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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/12/2022 TO 20/12/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	2025	02/02/2023		Bond Future	165.9057	165.9057	165.8925	165.8925	(0.008)	0.0000	0.0000	6,568
2022/12/20	2025	04/05/2023		Bond Future	169.2007	169.2007	169.1862	169.1862	(0.009)	0.0000	0.0000	0
2022/12/20	2025	03/08/2023		Bond Future	170.9993	170.9993	170.9837	170.9837	(0.009)	0.0000	0.0000	0
2022/12/20	2025	02/11/2023		Bond Future	174.6322	174.6322	174.6160	174.6160	(0.009)	0.0000	0.0000	0
2022/12/20	2025	01/02/2024		Bond Future	176.4469	176.4469	176.4307	176.4307	(0.009)	0.0000	0.0000	0
2022/12/20	2029	02/02/2023		Bond Future	119.3741	119.3741	119.3675	119.3675	(0.006)	0.0000	0.0000	1,476
2022/12/20	2029	04/05/2023		Bond Future	120.4493	120.4493	120.4419	120.4419	(0.006)	0.0000	0.0000	0

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2022/12/20	2029	03/08/2023			Bond Future	122.9710	122.9710	122.9629	122.9629	(0.007)	0.0000	0.0000	0
2022/12/20	2029	02/11/2023			Bond Future	124.2540	124.2540	124.2456	124.2456	(0.007)	0.0000	0.0000	0
2022/12/20	2029	01/02/2024			Bond Future	126.8171	126.8171	126.8087	126.8087	(0.007)	0.0000	0.0000	0
2022/12/20	2030	02/02/2023	8.81	Put	Bond Future	6,599.3900	6.5994	6,639.2000	6.6392	0.603	0	0	0
2022/12/20	2030	02/02/2023	9.04	Call	Bond Future	15.2600	0.0153	13.4700	0.0135	(11.730)	0	0	0
2022/12/20	2030	02/02/2023	9.04	Put	Bond Future	5,469.1500	5.4691	5,507.8200	5.5078	0.707	0	0	0
2022/12/20	2030	02/02/2023	9.08	Put	Bond Future	5,275.7700	5.2758	5,314.1200	5.3141	0.727	0	0	0
2022/12/20	2030	02/02/2023	11.16	Put	Bond Future	205.4800	0.2055	202.1500	0.2021	(1.621)	0	0	388
2022/12/20	2030	02/02/2023	11.35	Call	Bond Future	5,249.1800	5.2492	5,205.6100	5.2056	(0.830)	0	0	5,000
2022/12/20	2030	02/02/2023	11.35	Put	Bond Future	142.5000	0.1425	139.3900	0.1394	(2.182)	0	0	0
2022/12/20	2030	02/02/2023	9.99	Call	Bond Future	742.1700	0.7422	714.8200	0.7148	(3.685)	0	0	0
2022/12/20	2030	02/02/2023	10.00	Call	Bond Future	762.4700	0.7625	734.7600	0.7348	(3.634)	0	0	0
2022/12/20	2030	02/02/2023	10.01	Put	Bond Future	1,609.0700	1.6091	1,621.4600	1.6215	0.770	0	0	0
2022/12/20	2030	02/02/2023	9.80	Call	Bond Future	414.1500	0.4141	394.1600	0.3942	(4.827)	0	0	0
2022/12/20	2030	02/02/2023	9.94	Put	Bond Future	1,795.4800	1.7955	1,810.4500	1.8104	0.834	0	0	102
2022/12/20	2030	02/02/2023	9.20	Call	Bond Future	32.6500	0.0327	29.3300	0.0293	(10.168)	0	0	0
2022/12/20	2030	02/02/2023	9.20	Put	Bond Future	4,702.9100	4.7029	4,740.0500	4.7400	0.790	0	0	0
2022/12/20	2030	02/02/2023	9.66	Call	Bond Future	243.1700	0.2432	228.7600	0.2288	(5.926)	0	0	0
2022/12/20	2030	02/02/2023	9.66	Put	Bond Future	2,705.5200	2.7055	2,731.5700	2.7316	0.963	0	0	102
2022/12/20	2030	02/02/2023			Bond Future	10.1898	89.3992	10.1986	89.3587	0.087	0.0000	0.0000	92,379
2022/12/20	2030	02/02/2023	8.81	Call	Bond Future	4.5800	0.0046	3.9300	0.0039	(14.192)	0	0	102
2022/12/20	2030	02/02/2023	9.08	Call	Bond Future	18.5600	0.0186	16.4500	0.0165	(11.369)	0	0	388
2022/12/20	2030	02/02/2023	11.55	Call	Bond Future	6,045.6000	6.0456	6,002.4400	6.0024	(0.714)	0	0	5,000
2022/12/20	2030	02/02/2023	11.55	Put	Bond Future	96.5200	0.0965	93.8200	0.0938	(2.797)	0	0	0
2022/12/20	2030	02/02/2023	11.12	Call	Bond Future	4,346.3400	4.3463	4,302.5400	4.3025	(1.008)	0	0	0
2022/12/20	2030	02/02/2023	11.12	Put	Bond Future	221.8900	0.2219	218.5500	0.2186	(1.505)	0	0	0
2022/12/20	2030	02/02/2023	11.16	Call	Bond Future	4,501.8000	4.5018	4,458.0100	4.4580	(0.973)	0	0	0
2022/12/20	2030	02/02/2023	9.99	Put	Bond Future	1,660.7900	1.6608	1,673.9000	1.6739	0.789	0	0	0
2022/12/20	2030	02/02/2023	10.00	Put	Bond Future	1,634.8300	1.6348	1,647.5800	1.6476	0.780	0	0	0
2022/12/20	2030	02/02/2023	10.01	Call	Bond Future	782.9500	0.7830	754.8800	0.7549	(3.585)	0	0	0
2022/12/20	2030	02/02/2023	9.80	Put	Bond Future	2,217.5400	2.2175	2,238.0100	2.2380	0.923	0	0	0
2022/12/20	2030	02/02/2023	9.83	Call	Bond Future	458.5600	0.4586	437.3800	0.4374	(4.619)	0	0	388
2022/12/20	2030	02/02/2023	9.83	Put	Bond Future	2,121.5200	2.1215	2,140.8000	2.1408	0.909	0	0	0
2022/12/20	2030	02/02/2023	9.94	Call	Bond Future	645.0800	0.6451	619.5900	0.6196	(3.951)	0	0	0
2022/12/20	2030	02/02/2023	9.79	Call	Bond Future	399.9900	0.4000	380.4100	0.3804	(4.895)	0	0	0
2022/12/20	2030	02/02/2023	9.79	Put	Bond Future	2,250.2500	2.2503	2,271.1300	2.2711	0.928	0	0	0
2022/12/20	2030	04/05/2023	11.34	Call	Bond Future	5,382.6500	5.3826	5,343.1600	5.3432	(0.734)	0	0	0
2022/12/20	2030	04/05/2023	11.34	Put	Bond Future	935.0900	0.9351	937.4300	0.9374	0.250	0	0	150
2022/12/20	2030	04/05/2023	10.42	Call	Bond Future	2,708.8800	2.7089	2,677.1000	2.6771	(1.173)	0	0	479
2022/12/20	2030	04/05/2023	10.42	Put	Bond Future	2,195.6500	2.1956	2,205.7000	2.2057	0.458	0	0	0
2022/12/20	2030	04/05/2023	10.52	Call	Bond Future	2,959.4000	2.9594	2,926.4700	2.9265	(1.113)	0	0	0
2022/12/20	2030	04/05/2023	10.52	Put	Bond Future	2,007.4700	2.0075	2,016.3700	2.0164	0.443	0	0	0
2022/12/20	2030	04/05/2023	10.53	Call	Bond Future	2,985.1600	2.9852	2,952.1300	2.9521	(1.106)	0	0	0
2022/12/20	2030	04/05/2023	10.53	Put	Bond Future	1,989.5100	1.9895	1,998.3100	1.9983	0.442	0	0	0
2022/12/20	2030	04/05/2023	9.67	Call	Bond Future	1,254.2900	1.2543	1,232.5800	1.2326	(1.731)	0	0	479
2022/12/20	2030	04/05/2023	9.67	Put	Bond Future	4,120.6100	4.1206	4,140.7300	4.1407	0.488	0	0	0
2022/12/20	2030	04/05/2023	9.78	Call	Bond Future	1,420.6100	1.4206	1,397.3400	1.3973	(1.638)	0	0	388

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2022/12/20	2030	04/05/2023	9.78	Put	Bond Future	3,781.2300	3.7812	3,799.7900	3.7998	0.491	0	0	0
2022/12/20	2030	04/05/2023	10.00	Call	Bond Future	1,795.5800	1.7956	1,769.2500	1.7693	(1.466)	0	0	1,080
2022/12/20	2030	04/05/2023	10.00	Put	Bond Future	3,155.2400	3.1552	3,170.7400	3.1707	0.491	0	0	0
2022/12/20	2030	04/05/2023	9.03	Call	Bond Future	603.3500	0.6034	589.6400	0.5896	(2.272)	0	0	388
2022/12/20	2030	04/05/2023	9.03	Put	Bond Future	6,482.6600	6.4827	6,510.7800	6.5108	0.434	0	0	0
2022/12/20	2030	04/05/2023	9.58	Put	Bond Future	4,411.3600	4.4114	4,432.7600	4.4328	0.485	0	0	0
2022/12/20	2030	04/05/2023			Bond Future	10.3038	91.1536	10.3132	91.1118	0.092	0.0000	0.0000	0
2022/12/20	2030	04/05/2023	12.57	Call	Bond Future	9,644.5100	9.6445	9,602.0500	9.6021	(0.440)	0	0	0
2022/12/20	2030	04/05/2023	12.57	Put	Bond Future	276.8200	0.2768	276.1900	0.2762	(0.228)	0	0	350
2022/12/20	2030	04/05/2023	11.62	Call	Bond Future	6,315.2000	6.3152	6,274.5000	6.2745	(0.644)	0	0	0
2022/12/20	2030	04/05/2023	11.62	Put	Bond Future	714.3700	0.7144	715.5000	0.7155	0.158	0	0	388
2022/12/20	2030	04/05/2023	12.04	Call	Bond Future	7,768.8900	7.7689	7,727.0400	7.7270	(0.539)	0	0	0
2022/12/20	2030	04/05/2023	12.04	Put	Bond Future	475.3400	0.4753	475.3200	0.4753	(0.004)	0	0	1,080
2022/12/20	2030	04/05/2023	12.50	Call	Bond Future	9,400.7100	9.4007	9,358.2700	9.3583	(0.451)	0	0	0
2022/12/20	2030	04/05/2023	12.50	Put	Bond Future	303.0800	0.3031	302.4700	0.3025	(0.201)	0	0	479
2022/12/20	2030	04/05/2023	10.54	Call	Bond Future	3,011.0300	3.0110	2,977.8900	2.9779	(1.101)	0	0	0
2022/12/20	2030	04/05/2023	10.54	Put	Bond Future	1,971.6900	1.9717	1,980.3800	1.9804	0.441	0	0	0
2022/12/20	2030	04/05/2023	10.65	Call	Bond Future	3,302.2700	3.3023	3,267.9700	3.2680	(1.039)	0	0	350
2022/12/20	2030	04/05/2023	10.65	Put	Bond Future	1,784.1300	1.7841	1,791.6600	1.7917	0.422	0	0	0
2022/12/20	2030	04/05/2023	9.58	Call	Bond Future	1,128.6600	1.1287	1,108.2300	1.1082	(1.810)	0	0	150
2022/12/20	2030	03/08/2023	12.89	Call	Bond Future	10,423.2900	10.4233	10,381.2500	10.3813	(0.403)	0	0	0
2022/12/20	2030	03/08/2023	12.89	Put	Bond Future	510.9400	0.5109	511.9900	0.5120	0.206	0	0	350
2022/12/20	2030	03/08/2023	11.34	Call	Bond Future	5,472.4000	5.4724	5,435.9000	5.4359	(0.667)	0	0	0
2022/12/20	2030	03/08/2023	11.34	Put	Bond Future	1,569.2600	1.5693	1,575.8500	1.5759	0.420	0	0	0
2022/12/20	2030	03/08/2023	11.35	Call	Bond Future	5,501.9500	5.5020	5,465.3900	5.4654	(0.664)	0	0	0
2022/12/20	2030	03/08/2023	11.36	Put	Bond Future	1,547.5000	1.5475	1,553.9700	1.5540	0.418	0	0	0
2022/12/20	2030	03/08/2023	10.40	Call	Bond Future	2,994.0400	2.9940	2,965.2500	2.9652	(0.962)	0	0	1,012
2022/12/20	2030	03/08/2023	10.65	Call	Bond Future	3,583.2900	3.5833	3,552.0900	3.5521	(0.871)	0	0	350
2022/12/20	2030	03/08/2023	10.65	Put	Bond Future	2,541.2200	2.5412	2,553.1100	2.5531	0.468	0	0	0
2022/12/20	2030	03/08/2023			Bond Future	10.4057	89.0338	10.4157	88.9908	0.096	0.0000	0.0000	0
2022/12/20	2030	03/08/2023	12.59	Call	Bond Future	9,445.1200	9.4451	9,403.6600	9.4037	(0.439)	0	0	0
2022/12/20	2030	03/08/2023	12.59	Put	Bond Future	652.6500	0.6527	654.2800	0.6543	0.250	0	0	1,012
2022/12/20	2030	03/08/2023	11.35	Put	Bond Future	1,558.2200	1.5582	1,564.7500	1.5647	0.419	0	0	0
2022/12/20	2030	03/08/2023	11.36	Call	Bond Future	5,531.8000	5.5318	5,495.1800	5.4952	(0.662)	0	0	0
2022/12/20	2030	03/08/2023	10.40	Put	Bond Future	3,018.4900	3.0185	3,032.7900	3.0328	0.474	0	0	0
2022/12/20	2030	02/11/2023	10.81	Call	Bond Future	3,888.0200	3.8880	3,857.4400	3.8574	(0.787)	0	0	0
2022/12/20	2030	02/11/2023	10.81	Put	Bond Future	2,602.1200	2.6021	2,615.6800	2.6157	0.521	0	0	0
2022/12/20	2030	02/11/2023	10.80	Call	Bond Future	3,863.0500	3.8631	3,832.5600	3.8326	(0.789)	0	0	0
2022/12/20	2030	02/11/2023	10.80	Put	Bond Future	2,618.0900	2.6181	2,631.7400	2.6317	0.521	0	0	0
2022/12/20	2030	02/11/2023			Bond Future	10.4987	90.9066	10.5093	90.8625	0.101	0.0000	0.0000	0
2022/12/20	2030	02/11/2023	10.82	Call	Bond Future	3,912.7200	3.9127	3,882.0600	3.8821	(0.784)	0	0	0
2022/12/20	2030	02/11/2023	10.82	Put	Bond Future	2,585.9000	2.5859	2,599.3800	2.5994	0.521	0	0	0
2022/12/20	2030	01/02/2024	11.37	Call	Bond Future	5,107.4100	5.1074	5,074.1600	5.0742	(0.651)	0	0	0
2022/12/20	2030	01/02/2024	11.37	Put	Bond Future	2,134.0600	2.1341	2,145.6900	2.1457	0.545	0	0	0
2022/12/20	2030	01/02/2024			Bond Future	10.6163	88.7556	10.6274	88.7107	0.105	0.0000	0.0000	0
2022/12/20	2030	01/02/2024	11.36	Call	Bond Future	5,080.8200	5.0808	5,047.6500	5.0476	(0.653)	0	0	0
2022/12/20	2030	01/02/2024	11.36	Put	Bond Future	2,146.1000	2.1461	2,157.8100	2.1578	0.546	0	0	0
2022/12/20	2030	01/02/2024	11.35	Call	Bond Future	5,054.2900	5.0543	5,021.1900	5.0212	(0.655)	0	0	0

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2022/12/20	2030	01/02/2024	11.35	Put	Bond Future	2,158.2100	2.1582	2,169.9900	2.1700	0.546	0	0	0
2022/12/20	2032	02/02/2023	9.47	Call	Bond Future	9.6400	0.0096	8.6400	0.0086	(10.373)	0	0	500
2022/12/20	2032	02/02/2023	9.47	Put	Bond Future	7,266.2600	7.2663	7,283.9100	7.2839	0.243	0	0	0
2022/12/20	2032	02/02/2023	9.92	Call	Bond Future	81.4500	0.0814	76.2100	0.0762	(6.433)	0	0	750
2022/12/20	2032	02/02/2023	9.92	Put	Bond Future	4,803.2100	4.8032	4,816.6200	4.8166	0.279	0	0	0
2022/12/20	2032	02/02/2023	11.50	Call	Bond Future	3,950.8600	3.9509	3,922.8500	3.9229	(0.709)	0	0	0
2022/12/20	2032	02/02/2023	11.50	Put	Bond Future	463.9000	0.4639	454.5400	0.4545	(2.018)	0	0	8,000
2022/12/20	2032	02/02/2023	11.69	Call	Bond Future	4,737.2700	4.7373	4,710.2500	4.7102	(0.570)	0	0	0
2022/12/20	2032	02/02/2023	11.69	Put	Bond Future	331.0100	0.3310	322.6400	0.3226	(2.529)	0	0	0
2022/12/20	2032	02/02/2023	10.50	Call	Bond Future	731.9000	0.7319	711.8900	0.7119	(2.734)	0	0	0
2022/12/20	2032	02/02/2023	10.50	Put	Bond Future	2,319.1400	2.3191	2,317.7800	2.3178	(0.059)	0	0	454
2022/12/20	2032	02/02/2023	10.67	Call	Bond Future	1,113.1400	1.1131	1,089.4100	1.0894	(2.132)	0	0	750
2022/12/20	2032	02/02/2023	10.67	Put	Bond Future	1,808.9500	1.8090	1,803.8700	1.8039	(0.281)	0	0	0
2022/12/20	2032	02/02/2023	11.45	Call	Bond Future	3,748.6200	3.7486	3,720.4100	3.7204	(0.753)	0	0	0
2022/12/20	2032	02/02/2023	11.45	Put	Bond Future	505.8900	0.5059	496.3300	0.4963	(1.890)	0	0	8,000
2022/12/20	2032	02/02/2023	10.40	Call	Bond Future	547.9900	0.5480	530.5900	0.5306	(3.175)	0	0	0
2022/12/20	2032	02/02/2023	10.40	Put	Bond Future	2,665.3100	2.6653	2,666.5600	2.6666	0.047	0	0	0
2022/12/20	2032	02/02/2023	10.22	Call	Bond Future	295.7000	0.2957	283.3700	0.2834	(4.170)	0	0	500
2022/12/20	2032	02/02/2023	10.22	Put	Bond Future	3,377.9300	3.3779	3,384.2500	3.3843	0.187	0	0	0
2022/12/20	2032	02/02/2023			Bond Future	10.8043	88.3161	10.8079	88.2975	0.034	0.0000	0.0000	112,056
2022/12/20	2032	02/02/2023	9.31	Call	Bond Future	3.9000	0.0039	3.4300	0.0034	(12.051)	0	0	454
2022/12/20	2032	02/02/2023	9.31	Put	Bond Future	8,184.2700	8.1843	8,202.4500	8.2025	0.222	0	0	0
2022/12/20	2032	02/02/2023	12.75	Call	Bond Future	9,335.6500	9.3357	9,314.3300	9.3143	(0.228)	0	0	0
2022/12/20	2032	02/02/2023	12.75	Put	Bond Future	46.1800	0.0462	43.5100	0.0435	(5.782)	0	0	750
2022/12/20	2032	02/02/2023	11.84	Call	Bond Future	5,375.3300	5.3753	5,349.2100	5.3492	(0.486)	0	0	0
2022/12/20	2032	02/02/2023	11.84	Put	Bond Future	253.0100	0.2530	245.5400	0.2455	(2.952)	0	0	500
2022/12/20	2032	02/02/2023	10.38	Call	Bond Future	515.0000	0.5150	498.1500	0.4981	(3.272)	0	0	0
2022/12/20	2032	02/02/2023	10.38	Put	Bond Future	2,738.8400	2.7388	2,740.6400	2.7406	0.066	0	0	0
2022/12/20	2032	02/02/2023	10.39	Call	Bond Future	531.3400	0.5313	514.2100	0.5142	(3.224)	0	0	0
2022/12/20	2032	02/02/2023	10.39	Put	Bond Future	2,701.9000	2.7019	2,703.4200	2.7034	0.056	0	0	0
2022/12/20	2032	02/02/2023	10.16	Call	Bond Future	233.0900	0.2331	222.4300	0.2224	(4.573)	0	0	0
2022/12/20	2032	02/02/2023	10.16	Put	Bond Future	3,640.0700	3.6401	3,648.0600	3.6481	0.220	0	0	454
2022/12/20	2032	02/02/2023	10.30	Call	Bond Future	395.6100	0.3956	381.0000	0.3810	(3.693)	0	0	8,000
2022/12/20	2032	02/02/2023	10.30	Put	Bond Future	3,047.2700	3.0473	3,051.3100	3.0513	0.133	0	0	0
2022/12/20	2032	04/05/2023	13.43	Call	Bond Future	11,757.3000	11.7573	11,734.7000	11.7347	(0.192)	0	0	0
2022/12/20	2032	04/05/2023	13.43	Put	Bond Future	295.2100	0.2952	292.1800	0.2922	(1.026)	0	0	400
2022/12/20	2032	04/05/2023	10.89	Call	Bond Future	2,806.5300	2.8065	2,785.9800	2.7860	(0.732)	0	0	0
2022/12/20	2032	04/05/2023	10.89	Put	Bond Future	2,977.6500	2.9776	2,976.6700	2.9767	(0.033)	0	0	0
2022/12/20	2032	04/05/2023	11.37	Call	Bond Future	4,191.2800	4.1913	4,168.4700	4.1685	(0.544)	0	0	400
2022/12/20	2032	04/05/2023			Bond Future	10.9240	85.8883	10.9279	85.8687	0.036	0.0000	0.0000	66,405
2022/12/20	2032	04/05/2023	10.88	Call	Bond Future	2,780.6000	2.7806	2,760.1000	2.7601	(0.737)	0	0	0
2022/12/20	2032	04/05/2023	10.88	Put	Bond Future	3,002.1900	3.0022	3,001.2600	3.0013	(0.031)	0	0	0
2022/12/20	2032	04/05/2023	11.37	Put	Bond Future	1,985.4000	1.9854	1,982.1600	1.9822	(0.163)	0	0	0
2022/12/20	2032	04/05/2023	10.62	Call	Bond Future	2,160.8800	2.1609	2,142.1500	2.1422	(0.867)	0	0	400
2022/12/20	2032	04/05/2023	10.62	Put	Bond Future	3,708.7100	3.7087	3,709.5500	3.7095	0.023	0	0	0
2022/12/20	2032	04/05/2023	10.87	Call	Bond Future	2,754.9900	2.7550	2,734.5600	2.7346	(0.742)	0	0	0
2022/12/20	2032	04/05/2023	10.87	Put	Bond Future	3,027.0900	3.0271	3,026.2300	3.0262	(0.028)	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
2022/12/20	2032	03/08/2023	11.77	Call	Bond Future	5,843.2500	5.8433	5,821.8700	5.8219	(0.366)	0	0	0
2022/12/20	2032	03/08/2023	11.77	Put	Bond Future	2,302.3200	2.3023	2,301.3000	2.3013	(0.044)	0	0	0
2022/12/20	2032	03/08/2023	11.90	Call	Bond Future	6,261.0600	6.2611	6,239.3700	6.2394	(0.346)	0	0	5,000
2022/12/20	2032	03/08/2023	11.90	Put	Bond Future	2,118.5900	2.1186	2,117.2600	2.1173	(0.063)	0	0	0
2022/12/20	2032	03/08/2023			Bond Future	11.0297	87.6676	11.0338	87.6473	0.038	0.0000	0.0000	2,600
2022/12/20	2032	03/08/2023	11.75	Call	Bond Future	5,779.8400	5.7798	5,758.5100	5.7585	(0.369)	0	0	0
2022/12/20	2032	03/08/2023	11.75	Put	Bond Future	2,331.9800	2.3320	2,331.0100	2.3310	(0.042)	0	0	0
2022/12/20	2032	03/08/2023	11.76	Call	Bond Future	5,811.5200	5.8115	5,790.1600	5.7902	(0.368)	0	0	0
2022/12/20	2032	03/08/2023	11.76	Put	Bond Future	2,317.1100	2.3171	2,316.1100	2.3161	(0.043)	0	0	0
2022/12/20	2032	02/11/2023	11.24	Call	Bond Future	4,027.6700	4.0277	4,010.4100	4.0104	(0.429)	0	0	0
2022/12/20	2032	02/11/2023	11.24	Put	Bond Future	3,534.8800	3.5349	3,538.5200	3.5385	0.103	0	0	0
2022/12/20	2032	02/11/2023			Bond Future	11.1371	85.3501	11.1414	85.3292	0.039	0.0000	0.0000	0
2022/12/20	2032	02/11/2023	11.23	Call	Bond Future	4,001.7200	4.0017	3,984.5000	3.9845	(0.430)	0	0	0
2022/12/20	2032	02/11/2023	11.23	Put	Bond Future	3,556.6400	3.5566	3,560.3200	3.5603	0.103	0	0	0
2022/12/20	2032	02/11/2023	11.22	Call	Bond Future	3,975.5300	3.9755	3,958.3500	3.9583	(0.432)	0	0	0
2022/12/20	2032	02/11/2023	11.22	Put	Bond Future	3,578.1900	3.5782	3,581.9100	3.5819	0.104	0	0	0
2022/12/20	2032	01/02/2024	11.84	Call	Bond Future	5,559.3400	5.5593	5,541.2700	5.5413	(0.325)	0	0	0
2022/12/20	2032	01/02/2024	11.84	Put	Bond Future	2,908.5900	2.9086	2,911.7000	2.9117	0.107	0	0	0
2022/12/20	2032	01/02/2024	11.83	Call	Bond Future	5,530.2100	5.5302	5,512.1800	5.5122	(0.326)	0	0	0
2022/12/20	2032	01/02/2024	11.83	Put	Bond Future	2,924.4300	2.9244	2,927.5800	2.9276	0.108	0	0	0
2022/12/20	2032	01/02/2024			Bond Future	11.2626	87.0903	11.2671	87.0691	0.040	0.0000	0.0000	0
2022/12/20	2032	01/02/2024	11.85	Call	Bond Future	5,588.5200	5.5885	5,570.4200	5.5704	(0.324)	0	0	0
2022/12/20	2032	01/02/2024	11.85	Put	Bond Future	2,892.8300	2.8928	2,895.9100	2.8959	0.106	0	0	0
2022/12/20	2033	02/02/2023			Bond Future	114.2172	114.2172	114.5172	114.5172	0.263	0.0000	0.0000	7,312
2022/12/20	2033	04/05/2023			Bond Future	115.0992	115.0992	115.4045	115.4045	0.265	0.0000	0.0000	0
2022/12/20	2033	03/08/2023			Bond Future	117.5088	117.5088	117.8200	117.8200	0.265	0.0000	0.0000	0
2022/12/20	2033	02/11/2023			Bond Future	118.5849	118.5849	118.9025	118.9025	0.268	0.0000	0.0000	0
2022/12/20	2033	01/02/2024			Bond Future	121.0311	121.0311	121.3555	121.3555	0.268	0.0000	0.0000	0
2022/12/20	2037	02/02/2023	11.03	Call	Bond Future	860.3000	0.8603	800.6100	0.8006	(6.938)	0	0	0
2022/12/20	2037	02/02/2023	11.03	Put	Bond Future	3,292.5900	3.2926	3,373.1900	3.3732	2.448	0	0	0
2022/12/20	2037	02/02/2023	11.04	Call	Bond Future	879.1900	0.8792	818.7000	0.8187	(6.880)	0	0	0
2022/12/20	2037	02/02/2023	11.04	Put	Bond Future	3,250.4400	3.2504	3,330.2400	3.3302	2.455	0	0	0
2022/12/20	2037	02/02/2023	11.97	Call	Bond Future	3,807.1200	3.8071	3,685.3800	3.6854	(3.198)	0	0	0
2022/12/20	2037	02/02/2023			Bond Future	11.4371	79.9031	11.4612	79.7628	0.210	0.0000	0.0000	133,641
2022/12/20	2037	02/02/2023	11.05	Call	Bond Future	898.3500	0.8983	837.0500	0.8370	(6.824)	0	0	0
2022/12/20	2037	02/02/2023	11.05	Put	Bond Future	3,208.6300	3.2086	3,287.6200	3.2876	2.462	0	0	0
2022/12/20	2037	02/02/2023	11.10	Call	Bond Future	998.4700	0.9985	933.1300	0.9331	(6.544)	0	0	577
2022/12/20	2037	02/02/2023	11.10	Put	Bond Future	3,004.8800	3.0049	3,079.8300	3.0798	2.494	0	0	0
2022/12/20	2037	02/02/2023	11.97	Put	Bond Future	781.1600	0.7812	799.7100	0.7997	2.375	0	0	577
2022/12/20	2037	04/05/2023	13.73	Put	Bond Future	599.9000	0.5999	608.8000	0.6088	1.484	0	0	400
2022/12/20	2037	04/05/2023	11.94	Call	Bond Future	4,728.6900	4.7287	4,627.8600	4.6279	(2.132)	0	0	0
2022/12/20	2037	04/05/2023	11.03	Put	Bond Future	5,198.5700	5.1986	5,276.7400	5.2767	1.504	0	0	0
2022/12/20	2037	04/05/2023	11.30	Call	Bond Future	2,746.0700	2.7461	2,669.2500	2.6693	(2.797)	0	0	0
2022/12/20	2037	04/05/2023	11.30	Put	Bond Future	4,246.4700	4.2465	4,313.2300	4.3132	1.572	0	0	0
2022/12/20	2037	04/05/2023	11.31	Call	Bond Future	2,773.1100	2.7731	2,695.8700	2.6959	(2.785)	0	0	0
2022/12/20	2037	04/05/2023	11.31	Put	Bond Future	4,214.5500	4.2145	4,280.8900	4.2809	1.574	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
2022/12/20	2037	04/05/2023	10.95	Call	Bond Future	1,905.8800	1.9059	1,843.9100	1.8439	(3.252)	0	0	703
2022/12/20	2037	04/05/2023	10.95	Put	Bond Future	5,510.2900	5.5103	5,591.9000	5.5919	1.481	0	0	0
2022/12/20	2037	04/05/2023			Bond Future	11.5579	81.4714	11.5829	81.3278	0.217	0.0000	0.0000	0
2022/12/20	2037	04/05/2023	13.73	Call	Bond Future	11,744.5200	11.7445	11,609.8400	11.6098	(1.147)	0	0	0
2022/12/20	2037	04/05/2023	11.32	Call	Bond Future	2,800.2900	2.8003	2,722.6300	2.7226	(2.773)	0	0	0
2022/12/20	2037	04/05/2023	11.32	Put	Bond Future	4,182.8300	4.1828	4,248.7500	4.2488	1.576	0	0	0
2022/12/20	2037	04/05/2023	11.78	Call	Bond Future	4,189.0300	4.1890	4,093.6200	4.0936	(2.278)	0	0	400
2022/12/20	2037	04/05/2023	11.78	Put	Bond Future	2,929.0000	2.9290	2,977.1700	2.9772	1.645	0	0	0
2022/12/20	2037	04/05/2023	11.94	Put	Bond Future	2,579.3700	2.5794	2,622.1200	2.6221	1.657	0	0	703
2022/12/20	2037	04/05/2023	11.03	Call	Bond Future	2,082.0700	2.0821	2,016.6600	2.0167	(3.142)	0	0	400
2022/12/20	2037	03/08/2023	12.12	Call	Bond Future	5,768.1500	5.7682	5,668.5500	5.6686	(1.727)	0	0	0
2022/12/20	2037	03/08/2023	12.12	Put	Bond Future	3,294.4100	3.2944	3,341.7000	3.3417	1.435	0	0	0
2022/12/20	2037	03/08/2023	12.13	Call	Bond Future	5,801.6500	5.8016	5,701.7900	5.7018	(1.721)	0	0	0
2022/12/20	2037	03/08/2023	12.13	Put	Bond Future	3,274.1400	3.2741	3,321.1700	3.3212	1.436	0	0	0
2022/12/20	2037	03/08/2023			Bond Future	11.6708	78.9008	11.6969	78.7539	0.224	0.0000	0.0000	0
2022/12/20	2037	03/08/2023	12.14	Call	Bond Future	5,835.2100	5.8352	5,735.0800	5.7351	(1.716)	0	0	0
2022/12/20	2037	03/08/2023	12.14	Put	Bond Future	3,253.9900	3.2540	3,300.7500	3.3007	1.437	0	0	0
2022/12/20	2037	02/11/2023	11.57	Call	Bond Future	4,091.0600	4.0911	4,010.7800	4.0108	(1.962)	0	0	0
2022/12/20	2037	02/11/2023	11.55	Put	Bond Future	5,303.0900	5.3031	5,373.5100	5.3735	1.328	0	0	0
2022/12/20	2037	02/11/2023	11.56	Put	Bond Future	5,273.6900	5.2737	5,343.8100	5.3438	1.330	0	0	0
2022/12/20	2037	02/11/2023			Bond Future	11.7756	80.5607	11.8027	80.4106	0.230	0.0000	0.0000	0
2022/12/20	2037	02/11/2023	11.57	Put	Bond Future	5,244.1400	5.2441	5,313.9600	5.3140	1.331	0	0	0
2022/12/20	2037	02/11/2023	11.55	Call	Bond Future	4,036.5300	4.0365	3,956.8500	3.9569	(1.974)	0	0	0
2022/12/20	2037	02/11/2023	11.56	Call	Bond Future	4,063.9000	4.0639	3,983.9200	3.9839	(1.968)	0	0	0
2022/12/20	2037	01/02/2024	12.33	Call	Bond Future	6,185.6600	6.1857	6,087.4800	6.0875	(1.587)	0	0	0
2022/12/20	2037	01/02/2024	12.33	Put	Bond Future	3,881.4600	3.8815	3,936.3200	3.9363	1.413	0	0	0
2022/12/20	2037	01/02/2024			Bond Future	11.8976	77.9480	11.9257	77.7950	0.237	0.0000	0.0000	0
2022/12/20	2037	01/02/2024	12.31	Call	Bond Future	6,122.6200	6.1226	6,024.9300	6.0249	(1.596)	0	0	0
2022/12/20	2037	01/02/2024	12.31	Put	Bond Future	3,922.7700	3.9228	3,978.1200	3.9781	1.411	0	0	0
2022/12/20	2037	01/02/2024	12.32	Call	Bond Future	6,154.2700	6.1543	6,056.3400	6.0563	(1.591)	0	0	0
2022/12/20	2037	01/02/2024	12.32	Put	Bond Future	3,902.2200	3.9022	3,957.3300	3.9573	1.412	0	0	0
2022/12/20	2038	02/02/2023			Bond Future	126.1825	126.1825	126.1766	126.1766	(0.005)	0.0000	0.0000	4,123
2022/12/20	2038	04/05/2023			Bond Future	128.6888	128.6888	128.6818	128.6818	(0.005)	0.0000	0.0000	1,583
2022/12/20	2038	03/08/2023			Bond Future	129.4215	129.4215	129.4139	129.4139	(0.006)	0.0000	0.0000	0
2022/12/20	2038	02/11/2023			Bond Future	132.1712	132.1712	132.1633	132.1633	(0.006)	0.0000	0.0000	0
2022/12/20	2038	01/02/2024			Bond Future	132.8861	132.8861	132.8784	132.8784	(0.006)	0.0000	0.0000	0
2022/12/20	2040	02/02/2023	10.93	Call	Bond Future	692.3600	0.6924	646.3600	0.6464	(6.644)	0	0	0
2022/12/20	2040	02/02/2023	12.24	Call	Bond Future	5,223.7200	5.2237	5,109.3100	5.1093	(2.190)	0	0	0
2022/12/20	2040	02/02/2023	12.24	Put	Bond Future	562.0200	0.5620	567.8000	0.5678	1.028	0	0	0
2022/12/20	2040	02/02/2023	12.27	Call	Bond Future	5,367.0800	5.3671	5,252.1100	5.2521	(2.142)	0	0	0
2022/12/20	2040	02/02/2023	12.27	Put	Bond Future	532.5300	0.5325	537.7500	0.5377	0.980	0	0	388
2022/12/20	2040	02/02/2023	11.12	Call	Bond Future	1,060.6700	1.0607	1,001.0100	1.0010	(5.625)	0	0	0
2022/12/20	2040	02/02/2023	11.12	Put	Bond Future	3,319.3500	3.3194	3,379.8800	3.3799	1.824	0	0	0
2022/12/20	2040	02/02/2023	11.19	Call	Bond Future	1,223.0200	1.2230	1,158.3200	1.1583	(5.290)	0	0	563
2022/12/20	2040	02/02/2023	11.19	Put	Bond Future	3,021.0900	3.0211	3,076.5800	3.0766	1.837	0	0	0
2022/12/20	2040	02/02/2023	12.07	Put	Bond Future	759.2300	0.7592	768.9800	0.7690	1.284	0	0	563

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
2022/12/20	2040	02/02/2023	10.96	Call	Bond Future	743.6200	0.7436	695.4900	0.6955	(6.472)	0	0	388
2022/12/20	2040	02/02/2023	10.96	Put	Bond Future	4,070.0600	4.0701	4,142.1200	4.1421	1.770	0	0	0
2022/12/20	2040	02/02/2023			Bond Future	11.4691	81.8811	11.4881	81.7609	0.166	0.0000	0.0000	142,936
2022/12/20	2040	02/02/2023	10.18	Call	Bond Future	80.6400	0.0806	71.1700	0.0712	(11.744)	0	0	0
2022/12/20	2040	02/02/2023	10.18	Put	Bond Future	8,925.3000	8.9253	9,036.0200	9.0360	1.241	0	0	0
2022/12/20	2040	02/02/2023	10.21	Call	Bond Future	89.2800	0.0893	79.0100	0.0790	(11.503)	0	0	388
2022/12/20	2040	02/02/2023	10.21	Put	Bond Future	8,711.6700	8.7117	8,821.5900	8.8216	1.262	0	0	0
2022/12/20	2040	02/02/2023	10.93	Put	Bond Future	4,221.3500	4.2213	4,295.5400	4.2955	1.757	0	0	0
2022/12/20	2040	02/02/2023	12.07	Call	Bond Future	4,429.6600	4.4297	4,319.2200	4.3192	(2.493)	0	0	0
2022/12/20	2040	02/02/2023	11.10	Call	Bond Future	1,016.8500	1.0169	958.6400	0.9586	(5.725)	0	0	0
2022/12/20	2040	02/02/2023	11.10	Put	Bond Future	3,407.8600	3.4079	3,469.8400	3.4698	1.819	0	0	0
2022/12/20	2040	02/02/2023	11.11	Call	Bond Future	1,038.5600	1.0386	979.6200	0.9796	(5.675)	0	0	0
2022/12/20	2040	02/02/2023	11.11	Put	Bond Future	3,363.3600	3.3634	3,424.6100	3.4246	1.821	0	0	0
2022/12/20	2040	04/05/2023	13.45	Put	Bond Future	852.1500	0.8522	860.5300	0.8605	0.983	0	0	486
2022/12/20	2040	04/05/2023	12.05	Put	Bond Future	2,627.1100	2.6271	2,658.4300	2.6584	1.192	0	0	684
2022/12/20	2040	04/05/2023	12.78	Call	Bond Future	8,405.3400	8.4053	8,298.5400	8.2985	(1.271)	0	0	0
2022/12/20	2040	04/05/2023	12.78	Put	Bond Future	1,464.4800	1.4645	1,480.8100	1.4808	1.115	0	0	388
2022/12/20	2040	04/05/2023	11.43	Call	Bond Future	3,299.6300	3.2996	3,226.9200	3.2269	(2.204)	0	0	0
2022/12/20	2040	04/05/2023	11.43	Put	Bond Future	4,268.0900	4.2681	4,318.5100	4.3185	1.181	0	0	0
2022/12/20	2040	04/05/2023	10.73	Put	Bond Future	7,150.0900	7.1501	7,226.5000	7.2265	1.069	0	0	0
2022/12/20	2040	04/05/2023			Bond Future	11.5841	83.4883	11.6039	83.3651	0.171	0.0000	0.0000	300
2022/12/20	2040	04/05/2023	13.45	Call	Bond Future	11,277.0500	11.2770	11,162.3000	11.1623	(1.018)	0	0	0
2022/12/20	2040	04/05/2023	11.48	Call	Bond Future	3,454.9000	3.4549	3,380.4500	3.3805	(2.155)	0	0	486
2022/12/20	2040	04/05/2023	11.48	Put	Bond Future	4,107.1800	4.1072	4,155.8600	4.1559	1.185	0	0	0
2022/12/20	2040	04/05/2023	12.05	Call	Bond Future	5,448.5600	5.4486	5,356.7500	5.3567	(1.685)	0	0	0
2022/12/20	2040	04/05/2023	11.41	Call	Bond Future	3,238.3800	3.2384	3,166.3700	3.1664	(2.224)	0	0	0
2022/12/20	2040	04/05/2023	11.41	Put	Bond Future	4,333.8500	4.3338	4,384.9700	4.3850	1.180	0	0	0
2022/12/20	2040	04/05/2023	11.42	Call	Bond Future	3,268.9400	3.2689	3,196.5800	3.1966	(2.214)	0	0	0
2022/12/20	2040	04/05/2023	11.42	Put	Bond Future	4,300.8600	4.3009	4,351.6300	4.3516	1.180	0	0	0
2022/12/20	2040	04/05/2023	10.73	Call	Bond Future	1,548.3300	1.5483	1,501.6100	1.5016	(3.017)	0	0	486
2022/12/20	2040	04/05/2023	10.92	Call	Bond Future	1,944.1900	1.9442	1,890.3200	1.8903	(2.771)	0	0	388
2022/12/20	2040	04/05/2023	10.92	Put	Bond Future	6,249.1400	6.2491	6,318.4000	6.3184	1.108	0	0	0
2022/12/20	2040	04/05/2023	11.03	Call	Bond Future	2,200.9100	2.2009	2,142.8700	2.1429	(2.637)	0	0	684
2022/12/20	2040	04/05/2023	11.03	Put	Bond Future	5,768.6800	5.7687	5,833.7700	5.8338	1.128	0	0	0
2022/12/20	2040	04/05/2023	10.17	Call	Bond Future	763.2100	0.7632	734.6000	0.7346	(3.749)	0	0	388
2022/12/20	2040	04/05/2023	10.17	Put	Bond Future	10,367.7300	10.3677	10,462.2500	10.4622	0.912	0	0	0
2022/12/20	2040	03/08/2023	12.23	Call	Bond Future	6,585.9800	6.5860	6,496.1800	6.4962	(1.364)	0	0	0
2022/12/20	2040	03/08/2023	12.23	Put	Bond Future	3,391.4100	3.3914	3,427.5900	3.4276	1.067	0	0	0
2022/12/20	2040	03/08/2023			Bond Future	11.6915	80.7090	11.7121	80.5830	0.176	0.0000	0.0000	0
2022/12/20	2040	03/08/2023	12.21	Call	Bond Future	6,513.1400	6.5131	6,423.7700	6.4238	(1.372)	0	0	0
2022/12/20	2040	03/08/2023	12.21	Put	Bond Future	3,433.6300	3.4336	3,470.2400	3.4702	1.066	0	0	0
2022/12/20	2040	03/08/2023	12.22	Call	Bond Future	6,549.4100	6.5494	6,459.8200	6.4598	(1.368)	0	0	0
2022/12/20	2040	03/08/2023	12.22	Put	Bond Future	3,412.3400	3.4123	3,448.7300	3.4487	1.066	0	0	0
2022/12/20	2040	02/11/2023	11.60	Put	Bond Future	5,736.6100	5.7366	5,793.8900	5.7939	0.998	0	0	0
2022/12/20	2040	02/11/2023	11.58	Call	Bond Future	4,513.6600	4.5137	4,442.6800	4.4427	(1.573)	0	0	0
2022/12/20	2040	02/11/2023	11.58	Put	Bond Future	5,800.7100	5.8007	5,858.5000	5.8585	0.996	0	0	0
2022/12/20	2040	02/11/2023	11.59	Call	Bond Future	4,543.3400	4.5433	4,472.1000	4.4721	(1.568)	0	0	0
2022/12/20	2040	02/11/2023			Bond Future	11.7907	82.4070	11.8121	82.2783	0.181	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/20	2040	02/11/2023	11.60	Call	Bond Future	4,573.1000	4.5731	4,501.6100	4.5016	(1.563)	0	0	0
2022/12/20	2040	02/11/2023	11.59	Put	Bond Future	5,768.5800	5.7686	5,826.1100	5.8261	0.997	0	0	0
2022/12/20	2040	01/02/2024	12.33	Call	Bond Future	6,807.5500	6.8075	6,721.7600	6.7218	(1.260)	0	0	0
2022/12/20	2040	01/02/2024	12.33	Put	Bond Future	4,352.4000	4.3524	4,397.9000	4.3979	1.045	0	0	0
2022/12/20	2040	01/02/2024	12.34	Call	Bond Future	6,841.4000	6.8414	6,755.4100	6.7554	(1.257)	0	0	0
2022/12/20	2040	01/02/2024	12.34	Put	Bond Future	4,329.8200	4.3298	4,375.1200	4.3751	1.046	0	0	0
2022/12/20	2040	01/02/2024			Bond Future	11.9057	79.5816	11.9279	79.4503	0.186	0.0000	0.0000	0
2022/12/20	2040	01/02/2024	12.35	Call	Bond Future	6,875.6300	6.8756	6,789.4300	6.7894	(1.254)	0	0	0
2022/12/20	2040	01/02/2024	12.35	Put	Bond Future	4,307.6800	4.3077	4,352.7700	4.3528	1.047	0	0	0
2022/12/20	2044	02/02/2023	10.30	Call	Bond Future	119.4700	0.1195	97.9400	0.0979	(18.021)	0	0	0
2022/12/20	2044	02/02/2023	10.30	Put	Bond Future	8,300.9900	8.3010	8,566.6700	8.5667	3.201	0	0	0
2022/12/20	2044	02/02/2023	11.00	Call	Bond Future	833.0100	0.8330	737.4800	0.7375	(11.468)	0	0	2,500
2022/12/20	2044	02/02/2023	11.00	Put	Bond Future	3,941.8400	3.9418	4,133.5200	4.1335	4.863	0	0	0
2022/12/20	2044	02/02/2023	11.75	Put	Bond Future	1,315.6500	1.3156	1,397.5300	1.3975	6.224	0	0	2,500
2022/12/20	2044	02/02/2023	11.90	Call	Bond Future	3,755.0400	3.7550	3,533.0500	3.5331	(5.912)	0	0	0
2022/12/20	2044	02/02/2023	11.90	Put	Bond Future	1,025.8400	1.0258	1,091.0600	1.0911	6.358	0	0	0
2022/12/20	2044	02/02/2023	12.00	Call	Bond Future	4,199.7600	4.1998	3,968.0900	3.9681	(5.516)	0	0	0
2022/12/20	2044	02/02/2023	12.00	Put	Bond Future	865.0200	0.8650	920.5600	0.9206	6.421	0	0	4,000
2022/12/20	2044	02/02/2023	11.20	Put	Bond Future	3,024.9600	3.0250	3,185.8500	3.1858	5.319	0	0	0
2022/12/20	2044	02/02/2023	11.70	Call	Bond Future	2,920.2900	2.9203	2,721.0800	2.7211	(6.822)	0	0	1,700
2022/12/20	2044	02/02/2023	11.70	Put	Bond Future	1,427.0500	1.4271	1,515.0500	1.5150	6.167	0	0	0
2022/12/20	2044	02/02/2023	11.10	Call	Bond Future	1,039.7500	1.0397	928.9900	0.9290	(10.653)	0	0	1,700
2022/12/20	2044	02/02/2023	11.14	Call	Bond Future	1,130.8400	1.1308	1,013.8800	1.0139	(10.343)	0	0	0
2022/12/20	2044	02/02/2023	11.14	Put	Bond Future	3,283.3900	3.2834	3,453.6400	3.4536	5.185	0	0	0
2022/12/20	2044	02/02/2023	11.15	Call	Bond Future	1,154.3800	1.1544	1,035.8600	1.0359	(10.267)	0	0	0
2022/12/20	2044	02/02/2023	11.15	Put	Bond Future	3,239.3300	3.2393	3,408.0200	3.4080	5.208	0	0	0
2022/12/20	2044	02/02/2023			Bond Future	11.4654	78.7647	11.5099	78.4774	0.388	0.0000	0.0000	79,482
2022/12/20	2044	02/02/2023	10.75	Call	Bond Future	441.8200	0.4418	380.9900	0.3810	(13.768)	0	0	2,500
2022/12/20	2044	02/02/2023	10.75	Put	Bond Future	5,305.3600	5.3054	5,531.7400	5.5317	4.267	0	0	0
2022/12/20	2044	02/02/2023	11.75	Call	Bond Future	3,121.0300	3.1210	2,915.7000	2.9157	(6.579)	0	0	0
2022/12/20	2044	02/02/2023	11.16	Call	Bond Future	1,178.2100	1.1782	1,058.1400	1.0581	(10.191)	0	0	0
2022/12/20	2044	02/02/2023	11.16	Put	Bond Future	3,195.6500	3.1956	3,362.7900	3.3628	5.230	0	0	0
2022/12/20	2044	02/02/2023	11.20	Call	Bond Future	1,276.6000	1.2766	1,150.2800	1.1503	(9.895)	0	0	0
2022/12/20	2044	02/02/2023	11.10	Put	Bond Future	3,463.6300	3.4636	3,640.0800	3.6401	5.094	0	0	0
2022/12/20	2044	04/05/2023	11.75	Put	Bond Future	3,355.8000	3.3558	3,469.6100	3.4696	3.391	0	0	4,115
2022/12/20	2044	04/05/2023	11.41	Call	Bond Future	3,327.3700	3.3274	3,174.4300	3.1744	(4.596)	0	0	0
2022/12/20	2044	04/05/2023	11.41	Put	Bond Future	4,379.3800	4.3794	4,519.7800	4.5198	3.206	0	0	0
2022/12/20	2044	04/05/2023	11.42	Call	Bond Future	3,358.7400	3.3587	3,204.9700	3.2050	(4.578)	0	0	0
2022/12/20	2044	04/05/2023	11.42	Put	Bond Future	4,345.7100	4.3457	4,485.2800	4.4853	3.212	0	0	0
2022/12/20	2044	04/05/2023			Bond Future	11.5735	80.3106	11.6197	80.0173	0.399	0.0000	0.0000	0
2022/12/20	2044	04/05/2023	11.75	Call	Bond Future	4,466.2200	4.4662	4,286.6900	4.2867	(4.020)	0	0	0
2022/12/20	2044	04/05/2023	12.00	Call	Bond Future	5,391.8700	5.3919	5,194.8800	5.1949	(3.653)	0	0	0
2022/12/20	2044	04/05/2023	12.00	Put	Bond Future	2,753.6300	2.7536	2,849.9800	2.8500	3.499	0	0	4,115
2022/12/20	2044	04/05/2023	12.25	Call	Bond Future	6,370.8500	6.3709	6,158.4300	6.1584	(3.334)	0	0	0
2022/12/20	2044	04/05/2023	12.25	Put	Bond Future	2,255.0900	2.2551	2,336.0100	2.3360	3.588	0	0	1,500
2022/12/20	2044	04/05/2023	11.43	Call	Bond Future	3,390.0500	3.3900	3,235.4700	3.2355	(4.560)	0	0	0
2022/12/20	2044	04/05/2023	11.43	Put	Bond Future	4,312.0700	4.3121	4,450.8300	4.4508	3.218	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
2022/12/20	2044	03/08/2023	12.15	Call	Bond Future	6,470.4700	6.4705	6,274.2700	6.2743	(3.032)	0	0	0
2022/12/20	2044	03/08/2023	12.15	Put	Bond Future	3,580.7300	3.5807	3,684.3000	3.6843	2.892	0	0	0
2022/12/20	2044	03/08/2023	12.16	Call	Bond Future	6,507.2300	6.5072	6,310.5000	6.3105	(3.023)	0	0	0
2022/12/20	2044	03/08/2023	12.16	Put	Bond Future	3,558.7200	3.5587	3,661.7600	3.6618	2.895	0	0	0
2022/12/20	2044	03/08/2023			Bond Future	11.6740	77.5908	11.7220	77.2910	0.411	0.0000	0.0000	0
2022/12/20	2044	03/08/2023	12.17	Call	Bond Future	6,543.8300	6.5438	6,346.5600	6.3466	(3.015)	0	0	0
2022/12/20	2044	03/08/2023	12.17	Put	Bond Future	3,536.6300	3.5366	3,639.1300	3.6391	2.898	0	0	0
2022/12/20	2044	02/11/2023	11.57	Call	Bond Future	4,762.6500	4.7626	4,603.5000	4.6035	(3.342)	0	0	0
2022/12/20	2044	02/11/2023	11.57	Put	Bond Future	5,993.5800	5.9936	6,140.6600	6.1407	2.454	0	0	0
2022/12/20	2044	02/11/2023			Bond Future	11.7665	79.2232	11.8162	78.9170	0.422	0.0000	0.0000	0
2022/12/20	2044	02/11/2023	11.55	Call	Bond Future	4,701.7100	4.7017	4,543.7600	4.5438	(3.359)	0	0	0
2022/12/20	2044	02/11/2023	11.55	Put	Bond Future	6,059.7300	6.0597	6,208.0100	6.2080	2.447	0	0	0
2022/12/20	2044	02/11/2023	11.56	Call	Bond Future	4,732.1400	4.7321	4,573.5900	4.5736	(3.350)	0	0	0
2022/12/20	2044	02/11/2023	11.56	Put	Bond Future	6,026.5700	6.0266	6,174.2500	6.1742	2.450	0	0	0
2022/12/20	2044	01/02/2024	12.29	Call	Bond Future	7,128.3900	7.1284	6,933.7600	6.9338	(2.730)	0	0	0
2022/12/20	2044	01/02/2024	12.29	Put	Bond Future	4,663.1800	4.6632	4,780.8700	4.7809	2.524	0	0	0
2022/12/20	2044	01/02/2024			Bond Future	11.8735	76.4580	11.9250	76.1457	0.434	0.0000	0.0000	0
2022/12/20	2044	01/02/2024	12.27	Call	Bond Future	7,060.1100	7.0601	6,866.4300	6.8664	(2.743)	0	0	0
2022/12/20	2044	01/02/2024	12.27	Put	Bond Future	4,710.2400	4.7102	4,828.8800	4.8289	2.519	0	0	0
2022/12/20	2044	01/02/2024	12.28	Call	Bond Future	7,094.2300	7.0942	6,900.0700	6.9001	(2.737)	0	0	0
2022/12/20	2044	01/02/2024	12.28	Put	Bond Future	4,686.6500	4.6867	4,804.8100	4.8048	2.521	0	0	0
2022/12/20	2046	02/02/2023			Bond Future	112.0058	112.0058	113.3471	113.3471	1.198	0.0000	0.0000	13,685
2022/12/20	2046	04/05/2023			Bond Future	112.1947	112.1947	113.5619	113.5619	1.219	0.0000	0.0000	4,935
2022/12/20	2046	03/08/2023			Bond Future	114.5440	114.5440	115.9394	115.9394	1.218	0.0000	0.0000	0
2022/12/20	2046	02/11/2023			Bond Future	114.8886	114.8886	116.3135	116.3135	1.240	0.0000	0.0000	0
2022/12/20	2046	01/02/2024			Bond Future	117.2580	117.2580	118.7125	118.7125	1.240	0.0000	0.0000	0
2022/12/20	2050	02/02/2023			Bond Future	113.1463	113.1463	113.3429	113.3429	0.174	0.0000	0.0000	10,717
2022/12/20	2050	04/05/2023			Bond Future	115.3932	115.3932	115.5930	115.5930	0.173	0.0000	0.0000	3,359
2022/12/20	2050	03/08/2023			Bond Future	115.6281	115.6281	115.8317	115.8317	0.176	0.0000	0.0000	0
2022/12/20	2050	02/11/2023			Bond Future	118.0848	118.0848	118.2925	118.2925	0.176	0.0000	0.0000	0
2022/12/20	2050	01/02/2024			Bond Future	118.2797	118.2797	118.4919	118.4919	0.179	0.0000	0.0000	0
2022/12/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	AL37	02/02/2023			Index Future	856.3760	856.3760	856.2040	856.2040	(0.020)	0.0000	0.0000	0
2022/12/20	AL37	04/05/2023			Index Future	873.1620	873.1620	872.9820	872.9820	(0.021)	0.0000	0.0000	0
2022/12/20	AL37	03/08/2023			Index Future	891.2260	891.2260	891.0390	891.0390	(0.021)	0.0000	0.0000	0
2022/12/20	AL37	02/11/2023			Index Future	909.9540	909.9540	909.7620	909.7620	(0.021)	0.0000	0.0000	0
2022/12/20	AL37	01/02/2024			Index Future	928.5380	928.5380	928.3420	928.3420	(0.021)	0.0000	0.0000	0
2022/12/20	AL7T	02/02/2023			Index Future	991.5830	991.5830	991.3850	991.3850	(0.020)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/20	AL7T	04/05/2023			Index Future	1,011.0200	1,011.0200	1,010.8110	1,010.8110	(0.021)	0.0000	0.0000	0
2022/12/20	AL7T	03/08/2023			Index Future	1,031.9360	1,031.9360	1,031.7190	1,031.7190	(0.021)	0.0000	0.0000	0
2022/12/20	AL7T	02/11/2023			Index Future	1,053.6210	1,053.6210	1,053.3980	1,053.3980	(0.021)	0.0000	0.0000	0
2022/12/20	AL7T	01/02/2024			Index Future	1,075.1390	1,075.1390	1,074.9120	1,074.9120	(0.021)	0.0000	0.0000	0
2022/12/20	ALBI	02/02/2023			Index Future	867.7690	867.7690	867.5960	867.5960	(0.020)	0.0000	0.0000	111
2022/12/20	ALBI	04/05/2023			Index Future	884.7790	884.7790	884.5960	884.5960	(0.021)	0.0000	0.0000	0
2022/12/20	ALBI	03/08/2023			Index Future	903.0840	903.0840	902.8940	902.8940	(0.021)	0.0000	0.0000	0
2022/12/20	ALBI	02/11/2023			Index Future	922.0610	922.0610	921.8660	921.8660	(0.021)	0.0000	0.0000	0
2022/12/20	ALBI	01/02/2024			Index Future	940.8910	940.8910	940.6940	940.6940	(0.021)	0.0000	0.0000	0
2022/12/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/20	ES33	02/02/2023			Bond Future	12.2011	75.4366	12.2196	75.3498	0.151	0.0000	0.0000	350
2022/12/20	ES33	04/05/2023			Bond Future	12.3600	73.1402	12.3794	73.0513	0.157	0.0000	0.0000	0
2022/12/20	ES33	03/08/2023			Bond Future	12.5077	74.6725	12.5279	74.5813	0.162	0.0000	0.0000	0
2022/12/20	ES33	02/11/2023			Bond Future	12.6611	72.4634	12.6822	72.3702	0.167	0.0000	0.0000	0
2022/12/20	ES33	01/02/2024			Bond Future	12.8374	73.9563	12.8594	73.8614	0.172	0.0000	0.0000	0
2022/12/20	ES42	02/02/2023			Bond Future	12.4236	73.9565	12.4525	73.7969	0.233	0.0000	0.0000	4,195
2022/12/20	ES42	04/05/2023			Bond Future	12.5670	71.1624	12.5972	70.9992	0.240	0.0000	0.0000	0
2022/12/20	ES42	03/08/2023			Bond Future	12.6969	72.6541	12.7283	72.4872	0.247	0.0000	0.0000	0
2022/12/20	ES42	02/11/2023			Bond Future	12.8311	69.9354	12.8637	69.7648	0.255	0.0000	0.0000	0
2022/12/20	ES42	01/02/2024			Bond Future	12.9770	71.3753	13.0110	71.2014	0.262	0.0000	0.0000	0
2022/12/20	GOVI	02/02/2023	850.82	Call	GOVI	47,030.0000	4.7030	45,320.0000	4.5320	(3.636)	0	0	0
2022/12/20	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GOVI	02/02/2023	850.83	Call	GOVI	46,930.0000	4.6930	45,220.0000	4.5220	(3.644)	0	0	0
2022/12/20	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GOVI	02/02/2023			GOVI	855.5230	855.5230	855.3520	855.3520	(0.020)	0.0000	0.0000	848
2022/12/20	GOVI	02/02/2023	850.84	Call	GOVI	46,830.0000	4.6830	45,120.0000	4.5120	(3.652)	0	0	0
2022/12/20	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GOVI	04/05/2023	852.86	Call	GOVI	194,320.0000	19.4320	192,520.0000	19.2520	(0.926)	0	0	0
2022/12/20	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GOVI	04/05/2023	852.87	Call	GOVI	194,220.0000	19.4220	192,420.0000	19.2420	(0.927)	0	0	0
2022/12/20	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GOVI	04/05/2023			GOVI	872.2920	872.2920	872.1120	872.1120	(0.021)	0.0000	0.0000	0
2022/12/20	GOVI	04/05/2023	852.88	Call	GOVI	194,120.0000	19.4120	192,320.0000	19.2320	(0.927)	0	0	0
2022/12/20	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GOVI	03/08/2023	837.21	Call	GOVI	531,290.0000	53.1290	529,420.0000	52.9420	(0.352)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/20	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GOVI	03/08/2023	837.22	Call	GOVI	531,190.0000	53.1190	529,320.0000	52.9320	(0.352)	0	0	0
2022/12/20	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GOVI	03/08/2023			GOVI	890.3390	890.3390	890.1520	890.1520	(0.021)	0.0000	0.0000	0
2022/12/20	GOVI	03/08/2023	837.23	Call	GOVI	531,090.0000	53.1090	529,220.0000	52.9220	(0.352)	0	0	0
2022/12/20	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GOVI	02/11/2023	885.82	Call	GOVI	232,280.0000	23.2280	230,360.0000	23.0360	(0.827)	0	0	0
2022/12/20	GOVI	02/11/2023			GOVI	909.0480	909.0480	908.8560	908.8560	(0.021)	0.0000	0.0000	0
2022/12/20	GOVI	02/11/2023	885.80	Call	GOVI	232,480.0000	23.2480	230,560.0000	23.0560	(0.826)	0	0	0
2022/12/20	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GOVI	02/11/2023	885.81	Call	GOVI	232,380.0000	23.2380	230,460.0000	23.0460	(0.826)	0	0	0
2022/12/20	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GOVI	01/02/2024	880.00	Call	GOVI	476,130.0000	47.6130	474,180.0000	47.4180	(0.410)	0	0	0
2022/12/20	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GOVI	01/02/2024			GOVI	927.6130	927.6130	927.4180	927.4180	(0.021)	0.0000	0.0000	0
2022/12/20	GOVI	01/02/2024	879.98	Call	GOVI	476,330.0000	47.6330	474,380.0000	47.4380	(0.409)	0	0	0
2022/12/20	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GOVI	01/02/2024	879.99	Call	GOVI	476,230.0000	47.6230	474,280.0000	47.4280	(0.409)	0	0	0
2022/12/20	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/20	IGOV	02/02/2023			Index Future	318.8020	318.8020	318.7380	318.7380	(0.020)	0.0000	0.0000	671
2022/12/20	IGOV	04/05/2023			Index Future	325.1290	325.1290	325.0610	325.0610	(0.021)	0.0000	0.0000	16
2022/12/20	IGOV	03/08/2023			Index Future	331.9320	331.9320	331.8620	331.8620	(0.021)	0.0000	0.0000	0
2022/12/20	IGOV	02/11/2023			Index Future	338.9820	338.9820	338.9090	338.9090	(0.022)	0.0000	0.0000	0
2022/12/20	IGOV	01/02/2024			Index Future	345.9780	345.9780	345.9040	345.9040	(0.021)	0.0000	0.0000	0
2022/12/20	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/12/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/20	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/20	JBAF	21/12/2022			Jibar Tradeable Future	7.2650	92.7350	7.2650	92.7350	0.000	0.0000	0.0000	0
2022/12/20	JBAF	18/01/2023			Jibar Tradeable Future	7.3400	92.6600	7.3350	92.6650	(0.068)	0.0000	0.0000	0
2022/12/20	JBAF	15/02/2023			Jibar Tradeable Future	7.6950	92.3050	7.6800	92.3200	(0.195)	0.0000	0.0000	0
2022/12/20	JBAF	15/03/2023			Jibar Tradeable Future	7.7350	92.2650	7.7200	92.2800	(0.194)	0.0000	0.0000	0
2022/12/20	JBAF	19/04/2023			Jibar Tradeable Future	7.8500	92.1500	7.8400	92.1600	(0.127)	0.0000	0.0000	0
2022/12/20	JBAF	17/05/2023			Jibar Tradeable Future	7.8700	92.1300	7.8400	92.1600	(0.381)	0.0000	0.0000	0
2022/12/20	JBAF	21/06/2023			Jibar Tradeable Future	7.8950	92.1050	7.8600	92.1400	(0.443)	0.0000	0.0000	0
2022/12/20	JBAF	20/09/2023			Jibar Tradeable Future	7.9100	92.0900	7.8450	92.1550	(0.822)	0.0000	0.0000	75
2022/12/20	JBAF	20/12/2023			Jibar Tradeable Future	7.8900	92.1100	7.8450	92.1550	(0.570)	0.0000	0.0000	272
2022/12/20	JBAF	20/03/2024			Jibar Tradeable Future	7.8700	92.1300	7.8100	92.1900	(0.762)	0.0000	0.0000	0
2022/12/20	JBAF	19/06/2024			Jibar Tradeable Future	7.8700	92.1300	7.8150	92.1850	(0.699)	0.0000	0.0000	0
2022/12/20	JBAF	18/09/2024			Jibar Tradeable Future	7.8750	92.1250	7.8250	92.1750	(0.635)	0.0000	0.0000	68
2022/12/20	R035	02/02/2023	9.81	Call	Bond Future	43.0900	0.0431	37.5000	0.0375	(12.973)	0	0	582
2022/12/20	R035	02/02/2023	9.81	Put	Bond Future	8,935.8100	8.9358	9,039.4100	9.0394	1.159	0	0	0
2022/12/20	R035	02/02/2023	9.85	Call	Bond Future	49.7900	0.0498	43.5000	0.0435	(12.633)	0	0	0
2022/12/20	R035	02/02/2023	9.89	Call	Bond Future	57.3700	0.0574	50.3100	0.0503	(12.306)	0	0	388
2022/12/20	R035	02/02/2023	9.89	Put	Bond Future	8,419.2100	8.4192	8,521.3400	8.5213	1.213	0	0	0
2022/12/20	R035	02/02/2023	11.94	Call	Bond Future	4,481.3400	4.4813	4,378.7300	4.3787	(2.290)	0	0	0
2022/12/20	R035	02/02/2023	13.22	Put	Bond Future	44.7800	0.0448	43.9300	0.0439	(1.898)	0	0	976
2022/12/20	R035	02/02/2023	10.88	Call	Bond Future	928.2200	0.9282	875.3000	0.8753	(5.701)	0	0	0
2022/12/20	R035	02/02/2023	10.88	Put	Bond Future	3,055.8300	3.0558	3,112.1000	3.1121	1.841	0	0	0
2022/12/20	R035	02/02/2023	10.66	Call	Bond Future	558.3300	0.5583	519.7000	0.5197	(6.919)	0	0	0
2022/12/20	R035	02/02/2023	10.66	Put	Bond Future	4,019.3800	4.0194	4,089.9400	4.0899	1.755	0	0	582
2022/12/20	R035	02/02/2023	10.30	Put	Bond Future	5,917.9900	5.9180	6,007.6000	6.0076	1.514	0	0	0
2022/12/20	R035	02/02/2023	10.60	Call	Bond Future	478.8800	0.4789	443.9700	0.4440	(7.290)	0	0	0
2022/12/20	R035	02/02/2023	10.60	Put	Bond Future	4,308.6100	4.3086	4,382.8900	4.3829	1.724	0	0	0
2022/12/20	R035	02/02/2023	10.64	Put	Bond Future	4,114.6400	4.1146	4,186.4500	4.1864	1.745	0	0	0
2022/12/20	R035	02/02/2023			Bond Future	11.2411	88.4913	11.2600	88.3821	0.168	0.0000	0.0000	145,700
2022/12/20	R035	02/02/2023	9.85	Put	Bond Future	8,676.5500	8.6765	8,779.4500	8.7795	1.186	0	0	0
2022/12/20	R035	02/02/2023	11.94	Put	Bond Future	569.7100	0.5697	576.2900	0.5763	1.155	0	0	0
2022/12/20	R035	02/02/2023	11.98	Call	Bond Future	4,657.4400	4.6574	4,554.0300	4.5540	(2.220)	0	0	0
2022/12/20	R035	02/02/2023	11.98	Put	Bond Future	529.8200	0.5298	535.6000	0.5356	1.091	0	0	388
2022/12/20	R035	02/02/2023	13.22	Call	Bond Future	10,474.2800	10.4743	10,364.2400	10.3642	(1.051)	0	0	0
2022/12/20	R035	02/02/2023	11.05	Call	Bond Future	1,306.2000	1.3062	1,242.1700	1.2422	(4.902)	0	0	976
2022/12/20	R035	02/02/2023	11.05	Put	Bond Future	2,422.8900	2.4229	2,468.0500	2.4681	1.864	0	0	0
2022/12/20	R035	02/02/2023	11.06	Call	Bond Future	1,331.3300	1.3313	1,266.6600	1.2667	(4.858)	0	0	0
2022/12/20	R035	02/02/2023	11.06	Put	Bond Future	2,389.0700	2.3891	2,433.5900	2.4336	1.863	0	0	582
2022/12/20	R035	02/02/2023	10.86	Call	Bond Future	889.2200	0.8892	837.6100	0.8376	(5.804)	0	0	0
2022/12/20	R035	02/02/2023	10.86	Put	Bond Future	3,136.8700	3.1369	3,194.4500	3.1944	1.836	0	0	0
2022/12/20	R035	02/02/2023	10.87	Call	Bond Future	908.5800	0.9086	856.3200	0.8563	(5.752)	0	0	0
2022/12/20	R035	02/02/2023	10.87	Put	Bond Future	3,096.1800	3.0962	3,153.1100	3.1531	1.839	0	0	0
2022/12/20	R035	02/02/2023	10.30	Call	Bond Future	211.9100	0.2119	192.3300	0.1923	(9.240)	0	0	976
2022/12/20	R035	02/02/2023	10.64	Call	Bond Future	530.9400	0.5309	493.5600	0.4936	(7.040)	0	0	388
2022/12/20	R035	04/05/2023	11.22	Put	Bond Future	3,751.5300	3.7515	3,797.6100	3.7976	1.228	0	0	0
2022/12/20	R035	04/05/2023	12.46	Call	Bond Future	7,284.5000	7.2845	7,188.6800	7.1887	(1.315)	0	0	0
2022/12/20	R035	04/05/2023	12.46	Put	Bond Future	1,348.3400	1.3483	1,364.3800	1.3644	1.190	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
2022/12/20	R035	04/05/2023	13.18	Call	Bond Future	10,224.7800	10.2248	10,120.5400	10.1205	(1.019)	0	0	0
2022/12/20	R035	04/05/2023	13.18	Put	Bond Future	727.4900	0.7275	735.1100	0.7351	1.047	0	0	491
2022/12/20	R035	04/05/2023	11.17	Call	Bond Future	2,821.4400	2.8214	2,757.2800	2.7573	(2.274)	0	0	491
2022/12/20	R035	04/05/2023	11.20	Call	Bond Future	2,902.7700	2.9028	2,837.6300	2.8376	(2.244)	0	0	0
2022/12/20	R035	04/05/2023	11.21	Call	Bond Future	2,930.3500	2.9304	2,864.8900	2.8649	(2.234)	0	0	0
2022/12/20	R035	04/05/2023	10.60	Call	Bond Future	1,542.8700	1.5429	1,497.8600	1.4979	(2.917)	0	0	388
2022/12/20	R035	04/05/2023	10.60	Put	Bond Future	6,012.4500	6.0125	6,079.3000	6.0793	1.112	0	0	0
2022/12/20	R035	04/05/2023			Bond Future	11.3588	85.7235	11.3786	85.6117	0.174	0.0000	0.0000	104,314
2022/12/20	R035	04/05/2023	11.22	Call	Bond Future	2,957.8600	2.9579	2,892.0800	2.8921	(2.224)	0	0	0
2022/12/20	R035	04/05/2023	11.17	Put	Bond Future	3,903.5000	3.9035	3,951.2000	3.9512	1.222	0	0	0
2022/12/20	R035	04/05/2023	11.20	Put	Bond Future	3,811.6300	3.8116	3,858.3500	3.8583	1.226	0	0	0
2022/12/20	R035	04/05/2023	11.21	Put	Bond Future	3,781.5900	3.7816	3,827.9900	3.8280	1.227	0	0	0
2022/12/20	R035	04/05/2023	9.85	Call	Bond Future	600.8400	0.6008	577.4600	0.5775	(3.891)	0	0	388
2022/12/20	R035	04/05/2023	9.85	Put	Bond Future	9,821.8400	9.8218	9,910.3200	9.9103	0.901	0	0	0
2022/12/20	R035	04/05/2023	10.42	Call	Bond Future	1,256.1800	1.2562	1,216.8600	1.2169	(3.130)	0	0	491
2022/12/20	R035	04/05/2023	10.42	Put	Bond Future	6,834.7700	6.8348	6,907.3100	6.9073	1.061	0	0	0
2022/12/20	R035	03/08/2023	12.00	Call	Bond Future	5,965.5400	5.9655	5,884.4200	5.8844	(1.360)	0	0	0
2022/12/20	R035	03/08/2023	12.00	Put	Bond Future	3,061.5900	3.0616	3,095.0500	3.0950	1.093	0	0	0
2022/12/20	R035	03/08/2023			Bond Future	11.4658	87.4990	11.4863	87.3844	0.179	0.0000	0.0000	0
2022/12/20	R035	03/08/2023	11.98	Call	Bond Future	5,897.9200	5.8979	5,817.2000	5.8172	(1.369)	0	0	0
2022/12/20	R035	03/08/2023	11.98	Put	Bond Future	3,100.0800	3.1001	3,133.9400	3.1339	1.092	0	0	0
2022/12/20	R035	03/08/2023	11.99	Call	Bond Future	5,931.7000	5.9317	5,850.7700	5.8508	(1.364)	0	0	0
2022/12/20	R035	03/08/2023	11.99	Put	Bond Future	3,080.7800	3.0808	3,114.4300	3.1144	1.092	0	0	0
2022/12/20	R035	02/11/2023	11.41	Call	Bond Future	4,090.0400	4.0900	4,025.2900	4.0253	(1.583)	0	0	0
2022/12/20	R035	02/11/2023	11.41	Put	Bond Future	5,010.6900	5.0107	5,063.0800	5.0631	1.046	0	0	0
2022/12/20	R035	02/11/2023	11.42	Call	Bond Future	4,117.4400	4.1174	4,052.4400	4.0524	(1.579)	0	0	0
2022/12/20	R035	02/11/2023	11.42	Put	Bond Future	4,982.5800	4.9826	5,034.7200	5.0347	1.046	0	0	0
2022/12/20	R035	02/11/2023			Bond Future	11.5770	84.8324	11.5985	84.7153	0.185	0.0000	0.0000	0
2022/12/20	R035	02/11/2023	11.43	Call	Bond Future	4,144.9200	4.1449	4,079.6900	4.0797	(1.574)	0	0	0
2022/12/20	R035	02/11/2023	11.43	Put	Bond Future	4,954.5900	4.9546	5,006.5000	5.0065	1.048	0	0	0
2022/12/20	R035	01/02/2024	12.18	Put	Bond Future	3,699.8400	3.6998	3,741.0300	3.7410	1.113	0	0	0
2022/12/20	R035	01/02/2024	12.19	Call	Bond Future	6,206.5400	6.2065	6,128.1400	6.1281	(1.263)	0	0	0
2022/12/20	R035	01/02/2024	12.19	Put	Bond Future	3,680.1200	3.6801	3,721.1100	3.7211	1.114	0	0	0
2022/12/20	R035	01/02/2024			Bond Future	11.7078	86.5623	11.7301	86.4429	0.191	0.0000	0.0000	0
2022/12/20	R035	01/02/2024	12.18	Call	Bond Future	6,174.9700	6.1750	6,096.7700	6.0968	(1.266)	0	0	0
2022/12/20	R035	01/02/2024	12.20	Call	Bond Future	6,238.1500	6.2382	6,159.5600	6.1596	(1.260)	0	0	0
2022/12/20	R035	01/02/2024	12.20	Put	Bond Future	3,660.5000	3.6605	3,701.3000	3.7013	1.115	0	0	0
2022/12/20	R186	02/02/2023	8.32	Call	Bond Future	216.5800	0.2166	200.7500	0.2007	(7.309)	0	0	0
2022/12/20	R186	02/02/2023	8.32	Put	Bond Future	1,679.3400	1.6793	1,711.8900	1.7119	1.938	0	0	0
2022/12/20	R186	02/02/2023	8.33	Call	Bond Future	225.2800	0.2253	209.0500	0.2091	(7.204)	0	0	0
2022/12/20	R186	02/02/2023	8.33	Put	Bond Future	1,654.1000	1.6541	1,686.2500	1.6863	1.944	0	0	0
2022/12/20	R186	02/02/2023			Bond Future	8.7546	106.9872	8.7691	106.9388	0.166	0.0000	0.0000	72,579
2022/12/20	R186	02/02/2023	8.34	Call	Bond Future	234.2100	0.2342	217.5700	0.2176	(7.105)	0	0	0
2022/12/20	R186	02/02/2023	8.34	Put	Bond Future	1,629.1000	1.6291	1,660.8400	1.6608	1.948	0	0	0
2022/12/20	R186	04/05/2023	8.83	Put	Bond Future	1,500.8400	1.5008	1,519.9600	1.5200	1.274	0	0	0
2022/12/20	R186	04/05/2023	8.84	Call	Bond Future	1,536.0900	1.5361	1,505.0500	1.5050	(2.021)	0	0	0
2022/12/20	R186	04/05/2023			Bond Future	8.8240	109.0856	8.8399	109.0356	0.181	0.0000	0.0000	12,216

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2022/12/20	R186	04/05/2023	8.82	Call	Bond Future	1,503.1600	1.5032	1,472.4600	1.4725	(2.042)	0	0	0
2022/12/20	R186	04/05/2023	8.82	Put	Bond Future	1,515.6800	1.5157	1,534.9700	1.5350	1.273	0	0	0
2022/12/20	R186	04/05/2023	8.83	Call	Bond Future	1,519.7100	1.5197	1,488.8400	1.4888	(2.031)	0	0	0
2022/12/20	R186	04/05/2023	8.84	Put	Bond Future	1,485.8500	1.4859	1,504.8000	1.5048	1.275	0	0	0
2022/12/20	R186	03/08/2023	9.73	Put	Bond Future	937.7400	0.9377	949.2300	0.9492	1.225	0	0	0
2022/12/20	R186	03/08/2023	9.74	Call	Bond Future	3,476.2900	3.4763	3,436.2200	3.4362	(1.153)	0	0	0
2022/12/20	R186	03/08/2023	9.74	Put	Bond Future	930.6200	0.9306	942.0300	0.9420	1.226	0	0	0
2022/12/20	R186	03/08/2023			Bond Future	8.8619	106.0377	8.8794	105.9862	0.197	0.0000	0.0000	0
2022/12/20	R186	03/08/2023	9.73	Call	Bond Future	3,454.8600	3.4549	3,414.8700	3.4149	(1.157)	0	0	0
2022/12/20	R186	03/08/2023	9.75	Call	Bond Future	3,497.7700	3.4978	3,457.6000	3.4576	(1.148)	0	0	0
2022/12/20	R186	03/08/2023	9.75	Put	Bond Future	923.5600	0.9236	934.8700	0.9349	1.225	0	0	0
2022/12/20	R186	02/11/2023	9.40	Call	Bond Future	2,766.8500	2.7669	2,731.3300	2.7313	(1.284)	0	0	0
2022/12/20	R186	02/11/2023	9.40	Put	Bond Future	1,380.9500	1.3809	1,398.1700	1.3982	1.247	0	0	0
2022/12/20	R186	02/11/2023	9.15	Call	Bond Future	2,327.7700	2.3278	2,294.9600	2.2950	(1.410)	0	0	1,715
2022/12/20	R186	02/11/2023			Bond Future	8.8913	108.2677	8.9105	108.2149	0.216	0.0000	0.0000	0
2022/12/20	R186	02/11/2023	10.42	Call	Bond Future	4,821.3200	4.8213	4,777.6400	4.7776	(0.906)	0	0	0
2022/12/20	R186	02/11/2023	10.42	Put	Bond Future	725.4300	0.7254	734.4900	0.7345	1.249	0	0	1,715
2022/12/20	R186	02/11/2023	9.15	Put	Bond Future	1,620.1100	1.6201	1,640.0400	1.6400	1.230	0	0	0
2022/12/20	R186	02/11/2023	9.38	Call	Bond Future	2,730.6600	2.7307	2,695.3500	2.6954	(1.293)	0	0	0
2022/12/20	R186	02/11/2023	9.38	Put	Bond Future	1,398.8100	1.3988	1,416.2400	1.4162	1.246	0	0	0
2022/12/20	R186	02/11/2023	9.39	Call	Bond Future	2,748.7300	2.7487	2,713.3200	2.7133	(1.288)	0	0	0
2022/12/20	R186	02/11/2023	9.39	Put	Bond Future	1,389.8500	1.3899	1,407.1800	1.4072	1.247	0	0	0
2022/12/20	R186	01/02/2024	9.51	Call	Bond Future	2,871.5100	2.8715	2,836.1400	2.8361	(1.232)	0	0	0
2022/12/20	R186	01/02/2024	9.52	Put	Bond Future	1,456.7900	1.4568	1,474.9500	1.4750	1.247	0	0	0
2022/12/20	R186	01/02/2024	9.50	Call	Bond Future	2,854.4900	2.8545	2,819.2100	2.8192	(1.236)	0	0	0
2022/12/20	R186	01/02/2024			Bond Future	8.9525	105.1701	8.9736	105.1165	0.235	0.0000	0.0000	0
2022/12/20	R186	01/02/2024	9.51	Put	Bond Future	1,464.3200	1.4643	1,482.5800	1.4826	1.247	0	0	0
2022/12/20	R186	01/02/2024	9.52	Call	Bond Future	2,889.0000	2.8890	2,853.5300	2.8535	(1.228)	0	0	0
2022/12/20	R186	01/02/2024	9.50	Put	Bond Future	1,472.3300	1.4723	1,490.6800	1.4907	1.246	0	0	0
2022/12/20	R197	02/02/2023			Bond Future	328.8912	328.8912	328.5645	328.5645	(0.099)	0.0000	0.0000	977
2022/12/20	R197	04/05/2023			Bond Future	335.4224	335.4224	335.0872	335.0872	(0.100)	0.0000	0.0000	0
2022/12/20	R197	03/08/2023			Bond Future	333.3777	333.3777	333.0341	333.0341	(0.103)	0.0000	0.0000	0
2022/12/20	R197	02/11/2023			Bond Future	340.4612	340.4612	340.1098	340.1098	(0.103)	0.0000	0.0000	0
2022/12/20	R202	02/02/2023			Bond Future	244.8998	244.8998	244.8888	244.8888	(0.004)	0.0000	0.0000	5,950
2022/12/20	R202	04/05/2023			Bond Future	249.7631	249.7631	249.7503	249.7503	(0.005)	0.0000	0.0000	0
2022/12/20	R202	03/08/2023			Bond Future	250.1759	250.1759	250.1618	250.1618	(0.006)	0.0000	0.0000	0
2022/12/20	R202	02/11/2023			Bond Future	255.4910	255.4910	255.4762	255.4762	(0.006)	0.0000	0.0000	0
2022/12/20	R202	01/02/2024			Bond Future	255.8074	255.8074	255.7930	255.7930	(0.006)	0.0000	0.0000	0
2022/12/20	R209	02/02/2023	10.78	Call	Bond Future	664.4700	0.6645	622.9900	0.6230	(6.243)	0	0	0
2022/12/20	R209	02/02/2023	10.79	Call	Bond Future	679.7500	0.6797	637.6800	0.6377	(6.189)	0	0	0
2022/12/20	R209	02/02/2023	10.80	Put	Bond Future	2,943.7100	2.9437	2,997.8800	2.9979	1.840	0	0	0
2022/12/20	R209	02/02/2023			Bond Future	11.2315	68.4104	11.2505	68.3136	0.170	0.0000	0.0000	31,504
2022/12/20	R209	02/02/2023	10.78	Put	Bond Future	3,019.7100	3.0197	3,075.0500	3.0750	1.833	0	0	0
2022/12/20	R209	02/02/2023	10.79	Put	Bond Future	2,981.5600	2.9816	3,036.3100	3.0363	1.836	0	0	0
2022/12/20	R209	02/02/2023	10.80	Call	Bond Future	695.2600	0.6953	652.6100	0.6526	(6.134)	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
2022/12/20	R209	04/05/2023	11.10	Call	Bond Future	2,408.7000	2.4087	2,352.8200	2.3528	(2.320)	0	0	0
2022/12/20	R209	04/05/2023	11.10	Put	Bond Future	3,618.0700	3.6181	3,661.3600	3.6614	1.196	0	0	0
2022/12/20	R209	04/05/2023	11.50	Put	Bond Future	2,641.0400	2.6410	2,673.3800	2.6734	1.225	0	0	0
2022/12/20	R209	04/05/2023	10.00	Call	Bond Future	664.8600	0.6649	640.3100	0.6403	(3.693)	0	0	500
2022/12/20	R209	04/05/2023	10.00	Put	Bond Future	7,874.1900	7.8742	7,948.8100	7.9488	0.948	0	0	0
2022/12/20	R209	04/05/2023	11.09	Call	Bond Future	2,385.2300	2.3852	2,329.6500	2.3297	(2.330)	0	0	0
2022/12/20	R209	04/05/2023	11.09	Put	Bond Future	3,646.0300	3.6460	3,689.6200	3.6896	1.196	0	0	0
2022/12/20	R209	04/05/2023			Bond Future	11.3383	66.6007	11.3581	66.5015	0.175	0.0000	0.0000	2,635
2022/12/20	R209	04/05/2023	12.50	Call	Bond Future	6,639.0500	6.6390	6,553.2500	6.5533	(1.292)	0	0	0
2022/12/20	R209	04/05/2023	12.50	Put	Bond Future	1,160.5300	1.1605	1,173.9000	1.1739	1.152	0	0	8,500
2022/12/20	R209	04/05/2023	11.11	Call	Bond Future	2,432.2900	2.4323	2,376.1200	2.3761	(2.309)	0	0	0
2022/12/20	R209	04/05/2023	11.11	Put	Bond Future	3,590.3000	3.5903	3,633.3000	3.6333	1.198	0	0	0
2022/12/20	R209	04/05/2023	11.50	Call	Bond Future	3,444.4200	3.4444	3,377.5900	3.3776	(1.940)	0	0	1,000
2022/12/20	R209	04/05/2023	11.00	Call	Bond Future	2,178.7200	2.1787	2,125.8100	2.1258	(2.428)	0	0	0
2022/12/20	R209	04/05/2023	11.00	Put	Bond Future	3,904.8000	3.9048	3,951.0600	3.9511	1.185	0	0	6,250
2022/12/20	R209	03/08/2023	11.95	Put	Bond Future	2,703.6600	2.7037	2,733.2800	2.7333	1.096	0	0	0
2022/12/20	R209	03/08/2023	11.93	Call	Bond Future	5,129.3100	5.1293	5,057.8400	5.0578	(1.393)	0	0	0
2022/12/20	R209	03/08/2023	11.94	Call	Bond Future	5,158.7500	5.1588	5,087.1000	5.0871	(1.389)	0	0	0
2022/12/20	R209	03/08/2023			Bond Future	11.4333	67.9804	11.4539	67.8790	0.180	0.0000	0.0000	0
2022/12/20	R209	03/08/2023	11.95	Call	Bond Future	5,188.4500	5.1885	5,116.6200	5.1166	(1.384)	0	0	0
2022/12/20	R209	03/08/2023	11.93	Put	Bond Future	2,738.2400	2.7382	2,768.2200	2.7682	1.095	0	0	0
2022/12/20	R209	03/08/2023	11.94	Put	Bond Future	2,720.7900	2.7208	2,750.5900	2.7506	1.095	0	0	0
2022/12/20	R209	02/11/2023	11.33	Call	Bond Future	3,525.4000	3.5254	3,468.4600	3.4685	(1.615)	0	0	0
2022/12/20	R209	02/11/2023	11.33	Put	Bond Future	4,503.1900	4.5032	4,549.9500	4.5500	1.038	0	0	0
2022/12/20	R209	02/11/2023	11.34	Call	Bond Future	3,549.3500	3.5494	3,492.1900	3.4922	(1.610)	0	0	0
2022/12/20	R209	02/11/2023	11.34	Put	Bond Future	4,477.4700	4.4775	4,524.0100	4.5240	1.039	0	0	0
2022/12/20	R209	02/11/2023			Bond Future	11.5288	66.2576	11.5501	66.1539	0.185	0.0000	0.0000	0
2022/12/20	R209	02/11/2023	11.35	Call	Bond Future	3,573.3700	3.5734	3,516.0000	3.5160	(1.605)	0	0	0
2022/12/20	R209	02/11/2023	11.35	Put	Bond Future	4,451.8700	4.4519	4,498.2000	4.4982	1.041	0	0	0
2022/12/20	R209	01/02/2024	12.14	Call	Bond Future	5,538.0600	5.5381	5,467.8200	5.4678	(1.268)	0	0	0
2022/12/20	R209	01/02/2024	12.14	Put	Bond Future	3,186.8400	3.1868	3,222.3300	3.2223	1.114	0	0	0
2022/12/20	R209	01/02/2024	12.13	Put	Bond Future	3,204.4000	3.2044	3,240.0700	3.2401	1.113	0	0	0
2022/12/20	R209	01/02/2024			Bond Future	11.6370	67.6086	11.6590	67.5029	0.190	0.0000	0.0000	0
2022/12/20	R209	01/02/2024	12.12	Call	Bond Future	5,481.8000	5.4818	5,411.9000	5.4119	(1.275)	0	0	0
2022/12/20	R209	01/02/2024	12.12	Put	Bond Future	3,221.8000	3.2218	3,257.6300	3.2576	1.112	0	0	0
2022/12/20	R209	01/02/2024	12.13	Call	Bond Future	5,510.0400	5.5100	5,439.9800	5.4400	(1.271)	0	0	0
2022/12/20	R210	02/02/2023			Bond Future	221.0355	221.0355	221.0216	221.0216	(0.006)	0.0000	0.0000	372
2022/12/20	R210	04/05/2023			Bond Future	222.3395	222.3395	222.3239	222.3239	(0.007)	0.0000	0.0000	0
2022/12/20	R210	03/08/2023			Bond Future	226.9945	226.9945	226.9778	226.9778	(0.007)	0.0000	0.0000	0
2022/12/20	R210	02/11/2023			Bond Future	228.6505	228.6505	228.6331	228.6331	(0.008)	0.0000	0.0000	0
2022/12/20	R210	01/02/2024			Bond Future	233.3665	233.3665	233.3491	233.3491	(0.007)	0.0000	0.0000	0
2022/12/20	R213	02/02/2023	10.01	Call	Bond Future	233.8900	0.2339	219.9400	0.2199	(5.964)	0	0	0
2022/12/20	R213	02/02/2023	10.43	Put	Bond Future	1,708.8100	1.7088	1,719.5100	1.7195	0.626	0	0	0
2022/12/20	R213	02/02/2023	12.20	Call	Bond Future	7,081.4300	7.0814	7,038.1600	7.0382	(0.611)	0	0	0
2022/12/20	R213	02/02/2023	12.20	Put	Bond Future	80.5500	0.0805	77.8100	0.0778	(3.402)	0	0	912
2022/12/20	R213	02/02/2023	10.22	Put	Bond Future	2,314.0800	2.3141	2,332.4700	2.3325	0.795	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
2022/12/20	R213	02/02/2023	10.23	Call	Bond Future	514.9600	0.5150	492.4200	0.4924	(4.377)	0	0	0
2022/12/20	R213	02/02/2023	10.35	Call	Bond Future	726.4600	0.7265	699.4200	0.6994	(3.722)	0	0	0
2022/12/20	R213	02/02/2023	10.35	Put	Bond Future	1,922.6300	1.9226	1,936.1200	1.9361	0.702	0	0	476
2022/12/20	R213	02/02/2023			Bond Future	10.6049	83.8751	10.6136	83.8346	0.082	0.0000	0.0000	38,255
2022/12/20	R213	02/02/2023	9.16	Call	Bond Future	3.1200	0.0031	2.6500	0.0027	(15.064)	0	0	476
2022/12/20	R213	02/02/2023	9.16	Put	Bond Future	7,091.4400	7.0914	7,131.5000	7.1315	0.565	0	0	0
2022/12/20	R213	02/02/2023	10.01	Put	Bond Future	3,061.0500	3.0611	3,087.6300	3.0876	0.868	0	0	476
2022/12/20	R213	02/02/2023	10.21	Call	Bond Future	483.5700	0.4836	461.8100	0.4618	(4.500)	0	0	0
2022/12/20	R213	02/02/2023	10.21	Put	Bond Future	2,346.3900	2.3464	2,365.1600	2.3652	0.800	0	0	0
2022/12/20	R213	02/02/2023	10.43	Call	Bond Future	890.5200	0.8905	860.6900	0.8607	(3.350)	0	0	912
2022/12/20	R213	02/02/2023	10.22	Call	Bond Future	499.1100	0.4991	476.9700	0.4770	(4.436)	0	0	0
2022/12/20	R213	02/02/2023	10.23	Put	Bond Future	2,282.1200	2.2821	2,300.1100	2.3001	0.788	0	0	0
2022/12/20	R213	04/05/2023	10.75	Call	Bond Future	2,644.5300	2.6445	2,613.1500	2.6131	(1.187)	0	0	0
2022/12/20	R213	04/05/2023	10.75	Put	Bond Future	2,500.8200	2.5008	2,511.3100	2.5113	0.419	0	0	0
2022/12/20	R213	04/05/2023			Bond Future	10.7183	81.9682	10.7275	81.9264	0.086	0.0000	0.0000	0
2022/12/20	R213	04/05/2023	10.74	Call	Bond Future	2,620.6600	2.6207	2,589.4100	2.5894	(1.192)	0	0	0
2022/12/20	R213	04/05/2023	10.74	Put	Bond Future	2,522.2400	2.5222	2,532.8600	2.5329	0.421	0	0	0
2022/12/20	R213	04/05/2023	10.73	Call	Bond Future	2,597.1100	2.5971	2,565.9700	2.5660	(1.199)	0	0	0
2022/12/20	R213	04/05/2023	10.73	Put	Bond Future	2,544.0000	2.5440	2,554.7300	2.5547	0.422	0	0	0
2022/12/20	R213	03/08/2023	11.62	Put	Bond Future	1,937.9100	1.9379	1,945.0100	1.9450	0.366	0	0	0
2022/12/20	R213	03/08/2023	11.63	Call	Bond Future	5,417.5000	5.4175	5,381.4300	5.3814	(0.666)	0	0	0
2022/12/20	R213	03/08/2023			Bond Future	10.8188	83.6657	10.8285	83.6226	0.090	0.0000	0.0000	0
2022/12/20	R213	03/08/2023	11.62	Call	Bond Future	5,388.3700	5.3884	5,352.3700	5.3524	(0.668)	0	0	0
2022/12/20	R213	03/08/2023	11.63	Put	Bond Future	1,925.1800	1.9252	1,932.2100	1.9322	0.365	0	0	0
2022/12/20	R213	03/08/2023	11.61	Call	Bond Future	5,359.0400	5.3590	5,323.1100	5.3231	(0.670)	0	0	0
2022/12/20	R213	03/08/2023	11.61	Put	Bond Future	1,950.4800	1.9505	1,957.6500	1.9576	0.368	0	0	0
2022/12/20	R213	02/11/2023	11.13	Call	Bond Future	3,817.9600	3.8180	3,787.9400	3.7879	(0.786)	0	0	0
2022/12/20	R213	02/11/2023	11.13	Put	Bond Future	2,940.4100	2.9404	2,954.5400	2.9545	0.481	0	0	0
2022/12/20	R213	02/11/2023			Bond Future	10.9253	81.8704	10.9355	81.8263	0.094	0.0000	0.0000	0
2022/12/20	R213	02/11/2023	11.12	Call	Bond Future	3,793.4100	3.7934	3,763.4700	3.7635	(0.789)	0	0	0
2022/12/20	R213	02/11/2023	11.12	Put	Bond Future	2,958.4500	2.9585	2,972.6600	2.9727	0.480	0	0	0
2022/12/20	R213	02/11/2023	11.11	Call	Bond Future	3,768.6200	3.7686	3,738.7800	3.7388	(0.792)	0	0	0
2022/12/20	R213	02/11/2023	11.11	Put	Bond Future	2,976.2800	2.9763	2,990.5900	2.9906	0.481	0	0	0
2022/12/20	R213	01/02/2024	11.71	Call	Bond Future	5,152.1300	5.1521	5,119.3200	5.1193	(0.637)	0	0	0
2022/12/20	R213	01/02/2024	11.71	Put	Bond Future	2,463.1600	2.4632	2,475.2400	2.4752	0.490	0	0	0
2022/12/20	R213	01/02/2024	11.70	Call	Bond Future	5,125.2800	5.1253	5,092.5300	5.0925	(0.639)	0	0	0
2022/12/20	R213	01/02/2024	11.70	Put	Bond Future	2,476.5400	2.4765	2,488.6800	2.4887	0.490	0	0	0
2022/12/20	R213	01/02/2024			Bond Future	11.0555	83.5403	11.0662	83.4954	0.097	0.0000	0.0000	0
2022/12/20	R213	01/02/2024	11.72	Call	Bond Future	5,179.0300	5.1790	5,146.1500	5.1462	(0.635)	0	0	0
2022/12/20	R213	01/02/2024	11.72	Put	Bond Future	2,449.8600	2.4499	2,461.8700	2.4619	0.490	0	0	0
2022/12/20	R214	02/02/2023	10.90	Put	Bond Future	3,175.1700	3.1752	3,271.9500	3.2719	3.048	0	0	0
2022/12/20	R214	02/02/2023	11.10	Call	Bond Future	1,105.4600	1.1055	1,028.0600	1.0281	(7.002)	0	0	0
2022/12/20	R214	02/02/2023	11.07	Call	Bond Future	1,041.3400	1.0413	966.6100	0.9666	(7.176)	0	0	0
2022/12/20	R214	02/02/2023	11.07	Put	Bond Future	2,536.4900	2.5365	2,618.2300	2.6182	3.223	0	0	0
2022/12/20	R214	02/02/2023	11.08	Call	Bond Future	1,062.4900	1.0625	986.8600	0.9869	(7.118)	0	0	0
2022/12/20	R214	02/02/2023	11.08	Put	Bond Future	2,502.1200	2.5021	2,582.9600	2.5830	3.231	0	0	0
2022/12/20	R214	02/02/2023			Bond Future	11.3440	65.9850	11.3733	65.8285	0.258	0.0000	0.0000	71,030

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	
2022/12/20	R214	02/02/2023		Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2022/12/20	R214	02/02/2023		Put	Bond Future	34,014.9900		34.0150	34,171.4600	34.1715	0	0	0	
2022/12/20	R214	02/02/2023	10.30	Call	Bond Future	140.1800		0.1402	122.0500	0.1221	(12.933)	0	0	
2022/12/20	R214	02/02/2023	10.30	Put	Bond Future	6,142.1200		6.1421	6,280.4600	6.2805	2.252	0	0	
2022/12/20	R214	02/02/2023	10.90	Call	Bond Future	724.6400		0.7246	664.9500	0.6650	(8.237)	0	0	2,300
2022/12/20	R214	02/02/2023	11.80	Call	Bond Future	3,195.9300		3.1959	3,067.5300	3.0675	(4.018)	0	0	0
2022/12/20	R214	02/02/2023	11.80	Put	Bond Future	824.6400		0.8246	852.7100	0.8527	3.404	0	0	0
2022/12/20	R214	02/02/2023	11.09	Call	Bond Future	1,083.8000		1.0838	1,007.2900	1.0073	(7.059)	0	0	0
2022/12/20	R214	02/02/2023	11.09	Put	Bond Future	2,467.9700		2.4680	2,547.9300	2.5479	3.240	0	0	0
2022/12/20	R214	02/02/2023	11.10	Put	Bond Future	2,434.2500		2.4343	2,513.3200	2.5133	3.248	0	0	0
2022/12/20	R214	02/02/2023	11.60	Call	Bond Future	2,496.5700		2.4966	2,379.7300	2.3797	(4.680)	0	0	2,300
2022/12/20	R214	02/02/2023	11.60	Put	Bond Future	1,147.8700		1.1479	1,187.5000	1.1875	3.452	0	0	0
2022/12/20	R214	02/02/2023	11.00	Call	Bond Future	900.7300		0.9007	832.2500	0.8322	(7.603)	0	0	0
2022/12/20	R214	02/02/2023	11.00	Put	Bond Future	2,786.6500		2.7867	2,874.6400	2.8746	3.158	0	0	0
2022/12/20	R214	04/05/2023	11.36	Call	Bond Future	2,915.3400		2.9153	2,824.1800	2.8242	(3.127)	0	0	0
2022/12/20	R214	04/05/2023	11.36	Put	Bond Future	3,347.2600		3.3473	3,416.0500	3.4161	2.055	0	0	0
2022/12/20	R214	04/05/2023	11.37	Call	Bond Future	2,942.1400		2.9421	2,850.5200	2.8505	(3.114)	0	0	0
2022/12/20	R214	04/05/2023	11.37	Put	Bond Future	3,320.6700		3.3207	3,389.0000	3.3890	2.058	0	0	0
2022/12/20	R214	04/05/2023			Bond Future	11.4413		63.9809	11.4716	63.8210	0.265	0.0000	0.0000	0
2022/12/20	R214	04/05/2023	11.38	Call	Bond Future	2,968.8800		2.9689	2,876.8300	2.8768	(3.100)	0	0	0
2022/12/20	R214	04/05/2023	11.38	Put	Bond Future	3,294.0900		3.2941	3,361.9900	3.3620	2.061	0	0	0
2022/12/20	R214	03/08/2023	12.14	Call	Bond Future	5,793.6200		5.7936	5,679.4900	5.6795	(1.970)	0	0	0
2022/12/20	R214	03/08/2023	12.14	Put	Bond Future	2,725.7600		2.7258	2,775.2000	2.7752	1.814	0	0	0
2022/12/20	R214	03/08/2023	12.15	Call	Bond Future	5,824.8300		5.8248	5,710.4200	5.7104	(1.964)	0	0	0
2022/12/20	R214	03/08/2023	12.15	Put	Bond Future	2,708.7400		2.7087	2,757.9000	2.7579	1.815	0	0	0
2022/12/20	R214	03/08/2023			Bond Future	11.5288		65.3061	11.5602	65.1425	0.272	0.0000	0.0000	0
2022/12/20	R214	03/08/2023	12.16	Call	Bond Future	5,856.2800		5.8563	5,741.5900	5.7416	(1.958)	0	0	0
2022/12/20	R214	03/08/2023	12.16	Put	Bond Future	2,692.0300		2.6920	2,740.9100	2.7409	1.816	0	0	0
2022/12/20	R214	02/11/2023	11.45	Put	Bond Future	4,769.0500		4.7690	4,846.1500	4.8462	1.617	0	0	0
2022/12/20	R214	02/11/2023	11.46	Call	Bond Future	3,914.0100		3.9140	3,823.6700	3.8237	(2.308)	0	0	0
2022/12/20	R214	02/11/2023	11.46	Put	Bond Future	4,741.2000		4.7412	4,817.9600	4.8180	1.619	0	0	0
2022/12/20	R214	02/11/2023			Bond Future	11.6188		63.3787	11.6513	63.2116	0.280	0.0000	0.0000	0
2022/12/20	R214	02/11/2023	11.47	Call	Bond Future	3,939.1100		3.9391	3,848.4400	3.8484	(2.302)	0	0	0
2022/12/20	R214	02/11/2023	11.47	Put	Bond Future	4,713.7100		4.7137	4,790.1400	4.7901	1.621	0	0	0
2022/12/20	R214	02/11/2023	11.45	Call	Bond Future	3,889.2100		3.8892	3,799.2100	3.7992	(2.314)	0	0	0
2022/12/20	R214	01/02/2024	12.16	Call	Bond Future	5,852.2000		5.8522	5,743.2800	5.7433	(1.861)	0	0	0
2022/12/20	R214	01/02/2024	12.16	Put	Bond Future	3,691.5500		3.6915	3,753.0600	3.7531	1.666	0	0	0
2022/12/20	R214	01/02/2024			Bond Future	11.7230		64.6712	11.7566	64.5008	0.287	0.0000	0.0000	0
2022/12/20	R214	01/02/2024	12.14	Call	Bond Future	5,794.4000		5.7944	5,686.0100	5.6860	(1.871)	0	0	0
2022/12/20	R214	01/02/2024	12.14	Put	Bond Future	3,730.0600		3.7301	3,792.1000	3.7921	1.663	0	0	0
2022/12/20	R214	01/02/2024	12.15	Call	Bond Future	5,823.2700		5.8233	5,714.6200	5.7146	(1.866)	0	0	0
2022/12/20	R214	01/02/2024	12.15	Put	Bond Future	3,710.7500		3.7107	3,772.5300	3.7725	1.665	0	0	0
2022/12/20	R248	02/02/2023	11.00	Call	Bond Future	1,187.7700		1.1878	1,110.2100	1.1102	(6.530)	0	0	2,900
2022/12/20	R248	02/02/2023	11.00	Put	Bond Future	3,366.1500		3.3662	3,451.8600	3.4519	2.546	0	0	0
2022/12/20	R248	02/02/2023	11.60	Call	Bond Future	3,243.2400		3.2432	3,115.3800	3.1154	(3.942)	0	0	2,900
2022/12/20	R248	02/02/2023	11.60	Put	Bond Future	1,365.0200		1.3650	1,400.4300	1.4004	2.594	0	0	0
2022/12/20	R248	02/02/2023	11.70	Call	Bond Future	3,676.8400		3.6768	3,542.9600	3.5430	(3.641)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/20	R248	02/02/2023	11.70	Put	Bond Future	1,157.0500	1.1570	1,186.4400	1.1864	2.540	0	0	0
2022/12/20	R248	02/02/2023	11.08	Call	Bond Future	1,398.8100	1.3988	1,313.5600	1.3136	(6.094)	0	0	0
2022/12/20	R248	02/02/2023	11.08	Put	Bond Future	3,014.9800	3.0150	3,093.0000	3.0930	2.588	0	0	0
2022/12/20	R248	02/02/2023	11.10	Put	Bond Future	2,931.4300	2.9314	3,007.5400	3.0075	2.596	0	0	0
2022/12/20	R248	02/02/2023			Bond Future	11.3155	82.6203	11.3397	82.4570	0.214	0.0000	0.0000	247,738
2022/12/20	R248	02/02/2023	10.40	Call	Bond Future	249.9700	0.2500	223.2600	0.2233	(10.685)	0	0	0
2022/12/20	R248	02/02/2023	10.40	Put	Bond Future	6,870.8600	6.8709	7,007.4200	7.0074	1.988	0	0	0
2022/12/20	R248	02/02/2023	11.06	Call	Bond Future	1,344.1500	1.3441	1,260.8000	1.2608	(6.201)	0	0	0
2022/12/20	R248	02/02/2023	11.06	Put	Bond Future	3,100.2400	3.1002	3,180.1600	3.1802	2.578	0	0	0
2022/12/20	R248	02/02/2023	11.07	Call	Bond Future	1,371.2700	1.3713	1,286.9700	1.2870	(6.148)	0	0	0
2022/12/20	R248	02/02/2023	11.07	Put	Bond Future	3,057.3400	3.0573	3,136.3100	3.1363	2.583	0	0	0
2022/12/20	R248	02/02/2023	11.10	Call	Bond Future	1,454.7600	1.4548	1,367.6000	1.3676	(5.991)	0	0	0
2022/12/20	R248	04/05/2023	11.35	Call	Bond Future	3,697.3700	3.6974	3,598.9300	3.5989	(2.662)	0	0	0
2022/12/20	R248	04/05/2023	11.35	Put	Bond Future	4,125.0100	4.1250	4,193.5800	4.1936	1.662	0	0	0
2022/12/20	R248	04/05/2023			Bond Future	11.4141	79.7816	11.4393	79.6146	0.221	0.0000	0.0000	10,946
2022/12/20	R248	04/05/2023	11.34	Call	Bond Future	3,663.6100	3.6636	3,565.6400	3.5656	(2.674)	0	0	0
2022/12/20	R248	04/05/2023	11.34	Put	Bond Future	4,158.3400	4.1583	4,227.3800	4.2274	1.660	0	0	0
2022/12/20	R248	04/05/2023	11.33	Call	Bond Future	3,629.9900	3.6300	3,532.4900	3.5325	(2.686)	0	0	0
2022/12/20	R248	04/05/2023	11.33	Put	Bond Future	4,191.9000	4.1919	4,261.4100	4.2614	1.658	0	0	0
2022/12/20	R248	03/08/2023	12.11	Call	Bond Future	7,197.9500	7.1979	7,077.1600	7.0772	(1.678)	0	0	0
2022/12/20	R248	03/08/2023	12.11	Put	Bond Future	3,414.8900	3.4149	3,464.8900	3.4649	1.464	0	0	0
2022/12/20	R248	03/08/2023			Bond Future	11.5060	81.3965	11.5321	81.2257	0.227	0.0000	0.0000	0
2022/12/20	R248	03/08/2023	12.10	Call	Bond Future	7,159.0600	7.1591	7,038.5600	7.0386	(1.683)	0	0	0
2022/12/20	R248	03/08/2023	12.10	Put	Bond Future	3,435.9700	3.4360	3,486.2600	3.4863	1.464	0	0	0
2022/12/20	R248	03/08/2023	12.09	Call	Bond Future	7,120.4600	7.1205	7,000.2400	7.0002	(1.688)	0	0	0
2022/12/20	R248	03/08/2023	12.09	Put	Bond Future	3,457.4300	3.4574	3,508.0000	3.5080	1.463	0	0	0
2022/12/20	R248	02/11/2023	11.48	Call	Bond Future	4,998.0400	4.9980	4,900.6900	4.9007	(1.948)	0	0	0
2022/12/20	R248	02/11/2023	11.49	Put	Bond Future	5,691.2300	5.6912	5,768.0800	5.7681	1.350	0	0	0
2022/12/20	R248	02/11/2023	11.47	Call	Bond Future	4,965.6600	4.9657	4,868.6700	4.8687	(1.953)	0	0	0
2022/12/20	R248	02/11/2023			Bond Future	11.5916	78.6844	11.6186	78.5099	0.234	0.0000	0.0000	13,000
2022/12/20	R248	02/11/2023	11.48	Put	Bond Future	5,724.3800	5.7244	5,801.5700	5.8016	1.348	0	0	0
2022/12/20	R248	02/11/2023	11.49	Call	Bond Future	5,030.4900	5.0305	4,932.8000	4.9328	(1.942)	0	0	0
2022/12/20	R248	02/11/2023	11.47	Put	Bond Future	5,757.6900	5.7577	5,835.2400	5.8352	1.347	0	0	0
2022/12/20	R248	01/02/2024	12.15	Call	Bond Future	7,245.9400	7.2459	7,130.2700	7.1303	(1.596)	0	0	0
2022/12/20	R248	01/02/2024	12.15	Put	Bond Future	4,404.0600	4.4041	4,466.3900	4.4664	1.415	0	0	0
2022/12/20	R248	01/02/2024	12.14	Call	Bond Future	7,209.7600	7.2098	7,094.3700	7.0944	(1.600)	0	0	0
2022/12/20	R248	01/02/2024	12.14	Put	Bond Future	4,427.4500	4.4275	4,490.0600	4.4901	1.414	0	0	0
2022/12/20	R248	01/02/2024			Bond Future	11.6882	80.3259	11.7163	80.1479	0.240	0.0000	0.0000	0
2022/12/20	R248	01/02/2024	12.16	Call	Bond Future	7,282.1800	7.2822	7,166.2300	7.1662	(1.592)	0	0	0
2022/12/20	R248	01/02/2024	12.16	Put	Bond Future	4,380.8100	4.3808	4,442.8600	4.4429	1.416	0	0	0

Total

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