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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2022/12/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	2025	02/02/2023		Bond Future	165.9216	165.9216	165.8743	165.8743	(0.028)	0.0000	0.0000	6,568
2022/12/12	2025	04/05/2023		Bond Future	169.2176	169.2176	169.1684	169.1684	(0.029)	0.0000	0.0000	0
2022/12/12	2025	03/08/2023		Bond Future	170.9868	170.9868	170.9360	170.9360	(0.030)	0.0000	0.0000	0
2022/12/12	2025	02/11/2023		Bond Future	174.6229	174.6229	174.5708	174.5708	(0.030)	0.0000	0.0000	0
2022/12/12	2025	01/02/2024		Bond Future	176.3837	176.3837	176.3311	176.3311	(0.030)	0.0000	0.0000	0
2022/12/12	2029	02/02/2023		Bond Future	118.4606	118.4606	118.5915	118.5915	0.111	0.0000	0.0000	1,496
2022/12/12	2029	04/05/2023		Bond Future	119.5186	119.5186	119.6514	119.6514	0.111	0.0000	0.0000	0

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2022/12/12	2029	03/08/2023			Bond Future	122.0024	122.0024	122.1376	122.1376	0.111	0.0000	0.0000	0
2022/12/12	2029	02/11/2023			Bond Future	123.2654	123.2654	123.4033	123.4033	0.112	0.0000	0.0000	0
2022/12/12	2029	01/02/2024			Bond Future	125.7709	125.7709	125.9119	125.9119	0.112	0.0000	0.0000	0
2022/12/12	2030	02/02/2023	8.81	Put	Bond Future	8,049.5800	8.0496	8,316.6100	8.3166	3.317	0	0	0
2022/12/12	2030	02/02/2023	9.04	Call	Bond Future	12.3400	0.0123	7.4800	0.0075	(39.384)	0	0	0
2022/12/12	2030	02/02/2023	9.04	Put	Bond Future	6,916.6800	6.9167	7,180.7500	7.1808	3.818	0	0	0
2022/12/12	2030	02/02/2023	9.08	Put	Bond Future	6,722.3100	6.7223	6,985.5800	6.9856	3.916	0	0	0
2022/12/12	2030	02/02/2023	11.16	Put	Bond Future	482.9800	0.4830	511.9500	0.5120	5.998	0	0	388
2022/12/12	2030	02/02/2023	11.35	Call	Bond Future	4,008.8400	4.0088	3,758.3200	3.7583	(6.249)	0	0	5,000
2022/12/12	2030	02/02/2023	11.35	Put	Bond Future	352.6100	0.3526	371.0200	0.3710	5.221	0	0	0
2022/12/12	2030	02/02/2023	9.99	Call	Bond Future	390.1900	0.3902	309.7200	0.3097	(20.623)	0	0	0
2022/12/12	2030	02/02/2023	10.00	Call	Bond Future	402.1400	0.4021	319.9900	0.3200	(20.428)	0	0	0
2022/12/12	2030	02/02/2023	10.01	Put	Bond Future	2,690.7900	2.6908	2,875.9000	2.8759	6.879	0	0	0
2022/12/12	2030	02/02/2023	9.80	Call	Bond Future	207.4400	0.2074	156.2500	0.1563	(24.677)	0	0	0
2022/12/12	2030	02/02/2023	9.94	Put	Bond Future	2,935.1300	2.9351	3,131.7800	3.1318	6.700	0	0	102
2022/12/12	2030	02/02/2023	9.20	Call	Bond Future	24.1500	0.0242	15.4000	0.0154	(36.232)	0	0	0
2022/12/12	2030	02/02/2023	9.20	Put	Bond Future	6,144.8600	6.1449	6,405.0400	6.4050	4.234	0	0	0
2022/12/12	2030	02/02/2023	9.66	Call	Bond Future	129.2400	0.1292	93.7200	0.0937	(27.484)	0	0	0
2022/12/12	2030	02/02/2023	9.66	Put	Bond Future	4,042.0400	4.0420	4,275.4500	4.2755	5.775	0	0	102
2022/12/12	2030	02/02/2023			Bond Future	10.5106	87.9487	10.5708	87.6798	0.573	0.0000	0.0000	95,072
2022/12/12	2030	02/02/2023	8.81	Call	Bond Future	4.3200	0.0043	2.4200	0.0024	(43.981)	0	0	102
2022/12/12	2030	02/02/2023	9.08	Call	Bond Future	14.6500	0.0147	8.9900	0.0090	(38.635)	0	0	388
2022/12/12	2030	02/02/2023	11.55	Call	Bond Future	4,750.6300	4.7506	4,492.4700	4.4925	(5.434)	0	0	5,000
2022/12/12	2030	02/02/2023	11.55	Put	Bond Future	252.0000	0.2520	262.7700	0.2628	4.274	0	0	0
2022/12/12	2030	02/02/2023	11.12	Call	Bond Future	3,189.6900	3.1897	2,952.4400	2.9524	(7.438)	0	0	0
2022/12/12	2030	02/02/2023	11.12	Put	Bond Future	515.6900	0.5157	547.3700	0.5474	6.143	0	0	0
2022/12/12	2030	02/02/2023	11.16	Call	Bond Future	3,328.8500	3.3288	3,088.8900	3.0889	(7.208)	0	0	0
2022/12/12	2030	02/02/2023	9.99	Put	Bond Future	2,759.2600	2.7593	2,947.7200	2.9477	6.830	0	0	0
2022/12/12	2030	02/02/2023	10.00	Put	Bond Future	2,724.9500	2.7250	2,911.7300	2.9117	6.854	0	0	0
2022/12/12	2030	02/02/2023	10.01	Call	Bond Future	414.2200	0.4142	330.4000	0.3304	(20.236)	0	0	0
2022/12/12	2030	02/02/2023	9.80	Put	Bond Future	3,461.2800	3.4613	3,679.0200	3.6790	6.291	0	0	0
2022/12/12	2030	02/02/2023	9.83	Call	Bond Future	231.1100	0.2311	175.6600	0.1757	(23.993)	0	0	388
2022/12/12	2030	02/02/2023	9.83	Put	Bond Future	3,344.5200	3.3445	3,558.0000	3.5580	6.383	0	0	0
2022/12/12	2030	02/02/2023	9.94	Call	Bond Future	334.2800	0.3343	262.0000	0.2620	(21.623)	0	0	0
2022/12/12	2030	02/02/2023	9.79	Call	Bond Future	199.9000	0.1999	150.1000	0.1501	(24.912)	0	0	0
2022/12/12	2030	02/02/2023	9.79	Put	Bond Future	3,500.6100	3.5006	3,719.7400	3.7197	6.260	0	0	0
2022/12/12	2030	04/05/2023	11.34	Call	Bond Future	4,338.6600	4.3387	4,126.8100	4.1268	(4.883)	0	0	0
2022/12/12	2030	04/05/2023	11.34	Put	Bond Future	1,369.3600	1.3694	1,432.2700	1.4323	4.594	0	0	150
2022/12/12	2030	04/05/2023	10.42	Call	Bond Future	2,021.6200	2.0216	1,874.9200	1.8749	(7.257)	0	0	479
2022/12/12	2030	04/05/2023	10.42	Put	Bond Future	2,986.6500	2.9867	3,114.7100	3.1147	4.288	0	0	0
2022/12/12	2030	04/05/2023	10.52	Call	Bond Future	2,226.6600	2.2267	2,071.8200	2.0718	(6.954)	0	0	0
2022/12/12	2030	04/05/2023	10.52	Put	Bond Future	2,752.9900	2.7530	2,872.9100	2.8729	4.356	0	0	0
2022/12/12	2030	04/05/2023	10.53	Call	Bond Future	2,248.0900	2.2481	2,092.4400	2.0924	(6.924)	0	0	0
2022/12/12	2030	04/05/2023	10.53	Put	Bond Future	2,730.7000	2.7307	2,849.8100	2.8498	4.362	0	0	0
2022/12/12	2030	04/05/2023	9.67	Call	Bond Future	898.3200	0.8983	811.0200	0.8110	(9.718)	0	0	479
2022/12/12	2030	04/05/2023	9.67	Put	Bond Future	5,242.9000	5.2429	5,430.3600	5.4304	3.576	0	0	0
2022/12/12	2030	04/05/2023	9.78	Call	Bond Future	1,013.3100	1.0133	918.2800	0.9183	(9.378)	0	0	388

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2022/12/12	2030	04/05/2023	9.78	Put	Bond Future	4,852.1900	4.8522	5,031.9200	5.0319	3.704	0	0	0
2022/12/12	2030	04/05/2023	10.00	Call	Bond Future	1,305.1600	1.3052	1,192.8000	1.1928	(8.609)	0	0	1,080
2022/12/12	2030	04/05/2023	10.00	Put	Bond Future	4,143.0800	4.1431	4,305.4800	4.3055	3.920	0	0	0
2022/12/12	2030	04/05/2023	9.03	Call	Bond Future	437.4600	0.4375	386.6200	0.3866	(11.622)	0	0	388
2022/12/12	2030	04/05/2023	9.03	Put	Bond Future	7,795.0300	7.7950	8,018.9500	8.0189	2.873	0	0	0
2022/12/12	2030	04/05/2023	9.58	Put	Bond Future	5,576.6900	5.5767	5,770.0500	5.7700	3.467	0	0	0
2022/12/12	2030	04/05/2023			Bond Future	10.6408	89.6753	10.7042	89.4006	0.596	0.0000	0.0000	0
2022/12/12	2030	04/05/2023	12.57	Call	Bond Future	8,344.2900	8.3443	8,088.1600	8.0882	(3.070)	0	0	0
2022/12/12	2030	04/05/2023	12.57	Put	Bond Future	454.8600	0.4549	473.4900	0.4735	4.096	0	0	350
2022/12/12	2030	04/05/2023	11.62	Call	Bond Future	5,192.2900	5.1923	4,966.2700	4.9663	(4.353)	0	0	0
2022/12/12	2030	04/05/2023	11.62	Put	Bond Future	1,069.7200	1.0697	1,118.4600	1.1185	4.556	0	0	388
2022/12/12	2030	04/05/2023	12.04	Call	Bond Future	6,549.9000	6.5499	6,307.5300	6.3075	(3.700)	0	0	0
2022/12/12	2030	04/05/2023	12.04	Put	Bond Future	734.6100	0.7346	767.0000	0.7670	4.409	0	0	1,080
2022/12/12	2030	04/05/2023	12.50	Call	Bond Future	8,103.9500	8.1039	7,849.2800	7.8493	(3.143)	0	0	0
2022/12/12	2030	04/05/2023	12.50	Put	Bond Future	484.5800	0.4846	504.6700	0.5047	4.146	0	0	479
2022/12/12	2030	04/05/2023	10.54	Call	Bond Future	2,269.6200	2.2696	2,113.1800	2.1132	(6.893)	0	0	0
2022/12/12	2030	04/05/2023	10.54	Put	Bond Future	2,708.5400	2.7085	2,826.8600	2.8269	4.368	0	0	0
2022/12/12	2030	04/05/2023	10.65	Call	Bond Future	2,514.1700	2.5142	2,348.9800	2.3490	(6.570)	0	0	350
2022/12/12	2030	04/05/2023	10.65	Put	Bond Future	2,474.2900	2.4743	2,583.8600	2.5839	4.428	0	0	0
2022/12/12	2030	04/05/2023	9.58	Call	Bond Future	815.7300	0.8157	734.3300	0.7343	(9.979)	0	0	150
2022/12/12	2030	03/08/2023	12.89	Call	Bond Future	9,124.5200	9.1245	8,873.4500	8.8735	(2.752)	0	0	0
2022/12/12	2030	03/08/2023	12.89	Put	Bond Future	734.7200	0.7347	764.3700	0.7644	4.036	0	0	350
2022/12/12	2030	03/08/2023	11.34	Call	Bond Future	4,446.0500	4.4461	4,250.1200	4.2501	(4.407)	0	0	0
2022/12/12	2030	03/08/2023	11.34	Put	Bond Future	2,065.4600	2.0655	2,150.2500	2.1503	4.105	0	0	0
2022/12/12	2030	03/08/2023	11.35	Call	Bond Future	4,472.9300	4.4729	4,276.4800	4.2765	(4.392)	0	0	0
2022/12/12	2030	03/08/2023	11.36	Put	Bond Future	2,038.1100	2.0381	2,121.8600	2.1219	4.109	0	0	0
2022/12/12	2030	03/08/2023	10.40	Call	Bond Future	2,289.1900	2.2892	2,150.6600	2.1507	(6.051)	0	0	1,012
2022/12/12	2030	03/08/2023	10.65	Call	Bond Future	2,780.4900	2.7805	2,625.5000	2.6255	(5.574)	0	0	350
2022/12/12	2030	03/08/2023	10.65	Put	Bond Future	3,260.9700	3.2610	3,386.7000	3.3867	3.856	0	0	0
2022/12/12	2030	03/08/2023			Bond Future	10.7639	87.5113	10.8308	87.2306	0.622	0.0000	0.0000	0
2022/12/12	2030	03/08/2023	12.59	Call	Bond Future	8,166.9300	8.1669	7,922.9500	7.9229	(2.987)	0	0	0
2022/12/12	2030	03/08/2023	12.59	Put	Bond Future	897.0100	0.8970	933.7500	0.9338	4.096	0	0	1,012
2022/12/12	2030	03/08/2023	11.35	Put	Bond Future	2,051.7500	2.0518	2,136.0200	2.1360	4.107	0	0	0
2022/12/12	2030	03/08/2023	11.36	Call	Bond Future	4,499.8600	4.4999	4,302.8900	4.3029	(4.377)	0	0	0
2022/12/12	2030	03/08/2023	10.40	Put	Bond Future	3,836.1900	3.8362	3,978.3800	3.9784	3.707	0	0	0
2022/12/12	2030	02/11/2023	10.81	Call	Bond Future	3,009.2100	3.0092	2,852.3800	2.8524	(5.212)	0	0	0
2022/12/12	2030	02/11/2023	10.81	Put	Bond Future	3,275.5800	3.2756	3,405.5900	3.4056	3.969	0	0	0
2022/12/12	2030	02/11/2023	10.80	Call	Bond Future	2,987.6800	2.9877	2,831.4700	2.8315	(5.228)	0	0	0
2022/12/12	2030	02/11/2023	10.80	Put	Bond Future	3,294.9900	3.2950	3,425.6200	3.4256	3.965	0	0	0
2022/12/12	2030	02/11/2023			Bond Future	10.8752	89.3543	10.9457	89.0675	0.648	0.0000	0.0000	0
2022/12/12	2030	02/11/2023	10.82	Call	Bond Future	3,030.8100	3.0308	2,873.3600	2.8734	(5.195)	0	0	0
2022/12/12	2030	02/11/2023	10.82	Put	Bond Future	3,256.2600	3.2563	3,385.6500	3.3856	3.974	0	0	0
2022/12/12	2030	01/02/2024	11.37	Call	Bond Future	4,123.4200	4.1234	3,942.8900	3.9429	(4.378)	0	0	0
2022/12/12	2030	01/02/2024	11.37	Put	Bond Future	2,761.2800	2.7613	2,873.1600	2.8732	4.052	0	0	0
2022/12/12	2030	01/02/2024			Bond Future	11.0207	87.1444	11.0951	86.8520	0.675	0.0000	0.0000	0
2022/12/12	2030	01/02/2024	11.36	Call	Bond Future	4,099.8900	4.0999	3,919.8700	3.9199	(4.391)	0	0	0
2022/12/12	2030	01/02/2024	11.36	Put	Bond Future	2,776.3800	2.7764	2,888.7700	2.8888	4.048	0	0	0
2022/12/12	2030	01/02/2024	11.35	Call	Bond Future	4,076.0500	4.0761	3,896.5500	3.8965	(4.404)	0	0	0

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2022/12/12	2030	01/02/2024	11.35	Put	Bond Future	2,791.1800	2.7912	2,904.0900	2.9041	4.045	0	0	0
2022/12/12	2032	02/02/2023	9.47	Call	Bond Future	7.1600	0.0072	4.1400	0.0041	(42.179)	0	0	500
2022/12/12	2032	02/02/2023	9.47	Put	Bond Future	8,764.4700	8.7645	9,062.4000	9.0624	3.399	0	0	0
2022/12/12	2032	02/02/2023	9.92	Call	Bond Future	53.6800	0.0537	36.2800	0.0363	(32.414)	0	0	750
2022/12/12	2032	02/02/2023	9.92	Put	Bond Future	6,276.1300	6.2761	6,559.6800	6.5597	4.518	0	0	0
2022/12/12	2032	02/02/2023	11.50	Call	Bond Future	2,892.2200	2.8922	2,645.4900	2.6455	(8.531)	0	0	0
2022/12/12	2032	02/02/2023	11.50	Put	Bond Future	905.9500	0.9059	960.1700	0.9602	5.985	0	0	8,000
2022/12/12	2032	02/02/2023	11.69	Call	Bond Future	3,584.9500	3.5850	3,320.9600	3.3210	(7.364)	0	0	0
2022/12/12	2032	02/02/2023	11.69	Put	Bond Future	679.3800	0.6794	716.3400	0.7163	5.440	0	0	0
2022/12/12	2032	02/02/2023	10.50	Call	Bond Future	409.7100	0.4097	325.2200	0.3252	(20.622)	0	0	0
2022/12/12	2032	02/02/2023	10.50	Put	Bond Future	3,497.6400	3.4976	3,714.1000	3.7141	6.189	0	0	454
2022/12/12	2032	02/02/2023	10.67	Call	Bond Future	656.0500	0.6561	540.3800	0.5404	(17.631)	0	0	750
2022/12/12	2032	02/02/2023	10.67	Put	Bond Future	2,852.5500	2.8525	3,037.8300	3.0378	6.495	0	0	0
2022/12/12	2032	02/02/2023	11.45	Call	Bond Future	2,717.6700	2.7177	2,476.3100	2.4763	(8.881)	0	0	0
2022/12/12	2032	02/02/2023	11.45	Put	Bond Future	975.6300	0.9756	1,035.2200	1.0352	6.108	0	0	8,000
2022/12/12	2032	02/02/2023	10.40	Call	Bond Future	298.5300	0.2985	231.0100	0.2310	(22.617)	0	0	0
2022/12/12	2032	02/02/2023	10.40	Put	Bond Future	3,916.5400	3.9165	4,149.9700	4.1500	5.960	0	0	0
2022/12/12	2032	02/02/2023	10.22	Call	Bond Future	157.9200	0.1579	116.0400	0.1160	(26.520)	0	0	500
2022/12/12	2032	02/02/2023	10.22	Put	Bond Future	4,740.8400	4.7408	4,999.9100	4.9999	5.465	0	0	0
2022/12/12	2032	02/02/2023			Bond Future	11.0990	86.8154	11.1589	86.5145	0.540	0.0000	0.0000	111,968
2022/12/12	2032	02/02/2023	9.31	Call	Bond Future	3.0800	0.0031	1.6700	0.0017	(45.779)	0	0	454
2022/12/12	2032	02/02/2023	9.31	Put	Bond Future	9,684.1400	9.6841	9,983.6800	9.9837	3.093	0	0	0
2022/12/12	2032	02/02/2023	12.75	Call	Bond Future	7,912.8300	7.9128	7,612.5100	7.6125	(3.795)	0	0	0
2022/12/12	2032	02/02/2023	12.75	Put	Bond Future	124.0500	0.1240	124.6800	0.1247	0.508	0	0	750
2022/12/12	2032	02/02/2023	11.84	Call	Bond Future	4,160.5500	4.1606	3,886.1100	3.8861	(6.596)	0	0	0
2022/12/12	2032	02/02/2023	11.84	Put	Bond Future	538.9200	0.5389	565.4300	0.5654	4.919	0	0	500
2022/12/12	2032	02/02/2023	10.38	Call	Bond Future	279.1400	0.2791	214.8300	0.2148	(23.039)	0	0	0
2022/12/12	2032	02/02/2023	10.38	Put	Bond Future	4,003.6700	4.0037	4,240.3100	4.2403	5.911	0	0	0
2022/12/12	2032	02/02/2023	10.39	Call	Bond Future	288.6800	0.2887	222.7800	0.2228	(22.828)	0	0	0
2022/12/12	2032	02/02/2023	10.39	Put	Bond Future	3,959.9300	3.9599	4,194.9800	4.1950	5.936	0	0	0
2022/12/12	2032	02/02/2023	10.16	Call	Bond Future	129.2500	0.1293	93.5100	0.0935	(27.652)	0	0	0
2022/12/12	2032	02/02/2023	10.16	Put	Bond Future	5,036.9200	5.0369	5,302.1300	5.3021	5.265	0	0	454
2022/12/12	2032	02/02/2023	10.30	Call	Bond Future	210.3000	0.2103	158.1500	0.1581	(24.798)	0	0	8,000
2022/12/12	2032	02/02/2023	10.30	Put	Bond Future	4,362.6500	4.3626	4,611.4500	4.6114	5.703	0	0	0
2022/12/12	2032	04/05/2023	13.43	Call	Bond Future	10,413.1800	10.4132	10,122.2900	10.1223	(2.793)	0	0	0
2022/12/12	2032	04/05/2023	13.43	Put	Bond Future	480.7000	0.4807	497.1800	0.4972	3.428	0	0	400
2022/12/12	2032	04/05/2023	10.89	Call	Bond Future	2,190.2600	2.1903	2,032.2700	2.0323	(7.213)	0	0	0
2022/12/12	2032	04/05/2023	10.89	Put	Bond Future	3,890.9900	3.8910	4,040.3700	4.0404	3.839	0	0	0
2022/12/12	2032	04/05/2023	11.37	Call	Bond Future	3,382.5100	3.3825	3,183.6800	3.1837	(5.878)	0	0	400
2022/12/12	2032	04/05/2023			Bond Future	11.2316	84.3586	11.2943	84.0513	0.558	0.0000	0.0000	66,549
2022/12/12	2032	04/05/2023	10.88	Call	Bond Future	2,168.6300	2.1686	2,011.5400	2.0115	(7.244)	0	0	0
2022/12/12	2032	04/05/2023	10.88	Put	Bond Future	3,919.8300	3.9198	4,070.1100	4.0701	3.834	0	0	0
2022/12/12	2032	04/05/2023	11.37	Put	Bond Future	2,706.2400	2.7062	2,814.7800	2.8148	4.011	0	0	0
2022/12/12	2032	04/05/2023	10.62	Call	Bond Future	1,655.1900	1.6552	1,521.5400	1.5215	(8.075)	0	0	400
2022/12/12	2032	04/05/2023	10.62	Put	Bond Future	4,732.6300	4.7326	4,906.3500	4.9063	3.671	0	0	0
2022/12/12	2032	04/05/2023	10.87	Call	Bond Future	2,147.1200	2.1471	1,990.9200	1.9909	(7.275)	0	0	0
2022/12/12	2032	04/05/2023	10.87	Put	Bond Future	3,948.8300	3.9488	4,100.0000	4.1000	3.828	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
2022/12/12	2032	03/08/2023	11.77	Call	Bond Future	4,798.6000	4.7986	4,587.5600	4.5876	(4.398)	0	0	0
2022/12/12	2032	03/08/2023	11.77	Put	Bond Future	2,831.9900	2.8320	2,934.8900	2.9349	3.633	0	0	0
2022/12/12	2032	03/08/2023	11.90	Call	Bond Future	5,180.8300	5.1808	4,962.3400	4.9623	(4.217)	0	0	5,000
2022/12/12	2032	03/08/2023	11.90	Put	Bond Future	2,612.6800	2.6127	2,708.1300	2.7081	3.653	0	0	0
2022/12/12	2032	03/08/2023			Bond Future	11.3537	86.0933	11.4193	85.7794	0.578	0.0000	0.0000	2,600
2022/12/12	2032	03/08/2023	11.75	Call	Bond Future	4,740.6200	4.7406	4,530.7600	4.5308	(4.427)	0	0	0
2022/12/12	2032	03/08/2023	11.75	Put	Bond Future	2,867.0800	2.8671	2,971.1600	2.9712	3.630	0	0	0
2022/12/12	2032	03/08/2023	11.76	Call	Bond Future	4,769.5700	4.7696	4,559.1300	4.5591	(4.412)	0	0	0
2022/12/12	2032	03/08/2023	11.76	Put	Bond Future	2,849.4800	2.8495	2,952.9800	2.9530	3.632	0	0	0
2022/12/12	2032	02/11/2023	11.24	Call	Bond Future	3,208.3500	3.2083	3,041.3600	3.0414	(5.205)	0	0	0
2022/12/12	2032	02/11/2023	11.24	Put	Bond Future	4,320.8900	4.3209	4,474.6500	4.4746	3.559	0	0	0
2022/12/12	2032	02/11/2023			Bond Future	11.4753	83.7448	11.5440	83.4240	0.598	0.0000	0.0000	0
2022/12/12	2032	02/11/2023	11.23	Call	Bond Future	3,185.6300	3.1856	3,019.3100	3.0193	(5.221)	0	0	0
2022/12/12	2032	02/11/2023	11.23	Put	Bond Future	4,345.8800	4.3459	4,500.3100	4.5003	3.553	0	0	0
2022/12/12	2032	02/11/2023	11.22	Call	Bond Future	3,162.6800	3.1627	2,997.0500	2.9970	(5.237)	0	0	0
2022/12/12	2032	02/11/2023	11.22	Put	Bond Future	4,370.6700	4.3707	4,525.7900	4.5258	3.549	0	0	0
2022/12/12	2032	01/02/2024	11.84	Call	Bond Future	4,561.1600	4.5612	4,364.8700	4.3649	(4.304)	0	0	0
2022/12/12	2032	01/02/2024	11.84	Put	Bond Future	3,574.3600	3.5744	3,705.1200	3.7051	3.658	0	0	0
2022/12/12	2032	01/02/2024	11.83	Call	Bond Future	4,534.7900	4.5348	4,339.0800	4.3391	(4.316)	0	0	0
2022/12/12	2032	01/02/2024	11.83	Put	Bond Future	3,592.9600	3.5930	3,724.3000	3.7243	3.655	0	0	0
2022/12/12	2032	01/02/2024			Bond Future	11.6222	85.4264	11.6940	85.0993	0.618	0.0000	0.0000	0
2022/12/12	2032	01/02/2024	11.85	Call	Bond Future	4,587.5800	4.5876	4,390.7100	4.3907	(4.291)	0	0	0
2022/12/12	2032	01/02/2024	11.85	Put	Bond Future	3,555.8400	3.5558	3,686.0200	3.6860	3.661	0	0	0
2022/12/12	2033	02/02/2023			Bond Future	113.6966	113.6966	113.6917	113.6917	(0.004)	0.0000	0.0000	7,312
2022/12/12	2033	04/05/2023			Bond Future	114.5691	114.5691	114.5634	114.5634	(0.005)	0.0000	0.0000	0
2022/12/12	2033	03/08/2023			Bond Future	116.9500	116.9500	116.9438	116.9438	(0.005)	0.0000	0.0000	0
2022/12/12	2033	02/11/2023			Bond Future	118.0143	118.0143	118.0079	118.0079	(0.005)	0.0000	0.0000	0
2022/12/12	2033	01/02/2024			Bond Future	120.4133	120.4133	120.4069	120.4069	(0.005)	0.0000	0.0000	0
2022/12/12	2037	02/02/2023	11.03	Call	Bond Future	560.2300	0.5602	446.2100	0.4462	(20.352)	0	0	0
2022/12/12	2037	02/02/2023	11.03	Put	Bond Future	4,709.1800	4.7092	4,990.0900	4.9901	5.965	0	0	0
2022/12/12	2037	02/02/2023	11.04	Call	Bond Future	573.1800	0.5732	457.3200	0.4573	(20.214)	0	0	0
2022/12/12	2037	02/02/2023	11.04	Put	Bond Future	4,661.0900	4.6611	4,940.1600	4.9402	5.987	0	0	0
2022/12/12	2037	02/02/2023	11.97	Call	Bond Future	2,811.4900	2.8115	2,518.8600	2.5189	(10.408)	0	0	0
2022/12/12	2037	02/02/2023			Bond Future	11.7357	78.1865	11.8057	77.7915	0.597	0.0000	0.0000	133,533
2022/12/12	2037	02/02/2023	11.05	Call	Bond Future	586.3400	0.5863	468.6300	0.4686	(20.075)	0	0	0
2022/12/12	2037	02/02/2023	11.05	Put	Bond Future	4,613.2800	4.6133	4,890.5000	4.8905	6.009	0	0	0
2022/12/12	2037	02/02/2023	11.10	Call	Bond Future	655.4300	0.6554	528.3100	0.5283	(19.395)	0	0	577
2022/12/12	2037	02/02/2023	11.10	Put	Bond Future	4,378.5000	4.3785	4,646.3100	4.6463	6.116	0	0	0
2022/12/12	2037	02/02/2023	11.97	Put	Bond Future	1,502.1900	1.5022	1,604.4900	1.6045	6.810	0	0	577
2022/12/12	2037	04/05/2023	13.73	Put	Bond Future	877.4200	0.8774	914.6900	0.9147	4.248	0	0	400
2022/12/12	2037	04/05/2023	11.94	Call	Bond Future	3,786.5200	3.7865	3,535.4400	3.5354	(6.631)	0	0	0
2022/12/12	2037	04/05/2023	11.03	Put	Bond Future	6,414.4800	6.4145	6,668.6500	6.6687	3.962	0	0	0
2022/12/12	2037	04/05/2023	11.30	Call	Bond Future	2,090.5700	2.0906	1,910.3300	1.9103	(8.622)	0	0	0
2022/12/12	2037	04/05/2023	11.30	Put	Bond Future	5,340.7500	5.3408	5,563.6900	5.5637	4.174	0	0	0
2022/12/12	2037	04/05/2023	11.31	Call	Bond Future	2,112.8800	2.1129	1,931.4700	1.9315	(8.586)	0	0	0
2022/12/12	2037	04/05/2023	11.31	Put	Bond Future	5,304.1000	5.3041	5,525.8700	5.5259	4.181	0	0	0

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2022/12/12	2037	04/05/2023	10.95	Call	Bond Future	1,407.0000	1.4070	1,267.1000	1.2671	(9.943)	0	0	703
2022/12/12	2037	04/05/2023	10.95	Put	Bond Future	6,761.1900	6.7612	7,024.4700	7.0245	3.894	0	0	0
2022/12/12	2037	04/05/2023			Bond Future	11.8678	79.7216	11.9407	79.3184	0.614	0.0000	0.0000	0
2022/12/12	2037	04/05/2023	13.73	Call	Bond Future	10,272.2600	10.2723	9,906.3500	9.9063	(3.562)	0	0	0
2022/12/12	2037	04/05/2023	11.32	Call	Bond Future	2,135.5100	2.1355	1,952.9300	1.9529	(8.550)	0	0	0
2022/12/12	2037	04/05/2023	11.32	Put	Bond Future	5,267.8300	5.2678	5,488.4300	5.4884	4.188	0	0	0
2022/12/12	2037	04/05/2023	11.78	Call	Bond Future	3,314.9700	3.3150	3,080.5100	3.0805	(7.073)	0	0	400
2022/12/12	2037	04/05/2023	11.78	Put	Bond Future	3,804.7200	3.8047	3,973.4400	3.9734	4.434	0	0	0
2022/12/12	2037	04/05/2023	11.94	Put	Bond Future	3,386.9800	3.3870	3,539.0800	3.5391	4.491	0	0	703
2022/12/12	2037	04/05/2023	11.03	Call	Bond Future	1,548.2000	1.5482	1,399.1900	1.3992	(9.625)	0	0	400
2022/12/12	2037	03/08/2023	12.12	Call	Bond Future	4,733.2200	4.7332	4,480.8500	4.4808	(5.332)	0	0	0
2022/12/12	2037	03/08/2023	12.12	Put	Bond Future	4,057.5000	4.0575	4,216.9200	4.2169	3.929	0	0	0
2022/12/12	2037	03/08/2023	12.13	Call	Bond Future	4,763.3700	4.7634	4,510.1900	4.5102	(5.315)	0	0	0
2022/12/12	2037	03/08/2023	12.13	Put	Bond Future	4,033.8800	4.0339	4,192.4900	4.1925	3.932	0	0	0
2022/12/12	2037	03/08/2023			Bond Future	11.9952	77.1027	12.0711	76.6910	0.632	0.0000	0.0000	0
2022/12/12	2037	03/08/2023	12.14	Call	Bond Future	4,793.5900	4.7936	4,539.6000	4.5396	(5.299)	0	0	0
2022/12/12	2037	03/08/2023	12.14	Put	Bond Future	4,010.3900	4.0104	4,168.1900	4.1682	3.935	0	0	0
2022/12/12	2037	02/11/2023	11.57	Call	Bond Future	3,221.3000	3.2213	3,025.8700	3.0259	(6.067)	0	0	0
2022/12/12	2037	02/11/2023	11.55	Put	Bond Future	6,274.3800	6.2744	6,501.2300	6.5012	3.615	0	0	0
2022/12/12	2037	02/11/2023	11.56	Put	Bond Future	6,241.0700	6.2411	6,467.0500	6.4671	3.621	0	0	0
2022/12/12	2037	02/11/2023			Bond Future	12.1119	78.7269	12.1907	78.3063	0.651	0.0000	0.0000	0
2022/12/12	2037	02/11/2023	11.57	Put	Bond Future	6,208.2000	6.2082	6,433.3100	6.4333	3.626	0	0	0
2022/12/12	2037	02/11/2023	11.55	Call	Bond Future	3,174.0000	3.1740	2,980.3100	2.9803	(6.102)	0	0	0
2022/12/12	2037	02/11/2023	11.56	Call	Bond Future	3,197.4600	3.1975	3,002.9000	3.0029	(6.085)	0	0	0
2022/12/12	2037	01/02/2024	12.33	Call	Bond Future	5,112.0900	5.1121	4,863.6000	4.8636	(4.861)	0	0	0
2022/12/12	2037	01/02/2024	12.33	Put	Bond Future	4,703.2900	4.7033	4,883.6600	4.8837	3.835	0	0	0
2022/12/12	2037	01/02/2024			Bond Future	12.2519	76.0526	12.3338	75.6238	0.669	0.0000	0.0000	0
2022/12/12	2037	01/02/2024	12.31	Call	Bond Future	5,055.3000	5.0553	4,808.2900	4.8083	(4.886)	0	0	0
2022/12/12	2037	01/02/2024	12.31	Put	Bond Future	4,750.8500	4.7508	4,932.7000	4.9327	3.828	0	0	0
2022/12/12	2037	01/02/2024	12.32	Call	Bond Future	5,083.8300	5.0838	4,836.0700	4.8361	(4.873)	0	0	0
2022/12/12	2037	01/02/2024	12.32	Put	Bond Future	4,727.1800	4.7272	4,908.2800	4.9083	3.831	0	0	0
2022/12/12	2038	02/02/2023			Bond Future	124.5448	124.5448	123.9343	123.9343	(0.490)	0.0000	0.0000	4,123
2022/12/12	2038	04/05/2023			Bond Future	127.0189	127.0189	126.3957	126.3957	(0.491)	0.0000	0.0000	1,583
2022/12/12	2038	03/08/2023			Bond Future	127.6930	127.6930	127.0563	127.0563	(0.499)	0.0000	0.0000	0
2022/12/12	2038	02/11/2023			Bond Future	130.4087	130.4087	129.7583	129.7583	(0.499)	0.0000	0.0000	0
2022/12/12	2038	01/02/2024			Bond Future	131.0466	131.0466	130.3835	130.3835	(0.506)	0.0000	0.0000	0
2022/12/12	2040	02/02/2023	10.93	Call	Bond Future	402.1300	0.4021	310.7600	0.3108	(22.722)	0	0	0
2022/12/12	2040	02/02/2023	12.24	Call	Bond Future	3,786.3300	3.7863	3,443.1900	3.4432	(9.063)	0	0	0
2022/12/12	2040	02/02/2023	12.24	Put	Bond Future	1,258.0000	1.2580	1,338.8700	1.3389	6.428	0	0	0
2022/12/12	2040	02/02/2023	12.27	Call	Bond Future	3,906.8300	3.9068	3,559.7900	3.5598	(8.883)	0	0	0
2022/12/12	2040	02/02/2023	12.27	Put	Bond Future	1,205.6500	1.2056	1,282.6200	1.2826	6.384	0	0	388
2022/12/12	2040	02/02/2023	11.12	Call	Bond Future	634.9600	0.6350	508.1300	0.5081	(19.974)	0	0	0
2022/12/12	2040	02/02/2023	11.12	Put	Bond Future	5,027.0100	5.0270	5,324.1900	5.3242	5.912	0	0	0
2022/12/12	2040	02/02/2023	11.19	Call	Bond Future	740.7600	0.7408	599.7500	0.5998	(19.036)	0	0	563
2022/12/12	2040	02/02/2023	11.19	Put	Bond Future	4,672.2000	4.6722	4,955.2000	4.9552	6.057	0	0	0
2022/12/12	2040	02/02/2023	12.07	Put	Bond Future	1,593.2000	1.5932	1,698.7300	1.6987	6.624	0	0	563

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2022/12/12	2040	02/02/2023	10.96	Call	Bond Future	433.8800	0.4339	337.2600	0.3373	(22.269)	0	0	388
2022/12/12	2040	02/02/2023	10.96	Put	Bond Future	5,893.6900	5.8937	6,221.0800	6.2211	5.555	0	0	0
2022/12/12	2040	02/02/2023			Bond Future	11.8131	79.7478	11.8832	79.3238	0.593	0.0000	0.0000	137,959
2022/12/12	2040	02/02/2023	10.18	Call	Bond Future	45.1200	0.0451	29.5700	0.0296	(34.464)	0	0	0
2022/12/12	2040	02/02/2023	10.18	Put	Bond Future	11,023.1500	11.0232	11,431.6100	11.4316	3.705	0	0	0
2022/12/12	2040	02/02/2023	10.21	Call	Bond Future	49.9100	0.0499	32.9600	0.0330	(33.961)	0	0	388
2022/12/12	2040	02/02/2023	10.21	Put	Bond Future	10,805.6700	10.8057	11,212.7300	11.2127	3.767	0	0	0
2022/12/12	2040	02/02/2023	10.93	Put	Bond Future	6,064.4900	6.0645	6,397.1300	6.3971	5.485	0	0	0
2022/12/12	2040	02/02/2023	12.07	Call	Bond Future	3,130.2600	3.1303	2,811.7800	2.8118	(10.174)	0	0	0
2022/12/12	2040	02/02/2023	11.10	Call	Bond Future	606.7500	0.6067	483.8800	0.4839	(20.251)	0	0	0
2022/12/12	2040	02/02/2023	11.10	Put	Bond Future	5,131.1300	5.1311	5,432.2700	5.4323	5.869	0	0	0
2022/12/12	2040	02/02/2023	11.11	Call	Bond Future	620.7400	0.6207	495.9000	0.4959	(20.111)	0	0	0
2022/12/12	2040	02/02/2023	11.11	Put	Bond Future	5,078.9100	5.0789	5,378.0800	5.3781	5.890	0	0	0
2022/12/12	2040	04/05/2023	13.45	Put	Bond Future	1,219.1600	1.2192	1,273.3100	1.2733	4.442	0	0	486
2022/12/12	2040	04/05/2023	12.05	Put	Bond Future	3,504.8000	3.5048	3,664.0000	3.6640	4.542	0	0	684
2022/12/12	2040	04/05/2023	12.78	Call	Bond Future	6,793.9700	6.7940	6,454.4400	6.4544	(4.998)	0	0	0
2022/12/12	2040	04/05/2023	12.78	Put	Bond Future	2,027.7600	2.0278	2,121.0700	2.1211	4.602	0	0	388
2022/12/12	2040	04/05/2023	11.43	Call	Bond Future	2,358.4900	2.3585	2,158.2700	2.1583	(8.489)	0	0	0
2022/12/12	2040	04/05/2023	11.43	Put	Bond Future	5,501.6000	5.5016	5,734.2200	5.7342	4.228	0	0	0
2022/12/12	2040	04/05/2023	10.73	Put	Bond Future	8,830.3900	8.8304	9,146.1700	9.1462	3.576	0	0	0
2022/12/12	2040	04/05/2023			Bond Future	11.9409	81.3136	12.0138	80.8808	0.610	0.0000	0.0000	300
2022/12/12	2040	04/05/2023	13.45	Call	Bond Future	9,469.4100	9.4694	9,090.7200	9.0907	(3.999)	0	0	0
2022/12/12	2040	04/05/2023	11.48	Call	Bond Future	2,481.1400	2.4811	2,274.7100	2.2747	(8.320)	0	0	486
2022/12/12	2040	04/05/2023	11.48	Put	Bond Future	5,308.0700	5.3081	5,534.4800	5.5345	4.265	0	0	0
2022/12/12	2040	04/05/2023	12.05	Call	Bond Future	4,151.6000	4.1516	3,877.9600	3.8780	(6.591)	0	0	0
2022/12/12	2040	04/05/2023	11.41	Call	Bond Future	2,310.4000	2.3104	2,112.6700	2.1127	(8.558)	0	0	0
2022/12/12	2040	04/05/2023	11.41	Put	Bond Future	5,580.5200	5.5805	5,815.6300	5.8156	4.213	0	0	0
2022/12/12	2040	04/05/2023	11.42	Call	Bond Future	2,334.3800	2.3344	2,135.4100	2.1354	(8.523)	0	0	0
2022/12/12	2040	04/05/2023	11.42	Put	Bond Future	5,540.9500	5.5410	5,774.8200	5.7748	4.221	0	0	0
2022/12/12	2040	04/05/2023	10.73	Call	Bond Future	1,053.9800	1.0540	936.9200	0.9369	(11.106)	0	0	486
2022/12/12	2040	04/05/2023	10.92	Call	Bond Future	1,322.4400	1.3224	1,184.8700	1.1849	(10.403)	0	0	388
2022/12/12	2040	04/05/2023	10.92	Put	Bond Future	7,802.0400	7.8020	8,097.3100	8.0973	3.785	0	0	0
2022/12/12	2040	04/05/2023	11.03	Call	Bond Future	1,503.6400	1.5036	1,353.3700	1.3534	(9.994)	0	0	684
2022/12/12	2040	04/05/2023	11.03	Put	Bond Future	7,246.0600	7.2461	7,528.6300	7.5286	3.900	0	0	0
2022/12/12	2040	04/05/2023	10.17	Call	Bond Future	493.7500	0.4938	427.5900	0.4276	(13.399)	0	0	388
2022/12/12	2040	04/05/2023	10.17	Put	Bond Future	12,272.9200	12.2729	12,639.6000	12.6396	2.988	0	0	0
2022/12/12	2040	03/08/2023	12.23	Call	Bond Future	5,271.4100	5.2714	4,995.8800	4.9959	(5.227)	0	0	0
2022/12/12	2040	03/08/2023	12.23	Put	Bond Future	4,308.8300	4.3088	4,475.3100	4.4753	3.864	0	0	0
2022/12/12	2040	03/08/2023			Bond Future	12.0641	78.4770	12.1399	78.0350	0.628	0.0000	0.0000	0
2022/12/12	2040	03/08/2023	12.21	Call	Bond Future	5,206.7100	5.2067	4,932.8800	4.9329	(5.259)	0	0	0
2022/12/12	2040	03/08/2023	12.21	Put	Bond Future	4,359.1900	4.3592	4,527.3700	4.5274	3.858	0	0	0
2022/12/12	2040	03/08/2023	12.22	Call	Bond Future	5,238.9000	5.2389	4,964.2200	4.9642	(5.243)	0	0	0
2022/12/12	2040	03/08/2023	12.22	Put	Bond Future	4,333.8200	4.3338	4,501.1500	4.5012	3.861	0	0	0
2022/12/12	2040	02/11/2023	11.60	Put	Bond Future	6,880.9100	6.8809	7,123.9900	7.1240	3.533	0	0	0
2022/12/12	2040	02/11/2023	11.58	Call	Bond Future	3,391.5800	3.3916	3,185.0600	3.1851	(6.089)	0	0	0
2022/12/12	2040	02/11/2023	11.58	Put	Bond Future	6,955.4600	6.9555	7,200.3700	7.2004	3.521	0	0	0
2022/12/12	2040	02/11/2023	11.59	Call	Bond Future	3,416.1800	3.4162	3,208.7400	3.2087	(6.072)	0	0	0
2022/12/12	2040	02/11/2023			Bond Future	12.1767	80.1302	12.2553	79.6788	0.646	0.0000	0.0000	0

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2022/12/12	2040	02/11/2023	11.60	Call	Bond Future	3,440.5700	3.4406	3,232.2200	3.2322	(6.056)	0	0	0
2022/12/12	2040	02/11/2023	11.59	Put	Bond Future	6,918.2500	6.9183	7,162.2400	7.1622	3.527	0	0	0
2022/12/12	2040	01/02/2024	12.33	Call	Bond Future	5,467.9900	5.4680	5,204.0100	5.2040	(4.828)	0	0	0
2022/12/12	2040	01/02/2024	12.33	Put	Bond Future	5,360.7100	5.3607	5,557.1100	5.5571	3.664	0	0	0
2022/12/12	2040	01/02/2024	12.34	Call	Bond Future	5,498.0600	5.4981	5,233.3000	5.2333	(4.816)	0	0	0
2022/12/12	2040	01/02/2024	12.34	Put	Bond Future	5,334.3500	5.3343	5,529.9700	5.5300	3.667	0	0	0
2022/12/12	2040	01/02/2024			Bond Future	12.3110	77.2337	12.3928	76.7734	0.664	0.0000	0.0000	0
2022/12/12	2040	01/02/2024	12.35	Call	Bond Future	5,528.5300	5.5285	5,262.9900	5.2630	(4.803)	0	0	0
2022/12/12	2040	01/02/2024	12.35	Put	Bond Future	5,308.4500	5.3085	5,503.2900	5.5033	3.670	0	0	0
2022/12/12	2044	02/02/2023	10.30	Call	Bond Future	76.2100	0.0762	51.8000	0.0518	(32.030)	0	0	0
2022/12/12	2044	02/02/2023	10.30	Put	Bond Future	10,140.8800	10.1409	10,550.1100	10.5501	4.035	0	0	0
2022/12/12	2044	02/02/2023	11.00	Call	Bond Future	539.4700	0.5395	425.2800	0.4253	(21.167)	0	0	2,500
2022/12/12	2044	02/02/2023	11.00	Put	Bond Future	5,531.4500	5.5314	5,850.9000	5.8509	5.775	0	0	0
2022/12/12	2044	02/02/2023	11.75	Put	Bond Future	2,309.0200	2.3090	2,466.0900	2.4661	6.802	0	0	2,500
2022/12/12	2044	02/02/2023	11.90	Call	Bond Future	2,739.5900	2.7396	2,434.4000	2.4344	(11.140)	0	0	0
2022/12/12	2044	02/02/2023	11.90	Put	Bond Future	1,893.5400	1.8935	2,021.9900	2.0220	6.784	0	0	0
2022/12/12	2044	02/02/2023	12.00	Call	Bond Future	3,104.2200	3.1042	2,781.7400	2.7817	(10.388)	0	0	0
2022/12/12	2044	02/02/2023	12.00	Put	Bond Future	1,652.6300	1.6526	1,763.7900	1.7638	6.726	0	0	4,000
2022/12/12	2044	02/02/2023	11.20	Put	Bond Future	4,477.5800	4.4776	4,755.3600	4.7554	6.204	0	0	0
2022/12/12	2044	02/02/2023	11.70	Call	Bond Future	2,073.4600	2.0735	1,807.0700	1.8071	(12.848)	0	0	1,700
2022/12/12	2044	02/02/2023	11.70	Put	Bond Future	2,463.3700	2.4634	2,630.6200	2.6306	6.789	0	0	0
2022/12/12	2044	02/02/2023	11.10	Call	Bond Future	680.9700	0.6810	546.4600	0.5465	(19.753)	0	0	1,700
2022/12/12	2044	02/02/2023	11.14	Call	Bond Future	744.0800	0.7441	601.1400	0.6011	(19.210)	0	0	0
2022/12/12	2044	02/02/2023	11.14	Put	Bond Future	4,779.7800	4.7798	5,070.4800	5.0705	6.082	0	0	0
2022/12/12	2044	02/02/2023	11.15	Call	Bond Future	760.4800	0.7605	615.4100	0.6154	(19.076)	0	0	0
2022/12/12	2044	02/02/2023	11.15	Put	Bond Future	4,728.5800	4.7286	5,017.1500	5.0171	6.103	0	0	0
2022/12/12	2044	02/02/2023			Bond Future	11.7625	76.8815	11.8327	76.4479	0.596	0.0000	0.0000	81,659
2022/12/12	2044	02/02/2023	10.75	Call	Bond Future	279.4000	0.2794	209.3200	0.2093	(25.082)	0	0	2,500
2022/12/12	2044	02/02/2023	10.75	Put	Bond Future	7,026.0900	7.0261	7,389.6500	7.3897	5.174	0	0	0
2022/12/12	2044	02/02/2023	11.75	Call	Bond Future	2,231.2500	2.2313	1,954.6800	1.9547	(12.395)	0	0	0
2022/12/12	2044	02/02/2023	11.16	Call	Bond Future	777.0300	0.7770	629.8300	0.6298	(18.944)	0	0	0
2022/12/12	2044	02/02/2023	11.16	Put	Bond Future	4,677.6200	4.6776	4,964.0600	4.9641	6.124	0	0	0
2022/12/12	2044	02/02/2023	11.20	Call	Bond Future	846.0700	0.8461	690.2100	0.6902	(18.422)	0	0	0
2022/12/12	2044	02/02/2023	11.10	Put	Bond Future	4,988.0000	4.9880	5,287.1300	5.2871	5.997	0	0	0
2022/12/12	2044	04/05/2023	11.75	Put	Bond Future	4,329.8700	4.3299	4,518.8600	4.5189	4.365	0	0	4,115
2022/12/12	2044	04/05/2023	11.41	Call	Bond Future	2,551.1400	2.5511	2,339.7000	2.3397	(8.288)	0	0	0
2022/12/12	2044	04/05/2023	11.41	Put	Bond Future	5,522.6200	5.5226	5,753.8200	5.7538	4.186	0	0	0
2022/12/12	2044	04/05/2023	11.42	Call	Bond Future	2,577.2900	2.5773	2,364.5700	2.3646	(8.254)	0	0	0
2022/12/12	2044	04/05/2023	11.42	Put	Bond Future	5,483.7300	5.4837	5,713.6500	5.7137	4.193	0	0	0
2022/12/12	2044	04/05/2023			Bond Future	11.8813	78.3911	11.9542	77.9485	0.613	0.0000	0.0000	0
2022/12/12	2044	04/05/2023	11.75	Call	Bond Future	3,520.8200	3.5208	3,267.1700	3.2672	(7.204)	0	0	0
2022/12/12	2044	04/05/2023	12.00	Call	Bond Future	4,328.3800	4.3284	4,046.3300	4.0463	(6.516)	0	0	0
2022/12/12	2044	04/05/2023	12.00	Put	Bond Future	3,609.6100	3.6096	3,770.2000	3.7702	4.449	0	0	4,115
2022/12/12	2044	04/05/2023	12.25	Call	Bond Future	5,199.9000	5.1999	4,892.3100	4.8923	(5.915)	0	0	0
2022/12/12	2044	04/05/2023	12.25	Put	Bond Future	3,003.6100	3.0036	3,138.6600	3.1387	4.496	0	0	1,500
2022/12/12	2044	04/05/2023	11.43	Call	Bond Future	2,603.5800	2.6036	2,389.5800	2.3896	(8.219)	0	0	0
2022/12/12	2044	04/05/2023	11.43	Put	Bond Future	5,445.0700	5.4451	5,673.7100	5.6737	4.199	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
2022/12/12	2044	03/08/2023	12.15	Call	Bond Future	5,314.1900	5.3142	5,032.8500	5.0329	(5.294)	0	0	0
2022/12/12	2044	03/08/2023	12.15	Put	Bond Future	4,395.5600	4.3956	4,566.2300	4.5662	3.883	0	0	0
2022/12/12	2044	03/08/2023	12.16	Call	Bond Future	5,347.3500	5.3474	5,065.1300	5.0651	(5.278)	0	0	0
2022/12/12	2044	03/08/2023	12.16	Put	Bond Future	4,369.9500	4.3700	4,539.7400	4.5397	3.885	0	0	0
2022/12/12	2044	03/08/2023			Bond Future	11.9954	75.6197	12.0711	75.1676	0.631	0.0000	0.0000	0
2022/12/12	2044	03/08/2023	12.17	Call	Bond Future	5,380.3400	5.3803	5,097.2500	5.0973	(5.262)	0	0	0
2022/12/12	2044	03/08/2023	12.17	Put	Bond Future	4,344.2500	4.3443	4,513.1700	4.5132	3.888	0	0	0
2022/12/12	2044	02/11/2023	11.57	Call	Bond Future	3,808.0500	3.8081	3,586.8900	3.5869	(5.808)	0	0	0
2022/12/12	2044	02/11/2023	11.57	Put	Bond Future	7,049.4800	7.0495	7,290.0300	7.2900	3.412	0	0	0
2022/12/12	2044	02/11/2023			Bond Future	12.0990	77.2127	12.1774	76.7510	0.648	0.0000	0.0000	0
2022/12/12	2044	02/11/2023	11.55	Call	Bond Future	3,755.0700	3.7551	3,535.7600	3.5358	(5.840)	0	0	0
2022/12/12	2044	02/11/2023	11.55	Put	Bond Future	7,123.5900	7.1236	7,365.9900	7.3660	3.403	0	0	0
2022/12/12	2044	02/11/2023	11.56	Call	Bond Future	3,781.6600	3.7817	3,561.4300	3.5614	(5.824)	0	0	0
2022/12/12	2044	02/11/2023	11.56	Put	Bond Future	7,086.5900	7.0866	7,328.0700	7.3281	3.408	0	0	0
2022/12/12	2044	01/02/2024	12.29	Call	Bond Future	5,905.6100	5.9056	5,629.7500	5.6298	(4.671)	0	0	0
2022/12/12	2044	01/02/2024	12.29	Put	Bond Future	5,515.6700	5.5157	5,710.5900	5.7106	3.534	0	0	0
2022/12/12	2044	01/02/2024			Bond Future	12.2226	74.3827	12.3040	73.9119	0.666	0.0000	0.0000	0
2022/12/12	2044	01/02/2024	12.27	Call	Bond Future	5,843.4200	5.8434	5,569.1000	5.5691	(4.695)	0	0	0
2022/12/12	2044	01/02/2024	12.27	Put	Bond Future	5,568.8200	5.5688	5,765.2800	5.7653	3.528	0	0	0
2022/12/12	2044	01/02/2024	12.28	Call	Bond Future	5,874.3300	5.8743	5,599.2400	5.5992	(4.683)	0	0	0
2022/12/12	2044	01/02/2024	12.28	Put	Bond Future	5,542.0200	5.5420	5,737.7100	5.7377	3.531	0	0	0
2022/12/12	2046	02/02/2023			Bond Future	110.8901	110.8901	110.1840	110.1840	(0.637)	0.0000	0.0000	13,685
2022/12/12	2046	04/05/2023			Bond Future	111.0579	111.0579	110.3373	110.3373	(0.649)	0.0000	0.0000	4,935
2022/12/12	2046	03/08/2023			Bond Future	113.3662	113.3662	112.6301	112.6301	(0.649)	0.0000	0.0000	0
2022/12/12	2046	02/11/2023			Bond Future	113.6851	113.6851	112.9334	112.9334	(0.661)	0.0000	0.0000	0
2022/12/12	2046	01/02/2024			Bond Future	115.9952	115.9952	115.2285	115.2285	(0.661)	0.0000	0.0000	0
2022/12/12	2050	02/02/2023			Bond Future	108.4750	108.4750	110.1085	110.1085	1.506	0.0000	0.0000	10,717
2022/12/12	2050	04/05/2023			Bond Future	110.6297	110.6297	112.2949	112.2949	1.505	0.0000	0.0000	3,359
2022/12/12	2050	03/08/2023			Bond Future	110.7430	110.7430	112.4423	112.4423	1.534	0.0000	0.0000	0
2022/12/12	2050	02/11/2023			Bond Future	113.0982	113.0982	114.8336	114.8336	1.534	0.0000	0.0000	0
2022/12/12	2050	01/02/2024			Bond Future	113.1543	113.1543	114.9256	114.9256	1.565	0.0000	0.0000	0
2022/12/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	AL37	02/02/2023			Index Future	850.7220	850.7220	849.2470	849.2470	(0.173)	0.0000	0.0000	0
2022/12/12	AL37	04/05/2023			Index Future	867.4120	867.4120	865.8920	865.8920	(0.175)	0.0000	0.0000	0
2022/12/12	AL37	03/08/2023			Index Future	885.2320	885.2320	883.6720	883.6720	(0.176)	0.0000	0.0000	0
2022/12/12	AL37	02/11/2023			Index Future	903.8550	903.8550	902.2570	902.2570	(0.177)	0.0000	0.0000	0
2022/12/12	AL37	01/02/2024			Index Future	922.0410	922.0410	920.4170	920.4170	(0.176)	0.0000	0.0000	0
2022/12/12	AL7T	02/02/2023			Index Future	975.1480	975.1480	972.1130	972.1130	(0.311)	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
2022/12/12	AL7T	04/05/2023			Index Future	994.2790	994.2790	991.1660	991.1660	(0.313)	0.0000	0.0000	0
2022/12/12	AL7T	03/08/2023			Index Future	1,014.7050	1,014.7050	1,011.5180	1,011.5180	(0.314)	0.0000	0.0000	0
2022/12/12	AL7T	02/11/2023			Index Future	1,036.0520	1,036.0520	1,032.7920	1,032.7920	(0.315)	0.0000	0.0000	0
2022/12/12	AL7T	01/02/2024			Index Future	1,056.8980	1,056.8980	1,053.5790	1,053.5790	(0.314)	0.0000	0.0000	0
2022/12/12	ALBI	02/02/2023			Index Future	852.2230	852.2230	849.0330	849.0330	(0.374)	0.0000	0.0000	111
2022/12/12	ALBI	04/05/2023			Index Future	868.9430	868.9430	865.6740	865.6740	(0.376)	0.0000	0.0000	0
2022/12/12	ALBI	03/08/2023			Index Future	886.7950	886.7950	883.4490	883.4490	(0.377)	0.0000	0.0000	0
2022/12/12	ALBI	02/11/2023			Index Future	905.4500	905.4500	902.0290	902.0290	(0.378)	0.0000	0.0000	0
2022/12/12	ALBI	01/02/2024			Index Future	923.6690	923.6690	920.1850	920.1850	(0.377)	0.0000	0.0000	0
2022/12/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	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
2022/12/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/12	ES33	02/02/2023			Bond Future	12.5250	73.9357	12.5947	73.6183	0.556	0.0000	0.0000	350
2022/12/12	ES33	04/05/2023			Bond Future	12.6976	71.6100	12.7704	71.2859	0.573	0.0000	0.0000	0
2022/12/12	ES33	03/08/2023			Bond Future	12.8622	73.0991	12.9381	72.7680	0.591	0.0000	0.0000	0
2022/12/12	ES33	02/11/2023			Bond Future	13.0305	70.8583	13.1099	70.5200	0.609	0.0000	0.0000	0
2022/12/12	ES33	01/02/2024			Bond Future	13.2287	72.2962	13.3116	71.9512	0.627	0.0000	0.0000	0
2022/12/12	ES42	02/02/2023			Bond Future	12.7396	72.2436	12.8146	71.8471	0.589	0.0000	0.0000	4,195
2022/12/12	ES42	04/05/2023			Bond Future	12.8959	69.4157	12.9741	69.0110	0.606	0.0000	0.0000	0
2022/12/12	ES42	03/08/2023			Bond Future	13.0408	70.8601	13.1222	70.4467	0.624	0.0000	0.0000	0
2022/12/12	ES42	02/11/2023			Bond Future	13.1886	68.1049	13.2734	67.6826	0.643	0.0000	0.0000	0
2022/12/12	ES42	01/02/2024			Bond Future	13.3534	69.4857	13.4417	69.0549	0.661	0.0000	0.0000	0
2022/12/12	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GOVI	02/02/2023	850.82	Put	GOVI	106,350.0000	10.6350	137,700.0000	13.7700	29.478	0	0	0
2022/12/12	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GOVI	02/02/2023	850.83	Put	GOVI	106,450.0000	10.6450	137,800.0000	13.7800	29.450	0	0	0
2022/12/12	GOVI	02/02/2023			GOVI	840.1850	840.1850	837.0500	837.0500	(0.373)	0.0000	0.0000	848
2022/12/12	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GOVI	02/02/2023	850.84	Put	GOVI	106,550.0000	10.6550	137,900.0000	13.7900	29.423	0	0	0
2022/12/12	GOVI	04/05/2023	852.86	Call	GOVI	38,090.0000	3.8090	5,970.0000	0.5970	(84.327)	0	0	0
2022/12/12	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GOVI	04/05/2023	852.87	Call	GOVI	37,990.0000	3.7990	5,870.0000	0.5870	(84.549)	0	0	0
2022/12/12	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GOVI	04/05/2023			GOVI	856.6690	856.6690	853.4570	853.4570	(0.375)	0.0000	0.0000	0
2022/12/12	GOVI	04/05/2023	852.88	Call	GOVI	37,890.0000	3.7890	5,770.0000	0.5770	(84.772)	0	0	0
2022/12/12	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GOVI	03/08/2023	837.21	Call	GOVI	370,580.0000	37.0580	337,710.0000	33.7710	(8.870)	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
2022/12/12	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GOVI	03/08/2023	837.22	Call	GOVI	370,480.0000	37.0480	337,610.0000	33.7610	(8.872)	0	0	0
2022/12/12	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GOVI	03/08/2023			GOVI	874.2680	874.2680	870.9810	870.9810	(0.376)	0.0000	0.0000	0
2022/12/12	GOVI	03/08/2023	837.23	Call	GOVI	370,380.0000	37.0380	337,510.0000	33.7510	(8.875)	0	0	0
2022/12/12	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GOVI	02/11/2023	885.82	Call	GOVI	68,400.0000	6.8400	34,790.0000	3.4790	(49.137)	0	0	0
2022/12/12	GOVI	02/11/2023			GOVI	892.6600	892.6600	889.2990	889.2990	(0.377)	0.0000	0.0000	0
2022/12/12	GOVI	02/11/2023	885.80	Call	GOVI	68,600.0000	6.8600	34,990.0000	3.4990	(48.994)	0	0	0
2022/12/12	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GOVI	02/11/2023	885.81	Call	GOVI	68,500.0000	6.8500	34,890.0000	3.4890	(49.066)	0	0	0
2022/12/12	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GOVI	01/02/2024	880.00	Call	GOVI	306,210.0000	30.6210	271,980.0000	27.1980	(11.179)	0	0	0
2022/12/12	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GOVI	01/02/2024			GOVI	910.6210	910.6210	907.1980	907.1980	(0.376)	0.0000	0.0000	0
2022/12/12	GOVI	01/02/2024	879.98	Call	GOVI	306,410.0000	30.6410	272,180.0000	27.2180	(11.171)	0	0	0
2022/12/12	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GOVI	01/02/2024	879.99	Call	GOVI	306,310.0000	30.6310	272,080.0000	27.2080	(11.175)	0	0	0
2022/12/12	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/12	IGOV	02/02/2023			Index Future	315.4220	315.4220	315.5320	315.5320	0.035	0.0000	0.0000	671
2022/12/12	IGOV	04/05/2023			Index Future	321.6870	321.6870	321.7930	321.7930	0.033	0.0000	0.0000	16
2022/12/12	IGOV	03/08/2023			Index Future	328.3710	328.3710	328.4760	328.4760	0.032	0.0000	0.0000	0
2022/12/12	IGOV	02/11/2023			Index Future	335.3520	335.3520	335.4580	335.4580	0.032	0.0000	0.0000	0
2022/12/12	IGOV	01/02/2024			Index Future	342.1720	342.1720	342.2820	342.2820	0.032	0.0000	0.0000	0
2022/12/12	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/12/12	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/12	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/12	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
2022/12/12	JBAF	21/12/2022			Jibar Tradeable Future	7.2350	92.7650	7.2450	92.7550	0.138	0.0000	0.0000	68
2022/12/12	JBAF	18/01/2023			Jibar Tradeable Future	7.2850	92.7150	7.3150	92.6850	0.412	0.0000	0.0000	0
2022/12/12	JBAF	15/02/2023			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2022/12/12	JBAF	15/03/2023			Jibar Tradeable Future	7.7450	92.2550	7.7550	92.2450	0.129	0.0000	0.0000	0
2022/12/12	JBAF	19/04/2023			Jibar Tradeable Future	7.8800	92.1200	7.9000	92.1000	0.254	0.0000	0.0000	0
2022/12/12	JBAF	17/05/2023			Jibar Tradeable Future	7.9000	92.1000	7.9300	92.0700	0.380	0.0000	0.0000	0
2022/12/12	JBAF	21/06/2023			Jibar Tradeable Future	7.9400	92.0600	7.9900	92.0100	0.630	0.0000	0.0000	0
2022/12/12	JBAF	20/09/2023			Jibar Tradeable Future	7.9450	92.0550	8.0150	91.9850	0.881	0.0000	0.0000	75
2022/12/12	JBAF	20/12/2023			Jibar Tradeable Future	7.9250	92.0750	8.0100	91.9900	1.073	0.0000	0.0000	272
2022/12/12	JBAF	20/03/2024			Jibar Tradeable Future	7.9000	92.1000	8.0100	91.9900	1.392	0.0000	0.0000	0
2022/12/12	JBAF	19/06/2024			Jibar Tradeable Future	7.8900	92.1100	8.0100	91.9900	1.521	0.0000	0.0000	0
2022/12/12	JBAF	18/09/2024			Jibar Tradeable Future	7.8850	92.1150	8.0050	91.9950	1.522	0.0000	0.0000	0
2022/12/12	R035	02/02/2023	9.81	Call	Bond Future	26.1600	0.0262	16.5400	0.0165	(36.774)	0	0	582
2022/12/12	R035	02/02/2023	9.81	Put	Bond Future	10,743.4500	10.7435	11,125.6000	11.1256	3.557	0	0	0
2022/12/12	R035	02/02/2023	9.85	Call	Bond Future	30.1100	0.0301	19.2400	0.0192	(36.101)	0	0	0
2022/12/12	R035	02/02/2023	9.89	Call	Bond Future	34.5800	0.0346	22.3200	0.0223	(35.454)	0	0	388
2022/12/12	R035	02/02/2023	9.89	Put	Bond Future	10,220.9900	10.2210	10,600.5000	10.6005	3.713	0	0	0
2022/12/12	R035	02/02/2023	11.94	Call	Bond Future	3,299.5300	3.2995	2,989.3000	2.9893	(9.402)	0	0	0
2022/12/12	R035	02/02/2023	13.22	Put	Bond Future	160.4200	0.1604	164.5600	0.1646	2.581	0	0	976
2022/12/12	R035	02/02/2023	10.88	Call	Bond Future	580.9000	0.5809	464.3200	0.4643	(20.069)	0	0	0
2022/12/12	R035	02/02/2023	10.88	Put	Bond Future	4,533.0800	4.5331	4,808.2700	4.8083	6.071	0	0	0
2022/12/12	R035	02/02/2023	10.66	Call	Bond Future	339.3600	0.3394	260.2700	0.2603	(23.306)	0	0	0
2022/12/12	R035	02/02/2023	10.66	Put	Bond Future	5,624.9800	5.6250	5,937.6600	5.9377	5.559	0	0	582
2022/12/12	R035	02/02/2023	10.30	Put	Bond Future	7,656.4900	7.6565	8,011.9000	8.0119	4.642	0	0	0
2022/12/12	R035	02/02/2023	10.60	Call	Bond Future	288.9700	0.2890	218.8700	0.2189	(24.259)	0	0	0
2022/12/12	R035	02/02/2023	10.60	Put	Bond Future	5,943.2700	5.9433	6,264.9400	6.2649	5.412	0	0	0
2022/12/12	R035	02/02/2023	10.64	Put	Bond Future	5,730.2100	5.7302	6,045.9400	6.0459	5.510	0	0	0
2022/12/12	R035	02/02/2023			Bond Future	11.5612	86.6668	11.6313	86.2750	0.606	0.0000	0.0000	145,634
2022/12/12	R035	02/02/2023	9.85	Put	Bond Future	10,481.4400	10.4814	10,862.3400	10.8623	3.634	0	0	0
2022/12/12	R035	02/02/2023	11.94	Put	Bond Future	1,212.4700	1.2125	1,294.0100	1.2940	6.725	0	0	0
2022/12/12	R035	02/02/2023	11.98	Call	Bond Future	3,447.8300	3.4478	3,132.4500	3.1325	(9.147)	0	0	0
2022/12/12	R035	02/02/2023	11.98	Put	Bond Future	1,144.7800	1.1448	1,221.1700	1.2212	6.673	0	0	388
2022/12/12	R035	02/02/2023	13.22	Call	Bond Future	8,765.3500	8.7653	8,377.7200	8.3777	(4.422)	0	0	0
2022/12/12	R035	02/02/2023	11.05	Call	Bond Future	838.1200	0.8381	688.8000	0.6888	(17.816)	0	0	976
2022/12/12	R035	02/02/2023	11.05	Put	Bond Future	3,779.3800	3.7794	4,021.8300	4.0218	6.415	0	0	0
2022/12/12	R035	02/02/2023	11.06	Call	Bond Future	855.5500	0.8556	704.2200	0.7042	(17.688)	0	0	0
2022/12/12	R035	02/02/2023	11.06	Put	Bond Future	3,737.8600	3.7379	3,978.3000	3.9783	6.433	0	0	582
2022/12/12	R035	02/02/2023	10.86	Call	Bond Future	554.9300	0.5549	442.0100	0.4420	(20.349)	0	0	0
2022/12/12	R035	02/02/2023	10.86	Put	Bond Future	4,627.1500	4.6271	4,906.0000	4.9060	6.026	0	0	0
2022/12/12	R035	02/02/2023	10.87	Call	Bond Future	567.8100	0.5678	453.0600	0.4531	(20.209)	0	0	0
2022/12/12	R035	02/02/2023	10.87	Put	Bond Future	4,579.9800	4.5800	4,857.0000	4.8570	6.048	0	0	0
2022/12/12	R035	02/02/2023	10.30	Call	Bond Future	125.8400	0.1258	89.4800	0.0895	(28.894)	0	0	976
2022/12/12	R035	02/02/2023	10.64	Call	Bond Future	321.9400	0.3219	245.9000	0.2459	(23.619)	0	0	388
2022/12/12	R035	04/05/2023	11.22	Put	Bond Future	4,864.7100	4.8647	5,077.5600	5.0776	4.375	0	0	0
2022/12/12	R035	04/05/2023	12.46	Call	Bond Future	5,992.0100	5.9920	5,683.4600	5.6835	(5.149)	0	0	0
2022/12/12	R035	04/05/2023	12.46	Put	Bond Future	1,915.6600	1.9157	2,007.1100	2.0071	4.774	0	0	388

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
2022/12/12	R035	04/05/2023	13.18	Call	Bond Future	8,722.2700	8.7223	8,372.4500	8.3725	(4.011)	0	0	0
2022/12/12	R035	04/05/2023	13.18	Put	Bond Future	1,084.7900	1.0848	1,134.9700	1.1350	4.626	0	0	491
2022/12/12	R035	04/05/2023	11.17	Call	Bond Future	2,099.8200	2.0998	1,918.4400	1.9184	(8.638)	0	0	491
2022/12/12	R035	04/05/2023	11.20	Call	Bond Future	2,166.1900	2.1662	1,981.3500	1.9813	(8.533)	0	0	0
2022/12/12	R035	04/05/2023	11.21	Call	Bond Future	2,188.6500	2.1887	2,002.6400	2.0026	(8.499)	0	0	0
2022/12/12	R035	04/05/2023	10.60	Call	Bond Future	1,088.7500	1.0888	971.0700	0.9711	(10.809)	0	0	388
2022/12/12	R035	04/05/2023	10.60	Put	Bond Future	7,418.1400	7.4181	7,700.4600	7.7005	3.806	0	0	0
2022/12/12	R035	04/05/2023			Bond Future	11.6916	83.8637	11.7646	83.4637	0.624	0.0000	0.0000	104,314
2022/12/12	R035	04/05/2023	11.22	Call	Bond Future	2,211.2300	2.2112	2,024.0800	2.0241	(8.464)	0	0	0
2022/12/12	R035	04/05/2023	11.17	Put	Bond Future	5,041.6900	5.0417	5,260.3100	5.2603	4.336	0	0	0
2022/12/12	R035	04/05/2023	11.20	Put	Bond Future	4,934.8600	4.9349	5,150.0200	5.1500	4.360	0	0	0
2022/12/12	R035	04/05/2023	11.21	Put	Bond Future	4,899.7000	4.8997	5,113.6900	5.1137	4.367	0	0	0
2022/12/12	R035	04/05/2023	9.85	Call	Bond Future	399.1100	0.3991	343.8000	0.3438	(13.858)	0	0	388
2022/12/12	R035	04/05/2023	9.85	Put	Bond Future	11,479.9200	11.4799	11,824.6100	11.8246	3.003	0	0	0
2022/12/12	R035	04/05/2023	10.42	Call	Bond Future	873.7700	0.8738	773.3700	0.7734	(11.490)	0	0	491
2022/12/12	R035	04/05/2023	10.42	Put	Bond Future	8,312.1700	8.3122	8,611.7700	8.6118	3.604	0	0	0
2022/12/12	R035	03/08/2023	12.00	Call	Bond Future	4,849.8700	4.8499	4,596.0400	4.5960	(5.234)	0	0	0
2022/12/12	R035	03/08/2023	12.00	Put	Bond Future	3,857.0300	3.8570	4,011.7700	4.0118	4.012	0	0	0
2022/12/12	R035	03/08/2023			Bond Future	11.8143	85.5879	11.8903	85.1793	0.643	0.0000	0.0000	0
2022/12/12	R035	03/08/2023	11.98	Call	Bond Future	4,789.3300	4.7893	4,537.0900	4.5371	(5.267)	0	0	0
2022/12/12	R035	03/08/2023	11.98	Put	Bond Future	3,902.6000	3.9026	4,058.9300	4.0589	4.006	0	0	0
2022/12/12	R035	03/08/2023	11.99	Call	Bond Future	4,819.5700	4.8196	4,566.5300	4.5665	(5.250)	0	0	0
2022/12/12	R035	03/08/2023	11.99	Put	Bond Future	3,879.7600	3.8798	4,035.2900	4.0353	4.009	0	0	0
2022/12/12	R035	02/11/2023	11.41	Call	Bond Future	3,111.4600	3.1115	2,918.9600	2.9190	(6.187)	0	0	0
2022/12/12	R035	02/11/2023	11.41	Put	Bond Future	5,981.2900	5.9813	6,206.0900	6.2061	3.758	0	0	0
2022/12/12	R035	02/11/2023	11.42	Call	Bond Future	3,134.3400	3.1343	2,940.9700	2.9410	(6.169)	0	0	0
2022/12/12	R035	02/11/2023	11.42	Put	Bond Future	5,948.6600	5.9487	6,172.5900	6.1726	3.764	0	0	0
2022/12/12	R035	02/11/2023			Bond Future	11.9394	82.8832	12.0186	82.4659	0.663	0.0000	0.0000	0
2022/12/12	R035	02/11/2023	11.43	Call	Bond Future	3,157.0000	3.1570	2,962.7700	2.9628	(6.152)	0	0	0
2022/12/12	R035	02/11/2023	11.43	Put	Bond Future	5,915.8500	5.9159	6,138.9200	6.1389	3.771	0	0	0
2022/12/12	R035	01/02/2024	12.18	Put	Bond Future	4,581.5700	4.5816	4,761.5400	4.7615	3.928	0	0	0
2022/12/12	R035	01/02/2024	12.19	Call	Bond Future	5,070.7600	5.0708	4,824.5000	4.8245	(4.856)	0	0	0
2022/12/12	R035	01/02/2024	12.19	Put	Bond Future	4,558.8700	4.5589	4,738.1100	4.7381	3.932	0	0	0
2022/12/12	R035	01/02/2024			Bond Future	12.0906	84.5478	12.1732	84.1223	0.683	0.0000	0.0000	0
2022/12/12	R035	01/02/2024	12.18	Call	Bond Future	5,042.1700	5.0422	4,796.6400	4.7966	(4.870)	0	0	0
2022/12/12	R035	01/02/2024	12.20	Call	Bond Future	5,099.0500	5.0990	4,852.0600	4.8521	(4.844)	0	0	0
2022/12/12	R035	01/02/2024	12.20	Put	Bond Future	4,535.9300	4.5359	4,714.4400	4.7144	3.935	0	0	0
2022/12/12	R186	02/02/2023	8.32	Call	Bond Future	161.8800	0.1619	121.5000	0.1215	(24.944)	0	0	0
2022/12/12	R186	02/02/2023	8.32	Put	Bond Future	2,351.1800	2.3512	2,514.1000	2.5141	6.929	0	0	0
2022/12/12	R186	02/02/2023	8.33	Call	Bond Future	167.7100	0.1677	126.2500	0.1263	(24.721)	0	0	0
2022/12/12	R186	02/02/2023	8.33	Put	Bond Future	2,323.0700	2.3231	2,484.9100	2.4849	6.967	0	0	0
2022/12/12	R186	02/02/2023			Bond Future	8.9733	106.2607	9.0348	106.0574	0.686	0.0000	0.0000	72,136
2022/12/12	R186	02/02/2023	8.34	Call	Bond Future	173.6800	0.1737	131.1400	0.1311	(24.493)	0	0	0
2022/12/12	R186	02/02/2023	8.34	Put	Bond Future	2,295.1100	2.2951	2,455.8700	2.4559	7.004	0	0	0
2022/12/12	R186	04/05/2023	8.83	Put	Bond Future	1,907.0500	1.9071	2,012.2300	2.0122	5.515	0	0	0
2022/12/12	R186	04/05/2023	8.84	Call	Bond Future	1,199.5900	1.1996	1,096.1300	1.0961	(8.625)	0	0	0
2022/12/12	R186	04/05/2023			Bond Future	9.0609	108.3453	9.1278	108.1374	0.738	0.0000	0.0000	12,188

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
2022/12/12	R186	04/05/2023	8.82	Call	Bond Future	1,172.0100	1.1720	1,069.9700	1.0700	(8.706)	0	0	0
2022/12/12	R186	04/05/2023	8.82	Put	Bond Future	1,924.8300	1.9248	2,030.7200	2.0307	5.501	0	0	0
2022/12/12	R186	04/05/2023	8.83	Call	Bond Future	1,185.6200	1.1856	1,082.8700	1.0829	(8.666)	0	0	0
2022/12/12	R186	04/05/2023	8.84	Put	Bond Future	1,889.6500	1.8897	1,994.1200	1.9941	5.529	0	0	0
2022/12/12	R186	03/08/2023	9.73	Put	Bond Future	1,177.6200	1.1776	1,242.2100	1.2422	5.485	0	0	0
2022/12/12	R186	03/08/2023	9.74	Call	Bond Future	2,942.5400	2.9425	2,794.0900	2.7941	(5.045)	0	0	0
2022/12/12	R186	03/08/2023	9.74	Put	Bond Future	1,168.7300	1.1687	1,232.8800	1.2329	5.489	0	0	0
2022/12/12	R186	03/08/2023			Bond Future	9.1253	105.2658	9.1983	105.0532	0.800	0.0000	0.0000	0
2022/12/12	R186	03/08/2023	9.73	Call	Bond Future	2,922.8800	2.9229	2,774.8700	2.7749	(5.064)	0	0	0
2022/12/12	R186	03/08/2023	9.75	Call	Bond Future	2,962.5600	2.9626	2,813.6700	2.8137	(5.026)	0	0	0
2022/12/12	R186	03/08/2023	9.75	Put	Bond Future	1,160.2100	1.1602	1,223.9200	1.2239	5.491	0	0	0
2022/12/12	R186	02/11/2023	9.40	Call	Bond Future	2,331.9600	2.3320	2,203.6700	2.2037	(5.501)	0	0	0
2022/12/12	R186	02/11/2023	9.40	Put	Bond Future	1,731.6300	1.7316	1,820.6100	1.8206	5.139	0	0	0
2022/12/12	R186	02/11/2023	9.15	Call	Bond Future	1,932.4400	1.9324	1,816.0700	1.8161	(6.022)	0	0	1,715
2022/12/12	R186	02/11/2023			Bond Future	9.1786	107.4821	9.2586	107.2648	0.871	0.0000	0.0000	0
2022/12/12	R186	02/11/2023	10.42	Call	Bond Future	4,254.0800	4.2541	4,087.5200	4.0875	(3.915)	0	0	0
2022/12/12	R186	02/11/2023	10.42	Put	Bond Future	943.7600	0.9438	994.4700	0.9945	5.373	0	0	1,715
2022/12/12	R186	02/11/2023	9.15	Put	Bond Future	2,010.3500	2.0103	2,111.2500	2.1113	5.019	0	0	0
2022/12/12	R186	02/11/2023	9.38	Call	Bond Future	2,298.9800	2.2990	2,171.6000	2.1716	(5.541)	0	0	0
2022/12/12	R186	02/11/2023	9.38	Put	Bond Future	1,752.7000	1.7527	1,842.5900	1.8426	5.129	0	0	0
2022/12/12	R186	02/11/2023	9.39	Call	Bond Future	2,315.4400	2.3154	2,187.6100	2.1876	(5.521)	0	0	0
2022/12/12	R186	02/11/2023	9.39	Put	Bond Future	1,742.1300	1.7421	1,831.5700	1.8316	5.134	0	0	0
2022/12/12	R186	01/02/2024	9.51	Call	Bond Future	2,369.3500	2.3694	2,241.1900	2.2412	(5.409)	0	0	0
2022/12/12	R186	01/02/2024	9.52	Put	Bond Future	1,786.6000	1.7866	1,879.4300	1.8794	5.196	0	0	0
2022/12/12	R186	01/02/2024	9.50	Call	Bond Future	2,353.7900	2.3538	2,226.0600	2.2261	(5.427)	0	0	0
2022/12/12	R186	01/02/2024			Bond Future	9.2817	104.3362	9.3697	104.1148	0.948	0.0000	0.0000	0
2022/12/12	R186	01/02/2024	9.51	Put	Bond Future	1,796.0300	1.7960	1,889.2700	1.8893	5.191	0	0	0
2022/12/12	R186	01/02/2024	9.52	Call	Bond Future	2,384.9400	2.3849	2,256.3700	2.2564	(5.391)	0	0	0
2022/12/12	R186	01/02/2024	9.50	Put	Bond Future	1,805.5000	1.8055	1,899.1700	1.8992	5.188	0	0	0
2022/12/12	R197	02/02/2023			Bond Future	329.0640	329.0640	329.0415	329.0415	(0.007)	0.0000	0.0000	977
2022/12/12	R197	04/05/2023			Bond Future	335.5999	335.5999	335.5750	335.5750	(0.007)	0.0000	0.0000	0
2022/12/12	R197	03/08/2023			Bond Future	333.4900	333.4900	333.4637	333.4637	(0.008)	0.0000	0.0000	0
2022/12/12	R197	02/11/2023			Bond Future	340.5829	340.5829	340.5556	340.5556	(0.008)	0.0000	0.0000	0
2022/12/12	R202	02/02/2023			Bond Future	244.0030	244.0030	243.4728	243.4728	(0.217)	0.0000	0.0000	5,950
2022/12/12	R202	04/05/2023			Bond Future	248.8493	248.8493	248.3072	248.3072	(0.218)	0.0000	0.0000	0
2022/12/12	R202	03/08/2023			Bond Future	249.1954	249.1954	248.6415	248.6415	(0.222)	0.0000	0.0000	0
2022/12/12	R202	02/11/2023			Bond Future	254.4950	254.4950	253.9287	253.9287	(0.223)	0.0000	0.0000	0
2022/12/12	R202	01/02/2024			Bond Future	254.7095	254.7095	254.1327	254.1327	(0.226)	0.0000	0.0000	0
2022/12/12	R209	02/02/2023	10.78	Call	Bond Future	410.9000	0.4109	322.7800	0.3228	(21.446)	0	0	0
2022/12/12	R209	02/02/2023	10.79	Call	Bond Future	420.9100	0.4209	331.2500	0.3313	(21.301)	0	0	0
2022/12/12	R209	02/02/2023	10.80	Put	Bond Future	4,268.4400	4.2684	4,520.6500	4.5206	5.909	0	0	0
2022/12/12	R209	02/02/2023			Bond Future	11.5490	66.8215	11.6191	66.4781	0.607	0.0000	0.0000	25,765
2022/12/12	R209	02/02/2023	10.78	Put	Bond Future	4,355.0400	4.3550	4,610.3300	4.6103	5.862	0	0	0
2022/12/12	R209	02/02/2023	10.79	Put	Bond Future	4,311.6200	4.3116	4,565.3700	4.5654	5.885	0	0	0
2022/12/12	R209	02/02/2023	10.80	Call	Bond Future	431.0900	0.4311	339.8900	0.3399	(21.156)	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
2022/12/12	R209	04/05/2023	11.10	Call	Bond Future	1,747.8100	1.7478	1,593.0200	1.5930	(8.856)	0	0	0
2022/12/12	R209	04/05/2023	11.10	Put	Bond Future	4,576.9200	4.5769	4,772.6600	4.7727	4.277	0	0	0
2022/12/12	R209	04/05/2023	11.50	Put	Bond Future	3,415.4100	3.4154	3,570.7800	3.5708	4.549	0	0	0
2022/12/12	R209	04/05/2023	10.00	Call	Bond Future	447.8400	0.4478	388.8300	0.3888	(13.177)	0	0	500
2022/12/12	R209	04/05/2023	10.00	Put	Bond Future	9,276.9100	9.2769	9,568.4300	9.5684	3.142	0	0	0
2022/12/12	R209	04/05/2023	11.09	Call	Bond Future	1,729.1600	1.7292	1,575.4000	1.5754	(8.892)	0	0	0
2022/12/12	R209	04/05/2023	11.09	Put	Bond Future	4,609.7000	4.6097	4,806.4700	4.8065	4.269	0	0	0
2022/12/12	R209	04/05/2023			Bond Future	11.6672	64.9810	11.7399	64.6304	0.623	0.0000	0.0000	2,635
2022/12/12	R209	04/05/2023	12.50	Call	Bond Future	5,438.4500	5.4385	5,163.1000	5.1631	(5.063)	0	0	0
2022/12/12	R209	04/05/2023	12.50	Put	Bond Future	1,579.6700	1.5797	1,654.8500	1.6549	4.759	0	0	8,500
2022/12/12	R209	04/05/2023	11.11	Call	Bond Future	1,766.5600	1.7666	1,610.7600	1.6108	(8.819)	0	0	0
2022/12/12	R209	04/05/2023	11.11	Put	Bond Future	4,544.3100	4.5443	4,739.0400	4.7390	4.285	0	0	0
2022/12/12	R209	04/05/2023	11.50	Call	Bond Future	2,599.0500	2.5990	2,403.8900	2.4039	(7.509)	0	0	1,000
2022/12/12	R209	04/05/2023	11.00	Call	Bond Future	1,566.6300	1.5666	1,422.1000	1.4221	(9.226)	0	0	0
2022/12/12	R209	04/05/2023	11.00	Put	Bond Future	4,912.4500	4.9125	5,118.4500	5.1185	4.193	0	0	6,250
2022/12/12	R209	03/08/2023	11.95	Put	Bond Future	3,392.9100	3.3929	3,528.0900	3.5281	3.984	0	0	0
2022/12/12	R209	03/08/2023	11.93	Call	Bond Future	4,161.5600	4.1616	3,940.1700	3.9402	(5.320)	0	0	0
2022/12/12	R209	03/08/2023	11.94	Call	Bond Future	4,187.8800	4.1879	3,965.7700	3.9658	(5.304)	0	0	0
2022/12/12	R209	03/08/2023			Bond Future	11.7761	66.3172	11.8515	65.9592	0.640	0.0000	0.0000	0
2022/12/12	R209	03/08/2023	11.95	Call	Bond Future	4,214.4600	4.2145	3,991.6500	3.9917	(5.287)	0	0	0
2022/12/12	R209	03/08/2023	11.93	Put	Bond Future	3,433.7300	3.4337	3,570.3300	3.5703	3.978	0	0	0
2022/12/12	R209	03/08/2023	11.94	Put	Bond Future	3,413.1600	3.4132	3,549.0400	3.5490	3.981	0	0	0
2022/12/12	R209	02/11/2023	11.33	Call	Bond Future	2,682.0700	2.6821	2,514.3500	2.5144	(6.253)	0	0	0
2022/12/12	R209	02/11/2023	11.33	Put	Bond Future	5,356.4600	5.3565	5,554.4200	5.5544	3.696	0	0	0
2022/12/12	R209	02/11/2023	11.34	Call	Bond Future	2,701.8500	2.7019	2,533.3700	2.5334	(6.236)	0	0	0
2022/12/12	R209	02/11/2023	11.34	Put	Bond Future	5,326.5700	5.3266	5,523.7700	5.5238	3.702	0	0	0
2022/12/12	R209	02/11/2023			Bond Future	11.8836	64.5610	11.9618	64.1953	0.658	0.0000	0.0000	0
2022/12/12	R209	02/11/2023	11.35	Call	Bond Future	2,721.7100	2.7217	2,552.4600	2.5525	(6.219)	0	0	0
2022/12/12	R209	02/11/2023	11.35	Put	Bond Future	5,296.8100	5.2968	5,493.2400	5.4932	3.708	0	0	0
2022/12/12	R209	01/02/2024	12.14	Call	Bond Future	4,533.6900	4.5337	4,314.3800	4.3144	(4.837)	0	0	0
2022/12/12	R209	01/02/2024	12.14	Put	Bond Future	3,933.6600	3.9337	4,087.2200	4.0872	3.904	0	0	0
2022/12/12	R209	01/02/2024	12.13	Put	Bond Future	3,954.1500	3.9542	4,108.3500	4.1083	3.900	0	0	0
2022/12/12	R209	01/02/2024			Bond Future	12.0092	65.8574	12.0903	65.4846	0.675	0.0000	0.0000	0
2022/12/12	R209	01/02/2024	12.12	Call	Bond Future	4,483.2600	4.4833	4,265.2500	4.2652	(4.863)	0	0	0
2022/12/12	R209	01/02/2024	12.12	Put	Bond Future	3,974.4500	3.9744	4,129.3100	4.1293	3.896	0	0	0
2022/12/12	R209	01/02/2024	12.13	Call	Bond Future	4,508.6000	4.5086	4,289.9300	4.2899	(4.850)	0	0	0
2022/12/12	R210	02/02/2023			Bond Future	221.8921	221.8921	221.8778	221.8778	(0.006)	0.0000	0.0000	372
2022/12/12	R210	04/05/2023			Bond Future	223.2147	223.2147	223.1989	223.1989	(0.007)	0.0000	0.0000	0
2022/12/12	R210	03/08/2023			Bond Future	227.8539	227.8539	227.8369	227.8369	(0.007)	0.0000	0.0000	0
2022/12/12	R210	02/11/2023			Bond Future	229.5280	229.5280	229.5105	229.5105	(0.008)	0.0000	0.0000	0
2022/12/12	R210	01/02/2024			Bond Future	234.1929	234.1929	234.1756	234.1756	(0.007)	0.0000	0.0000	0
2022/12/12	R213	02/02/2023	10.01	Call	Bond Future	118.5100	0.1185	83.8900	0.0839	(29.213)	0	0	0
2022/12/12	R213	02/02/2023	10.43	Put	Bond Future	2,701.4900	2.7015	2,897.2600	2.8973	7.247	0	0	0
2022/12/12	R213	02/02/2023	12.20	Call	Bond Future	5,818.2500	5.8183	5,529.9800	5.5300	(4.955)	0	0	0
2022/12/12	R213	02/02/2023	12.20	Put	Bond Future	198.2200	0.1982	205.3900	0.2054	3.617	0	0	912
2022/12/12	R213	02/02/2023	10.22	Put	Bond Future	3,459.7200	3.4597	3,691.5800	3.6916	6.702	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
2022/12/12	R213	02/02/2023	10.23	Call	Bond Future	272.9900	0.2730	207.8300	0.2078	(23.869)	0	0	0
2022/12/12	R213	02/02/2023	10.35	Call	Bond Future	399.5100	0.3995	314.1700	0.3142	(21.361)	0	0	0
2022/12/12	R213	02/02/2023	10.35	Put	Bond Future	2,976.5300	2.9765	3,186.6300	3.1866	7.059	0	0	476
2022/12/12	R213	02/02/2023			Bond Future	10.9051	82.4943	10.9703	82.1988	0.597	0.0000	0.0000	36,344
2022/12/12	R213	02/02/2023	9.16	Call	Bond Future	2.9300	0.0029	1.5400	0.0015	(47.440)	0	0	476
2022/12/12	R213	02/02/2023	9.16	Put	Bond Future	8,472.1000	8.4721	8,766.1500	8.7662	3.471	0	0	0
2022/12/12	R213	02/02/2023	10.01	Put	Bond Future	4,326.5200	4.3265	4,587.3400	4.5873	6.028	0	0	476
2022/12/12	R213	02/02/2023	10.21	Call	Bond Future	255.0100	0.2550	193.0100	0.1930	(24.313)	0	0	0
2022/12/12	R213	02/02/2023	10.21	Put	Bond Future	3,498.6800	3.4987	3,732.1200	3.7321	6.672	0	0	0
2022/12/12	R213	02/02/2023	10.43	Call	Bond Future	502.3500	0.5023	402.6800	0.4027	(19.841)	0	0	912
2022/12/12	R213	02/02/2023	10.22	Call	Bond Future	263.9000	0.2639	200.3200	0.2003	(24.092)	0	0	0
2022/12/12	R213	02/02/2023	10.23	Put	Bond Future	3,421.0000	3.4210	3,651.2800	3.6513	6.731	0	0	0
2022/12/12	R213	04/05/2023	10.75	Call	Bond Future	2,013.7900	2.0138	1,858.1700	1.8582	(7.728)	0	0	0
2022/12/12	R213	04/05/2023	10.75	Put	Bond Future	3,277.5200	3.2775	3,423.6500	3.4237	4.459	0	0	0
2022/12/12	R213	04/05/2023			Bond Future	11.0320	80.5608	11.1002	80.2590	0.618	0.0000	0.0000	0
2022/12/12	R213	04/05/2023	10.74	Call	Bond Future	1,994.6000	1.9946	1,839.8500	1.8399	(7.758)	0	0	0
2022/12/12	R213	04/05/2023	10.74	Put	Bond Future	3,303.6200	3.3036	3,450.6200	3.4506	4.450	0	0	0
2022/12/12	R213	04/05/2023	10.73	Call	Bond Future	1,975.5200	1.9755	1,821.6500	1.8216	(7.789)	0	0	0
2022/12/12	R213	04/05/2023	10.73	Put	Bond Future	3,329.8500	3.3299	3,477.7300	3.4777	4.441	0	0	0
2022/12/12	R213	03/08/2023	11.62	Put	Bond Future	2,421.7600	2.4218	2,522.0900	2.5221	4.143	0	0	0
2022/12/12	R213	03/08/2023	11.63	Call	Bond Future	4,449.9600	4.4500	4,241.4700	4.2415	(4.685)	0	0	0
2022/12/12	R213	03/08/2023			Bond Future	11.1498	82.2168	11.2212	81.9086	0.641	0.0000	0.0000	0
2022/12/12	R213	03/08/2023	11.62	Call	Bond Future	4,423.3300	4.4233	4,215.4100	4.2154	(4.701)	0	0	0
2022/12/12	R213	03/08/2023	11.63	Put	Bond Future	2,406.5300	2.4065	2,506.2900	2.5063	4.145	0	0	0
2022/12/12	R213	03/08/2023	11.61	Call	Bond Future	4,396.7500	4.3968	4,189.4100	4.1894	(4.716)	0	0	0
2022/12/12	R213	03/08/2023	11.61	Put	Bond Future	2,437.0800	2.4371	2,537.9900	2.5380	4.141	0	0	0
2022/12/12	R213	02/11/2023	11.13	Call	Bond Future	2,992.1600	2.9922	2,824.9500	2.8250	(5.588)	0	0	0
2022/12/12	R213	02/11/2023	11.13	Put	Bond Future	3,592.0100	3.5920	3,739.7000	3.7397	4.112	0	0	0
2022/12/12	R213	02/11/2023			Bond Future	11.2716	80.3930	11.3464	80.0781	0.664	0.0000	0.0000	0
2022/12/12	R213	02/11/2023	11.12	Call	Bond Future	2,970.5700	2.9706	2,804.0400	2.8040	(5.606)	0	0	0
2022/12/12	R213	02/11/2023	11.12	Put	Bond Future	3,613.0100	3.6130	3,761.3800	3.7614	4.107	0	0	0
2022/12/12	R213	02/11/2023	11.11	Call	Bond Future	2,949.3700	2.9494	2,783.5100	2.7835	(5.624)	0	0	0
2022/12/12	R213	02/11/2023	11.11	Put	Bond Future	3,634.4300	3.6344	3,783.4700	3.7835	4.101	0	0	0
2022/12/12	R213	01/02/2024	11.71	Call	Bond Future	4,227.4000	4.2274	4,032.9000	4.0329	(4.601)	0	0	0
2022/12/12	R213	01/02/2024	11.71	Put	Bond Future	3,070.5900	3.0706	3,197.1200	3.1971	4.121	0	0	0
2022/12/12	R213	01/02/2024	11.70	Call	Bond Future	4,203.0700	4.2031	4,009.1200	4.0091	(4.614)	0	0	0
2022/12/12	R213	01/02/2024	11.70	Put	Bond Future	3,086.4900	3.0865	3,213.5700	3.2136	4.117	0	0	0
2022/12/12	R213	01/02/2024			Bond Future	11.4250	82.0081	11.5036	81.6871	0.688	0.0000	0.0000	0
2022/12/12	R213	01/02/2024	11.72	Call	Bond Future	4,251.7900	4.2518	4,056.7200	4.0567	(4.588)	0	0	0
2022/12/12	R213	01/02/2024	11.72	Put	Bond Future	3,054.7800	3.0548	3,180.7400	3.1807	4.123	0	0	0
2022/12/12	R214	02/02/2023	10.90	Put	Bond Future	4,521.2000	4.5212	4,808.9600	4.8090	6.365	0	0	0
2022/12/12	R214	02/02/2023	11.10	Call	Bond Future	684.8700	0.6849	551.1400	0.5511	(19.526)	0	0	0
2022/12/12	R214	02/02/2023	11.07	Call	Bond Future	642.0800	0.6421	514.0800	0.5141	(19.935)	0	0	0
2022/12/12	R214	02/02/2023	11.07	Put	Bond Future	3,774.2500	3.7743	4,031.1600	4.0312	6.807	0	0	0
2022/12/12	R214	02/02/2023	11.08	Call	Bond Future	656.1900	0.6562	526.2800	0.5263	(19.798)	0	0	0
2022/12/12	R214	02/02/2023	11.08	Put	Bond Future	3,732.8400	3.7328	3,987.8400	3.9878	6.831	0	0	0
2022/12/12	R214	02/02/2023			Bond Future	11.6559	64.3480	11.7311	63.9631	0.645	0.0000	0.0000	71,030

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2022/12/12	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/12	R214	02/02/2023		Put	Bond Future	35,652.0100	35.6520	36,036.9200	36.0369	1.080	0	0	0
2022/12/12	R214	02/02/2023	10.30	Call	Bond Future	84.8500	0.0848	57.9600	0.0580	(31.691)	0	0	0
2022/12/12	R214	02/02/2023	10.30	Put	Bond Future	7,723.8100	7.7238	8,081.8300	8.0818	4.635	0	0	0
2022/12/12	R214	02/02/2023	10.90	Call	Bond Future	433.6500	0.4337	336.5000	0.3365	(22.403)	0	0	2,300
2022/12/12	R214	02/02/2023	11.80	Call	Bond Future	2,249.3000	2.2493	1,982.3900	1.9824	(11.866)	0	0	0
2022/12/12	R214	02/02/2023	11.80	Put	Bond Future	1,515.0300	1.5150	1,633.0300	1.6330	7.789	0	0	0
2022/12/12	R214	02/02/2023	11.09	Call	Bond Future	670.4300	0.6704	538.6100	0.5386	(19.662)	0	0	0
2022/12/12	R214	02/02/2023	11.09	Put	Bond Future	3,691.6200	3.6916	3,944.7100	3.9447	6.856	0	0	0
2022/12/12	R214	02/02/2023	11.10	Put	Bond Future	3,650.6800	3.6507	3,901.8600	3.9019	6.880	0	0	0
2022/12/12	R214	02/02/2023	11.60	Call	Bond Future	1,695.5300	1.6955	1,463.6000	1.4636	(13.679)	0	0	2,300
2022/12/12	R214	02/02/2023	11.60	Put	Bond Future	1,983.8500	1.9838	2,136.8300	2.1368	7.711	0	0	0
2022/12/12	R214	02/02/2023	11.00	Call	Bond Future	549.3400	0.5493	434.4100	0.4344	(20.921)	0	0	0
2022/12/12	R214	02/02/2023	11.00	Put	Bond Future	4,072.2800	4.0723	4,342.2600	4.3423	6.630	0	0	0
2022/12/12	R214	04/05/2023	11.36	Call	Bond Future	2,208.0500	2.2081	2,016.4800	2.0165	(8.676)	0	0	0
2022/12/12	R214	04/05/2023	11.36	Put	Bond Future	4,308.7100	4.3087	4,509.9700	4.5100	4.671	0	0	0
2022/12/12	R214	04/05/2023	11.37	Call	Bond Future	2,230.4100	2.2304	2,037.7000	2.0377	(8.640)	0	0	0
2022/12/12	R214	04/05/2023	11.37	Put	Bond Future	4,277.6800	4.2777	4,477.8000	4.4778	4.678	0	0	0
2022/12/12	R214	04/05/2023			Bond Future	11.7637	62.3122	11.8416	61.9194	0.662	0.0000	0.0000	0
2022/12/12	R214	04/05/2023	11.38	Call	Bond Future	2,252.7300	2.2527	2,058.8800	2.0589	(8.605)	0	0	0
2022/12/12	R214	04/05/2023	11.38	Put	Bond Future	4,246.6800	4.2467	4,445.6600	4.4457	4.686	0	0	0
2022/12/12	R214	03/08/2023	12.14	Call	Bond Future	4,751.7500	4.7518	4,494.8500	4.4949	(5.406)	0	0	0
2022/12/12	R214	03/08/2023	12.14	Put	Bond Future	3,396.7500	3.3968	3,540.9800	3.5410	4.246	0	0	0
2022/12/12	R214	03/08/2023	12.15	Call	Bond Future	4,779.9300	4.7799	4,522.2800	4.5223	(5.390)	0	0	0
2022/12/12	R214	03/08/2023	12.15	Put	Bond Future	3,376.7000	3.3767	3,520.1800	3.5202	4.249	0	0	0
2022/12/12	R214	03/08/2023			Bond Future	11.8641	63.5932	11.9448	63.1921	0.680	0.0000	0.0000	0
2022/12/12	R214	03/08/2023	12.16	Call	Bond Future	4,808.3600	4.8084	4,549.9600	4.5500	(5.374)	0	0	0
2022/12/12	R214	03/08/2023	12.16	Put	Bond Future	3,356.9700	3.3570	3,499.7000	3.4997	4.252	0	0	0
2022/12/12	R214	02/11/2023	11.45	Put	Bond Future	5,676.8000	5.6768	5,892.8000	5.8928	3.805	0	0	0
2022/12/12	R214	02/11/2023	11.46	Call	Bond Future	3,071.0700	3.0711	2,876.5500	2.8765	(6.334)	0	0	0
2022/12/12	R214	02/11/2023	11.46	Put	Bond Future	5,645.5200	5.6455	5,860.7000	5.8607	3.812	0	0	0
2022/12/12	R214	02/11/2023			Bond Future	11.9653	61.6315	12.0488	61.2218	0.698	0.0000	0.0000	0
2022/12/12	R214	02/11/2023	11.47	Call	Bond Future	3,092.5200	3.0925	2,897.1600	2.8972	(6.317)	0	0	0
2022/12/12	R214	02/11/2023	11.47	Put	Bond Future	5,614.3800	5.6144	5,828.7200	5.8287	3.818	0	0	0
2022/12/12	R214	02/11/2023	11.45	Call	Bond Future	3,049.7000	3.0497	2,856.0000	2.8560	(6.351)	0	0	0
2022/12/12	R214	01/02/2024	12.16	Call	Bond Future	4,803.1500	4.8031	4,560.2400	4.5602	(5.057)	0	0	0
2022/12/12	R214	01/02/2024	12.16	Put	Bond Future	4,444.4500	4.4444	4,619.3400	4.6193	3.935	0	0	0
2022/12/12	R214	01/02/2024			Bond Future	12.0858	62.8693	12.1723	62.4515	0.716	0.0000	0.0000	0
2022/12/12	R214	01/02/2024	12.14	Call	Bond Future	4,751.1100	4.7511	4,509.6100	4.5096	(5.083)	0	0	0
2022/12/12	R214	01/02/2024	12.14	Put	Bond Future	4,488.7200	4.4887	4,665.0200	4.6650	3.928	0	0	0
2022/12/12	R214	01/02/2024	12.15	Call	Bond Future	4,777.1100	4.7771	4,534.9000	4.5349	(5.070)	0	0	0
2022/12/12	R214	01/02/2024	12.15	Put	Bond Future	4,466.5400	4.4665	4,642.1300	4.6421	3.931	0	0	0
2022/12/12	R248	02/02/2023	11.00	Call	Bond Future	758.1900	0.7582	611.6800	0.6117	(19.324)	0	0	2,900
2022/12/12	R248	02/02/2023	11.00	Put	Bond Future	4,988.4300	4.9884	5,291.7600	5.2918	6.081	0	0	0
2022/12/12	R248	02/02/2023	11.60	Call	Bond Future	2,270.1200	2.2701	1,986.1800	1.9862	(12.508)	0	0	2,900
2022/12/12	R248	02/02/2023	11.60	Put	Bond Future	2,443.7600	2.4438	2,609.6600	2.6097	6.789	0	0	0
2022/12/12	R248	02/02/2023	11.70	Call	Bond Future	2,612.3400	2.6123	2,308.1100	2.3081	(11.646)	0	0	0

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2022/12/12	R248	02/02/2023	11.70	Put	Bond Future	2,144.4100	2.1444	2,290.0200	2.2900	6.790	0	0	0
2022/12/12	R248	02/02/2023	11.08	Call	Bond Future	903.6900	0.9037	738.8800	0.7389	(18.237)	0	0	0
2022/12/12	R248	02/02/2023	11.08	Put	Bond Future	4,571.7200	4.5717	4,856.7500	4.8568	6.235	0	0	0
2022/12/12	R248	02/02/2023	11.10	Put	Bond Future	4,471.1700	4.4712	4,751.5700	4.7516	6.271	0	0	0
2022/12/12	R248	02/02/2023			Bond Future	11.6269	80.5684	11.6972	80.1186	0.604	0.0000	0.0000	247,671
2022/12/12	R248	02/02/2023	10.40	Call	Bond Future	150.4800	0.1505	107.2000	0.1072	(28.761)	0	0	0
2022/12/12	R248	02/02/2023	10.40	Put	Bond Future	8,823.2300	8.8232	9,229.7900	9.2298	4.608	0	0	0
2022/12/12	R248	02/02/2023	11.06	Call	Bond Future	865.6800	0.8657	705.5000	0.7055	(18.503)	0	0	0
2022/12/12	R248	02/02/2023	11.06	Put	Bond Future	4,673.6300	4.6736	4,963.2900	4.9633	6.198	0	0	0
2022/12/12	R248	02/02/2023	11.07	Call	Bond Future	884.5000	0.8845	722.0100	0.7220	(18.371)	0	0	0
2022/12/12	R248	02/02/2023	11.07	Put	Bond Future	4,622.4300	4.6224	4,909.7800	4.9098	6.216	0	0	0
2022/12/12	R248	02/02/2023	11.10	Call	Bond Future	942.6400	0.9426	773.2000	0.7732	(17.975)	0	0	0
2022/12/12	R248	04/05/2023	11.35	Call	Bond Future	2,798.8700	2.7989	2,570.1200	2.5701	(8.173)	0	0	0
2022/12/12	R248	04/05/2023	11.35	Put	Bond Future	5,318.1600	5.3182	5,548.5300	5.5485	4.332	0	0	0
2022/12/12	R248	04/05/2023			Bond Future	11.7367	77.6900	11.8096	77.2309	0.621	0.0000	0.0000	10,946
2022/12/12	R248	04/05/2023	11.34	Call	Bond Future	2,770.7000	2.7707	2,543.3000	2.5433	(8.207)	0	0	0
2022/12/12	R248	04/05/2023	11.34	Put	Bond Future	5,357.0800	5.3571	5,588.8000	5.5888	4.325	0	0	0
2022/12/12	R248	04/05/2023	11.33	Call	Bond Future	2,742.8800	2.7429	2,516.8100	2.5168	(8.242)	0	0	0
2022/12/12	R248	04/05/2023	11.33	Put	Bond Future	5,396.4400	5.3964	5,629.4900	5.6295	4.319	0	0	0
2022/12/12	R248	03/08/2023	12.11	Call	Bond Future	5,892.6000	5.8926	5,590.8800	5.5909	(5.120)	0	0	0
2022/12/12	R248	03/08/2023	12.11	Put	Bond Future	4,256.4100	4.2564	4,423.5700	4.4236	3.927	0	0	0
2022/12/12	R248	03/08/2023			Bond Future	11.8422	79.2497	11.9179	78.7808	0.639	0.0000	0.0000	0
2022/12/12	R248	03/08/2023	12.10	Call	Bond Future	5,857.5100	5.8575	5,556.6700	5.5567	(5.136)	0	0	0
2022/12/12	R248	03/08/2023	12.10	Put	Bond Future	4,281.2900	4.2813	4,449.3300	4.4493	3.925	0	0	0
2022/12/12	R248	03/08/2023	12.09	Call	Bond Future	5,822.7300	5.8227	5,522.7700	5.5228	(5.152)	0	0	0
2022/12/12	R248	03/08/2023	12.09	Put	Bond Future	4,306.5700	4.3066	4,475.4900	4.4755	3.922	0	0	0
2022/12/12	R248	02/11/2023	11.48	Call	Bond Future	3,835.2000	3.8352	3,603.6300	3.6036	(6.038)	0	0	0
2022/12/12	R248	02/11/2023	11.49	Put	Bond Future	6,713.1000	6.7131	6,959.4000	6.9594	3.669	0	0	0
2022/12/12	R248	02/11/2023	11.47	Call	Bond Future	3,808.0800	3.8081	3,577.5100	3.5775	(6.055)	0	0	0
2022/12/12	R248	02/11/2023			Bond Future	11.9393	76.4945	12.0178	76.0156	0.657	0.0000	0.0000	13,000
2022/12/12	R248	02/11/2023	11.48	Put	Bond Future	6,751.4800	6.7515	6,998.7800	6.9988	3.663	0	0	0
2022/12/12	R248	02/11/2023	11.49	Call	Bond Future	3,862.4200	3.8624	3,629.8500	3.6299	(6.021)	0	0	0
2022/12/12	R248	02/11/2023	11.47	Put	Bond Future	6,790.0500	6.7900	7,038.3500	7.0384	3.657	0	0	0
2022/12/12	R248	01/02/2024	12.15	Call	Bond Future	5,933.6500	5.9337	5,647.0400	5.6470	(4.830)	0	0	0
2022/12/12	R248	01/02/2024	12.15	Put	Bond Future	5,350.0900	5.3501	5,551.8000	5.5518	3.770	0	0	0
2022/12/12	R248	01/02/2024	12.14	Call	Bond Future	5,901.1200	5.9011	5,615.3500	5.6153	(4.843)	0	0	0
2022/12/12	R248	01/02/2024	12.14	Put	Bond Future	5,377.1300	5.3771	5,579.6800	5.5797	3.767	0	0	0
2022/12/12	R248	01/02/2024			Bond Future	12.0527	78.0676	12.1340	77.5792	0.675	0.0000	0.0000	0
2022/12/12	R248	01/02/2024	12.16	Call	Bond Future	5,966.2300	5.9662	5,678.7900	5.6788	(4.818)	0	0	0
2022/12/12	R248	01/02/2024	12.16	Put	Bond Future	5,323.1800	5.3232	5,524.0600	5.5241	3.774	0	0	0

Total

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