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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/01/2023 TO 11/01/2023

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
2023/01/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	2025	02/02/2023		Bond Future	166.1962	166.1962	166.2013	166.2013	0.003	0.0000	0.0000	6,560
2023/01/11	2025	04/05/2023		Bond Future	169.4512	169.4512	169.4529	169.4529	0.001	0.0000	0.0000	0
2023/01/11	2025	03/08/2023		Bond Future	171.2303	171.2303	171.2296	171.2296	0.000	0.0000	0.0000	0
2023/01/11	2025	02/11/2023		Bond Future	174.7162	174.7162	174.7160	174.7160	0.000	0.0000	0.0000	0
2023/01/11	2025	01/02/2024		Bond Future	176.5131	176.5131	176.5135	176.5135	0.000	0.0000	0.0000	0
2023/01/11	2029	02/02/2023		Bond Future	120.5831	120.5831	120.6638	120.6638	0.067	0.0000	0.0000	1,476
2023/01/11	2029	04/05/2023		Bond Future	121.6494	121.6494	121.7291	121.7291	0.065	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
2023/01/11	2029	03/08/2023			Bond Future	124.1786	124.1786	124.2582	124.2582	0.064	0.0000	0.0000	0
2023/01/11	2029	02/11/2023			Bond Future	125.3776	125.3776	125.4592	125.4592	0.065	0.0000	0.0000	0
2023/01/11	2029	01/02/2024			Bond Future	127.9522	127.9522	128.0359	128.0359	0.065	0.0000	0.0000	0
2023/01/11	2030	02/02/2023	8.81	Put	Bond Future	5,292.4500	5.2925	5,250.8300	5.2508	(0.786)	0	0	0
2023/01/11	2030	02/02/2023	9.04	Call	Bond Future	1.1700	0.0012	1.0200	0.0010	(12.821)	0	0	0
2023/01/11	2030	02/02/2023	9.04	Put	Bond Future	4,152.6300	4.1526	4,110.8700	4.1109	(1.006)	0	0	0
2023/01/11	2030	02/02/2023	9.08	Put	Bond Future	3,957.0300	3.9570	3,915.1700	3.9152	(1.058)	0	0	0
2023/01/11	2030	02/02/2023	11.16	Put	Bond Future	23.2200	0.0232	19.3100	0.0193	(16.839)	0	0	388
2023/01/11	2030	02/02/2023	11.35	Call	Bond Future	6,421.4900	6.4215	6,460.7500	6.4608	0.611	0	0	5,000
2023/01/11	2030	02/02/2023	11.35	Put	Bond Future	12.3800	0.0124	10.0300	0.0100	(18.982)	0	0	0
2023/01/11	2030	02/02/2023	9.99	Call	Bond Future	1,091.5400	1.0915	1,096.4200	1.0964	0.447	0	0	0
2023/01/11	2030	02/02/2023	10.00	Call	Bond Future	1,120.4700	1.1205	1,125.7100	1.1257	0.468	0	0	0
2023/01/11	2030	02/02/2023	10.01	Put	Bond Future	673.2700	0.6733	637.2600	0.6373	(5.349)	0	0	0
2023/01/11	2030	02/02/2023	9.80	Call	Bond Future	611.3700	0.6114	610.6100	0.6106	(0.124)	0	0	0
2023/01/11	2030	02/02/2023	9.94	Put	Bond Future	799.8700	0.7999	761.4400	0.7614	(4.805)	0	0	102
2023/01/11	2030	02/02/2023	9.20	Call	Bond Future	11.4900	0.0115	10.6400	0.0106	(7.398)	0	0	0
2023/01/11	2030	02/02/2023	9.20	Put	Bond Future	3,379.3200	3.3793	3,336.8600	3.3369	(1.256)	0	0	0
2023/01/11	2030	02/02/2023	9.66	Call	Bond Future	349.9700	0.3500	346.9900	0.3470	(0.852)	0	0	0
2023/01/11	2030	02/02/2023	9.66	Put	Bond Future	1,509.8900	1.5099	1,465.3000	1.4653	(2.953)	0	0	102
2023/01/11	2030	02/02/2023			Bond Future	9.9073	90.7016	9.8984	90.7432	(0.090)	0.0000	0.0000	88,684
2023/01/11	2030	02/02/2023	8.81	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	102
2023/01/11	2030	02/02/2023	9.08	Call	Bond Future	2.2500	0.0023	2.0000	0.0020	(11.111)	0	0	388
2023/01/11	2030	02/02/2023	11.55	Call	Bond Future	7,257.8600	7.2579	7,298.1200	7.2981	0.555	0	0	5,000
2023/01/11	2030	02/02/2023	11.55	Put	Bond Future	6.3500	0.0064	5.0000	0.0050	(21.260)	0	0	0
2023/01/11	2030	02/02/2023	11.12	Call	Bond Future	5,453.3600	5.4534	5,490.6400	5.4906	0.684	0	0	0
2023/01/11	2030	02/02/2023	11.12	Put	Bond Future	26.4800	0.0265	22.1500	0.0221	(16.352)	0	0	0
2023/01/11	2030	02/02/2023	11.16	Call	Bond Future	5,621.9700	5.6220	5,659.6700	5.6597	0.671	0	0	0
2023/01/11	2030	02/02/2023	9.99	Put	Bond Future	707.7300	0.7077	671.0000	0.6710	(5.190)	0	0	0
2023/01/11	2030	02/02/2023	10.00	Put	Bond Future	690.4000	0.6904	654.0300	0.6540	(5.268)	0	0	0
2023/01/11	2030	02/02/2023	10.01	Call	Bond Future	1,149.5800	1.1496	1,155.1800	1.1552	0.487	0	0	0
2023/01/11	2030	02/02/2023	9.80	Put	Bond Future	1,112.3300	1.1123	1,069.9600	1.0700	(3.809)	0	0	0
2023/01/11	2030	02/02/2023	9.83	Call	Bond Future	677.7000	0.6777	677.6700	0.6777	(0.004)	0	0	388
2023/01/11	2030	02/02/2023	9.83	Put	Bond Future	1,038.2300	1.0382	996.5900	0.9966	(4.011)	0	0	0
2023/01/11	2030	02/02/2023	9.94	Call	Bond Future	951.9000	0.9519	955.0800	0.9551	0.334	0	0	0
2023/01/11	2030	02/02/2023	9.79	Call	Bond Future	590.1200	0.5901	589.1400	0.5891	(0.166)	0	0	0
2023/01/11	2030	02/02/2023	9.79	Put	Bond Future	1,137.9500	1.1380	1,095.3600	1.0954	(3.743)	0	0	0
2023/01/11	2030	04/05/2023	11.34	Call	Bond Future	6,193.2300	6.1932	6,222.0400	6.2220	0.465	0	0	0
2023/01/11	2030	04/05/2023	11.34	Put	Bond Future	443.1900	0.4432	431.6300	0.4316	(2.608)	0	0	150
2023/01/11	2030	04/05/2023	10.42	Call	Bond Future	3,139.0100	3.1390	3,156.4000	3.1564	0.554	0	0	479
2023/01/11	2030	04/05/2023	10.42	Put	Bond Future	1,323.3000	1.3233	1,300.3200	1.3003	(1.737)	0	0	0
2023/01/11	2030	04/05/2023	10.52	Call	Bond Future	3,434.1600	3.4342	3,452.9800	3.4530	0.548	0	0	0
2023/01/11	2030	04/05/2023	10.52	Put	Bond Future	1,179.7500	1.1797	1,158.2000	1.1582	(1.827)	0	0	0
2023/01/11	2030	04/05/2023	10.53	Call	Bond Future	3,464.2900	3.4643	3,483.2500	3.4832	0.547	0	0	0
2023/01/11	2030	04/05/2023	10.53	Put	Bond Future	1,166.1600	1.1662	1,144.7500	1.1447	(1.836)	0	0	0
2023/01/11	2030	04/05/2023	9.67	Call	Bond Future	1,371.6100	1.3716	1,378.8100	1.3788	0.525	0	0	479
2023/01/11	2030	04/05/2023	9.67	Put	Bond Future	2,935.4500	2.9355	2,902.2800	2.9023	(1.130)	0	0	0
2023/01/11	2030	04/05/2023	9.78	Call	Bond Future	1,573.0200	1.5730	1,581.5500	1.5816	0.542	0	0	388

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2023/01/11	2030	04/05/2023	9.78	Put	Bond Future	2,631.1600	2.6312	2,599.3200	2.5993	(1.210)	0	0	0
2023/01/11	2030	04/05/2023	10.00	Call	Bond Future	2,039.4500	2.0394	2,050.8800	2.0509	0.560	0	0	1,080
2023/01/11	2030	04/05/2023	10.00	Put	Bond Future	2,096.6300	2.0966	2,067.6900	2.0677	(1.380)	0	0	0
2023/01/11	2030	04/05/2023	9.03	Call	Bond Future	568.6600	0.5687	570.4200	0.5704	0.309	0	0	388
2023/01/11	2030	04/05/2023	9.03	Put	Bond Future	5,145.4900	5.1455	5,106.8800	5.1069	(0.750)	0	0	0
2023/01/11	2030	04/05/2023	9.58	Put	Bond Future	3,201.8500	3.2019	3,167.6700	3.1677	(1.068)	0	0	0
2023/01/11	2030	04/05/2023			Bond Future	10.0127	92.4561	10.0037	92.4965	(0.089)	0.0000	0.0000	0
2023/01/11	2030	04/05/2023	12.57	Call	Bond Future	10,751.6600	10.7517	10,788.7700	10.7888	0.345	0	0	0
2023/01/11	2030	04/05/2023	12.57	Put	Bond Future	81.4900	0.0815	78.2300	0.0782	(4.000)	0	0	350
2023/01/11	2030	04/05/2023	11.62	Call	Bond Future	7,216.5400	7.2165	7,247.8600	7.2479	0.434	0	0	0
2023/01/11	2030	04/05/2023	11.62	Put	Bond Future	313.2300	0.3132	304.1800	0.3042	(2.889)	0	0	388
2023/01/11	2030	04/05/2023	12.04	Call	Bond Future	8,780.6400	8.7806	8,814.8900	8.8149	0.390	0	0	0
2023/01/11	2030	04/05/2023	12.04	Put	Bond Future	184.6100	0.1846	178.4900	0.1785	(3.315)	0	0	1,080
2023/01/11	2030	04/05/2023	12.50	Call	Bond Future	10,492.3400	10.4923	10,529.1100	10.5291	0.350	0	0	0
2023/01/11	2030	04/05/2023	12.50	Put	Bond Future	92.2300	0.0922	88.6300	0.0886	(3.903)	0	0	479
2023/01/11	2030	04/05/2023	10.54	Call	Bond Future	3,494.7000	3.4947	3,513.8000	3.5138	0.547	0	0	0
2023/01/11	2030	04/05/2023	10.54	Put	Bond Future	1,152.8800	1.1529	1,131.6100	1.1316	(1.845)	0	0	0
2023/01/11	2030	04/05/2023	10.65	Call	Bond Future	3,835.5100	3.8355	3,856.1300	3.8561	0.538	0	0	350
2023/01/11	2030	04/05/2023	10.65	Put	Bond Future	1,014.8900	1.0149	995.1400	0.9951	(1.946)	0	0	0
2023/01/11	2030	04/05/2023	9.58	Call	Bond Future	1,221.6300	1.2216	1,227.8200	1.2278	0.507	0	0	150
2023/01/11	2030	03/08/2023	12.89	Call	Bond Future	11,424.2500	11.4242	11,459.6400	11.4596	0.310	0	0	0
2023/01/11	2030	03/08/2023	12.89	Put	Bond Future	196.3600	0.1964	191.9500	0.1920	(2.246)	0	0	350
2023/01/11	2030	03/08/2023	11.34	Call	Bond Future	6,144.6500	6.1447	6,170.7400	6.1707	0.425	0	0	0
2023/01/11	2030	03/08/2023	11.34	Put	Bond Future	925.9700	0.9260	912.2600	0.9123	(1.481)	0	0	0
2023/01/11	2030	03/08/2023	11.35	Call	Bond Future	6,177.5000	6.1775	6,203.6600	6.2037	0.423	0	0	0
2023/01/11	2030	03/08/2023	11.36	Put	Bond Future	910.3500	0.9103	896.7900	0.8968	(1.490)	0	0	0
2023/01/11	2030	03/08/2023	10.40	Call	Bond Future	3,329.8500	3.3299	3,347.1500	3.3471	0.520	0	0	1,012
2023/01/11	2030	03/08/2023	10.65	Call	Bond Future	4,014.8100	4.0148	4,034.6600	4.0347	0.494	0	0	350
2023/01/11	2030	03/08/2023	10.65	Put	Bond Future	1,657.2000	1.6572	1,637.2500	1.6372	(1.204)	0	0	0
2023/01/11	2030	03/08/2023			Bond Future	10.1024	90.3494	10.0933	90.3892	(0.090)	0.0000	0.0000	0
2023/01/11	2030	03/08/2023	12.59	Call	Bond Future	10,393.0200	10.3930	10,426.9700	10.4270	0.327	0	0	0
2023/01/11	2030	03/08/2023	12.59	Put	Bond Future	285.0100	0.2850	279.1600	0.2792	(2.053)	0	0	1,012
2023/01/11	2030	03/08/2023	11.35	Put	Bond Future	918.2300	0.9182	904.5900	0.9046	(1.485)	0	0	0
2023/01/11	2030	03/08/2023	11.36	Call	Bond Future	6,210.1900	6.2102	6,236.4300	6.2364	0.423	0	0	0
2023/01/11	2030	03/08/2023	10.40	Put	Bond Future	2,038.7600	2.0388	2,016.2600	2.0163	(1.104)	0	0	0
2023/01/11	2030	02/11/2023	10.81	Call	Bond Future	4,491.9200	4.4919	4,513.4800	4.5135	0.480	0	0	0
2023/01/11	2030	02/11/2023	10.81	Put	Bond Future	1,945.0000	1.9450	1,925.7300	1.9257	(0.991)	0	0	0
2023/01/11	2030	02/11/2023	10.80	Call	Bond Future	4,464.3400	4.4643	4,485.8100	4.4858	0.481	0	0	0
2023/01/11	2030	02/11/2023	10.80	Put	Bond Future	1,958.3600	1.9584	1,939.0000	1.9390	(0.989)	0	0	0
2023/01/11	2030	02/11/2023			Bond Future	10.1989	92.1676	10.1893	92.2085	(0.094)	0.0000	0.0000	0
2023/01/11	2030	02/11/2023	10.82	Call	Bond Future	4,519.2600	4.5193	4,540.9000	4.5409	0.479	0	0	0
2023/01/11	2030	02/11/2023	10.82	Put	Bond Future	1,931.4200	1.9314	1,912.2300	1.9122	(0.994)	0	0	0
2023/01/11	2030	01/02/2024	11.37	Call	Bond Future	5,913.6100	5.9136	5,939.5700	5.9396	0.439	0	0	0
2023/01/11	2030	01/02/2024	11.37	Put	Bond Future	1,661.6500	1.6616	1,645.6700	1.6457	(0.962)	0	0	0
2023/01/11	2030	01/02/2024			Bond Future	10.3019	90.0342	10.2916	90.0762	(0.099)	0.0000	0.0000	0
2023/01/11	2030	01/02/2024	11.36	Call	Bond Future	5,885.0000	5.8850	5,910.8900	5.9109	0.440	0	0	0
2023/01/11	2030	01/02/2024	11.36	Put	Bond Future	1,671.6700	1.6717	1,655.6200	1.6556	(0.960)	0	0	0
2023/01/11	2030	01/02/2024	11.35	Call	Bond Future	5,856.4400	5.8564	5,882.2600	5.8823	0.441	0	0	0

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2023/01/11	2030	01/02/2024	11.35	Put	Bond Future	1,681.7500	1.6818	1,665.6300	1.6656	(0.959)	0	0	0
2023/01/11	2032	02/02/2023	9.47	Call	Bond Future	0.7100	0.0007	0.6000	0.0006	(15.493)	0	0	500
2023/01/11	2032	02/02/2023	9.47	Put	Bond Future	5,748.1800	5.7482	5,699.2700	5.6993	(0.851)	0	0	0
2023/01/11	2032	02/02/2023	9.92	Call	Bond Future	47.6000	0.0476	45.4200	0.0454	(4.580)	0	0	750
2023/01/11	2032	02/02/2023	9.92	Put	Bond Future	3,260.2100	3.2602	3,209.2300	3.2092	(1.564)	0	0	0
2023/01/11	2032	02/02/2023	11.50	Call	Bond Future	5,058.7700	5.0588	5,098.8300	5.0988	0.792	0	0	0
2023/01/11	2032	02/02/2023	11.50	Put	Bond Future	62.6600	0.0627	53.9200	0.0539	(13.948)	0	0	8,000
2023/01/11	2032	02/02/2023	11.69	Call	Bond Future	5,950.1700	5.9502	5,993.4200	5.9934	0.727	0	0	0
2023/01/11	2032	02/02/2023	11.69	Put	Bond Future	34.7600	0.0348	29.2100	0.0292	(15.967)	0	0	0
2023/01/11	2032	02/02/2023	10.50	Call	Bond Future	947.9400	0.9479	950.5000	0.9505	0.270	0	0	0
2023/01/11	2032	02/02/2023	10.50	Put	Bond Future	1,026.0300	1.0260	979.7900	0.9798	(4.507)	0	0	454
2023/01/11	2032	02/02/2023	10.67	Call	Bond Future	1,487.4700	1.4875	1,496.9500	1.4969	0.637	0	0	750
2023/01/11	2032	02/02/2023	10.67	Put	Bond Future	674.1300	0.6741	634.8100	0.6348	(5.833)	0	0	0
2023/01/11	2032	02/02/2023	11.45	Call	Bond Future	4,824.9800	4.8250	4,863.9800	4.8640	0.808	0	0	0
2023/01/11	2032	02/02/2023	11.45	Put	Bond Future	73.1000	0.0731	63.3000	0.0633	(13.406)	0	0	8,000
2023/01/11	2032	02/02/2023	10.40	Call	Bond Future	684.7200	0.6847	684.2000	0.6842	(0.076)	0	0	0
2023/01/11	2032	02/02/2023	10.40	Put	Bond Future	1,292.8900	1.2929	1,243.5700	1.2436	(3.815)	0	0	0
2023/01/11	2032	02/02/2023	10.22	Call	Bond Future	328.1800	0.3282	324.6400	0.3246	(1.079)	0	0	500
2023/01/11	2032	02/02/2023	10.22	Put	Bond Future	1,901.2600	1.9013	1,848.9200	1.8489	(2.753)	0	0	0
2023/01/11	2032	02/02/2023			Bond Future	10.5148	89.8252	10.5056	89.8741	(0.088)	0.0000	0.0000	112,044
2023/01/11	2032	02/02/2023	9.31	Call	Bond Future	0.1400	0.0001	0.1100	0.0001	(21.429)	0	0	454
2023/01/11	2032	02/02/2023	9.31	Put	Bond Future	6,671.3600	6.6714	6,622.5300	6.6225	(0.732)	0	0	0
2023/01/11	2032	02/02/2023	12.75	Call	Bond Future	10,799.6700	10.7997	10,848.1800	10.8482	0.449	0	0	0
2023/01/11	2032	02/02/2023	12.75	Put	Bond Future	1.0500	0.0011	0.7600	0.0008	(27.619)	0	0	750
2023/01/11	2032	02/02/2023	11.84	Call	Bond Future	6,652.9200	6.6529	6,697.9400	6.6979	0.677	0	0	0
2023/01/11	2032	02/02/2023	11.84	Put	Bond Future	21.4500	0.0215	17.6700	0.0177	(17.622)	0	0	500
2023/01/11	2032	02/02/2023	10.38	Call	Bond Future	637.6000	0.6376	636.5700	0.6366	(0.162)	0	0	0
2023/01/11	2032	02/02/2023	10.38	Put	Bond Future	1,352.2900	1.3523	1,302.4600	1.3025	(3.685)	0	0	0
2023/01/11	2032	02/02/2023	10.39	Call	Bond Future	660.8800	0.6609	660.1000	0.6601	(0.118)	0	0	0
2023/01/11	2032	02/02/2023	10.39	Put	Bond Future	1,322.2900	1.3223	1,272.7100	1.2727	(3.750)	0	0	0
2023/01/11	2032	02/02/2023	10.16	Call	Bond Future	241.8700	0.2419	238.1100	0.2381	(1.555)	0	0	0
2023/01/11	2032	02/02/2023	10.16	Put	Bond Future	2,139.7000	2.1397	2,087.1400	2.0871	(2.456)	0	0	454
2023/01/11	2032	02/02/2023	10.30	Call	Bond Future	468.1300	0.4681	465.4900	0.4655	(0.564)	0	0	8,000
2023/01/11	2032	02/02/2023	10.30	Put	Bond Future	1,610.6400	1.6106	1,559.2000	1.5592	(3.194)	0	0	0
2023/01/11	2032	04/05/2023	13.43	Call	Bond Future	13,066.8900	13.0669	13,111.0700	13.1111	0.338	0	0	0
2023/01/11	2032	04/05/2023	13.43	Put	Bond Future	90.5100	0.0905	86.8700	0.0869	(4.022)	0	0	400
2023/01/11	2032	04/05/2023	10.89	Call	Bond Future	3,298.7800	3.2988	3,316.3500	3.3163	0.533	0	0	0
2023/01/11	2032	04/05/2023	10.89	Put	Bond Future	1,955.6100	1.9556	1,925.3600	1.9254	(1.547)	0	0	0
2023/01/11	2032	04/05/2023	11.37	Call	Bond Future	4,914.1200	4.9141	4,938.9600	4.9390	0.505	0	0	400
2023/01/11	2032	04/05/2023			Bond Future	10.6265	87.4025	10.6172	87.4504	(0.087)	0.0000	0.0000	66,415
2023/01/11	2032	04/05/2023	10.88	Call	Bond Future	3,268.1100	3.2681	3,285.5300	3.2855	0.533	0	0	0
2023/01/11	2032	04/05/2023	10.88	Put	Bond Future	1,975.4100	1.9754	1,945.0100	1.9450	(1.539)	0	0	0
2023/01/11	2032	04/05/2023	11.37	Put	Bond Future	1,193.9500	1.1939	1,170.9700	1.1710	(1.925)	0	0	0
2023/01/11	2032	04/05/2023	10.62	Call	Bond Future	2,516.4900	2.5165	2,529.9300	2.5299	0.534	0	0	400
2023/01/11	2032	04/05/2023	10.62	Put	Bond Future	2,550.0300	2.5500	2,515.6500	2.5156	(1.348)	0	0	0
2023/01/11	2032	04/05/2023	10.87	Call	Bond Future	3,237.3700	3.2374	3,254.6400	3.2546	0.533	0	0	0
2023/01/11	2032	04/05/2023	10.87	Put	Bond Future	1,995.1800	1.9952	1,964.6300	1.9646	(1.531)	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
2023/01/11	2032	03/08/2023	11.77	Call	Bond Future	6,542.8400	6.5428	6,570.9500	6.5710	0.430	0	0	0
2023/01/11	2032	03/08/2023	11.77	Put	Bond Future	1,469.3400	1.4693	1,450.0000	1.4500	(1.316)	0	0	0
2023/01/11	2032	03/08/2023	11.90	Call	Bond Future	7,004.4500	7.0045	7,033.7900	7.0338	0.419	0	0	5,000
2023/01/11	2032	03/08/2023	11.90	Put	Bond Future	1,329.4100	1.3294	1,311.3000	1.3113	(1.362)	0	0	0
2023/01/11	2032	03/08/2023			Bond Future	10.7218	89.2002	10.7124	89.2476	(0.088)	0.0000	0.0000	2,600
2023/01/11	2032	03/08/2023	11.75	Call	Bond Future	6,472.5100	6.4725	6,500.4300	6.5004	0.431	0	0	0
2023/01/11	2032	03/08/2023	11.75	Put	Bond Future	1,492.0800	1.4921	1,472.5500	1.4725	(1.309)	0	0	0
2023/01/11	2032	03/08/2023	11.76	Call	Bond Future	6,507.6500	6.5076	6,535.6600	6.5357	0.430	0	0	0
2023/01/11	2032	03/08/2023	11.76	Put	Bond Future	1,480.6700	1.4807	1,461.2300	1.4612	(1.313)	0	0	0
2023/01/11	2032	02/11/2023	11.24	Call	Bond Future	4,769.3800	4.7694	4,792.8100	4.7928	0.491	0	0	0
2023/01/11	2032	02/11/2023	11.24	Put	Bond Future	2,790.9400	2.7909	2,765.6800	2.7657	(0.905)	0	0	0
2023/01/11	2032	02/11/2023			Bond Future	10.8314	86.8358	10.8215	86.8844	(0.091)	0.0000	0.0000	0
2023/01/11	2032	02/11/2023	11.23	Call	Bond Future	4,739.8400	4.7398	4,763.1700	4.7632	0.492	0	0	0
2023/01/11	2032	02/11/2023	11.23	Put	Bond Future	2,809.1100	2.8091	2,783.7500	2.7838	(0.903)	0	0	0
2023/01/11	2032	02/11/2023	11.22	Call	Bond Future	4,710.3800	4.7104	4,733.6100	4.7336	0.493	0	0	0
2023/01/11	2032	02/11/2023	11.22	Put	Bond Future	2,827.3900	2.8274	2,801.9300	2.8019	(0.900)	0	0	0
2023/01/11	2032	01/02/2024	11.84	Call	Bond Future	6,312.5000	6.3125	6,342.2200	6.3422	0.471	0	0	0
2023/01/11	2032	01/02/2024	11.84	Put	Bond Future	2,153.1500	2.1531	2,132.9200	2.1329	(0.940)	0	0	0
2023/01/11	2032	01/02/2024	11.83	Call	Bond Future	6,280.6300	6.2806	6,310.2700	6.3103	0.472	0	0	0
2023/01/11	2032	01/02/2024	11.83	Put	Bond Future	2,166.2500	2.1663	2,145.9400	2.1459	(0.938)	0	0	0
2023/01/11	2032	01/02/2024			Bond Future	10.9444	88.5989	10.9340	88.6489	(0.095)	0.0000	0.0000	0
2023/01/11	2032	01/02/2024	11.85	Call	Bond Future	6,344.4200	6.3444	6,374.2200	6.3742	0.470	0	0	0
2023/01/11	2032	01/02/2024	11.85	Put	Bond Future	2,140.1300	2.1401	2,119.9800	2.1200	(0.942)	0	0	0
2023/01/11	2033	02/02/2023			Bond Future	117.1892	117.1892	117.2032	117.2032	0.012	0.0000	0.0000	7,312
2023/01/11	2033	04/05/2023			Bond Future	118.0984	118.0984	118.1102	118.1102	0.010	0.0000	0.0000	0
2023/01/11	2033	03/08/2023			Bond Future	120.5536	120.5536	120.5640	120.5640	0.009	0.0000	0.0000	0
2023/01/11	2033	02/11/2023			Bond Future	121.5883	121.5883	121.5992	121.5992	0.009	0.0000	0.0000	0
2023/01/11	2033	01/02/2024			Bond Future	124.0852	124.0852	124.0966	124.0966	0.009	0.0000	0.0000	0
2023/01/11	2037	02/02/2023	11.03	Call	Bond Future	717.8500	0.7178	771.6400	0.7716	7.493	0	0	0
2023/01/11	2037	02/02/2023	11.03	Put	Bond Future	1,772.8400	1.7728	1,619.9900	1.6200	(8.622)	0	0	0
2023/01/11	2037	02/02/2023	11.04	Call	Bond Future	740.8700	0.7409	796.1500	0.7961	7.461	0	0	0
2023/01/11	2037	02/02/2023	11.04	Put	Bond Future	1,734.8200	1.7348	1,583.4600	1.5835	(8.725)	0	0	0
2023/01/11	2037	02/02/2023	11.97	Call	Bond Future	4,521.3900	4.5214	4,703.2300	4.7032	4.022	0	0	0
2023/01/11	2037	02/02/2023			Bond Future	11.2044	81.2804	11.1700	81.4870	(0.307)	0.0000	0.0000	130,109
2023/01/11	2037	02/02/2023	11.05	Call	Bond Future	764.3400	0.7643	821.1300	0.8211	7.430	0	0	0
2023/01/11	2037	02/02/2023	11.05	Put	Bond Future	1,697.3200	1.6973	1,547.4700	1.5475	(8.829)	0	0	0
2023/01/11	2037	02/02/2023	11.10	Call	Bond Future	888.7100	0.8887	953.2600	0.9533	7.263	0	0	577
2023/01/11	2037	02/02/2023	11.10	Put	Bond Future	1,517.8200	1.5178	1,375.7300	1.3757	(9.361)	0	0	0
2023/01/11	2037	02/02/2023	11.97	Put	Bond Future	118.1300	0.1181	93.3300	0.0933	(20.994)	0	0	577
2023/01/11	2037	04/05/2023	13.73	Put	Bond Future	228.8300	0.2288	212.7600	0.2128	(7.023)	0	0	400
2023/01/11	2037	04/05/2023	11.94	Call	Bond Future	5,125.4300	5.1254	5,259.6800	5.2597	2.619	0	0	0
2023/01/11	2037	04/05/2023	11.03	Put	Bond Future	3,829.8800	3.8299	3,697.9800	3.6980	(3.444)	0	0	0
2023/01/11	2037	04/05/2023	11.30	Call	Bond Future	2,863.4300	2.8634	2,958.4800	2.9585	3.319	0	0	0
2023/01/11	2037	04/05/2023	11.30	Put	Bond Future	2,982.4700	2.9825	2,868.7400	2.8687	(3.813)	0	0	0
2023/01/11	2037	04/05/2023	11.31	Call	Bond Future	2,894.5400	2.8945	2,990.2500	2.9902	3.307	0	0	0
2023/01/11	2037	04/05/2023	11.31	Put	Bond Future	2,954.6200	2.9546	2,841.5500	2.8415	(3.827)	0	0	0

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2023/01/11	2037	04/05/2023	10.95	Call	Bond Future	1,894.1300	1.8941	1,965.6600	1.9657	3.776	0	0	703
2023/01/11	2037	04/05/2023	10.95	Put	Bond Future	4,117.1800	4.1172	3,979.9300	3.9799	(3.334)	0	0	0
2023/01/11	2037	04/05/2023			Bond Future	11.3202	82.8527	11.2848	83.0615	(0.313)	0.0000	0.0000	0
2023/01/11	2037	04/05/2023	13.73	Call	Bond Future	12,754.8100	12.7548	12,947.5200	12.9475	1.511	0	0	0
2023/01/11	2037	04/05/2023	11.32	Call	Bond Future	2,925.6200	2.9256	3,022.0000	3.0220	3.294	0	0	0
2023/01/11	2037	04/05/2023	11.32	Put	Bond Future	2,926.8000	2.9268	2,814.4000	2.8144	(3.840)	0	0	0
2023/01/11	2037	04/05/2023	11.78	Call	Bond Future	4,512.2800	4.5123	4,637.5600	4.6376	2.776	0	0	400
2023/01/11	2037	04/05/2023	11.78	Put	Bond Future	1,870.8900	1.8709	1,787.3900	1.7874	(4.463)	0	0	0
2023/01/11	2037	04/05/2023	11.94	Put	Bond Future	1,594.7500	1.5947	1,520.2200	1.5202	(4.673)	0	0	703
2023/01/11	2037	04/05/2023	11.03	Call	Bond Future	2,094.7400	2.0947	2,171.6200	2.1716	3.670	0	0	400
2023/01/11	2037	03/08/2023	12.12	Call	Bond Future	6,325.0700	6.3251	6,458.6700	6.4587	2.112	0	0	0
2023/01/11	2037	03/08/2023	12.12	Put	Bond Future	2,453.8400	2.4538	2,375.5900	2.3756	(3.189)	0	0	0
2023/01/11	2037	03/08/2023	12.13	Call	Bond Future	6,361.6000	6.3616	6,495.6100	6.4956	2.107	0	0	0
2023/01/11	2037	03/08/2023	12.13	Put	Bond Future	2,436.6000	2.4366	2,358.7600	2.3588	(3.195)	0	0	0
2023/01/11	2037	03/08/2023			Bond Future	11.4262	80.2982	11.3896	80.5101	(0.320)	0.0000	0.0000	0
2023/01/11	2037	03/08/2023	12.14	Call	Bond Future	6,398.4100	6.3984	6,532.8200	6.5328	2.101	0	0	0
2023/01/11	2037	03/08/2023	12.14	Put	Bond Future	2,419.7000	2.4197	2,342.2600	2.3423	(3.200)	0	0	0
2023/01/11	2037	02/11/2023	11.57	Call	Bond Future	4,599.0500	4.5990	4,707.9300	4.7079	2.367	0	0	0
2023/01/11	2037	02/11/2023	11.55	Put	Bond Future	4,451.6000	4.4516	4,343.2500	4.3432	(2.434)	0	0	0
2023/01/11	2037	02/11/2023	11.56	Put	Bond Future	4,425.1100	4.4251	4,317.2000	4.3172	(2.439)	0	0	0
2023/01/11	2037	02/11/2023			Bond Future	11.5347	81.9140	11.4968	82.1304	(0.329)	0.0000	0.0000	0
2023/01/11	2037	02/11/2023	11.57	Put	Bond Future	4,398.7700	4.3988	4,291.2900	4.2913	(2.443)	0	0	0
2023/01/11	2037	02/11/2023	11.55	Call	Bond Future	4,538.4000	4.5384	4,646.4100	4.6464	2.380	0	0	0
2023/01/11	2037	02/11/2023	11.56	Call	Bond Future	4,568.6800	4.5687	4,677.1300	4.6771	2.374	0	0	0
2023/01/11	2037	01/02/2024	12.33	Call	Bond Future	7,041.5800	7.0416	7,178.9300	7.1789	1.951	0	0	0
2023/01/11	2037	01/02/2024	12.33	Put	Bond Future	3,363.4900	3.3635	3,279.8300	3.2798	(2.487)	0	0	0
2023/01/11	2037	01/02/2024			Bond Future	11.6485	79.3219	11.6090	79.5429	(0.339)	0.0000	0.0000	0
2023/01/11	2037	01/02/2024	12.31	Call	Bond Future	6,973.7700	6.9738	7,110.4300	7.1104	1.960	0	0	0
2023/01/11	2037	01/02/2024	12.31	Put	Bond Future	3,400.0300	3.4000	3,315.6800	3.3157	(2.481)	0	0	0
2023/01/11	2037	01/02/2024	12.32	Call	Bond Future	7,007.8000	7.0078	7,144.8100	7.1448	1.955	0	0	0
2023/01/11	2037	01/02/2024	12.32	Put	Bond Future	3,381.8600	3.3819	3,297.8600	3.2979	(2.484)	0	0	0
2023/01/11	2038	02/02/2023			Bond Future	129.3648	129.3648	130.2503	130.2503	0.685	0.0000	0.0000	3,430
2023/01/11	2038	04/05/2023			Bond Future	131.8986	131.8986	132.7987	132.7987	0.682	0.0000	0.0000	1,583
2023/01/11	2038	03/08/2023			Bond Future	132.6791	132.6791	133.5960	133.5960	0.691	0.0000	0.0000	0
2023/01/11	2038	02/11/2023			Bond Future	135.3800	135.3800	136.3161	136.3161	0.691	0.0000	0.0000	0
2023/01/11	2038	01/02/2024			Bond Future	136.1450	136.1450	137.1007	137.1007	0.702	0.0000	0.0000	38
2023/01/11	2040	02/02/2023	10.93	Call	Bond Future	382.5100	0.3825	411.9600	0.4120	7.699	0	0	0
2023/01/11	2040	02/02/2023	12.24	Call	Bond Future	5,735.2700	5.7353	5,939.2700	5.9393	3.557	0	0	0
2023/01/11	2040	02/02/2023	12.24	Put	Bond Future	78.9200	0.0789	60.9500	0.0609	(22.770)	0	0	0
2023/01/11	2040	02/02/2023	12.27	Call	Bond Future	5,900.1400	5.9001	6,105.6500	6.1057	3.483	0	0	0
2023/01/11	2040	02/02/2023	12.27	Put	Bond Future	70.9400	0.0709	54.4800	0.0545	(23.203)	0	0	388
2023/01/11	2040	02/02/2023	11.12	Call	Bond Future	747.5200	0.7475	802.2900	0.8023	7.327	0	0	0
2023/01/11	2040	02/02/2023	11.12	Put	Bond Future	2,011.5500	2.0116	1,844.3500	1.8444	(8.312)	0	0	0
2023/01/11	2040	02/02/2023	11.19	Call	Bond Future	926.0400	0.9260	991.9900	0.9920	7.122	0	0	563
2023/01/11	2040	02/02/2023	11.19	Put	Bond Future	1,729.4600	1.7295	1,573.4400	1.5734	(9.021)	0	0	0
2023/01/11	2040	02/02/2023	12.07	Put	Bond Future	142.2200	0.1422	113.3000	0.1133	(20.335)	0	0	563

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2023/01/11	2040	02/02/2023	10.96	Call	Bond Future	428.8300	0.4288	461.7000	0.4617	7.665	0	0	388
2023/01/11	2040	02/02/2023	10.96	Put	Bond Future	2,760.6200	2.7606	2,571.5200	2.5715	(6.850)	0	0	0
2023/01/11	2040	02/02/2023			Bond Future	11.3136	82.8758	11.2792	83.0977	(0.303)	0.0000	0.0000	135,759
2023/01/11	2040	02/02/2023	10.18	Call	Bond Future	6.4900	0.0065	6.7500	0.0068	4.006	0	0	0
2023/01/11	2040	02/02/2023	10.18	Put	Bond Future	7,856.5000	7.8565	7,634.7900	7.6348	(2.822)	0	0	0
2023/01/11	2040	02/02/2023	10.21	Call	Bond Future	7.9700	0.0080	8.3100	0.0083	4.266	0	0	388
2023/01/11	2040	02/02/2023	10.21	Put	Bond Future	7,635.7100	7.6357	7,414.0800	7.4141	(2.903)	0	0	0
2023/01/11	2040	02/02/2023	10.93	Put	Bond Future	2,916.8500	2.9169	2,724.3300	2.7243	(6.600)	0	0	0
2023/01/11	2040	02/02/2023	12.07	Call	Bond Future	4,807.3000	4.8073	5,000.3500	5.0004	4.016	0	0	0
2023/01/11	2040	02/02/2023	11.10	Call	Bond Future	700.9400	0.7009	752.6700	0.7527	7.380	0	0	0
2023/01/11	2040	02/02/2023	11.10	Put	Bond Future	2,097.3000	2.0973	1,927.0600	1.9271	(8.117)	0	0	0
2023/01/11	2040	02/02/2023	11.11	Call	Bond Future	723.9900	0.7240	777.2300	0.7772	7.354	0	0	0
2023/01/11	2040	02/02/2023	11.11	Put	Bond Future	2,054.1400	2.0541	1,885.4100	1.8854	(8.214)	0	0	0
2023/01/11	2040	04/05/2023	13.45	Put	Bond Future	430.7900	0.4308	403.9000	0.4039	(6.242)	0	0	486
2023/01/11	2040	04/05/2023	12.05	Put	Bond Future	1,758.3500	1.7584	1,677.8100	1.6778	(4.580)	0	0	684
2023/01/11	2040	04/05/2023	12.78	Call	Bond Future	8,779.5700	8.7796	8,957.4700	8.9575	2.026	0	0	0
2023/01/11	2040	04/05/2023	12.78	Put	Bond Future	847.9800	0.8480	801.5400	0.8015	(5.477)	0	0	388
2023/01/11	2040	04/05/2023	11.43	Call	Bond Future	3,212.9800	3.2130	3,316.8200	3.3168	3.232	0	0	0
2023/01/11	2040	04/05/2023	11.43	Put	Bond Future	3,190.7100	3.1907	3,070.2100	3.0702	(3.777)	0	0	0
2023/01/11	2040	04/05/2023	10.73	Put	Bond Future	5,936.0600	5.9361	5,766.6900	5.7667	(2.853)	0	0	0
2023/01/11	2040	04/05/2023			Bond Future	11.4265	84.4790	11.3912	84.7033	(0.309)	0.0000	0.0000	300
2023/01/11	2040	04/05/2023	13.45	Call	Bond Future	11,846.4200	11.8464	12,043.8700	12.0439	1.667	0	0	0
2023/01/11	2040	04/05/2023	11.48	Call	Bond Future	3,382.9200	3.3829	3,490.2600	3.4903	3.173	0	0	486
2023/01/11	2040	04/05/2023	11.48	Put	Bond Future	3,044.4700	3.0445	2,927.4700	2.9275	(3.843)	0	0	0
2023/01/11	2040	04/05/2023	12.05	Call	Bond Future	5,570.5300	5.5705	5,714.3300	5.7143	2.581	0	0	0
2023/01/11	2040	04/05/2023	11.41	Call	Bond Future	3,146.1200	3.1461	3,248.5500	3.2486	3.256	0	0	0
2023/01/11	2040	04/05/2023	11.41	Put	Bond Future	3,250.8600	3.2509	3,128.9500	3.1289	(3.750)	0	0	0
2023/01/11	2040	04/05/2023	11.42	Call	Bond Future	3,179.4700	3.1795	3,282.6100	3.2826	3.244	0	0	0
2023/01/11	2040	04/05/2023	11.42	Put	Bond Future	3,220.6600	3.2207	3,099.4600	3.0995	(3.763)	0	0	0
2023/01/11	2040	04/05/2023	10.73	Call	Bond Future	1,325.0300	1.3250	1,380.0000	1.3800	4.149	0	0	486
2023/01/11	2040	04/05/2023	10.92	Call	Bond Future	1,739.3100	1.7393	1,806.9500	1.8069	3.889	0	0	388
2023/01/11	2040	04/05/2023	10.92	Put	Bond Future	5,053.5300	5.0535	4,896.8300	4.8968	(3.101)	0	0	0
2023/01/11	2040	04/05/2023	11.03	Call	Bond Future	2,012.3900	2.0124	2,087.7100	2.0877	3.743	0	0	684
2023/01/11	2040	04/05/2023	11.03	Put	Bond Future	4,589.4300	4.5894	4,440.4100	4.4404	(3.247)	0	0	0
2023/01/11	2040	04/05/2023	10.17	Call	Bond Future	531.4000	0.5314	556.9600	0.5570	4.810	0	0	388
2023/01/11	2040	04/05/2023	10.17	Put	Bond Future	9,145.1900	9.1452	8,946.4100	8.9464	(2.174)	0	0	0
2023/01/11	2040	03/08/2023	12.23	Call	Bond Future	6,800.6200	6.8006	6,944.9400	6.9449	2.122	0	0	0
2023/01/11	2040	03/08/2023	12.23	Put	Bond Future	2,607.5300	2.6075	2,524.1500	2.5241	(3.198)	0	0	0
2023/01/11	2040	03/08/2023			Bond Future	11.5300	81.7075	11.4936	81.9352	(0.316)	0.0000	0.0000	0
2023/01/11	2040	03/08/2023	12.21	Call	Bond Future	6,722.3700	6.7224	6,865.8300	6.8658	2.134	0	0	0
2023/01/11	2040	03/08/2023	12.21	Put	Bond Future	2,644.3400	2.6443	2,560.1000	2.5601	(3.186)	0	0	0
2023/01/11	2040	03/08/2023	12.22	Call	Bond Future	6,761.5700	6.7616	6,905.4600	6.9055	2.128	0	0	0
2023/01/11	2040	03/08/2023	12.22	Put	Bond Future	2,625.9800	2.6260	2,542.1700	2.5422	(3.192)	0	0	0
2023/01/11	2040	02/11/2023	11.60	Put	Bond Future	5,016.0100	5.0160	4,897.5200	4.8975	(2.362)	0	0	0
2023/01/11	2040	02/11/2023	11.58	Call	Bond Future	4,733.2200	4.7332	4,846.3200	4.8463	2.389	0	0	0
2023/01/11	2040	02/11/2023	11.58	Put	Bond Future	5,075.6500	5.0756	4,956.2300	4.9562	(2.353)	0	0	0
2023/01/11	2040	02/11/2023	11.59	Call	Bond Future	4,765.2800	4.7653	4,878.8400	4.8788	2.383	0	0	0
2023/01/11	2040	02/11/2023			Bond Future	11.6356	83.3517	11.5978	83.5842	(0.325)	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
2023/01/11	2040	02/11/2023	11.60	Call	Bond Future	4,797.1200	4.7971	4,911.1500	4.9112	2.377	0	0	0
2023/01/11	2040	02/11/2023	11.59	Put	Bond Future	5,045.9000	5.0459	4,926.9400	4.9269	(2.358)	0	0	0
2023/01/11	2040	01/02/2024	12.33	Call	Bond Future	7,210.2800	7.2103	7,354.7300	7.3547	2.003	0	0	0
2023/01/11	2040	01/02/2024	12.33	Put	Bond Future	3,798.3700	3.7984	3,705.3700	3.7054	(2.448)	0	0	0
2023/01/11	2040	01/02/2024	12.34	Call	Bond Future	7,246.0900	7.2461	7,390.9200	7.3909	1.999	0	0	0
2023/01/11	2040	01/02/2024	12.34	Put	Bond Future	3,777.7500	3.7777	3,685.1300	3.6851	(2.452)	0	0	0
2023/01/11	2040	01/02/2024			Bond Future	11.7459	80.5384	11.7066	80.7758	(0.334)	0.0000	0.0000	0
2023/01/11	2040	01/02/2024	12.35	Call	Bond Future	7,281.9600	7.2820	7,427.1600	7.4272	1.994	0	0	0
2023/01/11	2040	01/02/2024	12.35	Put	Bond Future	3,757.2500	3.7573	3,665.0000	3.6650	(2.455)	0	0	0
2023/01/11	2044	02/02/2023	10.30	Call	Bond Future	13.4300	0.0134	13.2300	0.0132	(1.489)	0	0	0
2023/01/11	2044	02/02/2023	10.30	Put	Bond Future	7,255.9500	7.2560	7,097.1600	7.0972	(2.188)	0	0	0
2023/01/11	2044	02/02/2023	11.00	Call	Bond Future	493.0800	0.4931	511.9300	0.5119	3.823	0	0	2,500
2023/01/11	2044	02/02/2023	11.00	Put	Bond Future	2,662.9100	2.6629	2,523.1700	2.5232	(5.248)	0	0	0
2023/01/11	2044	02/02/2023	11.75	Put	Bond Future	417.0200	0.4170	364.2000	0.3642	(12.666)	0	0	2,500
2023/01/11	2044	02/02/2023	11.90	Call	Bond Future	3,931.0200	3.9310	4,051.4200	4.0514	3.063	0	0	0
2023/01/11	2044	02/02/2023	11.90	Put	Bond Future	262.8200	0.2628	224.6300	0.2246	(14.531)	0	0	0
2023/01/11	2044	02/02/2023	12.00	Call	Bond Future	4,464.2600	4.4643	4,592.7200	4.5927	2.878	0	0	0
2023/01/11	2044	02/02/2023	12.00	Put	Bond Future	190.5200	0.1905	160.3900	0.1604	(15.815)	0	0	4,000
2023/01/11	2044	02/02/2023	11.20	Put	Bond Future	1,761.9300	1.7619	1,641.6300	1.6416	(6.828)	0	0	0
2023/01/11	2044	02/02/2023	11.70	Call	Bond Future	2,915.8500	2.9158	3,016.1000	3.0161	3.438	0	0	1,700
2023/01/11	2044	02/02/2023	11.70	Put	Bond Future	483.6100	0.4836	425.2700	0.4253	(12.063)	0	0	0
2023/01/11	2044	02/02/2023	11.10	Call	Bond Future	698.3700	0.6984	726.0700	0.7261	3.966	0	0	1,700
2023/01/11	2044	02/02/2023	11.14	Call	Bond Future	794.1200	0.7941	825.8600	0.8259	3.997	0	0	0
2023/01/11	2044	02/02/2023	11.14	Put	Bond Future	2,007.6700	2.0077	1,880.8200	1.8808	(6.318)	0	0	0
2023/01/11	2044	02/02/2023	11.15	Call	Bond Future	819.2900	0.8193	852.0900	0.8521	4.003	0	0	0
2023/01/11	2044	02/02/2023	11.15	Put	Bond Future	1,965.2400	1.9652	1,839.4500	1.8394	(6.401)	0	0	0
2023/01/11	2044	02/02/2023			Bond Future	11.3217	79.7036	11.2977	79.8622	(0.212)	0.0000	0.0000	83,027
2023/01/11	2044	02/02/2023	10.75	Call	Bond Future	173.9800	0.1740	178.9900	0.1790	2.880	0	0	2,500
2023/01/11	2044	02/02/2023	10.75	Put	Bond Future	4,098.5200	4.0985	3,944.9400	3.9449	(3.747)	0	0	0
2023/01/11	2044	02/02/2023	11.75	Call	Bond Future	3,161.4000	3.1614	3,267.1700	3.2672	3.346	0	0	0
2023/01/11	2044	02/02/2023	11.16	Call	Bond Future	844.9700	0.8450	878.8400	0.8788	4.008	0	0	0
2023/01/11	2044	02/02/2023	11.16	Put	Bond Future	1,923.4100	1.9234	1,798.6900	1.7987	(6.484)	0	0	0
2023/01/11	2044	02/02/2023	11.20	Call	Bond Future	952.5700	0.9526	990.8600	0.9909	4.020	0	0	0
2023/01/11	2044	02/02/2023	11.10	Put	Bond Future	2,183.2500	2.1832	2,052.3600	2.0524	(5.995)	0	0	0
2023/01/11	2044	04/05/2023	11.75	Put	Bond Future	2,412.6400	2.4126	2,337.7700	2.3378	(3.103)	0	0	4,115
2023/01/11	2044	04/05/2023	11.41	Call	Bond Future	3,213.9900	3.2140	3,282.4600	3.2825	2.130	0	0	0
2023/01/11	2044	04/05/2023	11.41	Put	Bond Future	3,331.0600	3.3311	3,239.6900	3.2397	(2.743)	0	0	0
2023/01/11	2044	04/05/2023	11.42	Call	Bond Future	3,247.8300	3.2478	3,316.8000	3.3168	2.124	0	0	0
2023/01/11	2044	04/05/2023	11.42	Put	Bond Future	3,299.8600	3.2999	3,208.9900	3.2090	(2.754)	0	0	0
2023/01/11	2044	04/05/2023			Bond Future	11.4280	81.2455	11.4034	81.4054	(0.215)	0.0000	0.0000	0
2023/01/11	2044	04/05/2023	11.75	Call	Bond Future	4,458.0000	4.4580	4,542.9700	4.5430	1.906	0	0	0
2023/01/11	2044	04/05/2023	12.00	Call	Bond Future	5,467.4500	5.4675	5,563.5400	5.5635	1.757	0	0	0
2023/01/11	2044	04/05/2023	12.00	Put	Bond Future	1,894.2700	1.8943	1,830.5200	1.8305	(3.365)	0	0	4,115
2023/01/11	2044	04/05/2023	12.25	Call	Bond Future	6,532.8800	6.5329	6,638.9700	6.6390	1.624	0	0	0
2023/01/11	2044	04/05/2023	12.25	Put	Bond Future	1,482.1800	1.4822	1,428.4300	1.4284	(3.626)	0	0	1,500
2023/01/11	2044	04/05/2023	11.43	Call	Bond Future	3,282.0100	3.2820	3,351.4800	3.3515	2.117	0	0	0
2023/01/11	2044	04/05/2023	11.43	Put	Bond Future	3,269.0900	3.2691	3,178.7200	3.1787	(2.764)	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
2023/01/11	2044	03/08/2023	12.15	Call	Bond Future	6,644.7200	6.6447	6,741.8700	6.7419	1.462	0	0	0
2023/01/11	2044	03/08/2023	12.15	Put	Bond Future	2,812.8900	2.8129	2,748.1900	2.7482	(2.300)	0	0	0
2023/01/11	2044	03/08/2023	12.16	Call	Bond Future	6,684.0400	6.6840	6,781.5100	6.7815	1.458	0	0	0
2023/01/11	2044	03/08/2023	12.16	Put	Bond Future	2,793.4400	2.7934	2,729.0600	2.7291	(2.305)	0	0	0
2023/01/11	2044	03/08/2023			Bond Future	11.5252	78.5328	11.4999	78.6947	(0.219)	0.0000	0.0000	0
2023/01/11	2044	03/08/2023	12.17	Call	Bond Future	6,723.2100	6.7232	6,820.9900	6.8210	1.454	0	0	0
2023/01/11	2044	03/08/2023	12.17	Put	Bond Future	2,773.9200	2.7739	2,709.8500	2.7099	(2.310)	0	0	0
2023/01/11	2044	02/11/2023	11.57	Call	Bond Future	4,852.5700	4.8526	4,930.6000	4.9306	1.608	0	0	0
2023/01/11	2044	02/11/2023	11.57	Put	Bond Future	5,193.6600	5.1937	5,106.3200	5.1063	(1.682)	0	0	0
2023/01/11	2044	02/11/2023			Bond Future	11.6239	80.1131	11.5977	80.2785	(0.225)	0.0000	0.0000	0
2023/01/11	2044	02/11/2023	11.55	Call	Bond Future	4,787.4300	4.7874	4,864.7900	4.8648	1.616	0	0	0
2023/01/11	2044	02/11/2023	11.55	Put	Bond Future	5,255.6100	5.2556	5,167.6000	5.1676	(1.675)	0	0	0
2023/01/11	2044	02/11/2023	11.56	Call	Bond Future	4,820.1000	4.8201	4,897.8000	4.8978	1.612	0	0	0
2023/01/11	2044	02/11/2023	11.56	Put	Bond Future	5,224.6900	5.2247	5,137.0200	5.1370	(1.678)	0	0	0
2023/01/11	2044	01/02/2024	12.29	Call	Bond Future	7,298.9000	7.2989	7,399.2400	7.3992	1.375	0	0	0
2023/01/11	2044	01/02/2024	12.29	Put	Bond Future	3,932.5800	3.9326	3,863.9200	3.8639	(1.746)	0	0	0
2023/01/11	2044	01/02/2024			Bond Future	11.7268	77.3591	11.6996	77.5281	(0.232)	0.0000	0.0000	0
2023/01/11	2044	01/02/2024	12.27	Call	Bond Future	7,226.4600	7.2265	7,326.2600	7.3263	1.381	0	0	0
2023/01/11	2044	01/02/2024	12.27	Put	Bond Future	3,975.4800	3.9755	3,906.2800	3.9063	(1.741)	0	0	0
2023/01/11	2044	01/02/2024	12.28	Call	Bond Future	7,262.6600	7.2627	7,362.7300	7.3627	1.378	0	0	0
2023/01/11	2044	01/02/2024	12.28	Put	Bond Future	3,953.9700	3.9540	3,885.0400	3.8850	(1.743)	0	0	0
2023/01/11	2046	02/02/2023			Bond Future	116.5640	116.5640	117.6118	117.6118	0.899	0.0000	0.0000	13,798
2023/01/11	2046	04/05/2023			Bond Future	116.8115	116.8115	117.8773	117.8773	0.912	0.0000	0.0000	4,935
2023/01/11	2046	03/08/2023			Bond Future	119.2405	119.2405	120.3266	120.3266	0.911	0.0000	0.0000	0
2023/01/11	2046	02/11/2023			Bond Future	119.5794	119.5794	120.6882	120.6882	0.927	0.0000	0.0000	0
2023/01/11	2046	01/02/2024			Bond Future	122.0348	122.0348	123.1666	123.1666	0.928	0.0000	0.0000	0
2023/01/11	2050	02/02/2023			Bond Future	118.3254	118.3254	116.8595	116.8595	(1.239)	0.0000	0.0000	10,400
2023/01/11	2050	04/05/2023			Bond Future	120.6428	120.6428	119.1456	119.1456	(1.241)	0.0000	0.0000	3,472
2023/01/11	2050	03/08/2023			Bond Future	120.9703	120.9703	119.4405	119.4405	(1.265)	0.0000	0.0000	0
2023/01/11	2050	02/11/2023			Bond Future	123.4329	123.4329	121.8724	121.8724	(1.264)	0.0000	0.0000	0
2023/01/11	2050	01/02/2024			Bond Future	123.7248	123.7248	122.1323	122.1323	(1.287)	0.0000	0.0000	0
2023/01/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	AL37	02/02/2023			Index Future	867.2550	867.2550	867.3730	867.3730	0.014	0.0000	0.0000	0
2023/01/11	AL37	04/05/2023			Index Future	884.0130	884.0130	884.1270	884.1270	0.013	0.0000	0.0000	0
2023/01/11	AL37	03/08/2023			Index Future	902.1710	902.1710	902.2830	902.2830	0.012	0.0000	0.0000	0
2023/01/11	AL37	02/11/2023			Index Future	920.3360	920.3360	920.4510	920.4510	0.012	0.0000	0.0000	0
2023/01/11	AL37	01/02/2024			Index Future	939.0400	939.0400	939.1580	939.1580	0.013	0.0000	0.0000	0
2023/01/11	AL7T	02/02/2023			Index Future	1,006.7660	1,006.7660	1,007.0890	1,007.0890	0.032	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
2023/01/11	AL7T	04/05/2023			Index Future	1,026.2200	1,026.2200	1,026.5420	1,026.5420	0.031	0.0000	0.0000	0
2023/01/11	AL7T	03/08/2023			Index Future	1,047.2990	1,047.2990	1,047.6230	1,047.6230	0.031	0.0000	0.0000	0
2023/01/11	AL7T	02/11/2023			Index Future	1,068.3850	1,068.3850	1,068.7170	1,068.7170	0.031	0.0000	0.0000	0
2023/01/11	AL7T	01/02/2024			Index Future	1,090.0980	1,090.0980	1,090.4370	1,090.4370	0.031	0.0000	0.0000	0
2023/01/11	ALBI	02/02/2023			Index Future	880.0320	880.0320	881.0320	881.0320	0.114	0.0000	0.0000	111
2023/01/11	ALBI	04/05/2023			Index Future	897.0370	897.0370	898.0500	898.0500	0.113	0.0000	0.0000	0
2023/01/11	ALBI	03/08/2023			Index Future	915.4630	915.4630	916.4920	916.4920	0.112	0.0000	0.0000	0
2023/01/11	ALBI	02/11/2023			Index Future	933.8950	933.8950	934.9460	934.9460	0.113	0.0000	0.0000	0
2023/01/11	ALBI	01/02/2024			Index Future	952.8750	952.8750	953.9470	953.9470	0.113	0.0000	0.0000	0
2023/01/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	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
2023/01/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/11	ES33	02/02/2023			Bond Future	11.9621	76.5722	11.9463	76.6481	(0.132)	0.0000	0.0000	350
2023/01/11	ES33	04/05/2023			Bond Future	12.1154	74.2779	12.0993	74.3535	(0.133)	0.0000	0.0000	0
2023/01/11	ES33	03/08/2023			Bond Future	12.2551	75.8230	12.2385	75.8991	(0.135)	0.0000	0.0000	0
2023/01/11	ES33	02/11/2023			Bond Future	12.4125	73.5716	12.3952	73.6495	(0.139)	0.0000	0.0000	0
2023/01/11	ES33	01/02/2024			Bond Future	12.5791	75.0814	12.5610	75.1612	(0.144)	0.0000	0.0000	0
2023/01/11	ES42	02/02/2023			Bond Future	12.2510	74.9211	12.2360	75.0063	(0.123)	0.0000	0.0000	4,195
2023/01/11	ES42	04/05/2023			Bond Future	12.3913	72.1257	12.3760	72.2109	(0.124)	0.0000	0.0000	0
2023/01/11	ES42	03/08/2023			Bond Future	12.5164	73.6270	12.5006	73.7129	(0.126)	0.0000	0.0000	0
2023/01/11	ES42	02/11/2023			Bond Future	12.6557	70.8632	12.6393	70.9511	(0.130)	0.0000	0.0000	0
2023/01/11	ES42	01/02/2024			Bond Future	12.7958	72.3168	12.7787	72.4067	(0.134)	0.0000	0.0000	0
2023/01/11	GOVI	02/02/2023	850.82	Call	GOVI	168,590.0000	16.8590	178,640.0000	17.8640	5.961	0	0	0
2023/01/11	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GOVI	02/02/2023	850.83	Call	GOVI	168,490.0000	16.8490	178,540.0000	17.8540	5.965	0	0	0
2023/01/11	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GOVI	02/02/2023			GOVI	867.6790	867.6790	868.6840	868.6840	0.116	0.0000	0.0000	846
2023/01/11	GOVI	02/02/2023	850.84	Call	GOVI	168,390.0000	16.8390	178,440.0000	17.8440	5.968	0	0	0
2023/01/11	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GOVI	04/05/2023	852.86	Call	GOVI	315,850.0000	31.5850	326,030.0000	32.6030	3.223	0	0	0
2023/01/11	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GOVI	04/05/2023	852.87	Call	GOVI	315,750.0000	31.5750	325,930.0000	32.5930	3.224	0	0	0
2023/01/11	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GOVI	04/05/2023			GOVI	884.4450	884.4450	885.4630	885.4630	0.115	0.0000	0.0000	0
2023/01/11	GOVI	04/05/2023	852.88	Call	GOVI	315,650.0000	31.5650	325,830.0000	32.5830	3.225	0	0	0
2023/01/11	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GOVI	03/08/2023	837.21	Call	GOVI	654,020.0000	65.4020	664,370.0000	66.4370	1.583	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
2023/01/11	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GOVI	03/08/2023	837.22	Call	GOVI	653,920.0000	65.3920	664,270.0000	66.4270	1.583	0	0	0
2023/01/11	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GOVI	03/08/2023			GOVI	902.6120	902.6120	903.6470	903.6470	0.115	0.0000	0.0000	0
2023/01/11	GOVI	03/08/2023	837.23	Call	GOVI	653,820.0000	65.3820	664,170.0000	66.4170	1.583	0	0	0
2023/01/11	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GOVI	02/11/2023	885.82	Call	GOVI	349,660.0000	34.9660	360,220.0000	36.0220	3.020	0	0	0
2023/01/11	GOVI	02/11/2023			GOVI	920.7860	920.7860	921.8420	921.8420	0.115	0.0000	0.0000	0
2023/01/11	GOVI	02/11/2023	885.80	Call	GOVI	349,860.0000	34.9860	360,420.0000	36.0420	3.018	0	0	0
2023/01/11	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GOVI	02/11/2023	885.81	Call	GOVI	349,760.0000	34.9760	360,320.0000	36.0320	3.019	0	0	0
2023/01/11	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GOVI	01/02/2024	880.00	Call	GOVI	594,990.0000	59.4990	605,770.0000	60.5770	1.812	0	0	0
2023/01/11	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GOVI	01/02/2024			GOVI	939.4990	939.4990	940.5770	940.5770	0.115	0.0000	0.0000	0
2023/01/11	GOVI	01/02/2024	879.98	Call	GOVI	595,190.0000	59.5190	605,970.0000	60.5970	1.811	0	0	0
2023/01/11	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GOVI	01/02/2024	879.99	Call	GOVI	595,090.0000	59.5090	605,870.0000	60.5870	1.811	0	0	0
2023/01/11	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/11	IGOV	02/02/2023			Index Future	329.0110	329.0110	329.1540	329.1540	0.043	0.0000	0.0000	640
2023/01/11	IGOV	04/05/2023			Index Future	335.4500	335.4500	335.5930	335.5930	0.043	0.0000	0.0000	16
2023/01/11	IGOV	03/08/2023			Index Future	342.4200	342.4200	342.5640	342.5640	0.042	0.0000	0.0000	0
2023/01/11	IGOV	02/11/2023			Index Future	349.3920	349.3920	349.5400	349.5400	0.042	0.0000	0.0000	0
2023/01/11	IGOV	01/02/2024			Index Future	356.5690	356.5690	356.7200	356.7200	0.042	0.0000	0.0000	0
2023/01/11	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/11	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/01/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/11	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
2023/01/11	JBAF	18/01/2023			Jibar Tradeable Future	7.2850	92.7150	7.2950	92.7050	0.137	0.0000	0.0000	0
2023/01/11	JBAF	15/02/2023			Jibar Tradeable Future	7.5900	92.4100	7.5800	92.4200	(0.132)	0.0000	0.0000	0
2023/01/11	JBAF	15/03/2023			Jibar Tradeable Future	7.6150	92.3850	7.5950	92.4050	(0.263)	0.0000	0.0000	0
2023/01/11	JBAF	19/04/2023			Jibar Tradeable Future	7.6900	92.3100	7.6600	92.3400	(0.390)	0.0000	0.0000	0
2023/01/11	JBAF	17/05/2023			Jibar Tradeable Future	7.7000	92.3000	7.6700	92.3300	(0.390)	0.0000	0.0000	0
2023/01/11	JBAF	21/06/2023			Jibar Tradeable Future	7.6950	92.3050	7.6750	92.3250	(0.260)	0.0000	0.0000	0
2023/01/11	JBAF	20/09/2023			Jibar Tradeable Future	7.6200	92.3800	7.5900	92.4100	(0.394)	0.0000	0.0000	75
2023/01/11	JBAF	20/12/2023			Jibar Tradeable Future	7.3750	92.6250	7.3150	92.6850	(0.814)	0.0000	0.0000	272
2023/01/11	JBAF	20/03/2024			Jibar Tradeable Future	7.2850	92.7150	7.2350	92.7650	(0.686)	0.0000	0.0000	0
2023/01/11	JBAF	19/06/2024			Jibar Tradeable Future	7.2500	92.7500	7.1700	92.8300	(1.103)	0.0000	0.0000	0
2023/01/11	JBAF	18/09/2024			Jibar Tradeable Future	7.2100	92.7900	7.1300	92.8700	(1.110)	0.0000	0.0000	68
2023/01/11	JBAF	18/12/2024			Jibar Tradeable Future	7.3750	92.6250	7.2750	92.7250	(1.356)	0.0000	0.0000	0
2023/01/11	R035	02/02/2023	9.81	Call	Bond Future	3.3000	0.0033	3.3000	0.0033	0.000	0	0	582
2023/01/11	R035	02/02/2023	9.81	Put	Bond Future	7,551.9200	7.5519	7,376.1500	7.3762	(2.327)	0	0	0
2023/01/11	R035	02/02/2023	9.85	Call	Bond Future	4.4000	0.0044	4.4200	0.0044	0.455	0	0	0
2023/01/11	R035	02/02/2023	9.89	Call	Bond Future	5.8200	0.0058	5.8800	0.0059	1.031	0	0	388
2023/01/11	R035	02/02/2023	9.89	Put	Bond Future	7,023.5600	7.0236	6,847.8500	6.8478	(2.502)	0	0	0
2023/01/11	R035	02/02/2023	11.94	Call	Bond Future	5,318.5600	5.3186	5,480.5400	5.4805	3.046	0	0	0
2023/01/11	R035	02/02/2023	13.22	Put	Bond Future	0.2800	0.0003	0.1700	0.0002	(39.286)	0	0	976
2023/01/11	R035	02/02/2023	10.88	Call	Bond Future	802.4800	0.8025	849.9600	0.8500	5.917	0	0	0
2023/01/11	R035	02/02/2023	10.88	Put	Bond Future	1,585.9900	1.5860	1,457.7000	1.4577	(8.089)	0	0	0
2023/01/11	R035	02/02/2023	10.66	Call	Bond Future	377.0600	0.3771	400.0600	0.4001	6.100	0	0	0
2023/01/11	R035	02/02/2023	10.66	Put	Bond Future	2,494.0100	2.4940	2,341.2400	2.3412	(6.125)	0	0	582
2023/01/11	R035	02/02/2023	10.30	Put	Bond Future	4,432.4500	4.4325	4,260.3000	4.2603	(3.884)	0	0	0
2023/01/11	R035	02/02/2023	10.60	Call	Bond Future	297.2800	0.2973	315.3000	0.3153	6.062	0	0	0
2023/01/11	R035	02/02/2023	10.60	Put	Bond Future	2,782.9100	2.7829	2,625.1600	2.6252	(5.669)	0	0	0
2023/01/11	R035	02/02/2023	10.64	Put	Bond Future	2,588.5200	2.5885	2,434.0100	2.4340	(5.969)	0	0	0
2023/01/11	R035	02/02/2023			Bond Future	11.0115	89.8354	10.9819	90.0112	(0.269)	0.0000	0.0000	145,659
2023/01/11	R035	02/02/2023	9.85	Put	Bond Future	7,287.0600	7.2871	7,111.3100	7.1113	(2.412)	0	0	0
2023/01/11	R035	02/02/2023	11.94	Put	Bond Future	62.8300	0.0628	49.0400	0.0490	(21.948)	0	0	0
2023/01/11	R035	02/02/2023	11.98	Call	Bond Future	5,525.7900	5.5258	5,689.3700	5.6894	2.960	0	0	0
2023/01/11	R035	02/02/2023	11.98	Put	Bond Future	54.0700	0.0541	41.8800	0.0419	(22.545)	0	0	388
2023/01/11	R035	02/02/2023	13.22	Call	Bond Future	11,773.8800	11.7739	11,949.5400	11.9495	1.492	0	0	0
2023/01/11	R035	02/02/2023	11.05	Call	Bond Future	1,285.0600	1.2851	1,356.1700	1.3562	5.534	0	0	976
2023/01/11	R035	02/02/2023	11.05	Put	Bond Future	1,057.6500	1.0577	952.9900	0.9530	(9.896)	0	0	0
2023/01/11	R035	02/02/2023	11.06	Call	Bond Future	1,317.5600	1.3176	1,390.1100	1.3901	5.506	0	0	0
2023/01/11	R035	02/02/2023	11.06	Put	Bond Future	1,031.2000	1.0312	927.9800	0.9280	(10.010)	0	0	582
2023/01/11	R035	02/02/2023	10.86	Call	Bond Future	754.5700	0.7546	799.4700	0.7995	5.950	0	0	0
2023/01/11	R035	02/02/2023	10.86	Put	Bond Future	1,658.1200	1.6581	1,527.2500	1.5272	(7.893)	0	0	0
2023/01/11	R035	02/02/2023	10.87	Call	Bond Future	778.2900	0.7783	824.4800	0.8245	5.935	0	0	0
2023/01/11	R035	02/02/2023	10.87	Put	Bond Future	1,621.7900	1.6218	1,492.2100	1.4922	(7.990)	0	0	0
2023/01/11	R035	02/02/2023	10.30	Call	Bond Future	70.4700	0.0705	74.0900	0.0741	5.137	0	0	976
2023/01/11	R035	02/02/2023	10.64	Call	Bond Future	348.9200	0.3489	370.1800	0.3702	6.093	0	0	388
2023/01/11	R035	04/05/2023	13.18	Call	Bond Future	11,181.9200	11.1819	11,339.1800	11.3392	1.406	0	0	0
2023/01/11	R035	04/05/2023	13.18	Put	Bond Future	338.3400	0.3383	318.4000	0.3184	(5.893)	0	0	491
2023/01/11	R035	04/05/2023	11.22	Put	Bond Future	2,616.1100	2.6161	2,524.0800	2.5241	(3.518)	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
2023/01/11	R035	04/05/2023	12.46	Call	Bond Future	8,017.9600	8.0180	8,158.0200	8.1580	1.747	0	0	0
2023/01/11	R035	04/05/2023	12.46	Put	Bond Future	735.5100	0.7355	698.3700	0.6984	(5.050)	0	0	388
2023/01/11	R035	04/05/2023	11.17	Call	Bond Future	3,009.3000	3.0093	3,091.6500	3.0917	2.737	0	0	491
2023/01/11	R035	04/05/2023	11.20	Call	Bond Future	3,104.5000	3.1045	3,188.5500	3.1886	2.707	0	0	0
2023/01/11	R035	04/05/2023	11.21	Call	Bond Future	3,136.5400	3.1365	3,221.1500	3.2212	2.698	0	0	0
2023/01/11	R035	04/05/2023	10.60	Call	Bond Future	1,501.3400	1.5013	1,551.5500	1.5516	3.344	0	0	388
2023/01/11	R035	04/05/2023	10.60	Put	Bond Future	4,624.6300	4.6246	4,497.6400	4.4976	(2.746)	0	0	0
2023/01/11	R035	04/05/2023			Bond Future	11.1244	87.0698	11.0939	87.2470	(0.274)	0.0000	0.0000	104,492
2023/01/11	R035	04/05/2023	11.22	Call	Bond Future	3,168.7300	3.1687	3,253.9000	3.2539	2.688	0	0	0
2023/01/11	R035	04/05/2023	11.80	Call	Bond Future	5,267.8100	5.2678	5,382.7100	5.3827	2.181	0	0	0
2023/01/11	R035	04/05/2023	11.80	Put	Bond Future	1,468.6000	1.4686	1,406.3000	1.4063	(4.242)	0	0	1,035
2023/01/11	R035	04/05/2023	11.17	Put	Bond Future	2,745.0700	2.7451	2,650.2200	2.6502	(3.455)	0	0	0
2023/01/11	R035	04/05/2023	11.20	Put	Bond Future	2,667.0700	2.6671	2,573.9200	2.5739	(3.493)	0	0	0
2023/01/11	R035	04/05/2023	11.21	Put	Bond Future	2,641.4900	2.6415	2,548.9000	2.5489	(3.505)	0	0	0
2023/01/11	R035	04/05/2023	9.85	Call	Bond Future	454.8300	0.4548	473.1900	0.4732	4.037	0	0	388
2023/01/11	R035	04/05/2023	9.85	Put	Bond Future	8,329.5400	8.3295	8,170.7000	8.1707	(1.907)	0	0	0
2023/01/11	R035	04/05/2023	10.42	Call	Bond Future	1,153.6400	1.1536	1,194.5200	1.1945	3.544	0	0	491
2023/01/11	R035	04/05/2023	10.42	Put	Bond Future	5,385.9400	5.3859	5,249.6200	5.2496	(2.531)	0	0	0
2023/01/11	R035	03/08/2023	12.00	Call	Bond Future	6,446.9700	6.4470	6,562.1500	6.5622	1.787	0	0	0
2023/01/11	R035	03/08/2023	12.00	Put	Bond Future	2,181.9800	2.1820	2,117.6000	2.1176	(2.951)	0	0	0
2023/01/11	R035	03/08/2023			Bond Future	11.2243	88.8601	11.1928	89.0396	(0.280)	0.0000	0.0000	0
2023/01/11	R035	03/08/2023	11.98	Call	Bond Future	6,372.5400	6.3725	6,487.0400	6.4870	1.797	0	0	0
2023/01/11	R035	03/08/2023	11.98	Put	Bond Future	2,213.6600	2.2137	2,148.6000	2.1486	(2.939)	0	0	0
2023/01/11	R035	03/08/2023	11.99	Call	Bond Future	6,409.7300	6.4097	6,524.5700	6.5246	1.792	0	0	0
2023/01/11	R035	03/08/2023	11.99	Put	Bond Future	2,197.7700	2.1978	2,133.0500	2.1331	(2.945)	0	0	0
2023/01/11	R035	02/11/2023	11.41	Call	Bond Future	4,595.3300	4.5953	4,687.4700	4.6875	2.005	0	0	0
2023/01/11	R035	02/11/2023	11.41	Put	Bond Future	4,204.3700	4.2044	4,113.1500	4.1131	(2.170)	0	0	0
2023/01/11	R035	02/11/2023	11.42	Call	Bond Future	4,625.5900	4.6256	4,718.0900	4.7181	2.000	0	0	0
2023/01/11	R035	02/11/2023	11.42	Put	Bond Future	4,179.1200	4.1791	4,088.2600	4.0883	(2.174)	0	0	0
2023/01/11	R035	02/11/2023			Bond Future	11.3398	86.1440	11.3071	86.3274	(0.289)	0.0000	0.0000	0
2023/01/11	R035	02/11/2023	11.43	Call	Bond Future	4,655.9300	4.6559	4,748.7900	4.7488	1.994	0	0	0
2023/01/11	R035	02/11/2023	11.43	Put	Bond Future	4,153.9900	4.1540	4,063.4900	4.0635	(2.179)	0	0	0
2023/01/11	R035	01/02/2024	12.18	Put	Bond Future	3,127.7900	3.1278	3,056.9600	3.0570	(2.265)	0	0	0
2023/01/11	R035	01/02/2024	12.19	Call	Bond Future	6,967.9400	6.9679	7,084.7900	7.0848	1.677	0	0	0
2023/01/11	R035	01/02/2024	12.19	Put	Bond Future	3,110.5300	3.1105	3,039.9900	3.0400	(2.268)	0	0	0
2023/01/11	R035	01/02/2024			Bond Future	11.4620	87.8933	11.4278	88.0807	(0.298)	0.0000	0.0000	0
2023/01/11	R035	01/02/2024	12.20	Call	Bond Future	7,002.0100	7.0020	7,119.1600	7.1192	1.673	0	0	0
2023/01/11	R035	01/02/2024	12.20	Put	Bond Future	3,093.3700	3.0934	3,023.1300	3.0231	(2.271)	0	0	0
2023/01/11	R035	01/02/2024	12.18	Call	Bond Future	6,933.9100	6.9339	7,050.4700	7.0505	1.681	0	0	0
2023/01/11	R186	02/02/2023	8.32	Call	Bond Future	478.1900	0.4782	478.8100	0.4788	0.130	0	0	0
2023/01/11	R186	02/02/2023	8.32	Put	Bond Future	580.7800	0.5808	555.7300	0.5557	(4.313)	0	0	0
2023/01/11	R186	02/02/2023	8.33	Call	Bond Future	496.1600	0.4962	496.9800	0.4970	0.165	0	0	0
2023/01/11	R186	02/02/2023	8.33	Put	Bond Future	564.8100	0.5648	539.9600	0.5400	(4.400)	0	0	0
2023/01/11	R186	02/02/2023			Bond Future	8.3502	108.3474	8.3427	108.3731	(0.091)	0.0000	0.0000	77,595
2023/01/11	R186	02/02/2023	8.34	Call	Bond Future	514.3600	0.5144	515.4000	0.5154	0.202	0	0	0
2023/01/11	R186	02/02/2023	8.34	Put	Bond Future	549.0800	0.5491	524.4500	0.5245	(4.486)	0	0	0
2023/01/11	R186	04/05/2023	8.83	Put	Bond Future	698.6100	0.6986	685.7800	0.6858	(1.837)	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
2023/01/11	R186	04/05/2023	8.84	Call	Bond Future	2,095.9300	2.0959	2,107.0000	2.1070	0.528	0	0	0
2023/01/11	R186	04/05/2023			Bond Future	8.3952	110.4426	8.3877	110.4664	(0.089)	0.0000	0.0000	12,452
2023/01/11	R186	04/05/2023	8.82	Call	Bond Future	2,052.8200	2.0528	2,063.7000	2.0637	0.530	0	0	0
2023/01/11	R186	04/05/2023	8.82	Put	Bond Future	708.3800	0.7084	695.4600	0.6955	(1.824)	0	0	0
2023/01/11	R186	04/05/2023	8.83	Call	Bond Future	2,074.4400	2.0744	2,085.4100	2.0854	0.529	0	0	0
2023/01/11	R186	04/05/2023	8.84	Put	Bond Future	688.7300	0.6887	676.0000	0.6760	(1.848)	0	0	0
2023/01/11	R186	03/08/2023	9.73	Put	Bond Future	379.0200	0.3790	372.6900	0.3727	(1.670)	0	0	0
2023/01/11	R186	03/08/2023	9.74	Call	Bond Future	4,290.0200	4.2900	4,306.4600	4.3065	0.383	0	0	0
2023/01/11	R186	03/08/2023	9.74	Put	Bond Future	375.1900	0.3752	368.9100	0.3689	(1.674)	0	0	0
2023/01/11	R186	03/08/2023			Bond Future	8.4006	107.4068	8.3930	107.4295	(0.090)	0.0000	0.0000	0
2023/01/11	R186	03/08/2023	9.73	Call	Bond Future	4,265.3000	4.2653	4,281.6900	4.2817	0.384	0	0	0
2023/01/11	R186	03/08/2023	9.75	Call	Bond Future	4,314.5700	4.3146	4,331.0600	4.3311	0.382	0	0	0
2023/01/11	R186	03/08/2023	9.75	Put	Bond Future	371.2000	0.3712	364.9700	0.3650	(1.678)	0	0	0
2023/01/11	R186	02/11/2023	9.40	Call	Bond Future	3,505.1000	3.5051	3,519.4500	3.5194	0.409	0	0	0
2023/01/11	R186	02/11/2023	9.40	Put	Bond Future	818.3800	0.8184	809.2800	0.8093	(1.112)	0	0	0
2023/01/11	R186	02/11/2023	9.15	Call	Bond Future	2,994.7100	2.9947	3,007.8600	3.0079	0.439	0	0	1,715
2023/01/11	R186	02/11/2023			Bond Future	8.4216	109.5685	8.4132	109.5919	(0.100)	0.0000	0.0000	0
2023/01/11	R186	02/11/2023	10.42	Call	Bond Future	5,777.4900	5.7775	5,795.7200	5.7957	0.316	0	0	0
2023/01/11	R186	02/11/2023	10.42	Put	Bond Future	380.7800	0.3808	375.5600	0.3756	(1.371)	0	0	1,715
2023/01/11	R186	02/11/2023	9.15	Put	Bond Future	986.2300	0.9862	975.9300	0.9759	(1.044)	0	0	0
2023/01/11	R186	02/11/2023	9.38	Call	Bond Future	3,463.5000	3.4635	3,477.7600	3.4778	0.412	0	0	0
2023/01/11	R186	02/11/2023	9.38	Put	Bond Future	830.8300	0.8308	821.6400	0.8216	(1.106)	0	0	0
2023/01/11	R186	02/11/2023	9.39	Call	Bond Future	3,484.2800	3.4843	3,498.5900	3.4986	0.411	0	0	0
2023/01/11	R186	02/11/2023	9.39	Put	Bond Future	824.5800	0.8246	815.4400	0.8154	(1.108)	0	0	0
2023/01/11	R186	01/02/2024	9.51	Call	Bond Future	3,581.9100	3.5819	3,597.3700	3.5974	0.432	0	0	0
2023/01/11	R186	01/02/2024	9.52	Put	Bond Future	851.1100	0.8511	842.3100	0.8423	(1.034)	0	0	0
2023/01/11	R186	01/02/2024	9.50	Call	Bond Future	3,562.4100	3.5624	3,577.8200	3.5778	0.433	0	0	0
2023/01/11	R186	01/02/2024			Bond Future	8.4389	106.4882	8.4295	106.5125	(0.111)	0.0000	0.0000	0
2023/01/11	R186	01/02/2024	9.51	Put	Bond Future	856.5900	0.8566	847.7600	0.8478	(1.031)	0	0	0
2023/01/11	R186	01/02/2024	9.52	Call	Bond Future	3,601.4500	3.6014	3,616.9400	3.6169	0.430	0	0	0
2023/01/11	R186	01/02/2024	9.50	Put	Bond Future	862.1200	0.8621	853.2400	0.8532	(1.030)	0	0	0
2023/01/11	R197	02/02/2023			Bond Future	328.4400	328.4400	328.8902	328.8902	0.137	0.0000	0.0000	977
2023/01/11	R197	04/05/2023			Bond Future	334.8723	334.8723	335.3243	335.3243	0.135	0.0000	0.0000	0
2023/01/11	R197	03/08/2023			Bond Future	332.7681	332.7681	333.2248	333.2248	0.137	0.0000	0.0000	0
2023/01/11	R197	02/11/2023			Bond Future	339.5421	339.5421	340.0090	340.0090	0.138	0.0000	0.0000	0
2023/01/11	R202	02/02/2023			Bond Future	251.4842	251.4842	251.5140	251.5140	0.012	0.0000	0.0000	5,950
2023/01/11	R202	04/05/2023			Bond Future	256.4094	256.4094	256.4345	256.4345	0.010	0.0000	0.0000	0
2023/01/11	R202	03/08/2023			Bond Future	256.9243	256.9243	256.9465	256.9465	0.009	0.0000	0.0000	0
2023/01/11	R202	02/11/2023			Bond Future	262.1545	262.1545	262.1780	262.1780	0.009	0.0000	0.0000	0
2023/01/11	R202	01/02/2024			Bond Future	262.5822	262.5822	262.6070	262.6070	0.009	0.0000	0.0000	0
2023/01/11	R209	02/02/2023	10.78	Call	Bond Future	517.7900	0.5178	539.3300	0.5393	4.160	0	0	0
2023/01/11	R209	02/02/2023	10.79	Call	Bond Future	535.6800	0.5357	558.0100	0.5580	4.169	0	0	0
2023/01/11	R209	02/02/2023	10.80	Put	Bond Future	1,643.3200	1.6433	1,541.2100	1.5412	(6.214)	0	0	0
2023/01/11	R209	02/02/2023			Bond Future	11.0065	69.5695	10.9826	69.6947	(0.218)	0.0000	0.0000	31,403
2023/01/11	R209	02/02/2023	10.78	Put	Bond Future	1,713.9900	1.7140	1,610.2900	1.6103	(6.050)	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
2023/01/11	R209	02/02/2023	10.79	Put	Bond Future	1,678.4500	1.6784	1,575.5400	1.5755	(6.131)	0	0	0
2023/01/11	R209	02/02/2023	10.80	Call	Bond Future	553.9100	0.5539	577.0400	0.5770	4.176	0	0	0
2023/01/11	R209	04/05/2023	11.50	Put	Bond Future	1,712.9300	1.7129	1,656.9600	1.6570	(3.268)	0	0	0
2023/01/11	R209	04/05/2023	11.09	Call	Bond Future	2,467.7200	2.4677	2,521.7800	2.5218	2.191	0	0	0
2023/01/11	R209	04/05/2023	11.09	Put	Bond Future	2,565.7400	2.5657	2,493.6800	2.4937	(2.809)	0	0	0
2023/01/11	R209	04/05/2023	11.10	Call	Bond Future	2,494.6600	2.4947	2,549.1300	2.5491	2.183	0	0	0
2023/01/11	R209	04/05/2023	11.10	Put	Bond Future	2,541.2500	2.5413	2,469.6000	2.4696	(2.819)	0	0	0
2023/01/11	R209	04/05/2023	10.00	Call	Bond Future	528.0100	0.5280	543.4800	0.5435	2.930	0	0	500
2023/01/11	R209	04/05/2023	10.00	Put	Bond Future	6,574.5600	6.5746	6,463.9100	6.4639	(1.683)	0	0	0
2023/01/11	R209	04/05/2023	10.50	Call	Bond Future	0.0000	0.0000	1,197.0300	1.1970	100.000	0	0	1,000
2023/01/11	R209	04/05/2023	10.50	Put	Bond Future	0.0000	0.0000	4,302.2400	4.3022	100.000	0	0	0
2023/01/11	R209	04/05/2023			Bond Future	11.1091	67.7635	11.0845	67.8896	(0.221)	0.0000	0.0000	2,715
2023/01/11	R209	04/05/2023	11.50	Call	Bond Future	3,679.0900	3.6791	3,749.2400	3.7492	1.907	0	0	1,000
2023/01/11	R209	04/05/2023	12.50	Call	Bond Future	7,241.3500	7.2413	7,341.1400	7.3411	1.378	0	0	0
2023/01/11	R209	04/05/2023	12.50	Put	Bond Future	600.0500	0.6001	573.7200	0.5737	(4.388)	0	0	8,500
2023/01/11	R209	04/05/2023	11.11	Call	Bond Future	2,521.5900	2.5216	2,576.4600	2.5765	2.176	0	0	0
2023/01/11	R209	04/05/2023	11.11	Put	Bond Future	2,516.8200	2.5168	2,445.5700	2.4456	(2.831)	0	0	0
2023/01/11	R209	04/05/2023	11.00	Call	Bond Future	2,232.2500	2.2322	2,282.6400	2.2826	2.257	0	0	1,000
2023/01/11	R209	04/05/2023	11.00	Put	Bond Future	2,795.5500	2.7956	2,719.8200	2.7198	(2.709)	0	0	6,250
2023/01/11	R209	03/08/2023	11.94	Call	Bond Future	5,566.1700	5.5662	5,646.2200	5.6462	1.438	0	0	0
2023/01/11	R209	03/08/2023	11.95	Put	Bond Future	1,937.2800	1.9373	1,889.8800	1.8899	(2.447)	0	0	0
2023/01/11	R209	03/08/2023	11.93	Call	Bond Future	5,533.7400	5.5337	5,613.5400	5.6135	1.442	0	0	0
2023/01/11	R209	03/08/2023			Bond Future	11.1980	69.1572	11.1729	69.2849	(0.225)	0.0000	0.0000	0
2023/01/11	R209	03/08/2023	11.94	Put	Bond Future	1,951.4600	1.9515	1,903.8100	1.9038	(2.442)	0	0	0
2023/01/11	R209	03/08/2023	11.95	Call	Bond Future	5,598.8200	5.5988	5,679.1200	5.6791	1.434	0	0	0
2023/01/11	R209	03/08/2023	11.93	Put	Bond Future	1,965.9200	1.9659	1,918.0200	1.9180	(2.437)	0	0	0
2023/01/11	R209	02/11/2023	11.34	Call	Bond Future	3,978.8900	3.9789	4,042.8000	4.0428	1.606	0	0	0
2023/01/11	R209	02/11/2023	11.34	Put	Bond Future	3,766.8300	3.7668	3,700.3100	3.7003	(1.766)	0	0	0
2023/01/11	R209	02/11/2023	11.33	Call	Bond Future	3,952.4500	3.9525	4,016.1000	4.0161	1.610	0	0	0
2023/01/11	R209	02/11/2023	11.33	Put	Bond Future	3,790.0600	3.7901	3,723.2800	3.7233	(1.762)	0	0	0
2023/01/11	R209	02/11/2023			Bond Future	11.2974	67.3978	11.2713	67.5282	(0.231)	0.0000	0.0000	0
2023/01/11	R209	02/11/2023	11.35	Call	Bond Future	4,005.6500	4.0056	4,069.8200	4.0698	1.602	0	0	0
2023/01/11	R209	02/11/2023	11.35	Put	Bond Future	3,743.9700	3.7440	3,677.7100	3.6777	(1.770)	0	0	0
2023/01/11	R209	01/02/2024	12.13	Put	Bond Future	2,786.9600	2.7870	2,736.1400	2.7361	(1.823)	0	0	0
2023/01/11	R209	01/02/2024	12.14	Call	Bond Future	6,280.5500	6.2805	6,363.2700	6.3633	1.317	0	0	0
2023/01/11	R209	01/02/2024	12.14	Put	Bond Future	2,771.6700	2.7717	2,721.0600	2.7211	(1.826)	0	0	0
2023/01/11	R209	01/02/2024			Bond Future	11.3984	68.7663	11.3713	68.8996	(0.238)	0.0000	0.0000	0
2023/01/11	R209	01/02/2024	12.13	Call	Bond Future	6,250.2600	6.2503	6,332.7700	6.3328	1.320	0	0	0
2023/01/11	R209	01/02/2024	12.12	Call	Bond Future	6,220.2700	6.2203	6,302.5700	6.3026	1.323	0	0	0
2023/01/11	R209	01/02/2024	12.12	Put	Bond Future	2,802.6100	2.8026	2,751.5800	2.7516	(1.821)	0	0	0
2023/01/11	R210	02/02/2023			Bond Future	223.0683	223.0683	223.5096	223.5096	0.198	0.0000	0.0000	372
2023/01/11	R210	04/05/2023			Bond Future	224.3515	224.3515	224.7967	224.7967	0.198	0.0000	0.0000	0
2023/01/11	R210	03/08/2023			Bond Future	229.0162	229.0162	229.4675	229.4675	0.197	0.0000	0.0000	0
2023/01/11	R210	02/11/2023			Bond Future	230.5126	230.5126	230.9738	230.9738	0.200	0.0000	0.0000	0
2023/01/11	R210	01/02/2024			Bond Future	235.2460	235.2460	235.7174	235.7174	0.200	0.0000	0.0000	0
2023/01/11	R213	02/02/2023	10.01	Call	Bond Future	256.2200	0.2562	247.6500	0.2477	(3.345)	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
2023/01/11	R213	02/02/2023	10.43	Put	Bond Future	702.2700	0.7023	674.2300	0.6742	(3.993)	0	0	0
2023/01/11	R213	02/02/2023	12.20	Call	Bond Future	8,294.7800	8.2948	8,314.1400	8.3141	0.233	0	0	0
2023/01/11	R213	02/02/2023	12.20	Put	Bond Future	3.8200	0.0038	3.0100	0.0030	(21.204)	0	0	912
2023/01/11	R213	02/02/2023	10.22	Put	Bond Future	1,150.7400	1.1507	1,120.4100	1.1204	(2.636)	0	0	0
2023/01/11	R213	02/02/2023	10.23	Call	Bond Future	648.2300	0.6482	638.0900	0.6381	(1.564)	0	0	0
2023/01/11	R213	02/02/2023	10.35	Call	Bond Future	945.8100	0.9458	936.6600	0.9367	(0.967)	0	0	0
2023/01/11	R213	02/02/2023	10.35	Put	Bond Future	851.9000	0.8519	822.5800	0.8226	(3.442)	0	0	476
2023/01/11	R213	02/02/2023			Bond Future	10.3302	85.1652	10.3259	85.1854	(0.041)	0.0000	0.0000	34,891
2023/01/11	R213	02/02/2023	9.16	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	476
2023/01/11	R213	02/02/2023	9.16	Put	Bond Future	5,798.3000	5.7983	5,778.1200	5.7781	(0.348)	0	0	0
2023/01/11	R213	02/02/2023	10.01	Put	Bond Future	1,793.3000	1.7933	1,764.5600	1.7646	(1.603)	0	0	476
2023/01/11	R213	02/02/2023	10.21	Call	Bond Future	603.8900	0.6039	593.7200	0.5937	(1.684)	0	0	0
2023/01/11	R213	02/02/2023	10.21	Put	Bond Future	1,176.6300	1.1766	1,146.2900	1.1463	(2.579)	0	0	0
2023/01/11	R213	02/02/2023	10.43	Call	Bond Future	1,174.0600	1.1741	1,166.1900	1.1662	(0.670)	0	0	912
2023/01/11	R213	02/02/2023	10.22	Call	Bond Future	625.8500	0.6259	615.6900	0.6157	(1.623)	0	0	0
2023/01/11	R213	02/02/2023	10.23	Put	Bond Future	1,125.3100	1.1253	1,095.0000	1.0950	(2.693)	0	0	0
2023/01/11	R213	04/05/2023	10.75	Call	Bond Future	3,060.3500	3.0604	3,062.1700	3.0622	0.059	0	0	0
2023/01/11	R213	04/05/2023	10.75	Put	Bond Future	1,624.3300	1.6243	1,607.4500	1.6075	(1.039)	0	0	0
2023/01/11	R213	04/05/2023			Bond Future	10.4363	83.2605	10.4323	83.2792	(0.039)	0.0000	0.0000	0
2023/01/11	R213	04/05/2023	10.74	Call	Bond Future	3,032.0900	3.0321	3,033.8400	3.0338	0.058	0	0	0
2023/01/11	R213	04/05/2023	10.74	Put	Bond Future	1,641.3600	1.6414	1,624.4100	1.6244	(1.033)	0	0	0
2023/01/11	R213	04/05/2023	10.73	Call	Bond Future	3,003.9500	3.0039	3,005.6200	3.0056	0.056	0	0	0
2023/01/11	R213	04/05/2023	10.73	Put	Bond Future	1,658.5300	1.6585	1,641.5000	1.6415	(1.027)	0	0	0
2023/01/11	R213	03/08/2023	11.62	Put	Bond Future	1,198.7900	1.1988	1,188.3900	1.1884	(0.868)	0	0	0
2023/01/11	R213	03/08/2023	11.63	Call	Bond Future	5,988.1000	5.9881	5,995.6000	5.9956	0.125	0	0	0
2023/01/11	R213	03/08/2023			Bond Future	10.5266	84.9723	10.5227	84.9902	(0.038)	0.0000	0.0000	0
2023/01/11	R213	03/08/2023	11.62	Call	Bond Future	5,955.8400	5.9558	5,963.2900	5.9633	0.125	0	0	0
2023/01/11	R213	03/08/2023	11.63	Put	Bond Future	1,189.1900	1.1892	1,178.8400	1.1788	(0.870)	0	0	0
2023/01/11	R213	03/08/2023	11.61	Call	Bond Future	5,923.4200	5.9234	5,930.8200	5.9308	0.125	0	0	0
2023/01/11	R213	03/08/2023	11.61	Put	Bond Future	1,208.2700	1.2083	1,197.8200	1.1978	(0.865)	0	0	0
2023/01/11	R213	02/11/2023	11.13	Call	Bond Future	4,440.9800	4.4410	4,447.1400	4.4471	0.139	0	0	0
2023/01/11	R213	02/11/2023	11.13	Put	Bond Future	2,304.0900	2.3041	2,291.8100	2.2918	(0.533)	0	0	0
2023/01/11	R213	02/11/2023			Bond Future	10.6364	83.1298	10.6322	83.1482	(0.039)	0.0000	0.0000	0
2023/01/11	R213	02/11/2023	11.12	Call	Bond Future	4,413.6000	4.4136	4,419.7100	4.4197	0.138	0	0	0
2023/01/11	R213	02/11/2023	11.12	Put	Bond Future	2,319.3000	2.3193	2,306.9700	2.3070	(0.532)	0	0	0
2023/01/11	R213	02/11/2023	11.11	Call	Bond Future	4,386.2800	4.3863	4,392.3500	4.3924	0.138	0	0	0
2023/01/11	R213	02/11/2023	11.11	Put	Bond Future	2,334.6000	2.3346	2,322.2300	2.3222	(0.530)	0	0	0
2023/01/11	R213	01/02/2024	11.71	Call	Bond Future	5,796.0800	5.7961	5,805.3100	5.8053	0.159	0	0	0
2023/01/11	R213	01/02/2024	11.71	Put	Bond Future	1,829.3500	1.8294	1,819.5300	1.8195	(0.537)	0	0	0
2023/01/11	R213	01/02/2024	11.70	Call	Bond Future	5,766.9100	5.7669	5,776.1100	5.7761	0.160	0	0	0
2023/01/11	R213	01/02/2024	11.70	Put	Bond Future	1,840.4100	1.8404	1,830.5600	1.8306	(0.535)	0	0	0
2023/01/11	R213	01/02/2024			Bond Future	10.7541	84.8181	10.7496	84.8371	(0.041)	0.0000	0.0000	0
2023/01/11	R213	01/02/2024	11.72	Call	Bond Future	5,824.9800	5.8250	5,834.2500	5.8342	0.159	0	0	0
2023/01/11	R213	01/02/2024	11.72	Put	Bond Future	1,818.0500	1.8181	1,808.2700	1.8083	(0.538)	0	0	0
2023/01/11	R214	02/02/2023	10.90	Put	Bond Future	2,040.2400	2.0402	1,927.5500	1.9275	(5.523)	0	0	0
2023/01/11	R214	02/02/2023	11.10	Call	Bond Future	889.2400	0.8892	924.6200	0.9246	3.979	0	0	0
2023/01/11	R214	02/02/2023	11.07	Call	Bond Future	816.2300	0.8162	848.7400	0.8487	3.983	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
2023/01/11	R214	02/02/2023	11.07	Put	Bond Future	1,427.2000	1.4272	1,328.7600	1.3288	(6.897)	0	0	0
2023/01/11	R214	02/02/2023	11.08	Call	Bond Future	840.1300	0.8401	873.5800	0.8736	3.982	0	0	0
2023/01/11	R214	02/02/2023	11.08	Put	Bond Future	1,395.5800	1.3956	1,298.0800	1.2981	(6.986)	0	0	0
2023/01/11	R214	02/02/2023			Bond Future	11.1808	66.8692	11.1569	67.0001	(0.214)	0.0000	0.0000	71,030
2023/01/11	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/11	R214	02/02/2023		Put	Bond Future	33,130.8100	33.1308	32,999.8600	32.9999	(0.395)	0	0	0
2023/01/11	R214	02/02/2023	10.30	Call	Bond Future	25.5800	0.0256	25.6500	0.0256	0.274	0	0	0
2023/01/11	R214	02/02/2023	10.30	Put	Bond Future	5,143.3400	5.1433	5,012.4600	5.0125	(2.545)	0	0	0
2023/01/11	R214	02/02/2023	10.90	Call	Bond Future	473.8900	0.4739	492.1500	0.4922	3.853	0	0	2,300
2023/01/11	R214	02/02/2023	11.80	Call	Bond Future	3,446.7700	3.4468	3,548.9900	3.5490	2.966	0	0	0
2023/01/11	R214	02/02/2023	11.80	Put	Bond Future	191.3000	0.1913	162.5700	0.1626	(15.018)	0	0	0
2023/01/11	R214	02/02/2023	11.09	Call	Bond Future	864.4500	0.8644	898.8600	0.8989	3.981	0	0	0
2023/01/11	R214	02/02/2023	11.09	Put	Bond Future	1,364.4400	1.3644	1,267.9000	1.2679	(7.075)	0	0	0
2023/01/11	R214	02/02/2023	11.10	Put	Bond Future	1,333.8500	1.3338	1,238.2800	1.2383	(7.165)	0	0	0
2023/01/11	R214	02/02/2023	11.60	Call	Bond Future	2,588.7200	2.5887	2,675.1300	2.6751	3.338	0	0	2,300
2023/01/11	R214	02/02/2023	11.60	Put	Bond Future	355.8400	0.3558	311.3000	0.3113	(12.517)	0	0	0
2023/01/11	R214	02/02/2023	11.00	Call	Bond Future	660.4900	0.6605	686.6600	0.6867	3.962	0	0	0
2023/01/11	R214	02/02/2023	11.00	Put	Bond Future	1,662.2300	1.6622	1,557.4500	1.5575	(6.304)	0	0	0
2023/01/11	R214	04/05/2023	11.36	Call	Bond Future	2,894.3500	2.8944	2,955.4700	2.9555	2.112	0	0	0
2023/01/11	R214	04/05/2023	11.36	Put	Bond Future	2,442.7900	2.4428	2,371.9000	2.3719	(2.902)	0	0	0
2023/01/11	R214	04/05/2023	11.37	Call	Bond Future	2,924.0500	2.9240	2,985.5900	2.9856	2.105	0	0	0
2023/01/11	R214	04/05/2023	11.37	Put	Bond Future	2,419.1000	2.4191	2,348.6300	2.3486	(2.913)	0	0	0
2023/01/11	R214	04/05/2023			Bond Future	11.2759	64.8644	11.2515	64.9964	(0.216)	0.0000	0.0000	0
2023/01/11	R214	04/05/2023	11.38	Call	Bond Future	2,953.7400	2.9537	3,015.7000	3.0157	2.098	0	0	0
2023/01/11	R214	04/05/2023	11.38	Put	Bond Future	2,395.4700	2.3955	2,325.4200	2.3254	(2.924)	0	0	0
2023/01/11	R214	03/08/2023	12.14	Call	Bond Future	6,036.4700	6.0365	6,120.8600	6.1209	1.398	0	0	0
2023/01/11	R214	03/08/2023	12.14	Put	Bond Future	2,076.6200	2.0766	2,027.2500	2.0272	(2.377)	0	0	0
2023/01/11	R214	03/08/2023	12.15	Call	Bond Future	6,070.0400	6.0700	6,154.6800	6.1547	1.394	0	0	0
2023/01/11	R214	03/08/2023	12.15	Put	Bond Future	2,061.9600	2.0620	2,012.8400	2.0128	(2.382)	0	0	0
2023/01/11	R214	03/08/2023			Bond Future	11.3598	66.1981	11.3348	66.3318	(0.220)	0.0000	0.0000	0
2023/01/11	R214	03/08/2023	12.16	Call	Bond Future	6,103.6500	6.1037	6,188.5300	6.1885	1.391	0	0	0
2023/01/11	R214	03/08/2023	12.16	Put	Bond Future	2,047.4100	2.0474	1,998.5300	1.9985	(2.387)	0	0	0
2023/01/11	R214	02/11/2023	11.45	Put	Bond Future	4,104.7200	4.1047	4,034.0600	4.0341	(1.721)	0	0	0
2023/01/11	R214	02/11/2023	11.46	Call	Bond Future	4,104.9000	4.1049	4,171.1600	4.1712	1.614	0	0	0
2023/01/11	R214	02/11/2023	11.46	Put	Bond Future	4,079.4800	4.0795	4,009.1000	4.0091	(1.725)	0	0	0
2023/01/11	R214	02/11/2023			Bond Future	11.4552	64.2314	11.4293	64.3680	(0.226)	0.0000	0.0000	0
2023/01/11	R214	02/11/2023	11.47	Call	Bond Future	4,132.1500	4.1321	4,198.6900	4.1987	1.610	0	0	0
2023/01/11	R214	02/11/2023	11.47	Put	Bond Future	4,054.1400	4.0541	3,984.0400	3.9840	(1.729)	0	0	0
2023/01/11	R214	02/11/2023	11.45	Call	Bond Future	4,077.4900	4.0775	4,143.4700	4.1435	1.618	0	0	0
2023/01/11	R214	01/02/2024	12.16	Call	Bond Future	6,194.2600	6.1943	6,278.1500	6.2782	1.354	0	0	0
2023/01/11	R214	01/02/2024	12.16	Put	Bond Future	3,169.1000	3.1691	3,113.3700	3.1134	(1.759)	0	0	0
2023/01/11	R214	01/02/2024			Bond Future	11.5546	65.5357	11.5278	65.6753	(0.232)	0.0000	0.0000	0
2023/01/11	R214	01/02/2024	12.14	Call	Bond Future	6,133.1300	6.1331	6,216.5700	6.2166	1.360	0	0	0
2023/01/11	R214	01/02/2024	12.14	Put	Bond Future	3,204.2800	3.2043	3,148.1000	3.1481	(1.753)	0	0	0
2023/01/11	R214	01/02/2024	12.15	Call	Bond Future	6,163.5500	6.1636	6,247.2100	6.2472	1.357	0	0	0
2023/01/11	R214	01/02/2024	12.15	Put	Bond Future	3,186.5200	3.1865	3,130.5600	3.1306	(1.756)	0	0	0
2023/01/11	R248	02/02/2023	11.00	Call	Bond Future	911.1200	0.9111	961.3900	0.9614	5.517	0	0	2,900

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/11	R248	02/02/2023	11.00	Put	Bond Future	1,951.5000	1.9515	1,803.0000	1.8030	(7.610)	0	0	0
2023/01/11	R248	02/02/2023	11.60	Call	Bond Future	3,418.8500	3.4188	3,559.4500	3.5594	4.112	0	0	2,900
2023/01/11	R248	02/02/2023	11.60	Put	Bond Future	402.6300	0.4026	344.4600	0.3445	(14.448)	0	0	0
2023/01/11	R248	02/02/2023	11.70	Call	Bond Future	3,953.5900	3.9536	4,105.7600	4.1058	3.849	0	0	0
2023/01/11	R248	02/02/2023	11.70	Put	Bond Future	295.8000	0.2958	249.2000	0.2492	(15.754)	0	0	0
2023/01/11	R248	02/02/2023	11.08	Call	Bond Future	1,151.2800	1.1513	1,213.4100	1.2134	5.397	0	0	0
2023/01/11	R248	02/02/2023	11.08	Put	Bond Future	1,629.4500	1.6294	1,492.8100	1.4928	(8.386)	0	0	0
2023/01/11	R248	02/02/2023	11.10	Put	Bond Future	1,555.2600	1.5553	1,421.7000	1.4217	(8.588)	0	0	0
2023/01/11	R248	02/02/2023			Bond Future	11.1488	83.7583	11.1201	83.9570	(0.257)	0.0000	0.0000	248,080
2023/01/11	R248	02/02/2023	10.40	Call	Bond Future	68.0800	0.0681	70.9300	0.0709	4.186	0	0	0
2023/01/11	R248	02/02/2023	10.40	Put	Bond Future	5,550.9700	5.5510	5,355.0500	5.3550	(3.529)	0	0	0
2023/01/11	R248	02/02/2023	11.06	Call	Bond Future	1,088.1200	1.0881	1,147.2100	1.1472	5.430	0	0	0
2023/01/11	R248	02/02/2023	11.06	Put	Bond Future	1,706.2100	1.7062	1,566.5300	1.5665	(8.187)	0	0	0
2023/01/11	R248	02/02/2023	11.07	Call	Bond Future	1,119.4500	1.1194	1,180.0500	1.1800	5.413	0	0	0
2023/01/11	R248	02/02/2023	11.07	Put	Bond Future	1,667.5200	1.6675	1,529.3500	1.5294	(8.286)	0	0	0
2023/01/11	R248	02/02/2023	11.10	Call	Bond Future	1,216.5900	1.2166	1,281.8000	1.2818	5.360	0	0	0
2023/01/11	R248	04/05/2023	11.35	Call	Bond Future	3,709.3300	3.7093	3,807.0100	3.8070	2.633	0	0	0
2023/01/11	R248	04/05/2023	11.35	Put	Bond Future	2,999.2700	2.9993	2,896.1100	2.8961	(3.440)	0	0	0
2023/01/11	R248	04/05/2023			Bond Future	11.2449	80.9193	11.2155	81.1202	(0.262)	0.0000	0.0000	11,095
2023/01/11	R248	04/05/2023	11.34	Call	Bond Future	3,671.8000	3.6718	3,768.8400	3.7688	2.643	0	0	0
2023/01/11	R248	04/05/2023	11.34	Put	Bond Future	3,028.8300	3.0288	2,925.0300	2.9250	(3.427)	0	0	0
2023/01/11	R248	04/05/2023	11.33	Call	Bond Future	3,634.4300	3.6344	3,730.8300	3.7308	2.652	0	0	0
2023/01/11	R248	04/05/2023	11.33	Put	Bond Future	3,058.6400	3.0586	2,954.2000	2.9542	(3.415)	0	0	0
2023/01/11	R248	03/08/2023	12.11	Call	Bond Future	7,544.4000	7.5444	7,675.1000	7.6751	1.732	0	0	0
2023/01/11	R248	03/08/2023	12.11	Put	Bond Future	2,612.2000	2.6122	2,539.1700	2.5392	(2.796)	0	0	0
2023/01/11	R248	03/08/2023			Bond Future	11.3326	82.5457	11.3023	82.7494	(0.267)	0.0000	0.0000	0
2023/01/11	R248	03/08/2023	12.10	Call	Bond Future	7,502.8100	7.5028	7,633.1400	7.6331	1.737	0	0	0
2023/01/11	R248	03/08/2023	12.10	Put	Bond Future	2,630.5800	2.6306	2,557.1800	2.5572	(2.790)	0	0	0
2023/01/11	R248	03/08/2023	12.09	Call	Bond Future	7,461.0500	7.4611	7,591.0000	7.5910	1.742	0	0	0
2023/01/11	R248	03/08/2023	12.09	Put	Bond Future	2,648.8800	2.6489	2,575.1000	2.5751	(2.785)	0	0	0
2023/01/11	R248	02/11/2023	11.48	Call	Bond Future	5,437.7100	5.4377	5,542.7000	5.5427	1.931	0	0	0
2023/01/11	R248	02/11/2023	11.49	Put	Bond Future	5,032.7300	5.0327	4,930.1400	4.9301	(2.038)	0	0	0
2023/01/11	R248	02/11/2023	11.47	Call	Bond Future	5,402.9300	5.4029	5,507.5100	5.5075	1.936	0	0	0
2023/01/11	R248	02/11/2023			Bond Future	11.4232	79.7853	11.3918	79.9933	(0.274)	0.0000	0.0000	13,000
2023/01/11	R248	02/11/2023	11.48	Put	Bond Future	5,063.1800	5.0632	4,960.1800	4.9602	(2.034)	0	0	0
2023/01/11	R248	02/11/2023	11.49	Call	Bond Future	5,472.8600	5.4729	5,578.2600	5.5783	1.926	0	0	0
2023/01/11	R248	02/11/2023	11.47	Put	Bond Future	5,094.0900	5.0941	4,990.6800	4.9907	(2.030)	0	0	0
2023/01/11	R248	01/02/2024	12.15	Call	Bond Future	7,931.5400	7.9315	8,061.5700	8.0616	1.639	0	0	0
2023/01/11	R248	01/02/2024	12.15	Put	Bond Future	3,973.2200	3.9732	3,890.7400	3.8907	(2.076)	0	0	0
2023/01/11	R248	01/02/2024	12.14	Call	Bond Future	7,893.6900	7.8937	8,023.3900	8.0234	1.643	0	0	0
2023/01/11	R248	01/02/2024	12.14	Put	Bond Future	3,994.9400	3.9949	3,912.1300	3.9121	(2.073)	0	0	0
2023/01/11	R248	01/02/2024			Bond Future	11.5149	81.4423	11.4824	81.6548	(0.282)	0.0000	0.0000	0
2023/01/11	R248	01/02/2024	12.16	Call	Bond Future	7,969.7400	7.9697	8,100.1100	8.1001	1.636	0	0	0
2023/01/11	R248	01/02/2024	12.16	Put	Bond Future	3,951.9300	3.9519	3,869.7900	3.8698	(2.078)	0	0	0

Total

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