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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/01/2023 TO 09/01/2023

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
2023/01/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	2025	02/02/2023		Bond Future	166.2258	166.2258	166.2605	166.2605	0.021	0.0000	0.0000	6,568
2023/01/09	2025	04/05/2023		Bond Future	169.4838	169.4838	169.5181	169.5181	0.020	0.0000	0.0000	0
2023/01/09	2025	03/08/2023		Bond Future	171.2652	171.2652	171.2992	171.2992	0.020	0.0000	0.0000	0
2023/01/09	2025	02/11/2023		Bond Future	174.7516	174.7516	174.7864	174.7864	0.020	0.0000	0.0000	0
2023/01/09	2025	01/02/2024		Bond Future	176.5486	176.5486	176.5842	176.5842	0.020	0.0000	0.0000	0
2023/01/09	2029	02/02/2023		Bond Future	120.6787	120.6787	120.5103	120.5103	(0.140)	0.0000	0.0000	1,476
2023/01/09	2029	04/05/2023		Bond Future	121.7485	121.7485	121.5760	121.5760	(0.142)	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
2023/01/09	2029	03/08/2023			Bond Future	124.2809	124.2809	124.1042	124.1042	(0.142)	0.0000	0.0000	0
2023/01/09	2029	02/11/2023			Bond Future	125.4816	125.4816	125.3014	125.3014	(0.144)	0.0000	0.0000	0
2023/01/09	2029	01/02/2024			Bond Future	128.0581	128.0581	127.8743	127.8743	(0.144)	0.0000	0.0000	0
2023/01/09	2030	02/02/2023	8.81	Put	Bond Future	5,868.6900	5.8687	4,801.6100	4.8016	(18.183)	0	0	0
2023/01/09	2030	02/02/2023	9.04	Call	Bond Future	0.7500	0.0008	4.1100	0.0041	448.000	0	0	0
2023/01/09	2030	02/02/2023	9.04	Put	Bond Future	4,728.4700	4.7285	3,664.4500	3.6644	(22.502)	0	0	0
2023/01/09	2030	02/02/2023	9.08	Put	Bond Future	4,532.5000	4.5325	3,470.8500	3.4708	(23.423)	0	0	0
2023/01/09	2030	02/02/2023	11.16	Put	Bond Future	59.6200	0.0596	16.9300	0.0169	(71.603)	0	0	388
2023/01/09	2030	02/02/2023	11.35	Call	Bond Future	5,867.9100	5.8679	6,909.2900	6.9093	17.747	0	0	5,000
2023/01/09	2030	02/02/2023	11.35	Put	Bond Future	35.0600	0.0351	9.0600	0.0091	(74.159)	0	0	0
2023/01/09	2030	02/02/2023	9.99	Call	Bond Future	864.2300	0.8642	1,411.7000	1.4117	63.348	0	0	0
2023/01/09	2030	02/02/2023	10.00	Call	Bond Future	888.7400	0.8887	1,444.2800	1.4443	62.509	0	0	0
2023/01/09	2030	02/02/2023	10.01	Put	Bond Future	1,013.3600	1.0134	509.5500	0.5095	(49.717)	0	0	0
2023/01/09	2030	02/02/2023	9.80	Call	Bond Future	466.7300	0.4667	853.5600	0.8536	82.881	0	0	0
2023/01/09	2030	02/02/2023	9.94	Put	Bond Future	1,170.9500	1.1709	609.9400	0.6099	(47.911)	0	0	102
2023/01/09	2030	02/02/2023	9.20	Call	Bond Future	7.6000	0.0076	28.7000	0.0287	277.632	0	0	0
2023/01/09	2030	02/02/2023	9.20	Put	Bond Future	3,951.6900	3.9517	2,905.4100	2.9054	(26.477)	0	0	0
2023/01/09	2030	02/02/2023	9.66	Call	Bond Future	259.3200	0.2593	527.7400	0.5277	103.509	0	0	0
2023/01/09	2030	02/02/2023	9.66	Put	Bond Future	1,995.5000	1.9955	1,196.5400	1.1965	(40.038)	0	0	102
2023/01/09	2030	02/02/2023			Bond Future	10.0316	90.1253	9.8021	91.1927	(2.288)	0.0000	0.0000	92,276
2023/01/09	2030	02/02/2023	8.81	Call	Bond Future	0.0500	0.0001	0.3500	0.0004	600.000	0	0	102
2023/01/09	2030	02/02/2023	9.08	Call	Bond Future	1.4600	0.0015	7.1900	0.0072	392.466	0	0	388
2023/01/09	2030	02/02/2023	11.55	Call	Bond Future	6,695.2000	6.6952	7,747.3200	7.7473	15.715	0	0	5,000
2023/01/09	2030	02/02/2023	11.55	Put	Bond Future	19.9500	0.0200	4.6900	0.0047	(76.491)	0	0	0
2023/01/09	2030	02/02/2023	11.12	Call	Bond Future	4,917.2300	4.9172	5,937.3000	5.9373	20.745	0	0	0
2023/01/09	2030	02/02/2023	11.12	Put	Bond Future	66.6100	0.0666	19.3000	0.0193	(71.025)	0	0	0
2023/01/09	2030	02/02/2023	11.16	Call	Bond Future	5,082.1100	5.0821	6,106.8000	6.1068	20.163	0	0	0
2023/01/09	2030	02/02/2023	9.99	Put	Bond Future	1,056.6800	1.0567	536.7700	0.5368	(49.202)	0	0	0
2023/01/09	2030	02/02/2023	10.00	Put	Bond Future	1,034.9300	1.0349	523.0900	0.5231	(49.456)	0	0	0
2023/01/09	2030	02/02/2023	10.01	Call	Bond Future	913.4100	0.9134	1,476.9800	1.4770	61.700	0	0	0
2023/01/09	2030	02/02/2023	9.80	Put	Bond Future	1,543.9500	1.5440	863.4000	0.8634	(44.078)	0	0	0
2023/01/09	2030	02/02/2023	9.83	Call	Bond Future	520.4600	0.5205	933.1500	0.9331	79.293	0	0	388
2023/01/09	2030	02/02/2023	9.83	Put	Bond Future	1,457.2500	1.4572	802.5600	0.8026	(44.926)	0	0	0
2023/01/09	2030	02/02/2023	9.94	Call	Bond Future	746.7200	0.7467	1,253.0900	1.2531	67.813	0	0	0
2023/01/09	2030	02/02/2023	9.79	Call	Bond Future	449.6200	0.4496	827.8400	0.8278	84.120	0	0	0
2023/01/09	2030	02/02/2023	9.79	Put	Bond Future	1,573.7100	1.5737	884.5500	0.8845	(43.792)	0	0	0
2023/01/09	2030	04/05/2023	11.34	Call	Bond Future	5,724.6300	5.7246	6,631.9000	6.6319	15.849	0	0	0
2023/01/09	2030	04/05/2023	11.34	Put	Bond Future	560.6400	0.5606	380.5600	0.3806	(32.120)	0	0	150
2023/01/09	2030	04/05/2023	10.42	Call	Bond Future	2,808.5900	2.8086	3,479.5100	3.4795	23.888	0	0	479
2023/01/09	2030	04/05/2023	10.42	Put	Bond Future	1,578.9300	1.5789	1,162.5000	1.1625	(26.374)	0	0	0
2023/01/09	2030	04/05/2023	10.52	Call	Bond Future	3,085.3000	3.0853	3,788.8900	3.7889	22.805	0	0	0
2023/01/09	2030	04/05/2023	10.52	Put	Bond Future	1,416.9400	1.4169	1,033.1800	1.0332	(27.084)	0	0	0
2023/01/09	2030	04/05/2023	10.53	Call	Bond Future	3,113.6200	3.1136	3,820.4000	3.8204	22.700	0	0	0
2023/01/09	2030	04/05/2023	10.53	Put	Bond Future	1,401.5400	1.4015	1,020.9700	1.0210	(27.154)	0	0	0
2023/01/09	2030	04/05/2023	9.67	Call	Bond Future	1,187.6500	1.1877	1,586.2500	1.5863	33.562	0	0	479
2023/01/09	2030	04/05/2023	9.67	Put	Bond Future	3,337.5400	3.3375	2,648.7900	2.6488	(20.636)	0	0	0
2023/01/09	2030	04/05/2023	9.78	Call	Bond Future	1,368.2300	1.3682	1,807.0300	1.8070	32.071	0	0	388

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2023/01/09	2030	04/05/2023	9.78	Put	Bond Future	3,012.4200	3.0124	2,363.8700	2.3639	(21.529)	0	0	0
2023/01/09	2030	04/05/2023	10.00	Call	Bond Future	1,791.2500	1.7913	2,312.1600	2.3122	29.081	0	0	1,080
2023/01/09	2030	04/05/2023	10.00	Put	Bond Future	2,434.4800	2.4345	1,868.0400	1.8680	(23.267)	0	0	0
2023/01/09	2030	04/05/2023	9.03	Call	Bond Future	482.4300	0.4824	683.7100	0.6837	41.722	0	0	388
2023/01/09	2030	04/05/2023	9.03	Put	Bond Future	5,645.3100	5.6453	4,759.2400	4.7592	(15.696)	0	0	0
2023/01/09	2030	04/05/2023	9.58	Put	Bond Future	3,620.3000	3.6203	2,899.5700	2.8996	(19.908)	0	0	0
2023/01/09	2030	04/05/2023			Bond Future	10.1430	91.8700	9.9020	92.9574	(2.376)	0.0000	0.0000	0
2023/01/09	2030	04/05/2023	12.57	Call	Bond Future	10,196.2900	10.1963	11,239.8100	11.2398	10.234	0	0	0
2023/01/09	2030	04/05/2023	12.57	Put	Bond Future	112.1700	0.1122	68.3400	0.0683	(39.075)	0	0	350
2023/01/09	2030	04/05/2023	11.62	Call	Bond Future	6,720.3200	6.7203	7,672.2700	7.6723	14.165	0	0	0
2023/01/09	2030	04/05/2023	11.62	Put	Bond Future	403.0600	0.4031	267.6600	0.2677	(33.593)	0	0	388
2023/01/09	2030	04/05/2023	12.04	Call	Bond Future	8,253.5200	8.2535	9,254.1400	9.2541	12.124	0	0	0
2023/01/09	2030	04/05/2023	12.04	Put	Bond Future	243.5400	0.2435	156.8100	0.1568	(35.612)	0	0	1,080
2023/01/09	2030	04/05/2023	12.50	Call	Bond Future	9,940.1500	9.9401	10,978.9200	10.9789	10.450	0	0	0
2023/01/09	2030	04/05/2023	12.50	Put	Bond Future	126.0900	0.1261	77.5100	0.0775	(38.528)	0	0	479
2023/01/09	2030	04/05/2023	10.54	Call	Bond Future	3,142.2500	3.1423	3,852.1800	3.8522	22.593	0	0	0
2023/01/09	2030	04/05/2023	10.54	Put	Bond Future	1,386.4800	1.3865	1,009.0600	1.0091	(27.221)	0	0	0
2023/01/09	2030	04/05/2023	10.65	Call	Bond Future	3,463.8100	3.4638	4,207.4200	4.2074	21.468	0	0	350
2023/01/09	2030	04/05/2023	10.65	Put	Bond Future	1,229.2400	1.2292	885.5000	0.8855	(27.964)	0	0	0
2023/01/09	2030	04/05/2023	9.58	Call	Bond Future	1,054.0300	1.0540	1,420.6500	1.4206	34.783	0	0	150
2023/01/09	2030	03/08/2023	12.89	Call	Bond Future	10,873.6600	10.8737	11,910.9500	11.9110	9.539	0	0	0
2023/01/09	2030	03/08/2023	12.89	Put	Bond Future	242.9500	0.2430	170.9900	0.1710	(29.619)	0	0	350
2023/01/09	2030	03/08/2023	11.34	Call	Bond Future	5,705.7600	5.7058	6,556.1100	6.5561	14.903	0	0	0
2023/01/09	2030	03/08/2023	11.34	Put	Bond Future	1,084.2600	1.0843	825.3600	0.8254	(23.878)	0	0	0
2023/01/09	2030	03/08/2023	11.35	Call	Bond Future	5,737.5800	5.7376	6,589.7100	6.5897	14.852	0	0	0
2023/01/09	2030	03/08/2023	11.36	Put	Bond Future	1,066.5800	1.0666	811.2500	0.8113	(23.939)	0	0	0
2023/01/09	2030	03/08/2023	10.40	Call	Bond Future	3,012.2500	3.0123	3,646.7100	3.6467	21.063	0	0	1,012
2023/01/09	2030	03/08/2023	10.65	Call	Bond Future	3,660.5300	3.6605	4,361.4500	4.3614	19.148	0	0	350
2023/01/09	2030	03/08/2023	10.65	Put	Bond Future	1,900.1000	1.9001	1,491.7700	1.4918	(21.490)	0	0	0
2023/01/09	2030	03/08/2023			Bond Future	10.2394	89.7522	9.9858	90.8615	(2.476)	0.0000	0.0000	0
2023/01/09	2030	03/08/2023	12.59	Call	Bond Future	9,858.3200	9.8583	10,869.9800	10.8700	10.262	0	0	0
2023/01/09	2030	03/08/2023	12.59	Put	Bond Future	347.4900	0.3475	249.9000	0.2499	(28.084)	0	0	1,012
2023/01/09	2030	03/08/2023	11.35	Put	Bond Future	1,075.4900	1.0755	818.3700	0.8184	(23.907)	0	0	0
2023/01/09	2030	03/08/2023	11.36	Call	Bond Future	5,769.2400	5.7692	6,623.1600	6.6232	14.801	0	0	0
2023/01/09	2030	03/08/2023	10.40	Put	Bond Future	2,318.3400	2.3183	1,843.5500	1.8435	(20.480)	0	0	0
2023/01/09	2030	02/11/2023	10.81	Call	Bond Future	4,126.9700	4.1270	4,840.6300	4.8406	17.293	0	0	0
2023/01/09	2030	02/11/2023	10.81	Put	Bond Future	2,189.4300	2.1894	1,771.4600	1.7715	(19.090)	0	0	0
2023/01/09	2030	02/11/2023	10.80	Call	Bond Future	4,100.6000	4.1006	4,812.0600	4.8121	17.350	0	0	0
2023/01/09	2030	02/11/2023	10.80	Put	Bond Future	2,204.0000	2.2040	1,783.8300	1.7838	(19.064)	0	0	0
2023/01/09	2030	02/11/2023			Bond Future	10.3431	91.5583	10.0762	92.6899	(2.580)	0.0000	0.0000	0
2023/01/09	2030	02/11/2023	10.82	Call	Bond Future	4,153.0900	4.1531	4,868.9500	4.8689	17.237	0	0	0
2023/01/09	2030	02/11/2023	10.82	Put	Bond Future	2,174.6300	2.1746	1,758.8600	1.7589	(19.119)	0	0	0
2023/01/09	2030	01/02/2024	11.37	Call	Bond Future	5,496.0000	5.4960	6,300.7700	6.3008	14.643	0	0	0
2023/01/09	2030	01/02/2024	11.37	Put	Bond Future	1,866.0000	1.8660	1,516.0300	1.5160	(18.755)	0	0	0
2023/01/09	2030	01/02/2024			Bond Future	10.4541	89.4123	10.1725	90.5670	(2.694)	0.0000	0.0000	0
2023/01/09	2030	01/02/2024	11.36	Call	Bond Future	5,468.3500	5.4684	6,271.4000	6.2714	14.685	0	0	0
2023/01/09	2030	01/02/2024	11.36	Put	Bond Future	1,876.9800	1.8770	1,525.2900	1.5253	(18.737)	0	0	0
2023/01/09	2030	01/02/2024	11.35	Call	Bond Future	5,440.7500	5.4408	6,242.0700	6.2421	14.728	0	0	0

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2023/01/09	2030	01/02/2024	11.35	Put	Bond Future	1,888.0200	1.8880	1,534.6000	1.5346	(18.719)	0	0	0
2023/01/09	2032	02/02/2023	9.47	Call	Bond Future	0.5200	0.0005	2.7900	0.0028	436.538	0	0	500
2023/01/09	2032	02/02/2023	9.47	Put	Bond Future	6,426.8700	6.4269	5,113.9900	5.1140	(20.428)	0	0	0
2023/01/09	2032	02/02/2023	9.92	Call	Bond Future	32.0100	0.0320	105.3300	0.1053	229.053	0	0	750
2023/01/09	2032	02/02/2023	9.92	Put	Bond Future	3,923.5000	3.9235	2,681.6700	2.6817	(31.651)	0	0	0
2023/01/09	2032	02/02/2023	11.50	Call	Bond Future	4,459.8000	4.4598	5,675.2400	5.6752	27.253	0	0	0
2023/01/09	2032	02/02/2023	11.50	Put	Bond Future	142.5700	0.1426	42.8600	0.0429	(69.938)	0	0	8,000
2023/01/09	2032	02/02/2023	11.69	Call	Bond Future	5,323.3000	5.3233	6,575.4500	6.5754	23.522	0	0	0
2023/01/09	2032	02/02/2023	11.69	Put	Bond Future	86.7700	0.0868	23.7700	0.0238	(72.606)	0	0	0
2023/01/09	2032	02/02/2023	10.50	Call	Bond Future	728.8300	0.7288	1,314.7700	1.3148	80.395	0	0	0
2023/01/09	2032	02/02/2023	10.50	Put	Bond Future	1,485.8000	1.4858	756.5900	0.7566	(49.079)	0	0	454
2023/01/09	2032	02/02/2023	10.67	Call	Bond Future	1,180.3900	1.1804	1,935.3200	1.9353	63.956	0	0	750
2023/01/09	2032	02/02/2023	10.67	Put	Bond Future	1,045.9300	1.0459	485.7100	0.4857	(53.562)	0	0	0
2023/01/09	2032	02/02/2023	11.45	Call	Bond Future	4,235.3100	4.2353	5,438.1900	5.4382	28.401	0	0	0
2023/01/09	2032	02/02/2023	11.45	Put	Bond Future	162.3100	0.1623	50.0400	0.0500	(69.170)	0	0	8,000
2023/01/09	2032	02/02/2023	10.40	Call	Bond Future	515.6800	0.5157	996.4400	0.9964	93.228	0	0	0
2023/01/09	2032	02/02/2023	10.40	Put	Bond Future	1,802.7300	1.8027	968.3400	0.9683	(46.285)	0	0	0
2023/01/09	2032	02/02/2023	10.22	Call	Bond Future	237.5600	0.2376	534.1300	0.5341	124.840	0	0	500
2023/01/09	2032	02/02/2023	10.22	Put	Bond Future	2,489.5200	2.4895	1,470.9400	1.4709	(40.915)	0	0	0
2023/01/09	2032	02/02/2023			Bond Future	10.6442	89.1464	10.3947	90.4615	(2.344)	0.0000	0.0000	112,014
2023/01/09	2032	02/02/2023	9.31	Call	Bond Future	0.1100	0.0001	0.6500	0.0007	490.909	0	0	454
2023/01/09	2032	02/02/2023	9.31	Put	Bond Future	7,350.2100	7.3502	6,035.6000	6.0356	(17.885)	0	0	0
2023/01/09	2032	02/02/2023	12.75	Call	Bond Future	10,124.2400	10.1242	11,435.6300	11.4356	12.953	0	0	0
2023/01/09	2032	02/02/2023	12.75	Put	Bond Future	4.5000	0.0045	0.7400	0.0007	(83.556)	0	0	750
2023/01/09	2032	02/02/2023	11.84	Call	Bond Future	6,010.3700	6.0104	7,282.4200	7.2824	21.164	0	0	0
2023/01/09	2032	02/02/2023	11.84	Put	Bond Future	57.7800	0.0578	14.6800	0.0147	(74.593)	0	0	500
2023/01/09	2032	02/02/2023	10.38	Call	Bond Future	478.1600	0.4782	937.8100	0.9378	96.129	0	0	0
2023/01/09	2032	02/02/2023	10.38	Put	Bond Future	1,871.7300	1.8717	1,016.2300	1.0162	(45.706)	0	0	0
2023/01/09	2032	02/02/2023	10.39	Call	Bond Future	496.6700	0.4967	966.8600	0.9669	94.668	0	0	0
2023/01/09	2032	02/02/2023	10.39	Put	Bond Future	1,836.9600	1.8370	992.0000	0.9920	(45.998)	0	0	0
2023/01/09	2032	02/02/2023	10.16	Call	Bond Future	172.4900	0.1725	412.9700	0.4130	139.417	0	0	0
2023/01/09	2032	02/02/2023	10.16	Put	Bond Future	2,749.2000	2.7492	1,674.5300	1.6745	(39.090)	0	0	454
2023/01/09	2032	02/02/2023	10.30	Call	Bond Future	345.0900	0.3451	721.4000	0.7214	109.047	0	0	8,000
2023/01/09	2032	02/02/2023	10.30	Put	Bond Future	2,166.4800	2.1665	1,227.6400	1.2276	(43.335)	0	0	0
2023/01/09	2032	04/05/2023	13.43	Call	Bond Future	12,409.7400	12.4097	13,700.5000	13.7005	10.401	0	0	0
2023/01/09	2032	04/05/2023	13.43	Put	Bond Future	124.0800	0.1241	74.9200	0.0749	(39.620)	0	0	400
2023/01/09	2032	04/05/2023	10.89	Call	Bond Future	2,945.1100	2.9451	3,709.5100	3.7095	25.955	0	0	0
2023/01/09	2032	04/05/2023	10.89	Put	Bond Future	2,292.6600	2.2927	1,717.1400	1.7171	(25.103)	0	0	0
2023/01/09	2032	04/05/2023	11.37	Call	Bond Future	4,466.4100	4.4664	5,404.5700	5.4046	21.005	0	0	400
2023/01/09	2032	04/05/2023			Bond Future	10.7613	86.7118	10.5011	88.0517	(2.418)	0.0000	0.0000	66,415
2023/01/09	2032	04/05/2023	10.88	Call	Bond Future	2,916.5600	2.9166	3,676.9500	3.6769	26.071	0	0	0
2023/01/09	2032	04/05/2023	10.88	Put	Bond Future	2,314.5800	2.3146	1,735.0500	1.7350	(25.038)	0	0	0
2023/01/09	2032	04/05/2023	11.37	Put	Bond Future	1,436.9600	1.4370	1,035.2000	1.0352	(27.959)	0	0	0
2023/01/09	2032	04/05/2023	10.62	Call	Bond Future	2,221.1600	2.2212	2,873.3600	2.8734	29.363	0	0	400
2023/01/09	2032	04/05/2023	10.62	Put	Bond Future	2,945.4200	2.9454	2,257.7000	2.2577	(23.349)	0	0	0
2023/01/09	2032	04/05/2023	10.87	Call	Bond Future	2,887.9400	2.8879	3,644.3200	3.6443	26.191	0	0	0
2023/01/09	2032	04/05/2023	10.87	Put	Bond Future	2,336.4700	2.3365	1,752.9300	1.7529	(24.975)	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
2023/01/09	2032	03/08/2023	11.77	Call	Bond Future	6,060.9000	6.0609	7,047.3900	7.0474	16.276	0	0	0
2023/01/09	2032	03/08/2023	11.77	Put	Bond Future	1,691.4400	1.6914	1,310.9500	1.3109	(22.495)	0	0	0
2023/01/09	2032	03/08/2023	11.90	Call	Bond Future	6,506.4800	6.5065	7,522.2000	7.5222	15.611	0	0	5,000
2023/01/09	2032	03/08/2023	11.90	Put	Bond Future	1,535.4800	1.5355	1,184.2200	1.1842	(22.876)	0	0	0
2023/01/09	2032	03/08/2023			Bond Future	10.8623	88.4961	10.5908	89.8631	(2.500)	0.0000	0.0000	2,600
2023/01/09	2032	03/08/2023	11.75	Call	Bond Future	5,993.1300	5.9931	6,974.9500	6.9750	16.382	0	0	0
2023/01/09	2032	03/08/2023	11.75	Put	Bond Future	1,716.7400	1.7167	1,331.5800	1.3316	(22.436)	0	0	0
2023/01/09	2032	03/08/2023	11.76	Call	Bond Future	6,026.9900	6.0270	7,011.1500	7.0112	16.329	0	0	0
2023/01/09	2032	03/08/2023	11.76	Put	Bond Future	1,704.0500	1.7041	1,321.2300	1.3212	(22.465)	0	0	0
2023/01/09	2032	02/11/2023	11.24	Call	Bond Future	4,369.6700	4.3697	5,194.1100	5.1941	18.867	0	0	0
2023/01/09	2032	02/11/2023	11.24	Put	Bond Future	3,109.6300	3.1096	2,539.4300	2.5394	(18.337)	0	0	0
2023/01/09	2032	02/11/2023			Bond Future	10.9783	86.1174	10.6946	87.5120	(2.585)	0.0000	0.0000	0
2023/01/09	2032	02/11/2023	11.23	Call	Bond Future	4,341.5600	4.3416	5,163.2700	5.1633	18.927	0	0	0
2023/01/09	2032	02/11/2023	11.23	Put	Bond Future	3,129.2300	3.1292	2,556.3000	2.5563	(18.309)	0	0	0
2023/01/09	2032	02/11/2023	11.22	Call	Bond Future	4,313.5300	4.3135	5,132.5000	5.1325	18.986	0	0	0
2023/01/09	2032	02/11/2023	11.22	Put	Bond Future	3,148.9400	3.1489	2,573.2700	2.5733	(18.281)	0	0	0
2023/01/09	2032	01/02/2024	11.84	Call	Bond Future	5,838.2600	5.8383	6,798.2700	6.7983	16.443	0	0	0
2023/01/09	2032	01/02/2024	11.84	Put	Bond Future	2,412.1000	2.4121	1,949.0300	1.9490	(19.198)	0	0	0
2023/01/09	2032	01/02/2024	11.83	Call	Bond Future	5,807.5900	5.8076	6,765.3500	6.7653	16.492	0	0	0
2023/01/09	2032	01/02/2024	11.83	Put	Bond Future	2,426.4000	2.4264	1,961.0800	1.9611	(19.177)	0	0	0
2023/01/09	2032	01/02/2024			Bond Future	11.0981	87.8657	10.8014	89.2888	(2.674)	0.0000	0.0000	0
2023/01/09	2032	01/02/2024	11.85	Call	Bond Future	5,868.9800	5.8690	6,831.2300	6.8312	16.396	0	0	0
2023/01/09	2032	01/02/2024	11.85	Put	Bond Future	2,397.8800	2.3979	1,937.0500	1.9371	(19.218)	0	0	0
2023/01/09	2033	02/02/2023			Bond Future	116.7649	116.7649	116.7697	116.7697	0.004	0.0000	0.0000	7,312
2023/01/09	2033	04/05/2023			Bond Future	117.6674	117.6674	117.6715	117.6715	0.003	0.0000	0.0000	0
2023/01/09	2033	03/08/2023			Bond Future	120.1148	120.1148	120.1183	120.1183	0.003	0.0000	0.0000	0
2023/01/09	2033	02/11/2023			Bond Future	121.1403	121.1403	121.1440	121.1440	0.003	0.0000	0.0000	0
2023/01/09	2033	01/02/2024			Bond Future	123.6276	123.6276	123.6316	123.6316	0.003	0.0000	0.0000	0
2023/01/09	2037	02/02/2023	11.03	Call	Bond Future	545.8200	0.5458	1,014.1900	1.0142	85.810	0	0	0
2023/01/09	2037	02/02/2023	11.03	Put	Bond Future	2,399.4100	2.3994	1,407.2700	1.4073	(41.349)	0	0	0
2023/01/09	2037	02/02/2023	11.04	Call	Bond Future	563.8500	0.5638	1,042.6800	1.0427	84.922	0	0	0
2023/01/09	2037	02/02/2023	11.04	Put	Bond Future	2,356.4000	2.3564	1,374.7200	1.3747	(41.660)	0	0	0
2023/01/09	2037	02/02/2023	11.97	Call	Bond Future	3,859.3800	3.8594	5,147.8300	5.1478	33.385	0	0	0
2023/01/09	2037	02/02/2023			Bond Future	11.3386	80.4818	11.0946	81.9423	(2.152)	0.0000	0.0000	132,188
2023/01/09	2037	02/02/2023	11.05	Call	Bond Future	582.2700	0.5823	1,071.6300	1.0716	84.043	0	0	0
2023/01/09	2037	02/02/2023	11.05	Put	Bond Future	2,313.8500	2.3138	1,342.7000	1.3427	(41.971)	0	0	0
2023/01/09	2037	02/02/2023	11.10	Call	Bond Future	680.4400	0.6804	1,223.2600	1.2233	79.775	0	0	577
2023/01/09	2037	02/02/2023	11.10	Put	Bond Future	2,108.1500	2.1081	1,190.4600	1.1905	(43.531)	0	0	0
2023/01/09	2037	02/02/2023	11.97	Put	Bond Future	254.7200	0.2547	82.6600	0.0827	(67.549)	0	0	577
2023/01/09	2037	04/05/2023	13.73	Put	Bond Future	300.8100	0.3008	196.8500	0.1968	(34.560)	0	0	400
2023/01/09	2037	04/05/2023	11.94	Call	Bond Future	4,625.0000	4.6250	5,616.3700	5.6164	21.435	0	0	0
2023/01/09	2037	04/05/2023	11.03	Put	Bond Future	4,364.6200	4.3646	3,464.4700	3.4645	(20.624)	0	0	0
2023/01/09	2037	04/05/2023	11.30	Call	Bond Future	2,516.1500	2.5162	3,233.7600	3.2338	28.520	0	0	0
2023/01/09	2037	04/05/2023	11.30	Put	Bond Future	3,447.9700	3.4480	2,677.4900	2.6775	(22.346)	0	0	0
2023/01/09	2037	04/05/2023	11.31	Call	Bond Future	2,544.7000	2.5447	3,267.0300	3.2670	28.386	0	0	0
2023/01/09	2037	04/05/2023	11.31	Put	Bond Future	3,417.5600	3.4176	2,651.8000	2.6518	(22.407)	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
2023/01/09	2037	04/05/2023	10.95	Call	Bond Future	1,636.2300	1.6362	2,185.6700	2.1857	33.580	0	0	703
2023/01/09	2037	04/05/2023	10.95	Put	Bond Future	4,672.0600	4.6721	3,733.4100	3.7334	(20.091)	0	0	0
2023/01/09	2037	04/05/2023			Bond Future	11.4593	82.0400	11.2062	83.5280	(2.209)	0.0000	0.0000	0
2023/01/09	2037	04/05/2023	13.73	Call	Bond Future	12,014.0100	12.0140	13,398.1400	13.3981	11.521	0	0	0
2023/01/09	2037	04/05/2023	11.32	Call	Bond Future	2,573.2300	2.5732	3,300.2700	3.3003	28.254	0	0	0
2023/01/09	2037	04/05/2023	11.32	Put	Bond Future	3,387.1900	3.3872	2,626.1400	2.6261	(22.468)	0	0	0
2023/01/09	2037	04/05/2023	11.78	Call	Bond Future	4,047.3400	4.0473	4,976.8000	4.9768	22.965	0	0	400
2023/01/09	2037	04/05/2023	11.78	Put	Bond Future	2,218.7300	2.2187	1,660.1000	1.6601	(25.178)	0	0	0
2023/01/09	2037	04/05/2023	11.94	Put	Bond Future	1,907.1000	1.9071	1,410.3800	1.4104	(26.046)	0	0	703
2023/01/09	2037	04/05/2023	11.03	Call	Bond Future	1,816.7000	1.8167	2,404.6400	2.4046	32.363	0	0	400
2023/01/09	2037	03/08/2023	12.12	Call	Bond Future	5,819.0500	5.8190	6,804.7500	6.8048	16.939	0	0	0
2023/01/09	2037	03/08/2023	12.12	Put	Bond Future	2,776.5300	2.7765	2,243.9100	2.2439	(19.183)	0	0	0
2023/01/09	2037	03/08/2023	12.13	Call	Bond Future	5,853.9900	5.8540	6,842.5100	6.8425	16.886	0	0	0
2023/01/09	2037	03/08/2023	12.13	Put	Bond Future	2,757.7000	2.7577	2,227.9000	2.2279	(19.212)	0	0	0
2023/01/09	2037	03/08/2023			Bond Future	11.5705	79.4695	11.3077	80.9879	(2.271)	0.0000	0.0000	0
2023/01/09	2037	03/08/2023	12.14	Call	Bond Future	5,889.2000	5.8892	6,880.5500	6.8805	16.833	0	0	0
2023/01/09	2037	03/08/2023	12.14	Put	Bond Future	2,739.2000	2.7392	2,212.2300	2.2122	(19.238)	0	0	0
2023/01/09	2037	02/11/2023	11.57	Call	Bond Future	4,189.7500	4.1898	4,991.3100	4.9913	19.131	0	0	0
2023/01/09	2037	02/11/2023	11.55	Put	Bond Future	4,891.2100	4.8912	4,137.6000	4.1376	(15.407)	0	0	0
2023/01/09	2037	02/11/2023	11.56	Put	Bond Future	4,863.0300	4.8630	4,112.5300	4.1125	(15.433)	0	0	0
2023/01/09	2037	02/11/2023			Bond Future	11.6845	81.0685	11.4119	82.6175	(2.334)	0.0000	0.0000	0
2023/01/09	2037	02/11/2023	11.57	Put	Bond Future	4,834.9900	4.8350	4,087.5900	4.0876	(15.458)	0	0	0
2023/01/09	2037	02/11/2023	11.55	Call	Bond Future	4,132.4900	4.1325	4,927.8400	4.9278	19.246	0	0	0
2023/01/09	2037	02/11/2023	11.56	Call	Bond Future	4,161.0800	4.1611	4,959.5400	4.9595	19.189	0	0	0
2023/01/09	2037	01/02/2024	12.33	Call	Bond Future	6,519.9400	6.5199	7,518.6500	7.5187	15.318	0	0	0
2023/01/09	2037	01/02/2024	12.33	Put	Bond Future	3,704.7200	3.7047	3,122.9500	3.1230	(15.703)	0	0	0
2023/01/09	2037	01/02/2024			Bond Future	11.8042	78.4590	11.5209	80.0395	(2.400)	0.0000	0.0000	0
2023/01/09	2037	01/02/2024	12.31	Call	Bond Future	6,454.8400	6.4548	7,448.6800	7.4487	15.397	0	0	0
2023/01/09	2037	01/02/2024	12.31	Put	Bond Future	3,743.9700	3.7440	3,157.3300	3.1573	(15.669)	0	0	0
2023/01/09	2037	01/02/2024	12.32	Call	Bond Future	6,487.5200	6.4875	7,483.8000	7.4838	15.357	0	0	0
2023/01/09	2037	01/02/2024	12.32	Put	Bond Future	3,724.4500	3.7244	3,140.2500	3.1402	(15.686)	0	0	0
2023/01/09	2038	02/02/2023			Bond Future	129.2752	129.2752	129.2807	129.2807	0.004	0.0000	0.0000	3,430
2023/01/09	2038	04/05/2023			Bond Future	131.8092	131.8092	131.8136	131.8136	0.003	0.0000	0.0000	1,583
2023/01/09	2038	03/08/2023			Bond Future	132.5892	132.5892	132.5929	132.5929	0.003	0.0000	0.0000	0
2023/01/09	2038	02/11/2023			Bond Future	135.2881	135.2881	135.2921	135.2921	0.003	0.0000	0.0000	0
2023/01/09	2038	01/02/2024			Bond Future	136.0507	136.0507	136.0547	136.0547	0.003	0.0000	0.0000	0
2023/01/09	2040	02/02/2023	10.93	Call	Bond Future	300.2600	0.3003	586.4800	0.5865	95.324	0	0	0
2023/01/09	2040	02/02/2023	12.24	Call	Bond Future	5,039.0500	5.0390	6,425.0400	6.4250	27.505	0	0	0
2023/01/09	2040	02/02/2023	12.24	Put	Bond Future	177.1700	0.1772	55.2100	0.0552	(68.838)	0	0	0
2023/01/09	2040	02/02/2023	12.27	Call	Bond Future	5,196.8100	5.1968	6,592.2200	6.5922	26.851	0	0	0
2023/01/09	2040	02/02/2023	12.27	Put	Bond Future	162.0800	0.1621	49.5400	0.0495	(69.435)	0	0	388
2023/01/09	2040	02/02/2023	11.12	Call	Bond Future	589.7300	0.5897	1,057.7900	1.0578	79.369	0	0	0
2023/01/09	2040	02/02/2023	11.12	Put	Bond Future	2,648.2300	2.6482	1,608.3400	1.6083	(39.267)	0	0	0
2023/01/09	2040	02/02/2023	11.19	Call	Bond Future	733.7200	0.7337	1,276.9400	1.2769	74.036	0	0	563
2023/01/09	2040	02/02/2023	11.19	Put	Bond Future	2,331.6100	2.3316	1,366.8800	1.3669	(41.376)	0	0	0
2023/01/09	2040	02/02/2023	12.07	Put	Bond Future	289.5200	0.2895	100.6300	0.1006	(65.242)	0	0	563

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2023/01/09	2040	02/02/2023	10.96	Call	Bond Future	336.5900	0.3366	648.6700	0.6487	92.718	0	0	388
2023/01/09	2040	02/02/2023	10.96	Put	Bond Future	3,462.8500	3.4629	2,266.9800	2.2670	(34.534)	0	0	0
2023/01/09	2040	02/02/2023			Bond Future	11.4376	82.0813	11.2037	83.5893	(2.044)	0.0000	0.0000	136,563
2023/01/09	2040	02/02/2023	10.18	Call	Bond Future	5.9400	0.0059	15.4600	0.0155	160.269	0	0	0
2023/01/09	2040	02/02/2023	10.18	Put	Bond Future	8,650.4200	8.6504	7,151.9900	7.1520	(17.322)	0	0	0
2023/01/09	2040	02/02/2023	10.21	Call	Bond Future	7.1900	0.0072	18.6000	0.0186	158.693	0	0	388
2023/01/09	2040	02/02/2023	10.21	Put	Bond Future	8,429.4000	8.4294	6,932.8600	6.9329	(17.754)	0	0	0
2023/01/09	2040	02/02/2023	10.93	Put	Bond Future	3,629.0700	3.6291	2,407.3400	2.4073	(33.665)	0	0	0
2023/01/09	2040	02/02/2023	12.07	Call	Bond Future	4,160.1300	4.1601	5,479.1900	5.4792	31.707	0	0	0
2023/01/09	2040	02/02/2023	11.10	Call	Bond Future	552.4100	0.5524	999.6000	0.9996	80.953	0	0	0
2023/01/09	2040	02/02/2023	11.10	Put	Bond Future	2,743.2400	2.7432	1,682.4800	1.6825	(38.668)	0	0	0
2023/01/09	2040	02/02/2023	11.11	Call	Bond Future	570.8600	0.5709	1,028.4500	1.0284	80.158	0	0	0
2023/01/09	2040	02/02/2023	11.11	Put	Bond Future	2,695.4800	2.6955	1,645.1200	1.6451	(38.967)	0	0	0
2023/01/09	2040	04/05/2023	13.45	Put	Bond Future	541.5500	0.5416	374.7600	0.3748	(30.799)	0	0	486
2023/01/09	2040	04/05/2023	12.05	Put	Bond Future	2,073.1100	2.0731	1,559.1200	1.5591	(24.793)	0	0	684
2023/01/09	2040	04/05/2023	12.78	Call	Bond Future	8,157.6600	8.1577	9,402.6100	9.4026	15.261	0	0	0
2023/01/09	2040	04/05/2023	12.78	Put	Bond Future	1,034.6700	1.0347	743.1200	0.7431	(28.178)	0	0	388
2023/01/09	2040	04/05/2023	11.43	Call	Bond Future	2,863.8500	2.8638	3,618.6000	3.6186	26.354	0	0	0
2023/01/09	2040	04/05/2023	11.43	Put	Bond Future	3,650.1800	3.6502	2,868.4300	2.8684	(21.417)	0	0	0
2023/01/09	2040	04/05/2023	10.73	Put	Bond Future	6,565.4700	6.5655	5,444.7300	5.4447	(17.070)	0	0	0
2023/01/09	2040	04/05/2023			Bond Future	11.5549	83.6704	11.3126	85.2069	(2.097)	0.0000	0.0000	300
2023/01/09	2040	04/05/2023	13.45	Call	Bond Future	11,148.5800	11.1486	12,518.2900	12.5183	12.286	0	0	0
2023/01/09	2040	04/05/2023	11.48	Call	Bond Future	3,021.3200	3.0213	3,799.8400	3.7998	25.768	0	0	486
2023/01/09	2040	04/05/2023	11.48	Put	Bond Future	3,491.4700	3.4915	2,733.4900	2.7335	(21.709)	0	0	0
2023/01/09	2040	04/05/2023	12.05	Call	Bond Future	5,076.6900	5.0767	6,099.2000	6.0992	20.141	0	0	0
2023/01/09	2040	04/05/2023	11.41	Call	Bond Future	2,802.0000	2.8020	3,547.1600	3.5472	26.594	0	0	0
2023/01/09	2040	04/05/2023	11.41	Put	Bond Future	3,715.3400	3.7153	2,924.0000	2.9240	(21.299)	0	0	0
2023/01/09	2040	04/05/2023	11.42	Call	Bond Future	2,832.8500	2.8329	3,582.8100	3.5828	26.474	0	0	0
2023/01/09	2040	04/05/2023	11.42	Put	Bond Future	3,682.6400	3.6826	2,896.1000	2.8961	(21.358)	0	0	0
2023/01/09	2040	04/05/2023	10.73	Call	Bond Future	1,145.8400	1.1458	1,561.6000	1.5616	36.284	0	0	486
2023/01/09	2040	04/05/2023	10.92	Call	Bond Future	1,516.8200	1.5168	2,021.9200	2.0219	33.300	0	0	388
2023/01/09	2040	04/05/2023	10.92	Put	Bond Future	5,639.6400	5.6396	4,608.2400	4.6082	(18.288)	0	0	0
2023/01/09	2040	04/05/2023	11.03	Call	Bond Future	1,763.4100	1.7634	2,322.0600	2.3221	31.680	0	0	684
2023/01/09	2040	04/05/2023	11.03	Put	Bond Future	5,149.0500	5.1490	4,171.2000	4.1712	(18.991)	0	0	0
2023/01/09	2040	04/05/2023	10.17	Call	Bond Future	450.1900	0.4502	653.3400	0.6533	45.125	0	0	388
2023/01/09	2040	04/05/2023	10.17	Put	Bond Future	9,872.5800	9.8726	8,539.2300	8.5392	(13.506)	0	0	0
2023/01/09	2040	03/08/2023	12.23	Call	Bond Future	6,296.6500	6.2966	7,319.7200	7.3197	16.248	0	0	0
2023/01/09	2040	03/08/2023	12.23	Put	Bond Future	2,927.9500	2.9280	2,383.3600	2.3834	(18.600)	0	0	0
2023/01/09	2040	03/08/2023			Bond Future	11.6631	80.8831	11.4118	82.4508	(2.155)	0.0000	0.0000	0
2023/01/09	2040	03/08/2023	12.21	Call	Bond Future	6,221.5900	6.2216	7,238.8200	7.2388	16.350	0	0	0
2023/01/09	2040	03/08/2023	12.21	Put	Bond Future	2,967.9500	2.9680	2,417.5200	2.4175	(18.546)	0	0	0
2023/01/09	2040	03/08/2023	12.22	Call	Bond Future	6,259.2000	6.2592	7,279.3500	7.2793	16.298	0	0	0
2023/01/09	2040	03/08/2023	12.22	Put	Bond Future	2,948.0000	2.9480	2,400.4900	2.4005	(18.572)	0	0	0
2023/01/09	2040	02/11/2023	11.60	Put	Bond Future	5,461.9900	5.4620	4,671.4000	4.6714	(14.474)	0	0	0
2023/01/09	2040	02/11/2023	11.58	Call	Bond Future	4,341.4600	4.3415	5,143.7400	5.1437	18.479	0	0	0
2023/01/09	2040	02/11/2023	11.58	Put	Bond Future	5,525.0000	5.5250	4,727.9900	4.7280	(14.426)	0	0	0
2023/01/09	2040	02/11/2023	11.59	Call	Bond Future	4,371.8300	4.3718	5,177.3200	5.1773	18.425	0	0	0
2023/01/09	2040	02/11/2023			Bond Future	11.7736	82.5106	11.5130	84.1099	(2.213)	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
2023/01/09	2040	02/11/2023	11.60	Call	Bond Future	4,401.9900	4.4020	5,210.6900	5.2107	18.371	0	0	0
2023/01/09	2040	02/11/2023	11.59	Put	Bond Future	5,493.5600	5.4936	4,699.7600	4.6998	(14.450)	0	0	0
2023/01/09	2040	01/02/2024	12.33	Call	Bond Future	6,703.9000	6.7039	7,714.6400	7.7146	15.077	0	0	0
2023/01/09	2040	01/02/2024	12.33	Put	Bond Future	4,150.4000	4.1504	3,529.2600	3.5293	(14.966)	0	0	0
2023/01/09	2040	01/02/2024	12.34	Call	Bond Future	6,738.3300	6.7383	7,751.6500	7.7516	15.038	0	0	0
2023/01/09	2040	01/02/2024	12.34	Put	Bond Future	4,128.4000	4.1284	3,509.8400	3.5098	(14.983)	0	0	0
2023/01/09	2040	01/02/2024			Bond Future	11.8891	79.6799	11.6188	81.3118	(2.274)	0.0000	0.0000	0
2023/01/09	2040	01/02/2024	12.35	Call	Bond Future	6,772.8200	6.7728	7,788.7000	7.7887	14.999	0	0	0
2023/01/09	2040	01/02/2024	12.35	Put	Bond Future	4,106.5200	4.1065	3,490.5200	3.4905	(15.001)	0	0	0
2023/01/09	2044	02/02/2023	10.30	Call	Bond Future	11.7800	0.0118	28.2200	0.0282	139.559	0	0	0
2023/01/09	2044	02/02/2023	10.30	Put	Bond Future	8,064.4100	8.0644	6,608.0800	6.6081	(18.059)	0	0	0
2023/01/09	2044	02/02/2023	11.00	Call	Bond Future	387.4400	0.3874	713.1600	0.7132	84.070	0	0	2,500
2023/01/09	2044	02/02/2023	11.00	Put	Bond Future	3,367.3800	3.3674	2,220.3300	2.2203	(34.064)	0	0	0
2023/01/09	2044	02/02/2023	11.75	Put	Bond Future	711.4200	0.7114	315.4700	0.3155	(55.656)	0	0	2,500
2023/01/09	2044	02/02/2023	11.90	Call	Bond Future	3,342.1900	3.3422	4,527.0700	4.5271	35.452	0	0	0
2023/01/09	2044	02/02/2023	11.90	Put	Bond Future	484.1000	0.4841	196.2100	0.1962	(59.469)	0	0	0
2023/01/09	2044	02/02/2023	12.00	Call	Bond Future	3,833.8400	3.8338	5,077.5800	5.0776	32.441	0	0	0
2023/01/09	2044	02/02/2023	12.00	Put	Bond Future	370.2100	0.3702	141.1800	0.1412	(61.865)	0	0	4,000
2023/01/09	2044	02/02/2023	11.20	Put	Bond Future	2,374.8000	2.3748	1,426.4400	1.4264	(39.934)	0	0	0
2023/01/09	2044	02/02/2023	11.70	Call	Bond Future	2,427.1000	2.4271	3,462.5700	3.4626	42.663	0	0	1,700
2023/01/09	2044	02/02/2023	11.70	Put	Bond Future	804.9700	0.8050	367.6700	0.3677	(54.325)	0	0	0
2023/01/09	2044	02/02/2023	11.10	Call	Bond Future	550.6000	0.5506	971.4500	0.9714	76.435	0	0	1,700
2023/01/09	2044	02/02/2023	11.14	Call	Bond Future	627.3700	0.6274	1,088.8300	1.0888	73.555	0	0	0
2023/01/09	2044	02/02/2023	11.14	Put	Bond Future	2,651.0300	2.6510	1,639.7200	1.6397	(38.148)	0	0	0
2023/01/09	2044	02/02/2023	11.15	Call	Bond Future	647.6300	0.6476	1,119.4300	1.1194	72.850	0	0	0
2023/01/09	2044	02/02/2023	11.15	Put	Bond Future	2,603.6900	2.6037	1,602.7200	1.6027	(38.444)	0	0	0
2023/01/09	2044	02/02/2023			Bond Future	11.4455	78.8935	11.2219	80.3663	(1.954)	0.0000	0.0000	83,071
2023/01/09	2044	02/02/2023	10.75	Call	Bond Future	137.8800	0.1379	281.9700	0.2820	104.504	0	0	2,500
2023/01/09	2044	02/02/2023	10.75	Put	Bond Future	4,872.5300	4.8725	3,543.8500	3.5438	(27.269)	0	0	0
2023/01/09	2044	02/02/2023	11.75	Call	Bond Future	2,645.6900	2.6457	3,722.5100	3.7225	40.701	0	0	0
2023/01/09	2044	02/02/2023	11.16	Call	Bond Future	668.3200	0.6683	1,150.5200	1.1505	72.151	0	0	0
2023/01/09	2044	02/02/2023	11.16	Put	Bond Future	2,556.8700	2.5569	1,566.3000	1.5663	(38.742)	0	0	0
2023/01/09	2044	02/02/2023	11.20	Call	Bond Future	755.3300	0.7553	1,279.7400	1.2797	69.428	0	0	0
2023/01/09	2044	02/02/2023	11.10	Put	Bond Future	2,845.5900	2.8456	1,793.6700	1.7937	(36.967)	0	0	0
2023/01/09	2044	04/05/2023	11.75	Put	Bond Future	2,801.3200	2.8013	2,177.5400	2.1775	(22.267)	0	0	4,115
2023/01/09	2044	04/05/2023	11.41	Call	Bond Future	2,862.5800	2.8626	3,587.1700	3.5872	25.312	0	0	0
2023/01/09	2044	04/05/2023	11.41	Put	Bond Future	3,804.2200	3.8042	3,028.1900	3.0282	(20.399)	0	0	0
2023/01/09	2044	04/05/2023	11.42	Call	Bond Future	2,893.8600	2.8939	3,623.1400	3.6231	25.201	0	0	0
2023/01/09	2044	04/05/2023	11.42	Put	Bond Future	3,770.4600	3.7705	2,999.1200	2.9991	(20.457)	0	0	0
2023/01/09	2044	04/05/2023			Bond Future	11.5561	80.4210	11.3246	81.9216	(2.003)	0.0000	0.0000	0
2023/01/09	2044	04/05/2023	11.75	Call	Bond Future	4,022.1100	4.0221	4,898.9500	4.8989	21.800	0	0	0
2023/01/09	2044	04/05/2023	12.00	Call	Bond Future	4,974.5400	4.9745	5,951.1400	5.9511	19.632	0	0	0
2023/01/09	2044	04/05/2023	12.00	Put	Bond Future	2,225.9300	2.2259	1,701.9100	1.7019	(23.542)	0	0	4,115
2023/01/09	2044	04/05/2023	12.25	Call	Bond Future	5,988.5600	5.9886	7,053.0300	7.0530	17.775	0	0	0
2023/01/09	2044	04/05/2023	12.25	Put	Bond Future	1,762.4300	1.7624	1,326.2800	1.3263	(24.747)	0	0	1,500
2023/01/09	2044	04/05/2023	11.43	Call	Bond Future	2,925.4900	2.9255	3,659.4400	3.6594	25.088	0	0	0
2023/01/09	2044	04/05/2023	11.43	Put	Bond Future	3,737.1400	3.7371	2,970.4700	2.9705	(20.515)	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
2023/01/09	2044	03/08/2023	12.15	Call	Bond Future	6,142.0400	6.1420	7,118.5400	7.1185	15.899	0	0	0
2023/01/09	2044	03/08/2023	12.15	Put	Bond Future	3,150.9800	3.1510	2,596.3700	2.5964	(17.601)	0	0	0
2023/01/09	2044	03/08/2023	12.16	Call	Bond Future	6,179.7100	6.1797	7,159.1100	7.1591	15.849	0	0	0
2023/01/09	2044	03/08/2023	12.16	Put	Bond Future	3,129.8800	3.1299	2,578.1700	2.5782	(17.627)	0	0	0
2023/01/09	2044	03/08/2023			Bond Future	11.6579	77.6921	11.4180	79.2232	(2.058)	0.0000	0.0000	0
2023/01/09	2044	03/08/2023	12.17	Call	Bond Future	6,217.2300	6.2172	7,199.5300	7.1995	15.800	0	0	0
2023/01/09	2044	03/08/2023	12.17	Put	Bond Future	3,108.7100	3.1087	2,559.9000	2.5599	(17.654)	0	0	0
2023/01/09	2044	02/11/2023	11.57	Call	Bond Future	4,451.1900	4.4512	5,235.4300	5.2354	17.619	0	0	0
2023/01/09	2044	02/11/2023	11.57	Put	Bond Future	5,650.0900	5.6501	4,872.3000	4.8723	(13.766)	0	0	0
2023/01/09	2044	02/11/2023			Bond Future	11.7613	79.2553	11.5130	80.8173	(2.111)	0.0000	0.0000	0
2023/01/09	2044	02/11/2023	11.55	Call	Bond Future	4,389.5100	4.3895	5,167.4400	5.1674	17.722	0	0	0
2023/01/09	2044	02/11/2023	11.55	Put	Bond Future	5,715.5000	5.7155	4,931.4000	4.9314	(13.719)	0	0	0
2023/01/09	2044	02/11/2023	11.56	Call	Bond Future	4,420.4500	4.4205	5,201.5400	5.2015	17.670	0	0	0
2023/01/09	2044	02/11/2023	11.56	Put	Bond Future	5,682.8500	5.6828	4,901.9100	4.9019	(13.742)	0	0	0
2023/01/09	2044	01/02/2024	12.29	Call	Bond Future	6,783.7300	6.7837	7,766.3700	7.7664	14.485	0	0	0
2023/01/09	2044	01/02/2024	12.29	Put	Bond Future	4,292.7800	4.2928	3,681.6600	3.6817	(14.236)	0	0	0
2023/01/09	2044	01/02/2024			Bond Future	11.8693	76.4837	11.6119	78.0775	(2.169)	0.0000	0.0000	0
2023/01/09	2044	01/02/2024	12.27	Call	Bond Future	6,714.1300	6.7141	7,691.7000	7.6917	14.560	0	0	0
2023/01/09	2044	01/02/2024	12.27	Put	Bond Future	4,338.5200	4.3385	3,722.3300	3.7223	(14.203)	0	0	0
2023/01/09	2044	01/02/2024	12.28	Call	Bond Future	6,748.9100	6.7489	7,729.0200	7.7290	14.522	0	0	0
2023/01/09	2044	01/02/2024	12.28	Put	Bond Future	4,315.5900	4.3156	3,701.9400	3.7019	(14.219)	0	0	0
2023/01/09	2046	02/02/2023			Bond Future	116.3676	116.3676	116.4658	116.4658	0.084	0.0000	0.0000	13,798
2023/01/09	2046	04/05/2023			Bond Future	116.6128	116.6128	116.7121	116.7121	0.085	0.0000	0.0000	4,935
2023/01/09	2046	03/08/2023			Bond Future	119.0387	119.0387	119.1396	119.1396	0.085	0.0000	0.0000	0
2023/01/09	2046	02/11/2023			Bond Future	119.3733	119.3733	119.4761	119.4761	0.086	0.0000	0.0000	0
2023/01/09	2046	01/02/2024			Bond Future	121.8240	121.8240	121.9292	121.9292	0.086	0.0000	0.0000	0
2023/01/09	2050	02/02/2023			Bond Future	117.8898	117.8898	117.4710	117.4710	(0.355)	0.0000	0.0000	10,400
2023/01/09	2050	04/05/2023			Bond Future	120.2004	120.2004	119.7725	119.7725	(0.356)	0.0000	0.0000	3,472
2023/01/09	2050	03/08/2023			Bond Future	120.5202	120.5202	120.0826	120.0826	(0.363)	0.0000	0.0000	0
2023/01/09	2050	02/11/2023			Bond Future	122.9734	122.9734	122.5270	122.5270	(0.363)	0.0000	0.0000	0
2023/01/09	2050	01/02/2024			Bond Future	123.2553	123.2553	122.7996	122.7996	(0.370)	0.0000	0.0000	0
2023/01/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	AL37	02/02/2023			Index Future	863.9850	863.9850	870.1320	870.1320	0.711	0.0000	0.0000	0
2023/01/09	AL37	04/05/2023			Index Future	880.7050	880.7050	886.9520	886.9520	0.709	0.0000	0.0000	0
2023/01/09	AL37	03/08/2023			Index Future	898.8120	898.8120	905.1740	905.1740	0.708	0.0000	0.0000	0
2023/01/09	AL37	02/11/2023			Index Future	916.9060	916.9060	923.3990	923.3990	0.708	0.0000	0.0000	0
2023/01/09	AL37	01/02/2024			Index Future	935.5360	935.5360	942.1640	942.1640	0.708	0.0000	0.0000	0
2023/01/09	AL7T	02/02/2023			Index Future	999.8590	999.8590	1,013.0150	1,013.0150	1.316	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
2023/01/09	AL7T	04/05/2023			Index Future	1,019.2090	1,019.2090	1,032.5970	1,032.5970	1.314	0.0000	0.0000	0
2023/01/09	AL7T	03/08/2023			Index Future	1,040.1630	1,040.1630	1,053.8120	1,053.8120	1.312	0.0000	0.0000	0
2023/01/09	AL7T	02/11/2023			Index Future	1,061.1030	1,061.1030	1,075.0290	1,075.0290	1.312	0.0000	0.0000	0
2023/01/09	AL7T	01/02/2024			Index Future	1,082.6640	1,082.6640	1,096.8760	1,096.8760	1.313	0.0000	0.0000	0
2023/01/09	ALBI	02/02/2023			Index Future	873.3160	873.3160	885.7880	885.7880	1.428	0.0000	0.0000	111
2023/01/09	ALBI	04/05/2023			Index Future	890.2170	890.2170	902.9110	902.9110	1.426	0.0000	0.0000	0
2023/01/09	ALBI	03/08/2023			Index Future	908.5190	908.5190	921.4620	921.4620	1.425	0.0000	0.0000	0
2023/01/09	ALBI	02/11/2023			Index Future	926.8080	926.8080	940.0140	940.0140	1.425	0.0000	0.0000	0
2023/01/09	ALBI	01/02/2024			Index Future	945.6400	945.6400	959.1170	959.1170	1.425	0.0000	0.0000	0
2023/01/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	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
2023/01/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/09	ES33	02/02/2023			Bond Future	12.0873	75.9740	11.8577	77.0758	(1.900)	0.0000	0.0000	350
2023/01/09	ES33	04/05/2023			Bond Future	12.2457	73.6690	12.0065	74.7919	(1.953)	0.0000	0.0000	0
2023/01/09	ES33	03/08/2023			Bond Future	12.3907	75.2021	12.1416	76.3480	(2.010)	0.0000	0.0000	0
2023/01/09	ES33	02/11/2023			Bond Future	12.5540	72.9380	12.2942	74.1073	(2.070)	0.0000	0.0000	0
2023/01/09	ES33	01/02/2024			Bond Future	12.7269	74.4345	12.4556	75.6279	(2.132)	0.0000	0.0000	0
2023/01/09	ES42	02/02/2023			Bond Future	12.3707	74.2499	12.1465	75.5160	(1.812)	0.0000	0.0000	4,195
2023/01/09	ES42	04/05/2023			Bond Future	12.5155	71.4424	12.2826	72.7328	(1.862)	0.0000	0.0000	0
2023/01/09	ES42	03/08/2023			Bond Future	12.6453	72.9302	12.4035	74.2471	(1.912)	0.0000	0.0000	0
2023/01/09	ES42	02/11/2023			Bond Future	12.7898	70.1520	12.5383	71.4958	(1.966)	0.0000	0.0000	0
2023/01/09	ES42	01/02/2024			Bond Future	12.9352	71.5908	12.6738	72.9623	(2.021)	0.0000	0.0000	0
2023/01/09	GOVI	02/02/2023	850.82	Call	GOVI	102,110.0000	10.2110	225,510.0000	22.5510	120.850	0	0	0
2023/01/09	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GOVI	02/02/2023	850.83	Call	GOVI	102,010.0000	10.2010	225,410.0000	22.5410	120.969	0	0	0
2023/01/09	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GOVI	02/02/2023			GOVI	861.0310	861.0310	873.3710	873.3710	1.433	0.0000	0.0000	849
2023/01/09	GOVI	02/02/2023	850.84	Call	GOVI	101,910.0000	10.1910	225,310.0000	22.5310	121.087	0	0	0
2023/01/09	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GOVI	04/05/2023	852.86	Call	GOVI	248,340.0000	24.8340	373,940.0000	37.3940	50.576	0	0	0
2023/01/09	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GOVI	04/05/2023	852.87	Call	GOVI	248,240.0000	24.8240	373,840.0000	37.3840	50.596	0	0	0
2023/01/09	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GOVI	04/05/2023			GOVI	877.6940	877.6940	890.2540	890.2540	1.431	0.0000	0.0000	0
2023/01/09	GOVI	04/05/2023	852.88	Call	GOVI	248,140.0000	24.8140	373,740.0000	37.3740	50.617	0	0	0
2023/01/09	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GOVI	03/08/2023	837.21	Call	GOVI	585,290.0000	58.5290	713,340.0000	71.3340	21.878	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
2023/01/09	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GOVI	03/08/2023	837.22	Call	GOVI	585,190.0000	58.5190	713,240.0000	71.3240	21.882	0	0	0
2023/01/09	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GOVI	03/08/2023			GOVI	895.7390	895.7390	908.5440	908.5440	1.430	0.0000	0.0000	0
2023/01/09	GOVI	03/08/2023	837.23	Call	GOVI	585,090.0000	58.5090	713,140.0000	71.3140	21.886	0	0	0
2023/01/09	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GOVI	02/11/2023	885.82	Call	GOVI	279,510.0000	27.9510	410,170.0000	41.0170	46.746	0	0	0
2023/01/09	GOVI	02/11/2023			GOVI	913.7710	913.7710	926.8370	926.8370	1.430	0.0000	0.0000	0
2023/01/09	GOVI	02/11/2023	885.80	Call	GOVI	279,710.0000	27.9710	410,370.0000	41.0370	46.713	0	0	0
2023/01/09	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GOVI	02/11/2023	885.81	Call	GOVI	279,610.0000	27.9610	410,270.0000	41.0270	46.729	0	0	0
2023/01/09	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GOVI	01/02/2024	880.00	Call	GOVI	523,380.0000	52.3380	656,720.0000	65.6720	25.477	0	0	0
2023/01/09	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GOVI	01/02/2024			GOVI	932.3380	932.3380	945.6720	945.6720	1.430	0.0000	0.0000	0
2023/01/09	GOVI	01/02/2024	879.98	Call	GOVI	523,580.0000	52.3580	656,920.0000	65.6920	25.467	0	0	0
2023/01/09	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GOVI	01/02/2024	879.99	Call	GOVI	523,480.0000	52.3480	656,820.0000	65.6820	25.472	0	0	0
2023/01/09	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/09	IGOV	02/02/2023			Index Future	328.3990	328.3990	328.2580	328.2580	(0.043)	0.0000	0.0000	640
2023/01/09	IGOV	04/05/2023			Index Future	334.8350	334.8350	334.6840	334.6840	(0.045)	0.0000	0.0000	16
2023/01/09	IGOV	03/08/2023			Index Future	341.7980	341.7980	341.6400	341.6400	(0.046)	0.0000	0.0000	0
2023/01/09	IGOV	02/11/2023			Index Future	348.7570	348.7570	348.5960	348.5960	(0.046)	0.0000	0.0000	0
2023/01/09	IGOV	01/02/2024			Index Future	355.9190	355.9190	355.7560	355.7560	(0.046)	0.0000	0.0000	0
2023/01/09	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/01/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/09	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
2023/01/09	JBAF	18/01/2023			Jibar Tradeable Future	7.2700	92.7300	7.2950	92.7050	0.344	0.0000	0.0000	0
2023/01/09	JBAF	15/02/2023			Jibar Tradeable Future	7.6500	92.3500	7.5800	92.4200	(0.915)	0.0000	0.0000	0
2023/01/09	JBAF	15/03/2023			Jibar Tradeable Future	7.6750	92.3250	7.5750	92.4250	(1.303)	0.0000	0.0000	0
2023/01/09	JBAF	19/04/2023			Jibar Tradeable Future	7.7700	92.2300	7.6500	92.3500	(1.544)	0.0000	0.0000	0
2023/01/09	JBAF	17/05/2023			Jibar Tradeable Future	7.7600	92.2400	7.6500	92.3500	(1.418)	0.0000	0.0000	0
2023/01/09	JBAF	21/06/2023			Jibar Tradeable Future	7.7850	92.2150	7.6500	92.3500	(1.734)	0.0000	0.0000	0
2023/01/09	JBAF	20/09/2023			Jibar Tradeable Future	7.7800	92.2200	7.5600	92.4400	(2.828)	0.0000	0.0000	75
2023/01/09	JBAF	20/12/2023			Jibar Tradeable Future	7.6100	92.3900	7.4200	92.5800	(2.497)	0.0000	0.0000	272
2023/01/09	JBAF	20/03/2024			Jibar Tradeable Future	7.5650	92.4350	7.2900	92.7100	(3.635)	0.0000	0.0000	0
2023/01/09	JBAF	19/06/2024			Jibar Tradeable Future	7.5900	92.4100	7.2500	92.7500	(4.480)	0.0000	0.0000	0
2023/01/09	JBAF	18/09/2024			Jibar Tradeable Future	7.5750	92.4250	7.2150	92.7850	(4.752)	0.0000	0.0000	68
2023/01/09	JBAF	18/12/2024			Jibar Tradeable Future	7.6900	92.3100	7.3000	92.7000	(5.072)	0.0000	0.0000	0
2023/01/09	R035	02/02/2023	9.81	Call	Bond Future	3.0900	0.0031	8.4000	0.0084	171.845	0	0	582
2023/01/09	R035	02/02/2023	9.81	Put	Bond Future	8,283.5400	8.2835	6,903.5500	6.9036	(16.659)	0	0	0
2023/01/09	R035	02/02/2023	9.85	Call	Bond Future	4.0400	0.0040	10.8800	0.0109	169.307	0	0	0
2023/01/09	R035	02/02/2023	9.89	Call	Bond Future	5.2400	0.0052	14.0100	0.0140	167.366	0	0	388
2023/01/09	R035	02/02/2023	9.89	Put	Bond Future	7,754.8100	7.7548	6,378.2800	6.3783	(17.751)	0	0	0
2023/01/09	R035	02/02/2023	11.94	Call	Bond Future	4,669.8700	4.6699	5,952.4600	5.9525	27.465	0	0	0
2023/01/09	R035	02/02/2023	13.22	Put	Bond Future	1.5900	0.0016	0.2000	0.0002	(87.421)	0	0	976
2023/01/09	R035	02/02/2023	10.88	Call	Bond Future	629.6600	0.6297	1,117.2600	1.1173	77.439	0	0	0
2023/01/09	R035	02/02/2023	10.88	Put	Bond Future	2,145.0000	2.1450	1,247.3000	1.2473	(41.851)	0	0	0
2023/01/09	R035	02/02/2023	10.66	Call	Bond Future	292.9000	0.2929	575.4100	0.5754	96.453	0	0	0
2023/01/09	R035	02/02/2023	10.66	Put	Bond Future	3,141.6800	3.1417	2,038.8900	2.0389	(35.102)	0	0	582
2023/01/09	R035	02/02/2023	10.30	Put	Bond Future	5,149.8100	5.1498	3,839.4300	3.8394	(25.445)	0	0	0
2023/01/09	R035	02/02/2023	10.60	Call	Bond Future	230.9400	0.2309	466.7500	0.4667	102.109	0	0	0
2023/01/09	R035	02/02/2023	10.60	Put	Bond Future	3,448.4000	3.4484	2,298.9100	2.2989	(33.334)	0	0	0
2023/01/09	R035	02/02/2023	10.64	Put	Bond Future	3,242.4400	3.2424	2,123.5800	2.1236	(34.507)	0	0	0
2023/01/09	R035	02/02/2023			Bond Future	11.1359	89.1036	10.9017	90.4889	(2.103)	0.0000	0.0000	145,700
2023/01/09	R035	02/02/2023	9.85	Put	Bond Future	8,018.5300	8.0185	6,640.0700	6.6401	(17.191)	0	0	0
2023/01/09	R035	02/02/2023	11.94	Put	Bond Future	145.9700	0.1460	43.2600	0.0433	(70.364)	0	0	0
2023/01/09	R035	02/02/2023	11.98	Call	Bond Future	4,868.7100	4.8687	6,162.3300	6.1623	26.570	0	0	0
2023/01/09	R035	02/02/2023	11.98	Put	Bond Future	128.8200	0.1288	37.1400	0.0371	(71.169)	0	0	388
2023/01/09	R035	02/02/2023	13.22	Call	Bond Future	11,043.3600	11.0434	12,427.2700	12.4273	12.532	0	0	0
2023/01/09	R035	02/02/2023	11.05	Call	Bond Future	1,023.9700	1.0240	1,688.9300	1.6889	64.939	0	0	976
2023/01/09	R035	02/02/2023	11.05	Put	Bond Future	1,528.3900	1.5284	808.0500	0.8081	(47.131)	0	0	0
2023/01/09	R035	02/02/2023	11.06	Call	Bond Future	1,050.9500	1.0509	1,726.3800	1.7264	64.269	0	0	0
2023/01/09	R035	02/02/2023	11.06	Put	Bond Future	1,496.4200	1.4964	786.5500	0.7866	(47.438)	0	0	582
2023/01/09	R035	02/02/2023	10.86	Call	Bond Future	591.1900	0.5912	1,058.5000	1.0585	79.046	0	0	0
2023/01/09	R035	02/02/2023	10.86	Put	Bond Future	2,226.5700	2.2266	1,308.5800	1.3086	(41.229)	0	0	0
2023/01/09	R035	02/02/2023	10.87	Call	Bond Future	610.2200	0.6102	1,087.6500	1.0877	78.239	0	0	0
2023/01/09	R035	02/02/2023	10.87	Put	Bond Future	2,185.5500	2.1856	1,277.6800	1.2777	(41.540)	0	0	0
2023/01/09	R035	02/02/2023	10.30	Call	Bond Future	56.0000	0.0560	130.9200	0.1309	133.786	0	0	976
2023/01/09	R035	02/02/2023	10.64	Call	Bond Future	271.0100	0.2710	537.4500	0.5374	98.314	0	0	388
2023/01/09	R035	04/05/2023	11.22	Put	Bond Future	3,018.6200	3.0186	2,338.6400	2.3386	(22.526)	0	0	0
2023/01/09	R035	04/05/2023	12.46	Call	Bond Future	7,441.6100	7.4416	8,590.3900	8.5904	15.437	0	0	0
2023/01/09	R035	04/05/2023	12.46	Put	Bond Future	903.8900	0.9039	641.2500	0.6413	(29.057)	0	0	388

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
2023/01/09	R035	04/05/2023	13.18	Call	Bond Future	10,529.4800	10.5295	11,802.6400	11.8026	12.091	0	0	0
2023/01/09	R035	04/05/2023	13.18	Put	Bond Future	430.6300	0.4306	292.3700	0.2924	(32.106)	0	0	491
2023/01/09	R035	04/05/2023	11.17	Call	Bond Future	2,678.7500	2.6788	3,388.0800	3.3881	26.480	0	0	491
2023/01/09	R035	04/05/2023	11.20	Call	Bond Future	2,766.9400	2.7669	3,489.5700	3.4896	26.117	0	0	0
2023/01/09	R035	04/05/2023	11.21	Call	Bond Future	2,796.6500	2.7967	3,523.6800	3.5237	25.996	0	0	0
2023/01/09	R035	04/05/2023	10.60	Call	Bond Future	1,302.8000	1.3028	1,752.8300	1.7528	34.543	0	0	388
2023/01/09	R035	04/05/2023	10.60	Put	Bond Future	5,170.8200	5.1708	4,209.4300	4.2094	(18.593)	0	0	0
2023/01/09	R035	04/05/2023			Bond Future	11.2534	86.3251	11.0102	87.7365	(2.161)	0.0000	0.0000	104,492
2023/01/09	R035	04/05/2023	11.22	Call	Bond Future	2,826.5100	2.8265	3,557.9500	3.5580	25.878	0	0	0
2023/01/09	R035	04/05/2023	11.17	Put	Bond Future	3,159.2500	3.1593	2,457.1600	2.4572	(22.223)	0	0	0
2023/01/09	R035	04/05/2023	11.20	Put	Bond Future	3,074.2400	3.0742	2,385.4500	2.3854	(22.405)	0	0	0
2023/01/09	R035	04/05/2023	11.21	Put	Bond Future	3,046.3300	3.0463	2,361.9400	2.3619	(22.466)	0	0	0
2023/01/09	R035	04/05/2023	9.85	Call	Bond Future	383.3500	0.3834	561.8500	0.5619	46.563	0	0	388
2023/01/09	R035	04/05/2023	9.85	Put	Bond Future	9,002.7900	9.0028	7,769.8700	7.7699	(13.695)	0	0	0
2023/01/09	R035	04/05/2023	10.42	Call	Bond Future	992.7400	0.9927	1,365.1000	1.3651	37.508	0	0	491
2023/01/09	R035	04/05/2023	10.42	Put	Bond Future	5,969.7700	5.9698	4,930.7100	4.9307	(17.405)	0	0	0
2023/01/09	R035	03/08/2023	12.00	Call	Bond Future	5,971.5300	5.9715	6,931.2200	6.9312	16.071	0	0	0
2023/01/09	R035	03/08/2023	12.00	Put	Bond Future	2,465.6800	2.4657	1,985.3600	1.9854	(19.480)	0	0	0
2023/01/09	R035	03/08/2023			Bond Future	11.3583	88.1009	11.1055	89.5409	(2.225)	0.0000	0.0000	0
2023/01/09	R035	03/08/2023	11.98	Call	Bond Future	5,900.0400	5.9000	6,854.3800	6.8544	16.175	0	0	0
2023/01/09	R035	03/08/2023	11.98	Put	Bond Future	2,500.3000	2.5003	2,014.6300	2.0146	(19.424)	0	0	0
2023/01/09	R035	03/08/2023	11.99	Call	Bond Future	5,935.7500	5.9358	6,892.7700	6.8928	16.123	0	0	0
2023/01/09	R035	03/08/2023	11.99	Put	Bond Future	2,482.9300	2.4829	1,999.9400	1.9999	(19.452)	0	0	0
2023/01/09	R035	02/11/2023	11.41	Call	Bond Future	4,217.5600	4.2176	4,986.1400	4.9861	18.223	0	0	0
2023/01/09	R035	02/11/2023	11.41	Put	Bond Future	4,601.1800	4.6012	3,900.6800	3.9007	(15.224)	0	0	0
2023/01/09	R035	02/11/2023	11.42	Call	Bond Future	4,246.2600	4.2463	5,017.7800	5.0178	18.169	0	0	0
2023/01/09	R035	02/11/2023	11.42	Put	Bond Future	4,574.3700	4.5744	3,876.8100	3.8768	(15.249)	0	0	0
2023/01/09	R035	02/11/2023			Bond Future	11.4793	85.3694	11.2163	86.8385	(2.291)	0.0000	0.0000	0
2023/01/09	R035	02/11/2023	11.43	Call	Bond Future	4,275.0500	4.2750	5,049.5000	5.0495	18.116	0	0	0
2023/01/09	R035	02/11/2023	11.43	Put	Bond Future	4,547.6900	4.5477	3,853.0600	3.8531	(15.274)	0	0	0
2023/01/09	R035	01/02/2024	12.18	Put	Bond Future	3,437.4300	3.4374	2,893.3900	2.8934	(15.827)	0	0	0
2023/01/09	R035	01/02/2024	12.19	Call	Bond Future	6,485.7900	6.4858	7,443.1400	7.4431	14.761	0	0	0
2023/01/09	R035	01/02/2024	12.19	Put	Bond Future	3,418.9200	3.4189	2,877.2000	2.8772	(15.845)	0	0	0
2023/01/09	R035	01/02/2024			Bond Future	11.6073	87.1028	11.3334	88.6018	(2.360)	0.0000	0.0000	0
2023/01/09	R035	01/02/2024	12.18	Call	Bond Future	6,453.0100	6.4530	7,408.0400	7.4080	14.800	0	0	0
2023/01/09	R035	01/02/2024	12.20	Call	Bond Future	6,518.6000	6.5186	7,478.2800	7.4783	14.722	0	0	0
2023/01/09	R035	01/02/2024	12.20	Put	Bond Future	3,400.5000	3.4005	2,861.1100	2.8611	(15.862)	0	0	0
2023/01/09	R186	02/02/2023	8.32	Call	Bond Future	353.1800	0.3532	679.6600	0.6797	92.440	0	0	0
2023/01/09	R186	02/02/2023	8.32	Put	Bond Future	859.2900	0.8593	420.3900	0.4204	(51.077)	0	0	0
2023/01/09	R186	02/02/2023	8.33	Call	Bond Future	367.5300	0.3675	701.2500	0.7013	90.801	0	0	0
2023/01/09	R186	02/02/2023	8.33	Put	Bond Future	839.7000	0.8397	408.0400	0.4080	(51.406)	0	0	0
2023/01/09	R186	02/02/2023			Bond Future	8.4695	107.9439	8.2437	108.7092	(2.666)	0.0000	0.0000	73,853
2023/01/09	R186	02/02/2023	8.34	Call	Bond Future	382.0900	0.3821	723.0300	0.7230	89.230	0	0	0
2023/01/09	R186	02/02/2023	8.34	Put	Bond Future	820.3300	0.8203	395.8900	0.3959	(51.740)	0	0	0
2023/01/09	R186	04/05/2023	8.83	Put	Bond Future	863.5300	0.8635	589.9000	0.5899	(31.687)	0	0	0
2023/01/09	R186	04/05/2023	8.84	Call	Bond Future	1,849.5400	1.8495	2,358.0600	2.3581	27.494	0	0	0
2023/01/09	R186	04/05/2023			Bond Future	8.5239	110.0328	8.2796	110.8122	(2.867)	0.0000	0.0000	12,452

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/09	R186	04/05/2023	8.82	Call	Bond Future	1,809.4800	1.8095	2,312.5100	2.3125	27.800	0	0	0
2023/01/09	R186	04/05/2023	8.82	Put	Bond Future	874.8200	0.8748	598.4500	0.5984	(31.592)	0	0	0
2023/01/09	R186	04/05/2023	8.83	Call	Bond Future	1,829.5800	1.8296	2,335.3500	2.3353	27.644	0	0	0
2023/01/09	R186	04/05/2023	8.84	Put	Bond Future	852.1200	0.8521	581.2400	0.5812	(31.789)	0	0	0
2023/01/09	R186	03/08/2023	9.73	Put	Bond Future	465.2800	0.4653	322.3500	0.3223	(30.719)	0	0	0
2023/01/09	R186	03/08/2023	9.74	Call	Bond Future	3,958.4200	3.9584	4,611.6100	4.6116	16.501	0	0	0
2023/01/09	R186	03/08/2023	9.74	Put	Bond Future	460.7500	0.4608	319.0400	0.3190	(30.756)	0	0	0
2023/01/09	R186	03/08/2023			Bond Future	8.5404	106.9897	8.2747	107.7846	(3.111)	0.0000	0.0000	0
2023/01/09	R186	03/08/2023	9.73	Call	Bond Future	3,934.4000	3.9344	4,586.3700	4.5864	16.571	0	0	0
2023/01/09	R186	03/08/2023	9.75	Call	Bond Future	3,982.2400	3.9822	4,636.7000	4.6367	16.434	0	0	0
2023/01/09	R186	03/08/2023	9.75	Put	Bond Future	456.0300	0.4560	315.5900	0.3156	(30.796)	0	0	0
2023/01/09	R186	02/11/2023	9.40	Call	Bond Future	3,214.1500	3.2142	3,792.0400	3.7920	17.980	0	0	0
2023/01/09	R186	02/11/2023	9.40	Put	Bond Future	953.1600	0.9532	720.0600	0.7201	(24.455)	0	0	0
2023/01/09	R186	02/11/2023	9.15	Call	Bond Future	2,724.7500	2.7248	3,264.2900	3.2643	19.801	0	0	1,715
2023/01/09	R186	02/11/2023			Bond Future	8.5745	109.1428	8.2838	109.9538	(3.390)	0.0000	0.0000	0
2023/01/09	R186	02/11/2023	10.42	Call	Bond Future	5,423.7800	5.4238	6,113.7700	6.1138	12.722	0	0	0
2023/01/09	R186	02/11/2023	10.42	Put	Bond Future	452.8000	0.4528	331.8000	0.3318	(26.723)	0	0	1,715
2023/01/09	R186	02/11/2023	9.15	Put	Bond Future	1,142.0000	1.1420	870.5500	0.8706	(23.770)	0	0	0
2023/01/09	R186	02/11/2023	9.38	Call	Bond Future	3,174.1500	3.1742	3,749.1300	3.7491	18.114	0	0	0
2023/01/09	R186	02/11/2023	9.38	Put	Bond Future	967.2100	0.9672	731.2000	0.7312	(24.401)	0	0	0
2023/01/09	R186	02/11/2023	9.39	Call	Bond Future	3,194.1300	3.1941	3,770.5700	3.7706	18.047	0	0	0
2023/01/09	R186	02/11/2023	9.39	Put	Bond Future	960.1600	0.9602	725.6100	0.7256	(24.428)	0	0	0
2023/01/09	R186	01/02/2024	9.51	Call	Bond Future	3,283.4900	3.2835	3,872.9600	3.8730	17.953	0	0	0
2023/01/09	R186	01/02/2024	9.52	Put	Bond Future	986.5700	0.9866	749.7500	0.7497	(24.004)	0	0	0
2023/01/09	R186	01/02/2024	9.50	Call	Bond Future	3,264.7000	3.2647	3,852.8600	3.8529	18.016	0	0	0
2023/01/09	R186	01/02/2024			Bond Future	8.6074	106.0536	8.2874	106.8812	(3.718)	0.0000	0.0000	0
2023/01/09	R186	01/02/2024	9.51	Put	Bond Future	992.7700	0.9928	754.6500	0.7547	(23.985)	0	0	0
2023/01/09	R186	01/02/2024	9.52	Call	Bond Future	3,302.3100	3.3023	3,893.0800	3.8931	17.890	0	0	0
2023/01/09	R186	01/02/2024	9.50	Put	Bond Future	999.0100	0.9990	759.5800	0.7596	(23.967)	0	0	0
2023/01/09	R197	02/02/2023			Bond Future	328.7097	328.7097	328.7175	328.7175	0.002	0.0000	0.0000	977
2023/01/09	R197	04/05/2023			Bond Future	335.1520	335.1520	335.1576	335.1576	0.002	0.0000	0.0000	0
2023/01/09	R197	03/08/2023			Bond Future	333.0580	333.0580	333.0608	333.0608	0.001	0.0000	0.0000	0
2023/01/09	R197	02/11/2023			Bond Future	339.8372	339.8372	339.8404	339.8404	0.001	0.0000	0.0000	0
2023/01/09	R202	02/02/2023			Bond Future	250.3527	250.3527	250.3631	250.3631	0.004	0.0000	0.0000	5,950
2023/01/09	R202	04/05/2023			Bond Future	255.2594	255.2594	255.2682	255.2682	0.003	0.0000	0.0000	0
2023/01/09	R202	03/08/2023			Bond Future	255.7535	255.7535	255.7605	255.7605	0.003	0.0000	0.0000	0
2023/01/09	R202	02/11/2023			Bond Future	260.9596	260.9596	260.9670	260.9670	0.003	0.0000	0.0000	0
2023/01/09	R202	01/02/2024			Bond Future	261.3616	261.3616	261.3691	261.3691	0.003	0.0000	0.0000	0
2023/01/09	R209	02/02/2023	10.78	Call	Bond Future	403.6400	0.4036	739.1100	0.7391	83.111	0	0	0
2023/01/09	R209	02/02/2023	10.79	Call	Bond Future	417.8400	0.4178	761.5800	0.7616	82.266	0	0	0
2023/01/09	R209	02/02/2023	10.80	Put	Bond Future	2,163.1000	2.1631	1,324.1300	1.3241	(38.786)	0	0	0
2023/01/09	R209	02/02/2023			Bond Future	11.1304	68.9281	10.9018	70.1191	(2.054)	0.0000	0.0000	31,486
2023/01/09	R209	02/02/2023	10.78	Put	Bond Future	2,241.2200	2.2412	1,385.6600	1.3857	(38.174)	0	0	0
2023/01/09	R209	02/02/2023	10.79	Put	Bond Future	2,201.9900	2.2020	1,354.7000	1.3547	(38.478)	0	0	0
2023/01/09	R209	02/02/2023	10.80	Call	Bond Future	432.3100	0.4323	784.3700	0.7844	81.437	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/09	R209	04/05/2023	11.10	Call	Bond Future	2,214.8500	2.2149	2,804.7300	2.8047	26.633	0	0	0
2023/01/09	R209	04/05/2023	11.10	Put	Bond Future	2,914.2200	2.9142	2,290.5100	2.2905	(21.402)	0	0	0
2023/01/09	R209	04/05/2023	11.50	Put	Bond Future	2,005.3900	2.0054	1,529.1800	1.5292	(23.747)	0	0	0
2023/01/09	R209	04/05/2023	10.00	Call	Bond Future	447.2000	0.4472	639.6600	0.6397	43.037	0	0	500
2023/01/09	R209	04/05/2023	10.00	Put	Bond Future	7,146.5300	7.1465	6,125.4000	6.1254	(14.288)	0	0	0
2023/01/09	R209	04/05/2023	11.09	Call	Bond Future	2,189.9900	2.1900	2,775.9700	2.7760	26.757	0	0	0
2023/01/09	R209	04/05/2023	11.09	Put	Bond Future	2,940.7900	2.9408	2,313.1800	2.3132	(21.342)	0	0	0
2023/01/09	R209	04/05/2023			Bond Future	11.2371	67.1107	11.0005	68.3243	(2.105)	0.0000	0.0000	2,635
2023/01/09	R209	04/05/2023	12.50	Call	Bond Future	6,727.6900	6.7277	7,728.4200	7.7284	14.875	0	0	0
2023/01/09	R209	04/05/2023	12.50	Put	Bond Future	739.1700	0.7392	526.3100	0.5263	(28.797)	0	0	8,500
2023/01/09	R209	04/05/2023	11.11	Call	Bond Future	2,239.6900	2.2397	2,833.4600	2.8335	26.511	0	0	0
2023/01/09	R209	04/05/2023	11.11	Put	Bond Future	2,887.7000	2.8877	2,267.8800	2.2679	(21.464)	0	0	0
2023/01/09	R209	04/05/2023	11.50	Call	Bond Future	3,318.7700	3.3188	4,056.1500	4.0562	22.218	0	0	1,000
2023/01/09	R209	04/05/2023	11.00	Call	Bond Future	1,973.3000	1.9733	2,523.9100	2.5239	27.903	0	0	0
2023/01/09	R209	04/05/2023	11.00	Put	Bond Future	3,189.3800	3.1894	2,526.4000	2.5264	(20.787)	0	0	6,250
2023/01/09	R209	03/08/2023	11.95	Put	Bond Future	2,186.3800	2.1864	1,771.6900	1.7717	(18.967)	0	0	0
2023/01/09	R209	03/08/2023	11.93	Call	Bond Future	5,119.8800	5.1199	5,938.7500	5.9388	15.994	0	0	0
2023/01/09	R209	03/08/2023	11.94	Call	Bond Future	5,150.9900	5.1510	5,972.2100	5.9722	15.943	0	0	0
2023/01/09	R209	03/08/2023			Bond Future	11.3304	68.4916	11.0856	69.7298	(2.161)	0.0000	0.0000	0
2023/01/09	R209	03/08/2023	11.95	Call	Bond Future	5,182.3400	5.1823	6,005.8900	6.0059	15.891	0	0	0
2023/01/09	R209	03/08/2023	11.93	Put	Bond Future	2,217.6400	2.2176	1,798.2700	1.7983	(18.911)	0	0	0
2023/01/09	R209	03/08/2023	11.94	Put	Bond Future	2,201.8600	2.2019	1,784.8400	1.7848	(18.939)	0	0	0
2023/01/09	R209	02/11/2023	11.33	Call	Bond Future	3,624.1900	3.6242	4,278.6400	4.2786	18.058	0	0	0
2023/01/09	R209	02/11/2023	11.33	Put	Bond Future	4,140.8900	4.1409	3,532.1600	3.5322	(14.700)	0	0	0
2023/01/09	R209	02/11/2023	11.34	Call	Bond Future	3,649.2400	3.6492	4,306.2600	4.3063	18.004	0	0	0
2023/01/09	R209	02/11/2023	11.34	Put	Bond Future	4,116.2700	4.1163	3,510.1100	3.5101	(14.726)	0	0	0
2023/01/09	R209	02/11/2023			Bond Future	11.4345	66.7187	11.1810	67.9819	(2.218)	0.0000	0.0000	0
2023/01/09	R209	02/11/2023	11.35	Call	Bond Future	3,674.6200	3.6746	4,334.2000	4.3342	17.950	0	0	0
2023/01/09	R209	02/11/2023	11.35	Put	Bond Future	4,092.0300	4.0920	3,488.4300	3.4884	(14.751)	0	0	0
2023/01/09	R209	01/02/2024	12.14	Call	Bond Future	5,854.1800	5.8542	6,683.3900	6.6834	14.164	0	0	0
2023/01/09	R209	01/02/2024	12.14	Put	Bond Future	3,038.3400	3.0383	2,578.5900	2.5786	(15.132)	0	0	0
2023/01/09	R209	01/02/2024	12.13	Put	Bond Future	3,054.7300	3.0547	2,593.0000	2.5930	(15.115)	0	0	0
2023/01/09	R209	01/02/2024			Bond Future	11.5405	68.0732	11.2778	69.3622	(2.277)	0.0000	0.0000	0
2023/01/09	R209	01/02/2024	12.12	Call	Bond Future	5,796.0900	5.7961	6,621.3300	6.6213	14.238	0	0	0
2023/01/09	R209	01/02/2024	12.12	Put	Bond Future	3,071.4700	3.0715	2,607.7500	2.6077	(15.098)	0	0	0
2023/01/09	R209	01/02/2024	12.13	Call	Bond Future	5,824.9900	5.8250	6,652.2200	6.6522	14.201	0	0	0
2023/01/09	R210	02/02/2023			Bond Future	223.0573	223.0573	223.0628	223.0628	0.002	0.0000	0.0000	372
2023/01/09	R210	04/05/2023			Bond Future	224.3437	224.3437	224.3476	224.3476	0.002	0.0000	0.0000	0
2023/01/09	R210	03/08/2023			Bond Future	229.0103	229.0103	229.0132	229.0132	0.001	0.0000	0.0000	0
2023/01/09	R210	02/11/2023			Bond Future	230.5058	230.5058	230.5089	230.5089	0.001	0.0000	0.0000	0
2023/01/09	R210	01/02/2024			Bond Future	235.2385	235.2385	235.2419	235.2419	0.001	0.0000	0.0000	0
2023/01/09	R213	02/02/2023	10.01	Call	Bond Future	195.5200	0.1955	434.9600	0.4350	122.463	0	0	0
2023/01/09	R213	02/02/2023	10.43	Put	Bond Future	1,027.0000	1.0270	502.6100	0.5026	(51.060)	0	0	0
2023/01/09	R213	02/02/2023	12.20	Call	Bond Future	7,763.2900	7.7633	8,890.2600	8.8903	14.517	0	0	0
2023/01/09	R213	02/02/2023	12.20	Put	Bond Future	12.3700	0.0124	2.6300	0.0026	(78.739)	0	0	912
2023/01/09	R213	02/02/2023	10.22	Put	Bond Future	1,559.7300	1.5597	849.2300	0.8492	(45.553)	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
2023/01/09	R213	02/02/2023	10.23	Call	Bond Future	513.3500	0.5134	948.7300	0.9487	84.812	0	0	0
2023/01/09	R213	02/02/2023	10.35	Call	Bond Future	763.1600	0.7632	1,306.8100	1.3068	71.237	0	0	0
2023/01/09	R213	02/02/2023	10.35	Put	Bond Future	1,209.2900	1.2093	616.2300	0.6162	(49.042)	0	0	476
2023/01/09	R213	02/02/2023			Bond Future	10.4445	84.6252	10.2050	85.7619	(2.293)	0.0000	0.0000	34,891
2023/01/09	R213	02/02/2023	9.16	Call	Bond Future	0.0600	0.0001	0.3700	0.0004	516.667	0	0	476
2023/01/09	R213	02/02/2023	9.16	Put	Bond Future	6,338.3400	6.3383	5,201.9400	5.2019	(17.929)	0	0	0
2023/01/09	R213	02/02/2023	10.01	Put	Bond Future	2,272.6400	2.2726	1,375.3700	1.3754	(39.481)	0	0	476
2023/01/09	R213	02/02/2023	10.21	Call	Bond Future	476.6400	0.4766	893.6800	0.8937	87.496	0	0	0
2023/01/09	R213	02/02/2023	10.21	Put	Bond Future	1,589.4200	1.5894	869.7500	0.8697	(45.279)	0	0	0
2023/01/09	R213	02/02/2023	10.43	Call	Bond Future	958.7500	0.9588	1,571.0700	1.5711	63.866	0	0	912
2023/01/09	R213	02/02/2023	10.22	Call	Bond Future	494.8000	0.4948	921.0100	0.9210	86.138	0	0	0
2023/01/09	R213	02/02/2023	10.23	Put	Bond Future	1,530.4700	1.5305	829.1400	0.8291	(45.824)	0	0	0
2023/01/09	R213	04/05/2023	10.75	Call	Bond Future	2,772.7600	2.7728	3,455.0500	3.4550	24.607	0	0	0
2023/01/09	R213	04/05/2023	10.75	Put	Bond Future	1,886.0300	1.8860	1,410.1600	1.4102	(25.231)	0	0	0
2023/01/09	R213	04/05/2023			Bond Future	10.5555	82.7112	10.3054	83.8694	(2.369)	0.0000	0.0000	0
2023/01/09	R213	04/05/2023	10.74	Call	Bond Future	2,746.2000	2.7462	3,425.0100	3.4250	24.718	0	0	0
2023/01/09	R213	04/05/2023	10.74	Put	Bond Future	1,904.7600	1.9048	1,425.4100	1.4254	(25.166)	0	0	0
2023/01/09	R213	04/05/2023	10.73	Call	Bond Future	2,719.7700	2.7198	3,395.0900	3.3951	24.830	0	0	0
2023/01/09	R213	04/05/2023	10.73	Put	Bond Future	1,923.6400	1.9236	1,440.8000	1.4408	(25.100)	0	0	0
2023/01/09	R213	03/08/2023	11.62	Put	Bond Future	1,369.2900	1.3693	1,057.6400	1.0576	(22.760)	0	0	0
2023/01/09	R213	03/08/2023	11.63	Call	Bond Future	5,597.8300	5.5978	6,469.6900	6.4697	15.575	0	0	0
2023/01/09	R213	03/08/2023			Bond Future	10.6511	84.4125	10.3897	85.5941	(2.454)	0.0000	0.0000	0
2023/01/09	R213	03/08/2023	11.62	Call	Bond Future	5,566.5800	5.5666	6,436.4500	6.4364	15.627	0	0	0
2023/01/09	R213	03/08/2023	11.63	Put	Bond Future	1,358.6800	1.3587	1,049.0200	1.0490	(22.791)	0	0	0
2023/01/09	R213	03/08/2023	11.61	Call	Bond Future	5,535.1700	5.5352	6,403.0500	6.4030	15.679	0	0	0
2023/01/09	R213	03/08/2023	11.61	Put	Bond Future	1,379.7800	1.3798	1,066.1400	1.0661	(22.731)	0	0	0
2023/01/09	R213	02/11/2023	11.13	Call	Bond Future	4,114.6500	4.1146	4,849.9100	4.8499	17.869	0	0	0
2023/01/09	R213	02/11/2023	11.13	Put	Bond Future	2,548.9300	2.5489	2,078.7700	2.0788	(18.445)	0	0	0
2023/01/09	R213	02/11/2023			Bond Future	10.7667	82.5586	10.4930	83.7640	(2.542)	0.0000	0.0000	0
2023/01/09	R213	02/11/2023	11.12	Call	Bond Future	4,088.4100	4.0884	4,821.3300	4.8213	17.927	0	0	0
2023/01/09	R213	02/11/2023	11.12	Put	Bond Future	2,565.2800	2.5653	2,092.7800	2.0928	(18.419)	0	0	0
2023/01/09	R213	02/11/2023	11.11	Call	Bond Future	4,062.2300	4.0622	4,792.8000	4.7928	17.984	0	0	0
2023/01/09	R213	02/11/2023	11.11	Put	Bond Future	2,581.7200	2.5817	2,106.8700	2.1069	(18.393)	0	0	0
2023/01/09	R213	01/02/2024	11.71	Call	Bond Future	5,414.1900	5.4142	6,257.7600	6.2578	15.581	0	0	0
2023/01/09	R213	01/02/2024	11.71	Put	Bond Future	2,030.4000	2.0304	1,644.0000	1.6440	(19.031)	0	0	0
2023/01/09	R213	01/02/2024	11.70	Call	Bond Future	5,385.9600	5.3860	6,227.6200	6.2276	15.627	0	0	0
2023/01/09	R213	01/02/2024	11.70	Put	Bond Future	2,042.4000	2.0424	1,654.0900	1.6541	(19.012)	0	0	0
2023/01/09	R213	01/02/2024			Bond Future	10.8909	84.2351	10.6037	85.4651	(2.637)	0.0000	0.0000	0
2023/01/09	R213	01/02/2024	11.72	Call	Bond Future	5,442.1500	5.4422	6,287.6300	6.2876	15.536	0	0	0
2023/01/09	R213	01/02/2024	11.72	Put	Bond Future	2,018.1600	2.0182	1,633.6700	1.6337	(19.052)	0	0	0
2023/01/09	R214	02/02/2023	10.90	Put	Bond Future	2,590.0900	2.5901	1,673.0200	1.6730	(35.407)	0	0	0
2023/01/09	R214	02/02/2023	11.10	Call	Bond Future	717.3700	0.7174	1,193.5200	1.1935	66.374	0	0	0
2023/01/09	R214	02/02/2023	11.07	Call	Bond Future	657.2600	0.6573	1,106.5600	1.1066	68.360	0	0	0
2023/01/09	R214	02/02/2023	11.07	Put	Bond Future	1,912.8900	1.9129	1,139.7200	1.1397	(40.419)	0	0	0
2023/01/09	R214	02/02/2023	11.08	Call	Bond Future	676.9000	0.6769	1,135.1300	1.1351	67.695	0	0	0
2023/01/09	R214	02/02/2023	11.08	Put	Bond Future	1,877.0100	1.8770	1,112.7700	1.1128	(40.716)	0	0	0
2023/01/09	R214	02/02/2023			Bond Future	11.2994	66.2245	11.0760	67.4470	(1.978)	0.0000	0.0000	71,030

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2023/01/09	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/09	R214	02/02/2023		Put	Bond Future	33,775.4700	33.7755	32,553.0000	32.5530	(3.619)	0	0	0
2023/01/09	R214	02/02/2023	10.30	Call	Bond Future	21.9100	0.0219	51.1300	0.0511	133.364	0	0	0
2023/01/09	R214	02/02/2023	10.30	Put	Bond Future	5,784.3300	5.7843	4,591.0800	4.5911	(20.629)	0	0	0
2023/01/09	R214	02/02/2023	10.90	Call	Bond Future	379.0800	0.3791	684.4800	0.6845	80.563	0	0	2,300
2023/01/09	R214	02/02/2023	11.80	Call	Bond Future	2,965.4900	2.9655	3,972.9700	3.9730	33.973	0	0	0
2023/01/09	R214	02/02/2023	11.80	Put	Bond Future	354.6800	0.3547	139.6900	0.1397	(60.615)	0	0	0
2023/01/09	R214	02/02/2023	11.09	Call	Bond Future	696.9200	0.6969	1,164.0900	1.1641	67.034	0	0	0
2023/01/09	R214	02/02/2023	11.09	Put	Bond Future	1,841.5700	1.8416	1,086.2700	1.0863	(41.014)	0	0	0
2023/01/09	R214	02/02/2023	11.10	Put	Bond Future	1,806.6400	1.8066	1,060.3200	1.0603	(41.310)	0	0	0
2023/01/09	R214	02/02/2023	11.60	Call	Bond Future	2,184.2400	2.1842	3,075.5700	3.0756	40.807	0	0	2,300
2023/01/09	R214	02/02/2023	11.60	Put	Bond Future	596.0200	0.5960	264.8800	0.2649	(55.559)	0	0	0
2023/01/09	R214	02/02/2023	11.00	Call	Bond Future	529.9100	0.5299	917.8400	0.9178	73.207	0	0	0
2023/01/09	R214	02/02/2023	11.00	Put	Bond Future	2,176.3100	2.1763	1,341.7700	1.3418	(38.347)	0	0	0
2023/01/09	R214	04/05/2023	11.36	Call	Bond Future	2,593.9300	2.5939	3,238.8300	3.2388	24.862	0	0	0
2023/01/09	R214	04/05/2023	11.36	Put	Bond Future	2,798.5600	2.7986	2,197.7700	2.1978	(21.468)	0	0	0
2023/01/09	R214	04/05/2023	11.37	Call	Bond Future	2,621.5700	2.6216	3,270.3700	3.2704	24.749	0	0	0
2023/01/09	R214	04/05/2023	11.37	Put	Bond Future	2,772.8100	2.7728	2,175.9200	2.1759	(21.527)	0	0	0
2023/01/09	R214	04/05/2023			Bond Future	11.3984	64.2082	11.1676	65.4539	(2.025)	0.0000	0.0000	0
2023/01/09	R214	04/05/2023	11.38	Call	Bond Future	2,649.1900	2.6492	3,301.8900	3.3019	24.638	0	0	0
2023/01/09	R214	04/05/2023	11.38	Put	Bond Future	2,747.1100	2.7471	2,154.1200	2.1541	(21.586)	0	0	0
2023/01/09	R214	03/08/2023	12.14	Call	Bond Future	5,616.8100	5.6168	6,466.5200	6.4665	15.128	0	0	0
2023/01/09	R214	03/08/2023	12.14	Put	Bond Future	2,325.9800	2.3260	1,904.7700	1.9048	(18.109)	0	0	0
2023/01/09	R214	03/08/2023	12.15	Call	Bond Future	5,649.1200	5.6491	6,501.1200	6.5011	15.082	0	0	0
2023/01/09	R214	03/08/2023	12.15	Put	Bond Future	2,310.0600	2.3101	1,891.1400	1.8911	(18.135)	0	0	0
2023/01/09	R214	03/08/2023			Bond Future	11.4862	65.5291	11.2478	66.8000	(2.076)	0.0000	0.0000	0
2023/01/09	R214	03/08/2023	12.16	Call	Bond Future	5,681.4700	5.6815	6,535.7500	6.5358	15.036	0	0	0
2023/01/09	R214	03/08/2023	12.16	Put	Bond Future	2,294.2500	2.2943	1,877.6100	1.8776	(18.160)	0	0	0
2023/01/09	R214	02/11/2023	11.45	Put	Bond Future	4,461.3400	4.4613	3,830.7900	3.8308	(14.134)	0	0	0
2023/01/09	R214	02/11/2023	11.46	Call	Bond Future	3,777.5400	3.7775	4,446.2400	4.4462	17.702	0	0	0
2023/01/09	R214	02/11/2023	11.46	Put	Bond Future	4,434.7000	4.4347	3,806.8000	3.8068	(14.159)	0	0	0
2023/01/09	R214	02/11/2023			Bond Future	11.5859	63.5488	11.3394	64.8454	(2.128)	0.0000	0.0000	0
2023/01/09	R214	02/11/2023	11.47	Call	Bond Future	3,803.4000	3.8034	4,474.7500	4.4748	17.651	0	0	0
2023/01/09	R214	02/11/2023	11.47	Put	Bond Future	4,407.9700	4.4080	3,782.7200	3.7827	(14.185)	0	0	0
2023/01/09	R214	02/11/2023	11.45	Call	Bond Future	3,751.5300	3.7515	4,417.5800	4.4176	17.754	0	0	0
2023/01/09	R214	01/02/2024	12.16	Call	Bond Future	5,779.8100	5.7798	6,606.1900	6.6062	14.298	0	0	0
2023/01/09	R214	01/02/2024	12.16	Put	Bond Future	3,451.2700	3.4513	2,954.6800	2.9547	(14.389)	0	0	0
2023/01/09	R214	01/02/2024			Bond Future	11.6900	64.8391	11.4349	66.1621	(2.182)	0.0000	0.0000	0
2023/01/09	R214	01/02/2024	12.14	Call	Bond Future	5,720.9400	5.7209	6,543.1200	6.5431	14.371	0	0	0
2023/01/09	R214	01/02/2024	12.14	Put	Bond Future	3,488.7100	3.4887	2,987.9200	2.9879	(14.355)	0	0	0
2023/01/09	R214	01/02/2024	12.15	Call	Bond Future	5,750.2200	5.7502	6,574.5100	6.5745	14.335	0	0	0
2023/01/09	R214	01/02/2024	12.15	Put	Bond Future	3,469.8100	3.4698	2,971.1300	2.9711	(14.372)	0	0	0
2023/01/09	R248	02/02/2023	11.00	Call	Bond Future	720.1100	0.7201	1,238.3800	1.2384	71.971	0	0	2,900
2023/01/09	R248	02/02/2023	11.00	Put	Bond Future	2,607.0100	2.6070	1,583.2600	1.5833	(39.269)	0	0	0
2023/01/09	R248	02/02/2023	11.60	Call	Bond Future	2,866.2400	2.8662	4,014.6300	4.0146	40.066	0	0	2,900
2023/01/09	R248	02/02/2023	11.60	Put	Bond Future	696.5400	0.6965	302.9100	0.3029	(56.512)	0	0	0
2023/01/09	R248	02/02/2023	11.70	Call	Bond Future	3,349.9600	3.3500	4,573.8400	4.5738	36.534	0	0	0

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2023/01/09	R248	02/02/2023	11.70	Put	Bond Future	538.6900	0.5387	220.5500	0.2205	(59.058)	0	0	0
2023/01/09	R248	02/02/2023	11.08	Call	Bond Future	915.3100	0.9153	1,523.9400	1.5239	66.494	0	0	0
2023/01/09	R248	02/02/2023	11.08	Put	Bond Future	2,240.0000	2.2400	1,306.6100	1.3066	(41.669)	0	0	0
2023/01/09	R248	02/02/2023	11.10	Put	Bond Future	2,154.0200	2.1540	1,243.5500	1.2436	(42.268)	0	0	0
2023/01/09	R248	02/02/2023			Bond Future	11.2724	82.9117	11.0490	84.4538	(1.982)	0.0000	0.0000	247,647
2023/01/09	R248	02/02/2023	10.40	Call	Bond Future	55.1200	0.0551	122.9700	0.1230	123.095	0	0	0
2023/01/09	R248	02/02/2023	10.40	Put	Bond Future	6,384.5300	6.3845	4,910.3600	4.9104	(23.090)	0	0	0
2023/01/09	R248	02/02/2023	11.06	Call	Bond Future	863.7400	0.8637	1,449.5600	1.4496	67.824	0	0	0
2023/01/09	R248	02/02/2023	11.06	Put	Bond Future	2,328.3500	2.3284	1,372.1500	1.3722	(41.068)	0	0	0
2023/01/09	R248	02/02/2023	11.07	Call	Bond Future	889.2900	0.8893	1,486.5100	1.4865	67.157	0	0	0
2023/01/09	R248	02/02/2023	11.07	Put	Bond Future	2,283.8800	2.2839	1,339.0800	1.3391	(41.368)	0	0	0
2023/01/09	R248	02/02/2023	11.10	Call	Bond Future	968.8300	0.9688	1,600.3800	1.6004	65.187	0	0	0
2023/01/09	R248	04/05/2023	11.35	Call	Bond Future	3,306.9500	3.3069	4,128.9200	4.1289	24.856	0	0	0
2023/01/09	R248	04/05/2023	11.35	Put	Bond Future	3,458.5900	3.4586	2,709.2600	2.7093	(21.666)	0	0	0
2023/01/09	R248	04/05/2023			Bond Future	11.3727	80.0576	11.1415	81.6289	(2.033)	0.0000	0.0000	11,095
2023/01/09	R248	04/05/2023	11.34	Call	Bond Future	3,272.1400	3.2721	4,089.1800	4.0892	24.970	0	0	0
2023/01/09	R248	04/05/2023	11.34	Put	Bond Future	3,490.8700	3.4909	2,736.6100	2.7366	(21.607)	0	0	0
2023/01/09	R248	04/05/2023	11.33	Call	Bond Future	3,237.4900	3.2375	4,049.5900	4.0496	25.084	0	0	0
2023/01/09	R248	04/05/2023	11.33	Put	Bond Future	3,523.4000	3.5234	2,764.2000	2.7642	(21.547)	0	0	0
2023/01/09	R248	03/08/2023	12.11	Call	Bond Future	6,992.4800	6.9925	8,061.6700	8.0617	15.291	0	0	0
2023/01/09	R248	03/08/2023	12.11	Put	Bond Future	2,938.9500	2.9389	2,404.8800	2.4049	(18.172)	0	0	0
2023/01/09	R248	03/08/2023			Bond Future	11.4648	81.6670	11.2255	83.2703	(2.087)	0.0000	0.0000	0
2023/01/09	R248	03/08/2023	12.10	Call	Bond Future	6,952.5400	6.9525	8,018.8500	8.0188	15.337	0	0	0
2023/01/09	R248	03/08/2023	12.10	Put	Bond Future	2,958.9800	2.9590	2,422.0300	2.4220	(18.146)	0	0	0
2023/01/09	R248	03/08/2023	12.09	Call	Bond Future	6,912.4200	6.9124	7,975.8500	7.9759	15.384	0	0	0
2023/01/09	R248	03/08/2023	12.09	Put	Bond Future	2,978.9200	2.9789	2,439.0900	2.4391	(18.122)	0	0	0
2023/01/09	R248	02/11/2023	11.48	Call	Bond Future	4,996.9400	4.9969	5,856.9500	5.8570	17.211	0	0	0
2023/01/09	R248	02/11/2023	11.49	Put	Bond Future	5,486.7000	5.4867	4,714.3600	4.7144	(14.077)	0	0	0
2023/01/09	R248	02/11/2023	11.47	Call	Bond Future	4,963.9500	4.9639	5,820.7100	5.8207	17.260	0	0	0
2023/01/09	R248	02/11/2023			Bond Future	11.5600	78.8888	11.3124	80.5244	(2.142)	0.0000	0.0000	13,000
2023/01/09	R248	02/11/2023	11.48	Put	Bond Future	5,518.9400	5.5189	4,743.3500	4.7433	(14.053)	0	0	0
2023/01/09	R248	02/11/2023	11.49	Call	Bond Future	5,030.3000	5.0303	5,893.5600	5.8936	17.161	0	0	0
2023/01/09	R248	02/11/2023	11.47	Put	Bond Future	5,551.6400	5.5516	4,772.8000	4.7728	(14.029)	0	0	0
2023/01/09	R248	01/02/2024	12.15	Call	Bond Future	7,382.9800	7.3830	8,430.2500	8.4302	14.185	0	0	0
2023/01/09	R248	01/02/2024	12.15	Put	Bond Future	4,339.5000	4.3395	3,717.9300	3.7179	(14.324)	0	0	0
2023/01/09	R248	01/02/2024	12.14	Call	Bond Future	7,346.5800	7.3466	8,391.2600	8.3913	14.220	0	0	0
2023/01/09	R248	01/02/2024	12.14	Put	Bond Future	4,362.6700	4.3627	3,738.5100	3.7385	(14.307)	0	0	0
2023/01/09	R248	01/02/2024			Bond Future	11.6566	80.5275	11.4003	82.1963	(2.199)	0.0000	0.0000	0
2023/01/09	R248	01/02/2024	12.16	Call	Bond Future	7,419.7500	7.4198	8,469.5800	8.4696	14.149	0	0	0
2023/01/09	R248	01/02/2024	12.16	Put	Bond Future	4,316.7800	4.3168	3,697.7700	3.6978	(14.340)	0	0	0

**Total** **1572301**