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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/12/2022 TO 02/12/2022

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
2022/12/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	2025	02/02/2023		Bond Future	166.1188	166.1188	165.8290	165.8290	(0.174)	0.0000	0.0000	6,278
2022/12/02	2025	04/05/2023		Bond Future	169.4232	169.4232	169.1266	169.1266	(0.175)	0.0000	0.0000	0
2022/12/02	2025	03/08/2023		Bond Future	171.1270	171.1270	170.8223	170.8223	(0.178)	0.0000	0.0000	0
2022/12/02	2025	02/11/2023		Bond Future	174.6223	174.6223	174.3114	174.3114	(0.178)	0.0000	0.0000	0
2022/12/02	2025	01/02/2024		Bond Future	176.2454	176.2454	175.9268	175.9268	(0.181)	0.0000	0.0000	0
2022/12/02	2029	02/02/2023		Bond Future	118.4320	118.4320	117.2656	117.2656	(0.985)	0.0000	0.0000	1,476
2022/12/02	2029	04/05/2023		Bond Future	119.4936	119.4936	118.3021	118.3021	(0.997)	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
2022/12/02	2029	03/08/2023			Bond Future	121.9260	121.9260	120.7101	120.7101	(0.997)	0.0000	0.0000	0
2022/12/02	2029	02/11/2023			Bond Future	123.0883	123.0883	121.8451	121.8451	(1.010)	0.0000	0.0000	0
2022/12/02	2029	01/02/2024			Bond Future	125.4909	125.4909	124.2238	124.2238	(1.010)	0.0000	0.0000	0
2022/12/02	2030	02/02/2023	8.81	Put	Bond Future	10,585.3600	10.5854	9,522.1100	9.5221	(10.045)	0	0	0
2022/12/02	2030	02/02/2023	9.04	Call	Bond Future	2.4600	0.0025	6.7300	0.0067	173.577	0	0	0
2022/12/02	2030	02/02/2023	9.04	Put	Bond Future	9,446.0500	9.4461	8,385.4300	8.3854	(11.228)	0	0	0
2022/12/02	2030	02/02/2023	9.08	Put	Bond Future	9,249.8400	9.2498	8,189.9500	8.1900	(11.458)	0	0	0
2022/12/02	2030	02/02/2023	11.16	Put	Bond Future	1,527.9900	1.5280	1,076.7300	1.0767	(29.533)	0	0	388
2022/12/02	2030	02/02/2023	11.35	Call	Bond Future	2,327.9000	2.3279	3,016.6600	3.0167	29.587	0	0	5,000
2022/12/02	2030	02/02/2023	11.35	Put	Bond Future	1,210.9200	1.2109	834.7900	0.8348	(31.062)	0	0	0
2022/12/02	2030	02/02/2023	9.99	Call	Bond Future	144.7100	0.1447	264.1900	0.2642	82.565	0	0	0
2022/12/02	2030	02/02/2023	10.00	Call	Bond Future	149.5200	0.1495	271.9200	0.2719	81.862	0	0	0
2022/12/02	2030	02/02/2023	10.01	Put	Bond Future	4,970.3800	4.9704	4,030.9100	4.0309	(18.901)	0	0	0
2022/12/02	2030	02/02/2023	9.80	Call	Bond Future	73.3600	0.0734	144.9800	0.1450	97.628	0	0	0
2022/12/02	2030	02/02/2023	9.94	Put	Bond Future	5,262.3600	5.2624	4,302.8900	4.3029	(18.233)	0	0	102
2022/12/02	2030	02/02/2023	9.20	Call	Bond Future	4.9100	0.0049	12.8200	0.0128	161.100	0	0	0
2022/12/02	2030	02/02/2023	9.20	Put	Bond Future	8,664.8700	8.6649	7,607.8900	7.6079	(12.198)	0	0	0
2022/12/02	2030	02/02/2023	9.66	Call	Bond Future	42.2900	0.0423	88.8300	0.0888	110.050	0	0	0
2022/12/02	2030	02/02/2023	9.66	Put	Bond Future	6,494.3400	6.4943	5,475.9900	5.4760	(15.681)	0	0	102
2022/12/02	2030	02/02/2023			Bond Future	11.0887	85.4095	10.8436	86.4744	(2.210)	0.0000	0.0000	95,180
2022/12/02	2030	02/02/2023	8.81	Call	Bond Future	0.8500	0.0009	2.4900	0.0025	192.941	0	0	102
2022/12/02	2030	02/02/2023	9.08	Call	Bond Future	2.9300	0.0029	7.9300	0.0079	170.648	0	0	388
2022/12/02	2030	02/02/2023	11.55	Call	Bond Future	2,898.1700	2.8982	3,657.0500	3.6570	26.185	0	0	5,000
2022/12/02	2030	02/02/2023	11.55	Put	Bond Future	938.7900	0.9388	632.7800	0.6328	(32.596)	0	0	0
2022/12/02	2030	02/02/2023	11.12	Call	Bond Future	1,737.3100	1.7373	2,334.1600	2.3342	34.355	0	0	0
2022/12/02	2030	02/02/2023	11.12	Put	Bond Future	1,602.5600	1.6026	1,134.5200	1.1345	(29.206)	0	0	0
2022/12/02	2030	02/02/2023	11.16	Call	Bond Future	1,834.6100	1.8346	2,448.2400	2.4482	33.447	0	0	0
2022/12/02	2030	02/02/2023	9.99	Put	Bond Future	5,053.0300	5.0530	4,107.6200	4.1076	(18.710)	0	0	0
2022/12/02	2030	02/02/2023	10.00	Put	Bond Future	5,011.5800	5.0116	4,069.0900	4.0691	(18.806)	0	0	0
2022/12/02	2030	02/02/2023	10.01	Call	Bond Future	154.5600	0.1546	279.9800	0.2800	81.146	0	0	0
2022/12/02	2030	02/02/2023	9.80	Put	Bond Future	5,866.4500	5.8664	4,873.1800	4.8732	(16.931)	0	0	0
2022/12/02	2030	02/02/2023	9.83	Call	Bond Future	82.2600	0.0823	160.4300	0.1604	95.028	0	0	388
2022/12/02	2030	02/02/2023	9.83	Put	Bond Future	5,734.9200	5.7349	4,748.2000	4.7482	(17.205)	0	0	0
2022/12/02	2030	02/02/2023	9.94	Call	Bond Future	122.2600	0.1223	227.6800	0.2277	86.226	0	0	0
2022/12/02	2030	02/02/2023	9.79	Call	Bond Future	70.5900	0.0706	140.1200	0.1401	98.498	0	0	0
2022/12/02	2030	02/02/2023	9.79	Put	Bond Future	5,910.5500	5.9105	4,915.1900	4.9152	(16.840)	0	0	0
2022/12/02	2030	04/05/2023	11.34	Call	Bond Future	2,839.7000	2.8397	3,450.1100	3.4501	21.496	0	0	0
2022/12/02	2030	04/05/2023	11.34	Put	Bond Future	2,456.8700	2.4569	1,982.0700	1.9821	(19.325)	0	0	150
2022/12/02	2030	04/05/2023	10.42	Call	Bond Future	1,128.2500	1.1283	1,478.8200	1.4788	31.072	0	0	479
2022/12/02	2030	04/05/2023	10.42	Put	Bond Future	4,679.7500	4.6798	3,945.1100	3.9451	(15.698)	0	0	0
2022/12/02	2030	04/05/2023	10.52	Call	Bond Future	1,268.2500	1.2683	1,646.9600	1.6470	29.861	0	0	0
2022/12/02	2030	04/05/2023	10.52	Put	Bond Future	4,381.0500	4.3811	3,674.5500	3.6745	(16.126)	0	0	0
2022/12/02	2030	04/05/2023	10.53	Call	Bond Future	1,283.0100	1.2830	1,664.5700	1.6646	29.739	0	0	0
2022/12/02	2030	04/05/2023	10.53	Put	Bond Future	4,352.0900	4.3521	3,648.4400	3.6484	(16.168)	0	0	0
2022/12/02	2030	04/05/2023	9.67	Call	Bond Future	421.0700	0.4211	592.3900	0.5924	40.687	0	0	479
2022/12/02	2030	04/05/2023	9.67	Put	Bond Future	7,352.1200	7.3521	6,438.2300	6.4382	(12.430)	0	0	0
2022/12/02	2030	04/05/2023	9.78	Call	Bond Future	491.8300	0.4918	684.8900	0.6849	39.253	0	0	388

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2022/12/02	2030	04/05/2023	9.78	Put	Bond Future	6,917.1800	6.9172	6,025.0300	6.0250	(12.898)	0	0	0
2022/12/02	2030	04/05/2023	10.00	Call	Bond Future	660.6600	0.6607	901.8100	0.9018	36.501	0	0	1,080
2022/12/02	2030	04/05/2023	10.00	Put	Bond Future	6,085.0500	6.0850	5,240.9900	5.2410	(13.871)	0	0	0
2022/12/02	2030	04/05/2023	9.03	Call	Bond Future	178.2200	0.1782	261.8200	0.2618	46.908	0	0	388
2022/12/02	2030	04/05/2023	9.03	Put	Bond Future	10,122.2600	10.1223	9,120.6500	9.1207	(9.895)	0	0	0
2022/12/02	2030	04/05/2023	9.58	Put	Bond Future	7,716.5600	7.7166	6,786.0200	6.7860	(12.059)	0	0	0
2022/12/02	2030	04/05/2023			Bond Future	11.2481	87.0889	10.9905	88.1741	(2.290)	0.0000	0.0000	0
2022/12/02	2030	04/05/2023	12.57	Call	Bond Future	6,233.7500	6.2338	7,102.3900	7.1024	13.934	0	0	0
2022/12/02	2030	04/05/2023	12.57	Put	Bond Future	930.7900	0.9308	714.2200	0.7142	(23.267)	0	0	350
2022/12/02	2030	04/05/2023	11.62	Call	Bond Future	3,526.2100	3.5262	4,207.5300	4.2075	19.322	0	0	0
2022/12/02	2030	04/05/2023	11.62	Put	Bond Future	1,990.1100	1.9901	1,586.2200	1.5862	(20.295)	0	0	388
2022/12/02	2030	04/05/2023	12.04	Call	Bond Future	4,666.7300	4.6667	5,440.9700	5.4410	16.591	0	0	0
2022/12/02	2030	04/05/2023	12.04	Put	Bond Future	1,437.9100	1.4379	1,126.9400	1.1269	(21.627)	0	0	1,080
2022/12/02	2030	04/05/2023	12.50	Call	Bond Future	6,030.1400	6.0301	6,886.6500	6.8866	14.204	0	0	0
2022/12/02	2030	04/05/2023	12.50	Put	Bond Future	997.2400	0.9972	768.5400	0.7685	(22.933)	0	0	479
2022/12/02	2030	04/05/2023	10.54	Call	Bond Future	1,298.0700	1.2981	1,682.5000	1.6825	29.616	0	0	0
2022/12/02	2030	04/05/2023	10.54	Put	Bond Future	4,323.4600	4.3235	3,622.6800	3.6227	(16.209)	0	0	0
2022/12/02	2030	04/05/2023	10.65	Call	Bond Future	1,469.3300	1.4693	1,885.3700	1.8854	28.315	0	0	350
2022/12/02	2030	04/05/2023	10.65	Put	Bond Future	4,015.9200	4.0159	3,346.7500	3.3468	(16.663)	0	0	0
2022/12/02	2030	04/05/2023	9.58	Call	Bond Future	369.1300	0.3691	523.8000	0.5238	41.901	0	0	150
2022/12/02	2030	03/08/2023	12.89	Call	Bond Future	6,956.9300	6.9569	7,822.1500	7.8222	12.437	0	0	0
2022/12/02	2030	03/08/2023	12.89	Put	Bond Future	1,243.7700	1.2438	1,002.1100	1.0021	(19.430)	0	0	350
2022/12/02	2030	03/08/2023	11.34	Call	Bond Future	3,025.9300	3.0259	3,607.6800	3.6077	19.225	0	0	0
2022/12/02	2030	03/08/2023	11.34	Put	Bond Future	3,321.9800	3.3220	2,796.8500	2.7969	(15.808)	0	0	0
2022/12/02	2030	03/08/2023	11.35	Call	Bond Future	3,047.4000	3.0474	3,631.4000	3.6314	19.164	0	0	0
2022/12/02	2030	03/08/2023	11.36	Put	Bond Future	3,284.1100	3.2841	2,763.4700	2.7635	(15.853)	0	0	0
2022/12/02	2030	03/08/2023	10.40	Call	Bond Future	1,363.9000	1.3639	1,723.5300	1.7235	26.368	0	0	1,012
2022/12/02	2030	03/08/2023	10.65	Call	Bond Future	1,729.5600	1.7296	2,148.6800	2.1487	24.233	0	0	350
2022/12/02	2030	03/08/2023	10.65	Put	Bond Future	4,886.6800	4.8867	4,198.9200	4.1989	(14.074)	0	0	0
2022/12/02	2030	03/08/2023			Bond Future	11.4131	84.8347	11.1415	85.9415	(2.379)	0.0000	0.0000	0
2022/12/02	2030	03/08/2023	12.59	Call	Bond Future	6,159.7600	6.1598	6,977.9700	6.9780	13.283	0	0	0
2022/12/02	2030	03/08/2023	12.59	Put	Bond Future	1,566.4800	1.5665	1,277.8100	1.2778	(18.428)	0	0	1,012
2022/12/02	2030	03/08/2023	11.35	Put	Bond Future	3,302.8600	3.3029	2,779.9800	2.7800	(15.831)	0	0	0
2022/12/02	2030	03/08/2023	11.36	Call	Bond Future	3,069.2200	3.0692	3,655.4600	3.6555	19.101	0	0	0
2022/12/02	2030	03/08/2023	10.40	Put	Bond Future	5,587.5400	5.5875	4,840.2900	4.8403	(13.374)	0	0	0
2022/12/02	2030	02/11/2023	10.81	Call	Bond Future	1,858.4700	1.8585	2,298.1500	2.2981	23.658	0	0	0
2022/12/02	2030	02/11/2023	10.81	Put	Bond Future	4,930.6700	4.9307	4,241.1600	4.2412	(13.984)	0	0	0
2022/12/02	2030	02/11/2023	10.80	Call	Bond Future	1,842.4000	1.8424	2,279.7500	2.2797	23.738	0	0	0
2022/12/02	2030	02/11/2023	10.80	Put	Bond Future	4,955.5400	4.9555	4,263.7000	4.2637	(13.961)	0	0	0
2022/12/02	2030	02/11/2023			Bond Future	11.5776	86.5485	11.2914	87.6777	(2.472)	0.0000	0.0000	0
2022/12/02	2030	02/11/2023	10.82	Call	Bond Future	1,874.3100	1.8743	2,316.3000	2.3163	23.581	0	0	0
2022/12/02	2030	02/11/2023	10.82	Put	Bond Future	4,905.5900	4.9056	4,218.3900	4.2184	(14.009)	0	0	0
2022/12/02	2030	01/02/2024	11.37	Call	Bond Future	2,807.1500	2.8071	3,351.2700	3.3513	19.383	0	0	0
2022/12/02	2030	01/02/2024	11.37	Put	Bond Future	4,377.8600	4.3779	3,770.6700	3.7707	(13.870)	0	0	0
2022/12/02	2030	01/02/2024			Bond Future	11.7815	84.2116	11.4789	85.3629	(2.568)	0.0000	0.0000	0
2022/12/02	2030	01/02/2024	11.36	Call	Bond Future	2,788.1300	2.7881	3,330.2000	3.3302	19.442	0	0	0
2022/12/02	2030	01/02/2024	11.36	Put	Bond Future	4,397.4700	4.3975	3,788.2300	3.7882	(13.854)	0	0	0
2022/12/02	2030	01/02/2024	11.35	Call	Bond Future	2,769.5300	2.7695	3,309.5600	3.3096	19.499	0	0	0

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2022/12/02	2030	01/02/2024	11.35	Put	Bond Future	4,417.5100	4.4175	3,806.2300	3.8062	(13.838)	0	0	0
2022/12/02	2032	02/02/2023	9.47	Call	Bond Future	1.9700	0.0020	5.7700	0.0058	192.893	0	0	500
2022/12/02	2032	02/02/2023	9.47	Put	Bond Future	11,369.7200	11.3697	10,108.1400	10.1081	(11.096)	0	0	0
2022/12/02	2032	02/02/2023	9.92	Call	Bond Future	18.3500	0.0184	43.5500	0.0436	137.330	0	0	750
2022/12/02	2032	02/02/2023	9.92	Put	Bond Future	8,851.2400	8.8512	7,611.0600	7.6111	(14.011)	0	0	0
2022/12/02	2032	02/02/2023	11.50	Call	Bond Future	1,637.4600	1.6375	2,270.0000	2.2700	38.629	0	0	0
2022/12/02	2032	02/02/2023	11.50	Put	Bond Future	2,261.6300	2.2616	1,628.7900	1.6288	(27.982)	0	0	8,000
2022/12/02	2032	02/02/2023	11.69	Call	Bond Future	2,123.4100	2.1234	2,849.0400	2.8490	34.173	0	0	0
2022/12/02	2032	02/02/2023	11.69	Put	Bond Future	1,828.2800	1.8283	1,288.5300	1.2885	(29.522)	0	0	0
2022/12/02	2032	02/02/2023	10.50	Call	Bond Future	182.9000	0.1829	333.3400	0.3333	82.253	0	0	0
2022/12/02	2032	02/02/2023	10.50	Put	Bond Future	5,881.2700	5.8813	4,766.3300	4.7663	(18.957)	0	0	454
2022/12/02	2032	02/02/2023	10.67	Call	Bond Future	303.0600	0.3031	519.1600	0.5192	71.306	0	0	750
2022/12/02	2032	02/02/2023	10.67	Put	Bond Future	5,110.0000	5.1100	4,060.7200	4.0607	(20.534)	0	0	0
2022/12/02	2032	02/02/2023	11.45	Call	Bond Future	1,520.2000	1.5202	2,127.2500	2.1272	39.932	0	0	0
2022/12/02	2032	02/02/2023	11.45	Put	Bond Future	2,388.6000	2.3886	1,730.2700	1.7303	(27.561)	0	0	8,000
2022/12/02	2032	02/02/2023	10.40	Call	Bond Future	131.5600	0.1316	249.4700	0.2495	89.625	0	0	0
2022/12/02	2032	02/02/2023	10.40	Put	Bond Future	6,360.0100	6.3600	5,212.5400	5.2125	(18.042)	0	0	0
2022/12/02	2032	02/02/2023	10.22	Call	Bond Future	67.8500	0.0679	139.1200	0.1391	105.041	0	0	500
2022/12/02	2032	02/02/2023	10.22	Put	Bond Future	7,261.2100	7.2612	6,067.1000	6.0671	(16.445)	0	0	0
2022/12/02	2032	02/02/2023			Bond Future	11.6287	84.2050	11.3691	85.4703	(2.232)	0.0000	0.0000	111,768
2022/12/02	2032	02/02/2023	9.31	Call	Bond Future	0.8500	0.0009	2.6500	0.0027	211.765	0	0	454
2022/12/02	2032	02/02/2023	9.31	Put	Bond Future	12,292.3500	12.2923	11,028.7700	11.0288	(10.279)	0	0	0
2022/12/02	2032	02/02/2023	12.75	Call	Bond Future	5,667.6100	5.6676	6,752.7900	6.7528	19.147	0	0	0
2022/12/02	2032	02/02/2023	12.75	Put	Bond Future	489.2700	0.4893	309.0700	0.3091	(36.830)	0	0	750
2022/12/02	2032	02/02/2023	11.84	Call	Bond Future	2,546.6400	2.5466	3,340.5600	3.3406	31.175	0	0	0
2022/12/02	2032	02/02/2023	11.84	Put	Bond Future	1,535.4500	1.5354	1,063.9900	1.0640	(30.705)	0	0	500
2022/12/02	2032	02/02/2023	10.38	Call	Bond Future	122.7900	0.1228	234.7700	0.2348	91.196	0	0	0
2022/12/02	2032	02/02/2023	10.38	Put	Bond Future	6,457.7600	6.4578	5,304.3600	5.3044	(17.861)	0	0	0
2022/12/02	2032	02/02/2023	10.39	Call	Bond Future	127.1200	0.1271	242.0400	0.2420	90.403	0	0	0
2022/12/02	2032	02/02/2023	10.39	Put	Bond Future	6,408.8100	6.4088	5,258.3500	5.2584	(17.951)	0	0	0
2022/12/02	2032	02/02/2023	10.16	Call	Bond Future	53.5400	0.0535	112.7800	0.1128	110.646	0	0	0
2022/12/02	2032	02/02/2023	10.16	Put	Bond Future	7,571.6500	7.5716	6,365.5100	6.3655	(15.930)	0	0	454
2022/12/02	2032	02/02/2023	10.30	Call	Bond Future	92.0300	0.0920	182.1000	0.1821	97.870	0	0	8,000
2022/12/02	2032	02/02/2023	10.30	Put	Bond Future	6,854.8200	6.8548	5,679.5100	5.6795	(17.146)	0	0	0
2022/12/02	2032	04/05/2023	13.43	Call	Bond Future	8,157.5900	8.1576	9,235.0400	9.2350	13.208	0	0	0
2022/12/02	2032	04/05/2023	13.43	Put	Bond Future	884.4100	0.8844	672.2000	0.6722	(23.995)	0	0	400
2022/12/02	2032	04/05/2023	10.89	Call	Bond Future	1,335.4400	1.3354	1,751.1500	1.7512	31.129	0	0	0
2022/12/02	2032	04/05/2023	10.89	Put	Bond Future	5,695.4700	5.6955	4,821.5200	4.8215	(15.345)	0	0	0
2022/12/02	2032	04/05/2023	11.37	Call	Bond Future	2,213.2200	2.2132	2,784.2200	2.7842	25.800	0	0	400
2022/12/02	2032	04/05/2023			Bond Future	11.7846	81.6994	11.5135	82.9890	(2.301)	0.0000	0.0000	66,020
2022/12/02	2032	04/05/2023	10.88	Call	Bond Future	1,320.1400	1.3201	1,732.6800	1.7327	31.250	0	0	0
2022/12/02	2032	04/05/2023	10.88	Put	Bond Future	5,730.6400	5.7306	4,853.5200	4.8535	(15.306)	0	0	0
2022/12/02	2032	04/05/2023	11.37	Put	Bond Future	4,196.2500	4.1963	3,477.5900	3.4776	(17.126)	0	0	0
2022/12/02	2032	04/05/2023	10.62	Call	Bond Future	961.5900	0.9616	1,294.2400	1.2942	34.594	0	0	400
2022/12/02	2032	04/05/2023	10.62	Put	Bond Future	6,698.3300	6.6983	5,741.3200	5.7413	(14.287)	0	0	0
2022/12/02	2032	04/05/2023	10.87	Call	Bond Future	1,304.9500	1.3050	1,714.3400	1.7143	31.372	0	0	0
2022/12/02	2032	04/05/2023	10.87	Put	Bond Future	5,765.9600	5.7660	4,885.6900	4.8857	(15.267)	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
2022/12/02	2032	03/08/2023	11.77	Call	Bond Future	3,410.4000	3.4104	4,083.1600	4.0832	19.727	0	0	0
2022/12/02	2032	03/08/2023	11.77	Put	Bond Future	4,192.9000	4.1929	3,550.2500	3.5502	(15.327)	0	0	0
2022/12/02	2032	03/08/2023	11.90	Call	Bond Future	3,723.8100	3.7238	4,429.6500	4.4296	18.955	0	0	5,000
2022/12/02	2032	03/08/2023	11.90	Put	Bond Future	3,904.7700	3.9048	3,295.2000	3.2952	(15.611)	0	0	0
2022/12/02	2032	03/08/2023			Bond Future	11.9394	83.3442	11.6559	84.6596	(2.374)	0.0000	0.0000	2,600
2022/12/02	2032	03/08/2023	11.75	Call	Bond Future	3,363.4700	3.3635	4,031.0800	4.0311	19.849	0	0	0
2022/12/02	2032	03/08/2023	11.75	Put	Bond Future	4,239.0400	4.2390	3,591.2400	3.5912	(15.282)	0	0	0
2022/12/02	2032	03/08/2023	11.76	Call	Bond Future	3,387.0300	3.3870	4,057.2200	4.0572	19.787	0	0	0
2022/12/02	2032	03/08/2023	11.76	Put	Bond Future	4,216.0500	4.2161	3,570.8300	3.5708	(15.304)	0	0	0
2022/12/02	2032	02/11/2023	11.24	Call	Bond Future	2,111.2900	2.1113	2,622.8500	2.6229	24.230	0	0	0
2022/12/02	2032	02/11/2023	11.24	Put	Bond Future	6,100.5200	6.1005	5,270.0600	5.2701	(13.613)	0	0	0
2022/12/02	2032	02/11/2023			Bond Future	12.1036	80.8681	11.8069	82.2101	(2.452)	0.0000	0.0000	0
2022/12/02	2032	02/11/2023	11.23	Call	Bond Future	2,093.6500	2.0937	2,602.5400	2.6025	24.306	0	0	0
2022/12/02	2032	02/11/2023	11.23	Put	Bond Future	6,130.5900	6.1306	5,297.4600	5.2975	(13.590)	0	0	0
2022/12/02	2032	02/11/2023	11.22	Call	Bond Future	2,076.3800	2.0764	2,582.6200	2.5826	24.381	0	0	0
2022/12/02	2032	02/11/2023	11.22	Put	Bond Future	6,161.0600	6.1611	5,325.2800	5.3253	(13.566)	0	0	0
2022/12/02	2032	01/02/2024	11.84	Call	Bond Future	3,275.9100	3.2759	3,921.0400	3.9210	19.693	0	0	0
2022/12/02	2032	01/02/2024	11.84	Put	Bond Future	5,290.2600	5.2903	4,567.2100	4.5672	(13.668)	0	0	0
2022/12/02	2032	01/02/2024	11.83	Call	Bond Future	3,254.8000	3.2548	3,897.5600	3.8976	19.748	0	0	0
2022/12/02	2032	01/02/2024	11.83	Put	Bond Future	5,314.1200	5.3141	4,588.7000	4.5887	(13.651)	0	0	0
2022/12/02	2032	01/02/2024			Bond Future	12.2955	82.4252	11.9845	83.7934	(2.529)	0.0000	0.0000	0
2022/12/02	2032	01/02/2024	11.85	Call	Bond Future	3,297.0900	3.2971	3,944.5800	3.9446	19.638	0	0	0
2022/12/02	2032	01/02/2024	11.85	Put	Bond Future	5,266.5000	5.2665	4,545.8100	4.5458	(13.684)	0	0	0
2022/12/02	2033	02/02/2023			Bond Future	112.3660	112.3660	111.8620	111.8620	(0.448)	0.0000	0.0000	7,312
2022/12/02	2033	04/05/2023			Bond Future	113.2155	113.2155	112.7005	112.7005	(0.455)	0.0000	0.0000	0
2022/12/02	2033	03/08/2023			Bond Future	115.5200	115.5200	114.9944	114.9944	(0.455)	0.0000	0.0000	0
2022/12/02	2033	02/11/2023			Bond Future	116.4601	116.4601	115.9218	115.9218	(0.462)	0.0000	0.0000	0
2022/12/02	2033	01/02/2024			Bond Future	118.7334	118.7334	118.1849	118.1849	(0.462)	0.0000	0.0000	0
2022/12/02	2037	02/02/2023	11.03	Call	Bond Future	260.8300	0.2608	476.1700	0.4762	82.560	0	0	0
2022/12/02	2037	02/02/2023	11.03	Put	Bond Future	6,925.1700	6.9252	5,556.2300	5.5562	(19.768)	0	0	0
2022/12/02	2037	02/02/2023	11.04	Call	Bond Future	267.8100	0.2678	487.3900	0.4874	81.991	0	0	0
2022/12/02	2037	02/02/2023	11.04	Put	Bond Future	6,871.1100	6.8711	5,506.4100	5.5064	(19.861)	0	0	0
2022/12/02	2037	02/02/2023	11.97	Call	Bond Future	1,686.3000	1.6863	2,437.2600	2.4373	44.533	0	0	0
2022/12/02	2037	02/02/2023			Bond Future	12.1912	75.6711	11.9017	77.2553	(2.374)	0.0000	0.0000	135,563
2022/12/02	2037	02/02/2023	11.05	Call	Bond Future	274.8700	0.2749	498.7000	0.4987	81.431	0	0	0
2022/12/02	2037	02/02/2023	11.05	Put	Bond Future	6,817.2000	6.8172	5,456.7500	5.4567	(19.956)	0	0	0
2022/12/02	2037	02/02/2023	11.10	Call	Bond Future	312.4700	0.3125	558.3600	0.5584	78.692	0	0	577
2022/12/02	2037	02/02/2023	11.10	Put	Bond Future	6,550.9300	6.5509	5,212.5400	5.2125	(20.431)	0	0	0
2022/12/02	2037	02/02/2023	11.97	Put	Bond Future	2,892.3900	2.8924	2,059.0700	2.0591	(28.811)	0	0	577
2022/12/02	2037	04/05/2023	13.73	Put	Bond Future	1,395.0800	1.3951	1,063.9600	1.0640	(23.735)	0	0	400
2022/12/02	2037	04/05/2023	11.94	Call	Bond Future	2,680.9100	2.6809	3,419.6200	3.4196	27.554	0	0	0
2022/12/02	2037	04/05/2023	11.03	Put	Bond Future	8,404.8300	8.4048	7,174.7400	7.1747	(14.636)	0	0	0
2022/12/02	2037	04/05/2023	11.30	Call	Bond Future	1,373.9700	1.3740	1,859.8700	1.8599	35.365	0	0	0
2022/12/02	2037	04/05/2023	11.30	Put	Bond Future	7,186.5000	7.1865	6,057.5200	6.0575	(15.710)	0	0	0
2022/12/02	2037	04/05/2023	11.31	Call	Bond Future	1,390.6500	1.3906	1,880.4400	1.8804	35.220	0	0	0
2022/12/02	2037	04/05/2023	11.31	Put	Bond Future	7,144.2200	7.1442	6,019.1300	6.0191	(15.748)	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
2022/12/02	2037	04/05/2023	10.95	Call	Bond Future	876.8900	0.8769	1,233.5600	1.2336	40.674	0	0	703
2022/12/02	2037	04/05/2023	10.95	Put	Bond Future	8,793.4300	8.7934	7,535.2200	7.5352	(14.309)	0	0	0
2022/12/02	2037	04/05/2023			Bond Future	12.3408	77.1592	12.0399	78.7741	(2.438)	0.0000	0.0000	0
2022/12/02	2037	04/05/2023	13.73	Call	Bond Future	8,227.5700	8.2276	9,511.3300	9.5113	15.603	0	0	0
2022/12/02	2037	04/05/2023	11.32	Call	Bond Future	1,407.2900	1.4073	1,900.9600	1.9010	35.079	0	0	0
2022/12/02	2037	04/05/2023	11.32	Put	Bond Future	7,101.9600	7.1020	5,980.7500	5.9808	(15.787)	0	0	0
2022/12/02	2037	04/05/2023	11.78	Call	Bond Future	2,308.3900	2.3084	2,984.1800	2.9842	29.275	0	0	400
2022/12/02	2037	04/05/2023	11.78	Put	Bond Future	5,360.4900	5.3605	4,421.4000	4.4214	(17.519)	0	0	0
2022/12/02	2037	04/05/2023	11.94	Put	Bond Future	4,843.7200	4.8437	3,967.5500	3.9675	(18.089)	0	0	703
2022/12/02	2037	04/05/2023	11.03	Call	Bond Future	976.2000	0.9762	1,360.9900	1.3610	39.417	0	0	400
2022/12/02	2037	03/08/2023	12.12	Call	Bond Future	3,469.9700	3.4700	4,264.1700	4.2642	22.888	0	0	0
2022/12/02	2037	03/08/2023	12.12	Put	Bond Future	5,442.1600	5.4422	4,589.1800	4.5892	(15.674)	0	0	0
2022/12/02	2037	03/08/2023	12.13	Call	Bond Future	3,494.7000	3.4947	4,292.1400	4.2921	22.819	0	0	0
2022/12/02	2037	03/08/2023	12.13	Put	Bond Future	5,413.1200	5.4131	4,563.3800	4.5634	(15.698)	0	0	0
2022/12/02	2037	03/08/2023			Bond Future	12.4938	74.4548	12.1806	76.1020	(2.507)	0.0000	0.0000	0
2022/12/02	2037	03/08/2023	12.14	Call	Bond Future	3,519.7500	3.5198	4,320.4400	4.3204	22.748	0	0	0
2022/12/02	2037	03/08/2023	12.14	Put	Bond Future	5,384.4600	5.3845	4,537.9700	4.5380	(15.721)	0	0	0
2022/12/02	2037	02/11/2023	11.57	Call	Bond Future	2,296.0400	2.2960	2,900.6700	2.9007	26.334	0	0	0
2022/12/02	2037	02/11/2023	11.55	Put	Bond Future	8,126.9800	8.1270	7,044.7900	7.0448	(13.316)	0	0	0
2022/12/02	2037	02/11/2023	11.56	Put	Bond Future	8,088.8500	8.0888	7,009.8200	7.0098	(13.340)	0	0	0
2022/12/02	2037	02/11/2023			Bond Future	12.6426	75.9590	12.3170	77.6394	(2.576)	0.0000	0.0000	0
2022/12/02	2037	02/11/2023	11.57	Put	Bond Future	8,050.8600	8.0509	6,975.0000	6.9750	(13.363)	0	0	0
2022/12/02	2037	02/11/2023	11.55	Call	Bond Future	2,258.6800	2.2587	2,856.9800	2.8570	26.489	0	0	0
2022/12/02	2037	02/11/2023	11.56	Call	Bond Future	2,277.3200	2.2773	2,878.7800	2.8788	26.411	0	0	0
2022/12/02	2037	01/02/2024	12.33	Call	Bond Future	3,852.4200	3.8524	4,672.7700	4.6728	21.294	0	0	0
2022/12/02	2037	01/02/2024	12.33	Put	Bond Future	6,329.3700	6.3294	5,436.5400	5.4365	(14.106)	0	0	0
2022/12/02	2037	01/02/2024			Bond Future	12.8170	73.1669	12.4776	74.8801	(2.648)	0.0000	0.0000	0
2022/12/02	2037	01/02/2024	12.31	Call	Bond Future	3,804.7900	3.8048	4,619.3400	4.6193	21.409	0	0	0
2022/12/02	2037	01/02/2024	12.31	Put	Bond Future	6,386.0900	6.3861	5,487.4600	5.4875	(14.072)	0	0	0
2022/12/02	2037	01/02/2024	12.32	Call	Bond Future	3,828.4100	3.8284	4,645.8600	4.6459	21.352	0	0	0
2022/12/02	2037	01/02/2024	12.32	Put	Bond Future	6,357.5100	6.3575	5,461.7800	5.4618	(14.089)	0	0	0
2022/12/02	2038	02/02/2023			Bond Future	123.3706	123.3706	123.6666	123.6666	0.240	0.0000	0.0000	4,113
2022/12/02	2038	04/05/2023			Bond Future	125.8249	125.8249	126.1260	126.1260	0.239	0.0000	0.0000	1,583
2022/12/02	2038	03/08/2023			Bond Future	126.4231	126.4231	126.7283	126.7283	0.241	0.0000	0.0000	0
2022/12/02	2038	02/11/2023			Bond Future	129.0054	129.0054	129.3166	129.3166	0.241	0.0000	0.0000	0
2022/12/02	2038	01/02/2024			Bond Future	129.5141	129.5141	129.8294	129.8294	0.243	0.0000	0.0000	0
2022/12/02	2040	02/02/2023	10.93	Call	Bond Future	172.0800	0.1721	336.2500	0.3363	95.403	0	0	0
2022/12/02	2040	02/02/2023	12.24	Call	Bond Future	2,313.6700	2.3137	3,259.9300	3.2599	40.899	0	0	0
2022/12/02	2040	02/02/2023	12.24	Put	Bond Future	2,622.8100	2.6228	1,819.4200	1.8194	(30.631)	0	0	0
2022/12/02	2040	02/02/2023	12.27	Call	Bond Future	2,402.1200	2.4021	3,367.5500	3.3675	40.191	0	0	0
2022/12/02	2040	02/02/2023	12.27	Put	Bond Future	2,538.4100	2.5384	1,754.1900	1.7542	(30.894)	0	0	388
2022/12/02	2040	02/02/2023	11.12	Call	Bond Future	289.1400	0.2891	531.7900	0.5318	83.921	0	0	0
2022/12/02	2040	02/02/2023	11.12	Put	Bond Future	7,518.6600	7.5187	6,011.6600	6.0117	(20.043)	0	0	0
2022/12/02	2040	02/02/2023	11.19	Call	Bond Future	345.3300	0.3453	621.6900	0.6217	80.028	0	0	563
2022/12/02	2040	02/02/2023	11.19	Put	Bond Future	7,114.2400	7.1142	5,640.9500	5.6410	(20.709)	0	0	0
2022/12/02	2040	02/02/2023	12.07	Put	Bond Future	3,144.6200	3.1446	2,229.3200	2.2293	(29.107)	0	0	563

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/02	2040	02/02/2023	10.96	Call	Bond Future	187.2400	0.1872	362.3800	0.3624	93.538	0	0	388
2022/12/02	2040	02/02/2023	10.96	Put	Bond Future	8,484.5200	8.4845	6,910.0100	6.9100	(18.557)	0	0	0
2022/12/02	2040	02/02/2023			Bond Future	12.2937	76.9103	11.9941	78.6599	(2.437)	0.0000	0.0000	131,556
2022/12/02	2040	02/02/2023	10.18	Call	Bond Future	14.4800	0.0145	36.0200	0.0360	148.757	0	0	0
2022/12/02	2040	02/02/2023	10.18	Put	Bond Future	13,829.9800	13.8300	12,101.8700	12.1019	(12.495)	0	0	0
2022/12/02	2040	02/02/2023	10.21	Call	Bond Future	16.1200	0.0161	39.7500	0.0398	146.588	0	0	388
2022/12/02	2040	02/02/2023	10.21	Put	Bond Future	13,609.3500	13.6093	11,883.3300	11.8833	(12.683)	0	0	0
2022/12/02	2040	02/02/2023	10.93	Put	Bond Future	8,671.9100	8.6719	7,086.4300	7.0864	(18.283)	0	0	0
2022/12/02	2040	02/02/2023	12.07	Call	Bond Future	1,844.2100	1.8442	2,678.5600	2.6786	45.242	0	0	0
2022/12/02	2040	02/02/2023	11.10	Call	Bond Future	274.4000	0.2744	507.8400	0.5078	85.073	0	0	0
2022/12/02	2040	02/02/2023	11.10	Put	Bond Future	7,636.2500	7.6363	6,120.0400	6.1200	(19.855)	0	0	0
2022/12/02	2040	02/02/2023	11.11	Call	Bond Future	281.6700	0.2817	519.6700	0.5197	84.496	0	0	0
2022/12/02	2040	02/02/2023	11.11	Put	Bond Future	7,577.3100	7.5773	6,065.6600	6.0657	(19.950)	0	0	0
2022/12/02	2040	04/05/2023	13.45	Put	Bond Future	2,017.2000	2.0172	1,554.3500	1.5544	(22.945)	0	0	486
2022/12/02	2040	04/05/2023	12.05	Put	Bond Future	5,129.7500	5.1298	4,171.3700	4.1714	(18.683)	0	0	684
2022/12/02	2040	04/05/2023	12.78	Call	Bond Future	5,051.2000	5.0512	6,165.2100	6.1652	22.054	0	0	0
2022/12/02	2040	04/05/2023	12.78	Put	Bond Future	3,175.6900	3.1757	2,506.2200	2.5062	(21.081)	0	0	388
2022/12/02	2040	04/05/2023	11.43	Call	Bond Future	1,518.8000	1.5188	2,071.7500	2.0718	36.407	0	0	0
2022/12/02	2040	04/05/2023	11.43	Put	Bond Future	7,552.6100	7.5526	6,322.0800	6.3221	(16.293)	0	0	0
2022/12/02	2040	04/05/2023	10.73	Put	Bond Future	11,258.6000	11.2586	9,758.1500	9.7582	(13.327)	0	0	0
2022/12/02	2040	04/05/2023			Bond Future	12.4398	78.4229	12.1285	80.2064	(2.503)	0.0000	0.0000	300
2022/12/02	2040	04/05/2023	13.45	Call	Bond Future	7,376.7500	7.3767	8,697.3800	8.6974	17.903	0	0	0
2022/12/02	2040	04/05/2023	11.48	Call	Bond Future	1,609.9800	1.6100	2,184.6100	2.1846	35.692	0	0	486
2022/12/02	2040	04/05/2023	11.48	Put	Bond Future	7,327.6100	7.3276	6,118.7600	6.1188	(16.497)	0	0	0
2022/12/02	2040	04/05/2023	12.05	Call	Bond Future	2,885.8500	2.8858	3,710.9500	3.7110	28.591	0	0	0
2022/12/02	2040	04/05/2023	11.41	Call	Bond Future	1,483.4000	1.4834	2,027.7300	2.0277	36.695	0	0	0
2022/12/02	2040	04/05/2023	11.41	Put	Bond Future	7,644.2200	7.6442	6,405.0700	6.4051	(16.210)	0	0	0
2022/12/02	2040	04/05/2023	11.42	Call	Bond Future	1,501.1200	1.5011	2,049.7700	2.0498	36.549	0	0	0
2022/12/02	2040	04/05/2023	11.42	Put	Bond Future	7,598.3900	7.5984	6,363.5600	6.3636	(16.251)	0	0	0
2022/12/02	2040	04/05/2023	10.73	Call	Bond Future	591.4900	0.5915	874.5200	0.8745	47.850	0	0	486
2022/12/02	2040	04/05/2023	10.92	Call	Bond Future	783.1000	0.7831	1,131.3500	1.1314	44.471	0	0	388
2022/12/02	2040	04/05/2023	10.92	Put	Bond Future	10,153.4000	10.1534	8,718.1700	8.7182	(14.135)	0	0	0
2022/12/02	2040	04/05/2023	11.03	Call	Bond Future	913.6200	0.9136	1,302.8300	1.3028	42.601	0	0	684
2022/12/02	2040	04/05/2023	11.03	Put	Bond Future	9,546.7400	9.5467	8,152.4700	8.1525	(14.605)	0	0	0
2022/12/02	2040	04/05/2023	10.17	Call	Bond Future	257.7700	0.2578	403.2100	0.4032	56.422	0	0	388
2022/12/02	2040	04/05/2023	10.17	Put	Bond Future	14,927.6400	14.9276	13,289.6000	13.2896	(10.973)	0	0	0
2022/12/02	2040	03/08/2023	12.23	Call	Bond Future	3,835.7200	3.8357	4,725.3900	4.7254	23.194	0	0	0
2022/12/02	2040	03/08/2023	12.23	Put	Bond Future	5,856.6400	5.8566	4,927.0900	4.9271	(15.872)	0	0	0
2022/12/02	2040	03/08/2023			Bond Future	12.5891	75.4935	12.2652	77.3127	(2.573)	0.0000	0.0000	0
2022/12/02	2040	03/08/2023	12.21	Call	Bond Future	3,782.2500	3.7823	4,664.8700	4.6649	23.336	0	0	0
2022/12/02	2040	03/08/2023	12.21	Put	Bond Future	5,918.2300	5.9182	4,981.6300	4.9816	(15.826)	0	0	0
2022/12/02	2040	03/08/2023	12.22	Call	Bond Future	3,808.9400	3.8089	4,695.0900	4.6951	23.265	0	0	0
2022/12/02	2040	03/08/2023	12.22	Put	Bond Future	5,887.3600	5.8874	4,954.2900	4.9543	(15.849)	0	0	0
2022/12/02	2040	02/11/2023	11.60	Put	Bond Future	8,971.7800	8.9718	7,773.0700	7.7731	(13.361)	0	0	0
2022/12/02	2040	02/11/2023	11.58	Call	Bond Future	2,380.4800	2.3805	3,030.8300	3.0308	27.320	0	0	0
2022/12/02	2040	02/11/2023	11.58	Put	Bond Future	9,055.9400	9.0559	7,850.3000	7.8503	(13.313)	0	0	0
2022/12/02	2040	02/11/2023	11.59	Call	Bond Future	2,399.9900	2.4000	3,053.8000	3.0538	27.242	0	0	0
2022/12/02	2040	02/11/2023			Bond Future	12.7338	77.0186	12.3972	78.8746	(2.643)	0.0000	0.0000	0

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2022/12/02	2040	02/11/2023	11.60	Call	Bond Future	2,419.8600	2.4199	3,077.1400	3.0771	27.162	0	0	0
2022/12/02	2040	02/11/2023	11.59	Put	Bond Future	9,013.6400	9.0136	7,811.4600	7.8115	(13.337)	0	0	0
2022/12/02	2040	01/02/2024	12.33	Call	Bond Future	4,017.4200	4.0174	4,905.2400	4.9052	22.099	0	0	0
2022/12/02	2040	01/02/2024	12.33	Put	Bond Future	7,147.3500	7.1474	6,143.1400	6.1431	(14.050)	0	0	0
2022/12/02	2040	01/02/2024	12.34	Call	Bond Future	4,042.7200	4.0427	4,933.7300	4.9337	22.040	0	0	0
2022/12/02	2040	01/02/2024	12.34	Put	Bond Future	7,116.2200	7.1162	6,115.2000	6.1152	(14.067)	0	0	0
2022/12/02	2040	01/02/2024			Bond Future	12.9027	73.9965	12.5520	75.8885	(2.717)	0.0000	0.0000	0
2022/12/02	2040	01/02/2024	12.35	Call	Bond Future	4,067.7700	4.0678	4,961.9500	4.9619	21.982	0	0	0
2022/12/02	2040	01/02/2024	12.35	Put	Bond Future	7,084.9000	7.0849	6,087.0500	6.0871	(14.084)	0	0	0
2022/12/02	2044	02/02/2023	10.30	Call	Bond Future	27.5100	0.0275	64.9800	0.0650	136.205	0	0	0
2022/12/02	2044	02/02/2023	10.30	Put	Bond Future	12,856.6200	12.8566	11,110.4700	11.1105	(13.582)	0	0	0
2022/12/02	2044	02/02/2023	11.00	Call	Bond Future	251.8700	0.2519	473.1800	0.4732	87.867	0	0	2,500
2022/12/02	2044	02/02/2023	11.00	Put	Bond Future	8,008.2900	8.0083	6,445.9800	6.4460	(19.509)	0	0	0
2022/12/02	2044	02/02/2023	11.75	Put	Bond Future	4,117.0500	4.1170	3,011.8300	3.0118	(26.845)	0	0	2,500
2022/12/02	2044	02/02/2023	11.90	Call	Bond Future	1,618.1600	1.6182	2,401.9600	2.4020	48.438	0	0	0
2022/12/02	2044	02/02/2023	11.90	Put	Bond Future	3,536.5500	3.5365	2,536.7300	2.5367	(28.271)	0	0	0
2022/12/02	2044	02/02/2023	12.00	Call	Bond Future	1,872.9400	1.8729	2,726.2500	2.7263	45.560	0	0	0
2022/12/02	2044	02/02/2023	12.00	Put	Bond Future	3,185.7900	3.1858	2,255.4800	2.2555	(29.202)	0	0	4,000
2022/12/02	2044	02/02/2023	11.20	Put	Bond Future	6,815.8600	6.8159	5,354.0200	5.3540	(21.448)	0	0	0
2022/12/02	2044	02/02/2023	11.70	Call	Bond Future	1,171.1200	1.1711	1,814.5000	1.8145	54.937	0	0	1,700
2022/12/02	2044	02/02/2023	11.70	Put	Bond Future	4,325.4700	4.3255	3,185.2300	3.1852	(26.361)	0	0	0
2022/12/02	2044	02/02/2023	11.10	Call	Bond Future	328.0300	0.3280	597.0600	0.5971	82.014	0	0	1,700
2022/12/02	2044	02/02/2023	11.14	Call	Bond Future	362.8400	0.3628	652.4000	0.6524	79.804	0	0	0
2022/12/02	2044	02/02/2023	11.14	Put	Bond Future	7,162.9800	7.1630	5,668.9200	5.6689	(20.858)	0	0	0
2022/12/02	2044	02/02/2023	11.15	Call	Bond Future	371.9400	0.3719	666.7500	0.6667	79.263	0	0	0
2022/12/02	2044	02/02/2023	11.15	Put	Bond Future	7,104.4800	7.1045	5,615.6700	5.6157	(20.956)	0	0	0
2022/12/02	2044	02/02/2023			Bond Future	12.2215	74.1171	11.9221	75.9007	(2.450)	0.0000	0.0000	83,228
2022/12/02	2044	02/02/2023	10.75	Call	Bond Future	122.6500	0.1227	249.9600	0.2500	103.799	0	0	2,500
2022/12/02	2044	02/02/2023	10.75	Put	Bond Future	9,633.7800	9.6338	7,977.4700	7.9775	(17.193)	0	0	0
2022/12/02	2044	02/02/2023	11.75	Call	Bond Future	1,274.8400	1.2748	1,953.2400	1.9532	53.215	0	0	0
2022/12/02	2044	02/02/2023	11.16	Call	Bond Future	381.2000	0.3812	681.3100	0.6813	78.728	0	0	0
2022/12/02	2044	02/02/2023	11.16	Put	Bond Future	7,046.2300	7.0462	5,562.7200	5.5627	(21.054)	0	0	0
2022/12/02	2044	02/02/2023	11.20	Call	Bond Future	419.9100	0.4199	741.6900	0.7417	76.631	0	0	0
2022/12/02	2044	02/02/2023	11.10	Put	Bond Future	7,399.5000	7.3995	5,884.9100	5.8849	(20.469)	0	0	0
2022/12/02	2044	04/05/2023	11.75	Put	Bond Future	6,082.0300	6.0820	5,013.6000	5.0136	(17.567)	0	0	4,115
2022/12/02	2044	04/05/2023	11.41	Call	Bond Future	1,713.8600	1.7139	2,311.2300	2.3112	34.855	0	0	0
2022/12/02	2044	04/05/2023	11.41	Put	Bond Future	7,501.6600	7.5017	6,280.9400	6.2809	(16.273)	0	0	0
2022/12/02	2044	04/05/2023	11.42	Call	Bond Future	1,733.5000	1.7335	2,335.3300	2.3353	34.718	0	0	0
2022/12/02	2044	04/05/2023	11.42	Put	Bond Future	7,456.2600	7.4563	6,240.0000	6.2400	(16.312)	0	0	0
2022/12/02	2044	04/05/2023			Bond Future	12.3574	75.5748	12.0466	77.3929	(2.515)	0.0000	0.0000	0
2022/12/02	2044	04/05/2023	11.75	Call	Bond Future	2,456.6600	2.4567	3,206.3200	3.2063	30.515	0	0	0
2022/12/02	2044	04/05/2023	12.00	Call	Bond Future	3,094.4700	3.0945	3,954.1200	3.9541	27.780	0	0	0
2022/12/02	2044	04/05/2023	12.00	Put	Bond Future	5,192.0200	5.1920	4,233.5800	4.2336	(18.460)	0	0	4,115
2022/12/02	2044	04/05/2023	12.25	Call	Bond Future	3,800.9700	3.8010	4,765.7300	4.7657	25.382	0	0	0
2022/12/02	2044	04/05/2023	12.25	Put	Bond Future	4,421.0000	4.4210	3,567.6700	3.5677	(19.302)	0	0	1,500
2022/12/02	2044	04/05/2023	11.43	Call	Bond Future	1,753.2700	1.7533	2,359.5500	2.3596	34.580	0	0	0
2022/12/02	2044	04/05/2023	11.43	Put	Bond Future	7,411.0800	7.4111	6,199.2700	6.1993	(16.351)	0	0	0

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2022/12/02	2044	03/08/2023	12.15	Call	Bond Future	3,927.2000	3.9272	4,841.5300	4.8415	23.282	0	0	0
2022/12/02	2044	03/08/2023	12.15	Put	Bond Future	5,914.9300	5.9149	4,974.7600	4.9748	(15.895)	0	0	0
2022/12/02	2044	03/08/2023	12.16	Call	Bond Future	3,954.7300	3.9547	4,872.6600	4.8727	23.211	0	0	0
2022/12/02	2044	03/08/2023	12.16	Put	Bond Future	5,883.6900	5.8837	4,947.1200	4.9471	(15.918)	0	0	0
2022/12/02	2044	03/08/2023			Bond Future	12.4958	72.7133	12.1727	74.5678	(2.586)	0.0000	0.0000	0
2022/12/02	2044	03/08/2023	12.17	Call	Bond Future	3,982.0900	3.9821	4,903.6300	4.9036	23.142	0	0	0
2022/12/02	2044	03/08/2023	12.17	Put	Bond Future	5,852.3600	5.8524	4,919.4000	4.9194	(15.942)	0	0	0
2022/12/02	2044	02/11/2023	11.57	Call	Bond Future	2,576.0400	2.5760	3,270.5100	3.2705	26.959	0	0	0
2022/12/02	2044	02/11/2023	11.57	Put	Bond Future	8,847.9300	8.8479	7,650.4300	7.6504	(13.534)	0	0	0
2022/12/02	2044	02/11/2023			Bond Future	12.6293	74.1823	12.2939	76.0743	(2.656)	0.0000	0.0000	0
2022/12/02	2044	02/11/2023	11.55	Call	Bond Future	2,534.2000	2.5342	3,221.4500	3.2214	27.119	0	0	0
2022/12/02	2044	02/11/2023	11.55	Put	Bond Future	8,933.1800	8.9332	7,728.4600	7.7285	(13.486)	0	0	0
2022/12/02	2044	02/11/2023	11.56	Call	Bond Future	2,555.2100	2.5552	3,246.0800	3.2461	27.038	0	0	0
2022/12/02	2044	02/11/2023	11.56	Put	Bond Future	8,890.6000	8.8906	7,689.5000	7.6895	(13.510)	0	0	0
2022/12/02	2044	01/02/2024	12.29	Call	Bond Future	4,244.0000	4.2440	5,175.9200	5.1759	21.959	0	0	0
2022/12/02	2044	01/02/2024	12.29	Put	Bond Future	7,006.1900	7.0062	6,009.3200	6.0093	(14.228)	0	0	0
2022/12/02	2044	01/02/2024			Bond Future	12.7852	71.2306	12.4361	73.1594	(2.731)	0.0000	0.0000	0
2022/12/02	2044	01/02/2024	12.27	Call	Bond Future	4,191.9400	4.1919	5,117.3300	5.1173	22.075	0	0	0
2022/12/02	2044	01/02/2024	12.27	Put	Bond Future	7,069.4700	7.0695	6,066.0700	6.0661	(14.193)	0	0	0
2022/12/02	2044	01/02/2024	12.28	Call	Bond Future	4,217.9400	4.2179	5,146.6000	5.1466	22.017	0	0	0
2022/12/02	2044	01/02/2024	12.28	Put	Bond Future	7,037.7600	7.0378	6,037.6300	6.0376	(14.211)	0	0	0
2022/12/02	2046	02/02/2023			Bond Future	109.8680	109.8680	107.2905	107.2905	(2.346)	0.0000	0.0000	13,085
2022/12/02	2046	04/05/2023			Bond Future	110.0200	110.0200	107.3890	107.3890	(2.391)	0.0000	0.0000	4,935
2022/12/02	2046	03/08/2023			Bond Future	112.2598	112.2598	109.5751	109.5751	(2.392)	0.0000	0.0000	0
2022/12/02	2046	02/11/2023			Bond Future	112.4658	112.4658	109.7225	109.7225	(2.439)	0.0000	0.0000	0
2022/12/02	2046	01/02/2024			Bond Future	114.6600	114.6600	111.8633	111.8633	(2.439)	0.0000	0.0000	0
2022/12/02	2050	02/02/2023			Bond Future	108.1216	108.1216	109.0737	109.0737	0.881	0.0000	0.0000	10,467
2022/12/02	2050	04/05/2023			Bond Future	110.2723	110.2723	111.2426	111.2426	0.880	0.0000	0.0000	3,359
2022/12/02	2050	03/08/2023			Bond Future	110.3343	110.3343	111.3218	111.3218	0.895	0.0000	0.0000	0
2022/12/02	2050	02/11/2023			Bond Future	112.5879	112.5879	113.5957	113.5957	0.895	0.0000	0.0000	0
2022/12/02	2050	01/02/2024			Bond Future	112.5477	112.5477	113.5719	113.5719	0.910	0.0000	0.0000	0
2022/12/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	AL37	02/02/2023			Index Future	839.4350	839.4350	843.5450	843.5450	0.490	0.0000	0.0000	0
2022/12/02	AL37	04/05/2023			Index Future	855.9260	855.9260	860.1120	860.1120	0.489	0.0000	0.0000	0
2022/12/02	AL37	03/08/2023			Index Future	873.1480	873.1480	877.4160	877.4160	0.489	0.0000	0.0000	0
2022/12/02	AL37	02/11/2023			Index Future	890.7870	890.7870	895.1410	895.1410	0.489	0.0000	0.0000	0
2022/12/02	AL37	01/02/2024			Index Future	907.9950	907.9950	912.4360	912.4360	0.489	0.0000	0.0000	0
2022/12/02	AL7T	02/02/2023			Index Future	946.8630	946.8630	959.8260	959.8260	1.369	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
2022/12/02	AL7T	04/05/2023			Index Future	965.4640	965.4640	978.6760	978.6760	1.368	0.0000	0.0000	0
2022/12/02	AL7T	03/08/2023			Index Future	984.8900	984.8900	998.3650	998.3650	1.368	0.0000	0.0000	0
2022/12/02	AL7T	02/11/2023			Index Future	1,004.7870	1,004.7870	1,018.5340	1,018.5340	1.368	0.0000	0.0000	0
2022/12/02	AL7T	01/02/2024			Index Future	1,024.1970	1,024.1970	1,038.2130	1,038.2130	1.368	0.0000	0.0000	0
2022/12/02	ALBI	02/02/2023			Index Future	828.3170	828.3170	841.5510	841.5510	1.598	0.0000	0.0000	107
2022/12/02	ALBI	04/05/2023			Index Future	844.5900	844.5900	858.0780	858.0780	1.597	0.0000	0.0000	0
2022/12/02	ALBI	03/08/2023			Index Future	861.5840	861.5840	875.3410	875.3410	1.597	0.0000	0.0000	0
2022/12/02	ALBI	02/11/2023			Index Future	878.9890	878.9890	893.0250	893.0250	1.597	0.0000	0.0000	0
2022/12/02	ALBI	01/02/2024			Index Future	895.9690	895.9690	910.2780	910.2780	1.597	0.0000	0.0000	0
2022/12/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	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
2022/12/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/02	ES33	02/02/2023			Bond Future	13.0067	71.7819	12.7107	73.0943	(2.275)	0.0000	0.0000	350
2022/12/02	ES33	04/05/2023			Bond Future	13.1997	69.4154	12.8910	70.7534	(2.339)	0.0000	0.0000	0
2022/12/02	ES33	03/08/2023			Bond Future	13.3933	70.8290	13.0710	72.1941	(2.406)	0.0000	0.0000	0
2022/12/02	ES33	02/11/2023			Bond Future	13.5996	68.4811	13.2629	69.8740	(2.476)	0.0000	0.0000	0
2022/12/02	ES33	01/02/2024			Bond Future	13.8381	69.8143	13.4856	71.2346	(2.547)	0.0000	0.0000	0
2022/12/02	ES42	02/02/2023			Bond Future	13.2181	69.7768	12.9178	71.3077	(2.272)	0.0000	0.0000	4,195
2022/12/02	ES42	04/05/2023			Bond Future	13.3944	66.9018	13.0813	68.4627	(2.338)	0.0000	0.0000	0
2022/12/02	ES42	03/08/2023			Bond Future	13.5658	68.2647	13.2396	69.8572	(2.404)	0.0000	0.0000	0
2022/12/02	ES42	02/11/2023			Bond Future	13.7482	65.3966	13.4079	67.0216	(2.475)	0.0000	0.0000	0
2022/12/02	ES42	01/02/2024			Bond Future	13.9487	66.6679	13.5935	68.3249	(2.546)	0.0000	0.0000	0
2022/12/02	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GOVI	02/02/2023	850.82	Put	GOVI	342,720.0000	34.2720	212,250.0000	21.2250	(38.069)	0	0	0
2022/12/02	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GOVI	02/02/2023	850.83	Put	GOVI	342,820.0000	34.2820	212,350.0000	21.2350	(38.058)	0	0	0
2022/12/02	GOVI	02/02/2023			GOVI	816.5480	816.5480	829.5950	829.5950	1.598	0.0000	0.0000	841
2022/12/02	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GOVI	02/02/2023	850.84	Put	GOVI	342,920.0000	34.2920	212,450.0000	21.2450	(38.047)	0	0	0
2022/12/02	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GOVI	04/05/2023	852.86	Put	GOVI	202,710.0000	20.2710	69,730.0000	6.9730	(65.601)	0	0	0
2022/12/02	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GOVI	04/05/2023	852.87	Put	GOVI	202,810.0000	20.2810	69,830.0000	6.9830	(65.569)	0	0	0
2022/12/02	GOVI	04/05/2023			GOVI	832.5890	832.5890	845.8870	845.8870	1.597	0.0000	0.0000	0
2022/12/02	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GOVI	04/05/2023	852.88	Put	GOVI	202,910.0000	20.2910	69,930.0000	6.9930	(65.536)	0	0	0
2022/12/02	GOVI	03/08/2023	837.21	Call	GOVI	121,310.0000	12.1310	256,950.0000	25.6950	111.813	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
2022/12/02	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GOVI	03/08/2023	837.22	Call	GOVI	121,210.0000	12.1210	256,850.0000	25.6850	111.905	0	0	0
2022/12/02	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GOVI	03/08/2023			GOVI	849.3410	849.3410	862.9050	862.9050	1.597	0.0000	0.0000	0
2022/12/02	GOVI	03/08/2023	837.23	Call	GOVI	121,110.0000	12.1110	256,750.0000	25.6750	111.997	0	0	0
2022/12/02	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GOVI	02/11/2023	885.81	Put	GOVI	193,100.0000	19.3100	54,720.0000	5.4720	(71.662)	0	0	0
2022/12/02	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GOVI	02/11/2023			GOVI	866.5000	866.5000	880.3380	880.3380	1.597	0.0000	0.0000	0
2022/12/02	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GOVI	02/11/2023	885.80	Put	GOVI	193,000.0000	19.3000	54,620.0000	5.4620	(71.699)	0	0	0
2022/12/02	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GOVI	02/11/2023	885.82	Put	GOVI	193,200.0000	19.3200	54,820.0000	5.4820	(71.625)	0	0	0
2022/12/02	GOVI	01/02/2024	880.00	Call	GOVI	32,380.0000	3.2380	173,460.0000	17.3460	435.701	0	0	0
2022/12/02	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GOVI	01/02/2024			GOVI	883.2380	883.2380	897.3460	897.3460	1.597	0.0000	0.0000	0
2022/12/02	GOVI	01/02/2024	879.98	Call	GOVI	32,580.0000	3.2580	173,660.0000	17.3660	433.026	0	0	0
2022/12/02	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GOVI	01/02/2024	879.99	Call	GOVI	32,480.0000	3.2480	173,560.0000	17.3560	434.360	0	0	0
2022/12/02	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/02	IGOV	02/02/2023			Index Future	314.2490	314.2490	313.0290	313.0290	(0.388)	0.0000	0.0000	672
2022/12/02	IGOV	04/05/2023			Index Future	320.4990	320.4990	319.2520	319.2520	(0.389)	0.0000	0.0000	16
2022/12/02	IGOV	03/08/2023			Index Future	327.0230	327.0230	325.7500	325.7500	(0.389)	0.0000	0.0000	0
2022/12/02	IGOV	02/11/2023			Index Future	333.7020	333.7020	332.4030	332.4030	(0.389)	0.0000	0.0000	0
2022/12/02	IGOV	01/02/2024			Index Future	340.2210	340.2210	338.8970	338.8970	(0.389)	0.0000	0.0000	0
2022/12/02	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/12/02	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/02	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
2022/12/02	JBAF	21/12/2022			Jibar Tradeable Future	7.2400	92.7600	7.2350	92.7650	(0.069)	0.0000	0.0000	68
2022/12/02	JBAF	18/01/2023			Jibar Tradeable Future	7.3350	92.6650	7.2650	92.7350	(0.954)	0.0000	0.0000	0
2022/12/02	JBAF	15/02/2023			Jibar Tradeable Future	7.8100	92.1900	7.6900	92.3100	(1.536)	0.0000	0.0000	0
2022/12/02	JBAF	15/03/2023			Jibar Tradeable Future	7.9750	92.0250	7.7250	92.2750	(3.135)	0.0000	0.0000	0
2022/12/02	JBAF	19/04/2023			Jibar Tradeable Future	8.0700	91.9300	7.9100	92.0900	(1.983)	0.0000	0.0000	0
2022/12/02	JBAF	17/05/2023			Jibar Tradeable Future	8.1450	91.8550	7.9300	92.0700	(2.640)	0.0000	0.0000	0
2022/12/02	JBAF	21/06/2023			Jibar Tradeable Future	8.2100	91.7900	7.9900	92.0100	(2.680)	0.0000	0.0000	0
2022/12/02	JBAF	20/09/2023			Jibar Tradeable Future	8.2500	91.7500	8.0250	91.9750	(2.727)	0.0000	0.0000	75
2022/12/02	JBAF	20/12/2023			Jibar Tradeable Future	8.2600	91.7400	8.0350	91.9650	(2.724)	0.0000	0.0000	272
2022/12/02	JBAF	20/03/2024			Jibar Tradeable Future	8.2700	91.7300	8.0300	91.9700	(2.902)	0.0000	0.0000	0
2022/12/02	JBAF	19/06/2024			Jibar Tradeable Future	8.2550	91.7450	8.0200	91.9800	(2.847)	0.0000	0.0000	0
2022/12/02	JBAF	18/09/2024			Jibar Tradeable Future	8.2800	91.7200	8.0150	91.9850	(3.200)	0.0000	0.0000	0
2022/12/02	R035	02/02/2023	9.81	Call	Bond Future	8.2600	0.0083	21.4700	0.0215	159.927	0	0	582
2022/12/02	R035	02/02/2023	9.81	Put	Bond Future	13,234.3100	13.2343	11,640.1000	11.6401	(12.046)	0	0	0
2022/12/02	R035	02/02/2023	9.85	Call	Bond Future	9.5900	0.0096	24.6400	0.0246	156.934	0	0	0
2022/12/02	R035	02/02/2023	9.89	Call	Bond Future	11.1100	0.0111	28.2100	0.0282	153.915	0	0	388
2022/12/02	R035	02/02/2023	9.89	Put	Bond Future	12,706.2800	12.7063	11,115.9600	11.1160	(12.516)	0	0	0
2022/12/02	R035	02/02/2023	11.94	Call	Bond Future	2,029.7700	2.0298	2,880.2500	2.8802	41.900	0	0	0
2022/12/02	R035	02/02/2023	13.22	Put	Bond Future	491.8100	0.4918	289.4800	0.2895	(41.140)	0	0	976
2022/12/02	R035	02/02/2023	10.88	Call	Bond Future	269.5300	0.2695	496.1500	0.4962	84.080	0	0	0
2022/12/02	R035	02/02/2023	10.88	Put	Bond Future	6,730.4700	6.7305	5,349.6700	5.3497	(20.516)	0	0	0
2022/12/02	R035	02/02/2023	10.66	Call	Bond Future	146.6000	0.1466	289.8300	0.2898	97.701	0	0	0
2022/12/02	R035	02/02/2023	10.66	Put	Bond Future	7,940.9800	7.9410	6,476.7900	6.4768	(18.438)	0	0	582
2022/12/02	R035	02/02/2023	10.30	Put	Bond Future	10,085.0600	10.0851	8,534.4900	8.5345	(15.375)	0	0	0
2022/12/02	R035	02/02/2023	10.60	Call	Bond Future	122.7700	0.1228	247.6000	0.2476	101.678	0	0	0
2022/12/02	R035	02/02/2023	10.60	Put	Bond Future	8,285.8300	8.2858	6,803.2400	6.8032	(17.893)	0	0	0
2022/12/02	R035	02/02/2023	10.64	Put	Bond Future	8,055.3100	8.0553	6,584.8000	6.5848	(18.255)	0	0	0
2022/12/02	R035	02/02/2023			Bond Future	12.0182	84.1580	11.7231	85.7654	(2.456)	0.0000	0.0000	145,761
2022/12/02	R035	02/02/2023	9.85	Put	Bond Future	12,969.6800	12.9697	11,377.3100	11.3773	(12.278)	0	0	0
2022/12/02	R035	02/02/2023	11.94	Put	Bond Future	2,451.4700	2.4515	1,694.5300	1.6945	(30.877)	0	0	0
2022/12/02	R035	02/02/2023	11.98	Call	Bond Future	2,138.8800	2.1389	3,013.7100	3.0137	40.901	0	0	0
2022/12/02	R035	02/02/2023	11.98	Put	Bond Future	2,344.5900	2.3446	1,612.0000	1.6120	(31.246)	0	0	388
2022/12/02	R035	02/02/2023	13.22	Call	Bond Future	6,587.9800	6.5880	7,993.0700	7.9931	21.328	0	0	0
2022/12/02	R035	02/02/2023	11.05	Call	Bond Future	410.9900	0.4110	718.3900	0.7184	74.795	0	0	976
2022/12/02	R035	02/02/2023	11.05	Put	Bond Future	5,861.0100	5.8610	4,560.9900	4.5610	(22.181)	0	0	0
2022/12/02	R035	02/02/2023	11.06	Call	Bond Future	420.8000	0.4208	733.3800	0.7334	74.282	0	0	0
2022/12/02	R035	02/02/2023	11.06	Put	Bond Future	5,811.8700	5.8119	4,517.0300	4.5170	(22.279)	0	0	582
2022/12/02	R035	02/02/2023	10.86	Call	Bond Future	255.7300	0.2557	473.7500	0.4738	85.254	0	0	0
2022/12/02	R035	02/02/2023	10.86	Put	Bond Future	6,836.7100	6.8367	5,447.3100	5.4473	(20.323)	0	0	0
2022/12/02	R035	02/02/2023	10.87	Call	Bond Future	262.5900	0.2626	484.9000	0.4849	84.660	0	0	0
2022/12/02	R035	02/02/2023	10.87	Put	Bond Future	6,783.5200	6.7835	5,398.4100	5.3984	(20.419)	0	0	0
2022/12/02	R035	02/02/2023	10.30	Call	Bond Future	45.6500	0.0457	102.5000	0.1025	124.535	0	0	976
2022/12/02	R035	02/02/2023	10.64	Call	Bond Future	138.2800	0.1383	275.1900	0.2752	99.009	0	0	388
2022/12/02	R035	04/05/2023	11.22	Put	Bond Future	6,705.9900	6.7060	5,594.9700	5.5950	(16.568)	0	0	0
2022/12/02	R035	04/05/2023	12.46	Call	Bond Future	4,535.3800	4.5354	5,540.4000	5.5404	22.160	0	0	0
2022/12/02	R035	04/05/2023	12.46	Put	Bond Future	3,014.5100	3.0145	2,381.1000	2.3811	(21.012)	0	0	388

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/02	R035	04/05/2023	13.18	Call	Bond Future	6,907.9500	6.9079	8,124.1100	8.1241	17.605	0	0	0
2022/12/02	R035	04/05/2023	13.18	Put	Bond Future	1,825.9500	1.8259	1,403.6800	1.4037	(23.126)	0	0	491
2022/12/02	R035	04/05/2023	11.17	Call	Bond Future	1,411.9200	1.4119	1,919.4600	1.9195	35.947	0	0	491
2022/12/02	R035	04/05/2023	11.20	Call	Bond Future	1,462.7000	1.4627	1,982.1500	1.9822	35.513	0	0	0
2022/12/02	R035	04/05/2023	11.21	Call	Bond Future	1,479.8100	1.4798	2,003.2300	2.0032	35.371	0	0	0
2022/12/02	R035	04/05/2023	10.60	Call	Bond Future	663.1900	0.6632	963.0700	0.9631	45.218	0	0	388
2022/12/02	R035	04/05/2023	10.60	Put	Bond Future	9,548.0600	9.5481	8,209.5100	8.2095	(14.019)	0	0	0
2022/12/02	R035	04/05/2023			Bond Future	12.1667	81.3082	11.8597	82.9467	(2.524)	0.0000	0.0000	103,525
2022/12/02	R035	04/05/2023	11.22	Call	Bond Future	1,497.0300	1.4970	2,024.4400	2.0244	35.230	0	0	0
2022/12/02	R035	04/05/2023	11.17	Put	Bond Future	6,909.2700	6.9093	5,778.3800	5.7784	(16.368)	0	0	0
2022/12/02	R035	04/05/2023	11.20	Put	Bond Future	6,786.8500	6.7868	5,667.8700	5.6679	(16.487)	0	0	0
2022/12/02	R035	04/05/2023	11.21	Put	Bond Future	6,746.3400	6.7463	5,631.3300	5.6313	(16.528)	0	0	0
2022/12/02	R035	04/05/2023	9.85	Call	Bond Future	206.0000	0.2060	326.2100	0.3262	58.354	0	0	388
2022/12/02	R035	04/05/2023	9.85	Put	Bond Future	13,842.2900	13.8423	12,324.0700	12.3241	(10.968)	0	0	0
2022/12/02	R035	04/05/2023	10.42	Call	Bond Future	504.9400	0.5049	750.0000	0.7500	48.532	0	0	491
2022/12/02	R035	04/05/2023	10.42	Put	Bond Future	10,498.8200	10.4988	9,105.4500	9.1054	(13.272)	0	0	0
2022/12/02	R035	03/08/2023	12.00	Call	Bond Future	3,555.9600	3.5560	4,376.0900	4.3761	23.064	0	0	0
2022/12/02	R035	03/08/2023	12.00	Put	Bond Future	5,206.0800	5.2061	4,354.9900	4.3550	(16.348)	0	0	0
2022/12/02	R035	03/08/2023			Bond Future	12.3159	82.9450	11.9960	84.6162	(2.597)	0.0000	0.0000	0
2022/12/02	R035	03/08/2023	11.98	Call	Bond Future	3,505.7300	3.5057	4,319.2800	4.3193	23.206	0	0	0
2022/12/02	R035	03/08/2023	11.98	Put	Bond Future	5,261.9600	5.2620	4,404.2900	4.4043	(16.299)	0	0	0
2022/12/02	R035	03/08/2023	11.99	Call	Bond Future	3,530.8100	3.5308	4,347.6400	4.3476	23.134	0	0	0
2022/12/02	R035	03/08/2023	11.99	Put	Bond Future	5,233.9600	5.2340	4,379.5700	4.3796	(16.324)	0	0	0
2022/12/02	R035	02/11/2023	11.41	Call	Bond Future	2,237.8900	2.2379	2,849.0400	2.8490	27.309	0	0	0
2022/12/02	R035	02/11/2023	11.41	Put	Bond Future	7,874.8100	7.8748	6,780.9700	6.7810	(13.890)	0	0	0
2022/12/02	R035	02/11/2023	11.42	Call	Bond Future	2,256.5800	2.2566	2,870.9700	2.8710	27.227	0	0	0
2022/12/02	R035	02/11/2023	11.42	Put	Bond Future	7,837.9900	7.8380	6,747.3900	6.7474	(13.914)	0	0	0
2022/12/02	R035	02/11/2023			Bond Future	12.4755	80.1161	12.1421	81.8211	(2.673)	0.0000	0.0000	0
2022/12/02	R035	02/11/2023	11.43	Call	Bond Future	2,275.3600	2.2754	2,892.9900	2.8930	27.144	0	0	0
2022/12/02	R035	02/11/2023	11.43	Put	Bond Future	7,801.3000	7.8013	6,713.9400	6.7139	(13.938)	0	0	0
2022/12/02	R035	01/02/2024	12.18	Put	Bond Future	6,207.9900	6.2080	5,297.0100	5.2970	(14.674)	0	0	0
2022/12/02	R035	01/02/2024	12.19	Call	Bond Future	3,803.6100	3.8036	4,633.7700	4.6338	21.826	0	0	0
2022/12/02	R035	01/02/2024	12.19	Put	Bond Future	6,180.3900	6.1804	5,272.3600	5.2724	(14.692)	0	0	0
2022/12/02	R035	01/02/2024			Bond Future	12.6636	81.6591	12.3153	83.3973	(2.751)	0.0000	0.0000	0
2022/12/02	R035	01/02/2024	12.18	Call	Bond Future	3,779.9200	3.7799	4,607.1300	4.6071	21.884	0	0	0
2022/12/02	R035	01/02/2024	12.20	Call	Bond Future	3,827.3700	3.8274	4,660.4600	4.6605	21.767	0	0	0
2022/12/02	R035	01/02/2024	12.20	Put	Bond Future	6,152.9200	6.1529	5,247.8200	5.2478	(14.710)	0	0	0
2022/12/02	R186	02/02/2023	8.32	Call	Bond Future	48.2500	0.0483	81.7100	0.0817	69.347	0	0	0
2022/12/02	R186	02/02/2023	8.32	Put	Bond Future	3,715.2900	3.7153	3,210.5300	3.2105	(13.586)	0	0	0
2022/12/02	R186	02/02/2023	8.33	Call	Bond Future	50.3100	0.0503	84.9000	0.0849	68.754	0	0	0
2022/12/02	R186	02/02/2023	8.33	Put	Bond Future	3,683.4100	3.6834	3,179.7800	3.1798	(13.673)	0	0	0
2022/12/02	R186	02/02/2023			Bond Future	9.4239	104.7829	9.2589	105.3211	(1.752)	0.0000	0.0000	72,285
2022/12/02	R186	02/02/2023	8.34	Call	Bond Future	52.5000	0.0525	88.2600	0.0883	68.114	0	0	0
2022/12/02	R186	02/02/2023	8.34	Put	Bond Future	3,651.6700	3.6517	3,149.2100	3.1492	(13.760)	0	0	0
2022/12/02	R186	04/05/2023	8.83	Put	Bond Future	2,889.3600	2.8894	2,507.5800	2.5076	(13.213)	0	0	0
2022/12/02	R186	04/05/2023	8.84	Call	Bond Future	674.4300	0.6744	842.3500	0.8423	24.898	0	0	0
2022/12/02	R186	04/05/2023			Bond Future	9.5484	106.8420	9.3697	107.3900	(1.872)	0.0000	0.0000	12,188

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2022/12/02	R186	04/05/2023	8.82	Call	Bond Future	655.0800	0.6551	819.7200	0.8197	25.133	0	0	0
2022/12/02	R186	04/05/2023	8.82	Put	Bond Future	2,911.2400	2.9112	2,527.8300	2.5278	(13.170)	0	0	0
2022/12/02	R186	04/05/2023	8.83	Call	Bond Future	664.5900	0.6646	830.8600	0.8309	25.018	0	0	0
2022/12/02	R186	04/05/2023	8.84	Put	Bond Future	2,867.8300	2.8678	2,487.7000	2.4877	(13.255)	0	0	0
2022/12/02	R186	03/08/2023	9.73	Put	Bond Future	1,842.1600	1.8422	1,584.5200	1.5845	(13.986)	0	0	0
2022/12/02	R186	03/08/2023	9.74	Call	Bond Future	2,025.1000	2.0251	2,327.6100	2.3276	14.938	0	0	0
2022/12/02	R186	03/08/2023	9.74	Put	Bond Future	1,830.0700	1.8301	1,573.7300	1.5737	(14.007)	0	0	0
2022/12/02	R186	03/08/2023			Bond Future	9.6718	103.6870	9.4771	104.2459	(2.012)	0.0000	0.0000	0
2022/12/02	R186	03/08/2023	9.73	Call	Bond Future	2,008.6400	2.0086	2,309.8500	2.3099	14.996	0	0	0
2022/12/02	R186	03/08/2023	9.75	Call	Bond Future	2,041.6300	2.0416	2,345.4300	2.3454	14.880	0	0	0
2022/12/02	R186	03/08/2023	9.75	Put	Bond Future	1,818.0600	1.8181	1,563.0100	1.5630	(14.029)	0	0	0
2022/12/02	R186	02/11/2023	9.40	Call	Bond Future	1,483.4400	1.4834	1,733.8000	1.7338	16.877	0	0	0
2022/12/02	R186	02/11/2023	9.40	Put	Bond Future	2,583.5000	2.5835	2,263.7100	2.2637	(12.378)	0	0	0
2022/12/02	R186	02/11/2023	9.15	Call	Bond Future	1,177.6400	1.1776	1,396.1700	1.3962	18.557	0	0	1,715
2022/12/02	R186	02/11/2023			Bond Future	9.8099	105.7817	9.5968	106.3519	(2.173)	0.0000	0.0000	0
2022/12/02	R186	02/11/2023	10.42	Call	Bond Future	3,074.2500	3.0743	3,439.2000	3.4392	11.871	0	0	0
2022/12/02	R186	02/11/2023	10.42	Put	Bond Future	1,464.3200	1.4643	1,259.1200	1.2591	(14.013)	0	0	1,715
2022/12/02	R186	02/11/2023	9.15	Put	Bond Future	2,955.9400	2.9559	2,604.3200	2.6043	(11.895)	0	0	0
2022/12/02	R186	02/11/2023	9.38	Call	Bond Future	1,457.3800	1.4574	1,705.2300	1.7052	17.007	0	0	0
2022/12/02	R186	02/11/2023	9.38	Put	Bond Future	2,611.4900	2.6115	2,289.1900	2.2892	(12.342)	0	0	0
2022/12/02	R186	02/11/2023	9.39	Call	Bond Future	1,470.5800	1.4706	1,719.6900	1.7197	16.940	0	0	0
2022/12/02	R186	02/11/2023	9.39	Put	Bond Future	2,597.6600	2.5977	2,276.6200	2.2766	(12.359)	0	0	0
2022/12/02	R186	01/02/2024	9.51	Call	Bond Future	1,546.6600	1.5467	1,799.2300	1.7992	16.330	0	0	0
2022/12/02	R186	01/02/2024	9.52	Put	Bond Future	2,779.9100	2.7799	2,452.1300	2.4521	(11.791)	0	0	0
2022/12/02	R186	01/02/2024	9.50	Call	Bond Future	1,534.5900	1.5346	1,786.0300	1.7860	16.385	0	0	0
2022/12/02	R186	01/02/2024			Bond Future	10.0118	102.5167	9.7767	103.0982	(2.348)	0.0000	0.0000	0
2022/12/02	R186	01/02/2024	9.51	Put	Bond Future	2,792.8000	2.7928	2,463.9100	2.4639	(11.776)	0	0	0
2022/12/02	R186	01/02/2024	9.52	Call	Bond Future	1,558.7900	1.5588	1,812.4700	1.8125	16.274	0	0	0
2022/12/02	R186	01/02/2024	9.50	Put	Bond Future	2,805.7600	2.8058	2,475.7400	2.4757	(11.762)	0	0	0
2022/12/02	R197	02/02/2023			Bond Future	329.2383	329.2383	329.2319	329.2319	(0.002)	0.0000	0.0000	977
2022/12/02	R197	04/05/2023			Bond Future	335.7863	335.7863	335.7776	335.7776	(0.003)	0.0000	0.0000	0
2022/12/02	R197	03/08/2023			Bond Future	333.5517	333.5517	333.5312	333.5312	(0.006)	0.0000	0.0000	0
2022/12/02	R197	02/11/2023			Bond Future	340.3646	340.3646	340.3437	340.3437	(0.006)	0.0000	0.0000	0
2022/12/02	R202	02/02/2023			Bond Future	243.3112	243.3112	242.6525	242.6525	(0.271)	0.0000	0.0000	5,950
2022/12/02	R202	04/05/2023			Bond Future	248.1502	248.1502	247.4767	247.4767	(0.271)	0.0000	0.0000	0
2022/12/02	R202	03/08/2023			Bond Future	248.3839	248.3839	247.6906	247.6906	(0.279)	0.0000	0.0000	0
2022/12/02	R202	02/11/2023			Bond Future	253.4571	253.4571	252.7497	252.7497	(0.279)	0.0000	0.0000	0
2022/12/02	R202	01/02/2024			Bond Future	253.4590	253.4590	252.7289	252.7289	(0.288)	0.0000	0.0000	0
2022/12/02	R209	02/02/2023	10.78	Call	Bond Future	177.0300	0.1770	336.9200	0.3369	90.318	0	0	0
2022/12/02	R209	02/02/2023	10.79	Call	Bond Future	182.0700	0.1821	345.3400	0.3453	89.674	0	0	0
2022/12/02	R209	02/02/2023	10.80	Put	Bond Future	6,298.5600	6.2986	5,069.1400	5.0691	(19.519)	0	0	0
2022/12/02	R209	02/02/2023			Bond Future	12.0231	64.5475	11.7292	65.9436	(2.444)	0.0000	0.0000	25,765
2022/12/02	R209	02/02/2023	10.78	Put	Bond Future	6,395.2200	6.3952	5,159.0000	5.1590	(19.330)	0	0	0
2022/12/02	R209	02/02/2023	10.79	Put	Bond Future	6,346.8300	6.3468	5,113.9900	5.1140	(19.425)	0	0	0
2022/12/02	R209	02/02/2023	10.80	Call	Bond Future	187.1600	0.1872	353.8500	0.3538	89.063	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
2022/12/02	R209	04/05/2023	11.10	Call	Bond Future	1,143.8500	1.1439	1,565.5600	1.5656	36.868	0	0	0
2022/12/02	R209	04/05/2023	11.10	Put	Bond Future	6,289.8100	6.2898	5,288.3600	5.2884	(15.922)	0	0	0
2022/12/02	R209	04/05/2023	11.50	Put	Bond Future	0.0000	0.0000	4,060.3400	4.0603	100.000	0	0	0
2022/12/02	R209	04/05/2023	10.00	Call	Bond Future	230.5200	0.2305	359.0100	0.3590	55.739	0	0	500
2022/12/02	R209	04/05/2023	10.00	Put	Bond Future	11,376.4400	11.3764	10,081.7700	10.0818	(11.380)	0	0	0
2022/12/02	R209	04/05/2023	11.09	Call	Bond Future	1,129.9400	1.1299	1,548.2300	1.5482	37.019	0	0	0
2022/12/02	R209	04/05/2023	11.09	Put	Bond Future	6,327.3300	6.3273	5,322.4600	5.3225	(15.881)	0	0	0
2022/12/02	R209	04/05/2023			Bond Future	12.1584	62.6641	11.8537	64.0873	(2.506)	0.0000	0.0000	2,635
2022/12/02	R209	04/05/2023	12.50	Call	Bond Future	4,079.1100	4.0791	4,970.1500	4.9701	21.844	0	0	0
2022/12/02	R209	04/05/2023	12.50	Put	Bond Future	2,537.1800	2.5372	2,005.0600	2.0051	(20.973)	0	0	8,500
2022/12/02	R209	04/05/2023	11.11	Call	Bond Future	1,157.8600	1.1579	1,583.0000	1.5830	36.718	0	0	0
2022/12/02	R209	04/05/2023	11.11	Put	Bond Future	6,252.4600	6.2525	5,254.4400	5.2544	(15.962)	0	0	0
2022/12/02	R209	04/05/2023	11.50	Call	Bond Future	0.0000	0.0000	2,350.2900	2.3503	100.000	0	0	1,000
2022/12/02	R209	04/05/2023	11.00	Call	Bond Future	1,009.7700	1.0098	1,397.5500	1.3975	38.403	0	0	0
2022/12/02	R209	04/05/2023	11.00	Put	Bond Future	6,672.4400	6.6724	5,637.0600	5.6371	(15.517)	0	0	6,250
2022/12/02	R209	03/08/2023	11.95	Put	Bond Future	4,617.4000	4.6174	3,874.9300	3.8749	(16.080)	0	0	0
2022/12/02	R209	03/08/2023	11.93	Call	Bond Future	3,004.0300	3.0040	3,707.4100	3.7074	23.415	0	0	0
2022/12/02	R209	03/08/2023	11.94	Call	Bond Future	3,025.6200	3.0256	3,731.8900	3.7319	23.343	0	0	0
2022/12/02	R209	03/08/2023			Bond Future	12.2913	63.9257	11.9753	65.3773	(2.571)	0.0000	0.0000	0
2022/12/02	R209	03/08/2023	11.95	Call	Bond Future	3,047.4800	3.0475	3,756.6500	3.7567	23.271	0	0	0
2022/12/02	R209	03/08/2023	11.93	Put	Bond Future	4,667.6700	4.6677	3,919.4100	3.9194	(16.031)	0	0	0
2022/12/02	R209	03/08/2023	11.94	Put	Bond Future	4,642.3700	4.6424	3,897.0000	3.8970	(16.056)	0	0	0
2022/12/02	R209	02/11/2023	11.33	Call	Bond Future	1,895.9200	1.8959	2,418.9300	2.4189	27.586	0	0	0
2022/12/02	R209	02/11/2023	11.33	Put	Bond Future	7,065.5700	7.0656	6,107.6100	6.1076	(13.558)	0	0	0
2022/12/02	R209	02/11/2023	11.34	Call	Bond Future	1,911.9900	1.9120	2,437.8400	2.4378	27.503	0	0	0
2022/12/02	R209	02/11/2023	11.34	Put	Bond Future	7,031.9700	7.0320	6,076.8500	6.0768	(13.583)	0	0	0
2022/12/02	R209	02/11/2023			Bond Future	12.4300	62.0658	12.1021	63.5467	(2.639)	0.0000	0.0000	0
2022/12/02	R209	02/11/2023	11.35	Call	Bond Future	1,928.1400	1.9281	2,456.8300	2.4568	27.420	0	0	0
2022/12/02	R209	02/11/2023	11.35	Put	Bond Future	6,998.5000	6.9985	6,046.2200	6.0462	(13.607)	0	0	0
2022/12/02	R209	01/02/2024	12.14	Call	Bond Future	3,374.8800	3.3749	4,106.3100	4.1063	21.673	0	0	0
2022/12/02	R209	01/02/2024	12.14	Put	Bond Future	5,371.4100	5.3714	4,593.0600	4.5931	(14.491)	0	0	0
2022/12/02	R209	01/02/2024	12.13	Put	Bond Future	5,396.0900	5.3961	4,615.1500	4.6151	(14.472)	0	0	0
2022/12/02	R209	01/02/2024			Bond Future	12.5881	63.2609	12.2474	64.7706	(2.706)	0.0000	0.0000	0
2022/12/02	R209	01/02/2024	12.12	Call	Bond Future	3,333.1200	3.3331	4,059.3800	4.0594	21.789	0	0	0
2022/12/02	R209	01/02/2024	12.12	Put	Bond Future	5,420.8700	5.4209	4,637.3500	4.6374	(14.454)	0	0	0
2022/12/02	R209	01/02/2024	12.13	Call	Bond Future	3,353.9800	3.3540	4,082.8200	4.0828	21.731	0	0	0
2022/12/02	R210	02/02/2023			Bond Future	223.4007	223.4007	222.1396	222.1396	(0.565)	0.0000	0.0000	372
2022/12/02	R210	04/05/2023			Bond Future	224.7620	224.7620	223.4717	223.4717	(0.574)	0.0000	0.0000	0
2022/12/02	R210	03/08/2023			Bond Future	229.3374	229.3374	228.0204	228.0204	(0.574)	0.0000	0.0000	0
2022/12/02	R210	02/11/2023			Bond Future	230.8581	230.8581	229.5085	229.5085	(0.585)	0.0000	0.0000	0
2022/12/02	R210	01/02/2024			Bond Future	235.3635	235.3635	233.9882	233.9882	(0.584)	0.0000	0.0000	0
2022/12/02	R213	02/02/2023	10.01	Call	Bond Future	39.0300	0.0390	86.6700	0.0867	122.060	0	0	0
2022/12/02	R213	02/02/2023	10.43	Put	Bond Future	4,864.1000	4.8641	3,873.0700	3.8731	(20.374)	0	0	0
2022/12/02	R213	02/02/2023	12.20	Call	Bond Future	3,822.0000	3.8220	4,724.8700	4.7249	23.623	0	0	0
2022/12/02	R213	02/02/2023	12.20	Put	Bond Future	681.6100	0.6816	438.6900	0.4387	(35.639)	0	0	912
2022/12/02	R213	02/02/2023	10.22	Put	Bond Future	5,765.0900	5.7651	4,709.9400	4.7099	(18.302)	0	0	0

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2022/12/02	R213	02/02/2023	10.23	Call	Bond Future	92.9300	0.0929	186.0900	0.1861	100.247	0	0	0
2022/12/02	R213	02/02/2023	10.35	Call	Bond Future	142.4400	0.1424	270.3200	0.2703	89.778	0	0	0
2022/12/02	R213	02/02/2023	10.35	Put	Bond Future	5,199.1000	5.1991	4,181.1900	4.1812	(19.579)	0	0	476
2022/12/02	R213	02/02/2023			Bond Future	11.4615	80.0146	11.2016	81.1604	(2.267)	0.0000	0.0000	38,513
2022/12/02	R213	02/02/2023	9.16	Call	Bond Future	0.7000	0.0007	2.2600	0.0023	222.857	0	0	476
2022/12/02	R213	02/02/2023	9.16	Put	Bond Future	10,949.5100	10.9495	9,805.2800	9.8053	(10.450)	0	0	0
2022/12/02	R213	02/02/2023	10.01	Put	Bond Future	6,726.6800	6.7267	5,628.5300	5.6285	(16.325)	0	0	476
2022/12/02	R213	02/02/2023	10.21	Call	Bond Future	86.4200	0.0864	174.5800	0.1746	102.013	0	0	0
2022/12/02	R213	02/02/2023	10.21	Put	Bond Future	5,809.7300	5.8097	4,752.1000	4.7521	(18.204)	0	0	0
2022/12/02	R213	02/02/2023	10.43	Call	Bond Future	185.3200	0.1853	340.0800	0.3401	83.510	0	0	912
2022/12/02	R213	02/02/2023	10.22	Call	Bond Future	89.6300	0.0896	180.2700	0.1803	101.127	0	0	0
2022/12/02	R213	02/02/2023	10.23	Put	Bond Future	5,720.5800	5.7206	4,667.9500	4.6680	(18.401)	0	0	0
2022/12/02	R213	04/05/2023	10.75	Call	Bond Future	1,210.3000	1.2103	1,591.4100	1.5914	31.489	0	0	0
2022/12/02	R213	04/05/2023	10.75	Put	Bond Future	5,000.0100	5.0000	4,213.3400	4.2133	(15.733)	0	0	0
2022/12/02	R213	04/05/2023			Bond Future	11.6132	78.0348	11.3415	79.2026	(2.339)	0.0000	0.0000	0
2022/12/02	R213	04/05/2023	10.74	Call	Bond Future	1,196.4000	1.1964	1,574.6100	1.5746	31.612	0	0	0
2022/12/02	R213	04/05/2023	10.74	Put	Bond Future	5,031.4000	5.0314	4,241.8300	4.2418	(15.693)	0	0	0
2022/12/02	R213	04/05/2023	10.73	Call	Bond Future	1,182.6000	1.1826	1,557.9200	1.5579	31.737	0	0	0
2022/12/02	R213	04/05/2023	10.73	Put	Bond Future	5,062.9100	5.0629	4,270.4500	4.2705	(15.652)	0	0	0
2022/12/02	R213	03/08/2023	11.62	Put	Bond Future	3,632.9900	3.6330	3,054.4900	3.0545	(15.924)	0	0	0
2022/12/02	R213	03/08/2023	11.63	Call	Bond Future	3,044.9800	3.0450	3,659.9900	3.6600	20.198	0	0	0
2022/12/02	R213	03/08/2023			Bond Future	11.7663	79.6055	11.4818	80.7966	(2.418)	0.0000	0.0000	0
2022/12/02	R213	03/08/2023	11.62	Call	Bond Future	3,023.2300	3.0232	3,635.8500	3.6358	20.264	0	0	0
2022/12/02	R213	03/08/2023	11.63	Put	Bond Future	3,612.8800	3.6129	3,036.7700	3.0368	(15.946)	0	0	0
2022/12/02	R213	03/08/2023	11.61	Call	Bond Future	3,001.8100	3.0018	3,612.0400	3.6120	20.329	0	0	0
2022/12/02	R213	03/08/2023	11.61	Put	Bond Future	3,653.4700	3.6535	3,072.5800	3.0726	(15.900)	0	0	0
2022/12/02	R213	02/11/2023	11.13	Call	Bond Future	1,945.7900	1.9458	2,419.3100	2.4193	24.336	0	0	0
2022/12/02	R213	02/11/2023	11.13	Put	Bond Future	5,277.8200	5.2778	4,536.1300	4.5361	(14.053)	0	0	0
2022/12/02	R213	02/11/2023			Bond Future	11.9340	77.6609	11.6357	78.8761	(2.499)	0.0000	0.0000	0
2022/12/02	R213	02/11/2023	11.12	Call	Bond Future	1,929.4100	1.9294	2,400.4800	2.4005	24.415	0	0	0
2022/12/02	R213	02/11/2023	11.12	Put	Bond Future	5,304.0300	5.3040	4,559.8900	4.5599	(14.030)	0	0	0
2022/12/02	R213	02/11/2023	11.11	Call	Bond Future	1,913.0900	1.9131	2,381.7100	2.3817	24.495	0	0	0
2022/12/02	R213	02/11/2023	11.11	Put	Bond Future	5,330.3300	5.3303	4,583.7400	4.5837	(14.006)	0	0	0
2022/12/02	R213	01/02/2024	11.71	Call	Bond Future	2,891.0700	2.8911	3,477.3100	3.4773	20.278	0	0	0
2022/12/02	R213	01/02/2024	11.71	Put	Bond Future	4,585.0100	4.5850	3,932.3300	3.9323	(14.235)	0	0	0
2022/12/02	R213	01/02/2024	11.70	Call	Bond Future	2,871.7800	2.8718	3,455.8200	3.4558	20.337	0	0	0
2022/12/02	R213	01/02/2024	11.70	Put	Bond Future	4,605.9500	4.6060	3,951.0700	3.9511	(14.218)	0	0	0
2022/12/02	R213	01/02/2024			Bond Future	12.1371	79.1574	11.8236	80.3963	(2.583)	0.0000	0.0000	0
2022/12/02	R213	01/02/2024	11.72	Call	Bond Future	2,910.4200	2.9104	3,498.8600	3.4989	20.218	0	0	0
2022/12/02	R213	01/02/2024	11.72	Put	Bond Future	4,564.1600	4.5642	3,913.6800	3.9137	(14.252)	0	0	0
2022/12/02	R214	02/02/2023	10.90	Put	Bond Future	6,656.8400	6.6568	5,364.8600	5.3649	(19.408)	0	0	0
2022/12/02	R214	02/02/2023	11.10	Call	Bond Future	347.2300	0.3472	611.6400	0.6116	76.148	0	0	0
2022/12/02	R214	02/02/2023	11.07	Call	Bond Future	322.7700	0.3228	573.7000	0.5737	77.743	0	0	0
2022/12/02	R214	02/02/2023	11.07	Put	Bond Future	5,816.2500	5.8163	4,593.3900	4.5934	(21.025)	0	0	0
2022/12/02	R214	02/02/2023	11.08	Call	Bond Future	330.7800	0.3308	586.1600	0.5862	77.205	0	0	0
2022/12/02	R214	02/02/2023	11.08	Put	Bond Future	5,768.7400	5.7687	4,550.3300	4.5503	(21.121)	0	0	0
2022/12/02	R214	02/02/2023			Bond Future	12.1294	61.9867	11.8304	63.4605	(2.465)	0.0000	0.0000	71,030

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2022/12/02	R214	02/02/2023	10.30	Call	Bond Future	30.0700	0.0301	69.6000	0.0696	131.460	0	0	0
2022/12/02	R214	02/02/2023	10.30	Put	Bond Future	10,030.3400	10.0303	8,596.0800	8.5961	(14.299)	0	0	0
2022/12/02	R214	02/02/2023	10.90	Call	Bond Future	207.9800	0.2080	389.7900	0.3898	87.417	0	0	2,300
2022/12/02	R214	02/02/2023	11.00	Call	Bond Future	270.6700	0.2707	491.5600	0.4916	81.609	0	0	0
2022/12/02	R214	02/02/2023	11.00	Put	Bond Future	6,154.9200	6.1549	4,902.0200	4.9020	(20.356)	0	0	0
2022/12/02	R214	02/02/2023	11.10	Put	Bond Future	5,674.3500	5.6743	4,464.9700	4.4650	(21.313)	0	0	0
2022/12/02	R214	02/02/2023	11.60	Call	Bond Future	965.5100	0.9655	1,493.4600	1.4935	54.681	0	0	2,300
2022/12/02	R214	02/02/2023	11.60	Put	Bond Future	3,615.1400	3.6151	2,669.3000	2.6693	(26.163)	0	0	0
2022/12/02	R214	02/02/2023	11.80	Call	Bond Future	1,333.1800	1.3332	1,976.4400	1.9764	48.250	0	0	0
2022/12/02	R214	02/02/2023	11.80	Put	Bond Future	2,960.2200	2.9602	2,129.6900	2.1297	(28.056)	0	0	0
2022/12/02	R214	02/02/2023	11.09	Call	Bond Future	338.9300	0.3389	598.8100	0.5988	76.677	0	0	0
2022/12/02	R214	02/02/2023	11.09	Put	Bond Future	5,721.4300	5.7214	4,507.5200	4.5075	(21.217)	0	0	0
2022/12/02	R214	04/05/2023	11.36	Call	Bond Future	1,450.0700	1.4501	1,959.0700	1.9591	35.102	0	0	0
2022/12/02	R214	04/05/2023	11.36	Put	Bond Future	5,956.5000	5.9565	4,963.2000	4.9632	(16.676)	0	0	0
2022/12/02	R214	04/05/2023	11.37	Call	Bond Future	1,466.5500	1.4666	1,979.2900	1.9793	34.962	0	0	0
2022/12/02	R214	04/05/2023	11.37	Put	Bond Future	5,919.5900	5.9196	4,930.0300	4.9300	(16.717)	0	0	0
2022/12/02	R214	04/05/2023			Bond Future	12.2535	59.9064	11.9440	61.4087	(2.526)	0.0000	0.0000	0
2022/12/02	R214	04/05/2023	11.38	Call	Bond Future	1,483.2800	1.4833	1,999.7800	1.9998	34.821	0	0	0
2022/12/02	R214	04/05/2023	11.38	Put	Bond Future	5,883.0000	5.8830	4,897.2000	4.8972	(16.757)	0	0	0
2022/12/02	R214	03/08/2023	12.14	Call	Bond Future	3,508.1100	3.5081	4,294.6500	4.2946	22.421	0	0	0
2022/12/02	R214	03/08/2023	12.14	Put	Bond Future	4,634.0300	4.6340	3,888.1600	3.8882	(16.095)	0	0	0
2022/12/02	R214	03/08/2023	12.15	Call	Bond Future	3,531.5700	3.5316	4,321.0300	4.3210	22.354	0	0	0
2022/12/02	R214	03/08/2023	12.15	Put	Bond Future	4,609.2600	4.6093	3,866.3100	3.8663	(16.119)	0	0	0
2022/12/02	R214	03/08/2023			Bond Future	12.3769	61.1123	12.0562	62.6447	(2.591)	0.0000	0.0000	0
2022/12/02	R214	03/08/2023	12.16	Call	Bond Future	3,555.2900	3.5553	4,347.6700	4.3477	22.287	0	0	0
2022/12/02	R214	03/08/2023	12.16	Put	Bond Future	4,584.8200	4.5848	3,844.7900	3.8448	(16.141)	0	0	0
2022/12/02	R214	02/11/2023	11.45	Put	Bond Future	7,290.0800	7.2901	6,297.6800	6.2977	(13.613)	0	0	0
2022/12/02	R214	02/11/2023	11.46	Call	Bond Future	2,096.4100	2.0964	2,670.4300	2.6704	27.381	0	0	0
2022/12/02	R214	02/11/2023	11.46	Put	Bond Future	7,254.5200	7.2545	6,265.1300	6.2651	(13.638)	0	0	0
2022/12/02	R214	02/11/2023			Bond Future	12.5072	59.0478	12.1749	60.6112	(2.657)	0.0000	0.0000	0
2022/12/02	R214	02/11/2023	11.45	Call	Bond Future	2,079.3200	2.0793	2,650.3300	2.6503	27.461	0	0	0
2022/12/02	R214	02/11/2023	11.47	Call	Bond Future	2,113.5700	2.1136	2,690.6100	2.6906	27.302	0	0	0
2022/12/02	R214	02/11/2023	11.47	Put	Bond Future	7,219.0900	7.2191	6,232.7200	6.2327	(13.663)	0	0	0
2022/12/02	R214	01/02/2024	12.16	Call	Bond Future	3,530.2400	3.5302	4,297.8400	4.2978	21.744	0	0	0
2022/12/02	R214	01/02/2024	12.16	Put	Bond Future	5,855.7000	5.8557	5,029.5500	5.0295	(14.108)	0	0	0
2022/12/02	R214	01/02/2024			Bond Future	12.6588	60.1851	12.3136	61.7788	(2.727)	0.0000	0.0000	0
2022/12/02	R214	01/02/2024	12.14	Call	Bond Future	3,486.9800	3.4870	4,249.1800	4.2492	21.858	0	0	0
2022/12/02	R214	01/02/2024	12.14	Put	Bond Future	5,908.7500	5.9088	5,077.2000	5.0772	(14.073)	0	0	0
2022/12/02	R214	01/02/2024	12.15	Call	Bond Future	3,508.4500	3.5085	4,273.3500	4.2733	21.802	0	0	0
2022/12/02	R214	01/02/2024	12.15	Put	Bond Future	5,882.0400	5.8820	5,053.1900	5.0532	(14.091)	0	0	0
2022/12/02	R248	02/02/2023	11.00	Call	Bond Future	362.4100	0.3624	663.3500	0.6633	83.039	0	0	2,900
2022/12/02	R248	02/02/2023	11.00	Put	Bond Future	7,567.6900	7.5677	5,968.6100	5.9686	(21.130)	0	0	0
2022/12/02	R248	02/02/2023	11.60	Call	Bond Future	1,267.9600	1.2680	1,972.0800	1.9721	55.532	0	0	2,900
2022/12/02	R248	02/02/2023	11.60	Put	Bond Future	4,416.6400	4.4166	3,220.7400	3.2207	(27.077)	0	0	0
2022/12/02	R248	02/02/2023	11.70	Call	Bond Future	1,492.9200	1.4929	2,271.2900	2.2713	52.137	0	0	0
2022/12/02	R248	02/02/2023	11.70	Put	Bond Future	4,000.0300	4.0000	2,878.3800	2.8784	(28.041)	0	0	0
2022/12/02	R248	02/02/2023	11.08	Call	Bond Future	441.6400	0.4416	788.5200	0.7885	78.544	0	0	0

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2022/12/02	R248	02/02/2023	11.08	Put	Bond Future	7,084.7100	7.0847	5,531.5700	5.5316	(21.922)	0	0	0
2022/12/02	R248	02/02/2023	11.10	Put	Bond Future	6,966.8200	6.9668	5,425.6700	5.4257	(22.121)	0	0	0
2022/12/02	R248	02/02/2023			Bond Future	12.1055	77.5934	11.7960	79.4934	(2.556)	0.0000	0.0000	247,713
2022/12/02	R248	02/02/2023	10.40	Call	Bond Future	58.6200	0.0586	132.3900	0.1324	125.844	0	0	0
2022/12/02	R248	02/02/2023	10.40	Put	Bond Future	11,706.4100	11.7064	9,880.1600	9.8802	(15.600)	0	0	0
2022/12/02	R248	02/02/2023	11.06	Call	Bond Future	420.7500	0.4208	755.8400	0.7558	79.641	0	0	0
2022/12/02	R248	02/02/2023	11.06	Put	Bond Future	7,203.7400	7.2037	5,638.8100	5.6388	(21.724)	0	0	0
2022/12/02	R248	02/02/2023	11.07	Call	Bond Future	431.0700	0.4311	772.0200	0.7720	79.094	0	0	0
2022/12/02	R248	02/02/2023	11.07	Put	Bond Future	7,144.0400	7.1440	5,584.9700	5.5850	(21.823)	0	0	0
2022/12/02	R248	02/02/2023	11.10	Call	Bond Future	463.2500	0.4633	822.1200	0.8221	77.468	0	0	0
2022/12/02	R248	04/05/2023	11.35	Call	Bond Future	1,849.5100	1.8495	2,515.5300	2.5155	36.011	0	0	0
2022/12/02	R248	04/05/2023	11.35	Put	Bond Future	7,399.9100	7.3999	6,129.1200	6.1291	(17.173)	0	0	0
2022/12/02	R248	04/05/2023			Bond Future	12.2329	74.6589	11.9117	76.5957	(2.625)	0.0000	0.0000	10,943
2022/12/02	R248	04/05/2023	11.34	Call	Bond Future	1,828.5800	1.8286	2,489.7400	2.4897	36.157	0	0	0
2022/12/02	R248	04/05/2023	11.34	Put	Bond Future	7,446.0700	7.4461	6,170.4200	6.1704	(17.132)	0	0	0
2022/12/02	R248	04/05/2023	11.33	Call	Bond Future	1,807.9600	1.8080	2,464.2800	2.4643	36.302	0	0	0
2022/12/02	R248	04/05/2023	11.33	Put	Bond Future	7,492.6300	7.4926	6,212.1400	6.2121	(17.090)	0	0	0
2022/12/02	R248	03/08/2023	12.11	Call	Bond Future	4,357.0400	4.3570	5,368.5700	5.3686	23.216	0	0	0
2022/12/02	R248	03/08/2023	12.11	Put	Bond Future	5,846.4200	5.8464	4,882.2800	4.8823	(16.491)	0	0	0
2022/12/02	R248	03/08/2023			Bond Future	12.3630	76.1241	12.0293	78.0998	(2.699)	0.0000	0.0000	0
2022/12/02	R248	03/08/2023	12.10	Call	Bond Future	4,328.1300	4.3281	5,335.9100	5.3359	23.284	0	0	0
2022/12/02	R248	03/08/2023	12.10	Put	Bond Future	5,877.4800	5.8775	4,909.5900	4.9096	(16.468)	0	0	0
2022/12/02	R248	03/08/2023	12.09	Call	Bond Future	4,299.0500	4.2990	5,303.0700	5.3031	23.354	0	0	0
2022/12/02	R248	03/08/2023	12.09	Put	Bond Future	5,908.4600	5.9085	4,936.8100	4.9368	(16.445)	0	0	0
2022/12/02	R248	02/11/2023	11.48	Call	Bond Future	2,702.0300	2.7020	3,460.2900	3.4603	28.063	0	0	0
2022/12/02	R248	02/11/2023	11.49	Put	Bond Future	8,828.6500	8.8287	7,575.2700	7.5753	(14.197)	0	0	0
2022/12/02	R248	02/11/2023	11.47	Call	Bond Future	2,680.2600	2.6803	3,434.6200	3.4346	28.145	0	0	0
2022/12/02	R248	02/11/2023			Bond Future	12.4905	73.2404	12.1440	75.2560	(2.774)	0.0000	0.0000	13,000
2022/12/02	R248	02/11/2023	11.48	Put	Bond Future	8,872.3900	8.8724	7,615.1000	7.6151	(14.171)	0	0	0
2022/12/02	R248	02/11/2023	11.49	Call	Bond Future	2,723.8900	2.7239	3,486.0600	3.4861	27.981	0	0	0
2022/12/02	R248	02/11/2023	11.47	Put	Bond Future	8,916.3100	8.9163	7,655.1200	7.6551	(14.145)	0	0	0
2022/12/02	R248	01/02/2024	12.15	Call	Bond Future	4,443.2400	4.4432	5,441.1900	5.4412	22.460	0	0	0
2022/12/02	R248	01/02/2024	12.15	Put	Bond Future	7,239.6000	7.2396	6,182.8400	6.1828	(14.597)	0	0	0
2022/12/02	R248	01/02/2024	12.14	Call	Bond Future	4,416.4300	4.4164	5,410.9300	5.4109	22.518	0	0	0
2022/12/02	R248	01/02/2024	12.14	Put	Bond Future	7,272.3600	7.2724	6,212.1500	6.2122	(14.579)	0	0	0
2022/12/02	R248	01/02/2024			Bond Future	12.6361	74.6876	12.2757	76.7423	(2.852)	0.0000	0.0000	0
2022/12/02	R248	01/02/2024	12.16	Call	Bond Future	4,470.4400	4.4704	5,471.8400	5.4718	22.400	0	0	0
2022/12/02	R248	01/02/2024	12.16	Put	Bond Future	7,207.3100	7.2073	6,154.0000	6.1540	(14.614)	0	0	0

Total

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