	04/05/2023			Index Future	1,017.0910	1,017.0910	1,019.2090	1,019.2090	0.208	0.0000	0.0000	0
2023/01/06	AL7T	03/08/2023			Index Future	1,037.8730	1,037.8730	1,040.1630	1,040.1630	0.221	0.0000	0.0000	0
2023/01/06	AL7T	02/11/2023			Index Future	1,058.7640	1,058.7640	1,061.1030	1,061.1030	0.221	0.0000	0.0000	0
2023/01/06	AL7T	01/02/2024			Index Future	1,079.9890	1,079.9890	1,082.6640	1,082.6640	0.248	0.0000	0.0000	0
2023/01/06	ALBI	02/02/2023			Index Future	870.8190	870.8190	873.3160	873.3160	0.287	0.0000	0.0000	111
2023/01/06	ALBI	04/05/2023			Index Future	887.5530	887.5530	890.2170	890.2170	0.300	0.0000	0.0000	0
2023/01/06	ALBI	03/08/2023			Index Future	905.6890	905.6890	908.5190	908.5190	0.312	0.0000	0.0000	0
2023/01/06	ALBI	02/11/2023			Index Future	923.9190	923.9190	926.8080	926.8080	0.313	0.0000	0.0000	0
2023/01/06	ALBI	01/02/2024			Index Future	942.4410	942.4410	945.6400	945.6400	0.339	0.0000	0.0000	0
2023/01/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/06	ES33	02/02/2023			Bond Future	12.1342	75.7519	12.0873	75.9740	(0.386)	0.0000	0.0000	350
2023/01/06	ES33	04/05/2023			Bond Future	12.2967	73.4324	12.2457	73.6690	(0.415)	0.0000	0.0000	0
2023/01/06	ES33	03/08/2023			Bond Future	12.4459	74.9514	12.3907	75.2021	(0.444)	0.0000	0.0000	0
2023/01/06	ES33	02/11/2023			Bond Future	12.6116	72.6821	12.5540	72.9380	(0.457)	0.0000	0.0000	0
2023/01/06	ES33	01/02/2024			Bond Future	12.7918	74.1531	12.7269	74.4345	(0.507)	0.0000	0.0000	0
2023/01/06	ES42	02/02/2023			Bond Future	12.4174	73.9908	12.3707	74.2499	(0.376)	0.0000	0.0000	4,195
2023/01/06	ES42	04/05/2023			Bond Future	12.5660	71.1682	12.5155	71.4424	(0.401)	0.0000	0.0000	0
2023/01/06	ES42	03/08/2023			Bond Future	12.6993	72.6412	12.6453	72.9302	(0.426)	0.0000	0.0000	0
2023/01/06	ES42	02/11/2023			Bond Future	12.8461	69.8572	12.7898	70.1520	(0.438)	0.0000	0.0000	0
2023/01/06	ES42	01/02/2024			Bond Future	12.9975	71.2701	12.9352	71.5908	(0.480)	0.0000	0.0000	0
2023/01/06	GOVI	02/02/2023	850.82	Call	GOVI	77,730.0000	7.7730	102,110.0000	10.2110	31.365	0	0	0
2023/01/06	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GOVI	02/02/2023	850.83	Call	GOVI	77,630.0000	7.7630	102,010.0000	10.2010	31.405	0	0	0
2023/01/06	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GOVI	02/02/2023			GOVI	858.5930	858.5930	861.0310	861.0310	0.284	0.0000	0.0000	849
2023/01/06	GOVI	02/02/2023	850.84	Call	GOVI	77,530.0000	7.7530	101,910.0000	10.1910	31.446	0	0	0
2023/01/06	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GOVI	04/05/2023	852.86	Call	GOVI	222,320.0000	22.2320	248,340.0000	24.8340	11.704	0	0	0
2023/01/06	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GOVI	04/05/2023	852.87	Call	GOVI	222,220.0000	22.2220	248,240.0000	24.8240	11.709	0	0	0
2023/01/06	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GOVI	04/05/2023			GOVI	875.0920	875.0920	877.6940	877.6940	0.297	0.0000	0.0000	0
2023/01/06	GOVI	04/05/2023	852.88	Call	GOVI	222,120.0000	22.2120	248,140.0000	24.8140	11.714	0	0	0
2023/01/06	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GOVI	03/08/2023	837.21	Call	GOVI	557,630.0000	55.7630	585,290.0000	58.5290	4.960	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
2023/01/06	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GOVI	03/08/2023	837.22	Call	GOVI	557,530.0000	55.7530	585,190.0000	58.5190	4.961	0	0	0
2023/01/06	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GOVI	03/08/2023			GOVI	892.9730	892.9730	895.7390	895.7390	0.310	0.0000	0.0000	0
2023/01/06	GOVI	03/08/2023	837.23	Call	GOVI	557,430.0000	55.7430	585,090.0000	58.5090	4.962	0	0	0
2023/01/06	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GOVI	02/11/2023	885.82	Call	GOVI	251,270.0000	25.1270	279,510.0000	27.9510	11.239	0	0	0
2023/01/06	GOVI	02/11/2023			GOVI	910.9470	910.9470	913.7710	913.7710	0.310	0.0000	0.0000	0
2023/01/06	GOVI	02/11/2023	885.80	Call	GOVI	251,470.0000	25.1470	279,710.0000	27.9710	11.230	0	0	0
2023/01/06	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GOVI	02/11/2023	885.81	Call	GOVI	251,370.0000	25.1370	279,610.0000	27.9610	11.234	0	0	0
2023/01/06	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GOVI	01/02/2024	880.00	Call	GOVI	492,090.0000	49.2090	523,380.0000	52.3380	6.359	0	0	0
2023/01/06	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GOVI	01/02/2024			GOVI	929.2090	929.2090	932.3380	932.3380	0.337	0.0000	0.0000	0
2023/01/06	GOVI	01/02/2024	879.98	Call	GOVI	492,290.0000	49.2290	523,580.0000	52.3580	6.356	0	0	0
2023/01/06	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GOVI	01/02/2024	879.99	Call	GOVI	492,190.0000	49.2190	523,480.0000	52.3480	6.357	0	0	0
2023/01/06	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/06	IGOV	02/02/2023			Index Future	325.7740	325.7740	328.3990	328.3990	0.806	0.0000	0.0000	640
2023/01/06	IGOV	04/05/2023			Index Future	332.1150	332.1150	334.8350	334.8350	0.819	0.0000	0.0000	16
2023/01/06	IGOV	03/08/2023			Index Future	338.9800	338.9800	341.7980	341.7980	0.831	0.0000	0.0000	0
2023/01/06	IGOV	02/11/2023			Index Future	345.8800	345.8800	348.7570	348.7570	0.832	0.0000	0.0000	0
2023/01/06	IGOV	01/02/2024			Index Future	352.8890	352.8890	355.9190	355.9190	0.859	0.0000	0.0000	0
2023/01/06	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/06	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/01/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2023/01/06	JBAF	18/01/2023			Jibar Tradeable Future	7.2650	92.7350	7.2700	92.7300	0.069	0.0000	0.0000	0
2023/01/06	JBAF	15/02/2023			Jibar Tradeable Future	7.6900	92.3100	7.6500	92.3500	(0.520)	0.0000	0.0000	0
2023/01/06	JBAF	15/03/2023			Jibar Tradeable Future	7.7150	92.2850	7.6750	92.3250	(0.518)	0.0000	0.0000	0
2023/01/06	JBAF	19/04/2023			Jibar Tradeable Future	7.8200	92.1800	7.7700	92.2300	(0.639)	0.0000	0.0000	0
2023/01/06	JBAF	17/05/2023			Jibar Tradeable Future	7.8300	92.1700	7.7600	92.2400	(0.894)	0.0000	0.0000	0
2023/01/06	JBAF	21/06/2023			Jibar Tradeable Future	7.8550	92.1450	7.7850	92.2150	(0.891)	0.0000	0.0000	0
2023/01/06	JBAF	20/09/2023			Jibar Tradeable Future	7.8500	92.1500	7.7800	92.2200	(0.892)	0.0000	0.0000	75
2023/01/06	JBAF	20/12/2023			Jibar Tradeable Future	7.6850	92.3150	7.6100	92.3900	(0.976)	0.0000	0.0000	272
2023/01/06	JBAF	20/03/2024			Jibar Tradeable Future	7.6350	92.3650	7.5650	92.4350	(0.917)	0.0000	0.0000	0
2023/01/06	JBAF	19/06/2024			Jibar Tradeable Future	7.6500	92.3500	7.5900	92.4100	(0.784)	0.0000	0.0000	0
2023/01/06	JBAF	18/09/2024			Jibar Tradeable Future	7.6250	92.3750	7.5750	92.4250	(0.656)	0.0000	0.0000	68
2023/01/06	JBAF	18/12/2024			Jibar Tradeable Future	7.7650	92.2350	7.6900	92.3100	(0.966)	0.0000	0.0000	0
2023/01/06	R035	02/02/2023	9.81	Call	Bond Future	7.3300	0.0073	3.0900	0.0031	(57.844)	0	0	582
2023/01/06	R035	02/02/2023	9.81	Put	Bond Future	8,558.7600	8.5588	8,283.5400	8.2835	(3.216)	0	0	0
2023/01/06	R035	02/02/2023	9.85	Call	Bond Future	9.1600	0.0092	4.0400	0.0040	(55.895)	0	0	0
2023/01/06	R035	02/02/2023	9.89	Call	Bond Future	11.3900	0.0114	5.2400	0.0052	(53.995)	0	0	388
2023/01/06	R035	02/02/2023	9.89	Put	Bond Future	8,031.9400	8.0319	7,754.8100	7.7548	(3.450)	0	0	0
2023/01/06	R035	02/02/2023	11.94	Call	Bond Future	4,479.9900	4.4800	4,669.8700	4.6699	4.238	0	0	0
2023/01/06	R035	02/02/2023	13.22	Put	Bond Future	4.4400	0.0044	1.5900	0.0016	(64.189)	0	0	976
2023/01/06	R035	02/02/2023	10.88	Call	Bond Future	653.6400	0.6536	629.6600	0.6297	(3.669)	0	0	0
2023/01/06	R035	02/02/2023	10.88	Put	Bond Future	2,439.9600	2.4400	2,145.0000	2.1450	(12.089)	0	0	0
2023/01/06	R035	02/02/2023	10.66	Call	Bond Future	3,296.9000	0.3269	292.9000	0.2929	(10.401)	0	0	0
2023/01/06	R035	02/02/2023	10.66	Put	Bond Future	3,446.6600	3.4467	3,141.6800	3.1417	(8.849)	0	0	582
2023/01/06	R035	02/02/2023	10.30	Put	Bond Future	5,446.2800	5.4463	5,149.8100	5.1498	(5.444)	0	0	0
2023/01/06	R035	02/02/2023	10.60	Call	Bond Future	263.9100	0.2639	230.9400	0.2309	(12.493)	0	0	0
2023/01/06	R035	02/02/2023	10.60	Put	Bond Future	3,752.3500	3.7524	3,448.4000	3.4484	(8.100)	0	0	0
2023/01/06	R035	02/02/2023	10.64	Put	Bond Future	3,547.1900	3.5472	3,242.4400	3.2424	(8.591)	0	0	0
2023/01/06	R035	02/02/2023			Bond Future	11.1823	88.8326	11.1359	89.1036	(0.415)	0.0000	0.0000	145,700
2023/01/06	R035	02/02/2023	9.85	Put	Bond Future	8,294.6300	8.2946	8,018.5300	8.0185	(3.329)	0	0	0
2023/01/06	R035	02/02/2023	11.94	Put	Bond Future	227.0700	0.2271	145.9700	0.1460	(35.716)	0	0	0
2023/01/06	R035	02/02/2023	11.98	Call	Bond Future	4,672.5500	4.6725	4,868.7100	4.8687	4.198	0	0	0
2023/01/06	R035	02/02/2023	11.98	Put	Bond Future	203.6400	0.2036	128.8200	0.1288	(36.741)	0	0	388
2023/01/06	R035	02/02/2023	13.22	Call	Bond Future	10,775.2300	10.7752	11,043.3600	11.0434	2.488	0	0	0
2023/01/06	R035	02/02/2023	11.05	Call	Bond Future	1,024.2100	1.0242	1,023.9700	1.0240	(0.023)	0	0	976
2023/01/06	R035	02/02/2023	11.05	Put	Bond Future	1,799.6100	1.7996	1,528.3900	1.5284	(15.071)	0	0	0
2023/01/06	R035	02/02/2023	11.06	Call	Bond Future	1,049.6500	1.0497	1,050.9500	1.0509	0.124	0	0	0
2023/01/06	R035	02/02/2023	11.06	Put	Bond Future	1,766.1000	1.7661	1,496.4200	1.4964	(15.270)	0	0	582
2023/01/06	R035	02/02/2023	10.86	Call	Bond Future	617.1700	0.6172	591.1900	0.5912	(4.210)	0	0	0
2023/01/06	R035	02/02/2023	10.86	Put	Bond Future	2,523.5300	2.5235	2,226.5700	2.2266	(11.768)	0	0	0
2023/01/06	R035	02/02/2023	10.87	Call	Bond Future	635.2300	0.6352	610.2200	0.6102	(3.937)	0	0	0
2023/01/06	R035	02/02/2023	10.87	Put	Bond Future	2,481.5400	2.4815	2,185.5500	2.1856	(11.928)	0	0	0
2023/01/06	R035	02/02/2023	10.30	Call	Bond Future	81.4900	0.0815	56.0000	0.0560	(31.280)	0	0	976
2023/01/06	R035	02/02/2023	10.64	Call	Bond Future	304.7800	0.3048	271.0100	0.2710	(11.080)	0	0	388
2023/01/06	R035	04/05/2023	11.22	Put	Bond Future	3,364.0100	3.3640	3,018.6200	3.0186	(10.267)	0	0	0
2023/01/06	R035	04/05/2023	12.46	Call	Bond Future	7,354.2300	7.3542	7,441.6100	7.4416	1.188	0	0	0
2023/01/06	R035	04/05/2023	12.46	Put	Bond Future	1,104.4900	1.1045	903.8900	0.9039	(18.162)	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
2023/01/06	R035	04/05/2023	13.18	Call	Bond Future	10,368.7700	10.3688	10,529.4800	10.5295	1.550	0	0	0
2023/01/06	R035	04/05/2023	13.18	Put	Bond Future	557.9000	0.5579	430.6300	0.4306	(22.812)	0	0	491
2023/01/06	R035	04/05/2023	11.17	Call	Bond Future	2,741.5500	2.7415	2,678.7500	2.6788	(2.291)	0	0	491
2023/01/06	R035	04/05/2023	11.20	Call	Bond Future	2,826.6500	2.8267	2,766.9400	2.7669	(2.112)	0	0	0
2023/01/06	R035	04/05/2023	11.21	Call	Bond Future	2,855.1200	2.8551	2,796.6500	2.7967	(2.048)	0	0	0
2023/01/06	R035	04/05/2023	10.60	Call	Bond Future	1,408.2500	1.4082	1,302.8000	1.3028	(7.488)	0	0	388
2023/01/06	R035	04/05/2023	10.60	Put	Bond Future	5,564.2500	5.5642	5,170.8200	5.1708	(7.071)	0	0	0
2023/01/06	R035	04/05/2023			Bond Future	11.3038	86.0371	11.2534	86.3251	(0.445)	0.0000	0.0000	104,492
2023/01/06	R035	04/05/2023	11.22	Call	Bond Future	2,883.9200	2.8839	2,826.5100	2.8265	(1.991)	0	0	0
2023/01/06	R035	04/05/2023	11.17	Put	Bond Future	3,510.0300	3.5100	3,159.2500	3.1593	(9.994)	0	0	0
2023/01/06	R035	04/05/2023	11.20	Put	Bond Future	3,421.9300	3.4219	3,074.2400	3.0742	(10.161)	0	0	0
2023/01/06	R035	04/05/2023	11.21	Put	Bond Future	3,392.7800	3.3928	3,046.3300	3.0463	(10.211)	0	0	0
2023/01/06	R035	04/05/2023	9.85	Call	Bond Future	485.9800	0.4860	383.3500	0.3834	(21.118)	0	0	388
2023/01/06	R035	04/05/2023	9.85	Put	Bond Future	9,393.4000	9.3934	9,002.7900	9.0028	(4.158)	0	0	0
2023/01/06	R035	04/05/2023	10.42	Call	Bond Future	1,108.2900	1.1083	992.7400	0.9927	(10.426)	0	0	491
2023/01/06	R035	04/05/2023	10.42	Put	Bond Future	6,373.3000	6.3733	5,969.7700	5.9698	(6.332)	0	0	0
2023/01/06	R035	03/08/2023	12.00	Call	Bond Future	5,969.7300	5.9697	5,971.5300	5.9715	0.030	0	0	0
2023/01/06	R035	03/08/2023	12.00	Put	Bond Future	2,768.7300	2.7687	2,465.6800	2.4657	(10.945)	0	0	0
2023/01/06	R035	03/08/2023			Bond Future	11.4126	87.7961	11.3583	88.1009	(0.476)	0.0000	0.0000	0
2023/01/06	R035	03/08/2023	11.98	Call	Bond Future	5,900.6300	5.9006	5,900.0400	5.9000	(0.010)	0	0	0
2023/01/06	R035	03/08/2023	11.98	Put	Bond Future	2,805.7400	2.8057	2,500.3000	2.5003	(10.886)	0	0	0
2023/01/06	R035	03/08/2023	11.99	Call	Bond Future	5,935.1500	5.9351	5,935.7500	5.9358	0.010	0	0	0
2023/01/06	R035	03/08/2023	11.99	Put	Bond Future	2,787.1800	2.7872	2,482.9300	2.4829	(10.916)	0	0	0
2023/01/06	R035	02/11/2023	11.41	Call	Bond Future	4,137.7100	4.1377	4,217.5600	4.2176	1.930	0	0	0
2023/01/06	R035	02/11/2023	11.41	Put	Bond Future	4,832.2200	4.8322	4,601.1800	4.6012	(4.781)	0	0	0
2023/01/06	R035	02/11/2023	11.42	Call	Bond Future	4,165.4800	4.1655	4,246.2600	4.2463	1.939	0	0	0
2023/01/06	R035	02/11/2023	11.42	Put	Bond Future	4,804.4800	4.8045	4,574.3700	4.5744	(4.789)	0	0	0
2023/01/06	R035	02/11/2023			Bond Future	11.5358	85.0585	11.4793	85.3694	(0.490)	0.0000	0.0000	0
2023/01/06	R035	02/11/2023	11.43	Call	Bond Future	4,193.3300	4.1933	4,275.0500	4.2750	1.949	0	0	0
2023/01/06	R035	02/11/2023	11.43	Put	Bond Future	4,776.8600	4.7769	4,547.6900	4.5477	(4.798)	0	0	0
2023/01/06	R035	01/02/2024	12.18	Put	Bond Future	3,447.7300	3.4477	3,437.4300	3.4374	(0.299)	0	0	0
2023/01/06	R035	01/02/2024	12.19	Call	Bond Future	6,154.4300	6.1544	6,485.7900	6.4858	5.384	0	0	0
2023/01/06	R035	01/02/2024	12.19	Put	Bond Future	3,428.4800	3.4285	3,418.9200	3.4189	(0.279)	0	0	0
2023/01/06	R035	01/02/2024			Bond Future	11.6706	86.7618	11.6073	87.1028	(0.542)	0.0000	0.0000	0
2023/01/06	R035	01/02/2024	12.18	Call	Bond Future	6,122.3900	6.1224	6,453.0100	6.4530	5.400	0	0	0
2023/01/06	R035	01/02/2024	12.20	Call	Bond Future	6,186.5100	6.1865	6,518.6000	6.5186	5.368	0	0	0
2023/01/06	R035	01/02/2024	12.20	Put	Bond Future	3,409.3300	3.4093	3,400.5000	3.4005	(0.259)	0	0	0
2023/01/06	R186	02/02/2023	8.32	Call	Bond Future	247.7100	0.2477	353.1800	0.3532	42.578	0	0	0
2023/01/06	R186	02/02/2023	8.32	Put	Bond Future	1,097.1800	1.0972	859.2900	0.8593	(21.682)	0	0	0
2023/01/06	R186	02/02/2023	8.33	Call	Bond Future	259.1300	0.2591	367.5300	0.3675	41.832	0	0	0
2023/01/06	R186	02/02/2023	8.33	Put	Bond Future	1,074.6600	1.0747	839.7000	0.8397	(21.864)	0	0	0
2023/01/06	R186	02/02/2023			Bond Future	8.5715	107.6005	8.4695	107.9439	(1.189)	0.0000	0.0000	73,853
2023/01/06	R186	02/02/2023	8.34	Call	Bond Future	270.8800	0.2709	382.0900	0.3821	41.055	0	0	0
2023/01/06	R186	02/02/2023	8.34	Put	Bond Future	1,052.4800	1.0525	820.3300	0.8203	(22.057)	0	0	0
2023/01/06	R186	04/05/2023	8.83	Put	Bond Future	1,135.0400	1.1350	863.5300	0.8635	(23.921)	0	0	0
2023/01/06	R186	04/05/2023	8.84	Call	Bond Future	1,754.9000	1.7549	1,849.5400	1.8495	5.393	0	0	0
2023/01/06	R186	04/05/2023			Bond Future	8.6390	109.6682	8.5239	110.0328	(1.332)	0.0000	0.0000	12,452

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2023/01/06	R186	04/05/2023	8.82	Call	Bond Future	1,718.4700	1.7185	1,809.4800	1.8095	5.296	0	0	0
2023/01/06	R186	04/05/2023	8.82	Put	Bond Future	1,148.3900	1.1484	874.8200	0.8748	(23.822)	0	0	0
2023/01/06	R186	04/05/2023	8.83	Call	Bond Future	1,736.5100	1.7365	1,829.5800	1.8296	5.360	0	0	0
2023/01/06	R186	04/05/2023	8.84	Put	Bond Future	1,122.0600	1.1221	852.1200	0.8521	(24.058)	0	0	0
2023/01/06	R186	03/08/2023	9.73	Put	Bond Future	700.0300	0.7000	465.2800	0.4653	(33.534)	0	0	0
2023/01/06	R186	03/08/2023	9.74	Call	Bond Future	3,805.9300	3.8059	3,958.4200	3.9584	4.007	0	0	0
2023/01/06	R186	03/08/2023	9.74	Put	Bond Future	693.9100	0.6939	460.7500	0.4608	(33.601)	0	0	0
2023/01/06	R186	03/08/2023			Bond Future	8.6702	106.6040	8.5404	106.9897	(1.497)	0.0000	0.0000	0
2023/01/06	R186	03/08/2023	9.73	Call	Bond Future	3,783.5000	3.7835	3,934.4000	3.9344	3.988	0	0	0
2023/01/06	R186	03/08/2023	9.75	Call	Bond Future	3,828.6500	3.8287	3,982.2400	3.9822	4.012	0	0	0
2023/01/06	R186	03/08/2023	9.75	Put	Bond Future	688.0900	0.6881	456.0300	0.4560	(33.725)	0	0	0
2023/01/06	R186	02/11/2023	9.40	Call	Bond Future	3,044.4100	3.0444	3,214.1500	3.2142	5.575	0	0	0
2023/01/06	R186	02/11/2023	9.40	Put	Bond Future	1,176.8600	1.1769	953.1600	0.9532	(19.008)	0	0	0
2023/01/06	R186	02/11/2023	9.15	Call	Bond Future	2,579.5900	2.5796	2,724.7500	2.7248	5.627	0	0	1,715
2023/01/06	R186	02/11/2023			Bond Future	8.7165	108.7493	8.5745	109.1428	(1.629)	0.0000	0.0000	0
2023/01/06	R186	02/11/2023	10.42	Call	Bond Future	5,174.1100	5.1741	5,423.7800	5.4238	4.825	0	0	0
2023/01/06	R186	02/11/2023	10.42	Put	Bond Future	596.5700	0.5966	452.8000	0.4528	(24.099)	0	0	1,715
2023/01/06	R186	02/11/2023	9.15	Put	Bond Future	1,390.2800	1.3903	1,142.0000	1.1420	(17.858)	0	0	0
2023/01/06	R186	02/11/2023	9.38	Call	Bond Future	3,005.9900	3.0060	3,174.1500	3.1742	5.594	0	0	0
2023/01/06	R186	02/11/2023	9.38	Put	Bond Future	1,192.4900	1.1925	967.2100	0.9672	(18.892)	0	0	0
2023/01/06	R186	02/11/2023	9.39	Call	Bond Future	3,025.3600	3.0254	3,194.1300	3.1941	5.579	0	0	0
2023/01/06	R186	02/11/2023	9.39	Put	Bond Future	1,184.8300	1.1848	960.1600	0.9602	(18.962)	0	0	0
2023/01/06	R186	01/02/2024	9.51	Call	Bond Future	3,055.7000	3.0557	3,283.4900	3.2835	7.455	0	0	0
2023/01/06	R186	01/02/2024	9.52	Put	Bond Future	1,188.9500	1.1889	986.5700	0.9866	(17.022)	0	0	0
2023/01/06	R186	01/02/2024	9.50	Call	Bond Future	3,037.3700	3.0374	3,264.7000	3.2647	7.484	0	0	0
2023/01/06	R186	01/02/2024			Bond Future	8.7753	105.6226	8.6074	106.0536	(1.914)	0.0000	0.0000	0
2023/01/06	R186	01/02/2024	9.51	Put	Bond Future	1,196.0100	1.1960	992.7700	0.9928	(16.993)	0	0	0
2023/01/06	R186	01/02/2024	9.52	Call	Bond Future	3,073.6600	3.0737	3,302.3100	3.3023	7.439	0	0	0
2023/01/06	R186	01/02/2024	9.50	Put	Bond Future	1,202.7100	1.2027	999.0100	0.9990	(16.937)	0	0	0
2023/01/06	R197	02/02/2023			Bond Future	328.7158	328.7158	328.7097	328.7097	(0.002)	0.0000	0.0000	977
2023/01/06	R197	04/05/2023			Bond Future	335.1136	335.1136	335.1520	335.1520	0.011	0.0000	0.0000	0
2023/01/06	R197	03/08/2023			Bond Future	332.9746	332.9746	333.0580	333.0580	0.025	0.0000	0.0000	0
2023/01/06	R197	02/11/2023			Bond Future	339.7517	339.7517	339.8372	339.8372	0.025	0.0000	0.0000	0
2023/01/06	R202	02/02/2023			Bond Future	251.2419	251.2419	250.3527	250.3527	(0.354)	0.0000	0.0000	5,950
2023/01/06	R202	04/05/2023			Bond Future	256.1317	256.1317	255.2594	255.2594	(0.341)	0.0000	0.0000	0
2023/01/06	R202	03/08/2023			Bond Future	256.6106	256.6106	255.7535	255.7535	(0.334)	0.0000	0.0000	0
2023/01/06	R202	02/11/2023			Bond Future	261.8336	261.8336	260.9596	260.9596	(0.334)	0.0000	0.0000	0
2023/01/06	R202	01/02/2024			Bond Future	262.1822	262.1822	261.3616	261.3616	(0.313)	0.0000	0.0000	0
2023/01/06	R209	02/02/2023	10.78	Call	Bond Future	431.2000	0.4312	403.6400	0.4036	(6.391)	0	0	0
2023/01/06	R209	02/02/2023	10.79	Call	Bond Future	444.7500	0.4448	417.8400	0.4178	(6.051)	0	0	0
2023/01/06	R209	02/02/2023	10.80	Put	Bond Future	2,426.7600	2.4268	2,163.1000	2.1631	(10.865)	0	0	0
2023/01/06	R209	02/02/2023			Bond Future	11.1766	68.6907	11.1304	68.9281	(0.414)	0.0000	0.0000	31,486
2023/01/06	R209	02/02/2023	10.78	Put	Bond Future	2,506.1500	2.5062	2,241.2200	2.2412	(10.571)	0	0	0
2023/01/06	R209	02/02/2023	10.79	Put	Bond Future	2,466.2700	2.4663	2,201.9900	2.2020	(10.716)	0	0	0
2023/01/06	R209	02/02/2023	10.80	Call	Bond Future	458.6000	0.4586	432.3100	0.4323	(5.733)	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
2023/01/06	R209	04/05/2023	11.10	Call	Bond Future	2,275.1400	2.2751	2,214.8500	2.2149	(2.650)	0	0	0
2023/01/06	R209	04/05/2023	11.10	Put	Bond Future	3,225.7400	3.2257	2,914.2200	2.9142	(9.657)	0	0	0
2023/01/06	R209	04/05/2023	11.50	Put	Bond Future	2,276.9100	2.2769	2,005.3900	2.0054	(11.925)	0	0	0
2023/01/06	R209	04/05/2023	10.00	Call	Bond Future	549.9400	0.5499	447.2000	0.4472	(18.682)	0	0	500
2023/01/06	R209	04/05/2023	10.00	Put	Bond Future	7,500.5000	7.5005	7,146.5300	7.1465	(4.719)	0	0	0
2023/01/06	R209	04/05/2023	11.09	Call	Bond Future	2,251.1000	2.2511	2,189.9900	2.1900	(2.715)	0	0	0
2023/01/06	R209	04/05/2023	11.09	Put	Bond Future	3,253.1300	3.2531	2,940.7900	2.9408	(9.601)	0	0	0
2023/01/06	R209	04/05/2023			Bond Future	11.2868	66.8595	11.2371	67.1107	(0.441)	0.0000	0.0000	2,635
2023/01/06	R209	04/05/2023	12.50	Call	Bond Future	6,644.8500	6.6449	6,727.6900	6.7277	1.247	0	0	0
2023/01/06	R209	04/05/2023	12.50	Put	Bond Future	907.5600	0.9076	739.1700	0.7392	(18.554)	0	0	8,500
2023/01/06	R209	04/05/2023	11.11	Call	Bond Future	2,299.3100	2.2993	2,239.6900	2.2397	(2.593)	0	0	0
2023/01/06	R209	04/05/2023	11.11	Put	Bond Future	3,198.5500	3.1986	2,887.7000	2.8877	(9.718)	0	0	0
2023/01/06	R209	04/05/2023	11.50	Call	Bond Future	3,339.0600	3.3391	3,318.7700	3.3188	(0.608)	0	0	1,000
2023/01/06	R209	04/05/2023	11.00	Call	Bond Future	2,041.0000	2.0410	1,973.3000	1.9733	(3.317)	0	0	0
2023/01/06	R209	04/05/2023	11.00	Put	Bond Future	3,508.3100	3.5083	3,189.3800	3.1894	(9.091)	0	0	6,250
2023/01/06	R209	03/08/2023	11.95	Put	Bond Future	2,521.4000	2.5214	2,186.3800	2.1864	(13.287)	0	0	0
2023/01/06	R209	03/08/2023	11.93	Call	Bond Future	5,192.0100	5.1920	5,119.8800	5.1199	(1.389)	0	0	0
2023/01/06	R209	03/08/2023	11.94	Call	Bond Future	5,222.1600	5.2222	5,150.9900	5.1510	(1.363)	0	0	0
2023/01/06	R209	03/08/2023			Bond Future	11.3836	68.2268	11.3304	68.4916	(0.467)	0.0000	0.0000	0
2023/01/06	R209	03/08/2023	11.95	Call	Bond Future	5,252.5500	5.2525	5,182.3400	5.1823	(1.337)	0	0	0
2023/01/06	R209	03/08/2023	11.93	Put	Bond Future	2,554.5800	2.5546	2,217.6400	2.2176	(13.190)	0	0	0
2023/01/06	R209	03/08/2023	11.94	Put	Bond Future	2,537.8400	2.5378	2,201.8600	2.2019	(13.239)	0	0	0
2023/01/06	R209	02/11/2023	11.33	Call	Bond Future	3,557.7400	3.5577	3,624.1900	3.6242	1.868	0	0	0
2023/01/06	R209	02/11/2023	11.33	Put	Bond Future	4,344.6200	4.3446	4,140.8900	4.1409	(4.689)	0	0	0
2023/01/06	R209	02/11/2023	11.34	Call	Bond Future	3,582.0000	3.5820	3,649.2400	3.6492	1.877	0	0	0
2023/01/06	R209	02/11/2023	11.34	Put	Bond Future	4,319.2100	4.3192	4,116.2700	4.1163	(4.699)	0	0	0
2023/01/06	R209	02/11/2023			Bond Future	11.4896	66.4485	11.4345	66.7187	(0.480)	0.0000	0.0000	0
2023/01/06	R209	02/11/2023	11.35	Call	Bond Future	3,606.3400	3.6063	3,674.6200	3.6746	1.893	0	0	0
2023/01/06	R209	02/11/2023	11.35	Put	Bond Future	4,293.9300	4.2939	4,092.0300	4.0920	(4.702)	0	0	0
2023/01/06	R209	01/02/2024	12.14	Call	Bond Future	5,560.9900	5.5610	5,854.1800	5.8542	5.272	0	0	0
2023/01/06	R209	01/02/2024	12.14	Put	Bond Future	3,039.3800	3.0394	3,038.3400	3.0383	(0.034)	0	0	0
2023/01/06	R209	01/02/2024	12.13	Put	Bond Future	3,056.3500	3.0563	3,054.7300	3.0547	(0.053)	0	0	0
2023/01/06	R209	01/02/2024			Bond Future	11.6015	67.7790	11.5405	68.0732	(0.526)	0.0000	0.0000	0
2023/01/06	R209	01/02/2024	12.12	Call	Bond Future	5,503.8100	5.5038	5,796.0900	5.7961	5.311	0	0	0
2023/01/06	R209	01/02/2024	12.12	Put	Bond Future	3,073.4200	3.0734	3,071.4700	3.0715	(0.063)	0	0	0
2023/01/06	R209	01/02/2024	12.13	Call	Bond Future	5,532.3800	5.5324	5,824.9900	5.8250	5.289	0	0	0
2023/01/06	R210	02/02/2023			Bond Future	223.0614	223.0614	223.0573	223.0573	(0.002)	0.0000	0.0000	372
2023/01/06	R210	04/05/2023			Bond Future	224.3175	224.3175	224.3437	224.3437	0.012	0.0000	0.0000	0
2023/01/06	R210	03/08/2023			Bond Future	228.9552	228.9552	229.0103	229.0103	0.024	0.0000	0.0000	0
2023/01/06	R210	02/11/2023			Bond Future	230.4478	230.4478	230.5058	230.5058	0.025	0.0000	0.0000	0
2023/01/06	R210	01/02/2024			Bond Future	235.1161	235.1161	235.2385	235.2385	0.052	0.0000	0.0000	0
2023/01/06	R213	02/02/2023	10.01	Call	Bond Future	131.3900	0.1314	195.5200	0.1955	48.809	0	0	0
2023/01/06	R213	02/02/2023	10.43	Put	Bond Future	1,058.9100	1.0589	1,027.0000	1.0270	(3.013)	0	0	0
2023/01/06	R213	02/02/2023	12.20	Call	Bond Future	7,617.9100	7.6179	7,763.2900	7.7633	1.908	0	0	0
2023/01/06	R213	02/02/2023	12.20	Put	Bond Future	13.2700	0.0133	12.3700	0.0124	(6.782)	0	0	912
2023/01/06	R213	02/02/2023	10.22	Put	Bond Future	1,612.8700	1.6129	1,559.7300	1.5597	(3.295)	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
2023/01/06	R213	02/02/2023	10.23	Call	Bond Future	419.2200	0.4192	513.3500	0.5134	22.454	0	0	0
2023/01/06	R213	02/02/2023	10.35	Call	Bond Future	655.8100	0.6558	763.1600	0.7632	16.369	0	0	0
2023/01/06	R213	02/02/2023	10.35	Put	Bond Future	1,248.2200	1.2482	1,209.2900	1.2093	(3.119)	0	0	476
2023/01/06	R213	02/02/2023			Bond Future	10.4756	84.4789	10.4445	84.6252	(0.297)	0.0000	0.0000	38,255
2023/01/06	R213	02/02/2023	9.16	Call	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	476
2023/01/06	R213	02/02/2023	9.16	Put	Bond Future	6,484.5900	6.4846	6,338.3400	6.3383	(2.255)	0	0	0
2023/01/06	R213	02/02/2023	10.01	Put	Bond Future	2,354.7900	2.3548	2,272.6400	2.2726	(3.489)	0	0	476
2023/01/06	R213	02/02/2023	10.21	Call	Bond Future	384.5400	0.3845	476.6400	0.4766	23.951	0	0	0
2023/01/06	R213	02/02/2023	10.21	Put	Bond Future	1,643.6000	1.6436	1,589.4200	1.5894	(3.296)	0	0	0
2023/01/06	R213	02/02/2023	10.43	Call	Bond Future	844.3800	0.8444	958.7500	0.9588	13.545	0	0	912
2023/01/06	R213	02/02/2023	10.22	Call	Bond Future	401.6600	0.4017	494.8000	0.4948	23.189	0	0	0
2023/01/06	R213	02/02/2023	10.23	Put	Bond Future	1,582.6200	1.5826	1,530.4700	1.5305	(3.295)	0	0	0
2023/01/06	R213	04/05/2023	10.75	Call	Bond Future	2,757.9600	2.7580	2,772.7600	2.7728	0.537	0	0	0
2023/01/06	R213	04/05/2023	10.75	Put	Bond Future	2,031.5500	2.0316	1,886.0300	1.8860	(7.163)	0	0	0
2023/01/06	R213	04/05/2023			Bond Future	10.5904	82.5509	10.5555	82.7112	(0.330)	0.0000	0.0000	0
2023/01/06	R213	04/05/2023	10.74	Call	Bond Future	2,732.1600	2.7322	2,746.2000	2.7462	0.514	0	0	0
2023/01/06	R213	04/05/2023	10.74	Put	Bond Future	2,051.0400	2.0510	1,904.7600	1.9048	(7.132)	0	0	0
2023/01/06	R213	04/05/2023	10.73	Call	Bond Future	2,706.4900	2.7065	2,719.7700	2.7198	0.491	0	0	0
2023/01/06	R213	04/05/2023	10.73	Put	Bond Future	2,070.6800	2.0707	1,923.6400	1.9236	(7.101)	0	0	0
2023/01/06	R213	03/08/2023	11.62	Put	Bond Future	1,613.1100	1.6131	1,369.2900	1.3693	(15.115)	0	0	0
2023/01/06	R213	03/08/2023	11.63	Call	Bond Future	5,666.6900	5.6667	5,597.8300	5.5978	(1.215)	0	0	0
2023/01/06	R213	03/08/2023			Bond Future	10.6900	84.2385	10.6511	84.4125	(0.364)	0.0000	0.0000	0
2023/01/06	R213	03/08/2023	11.62	Call	Bond Future	5,636.3100	5.6363	5,566.5800	5.5666	(1.237)	0	0	0
2023/01/06	R213	03/08/2023	11.63	Put	Bond Future	1,601.6300	1.6016	1,358.6800	1.3587	(15.169)	0	0	0
2023/01/06	R213	03/08/2023	11.61	Call	Bond Future	5,605.7600	5.6058	5,535.1700	5.5352	(1.259)	0	0	0
2023/01/06	R213	03/08/2023	11.61	Put	Bond Future	1,624.4600	1.6245	1,379.7800	1.3798	(15.062)	0	0	0
2023/01/06	R213	02/11/2023	11.13	Call	Bond Future	4,092.6000	4.0926	4,114.6500	4.1146	0.539	0	0	0
2023/01/06	R213	02/11/2023	11.13	Put	Bond Future	2,704.4300	2.7044	2,548.9300	2.5489	(5.750)	0	0	0
2023/01/06	R213	02/11/2023			Bond Future	10.8075	82.3810	10.7667	82.5586	(0.377)	0.0000	0.0000	0
2023/01/06	R213	02/11/2023	11.12	Call	Bond Future	4,066.7900	4.0668	4,088.4100	4.0884	0.532	0	0	0
2023/01/06	R213	02/11/2023	11.12	Put	Bond Future	2,721.2100	2.7212	2,565.2800	2.5653	(5.730)	0	0	0
2023/01/06	R213	02/11/2023	11.11	Call	Bond Future	4,041.0500	4.0411	4,062.2300	4.0622	0.524	0	0	0
2023/01/06	R213	02/11/2023	11.11	Put	Bond Future	2,738.0900	2.7381	2,581.7200	2.5817	(5.711)	0	0	0
2023/01/06	R213	01/02/2024	11.71	Call	Bond Future	5,279.7300	5.2797	5,414.1900	5.4142	2.547	0	0	0
2023/01/06	R213	01/02/2024	11.71	Put	Bond Future	2,100.0000	2.1000	2,030.4000	2.0304	(3.314)	0	0	0
2023/01/06	R213	01/02/2024	11.70	Call	Bond Future	5,251.8300	5.2518	5,385.9600	5.3860	2.554	0	0	0
2023/01/06	R213	01/02/2024	11.70	Put	Bond Future	2,112.3300	2.1123	2,042.4000	2.0424	(3.311)	0	0	0
2023/01/06	R213	01/02/2024			Bond Future	10.9390	84.0311	10.8909	84.2351	(0.440)	0.0000	0.0000	0
2023/01/06	R213	01/02/2024	11.72	Call	Bond Future	5,307.3600	5.3074	5,442.1500	5.4422	2.540	0	0	0
2023/01/06	R213	01/02/2024	11.72	Put	Bond Future	2,087.4300	2.0874	2,018.1600	2.0182	(3.318)	0	0	0
2023/01/06	R214	02/02/2023	10.90	Put	Bond Future	2,864.1200	2.8641	2,590.0900	2.5901	(9.568)	0	0	0
2023/01/06	R214	02/02/2023	11.10	Call	Bond Future	726.9800	0.7270	717.3700	0.7174	(1.322)	0	0	0
2023/01/06	R214	02/02/2023	11.07	Call	Bond Future	670.0400	0.6700	657.2600	0.6573	(1.907)	0	0	0
2023/01/06	R214	02/02/2023	11.07	Put	Bond Future	2,174.1900	2.1742	1,912.8900	1.9129	(12.018)	0	0	0
2023/01/06	R214	02/02/2023	11.08	Call	Bond Future	688.7100	0.6887	676.9000	0.6769	(1.715)	0	0	0
2023/01/06	R214	02/02/2023	11.08	Put	Bond Future	2,137.3400	2.1373	1,877.0100	1.8770	(12.180)	0	0	0
2023/01/06	R214	02/02/2023			Bond Future	11.3457	65.9760	11.2994	66.2245	(0.408)	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
2023/01/06	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/06	R214	02/02/2023		Put	Bond Future	34,023.9900	34.0240	33,775.4700	33.7755	(0.730)	0	0	0
2023/01/06	R214	02/02/2023	10.30	Call	Bond Future	35.6000	0.0356	21.9100	0.0219	(38.455)	0	0	0
2023/01/06	R214	02/02/2023	10.30	Put	Bond Future	6,046.5400	6.0465	5,784.3300	5.7843	(4.337)	0	0	0
2023/01/06	R214	02/02/2023	10.90	Call	Bond Future	404.5900	0.4046	379.0800	0.3791	(6.305)	0	0	2,300
2023/01/06	R214	02/02/2023	11.80	Call	Bond Future	2,845.8300	2.8458	2,965.4900	2.9655	4.205	0	0	0
2023/01/06	R214	02/02/2023	11.80	Put	Bond Future	483.5400	0.4835	354.6800	0.3547	(26.649)	0	0	0
2023/01/06	R214	02/02/2023	11.09	Call	Bond Future	707.6500	0.7077	696.9200	0.6969	(1.516)	0	0	0
2023/01/06	R214	02/02/2023	11.09	Put	Bond Future	2,100.8200	2.1008	1,841.5700	1.8416	(12.340)	0	0	0
2023/01/06	R214	02/02/2023	11.10	Put	Bond Future	2,064.7700	2.0648	1,806.6400	1.8066	(12.502)	0	0	0
2023/01/06	R214	02/02/2023	11.60	Call	Bond Future	2,105.1600	2.1052	2,184.2400	2.1842	3.756	0	0	2,300
2023/01/06	R214	02/02/2023	11.60	Put	Bond Future	765.4600	0.7655	596.0200	0.5960	(22.136)	0	0	0
2023/01/06	R214	02/02/2023	11.00	Call	Bond Future	548.7300	0.5487	529.9100	0.5299	(3.430)	0	0	0
2023/01/06	R214	02/02/2023	11.00	Put	Bond Future	2,443.6500	2.4437	2,176.3100	2.1763	(10.940)	0	0	0
2023/01/06	R214	04/05/2023	11.36	Call	Bond Future	2,643.4700	2.6435	2,593.9300	2.5939	(1.874)	0	0	0
2023/01/06	R214	04/05/2023	11.36	Put	Bond Future	3,110.1600	3.1102	2,798.5600	2.7986	(10.019)	0	0	0
2023/01/06	R214	04/05/2023	11.37	Call	Bond Future	2,670.0100	2.6700	2,621.5700	2.6216	(1.814)	0	0	0
2023/01/06	R214	04/05/2023	11.37	Put	Bond Future	3,083.3100	3.0833	2,772.8100	2.7728	(10.070)	0	0	0
2023/01/06	R214	04/05/2023			Bond Future	11.4479	63.9461	11.3984	64.2082	(0.432)	0.0000	0.0000	0
2023/01/06	R214	04/05/2023	11.38	Call	Bond Future	2,696.6700	2.6967	2,649.1900	2.6492	(1.761)	0	0	0
2023/01/06	R214	04/05/2023	11.38	Put	Bond Future	3,056.6500	3.0567	2,747.1100	2.7471	(10.127)	0	0	0
2023/01/06	R214	03/08/2023	12.14	Call	Bond Future	5,604.7700	5.6048	5,616.8100	5.6168	0.215	0	0	0
2023/01/06	R214	03/08/2023	12.14	Put	Bond Future	2,589.5000	2.5895	2,325.9800	2.3260	(10.176)	0	0	0
2023/01/06	R214	03/08/2023	12.15	Call	Bond Future	5,636.2500	5.6363	5,649.1200	5.6491	0.228	0	0	0
2023/01/06	R214	03/08/2023	12.15	Put	Bond Future	2,572.7500	2.5727	2,310.0600	2.3101	(10.210)	0	0	0
2023/01/06	R214	03/08/2023			Bond Future	11.5389	65.2535	11.4862	65.5291	(0.457)	0.0000	0.0000	0
2023/01/06	R214	03/08/2023	12.16	Call	Bond Future	5,667.7700	5.6678	5,681.4700	5.6815	0.242	0	0	0
2023/01/06	R214	03/08/2023	12.16	Put	Bond Future	2,556.1100	2.5561	2,294.2500	2.2943	(10.244)	0	0	0
2023/01/06	R214	02/11/2023	11.45	Put	Bond Future	4,728.0800	4.7281	4,461.3400	4.4613	(5.642)	0	0	0
2023/01/06	R214	02/11/2023	11.46	Call	Bond Future	3,762.6300	3.7626	3,777.5400	3.7775	0.396	0	0	0
2023/01/06	R214	02/11/2023	11.46	Put	Bond Future	4,700.8700	4.7009	4,434.7000	4.4347	(5.662)	0	0	0
2023/01/06	R214	02/11/2023			Bond Future	11.6404	63.2677	11.5859	63.5488	(0.468)	0.0000	0.0000	0
2023/01/06	R214	02/11/2023	11.47	Call	Bond Future	3,787.9100	3.7879	3,803.4000	3.8034	0.409	0	0	0
2023/01/06	R214	02/11/2023	11.47	Put	Bond Future	4,673.5600	4.6736	4,407.9700	4.4080	(5.683)	0	0	0
2023/01/06	R214	02/11/2023	11.45	Call	Bond Future	3,737.1900	3.7372	3,751.5300	3.7515	0.384	0	0	0
2023/01/06	R214	01/02/2024	12.16	Call	Bond Future	5,461.6500	5.4616	5,779.8100	5.7798	5.825	0	0	0
2023/01/06	R214	01/02/2024	12.16	Put	Bond Future	3,437.5100	3.4375	3,451.2700	3.4513	0.400	0	0	0
2023/01/06	R214	01/02/2024			Bond Future	11.7499	64.5347	11.6900	64.8391	(0.510)	0.0000	0.0000	0
2023/01/06	R214	01/02/2024	12.14	Call	Bond Future	5,403.7200	5.4037	5,720.9400	5.7209	5.870	0	0	0
2023/01/06	R214	01/02/2024	12.14	Put	Bond Future	3,475.8900	3.4759	3,488.7100	3.4887	0.369	0	0	0
2023/01/06	R214	01/02/2024	12.15	Call	Bond Future	5,432.6600	5.4327	5,750.2200	5.7502	5.845	0	0	0
2023/01/06	R214	01/02/2024	12.15	Put	Bond Future	3,456.6500	3.4567	3,469.8100	3.4698	0.381	0	0	0
2023/01/06	R248	02/02/2023	11.00	Call	Bond Future	746.6900	0.7467	720.1100	0.7201	(3.560)	0	0	2,900
2023/01/06	R248	02/02/2023	11.00	Put	Bond Future	2,911.9200	2.9119	2,607.0100	2.6070	(10.471)	0	0	0
2023/01/06	R248	02/02/2023	11.60	Call	Bond Future	2,778.8500	2.7788	2,866.2400	2.8662	3.145	0	0	2,900
2023/01/06	R248	02/02/2023	11.60	Put	Bond Future	887.4800	0.8875	696.5400	0.6965	(21.515)	0	0	0
2023/01/06	R248	02/02/2023	11.70	Call	Bond Future	3,238.6300	3.2386	3,349.9600	3.3500	3.438	0	0	0

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2023/01/06	R248	02/02/2023	11.70	Put	Bond Future	705.6900	0.7057	538.6900	0.5387	(23.665)	0	0	0
2023/01/06	R248	02/02/2023	11.08	Call	Bond Future	933.7000	0.9337	915.3100	0.9153	(1.970)	0	0	0
2023/01/06	R248	02/02/2023	11.08	Put	Bond Future	2,536.7200	2.5367	2,240.0000	2.2400	(11.697)	0	0	0
2023/01/06	R248	02/02/2023	11.10	Put	Bond Future	2,448.1700	2.4482	2,154.0200	2.1540	(12.015)	0	0	0
2023/01/06	R248	02/02/2023			Bond Future	11.3135	82.6334	11.2724	82.9117	(0.364)	0.0000	0.0000	247,647
2023/01/06	R248	02/02/2023	10.40	Call	Bond Future	78.1000	0.0781	55.1200	0.0551	(29.424)	0	0	0
2023/01/06	R248	02/02/2023	10.40	Put	Bond Future	6,685.8400	6.6858	6,384.5300	6.3845	(4.507)	0	0	0
2023/01/06	R248	02/02/2023	11.06	Call	Bond Future	884.4300	0.8844	863.7400	0.8637	(2.339)	0	0	0
2023/01/06	R248	02/02/2023	11.06	Put	Bond Future	2,627.3700	2.6274	2,328.3500	2.3284	(11.381)	0	0	0
2023/01/06	R248	02/02/2023	11.07	Call	Bond Future	908.8500	0.9089	889.2900	0.8893	(2.152)	0	0	0
2023/01/06	R248	02/02/2023	11.07	Put	Bond Future	2,581.7700	2.5818	2,283.8800	2.2839	(11.538)	0	0	0
2023/01/06	R248	02/02/2023	11.10	Call	Bond Future	984.6500	0.9847	968.8300	0.9688	(1.607)	0	0	0
2023/01/06	R248	04/05/2023	11.35	Call	Bond Future	3,447.9600	3.4480	3,306.9500	3.3069	(4.090)	0	0	0
2023/01/06	R248	04/05/2023	11.35	Put	Bond Future	3,894.2500	3.8943	3,458.5900	3.4586	(11.187)	0	0	0
2023/01/06	R248	04/05/2023			Bond Future	11.4169	79.7630	11.3727	80.0576	(0.388)	0.0000	0.0000	11,095
2023/01/06	R248	04/05/2023	11.34	Call	Bond Future	3,414.0700	3.4141	3,272.1400	3.2721	(4.157)	0	0	0
2023/01/06	R248	04/05/2023	11.34	Put	Bond Future	3,927.4500	3.9275	3,490.8700	3.4909	(11.116)	0	0	0
2023/01/06	R248	04/05/2023	11.33	Call	Bond Future	3,380.3400	3.3803	3,237.4900	3.2375	(4.226)	0	0	0
2023/01/06	R248	04/05/2023	11.33	Put	Bond Future	3,960.9000	3.9609	3,523.4000	3.5234	(11.045)	0	0	0
2023/01/06	R248	03/08/2023	12.11	Call	Bond Future	6,985.4000	6.9854	6,992.4800	6.9925	0.101	0	0	0
2023/01/06	R248	03/08/2023	12.11	Put	Bond Future	3,242.6300	3.2426	2,938.9500	2.9389	(9.365)	0	0	0
2023/01/06	R248	03/08/2023			Bond Future	11.5121	81.3562	11.4648	81.6670	(0.411)	0.0000	0.0000	0
2023/01/06	R248	03/08/2023	12.10	Call	Bond Future	6,946.3900	6.9464	6,952.5400	6.9525	0.089	0	0	0
2023/01/06	R248	03/08/2023	12.10	Put	Bond Future	3,263.5900	3.2636	2,958.9800	2.9590	(9.334)	0	0	0
2023/01/06	R248	03/08/2023	12.09	Call	Bond Future	6,907.4400	6.9074	6,912.4200	6.9124	0.072	0	0	0
2023/01/06	R248	03/08/2023	12.09	Put	Bond Future	3,284.7000	3.2847	2,978.9200	2.9789	(9.309)	0	0	0
2023/01/06	R248	02/11/2023	11.48	Call	Bond Future	5,003.7000	5.0037	4,996.9400	4.9969	(0.135)	0	0	0
2023/01/06	R248	02/11/2023	11.49	Put	Bond Future	5,809.1300	5.8091	5,486.7000	5.4867	(5.550)	0	0	0
2023/01/06	R248	02/11/2023	11.47	Call	Bond Future	4,971.6400	4.9716	4,963.9500	4.9639	(0.155)	0	0	0
2023/01/06	R248	02/11/2023			Bond Future	11.6090	78.5719	11.5600	78.8888	(0.422)	0.0000	0.0000	13,000
2023/01/06	R248	02/11/2023	11.48	Put	Bond Future	5,842.5900	5.8426	5,518.9400	5.5189	(5.539)	0	0	0
2023/01/06	R248	02/11/2023	11.49	Call	Bond Future	5,035.8400	5.0358	5,030.3000	5.0303	(0.110)	0	0	0
2023/01/06	R248	02/11/2023	11.47	Put	Bond Future	5,876.2200	5.8762	5,551.6400	5.5516	(5.524)	0	0	0
2023/01/06	R248	01/02/2024	12.15	Call	Bond Future	7,257.4000	7.2574	7,382.9800	7.3830	1.730	0	0	0
2023/01/06	R248	01/02/2024	12.15	Put	Bond Future	4,559.2300	4.5592	4,339.5000	4.3395	(4.819)	0	0	0
2023/01/06	R248	01/02/2024	12.14	Call	Bond Future	7,221.6400	7.2216	7,346.5800	7.3466	1.730	0	0	0
2023/01/06	R248	01/02/2024	12.14	Put	Bond Future	4,583.0400	4.5830	4,362.6700	4.3627	(4.808)	0	0	0
2023/01/06	R248	01/02/2024			Bond Future	11.7109	80.1822	11.6566	80.5275	(0.463)	0.0000	0.0000	0
2023/01/06	R248	01/02/2024	12.16	Call	Bond Future	7,293.2100	7.2932	7,419.7500	7.4198	1.735	0	0	0
2023/01/06	R248	01/02/2024	12.16	Put	Bond Future	4,535.5500	4.5356	4,316.7800	4.3168	(4.823)	0	0	0

Total

1577429