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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/12/2022 TO 06/12/2022

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
2022/12/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	2025	02/02/2023		Bond Future	165.4029	165.4029	165.3325	165.3325	(0.043)	0.0000	0.0000	6,278
2022/12/06	2025	04/05/2023		Bond Future	168.6910	168.6910	168.6219	168.6219	(0.041)	0.0000	0.0000	0
2022/12/06	2025	03/08/2023		Bond Future	170.3785	170.3785	170.3833	170.3833	0.003	0.0000	0.0000	0
2022/12/06	2025	02/11/2023		Bond Future	173.8585	173.8585	174.0081	174.0081	0.086	0.0000	0.0000	0
2022/12/06	2025	01/02/2024		Bond Future	175.4676	175.4676	175.7579	175.7579	0.165	0.0000	0.0000	0
2022/12/06	2029	02/02/2023		Bond Future	117.3962	117.3962	117.6020	117.6020	0.175	0.0000	0.0000	1,496
2022/12/06	2029	04/05/2023		Bond Future	118.4348	118.4348	118.6468	118.6468	0.179	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
2022/12/06	2029	03/08/2023			Bond Future	120.8452	120.8452	121.1147	121.1147	0.223	0.0000	0.0000	0
2022/12/06	2029	02/11/2023			Bond Future	121.9841	121.9841	122.3613	122.3613	0.309	0.0000	0.0000	0
2022/12/06	2029	01/02/2024			Bond Future	124.3658	124.3658	124.8472	124.8472	0.387	0.0000	0.0000	0
2022/12/06	2030	02/02/2023	8.81	Put	Bond Future	8,650.7100	8.6507	8,751.4100	8.7514	1.164	0	0	0
2022/12/06	2030	02/02/2023	9.04	Call	Bond Future	12.6200	0.0126	10.7300	0.0107	(14.976)	0	0	0
2022/12/06	2030	02/02/2023	9.04	Put	Bond Future	7,517.6000	7.5176	7,617.2200	7.6172	1.325	0	0	0
2022/12/06	2030	02/02/2023	9.08	Put	Bond Future	7,323.1000	7.3231	7,422.4400	7.4224	1.357	0	0	0
2022/12/06	2030	02/02/2023	11.16	Put	Bond Future	757.0400	0.7570	774.1700	0.7742	2.263	0	0	388
2022/12/06	2030	02/02/2023	11.35	Call	Bond Future	3,628.0000	3.6280	3,538.7000	3.5387	(2.461)	0	0	5,000
2022/12/06	2030	02/02/2023	11.35	Put	Bond Future	572.4100	0.5724	584.6200	0.5846	2.133	0	0	0
2022/12/06	2030	02/02/2023	9.99	Call	Bond Future	395.2900	0.3953	366.6200	0.3666	(7.253)	0	0	0
2022/12/06	2030	02/02/2023	10.00	Call	Bond Future	405.9000	0.4059	376.7100	0.3767	(7.191)	0	0	0
2022/12/06	2030	02/02/2023	10.01	Put	Bond Future	3,294.1300	3.2941	3,365.9100	3.3659	2.179	0	0	0
2022/12/06	2030	02/02/2023	9.80	Call	Bond Future	227.5500	0.2275	208.1000	0.2081	(8.548)	0	0	0
2022/12/06	2030	02/02/2023	9.94	Put	Bond Future	3,546.2800	3.5463	3,621.6800	3.6217	2.126	0	0	102
2022/12/06	2030	02/02/2023	9.20	Call	Bond Future	23.5200	0.0235	20.2900	0.0203	(13.733)	0	0	0
2022/12/06	2030	02/02/2023	9.20	Put	Bond Future	6,744.8700	6.7449	6,843.1500	6.8432	1.457	0	0	0
2022/12/06	2030	02/02/2023	9.66	Call	Bond Future	144.5200	0.1445	130.6500	0.1306	(9.597)	0	0	0
2022/12/06	2030	02/02/2023	9.66	Put	Bond Future	4,657.9600	4.6580	4,745.6000	4.7456	1.882	0	0	102
2022/12/06	2030	02/02/2023			Bond Future	10.6454	87.3481	10.6683	87.2466	0.215	0.0000	0.0000	95,078
2022/12/06	2030	02/02/2023	8.81	Call	Bond Future	4.8100	0.0048	4.0000	0.0040	(16.840)	0	0	102
2022/12/06	2030	02/02/2023	9.08	Call	Bond Future	14.8000	0.0148	12.6300	0.0126	(14.662)	0	0	388
2022/12/06	2030	02/02/2023	11.55	Call	Bond Future	4,320.6100	4.3206	4,227.3900	4.2274	(2.158)	0	0	5,000
2022/12/06	2030	02/02/2023	11.55	Put	Bond Future	422.6200	0.4226	430.9100	0.4309	1.962	0	0	0
2022/12/06	2030	02/02/2023	11.12	Call	Bond Future	2,875.2300	2.8752	2,792.0500	2.7920	(2.893)	0	0	0
2022/12/06	2030	02/02/2023	11.12	Put	Bond Future	801.8700	0.8019	820.2000	0.8202	2.286	0	0	0
2022/12/06	2030	02/02/2023	11.16	Call	Bond Future	3,002.2700	3.0023	2,917.8900	2.9179	(2.811)	0	0	0
2022/12/06	2030	02/02/2023	9.99	Put	Bond Future	3,365.0000	3.3650	3,437.8400	3.4378	2.165	0	0	0
2022/12/06	2030	02/02/2023	10.00	Put	Bond Future	3,329.3500	3.3294	3,401.6700	3.4017	2.172	0	0	0
2022/12/06	2030	02/02/2023	10.01	Call	Bond Future	416.9200	0.4169	387.1900	0.3872	(7.131)	0	0	0
2022/12/06	2030	02/02/2023	9.80	Put	Bond Future	4,082.0300	4.0820	4,164.0900	4.1641	2.010	0	0	0
2022/12/06	2030	02/02/2023	9.83	Call	Bond Future	249.8200	0.2498	229.0100	0.2290	(8.330)	0	0	388
2022/12/06	2030	02/02/2023	9.83	Put	Bond Future	3,963.8700	3.9639	4,044.5700	4.0446	2.036	0	0	0
2022/12/06	2030	02/02/2023	9.94	Call	Bond Future	344.7900	0.3448	318.6800	0.3187	(7.573)	0	0	0
2022/12/06	2030	02/02/2023	9.79	Call	Bond Future	220.5100	0.2205	201.5000	0.2015	(8.621)	0	0	0
2022/12/06	2030	02/02/2023	9.79	Put	Bond Future	4,121.8600	4.1219	4,204.3600	4.2044	2.002	0	0	0
2022/12/06	2030	04/05/2023	11.34	Call	Bond Future	3,983.9800	3.9840	3,909.2100	3.9092	(1.877)	0	0	0
2022/12/06	2030	04/05/2023	11.34	Put	Bond Future	1,625.6400	1.6256	1,653.0500	1.6531	1.686	0	0	150
2022/12/06	2030	04/05/2023	10.42	Call	Bond Future	1,800.4900	1.8005	1,750.3600	1.7504	(2.784)	0	0	479
2022/12/06	2030	04/05/2023	10.42	Put	Bond Future	3,376.4800	3.3765	3,428.5300	3.4285	1.542	0	0	0
2022/12/06	2030	04/05/2023	10.52	Call	Bond Future	1,992.4000	1.9924	1,939.2700	1.9393	(2.667)	0	0	0
2022/12/06	2030	04/05/2023	10.52	Put	Bond Future	3,129.6900	3.1297	3,178.7400	3.1787	1.567	0	0	0
2022/12/06	2030	04/05/2023	10.53	Call	Bond Future	2,012.4000	2.0124	1,958.9700	1.9590	(2.655)	0	0	0
2022/12/06	2030	04/05/2023	10.53	Put	Bond Future	3,105.9700	3.1060	3,154.7200	3.1547	1.570	0	0	0
2022/12/06	2030	04/05/2023	9.67	Call	Bond Future	756.6800	0.7567	728.1300	0.7281	(3.773)	0	0	479
2022/12/06	2030	04/05/2023	9.67	Put	Bond Future	5,712.2200	5.7122	5,785.8500	5.7859	1.289	0	0	0
2022/12/06	2030	04/05/2023	9.78	Call	Bond Future	868.8900	0.8689	837.4500	0.8375	(3.618)	0	0	388

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2022/12/06	2030	04/05/2023	9.78	Put	Bond Future	5,318.7300	5.3187	5,389.4700	5.3895	1.330	0	0	0
2022/12/06	2030	04/05/2023	10.00	Call	Bond Future	1,128.8700	1.1289	1,091.3400	1.0913	(3.325)	0	0	1,080
2022/12/06	2030	04/05/2023	10.00	Put	Bond Future	4,577.7500	4.5777	4,642.4000	4.6424	1.412	0	0	0
2022/12/06	2030	04/05/2023	9.03	Call	Bond Future	343.5900	0.3436	327.8800	0.3279	(4.572)	0	0	388
2022/12/06	2030	04/05/2023	9.03	Put	Bond Future	8,312.1200	8.3121	8,398.5900	8.3986	1.040	0	0	0
2022/12/06	2030	04/05/2023	9.58	Put	Bond Future	6,044.7900	6.0448	6,120.7100	6.1207	1.256	0	0	0
2022/12/06	2030	04/05/2023			Bond Future	10.7822	89.0644	10.8060	88.9622	0.220	0.0000	0.0000	0
2022/12/06	2030	04/05/2023	12.57	Call	Bond Future	7,834.9400	7.8349	7,741.8400	7.7418	(1.188)	0	0	0
2022/12/06	2030	04/05/2023	12.57	Put	Bond Future	556.4700	0.5565	565.5500	0.5655	1.632	0	0	350
2022/12/06	2030	04/05/2023	11.62	Call	Bond Future	4,796.9700	4.7970	4,716.5600	4.7166	(1.676)	0	0	0
2022/12/06	2030	04/05/2023	11.62	Put	Bond Future	1,285.3600	1.2854	1,307.1300	1.3071	1.694	0	0	388
2022/12/06	2030	04/05/2023	12.04	Call	Bond Future	6,101.9600	6.1020	6,014.8400	6.0148	(1.428)	0	0	0
2022/12/06	2030	04/05/2023	12.04	Put	Bond Future	897.6300	0.8976	912.6900	0.9127	1.678	0	0	1,080
2022/12/06	2030	04/05/2023	12.50	Call	Bond Future	7,609.8600	7.6099	7,517.4600	7.5175	(1.214)	0	0	0
2022/12/06	2030	04/05/2023	12.50	Put	Bond Future	601.4500	0.6015	611.2300	0.6112	1.626	0	0	479
2022/12/06	2030	04/05/2023	10.54	Call	Bond Future	2,032.7300	2.0327	1,979.0000	1.9790	(2.643)	0	0	0
2022/12/06	2030	04/05/2023	10.54	Put	Bond Future	3,082.6100	3.0826	3,131.0600	3.1311	1.572	0	0	0
2022/12/06	2030	04/05/2023	10.65	Call	Bond Future	2,261.9600	2.2620	2,204.9800	2.2050	(2.519)	0	0	350
2022/12/06	2030	04/05/2023	10.65	Put	Bond Future	2,833.0400	2.8330	2,878.2400	2.8782	1.595	0	0	0
2022/12/06	2030	04/05/2023	9.58	Call	Bond Future	672.8700	0.6729	646.6100	0.6466	(3.903)	0	0	150
2022/12/06	2030	03/08/2023	12.89	Call	Bond Future	8,551.5200	8.5515	8,493.3400	8.4933	(0.680)	0	0	0
2022/12/06	2030	03/08/2023	12.89	Put	Bond Future	823.4600	0.8235	829.6400	0.8296	0.750	0	0	350
2022/12/06	2030	03/08/2023	11.34	Call	Bond Future	4,115.9600	4.1160	4,070.7700	4.0708	(1.098)	0	0	0
2022/12/06	2030	03/08/2023	11.34	Put	Bond Future	2,397.1100	2.3971	2,416.2800	2.4163	0.800	0	0	0
2022/12/06	2030	03/08/2023	11.35	Call	Bond Future	4,141.4600	4.1415	4,096.1500	4.0962	(1.094)	0	0	0
2022/12/06	2030	03/08/2023	11.36	Put	Bond Future	2,367.2900	2.3673	2,386.2200	2.3862	0.800	0	0	0
2022/12/06	2030	03/08/2023	10.40	Call	Bond Future	2,050.4100	2.0504	2,018.6300	2.0186	(1.550)	0	0	1,012
2022/12/06	2030	03/08/2023	10.65	Call	Bond Future	2,525.1500	2.5251	2,489.4900	2.4895	(1.412)	0	0	350
2022/12/06	2030	03/08/2023	10.65	Put	Bond Future	3,667.3700	3.6674	3,696.0700	3.6961	0.783	0	0	0
2022/12/06	2030	03/08/2023			Bond Future	10.9220	86.8495	10.9375	86.7852	0.142	0.0000	0.0000	0
2022/12/06	2030	03/08/2023	12.59	Call	Bond Future	7,670.6500	7.6707	7,614.2500	7.6142	(0.735)	0	0	0
2022/12/06	2030	03/08/2023	12.59	Put	Bond Future	1,062.4700	1.0625	1,070.4300	1.0704	0.749	0	0	1,012
2022/12/06	2030	03/08/2023	11.35	Put	Bond Future	2,382.0200	2.3820	2,401.0700	2.4011	0.800	0	0	0
2022/12/06	2030	03/08/2023	11.36	Call	Bond Future	4,167.3000	4.1673	4,121.8700	4.1219	(1.090)	0	0	0
2022/12/06	2030	03/08/2023	10.40	Put	Bond Future	4,259.1500	4.2592	4,291.7300	4.2917	0.765	0	0	0
2022/12/06	2030	02/11/2023	10.81	Call	Bond Future	2,695.4100	2.6954	2,695.2000	2.6952	(0.008)	0	0	0
2022/12/06	2030	02/11/2023	10.81	Put	Bond Future	3,712.0600	3.7121	3,702.1300	3.7021	(0.268)	0	0	0
2022/12/06	2030	02/11/2023	10.80	Call	Bond Future	2,675.0900	2.6751	2,674.8700	2.6749	(0.008)	0	0	0
2022/12/06	2030	02/11/2023	10.80	Put	Bond Future	3,732.6800	3.7327	3,722.7400	3.7227	(0.266)	0	0	0
2022/12/06	2030	02/11/2023			Bond Future	11.0602	88.6041	11.0578	88.6138	(0.022)	0.0000	0.0000	0
2022/12/06	2030	02/11/2023	10.82	Call	Bond Future	2,715.4600	2.7155	2,715.2700	2.7153	(0.007)	0	0	0
2022/12/06	2030	02/11/2023	10.82	Put	Bond Future	3,691.1900	3.6912	3,681.2800	3.6813	(0.268)	0	0	0
2022/12/06	2030	01/02/2024	11.37	Call	Bond Future	3,832.7700	3.8328	3,872.5800	3.8726	1.039	0	0	0
2022/12/06	2030	01/02/2024	11.37	Put	Bond Future	3,307.6500	3.3076	3,266.8300	3.2668	(1.234)	0	0	0
2022/12/06	2030	01/02/2024			Bond Future	11.2345	86.3074	11.2138	86.3880	(0.184)	0.0000	0.0000	0
2022/12/06	2030	01/02/2024	11.36	Call	Bond Future	3,810.0700	3.8101	3,849.7400	3.8497	1.041	0	0	0
2022/12/06	2030	01/02/2024	11.36	Put	Bond Future	3,323.5800	3.3236	3,282.6200	3.2826	(1.232)	0	0	0
2022/12/06	2030	01/02/2024	11.35	Call	Bond Future	3,787.7900	3.7878	3,827.3300	3.8273	1.044	0	0	0

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2022/12/06	2030	01/02/2024	11.35	Put	Bond Future	3,339.9400	3.3399	3,298.8500	3.2988	(1.230)	0	0	0
2022/12/06	2032	02/02/2023	9.47	Call	Bond Future	10.4900	0.0105	8.8700	0.0089	(15.443)	0	0	500
2022/12/06	2032	02/02/2023	9.47	Put	Bond Future	9,158.3900	9.1584	9,271.6100	9.2716	1.236	0	0	0
2022/12/06	2032	02/02/2023	9.92	Call	Bond Future	72.0400	0.0720	63.8700	0.0639	(11.341)	0	0	750
2022/12/06	2032	02/02/2023	9.92	Put	Bond Future	6,685.0800	6.6851	6,791.7500	6.7917	1.596	0	0	0
2022/12/06	2032	02/02/2023	11.50	Call	Bond Future	2,799.4300	2.7994	2,710.8800	2.7109	(3.163)	0	0	0
2022/12/06	2032	02/02/2023	11.50	Put	Bond Future	1,203.7500	1.2038	1,230.0400	1.2300	2.184	0	0	8,000
2022/12/06	2032	02/02/2023	11.69	Call	Bond Future	3,445.8700	3.4459	3,350.5100	3.3505	(2.767)	0	0	0
2022/12/06	2032	02/02/2023	11.69	Put	Bond Future	930.8900	0.9309	950.3700	0.9504	2.093	0	0	0
2022/12/06	2032	02/02/2023	10.50	Call	Bond Future	480.1900	0.4802	446.6100	0.4466	(6.993)	0	0	0
2022/12/06	2032	02/02/2023	10.50	Put	Bond Future	3,958.7100	3.9587	4,039.9700	4.0400	2.053	0	0	454
2022/12/06	2032	02/02/2023	10.67	Call	Bond Future	722.7900	0.7228	679.0000	0.6790	(6.058)	0	0	750
2022/12/06	2032	02/02/2023	10.67	Put	Bond Future	3,309.8800	3.3099	3,380.9300	3.3809	2.147	0	0	0
2022/12/06	2032	02/02/2023	11.45	Call	Bond Future	2,637.9100	2.6379	2,551.4000	2.5514	(3.279)	0	0	0
2022/12/06	2032	02/02/2023	11.45	Put	Bond Future	1,286.4600	1.2865	1,314.7900	1.3148	2.202	0	0	8,000
2022/12/06	2032	02/02/2023	10.40	Call	Bond Future	367.2000	0.3672	339.2600	0.3393	(7.609)	0	0	0
2022/12/06	2032	02/02/2023	10.40	Put	Bond Future	4,375.8000	4.3758	4,462.7000	4.4627	1.986	0	0	0
2022/12/06	2032	02/02/2023	10.22	Call	Bond Future	213.4800	0.2135	194.5600	0.1946	(8.863)	0	0	500
2022/12/06	2032	02/02/2023	10.22	Put	Bond Future	5,186.9900	5.1870	5,282.9100	5.2829	1.849	0	0	0
2022/12/06	2032	02/02/2023			Bond Future	11.1769	86.4248	11.1998	86.3100	0.206	0.0000	0.0000	111,759
2022/12/06	2032	02/02/2023	9.31	Call	Bond Future	4.9400	0.0049	4.1000	0.0041	(17.004)	0	0	454
2022/12/06	2032	02/02/2023	9.31	Put	Bond Future	10,076.5900	10.0766	10,190.5900	10.1906	1.131	0	0	0
2022/12/06	2032	02/02/2023	12.75	Call	Bond Future	7,595.3800	7.5954	7,482.5900	7.4826	(1.485)	0	0	0
2022/12/06	2032	02/02/2023	12.75	Put	Bond Future	197.1900	0.1972	199.2400	0.1992	1.040	0	0	750
2022/12/06	2032	02/02/2023	11.84	Call	Bond Future	3,985.9000	3.9859	3,886.1500	3.8862	(2.503)	0	0	0
2022/12/06	2032	02/02/2023	11.84	Put	Bond Future	754.8600	0.7549	769.9500	0.7700	1.999	0	0	500
2022/12/06	2032	02/02/2023	10.38	Call	Bond Future	347.0900	0.3471	320.2400	0.3202	(7.736)	0	0	0
2022/12/06	2032	02/02/2023	10.38	Put	Bond Future	4,462.2100	4.4622	4,550.2000	4.5502	1.972	0	0	0
2022/12/06	2032	02/02/2023	10.39	Call	Bond Future	357.0500	0.3570	329.6500	0.3297	(7.674)	0	0	0
2022/12/06	2032	02/02/2023	10.39	Put	Bond Future	4,418.8900	4.4189	4,506.3300	4.5063	1.979	0	0	0
2022/12/06	2032	02/02/2023	10.16	Call	Bond Future	175.5100	0.1755	159.1700	0.1592	(9.310)	0	0	0
2022/12/06	2032	02/02/2023	10.16	Put	Bond Future	5,473.7700	5.4738	5,572.2700	5.5723	1.799	0	0	454
2022/12/06	2032	02/02/2023	10.30	Call	Bond Future	274.2200	0.2742	251.5000	0.2515	(8.285)	0	0	8,000
2022/12/06	2032	02/02/2023	10.30	Put	Bond Future	4,817.1600	4.8172	4,909.2800	4.9093	1.912	0	0	0
2022/12/06	2032	04/05/2023	13.43	Call	Bond Future	10,064.1000	10.0641	9,956.1000	9.9561	(1.073)	0	0	0
2022/12/06	2032	04/05/2023	13.43	Put	Bond Future	528.5900	0.5286	536.3300	0.5363	1.464	0	0	400
2022/12/06	2032	04/05/2023	10.89	Call	Bond Future	2,096.6000	2.0966	2,039.9800	2.0400	(2.701)	0	0	0
2022/12/06	2032	04/05/2023	10.89	Put	Bond Future	4,194.3000	4.1943	4,253.4200	4.2534	1.410	0	0	0
2022/12/06	2032	04/05/2023	11.37	Call	Bond Future	3,247.6400	3.2476	3,175.9600	3.1760	(2.207)	0	0	400
2022/12/06	2032	04/05/2023			Bond Future	11.3127	83.9617	11.3364	83.8459	0.210	0.0000	0.0000	66,549
2022/12/06	2032	04/05/2023	10.88	Call	Bond Future	2,075.6900	2.0757	2,019.4000	2.0194	(2.712)	0	0	0
2022/12/06	2032	04/05/2023	10.88	Put	Bond Future	4,223.8600	4.2239	4,283.3100	4.2833	1.407	0	0	0
2022/12/06	2032	04/05/2023	11.37	Put	Bond Future	2,968.3400	2.9683	3,012.4000	3.0124	1.484	0	0	0
2022/12/06	2032	04/05/2023	10.62	Call	Bond Future	1,574.8400	1.5748	1,527.1600	1.5272	(3.028)	0	0	400
2022/12/06	2032	04/05/2023	10.62	Put	Bond Future	5,049.2500	5.0493	5,117.3100	5.1173	1.348	0	0	0
2022/12/06	2032	04/05/2023	10.87	Call	Bond Future	2,054.9000	2.0549	1,998.9300	1.9989	(2.724)	0	0	0
2022/12/06	2032	04/05/2023	10.87	Put	Bond Future	4,253.5800	4.2536	4,313.3500	4.3133	1.405	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
2022/12/06	2032	03/08/2023	11.77	Call	Bond Future	4,620.4200	4.6204	4,565.9300	4.5659	(1.179)	0	0	0
2022/12/06	2032	03/08/2023	11.77	Put	Bond Future	3,095.4600	3.0955	3,120.9300	3.1209	0.823	0	0	0
2022/12/06	2032	03/08/2023	11.90	Call	Bond Future	4,991.1900	4.9912	4,934.8000	4.9348	(1.130)	0	0	5,000
2022/12/06	2032	03/08/2023	11.90	Put	Bond Future	2,864.6900	2.8647	2,888.2600	2.8883	0.823	0	0	0
2022/12/06	2032	03/08/2023			Bond Future	11.4461	85.6517	11.4629	85.5717	0.147	0.0000	0.0000	2,600
2022/12/06	2032	03/08/2023	11.75	Call	Bond Future	4,564.5300	4.5645	4,510.3300	4.5103	(1.187)	0	0	0
2022/12/06	2032	03/08/2023	11.75	Put	Bond Future	3,132.6400	3.1326	3,158.4000	3.1584	0.822	0	0	0
2022/12/06	2032	03/08/2023	11.76	Call	Bond Future	4,592.5700	4.5926	4,538.2300	4.5382	(1.183)	0	0	0
2022/12/06	2032	03/08/2023	11.76	Put	Bond Future	3,114.1300	3.1141	3,139.7500	3.1398	0.823	0	0	0
2022/12/06	2032	02/11/2023	11.24	Call	Bond Future	3,044.9200	3.0449	3,035.0900	3.0351	(0.323)	0	0	0
2022/12/06	2032	02/11/2023	11.24	Put	Bond Future	4,680.0900	4.6801	4,679.4600	4.6795	(0.013)	0	0	0
2022/12/06	2032	02/11/2023			Bond Future	11.5873	83.2222	11.5893	83.2130	0.017	0.0000	0.0000	0
2022/12/06	2032	02/11/2023	11.23	Call	Bond Future	3,022.5800	3.0226	3,012.7800	3.0128	(0.324)	0	0	0
2022/12/06	2032	02/11/2023	11.23	Put	Bond Future	4,705.4600	4.7055	4,704.8600	4.7049	(0.013)	0	0	0
2022/12/06	2032	02/11/2023	11.22	Call	Bond Future	3,000.6500	3.0006	2,990.8700	2.9909	(0.326)	0	0	0
2022/12/06	2032	02/11/2023	11.22	Put	Bond Future	4,731.2700	4.7313	4,730.6900	4.7307	(0.012)	0	0	0
2022/12/06	2032	01/02/2024	11.84	Call	Bond Future	4,442.9000	4.4429	4,469.0700	4.4691	0.589	0	0	0
2022/12/06	2032	01/02/2024	11.84	Put	Bond Future	4,057.2200	4.0572	4,025.6900	4.0257	(0.777)	0	0	0
2022/12/06	2032	01/02/2024	11.83	Call	Bond Future	4,417.6700	4.4177	4,443.7500	4.4438	0.590	0	0	0
2022/12/06	2032	01/02/2024	11.83	Put	Bond Future	4,076.9600	4.0770	4,045.3400	4.0453	(0.776)	0	0	0
2022/12/06	2032	01/02/2024			Bond Future	11.7545	84.8252	11.7417	84.8829	(0.108)	0.0000	0.0000	0
2022/12/06	2032	01/02/2024	11.85	Call	Bond Future	4,468.1900	4.4682	4,494.4600	4.4945	0.588	0	0	0
2022/12/06	2032	01/02/2024	11.85	Put	Bond Future	4,037.5700	4.0376	4,006.1400	4.0061	(0.778)	0	0	0
2022/12/06	2033	02/02/2023			Bond Future	112.7588	112.7588	111.7611	111.7611	(0.885)	0.0000	0.0000	7,312
2022/12/06	2033	04/05/2023			Bond Future	113.6144	113.6144	112.5988	112.5988	(0.894)	0.0000	0.0000	0
2022/12/06	2033	03/08/2023			Bond Future	115.9267	115.9267	114.9408	114.9408	(0.850)	0.0000	0.0000	0
2022/12/06	2033	02/11/2023			Bond Future	116.8742	116.8742	115.9650	115.9650	(0.778)	0.0000	0.0000	0
2022/12/06	2033	01/02/2024			Bond Future	119.1562	119.1562	118.3210	118.3210	(0.701)	0.0000	0.0000	0
2022/12/06	2037	02/02/2023	11.03	Call	Bond Future	714.2800	0.7143	635.7100	0.6357	(11.000)	0	0	0
2022/12/06	2037	02/02/2023	11.03	Put	Bond Future	4,485.0400	4.4850	4,684.1300	4.6841	4.439	0	0	0
2022/12/06	2037	02/02/2023	11.04	Call	Bond Future	729.7000	0.7297	649.9500	0.6500	(10.929)	0	0	0
2022/12/06	2037	02/02/2023	11.04	Put	Bond Future	4,439.4200	4.4394	4,637.3300	4.6373	4.458	0	0	0
2022/12/06	2037	02/02/2023	11.97	Call	Bond Future	3,152.3300	3.1523	2,960.9600	2.9610	(6.071)	0	0	0
2022/12/06	2037	02/02/2023			Bond Future	11.6691	78.5646	11.7179	78.2870	0.419	0.0000	0.0000	135,772
2022/12/06	2037	02/02/2023	11.05	Call	Bond Future	745.2400	0.7452	664.3100	0.6643	(10.860)	0	0	0
2022/12/06	2037	02/02/2023	11.05	Put	Bond Future	4,393.9900	4.3940	4,590.7200	4.5907	4.477	0	0	0
2022/12/06	2037	02/02/2023	11.10	Call	Bond Future	826.6100	0.8266	739.6700	0.7397	(10.518)	0	0	577
2022/12/06	2037	02/02/2023	11.10	Put	Bond Future	4,171.4900	4.1715	4,362.2100	4.3622	4.572	0	0	0
2022/12/06	2037	02/02/2023	11.97	Put	Bond Future	1,464.8400	1.4648	1,551.1300	1.5511	5.891	0	0	577
2022/12/06	2037	04/05/2023	13.73	Put	Bond Future	824.3800	0.8244	857.8200	0.8578	4.056	0	0	400
2022/12/06	2037	04/05/2023	11.94	Call	Bond Future	4,088.2500	4.0882	3,920.7000	3.9207	(4.098)	0	0	0
2022/12/06	2037	04/05/2023	11.03	Put	Bond Future	6,210.0200	6.2100	6,391.7100	6.3917	2.926	0	0	0
2022/12/06	2037	04/05/2023	11.30	Call	Bond Future	2,317.4800	2.3175	2,196.5600	2.1966	(5.218)	0	0	0
2022/12/06	2037	04/05/2023	11.30	Put	Bond Future	5,180.6700	5.1807	5,341.6800	5.3417	3.108	0	0	0
2022/12/06	2037	04/05/2023	11.31	Call	Bond Future	2,341.3900	2.3414	2,219.7000	2.2197	(5.197)	0	0	0
2022/12/06	2037	04/05/2023	11.31	Put	Bond Future	5,145.6200	5.1456	5,305.8600	5.3059	3.114	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
2022/12/06	2037	04/05/2023	10.95	Call	Bond Future	1,578.3800	1.5784	1,484.1600	1.4842	(5.969)	0	0	703
2022/12/06	2037	04/05/2023	10.95	Put	Bond Future	6,545.5800	6.5456	6,733.2900	6.7333	2.868	0	0	0
2022/12/06	2037	04/05/2023			Bond Future	11.7984	80.1086	11.8489	79.8266	0.428	0.0000	0.0000	0
2022/12/06	2037	04/05/2023	13.73	Call	Bond Future	10,606.2100	10.6062	10,357.7200	10.3577	(2.343)	0	0	0
2022/12/06	2037	04/05/2023	11.32	Call	Bond Future	2,365.2300	2.3652	2,242.7800	2.2428	(5.177)	0	0	0
2022/12/06	2037	04/05/2023	11.32	Put	Bond Future	5,110.5600	5.1106	5,270.0400	5.2700	3.121	0	0	0
2022/12/06	2037	04/05/2023	11.78	Call	Bond Future	3,601.3100	3.6013	3,444.7600	3.4448	(4.347)	0	0	400
2022/12/06	2037	04/05/2023	11.78	Put	Bond Future	3,704.0700	3.7041	3,829.4500	3.8294	3.385	0	0	0
2022/12/06	2037	04/05/2023	11.94	Put	Bond Future	3,301.7200	3.3017	3,416.1000	3.4161	3.464	0	0	703
2022/12/06	2037	04/05/2023	11.03	Call	Bond Future	1,730.7300	1.7307	1,630.4900	1.6305	(5.792)	0	0	400
2022/12/06	2037	03/08/2023	12.12	Call	Bond Future	4,974.0000	4.9740	4,823.5700	4.8236	(3.024)	0	0	0
2022/12/06	2037	03/08/2023	12.12	Put	Bond Future	3,937.9000	3.9379	4,039.1800	4.0392	2.572	0	0	0
2022/12/06	2037	03/08/2023	12.13	Call	Bond Future	5,004.6000	5.0046	4,853.6800	4.8537	(3.016)	0	0	0
2022/12/06	2037	03/08/2023	12.13	Put	Bond Future	3,914.7300	3.9147	4,015.5200	4.0155	2.575	0	0	0
2022/12/06	2037	03/08/2023			Bond Future	11.9293	77.4631	11.9753	77.2114	0.385	0.0000	0.0000	0
2022/12/06	2037	03/08/2023	12.14	Call	Bond Future	5,035.5100	5.0355	4,884.1200	4.8841	(3.006)	0	0	0
2022/12/06	2037	03/08/2023	12.14	Put	Bond Future	3,891.9300	3.8919	3,992.2500	3.9923	2.578	0	0	0
2022/12/06	2037	02/11/2023	11.57	Call	Bond Future	3,456.4700	3.4565	3,367.3000	3.3673	(2.580)	0	0	0
2022/12/06	2037	02/11/2023	11.55	Put	Bond Future	6,206.6600	6.2067	6,307.6400	6.3076	1.627	0	0	0
2022/12/06	2037	02/11/2023	11.56	Put	Bond Future	6,174.3500	6.1743	6,274.9500	6.2750	1.629	0	0	0
2022/12/06	2037	02/11/2023			Bond Future	12.0559	79.0281	12.0911	78.8387	0.292	0.0000	0.0000	0
2022/12/06	2037	02/11/2023	11.57	Put	Bond Future	6,142.1800	6.1422	6,242.4000	6.2424	1.632	0	0	0
2022/12/06	2037	02/11/2023	11.55	Call	Bond Future	3,407.4700	3.4075	3,319.0600	3.3191	(2.595)	0	0	0
2022/12/06	2037	02/11/2023	11.56	Call	Bond Future	3,431.9300	3.4319	3,343.1400	3.3431	(2.587)	0	0	0
2022/12/06	2037	01/02/2024	12.33	Call	Bond Future	5,407.6300	5.4076	5,329.9700	5.3300	(1.436)	0	0	0
2022/12/06	2037	01/02/2024	12.33	Put	Bond Future	4,755.7000	4.7557	4,807.9900	4.8080	1.100	0	0	0
2022/12/06	2037	01/02/2024			Bond Future	12.2057	76.2957	12.2304	76.1658	0.202	0.0000	0.0000	0
2022/12/06	2037	01/02/2024	12.31	Call	Bond Future	5,349.5100	5.3495	5,272.2700	5.2723	(1.444)	0	0	0
2022/12/06	2037	01/02/2024	12.31	Put	Bond Future	4,801.9300	4.8019	4,854.6400	4.8546	1.098	0	0	0
2022/12/06	2037	01/02/2024	12.32	Call	Bond Future	5,378.3800	5.3784	5,300.9300	5.3009	(1.440)	0	0	0
2022/12/06	2037	01/02/2024	12.32	Put	Bond Future	4,778.6000	4.7786	4,831.1000	4.8311	1.099	0	0	0
2022/12/06	2038	02/02/2023			Bond Future	122.3141	122.3141	121.8719	121.8719	(0.362)	0.0000	0.0000	4,113
2022/12/06	2038	04/05/2023			Bond Future	124.7459	124.7459	124.2967	124.2967	(0.360)	0.0000	0.0000	1,583
2022/12/06	2038	03/08/2023			Bond Future	125.3209	125.3209	124.9184	124.9184	(0.321)	0.0000	0.0000	0
2022/12/06	2038	02/11/2023			Bond Future	127.8807	127.8807	127.5762	127.5762	(0.238)	0.0000	0.0000	0
2022/12/06	2038	01/02/2024			Bond Future	128.3678	128.3678	128.1588	128.1588	(0.163)	0.0000	0.0000	0
2022/12/06	2040	02/02/2023	10.93	Call	Bond Future	512.0700	0.5121	459.7000	0.4597	(10.227)	0	0	0
2022/12/06	2040	02/02/2023	12.24	Call	Bond Future	4,092.9500	4.0930	3,912.8100	3.9128	(4.401)	0	0	0
2022/12/06	2040	02/02/2023	12.24	Put	Bond Future	1,282.1400	1.2821	1,337.5600	1.3376	4.322	0	0	0
2022/12/06	2040	02/02/2023	12.27	Call	Bond Future	4,214.9000	4.2149	4,032.6600	4.0327	(4.324)	0	0	0
2022/12/06	2040	02/02/2023	12.27	Put	Bond Future	1,231.2400	1.2312	1,284.5600	1.2846	4.331	0	0	388
2022/12/06	2040	02/02/2023	11.12	Call	Bond Future	782.6600	0.7827	711.9500	0.7119	(9.035)	0	0	0
2022/12/06	2040	02/02/2023	11.12	Put	Bond Future	4,892.2300	4.8922	5,057.0800	5.0571	3.370	0	0	0
2022/12/06	2040	02/02/2023	11.19	Call	Bond Future	903.8500	0.9039	825.8700	0.8259	(8.628)	0	0	563
2022/12/06	2040	02/02/2023	11.19	Put	Bond Future	4,552.8100	4.5528	4,710.3900	4.7104	3.461	0	0	0
2022/12/06	2040	02/02/2023	12.07	Put	Bond Future	1,607.0300	1.6070	1,675.4700	1.6755	4.259	0	0	563

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2022/12/06	2040	02/02/2023	10.96	Call	Bond Future	548.9600	0.5490	493.8700	0.4939	(10.035)	0	0	388
2022/12/06	2040	02/02/2023	10.96	Put	Bond Future	5,726.2900	5.7263	5,906.7600	5.9068	3.152	0	0	0
2022/12/06	2040	02/02/2023			Bond Future	11.7667	80.0302	11.8053	79.7947	0.328	0.0000	0.0000	131,875
2022/12/06	2040	02/02/2023	10.18	Call	Bond Future	62.0600	0.0621	52.3000	0.0523	(15.727)	0	0	0
2022/12/06	2040	02/02/2023	10.18	Put	Bond Future	10,757.6100	10.7576	10,983.4100	10.9834	2.099	0	0	0
2022/12/06	2040	02/02/2023	10.21	Call	Bond Future	68.2200	0.0682	57.6600	0.0577	(15.479)	0	0	388
2022/12/06	2040	02/02/2023	10.21	Put	Bond Future	10,541.5000	10.5415	10,766.5000	10.7665	2.134	0	0	0
2022/12/06	2040	02/02/2023	10.93	Put	Bond Future	5,891.9500	5.8920	6,075.1400	6.0751	3.109	0	0	0
2022/12/06	2040	02/02/2023	12.07	Call	Bond Future	3,426.5700	3.4266	3,259.4500	3.2594	(4.877)	0	0	0
2022/12/06	2040	02/02/2023	11.10	Call	Bond Future	750.1000	0.7501	681.4200	0.6814	(9.156)	0	0	0
2022/12/06	2040	02/02/2023	11.10	Put	Bond Future	4,992.0000	4.9920	5,158.8800	5.1589	3.343	0	0	0
2022/12/06	2040	02/02/2023	11.11	Call	Bond Future	766.2200	0.7662	696.5200	0.6965	(9.097)	0	0	0
2022/12/06	2040	02/02/2023	11.11	Put	Bond Future	4,941.9100	4.9419	5,107.7700	5.1078	3.356	0	0	0
2022/12/06	2040	04/05/2023	13.45	Put	Bond Future	1,232.6000	1.2326	1,268.3400	1.2683	2.900	0	0	486
2022/12/06	2040	04/05/2023	12.05	Put	Bond Future	3,481.5500	3.4815	3,574.3300	3.5743	2.665	0	0	684
2022/12/06	2040	04/05/2023	12.78	Call	Bond Future	7,089.6800	7.0897	6,908.3100	6.9083	(2.558)	0	0	0
2022/12/06	2040	04/05/2023	12.78	Put	Bond Future	2,034.0500	2.0341	2,091.6600	2.0917	2.832	0	0	388
2022/12/06	2040	04/05/2023	11.43	Call	Bond Future	2,563.7300	2.5637	2,455.9900	2.4560	(4.202)	0	0	0
2022/12/06	2040	04/05/2023	11.43	Put	Bond Future	5,417.4200	5.4174	5,548.6600	5.5487	2.423	0	0	0
2022/12/06	2040	04/05/2023	10.73	Put	Bond Future	8,626.8800	8.6269	8,803.0300	8.8030	2.042	0	0	0
2022/12/06	2040	04/05/2023			Bond Future	11.8925	81.6031	11.9324	81.3641	0.336	0.0000	0.0000	300
2022/12/06	2040	04/05/2023	13.45	Call	Bond Future	9,772.2700	9.7723	9,569.0300	9.5690	(2.080)	0	0	0
2022/12/06	2040	04/05/2023	11.48	Call	Bond Future	2,694.1400	2.6941	2,583.1200	2.5831	(4.121)	0	0	486
2022/12/06	2040	04/05/2023	11.48	Put	Bond Future	5,231.6500	5.2316	5,359.6100	5.3596	2.446	0	0	0
2022/12/06	2040	04/05/2023	12.05	Call	Bond Future	4,417.7700	4.4178	4,271.5700	4.2716	(3.309)	0	0	0
2022/12/06	2040	04/05/2023	11.41	Call	Bond Future	2,512.7100	2.5127	2,406.2900	2.4063	(4.235)	0	0	0
2022/12/06	2040	04/05/2023	11.41	Put	Bond Future	5,493.4100	5.4934	5,625.9700	5.6260	2.413	0	0	0
2022/12/06	2040	04/05/2023	11.42	Call	Bond Future	2,538.2600	2.5383	2,431.1800	2.4312	(4.219)	0	0	0
2022/12/06	2040	04/05/2023	11.42	Put	Bond Future	5,455.4100	5.4554	5,587.3100	5.5873	2.418	0	0	0
2022/12/06	2040	04/05/2023	10.73	Call	Bond Future	1,139.8900	1.1399	1,077.0600	1.0771	(5.512)	0	0	486
2022/12/06	2040	04/05/2023	10.92	Call	Bond Future	1,453.0200	1.4530	1,378.5500	1.3785	(5.125)	0	0	388
2022/12/06	2040	04/05/2023	10.92	Put	Bond Future	7,643.2000	7.6432	7,807.7100	7.8077	2.152	0	0	0
2022/12/06	2040	04/05/2023	11.03	Call	Bond Future	1,659.2800	1.6593	1,577.7900	1.5778	(4.911)	0	0	684
2022/12/06	2040	04/05/2023	11.03	Put	Bond Future	7,112.2800	7.1123	7,269.7700	7.2698	2.214	0	0	0
2022/12/06	2040	04/05/2023	10.17	Call	Bond Future	544.1700	0.5442	508.3900	0.5084	(6.575)	0	0	388
2022/12/06	2040	04/05/2023	10.17	Put	Bond Future	12,033.9200	12.0339	12,237.1200	12.2371	1.689	0	0	0
2022/12/06	2040	03/08/2023	12.23	Call	Bond Future	5,475.8800	5.4759	5,348.2800	5.3483	(2.330)	0	0	0
2022/12/06	2040	03/08/2023	12.23	Put	Bond Future	4,253.0400	4.2530	4,332.7000	4.3327	1.873	0	0	0
2022/12/06	2040	03/08/2023			Bond Future	12.0198	78.7373	12.0551	78.5300	0.293	0.0000	0.0000	0
2022/12/06	2040	03/08/2023	12.21	Call	Bond Future	5,409.9700	5.4100	5,283.1500	5.2832	(2.344)	0	0	0
2022/12/06	2040	03/08/2023	12.21	Put	Bond Future	4,302.1900	4.3022	4,382.6300	4.3826	1.870	0	0	0
2022/12/06	2040	03/08/2023	12.22	Call	Bond Future	5,442.8900	5.4429	5,315.6800	5.3157	(2.337)	0	0	0
2022/12/06	2040	03/08/2023	12.22	Put	Bond Future	4,277.5500	4.2775	4,357.6000	4.3576	1.871	0	0	0
2022/12/06	2040	02/11/2023	11.60	Put	Bond Future	6,891.3000	6.8913	6,965.5200	6.9655	1.077	0	0	0
2022/12/06	2040	02/11/2023	11.58	Call	Bond Future	3,596.8800	3.5969	3,528.8700	3.5289	(1.891)	0	0	0
2022/12/06	2040	02/11/2023	11.58	Put	Bond Future	6,963.0100	6.9630	7,037.8100	7.0378	1.074	0	0	0
2022/12/06	2040	02/11/2023	11.59	Call	Bond Future	3,622.6000	3.6226	3,554.3000	3.5543	(1.885)	0	0	0
2022/12/06	2040	02/11/2023			Bond Future	12.1424	80.3280	12.1671	80.1852	0.203	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
2022/12/06	2040	02/11/2023	11.60	Call	Bond Future	3,648.7100	3.6487	3,580.1200	3.5801	(1.880)	0	0	0
2022/12/06	2040	02/11/2023	11.59	Put	Bond Future	6,926.9200	6.9269	7,001.4300	7.0014	1.076	0	0	0
2022/12/06	2040	01/02/2024	12.33	Call	Bond Future	5,658.6500	5.6587	5,608.0600	5.6081	(0.894)	0	0	0
2022/12/06	2040	01/02/2024	12.33	Put	Bond Future	5,414.8600	5.4149	5,445.6300	5.4456	0.568	0	0	0
2022/12/06	2040	01/02/2024	12.34	Call	Bond Future	5,689.5800	5.6896	5,638.8500	5.6388	(0.892)	0	0	0
2022/12/06	2040	01/02/2024	12.34	Put	Bond Future	5,389.3600	5.3894	5,419.9900	5.4200	0.568	0	0	0
2022/12/06	2040	01/02/2024			Bond Future	12.2869	77.3702	12.3013	77.2889	0.117	0.0000	0.0000	0
2022/12/06	2040	01/02/2024	12.35	Call	Bond Future	5,720.2300	5.7202	5,669.3700	5.6694	(0.889)	0	0	0
2022/12/06	2040	01/02/2024	12.35	Put	Bond Future	5,363.6400	5.3636	5,394.1400	5.3941	0.569	0	0	0
2022/12/06	2044	02/02/2023	10.30	Call	Bond Future	111.1000	0.1111	93.6400	0.0936	(15.716)	0	0	0
2022/12/06	2044	02/02/2023	10.30	Put	Bond Future	9,722.3700	9.7224	9,979.5200	9.9795	2.645	0	0	0
2022/12/06	2044	02/02/2023	11.00	Call	Bond Future	713.2000	0.7132	639.0700	0.6391	(10.394)	0	0	2,500
2022/12/06	2044	02/02/2023	11.00	Put	Bond Future	5,251.7800	5.2518	5,452.2600	5.4523	3.817	0	0	0
2022/12/06	2044	02/02/2023	11.75	Put	Bond Future	2,225.5600	2.2256	2,333.8200	2.3338	4.864	0	0	2,500
2022/12/06	2044	02/02/2023	11.90	Call	Bond Future	3,135.7800	3.1358	2,953.0900	2.9531	(5.826)	0	0	0
2022/12/06	2044	02/02/2023	11.90	Put	Bond Future	1,836.3300	1.8363	1,928.2500	1.9282	5.006	0	0	0
2022/12/06	2044	02/02/2023	12.00	Call	Bond Future	3,515.4300	3.5154	3,322.7200	3.3227	(5.482)	0	0	0
2022/12/06	2044	02/02/2023	12.00	Put	Bond Future	1,610.4400	1.6104	1,692.3400	1.6923	5.086	0	0	4,000
2022/12/06	2044	02/02/2023	11.20	Put	Bond Future	4,255.8000	4.2558	4,432.0700	4.4321	4.142	0	0	0
2022/12/06	2044	02/02/2023	11.70	Call	Bond Future	2,433.3400	2.4333	2,272.7300	2.2727	(6.600)	0	0	1,700
2022/12/06	2044	02/02/2023	11.70	Put	Bond Future	2,369.8500	2.3699	2,483.8500	2.4838	4.810	0	0	0
2022/12/06	2044	02/02/2023	11.10	Call	Bond Future	883.2300	0.8832	797.2300	0.7972	(9.737)	0	0	1,700
2022/12/06	2044	02/02/2023	11.14	Call	Bond Future	958.1000	0.9581	867.2000	0.8672	(9.488)	0	0	0
2022/12/06	2044	02/02/2023	11.14	Put	Bond Future	4,540.4000	4.5404	4,724.1100	4.7241	4.046	0	0	0
2022/12/06	2044	02/02/2023	11.15	Call	Bond Future	977.4100	0.9774	885.2800	0.8853	(9.426)	0	0	0
2022/12/06	2044	02/02/2023	11.15	Put	Bond Future	4,492.1100	4.4921	4,674.5900	4.6746	4.062	0	0	0
2022/12/06	2044	02/02/2023			Bond Future	11.6899	77.3349	11.7338	77.0603	0.376	0.0000	0.0000	83,220
2022/12/06	2044	02/02/2023	10.75	Call	Bond Future	394.8500	0.3948	346.8200	0.3468	(12.164)	0	0	2,500
2022/12/06	2044	02/02/2023	10.75	Put	Bond Future	6,688.1400	6.6881	6,914.7200	6.9147	3.388	0	0	0
2022/12/06	2044	02/02/2023	11.75	Call	Bond Future	2,601.1900	2.6012	2,434.8400	2.4348	(6.395)	0	0	0
2022/12/06	2044	02/02/2023	11.16	Call	Bond Future	996.9700	0.9970	903.6000	0.9036	(9.365)	0	0	0
2022/12/06	2044	02/02/2023	11.16	Put	Bond Future	4,444.1600	4.4442	4,625.4000	4.6254	4.078	0	0	0
2022/12/06	2044	02/02/2023	11.20	Call	Bond Future	1,077.6900	1.0777	979.3500	0.9794	(9.125)	0	0	0
2022/12/06	2044	02/02/2023	11.10	Put	Bond Future	4,736.8600	4.7369	4,925.4700	4.9255	3.982	0	0	0
2022/12/06	2044	04/05/2023	11.75	Put	Bond Future	4,218.7200	4.2187	4,342.9000	4.3429	2.944	0	0	4,115
2022/12/06	2044	04/05/2023	11.41	Call	Bond Future	2,854.2100	2.8542	2,724.4400	2.7244	(4.547)	0	0	0
2022/12/06	2044	04/05/2023	11.41	Put	Bond Future	5,362.0500	5.3621	5,511.1600	5.5112	2.781	0	0	0
2022/12/06	2044	04/05/2023	11.42	Call	Bond Future	2,881.9800	2.8820	2,751.4500	2.7514	(4.529)	0	0	0
2022/12/06	2044	04/05/2023	11.42	Put	Bond Future	5,324.7800	5.3248	5,473.1300	5.4731	2.786	0	0	0
2022/12/06	2044	04/05/2023			Bond Future	11.8058	78.8548	11.8511	78.5759	0.384	0.0000	0.0000	0
2022/12/06	2044	04/05/2023	11.75	Call	Bond Future	3,873.3100	3.8733	3,718.6100	3.7186	(3.994)	0	0	0
2022/12/06	2044	04/05/2023	12.00	Call	Bond Future	4,708.5600	4.7086	4,537.0300	4.5370	(3.643)	0	0	0
2022/12/06	2044	04/05/2023	12.00	Put	Bond Future	3,526.1500	3.5262	3,633.5000	3.6335	3.044	0	0	4,115
2022/12/06	2044	04/05/2023	12.25	Call	Bond Future	5,602.4200	5.6024	5,415.6200	5.4156	(3.334)	0	0	0
2022/12/06	2044	04/05/2023	12.25	Put	Bond Future	2,942.4900	2.9425	3,034.5700	3.0346	3.129	0	0	1,500
2022/12/06	2044	04/05/2023	11.43	Call	Bond Future	2,909.8900	2.9099	2,778.6000	2.7786	(4.512)	0	0	0
2022/12/06	2044	04/05/2023	11.43	Put	Bond Future	5,287.7400	5.2877	5,435.3300	5.4353	2.791	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
2022/12/06	2044	03/08/2023	12.15	Call	Bond Future	5,634.9400	5.6349	5,482.2300	5.4822	(2.710)	0	0	0
2022/12/06	2044	03/08/2023	12.15	Put	Bond Future	4,277.0500	4.2770	4,373.5100	4.3735	2.255	0	0	0
2022/12/06	2044	03/08/2023	12.16	Call	Bond Future	5,668.9000	5.6689	5,515.7200	5.5157	(2.702)	0	0	0
2022/12/06	2044	03/08/2023	12.16	Put	Bond Future	4,252.2400	4.2522	4,348.2300	4.3482	2.257	0	0	0
2022/12/06	2044	03/08/2023			Bond Future	11.9226	76.0589	11.9638	75.8097	0.346	0.0000	0.0000	0
2022/12/06	2044	03/08/2023	12.17	Call	Bond Future	5,702.6800	5.7027	5,549.0400	5.5490	(2.694)	0	0	0
2022/12/06	2044	03/08/2023	12.17	Put	Bond Future	4,227.3300	4.2273	4,322.8600	4.3229	2.260	0	0	0
2022/12/06	2044	02/11/2023	11.57	Call	Bond Future	3,890.8200	3.8908	3,800.0300	3.8000	(2.333)	0	0	0
2022/12/06	2044	02/11/2023	11.57	Put	Bond Future	6,749.5000	6.7495	6,846.6600	6.8467	1.440	0	0	0
2022/12/06	2044	02/11/2023			Bond Future	12.0345	77.5955	12.0661	77.4075	0.262	0.0000	0.0000	0
2022/12/06	2044	02/11/2023	11.55	Call	Bond Future	3,835.8600	3.8359	3,745.8300	3.7458	(2.347)	0	0	0
2022/12/06	2044	02/11/2023	11.55	Put	Bond Future	6,821.6300	6.8216	6,919.5500	6.9196	1.435	0	0	0
2022/12/06	2044	02/11/2023	11.56	Call	Bond Future	3,863.4500	3.8635	3,773.0300	3.7730	(2.340)	0	0	0
2022/12/06	2044	02/11/2023	11.56	Put	Bond Future	6,785.6300	6.7856	6,883.1600	6.8832	1.437	0	0	0
2022/12/06	2044	01/02/2024	12.29	Call	Bond Future	5,987.7400	5.9877	5,909.0700	5.9091	(1.314)	0	0	0
2022/12/06	2044	01/02/2024	12.29	Put	Bond Future	5,270.3000	5.2703	5,321.2000	5.3212	0.966	0	0	0
2022/12/06	2044	01/02/2024			Bond Future	12.1664	74.7102	12.1886	74.5807	0.182	0.0000	0.0000	0
2022/12/06	2044	01/02/2024	12.27	Call	Bond Future	5,924.0300	5.9240	5,845.7800	5.8458	(1.321)	0	0	0
2022/12/06	2044	01/02/2024	12.27	Put	Bond Future	5,321.9300	5.3219	5,373.2500	5.3733	0.964	0	0	0
2022/12/06	2044	01/02/2024	12.28	Call	Bond Future	5,955.8600	5.9559	5,877.4000	5.8774	(1.317)	0	0	0
2022/12/06	2044	01/02/2024	12.28	Put	Bond Future	5,296.0500	5.2961	5,347.1600	5.3472	0.965	0	0	0
2022/12/06	2046	02/02/2023			Bond Future	108.1356	108.1356	107.2728	107.2728	(0.798)	0.0000	0.0000	13,085
2022/12/06	2046	04/05/2023			Bond Future	108.2505	108.2505	107.3724	107.3724	(0.811)	0.0000	0.0000	4,935
2022/12/06	2046	03/08/2023			Bond Future	110.4540	110.4540	109.6061	109.6061	(0.768)	0.0000	0.0000	0
2022/12/06	2046	02/11/2023			Bond Future	110.6208	110.6208	109.8485	109.8485	(0.698)	0.0000	0.0000	0
2022/12/06	2046	01/02/2024			Bond Future	112.7796	112.7796	112.0793	112.0793	(0.621)	0.0000	0.0000	0
2022/12/06	2050	02/02/2023			Bond Future	108.1133	108.1133	107.5477	107.5477	(0.523)	0.0000	0.0000	10,467
2022/12/06	2050	04/05/2023			Bond Future	110.2624	110.2624	109.6873	109.6873	(0.522)	0.0000	0.0000	3,359
2022/12/06	2050	03/08/2023			Bond Future	110.3224	110.3224	109.7846	109.7846	(0.488)	0.0000	0.0000	0
2022/12/06	2050	02/11/2023			Bond Future	112.5759	112.5759	112.1205	112.1205	(0.404)	0.0000	0.0000	0
2022/12/06	2050	01/02/2024			Bond Future	112.5349	112.5349	112.1593	112.1593	(0.334)	0.0000	0.0000	0
2022/12/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	AL37	02/02/2023			Index Future	848.0150	848.0150	848.1030	848.1030	0.010	0.0000	0.0000	0
2022/12/06	AL37	04/05/2023			Index Future	864.6520	864.6520	864.7570	864.7570	0.012	0.0000	0.0000	0
2022/12/06	AL37	03/08/2023			Index Future	882.0430	882.0430	882.5320	882.5320	0.055	0.0000	0.0000	0
2022/12/06	AL37	02/11/2023			Index Future	899.8620	899.8620	901.1020	901.1020	0.138	0.0000	0.0000	0
2022/12/06	AL37	01/02/2024			Index Future	917.2550	917.2550	919.2280	919.2280	0.215	0.0000	0.0000	0
2022/12/06	AL7T	02/02/2023			Index Future	970.1570	970.1570	968.9090	968.9090	(0.129)	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
2022/12/06	AL7T	04/05/2023			Index Future	989.1900	989.1900	987.9360	987.9360	(0.127)	0.0000	0.0000	0
2022/12/06	AL7T	03/08/2023			Index Future	1,009.0850	1,009.0850	1,008.2430	1,008.2430	(0.083)	0.0000	0.0000	0
2022/12/06	AL7T	02/11/2023			Index Future	1,029.4710	1,029.4710	1,029.4580	1,029.4580	(0.001)	0.0000	0.0000	0
2022/12/06	AL7T	01/02/2024			Index Future	1,049.3690	1,049.3690	1,050.1660	1,050.1660	0.076	0.0000	0.0000	0
2022/12/06	ALBI	02/02/2023			Index Future	852.2900	852.2900	850.5820	850.5820	(0.200)	0.0000	0.0000	107
2022/12/06	ALBI	04/05/2023			Index Future	869.0110	869.0110	867.2850	867.2850	(0.199)	0.0000	0.0000	0
2022/12/06	ALBI	03/08/2023			Index Future	886.4890	886.4890	885.1120	885.1120	(0.155)	0.0000	0.0000	0
2022/12/06	ALBI	02/11/2023			Index Future	904.3980	904.3980	903.7370	903.7370	(0.073)	0.0000	0.0000	0
2022/12/06	ALBI	01/02/2024			Index Future	921.8790	921.8790	921.9160	921.9160	0.004	0.0000	0.0000	0
2022/12/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/06	ES33	02/02/2023			Bond Future	12.4821	74.1320	12.5253	73.9344	0.346	0.0000	0.0000	350
2022/12/06	ES33	04/05/2023			Bond Future	12.6526	71.8113	12.6974	71.6109	0.354	0.0000	0.0000	0
2022/12/06	ES33	03/08/2023			Bond Future	12.8224	73.2734	12.8616	73.1013	0.306	0.0000	0.0000	0
2022/12/06	ES33	02/11/2023			Bond Future	13.0032	70.9753	13.0299	70.8612	0.205	0.0000	0.0000	0
2022/12/06	ES33	01/02/2024			Bond Future	13.2140	72.3577	13.2282	72.2984	0.107	0.0000	0.0000	0
2022/12/06	ES42	02/02/2023			Bond Future	12.6898	72.5090	12.7282	72.3041	0.303	0.0000	0.0000	4,195
2022/12/06	ES42	04/05/2023			Bond Future	12.8439	69.6873	12.8836	69.4796	0.310	0.0000	0.0000	0
2022/12/06	ES42	03/08/2023			Bond Future	12.9927	71.1066	13.0278	70.9265	0.270	0.0000	0.0000	0
2022/12/06	ES42	02/11/2023			Bond Future	13.1505	68.2965	13.1750	68.1734	0.186	0.0000	0.0000	0
2022/12/06	ES42	01/02/2024			Bond Future	13.3251	69.6249	13.3394	69.5548	0.107	0.0000	0.0000	0
2022/12/06	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GOVI	02/02/2023	850.82	Put	GOVI	106,570.0000	10.6570	123,470.0000	12.3470	15.858	0	0	0
2022/12/06	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GOVI	02/02/2023	850.83	Put	GOVI	106,670.0000	10.6670	123,570.0000	12.3570	15.843	0	0	0
2022/12/06	GOVI	02/02/2023			GOVI	840.1630	840.1630	838.4730	838.4730	(0.201)	0.0000	0.0000	848
2022/12/06	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GOVI	02/02/2023	850.84	Put	GOVI	106,770.0000	10.6770	123,670.0000	12.3670	15.828	0	0	0
2022/12/06	GOVI	04/05/2023	852.86	Call	GOVI	37,870.0000	3.7870	20,790.0000	2.0790	(45.102)	0	0	0
2022/12/06	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GOVI	04/05/2023	852.87	Call	GOVI	37,770.0000	3.7770	20,690.0000	2.0690	(45.221)	0	0	0
2022/12/06	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GOVI	04/05/2023			GOVI	856.6470	856.6470	854.9390	854.9390	(0.199)	0.0000	0.0000	0
2022/12/06	GOVI	04/05/2023	852.88	Call	GOVI	37,670.0000	3.7670	20,590.0000	2.0590	(45.341)	0	0	0
2022/12/06	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GOVI	03/08/2023	837.21	Call	GOVI	366,660.0000	36.6660	353,020.0000	35.3020	(3.720)	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
2022/12/06	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GOVI	03/08/2023	837.22	Call	GOVI	366,560.0000	36.6560	352,920.0000	35.2920	(3.721)	0	0	0
2022/12/06	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GOVI	03/08/2023			GOVI	873.8760	873.8760	872.5120	872.5120	(0.156)	0.0000	0.0000	0
2022/12/06	GOVI	03/08/2023	837.23	Call	GOVI	366,460.0000	36.6460	352,820.0000	35.2820	(3.722)	0	0	0
2022/12/06	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GOVI	02/11/2023	885.82	Call	GOVI	57,100.0000	5.7100	50,510.0000	5.0510	(11.541)	0	0	0
2022/12/06	GOVI	02/11/2023			GOVI	891.5300	891.5300	890.8710	890.8710	(0.074)	0.0000	0.0000	0
2022/12/06	GOVI	02/11/2023	885.80	Call	GOVI	57,300.0000	5.7300	50,710.0000	5.0710	(11.501)	0	0	0
2022/12/06	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GOVI	02/11/2023	885.81	Call	GOVI	57,200.0000	5.7200	50,610.0000	5.0610	(11.521)	0	0	0
2022/12/06	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GOVI	01/02/2024	880.00	Call	GOVI	287,620.0000	28.7620	287,910.0000	28.7910	0.101	0	0	0
2022/12/06	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GOVI	01/02/2024			GOVI	908.7620	908.7620	908.7910	908.7910	0.003	0.0000	0.0000	0
2022/12/06	GOVI	01/02/2024	879.98	Call	GOVI	287,820.0000	28.7820	288,110.0000	28.8110	0.101	0	0	0
2022/12/06	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GOVI	01/02/2024	879.99	Call	GOVI	287,720.0000	28.7720	288,010.0000	28.8010	0.101	0	0	0
2022/12/06	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/06	IGOV	02/02/2023			Index Future	311.8510	311.8510	310.6470	310.6470	(0.386)	0.0000	0.0000	672
2022/12/06	IGOV	04/05/2023			Index Future	318.0450	318.0450	316.8230	316.8230	(0.384)	0.0000	0.0000	16
2022/12/06	IGOV	03/08/2023			Index Future	324.5160	324.5160	323.4090	323.4090	(0.341)	0.0000	0.0000	0
2022/12/06	IGOV	02/11/2023			Index Future	331.1450	331.1450	330.2870	330.2870	(0.259)	0.0000	0.0000	0
2022/12/06	IGOV	01/02/2024			Index Future	337.6170	337.6170	337.0020	337.0020	(0.182)	0.0000	0.0000	0
2022/12/06	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/12/06	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/06	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/06	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
2022/12/06	JBAF	21/12/2022			Jibar Tradeable Future	7.2350	92.7650	7.2350	92.7650	0.000	0.0000	0.0000	68
2022/12/06	JBAF	18/01/2023			Jibar Tradeable Future	7.2600	92.7400	7.2750	92.7250	0.207	0.0000	0.0000	0
2022/12/06	JBAF	15/02/2023			Jibar Tradeable Future	7.6550	92.3450	7.6800	92.3200	0.327	0.0000	0.0000	0
2022/12/06	JBAF	15/03/2023			Jibar Tradeable Future	7.6950	92.3050	7.7250	92.2750	0.390	0.0000	0.0000	0
2022/12/06	JBAF	19/04/2023			Jibar Tradeable Future	7.8600	92.1400	7.8900	92.1100	0.382	0.0000	0.0000	0
2022/12/06	JBAF	17/05/2023			Jibar Tradeable Future	7.8850	92.1150	7.9100	92.0900	0.317	0.0000	0.0000	0
2022/12/06	JBAF	21/06/2023			Jibar Tradeable Future	7.9400	92.0600	7.9700	92.0300	0.378	0.0000	0.0000	0
2022/12/06	JBAF	20/09/2023			Jibar Tradeable Future	7.9550	92.0450	7.9850	92.0150	0.377	0.0000	0.0000	75
2022/12/06	JBAF	20/12/2023			Jibar Tradeable Future	7.9550	92.0450	7.9850	92.0150	0.377	0.0000	0.0000	272
2022/12/06	JBAF	20/03/2024			Jibar Tradeable Future	7.9400	92.0600	7.9700	92.0300	0.378	0.0000	0.0000	0
2022/12/06	JBAF	19/06/2024			Jibar Tradeable Future	7.9200	92.0800	7.9600	92.0400	0.505	0.0000	0.0000	0
2022/12/06	JBAF	18/09/2024			Jibar Tradeable Future	7.9150	92.0850	7.9450	92.0550	0.379	0.0000	0.0000	0
2022/12/06	R035	02/02/2023	9.81	Call	Bond Future	36.3100	0.0363	29.1700	0.0292	(19.664)	0	0	582
2022/12/06	R035	02/02/2023	9.81	Put	Bond Future	10,468.8400	10.4688	10,735.9700	10.7360	2.552	0	0	0
2022/12/06	R035	02/02/2023	9.85	Call	Bond Future	41.4800	0.0415	33.4600	0.0335	(19.335)	0	0	0
2022/12/06	R035	02/02/2023	9.89	Call	Bond Future	47.2800	0.0473	38.3000	0.0383	(18.993)	0	0	388
2022/12/06	R035	02/02/2023	9.89	Put	Bond Future	9,948.9300	9.9489	10,214.2200	10.2142	2.667	0	0	0
2022/12/06	R035	02/02/2023	11.94	Call	Bond Future	3,584.3900	3.5844	3,383.4700	3.3835	(5.605)	0	0	0
2022/12/06	R035	02/02/2023	13.22	Put	Bond Future	174.4500	0.1745	185.4300	0.1854	6.294	0	0	976
2022/12/06	R035	02/02/2023	10.88	Call	Bond Future	713.6200	0.7136	635.5400	0.6355	(10.941)	0	0	0
2022/12/06	R035	02/02/2023	10.88	Put	Bond Future	4,381.0400	4.3810	4,577.2300	4.5772	4.478	0	0	0
2022/12/06	R035	02/02/2023	10.66	Call	Bond Future	432.7000	0.4327	378.3500	0.3784	(12.561)	0	0	0
2022/12/06	R035	02/02/2023	10.66	Put	Bond Future	5,433.5600	5.4336	5,653.4800	5.6535	4.047	0	0	582
2022/12/06	R035	02/02/2023	10.30	Put	Bond Future	7,408.9100	7.4089	7,657.7600	7.6578	3.359	0	0	0
2022/12/06	R035	02/02/2023	10.60	Call	Bond Future	373.4200	0.3734	324.7700	0.3248	(13.028)	0	0	0
2022/12/06	R035	02/02/2023	10.60	Put	Bond Future	5,742.9600	5.7430	5,968.5800	5.9686	3.929	0	0	0
2022/12/06	R035	02/02/2023	10.64	Put	Bond Future	5,535.7400	5.5357	5,757.5900	5.7576	4.008	0	0	0
2022/12/06	R035	02/02/2023			Bond Future	11.5106	86.9515	11.5594	86.6773	0.424	0.0000	0.0000	145,655
2022/12/06	R035	02/02/2023	9.85	Put	Bond Future	10,208.0500	10.2080	10,474.3000	10.4743	2.608	0	0	0
2022/12/06	R035	02/02/2023	11.94	Put	Bond Future	1,212.5700	1.2126	1,285.9200	1.2859	6.049	0	0	0
2022/12/06	R035	02/02/2023	11.98	Call	Bond Future	3,735.1400	3.7351	3,530.6800	3.5307	(5.474)	0	0	0
2022/12/06	R035	02/02/2023	11.98	Put	Bond Future	1,147.3300	1.1473	1,217.1400	1.2171	6.085	0	0	388
2022/12/06	R035	02/02/2023	13.22	Call	Bond Future	9,064.1400	9.0641	8,800.8500	8.8009	(2.905)	0	0	0
2022/12/06	R035	02/02/2023	11.05	Call	Bond Future	1,005.0000	1.0050	906.4100	0.9064	(9.810)	0	0	976
2022/12/06	R035	02/02/2023	11.05	Put	Bond Future	3,661.5000	3.6615	3,837.1800	3.8372	4.798	0	0	0
2022/12/06	R035	02/02/2023	11.06	Call	Bond Future	1,024.3200	1.0243	924.4800	0.9245	(9.747)	0	0	0
2022/12/06	R035	02/02/2023	11.06	Put	Bond Future	3,621.8700	3.6219	3,796.3000	3.7963	4.816	0	0	582
2022/12/06	R035	02/02/2023	10.86	Call	Bond Future	683.6900	0.6837	607.9200	0.6079	(11.083)	0	0	0
2022/12/06	R035	02/02/2023	10.86	Put	Bond Future	4,471.1500	4.4712	4,669.6500	4.6696	4.440	0	0	0
2022/12/06	R035	02/02/2023	10.87	Call	Bond Future	698.6100	0.6986	621.6800	0.6217	(11.012)	0	0	0
2022/12/06	R035	02/02/2023	10.87	Put	Bond Future	4,426.0200	4.4260	4,623.3600	4.6234	4.459	0	0	0
2022/12/06	R035	02/02/2023	10.30	Call	Bond Future	163.0200	0.1630	137.6000	0.1376	(15.593)	0	0	976
2022/12/06	R035	02/02/2023	10.64	Call	Bond Future	412.2300	0.4122	359.8100	0.3598	(12.716)	0	0	388
2022/12/06	R035	04/05/2023	11.22	Put	Bond Future	4,822.6400	4.8226	4,976.1800	4.9762	3.184	0	0	0
2022/12/06	R035	04/05/2023	12.46	Call	Bond Future	6,323.9600	6.3240	6,119.3500	6.1193	(3.235)	0	0	0
2022/12/06	R035	04/05/2023	12.46	Put	Bond Future	1,955.8300	1.9558	2,029.5800	2.0296	3.771	0	0	388

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/06	R035	04/05/2023	13.18	Call	Bond Future	9,053.5600	9.0536	8,819.6400	8.8196	(2.584)	0	0	0
2022/12/06	R035	04/05/2023	13.18	Put	Bond Future	1,124.3000	1.1243	1,168.7400	1.1687	3.953	0	0	491
2022/12/06	R035	04/05/2023	11.17	Call	Bond Future	2,340.8700	2.3409	2,219.8200	2.2198	(5.171)	0	0	491
2022/12/06	R035	04/05/2023	11.20	Call	Bond Future	2,412.6100	2.4126	2,289.3000	2.2893	(5.111)	0	0	0
2022/12/06	R035	04/05/2023	11.21	Call	Bond Future	2,436.7100	2.4367	2,312.6400	2.3126	(5.092)	0	0	0
2022/12/06	R035	04/05/2023	10.60	Call	Bond Future	1,222.3500	1.2223	1,143.6400	1.1436	(6.439)	0	0	388
2022/12/06	R035	04/05/2023	10.60	Put	Bond Future	7,259.9600	7.2600	7,459.6100	7.4596	2.750	0	0	0
2022/12/06	R035	04/05/2023			Bond Future	11.6387	84.1555	11.6892	83.8771	0.434	0.0000	0.0000	104,314
2022/12/06	R035	04/05/2023	11.22	Call	Bond Future	2,460.9400	2.4609	2,336.1200	2.3361	(5.072)	0	0	0
2022/12/06	R035	04/05/2023	11.17	Put	Bond Future	4,990.9600	4.9910	5,148.2700	5.1483	3.152	0	0	0
2022/12/06	R035	04/05/2023	11.20	Put	Bond Future	4,889.5000	4.8895	5,044.5500	5.0445	3.171	0	0	0
2022/12/06	R035	04/05/2023	11.21	Put	Bond Future	4,855.9800	4.8560	5,010.2700	5.0103	3.177	0	0	0
2022/12/06	R035	04/05/2023	9.85	Call	Bond Future	435.4500	0.4355	399.4500	0.3995	(8.267)	0	0	388
2022/12/06	R035	04/05/2023	9.85	Put	Bond Future	11,224.4800	11.2245	11,466.8400	11.4668	2.159	0	0	0
2022/12/06	R035	04/05/2023	10.42	Call	Bond Future	964.8200	0.9648	898.3500	0.8983	(6.889)	0	0	491
2022/12/06	R035	04/05/2023	10.42	Put	Bond Future	8,111.4400	8.1114	8,323.3300	8.3233	2.612	0	0	0
2022/12/06	R035	03/08/2023	12.00	Call	Bond Future	5,025.8300	5.0258	4,877.4100	4.8774	(2.953)	0	0	0
2022/12/06	R035	03/08/2023	12.00	Put	Bond Future	3,771.7200	3.7717	3,869.3600	3.8694	2.589	0	0	0
2022/12/06	R035	03/08/2023			Bond Future	11.7660	85.8492	11.8115	85.6031	0.387	0.0000	0.0000	0
2022/12/06	R035	03/08/2023	11.98	Call	Bond Future	4,964.2700	4.9643	4,816.8000	4.8168	(2.971)	0	0	0
2022/12/06	R035	03/08/2023	11.98	Put	Bond Future	3,816.2700	3.8163	3,914.8600	3.9149	2.583	0	0	0
2022/12/06	R035	03/08/2023	11.99	Call	Bond Future	4,995.0100	4.9950	4,847.0700	4.8471	(2.962)	0	0	0
2022/12/06	R035	03/08/2023	11.99	Put	Bond Future	3,793.9300	3.7939	3,892.0500	3.8920	2.586	0	0	0
2022/12/06	R035	02/11/2023	11.41	Call	Bond Future	3,348.3100	3.3483	3,264.3300	3.2643	(2.508)	0	0	0
2022/12/06	R035	02/11/2023	11.41	Put	Bond Future	6,022.3600	6.0224	6,117.8200	6.1178	1.585	0	0	0
2022/12/06	R035	02/11/2023	11.42	Call	Bond Future	3,372.6600	3.3727	3,288.3200	3.2883	(2.501)	0	0	0
2022/12/06	R035	02/11/2023	11.42	Put	Bond Future	5,991.2000	5.9912	6,086.3000	6.0863	1.587	0	0	0
2022/12/06	R035	02/11/2023			Bond Future	11.9025	83.0790	11.9363	82.8996	0.284	0.0000	0.0000	0
2022/12/06	R035	02/11/2023	11.43	Call	Bond Future	3,397.1000	3.3971	3,312.4000	3.3124	(2.493)	0	0	0
2022/12/06	R035	02/11/2023	11.43	Put	Bond Future	5,960.1700	5.9602	6,054.9100	6.0549	1.590	0	0	0
2022/12/06	R035	01/02/2024	12.18	Put	Bond Future	4,674.1000	4.6741	4,720.9600	4.7210	1.003	0	0	0
2022/12/06	R035	01/02/2024	12.19	Call	Bond Future	5,295.4000	5.2954	5,225.8400	5.2258	(1.314)	0	0	0
2022/12/06	R035	01/02/2024	12.19	Put	Bond Future	4,651.5700	4.6516	4,698.2300	4.6982	1.003	0	0	0
2022/12/06	R035	01/02/2024			Bond Future	12.0651	84.6797	12.0876	84.5635	0.186	0.0000	0.0000	0
2022/12/06	R035	01/02/2024	12.18	Call	Bond Future	5,266.6400	5.2666	5,197.2800	5.1973	(1.317)	0	0	0
2022/12/06	R035	01/02/2024	12.20	Call	Bond Future	5,324.2100	5.3242	5,254.4600	5.2545	(1.310)	0	0	0
2022/12/06	R035	01/02/2024	12.20	Put	Bond Future	4,629.1500	4.6292	4,675.6200	4.6756	1.004	0	0	0
2022/12/06	R186	02/02/2023	8.32	Call	Bond Future	130.5800	0.1306	128.2300	0.1282	(1.800)	0	0	0
2022/12/06	R186	02/02/2023	8.32	Put	Bond Future	2,684.0100	2.6840	2,670.3600	2.6704	(0.509)	0	0	0
2022/12/06	R186	02/02/2023	8.33	Call	Bond Future	135.2900	0.1353	132.9100	0.1329	(1.759)	0	0	0
2022/12/06	R186	02/02/2023	8.33	Put	Bond Future	2,654.7800	2.6548	2,641.1000	2.6411	(0.515)	0	0	0
2022/12/06	R186	02/02/2023			Bond Future	9.0836	105.8965	9.0802	105.9078	(0.038)	0.0000	0.0000	72,285
2022/12/06	R186	02/02/2023	8.34	Call	Bond Future	140.2300	0.1402	137.8000	0.1378	(1.733)	0	0	0
2022/12/06	R186	02/02/2023	8.34	Put	Bond Future	2,625.7900	2.6258	2,612.0600	2.6121	(0.523)	0	0	0
2022/12/06	R186	04/05/2023	8.83	Put	Bond Future	2,121.3700	2.1214	2,108.5100	2.1085	(0.606)	0	0	0
2022/12/06	R186	04/05/2023	8.84	Call	Bond Future	1,043.9300	1.0439	1,044.3200	1.0443	0.037	0	0	0
2022/12/06	R186	04/05/2023			Bond Future	9.1798	107.9760	9.1755	107.9892	(0.047)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/06	R186	04/05/2023	8.82	Call	Bond Future	1,017.6700	1.0177	1,018.0100	1.0180	0.033	0	0	0
2022/12/06	R186	04/05/2023	8.82	Put	Bond Future	2,139.8100	2.1398	2,126.9200	2.1269	(0.602)	0	0	0
2022/12/06	R186	04/05/2023	8.83	Call	Bond Future	1,030.6200	1.0306	1,030.9900	1.0310	0.036	0	0	0
2022/12/06	R186	04/05/2023	8.84	Put	Bond Future	2,103.3100	2.1033	2,090.4700	2.0905	(0.610)	0	0	0
2022/12/06	R186	03/08/2023	9.73	Put	Bond Future	1,329.7800	1.3298	1,302.7000	1.3027	(2.036)	0	0	0
2022/12/06	R186	03/08/2023	9.74	Call	Bond Future	2,671.7300	2.6717	2,705.9300	2.7059	1.280	0	0	0
2022/12/06	R186	03/08/2023	9.74	Put	Bond Future	1,320.3200	1.3203	1,293.3800	1.2934	(2.040)	0	0	0
2022/12/06	R186	03/08/2023			Bond Future	9.2705	104.8434	9.2494	104.9045	(0.227)	0.0000	0.0000	0
2022/12/06	R186	03/08/2023	9.73	Call	Bond Future	2,652.6400	2.6526	2,686.7000	2.6867	1.284	0	0	0
2022/12/06	R186	03/08/2023	9.75	Call	Bond Future	2,690.8800	2.6909	2,725.2100	2.7252	1.276	0	0	0
2022/12/06	R186	03/08/2023	9.75	Put	Bond Future	1,310.9300	1.3109	1,284.1200	1.2841	(2.045)	0	0	0
2022/12/06	R186	02/11/2023	9.40	Call	Bond Future	2,024.3700	2.0244	2,101.1400	2.1011	3.792	0	0	0
2022/12/06	R186	02/11/2023	9.40	Put	Bond Future	1,944.6900	1.9447	1,868.6000	1.8686	(3.913)	0	0	0
2022/12/06	R186	02/11/2023	9.15	Call	Bond Future	1,652.9300	1.6529	1,721.2900	1.7213	4.136	0	0	1,715
2022/12/06	R186	02/11/2023			Bond Future	9.3705	106.9615	9.3140	107.1143	(0.603)	0.0000	0.0000	0
2022/12/06	R186	02/11/2023	10.42	Call	Bond Future	3,847.8300	3.8478	3,953.4300	3.9534	2.744	0	0	0
2022/12/06	R186	02/11/2023	10.42	Put	Bond Future	1,058.1600	1.0582	1,010.9000	1.0109	(4.466)	0	0	1,715
2022/12/06	R186	02/11/2023	9.15	Put	Bond Future	2,251.4900	2.2515	2,166.9900	2.1670	(3.753)	0	0	0
2022/12/06	R186	02/11/2023	9.38	Call	Bond Future	1,993.1500	1.9931	2,069.2600	2.0693	3.819	0	0	0
2022/12/06	R186	02/11/2023	9.38	Put	Bond Future	1,967.6200	1.9675	1,890.7700	1.8908	(3.901)	0	0	0
2022/12/06	R186	02/11/2023	9.39	Call	Bond Future	2,008.9400	2.0089	2,085.3700	2.0854	3.804	0	0	0
2022/12/06	R186	02/11/2023	9.39	Put	Bond Future	1,956.2800	1.9563	1,879.8500	1.8799	(3.907)	0	0	0
2022/12/06	R186	01/02/2024	9.51	Call	Bond Future	2,092.4500	2.0925	2,213.7000	2.2137	5.795	0	0	0
2022/12/06	R186	01/02/2024	9.52	Put	Bond Future	2,124.8200	2.1248	2,006.6700	2.0067	(5.560)	0	0	0
2022/12/06	R186	01/02/2024	9.50	Call	Bond Future	2,078.0700	2.0781	2,198.8700	2.1989	5.813	0	0	0
2022/12/06	R186	01/02/2024			Bond Future	9.5272	103.7199	9.4314	103.9598	(1.005)	0.0000	0.0000	0
2022/12/06	R186	01/02/2024	9.51	Put	Bond Future	2,135.4100	2.1354	2,016.8100	2.0168	(5.554)	0	0	0
2022/12/06	R186	01/02/2024	9.52	Call	Bond Future	2,106.8800	2.1069	2,228.5800	2.2286	5.776	0	0	0
2022/12/06	R186	01/02/2024	9.50	Put	Bond Future	2,146.0600	2.1461	2,027.0100	2.0270	(5.547)	0	0	0
2022/12/06	R197	02/02/2023			Bond Future	328.8604	328.8604	328.7487	328.7487	(0.034)	0.0000	0.0000	977
2022/12/06	R197	04/05/2023			Bond Future	335.3966	335.3966	335.2883	335.2883	(0.032)	0.0000	0.0000	0
2022/12/06	R197	03/08/2023			Bond Future	333.1455	333.1455	333.1837	333.1837	0.011	0.0000	0.0000	0
2022/12/06	R197	02/11/2023			Bond Future	339.9501	339.9501	340.2729	340.2729	0.095	0.0000	0.0000	0
2022/12/06	R202	02/02/2023			Bond Future	240.0694	240.0694	239.2250	239.2250	(0.352)	0.0000	0.0000	5,950
2022/12/06	R202	04/05/2023			Bond Future	244.8409	244.8409	243.9838	243.9838	(0.350)	0.0000	0.0000	0
2022/12/06	R202	03/08/2023			Bond Future	245.0024	245.0024	244.2363	244.2363	(0.313)	0.0000	0.0000	0
2022/12/06	R202	02/11/2023			Bond Future	250.0067	250.0067	249.4325	249.4325	(0.230)	0.0000	0.0000	0
2022/12/06	R202	01/02/2024			Bond Future	249.9380	249.9380	249.5489	249.5489	(0.156)	0.0000	0.0000	0
2022/12/06	R209	02/02/2023	10.78	Call	Bond Future	509.1900	0.5092	454.5600	0.4546	(10.729)	0	0	0
2022/12/06	R209	02/02/2023	10.79	Call	Bond Future	520.9100	0.5209	465.3900	0.4654	(10.658)	0	0	0
2022/12/06	R209	02/02/2023	10.80	Put	Bond Future	4,139.4200	4.1394	4,299.1000	4.2991	3.858	0	0	0
2022/12/06	R209	02/02/2023			Bond Future	11.5022	67.0522	11.5460	66.8361	0.381	0.0000	0.0000	25,765
2022/12/06	R209	02/02/2023	10.78	Put	Bond Future	4,222.6600	4.2227	4,384.1300	4.3841	3.824	0	0	0
2022/12/06	R209	02/02/2023	10.79	Put	Bond Future	4,180.9500	4.1810	4,341.5300	4.3415	3.841	0	0	0
2022/12/06	R209	02/02/2023	10.80	Call	Bond Future	532.7400	0.5327	476.3200	0.4763	(10.591)	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
2022/12/06	R209	04/05/2023	11.10	Call	Bond Future	1,947.4800	1.9475	1,853.5800	1.8536	(4.822)	0	0	0
2022/12/06	R209	04/05/2023	11.10	Put	Bond Future	4,540.3900	4.5404	4,665.7500	4.6657	2.761	0	0	0
2022/12/06	R209	04/05/2023	11.50	Put	Bond Future	3,426.2500	3.4263	3,527.9800	3.5280	2.969	0	0	0
2022/12/06	R209	04/05/2023	10.00	Call	Bond Future	485.5400	0.4855	450.4400	0.4504	(7.229)	0	0	500
2022/12/06	R209	04/05/2023	10.00	Put	Bond Future	9,078.4100	9.0784	9,262.5700	9.2626	2.029	0	0	0
2022/12/06	R209	04/05/2023	11.09	Call	Bond Future	1,927.3200	1.9273	1,834.0200	1.8340	(4.841)	0	0	0
2022/12/06	R209	04/05/2023	11.09	Put	Bond Future	4,571.6600	4.5717	4,697.6200	4.6976	2.755	0	0	0
2022/12/06	R209	04/05/2023			Bond Future	11.6185	65.2172	11.6637	64.9979	0.389	0.0000	0.0000	2,635
2022/12/06	R209	04/05/2023	12.50	Call	Bond Future	5,719.8200	5.7198	5,554.6000	5.5546	(2.889)	0	0	0
2022/12/06	R209	04/05/2023	12.50	Put	Bond Future	1,624.8400	1.6248	1,678.8800	1.6789	3.326	0	0	8,500
2022/12/06	R209	04/05/2023	11.11	Call	Bond Future	1,967.7600	1.9678	1,873.2400	1.8732	(4.803)	0	0	0
2022/12/06	R209	04/05/2023	11.11	Put	Bond Future	4,509.3100	4.5093	4,634.0500	4.6340	2.766	0	0	0
2022/12/06	R209	04/05/2023	11.50	Call	Bond Future	2,846.0900	2.8461	2,728.5600	2.7286	(4.130)	0	0	1,000
2022/12/06	R209	04/05/2023	11.00	Call	Bond Future	1,751.3400	1.7513	1,663.5000	1.6635	(5.016)	0	0	0
2022/12/06	R209	04/05/2023	11.00	Put	Bond Future	4,860.9600	4.8610	4,992.3800	4.9924	2.704	0	0	6,250
2022/12/06	R209	03/08/2023	11.95	Put	Bond Future	3,330.4400	3.3304	3,406.5000	3.4065	2.284	0	0	0
2022/12/06	R209	03/08/2023	11.93	Call	Bond Future	4,310.9200	4.3109	4,193.5700	4.1936	(2.722)	0	0	0
2022/12/06	R209	03/08/2023	11.94	Call	Bond Future	4,337.6400	4.3376	4,219.9200	4.2199	(2.714)	0	0	0
2022/12/06	R209	03/08/2023			Bond Future	11.7316	66.5298	11.7722	66.3357	0.346	0.0000	0.0000	0
2022/12/06	R209	03/08/2023	11.95	Call	Bond Future	4,364.6400	4.3646	4,246.5500	4.2465	(2.706)	0	0	0
2022/12/06	R209	03/08/2023	11.93	Put	Bond Future	3,370.4400	3.3704	3,447.2400	3.4472	2.279	0	0	0
2022/12/06	R209	03/08/2023	11.94	Put	Bond Future	3,350.2700	3.3503	3,426.7000	3.4267	2.281	0	0	0
2022/12/06	R209	02/11/2023	11.33	Call	Bond Future	2,881.8000	2.8818	2,815.1600	2.8152	(2.312)	0	0	0
2022/12/06	R209	02/11/2023	11.33	Put	Bond Future	5,394.7300	5.3947	5,470.0600	5.4701	1.396	0	0	0
2022/12/06	R209	02/11/2023	11.34	Call	Bond Future	2,903.0100	2.9030	2,836.0700	2.8361	(2.306)	0	0	0
2022/12/06	R209	02/11/2023	11.34	Put	Bond Future	5,366.2700	5.3663	5,441.3000	5.4413	1.398	0	0	0
2022/12/06	R209	02/11/2023			Bond Future	11.8493	64.7225	11.8794	64.5805	0.255	0.0000	0.0000	0
2022/12/06	R209	02/11/2023	11.35	Call	Bond Future	2,924.2900	2.9243	2,857.0600	2.8571	(2.299)	0	0	0
2022/12/06	R209	02/11/2023	11.35	Put	Bond Future	5,337.9300	5.3379	5,412.6700	5.4127	1.400	0	0	0
2022/12/06	R209	01/02/2024	12.14	Call	Bond Future	4,735.1300	4.7351	4,678.3400	4.6783	(1.199)	0	0	0
2022/12/06	R209	01/02/2024	12.14	Put	Bond Future	4,023.2300	4.0232	4,059.1000	4.0591	0.892	0	0	0
2022/12/06	R209	01/02/2024	12.13	Put	Bond Future	4,043.3100	4.0433	4,079.3300	4.0793	0.891	0	0	0
2022/12/06	R209	01/02/2024			Bond Future	11.9850	65.9693	12.0050	65.8766	0.167	0.0000	0.0000	0
2022/12/06	R209	01/02/2024	12.12	Call	Bond Future	4,684.1800	4.6842	4,627.7000	4.6277	(1.206)	0	0	0
2022/12/06	R209	01/02/2024	12.12	Put	Bond Future	4,063.5000	4.0635	4,099.6800	4.0997	0.890	0	0	0
2022/12/06	R209	01/02/2024	12.13	Call	Bond Future	4,709.6300	4.7096	4,652.9900	4.6530	(1.203)	0	0	0
2022/12/06	R210	02/02/2023			Bond Future	220.3522	220.3522	219.8189	219.8189	(0.242)	0.0000	0.0000	372
2022/12/06	R210	04/05/2023			Bond Future	221.6480	221.6480	221.1079	221.1079	(0.244)	0.0000	0.0000	0
2022/12/06	R210	03/08/2023			Bond Future	226.1592	226.1592	225.7071	225.7071	(0.200)	0.0000	0.0000	0
2022/12/06	R210	02/11/2023			Bond Future	227.6117	227.6117	227.3412	227.3412	(0.119)	0.0000	0.0000	0
2022/12/06	R210	01/02/2024			Bond Future	232.0549	232.0549	231.9593	231.9593	(0.041)	0.0000	0.0000	0
2022/12/06	R213	02/02/2023	10.01	Call	Bond Future	139.2400	0.1392	125.6700	0.1257	(9.746)	0	0	0
2022/12/06	R213	02/02/2023	10.43	Put	Bond Future	3,162.7100	3.1627	3,232.6300	3.2326	2.211	0	0	0
2022/12/06	R213	02/02/2023	12.20	Call	Bond Future	5,436.7600	5.4368	5,338.0200	5.3380	(1.816)	0	0	0
2022/12/06	R213	02/02/2023	12.20	Put	Bond Future	287.4200	0.2874	292.0500	0.2920	1.611	0	0	912
2022/12/06	R213	02/02/2023	10.22	Put	Bond Future	3,941.2600	3.9413	4,022.2100	4.0222	2.054	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
2022/12/06	R213	02/02/2023	10.23	Call	Bond Future	282.9500	0.2830	260.0600	0.2601	(8.090)	0	0	0
2022/12/06	R213	02/02/2023	10.35	Call	Bond Future	399.1400	0.3991	370.0700	0.3701	(7.283)	0	0	0
2022/12/06	R213	02/02/2023	10.35	Put	Bond Future	3,446.8500	3.4469	3,521.1500	3.5212	2.156	0	0	476
2022/12/06	R213	02/02/2023			Bond Future	11.0090	82.0236	11.0319	81.9202	0.208	0.0000	0.0000	40,652
2022/12/06	R213	02/02/2023	9.16	Call	Bond Future	4.2800	0.0043	3.5400	0.0035	(17.290)	0	0	476
2022/12/06	R213	02/02/2023	9.16	Put	Bond Future	8,944.1400	8.9441	9,046.7700	9.0468	1.147	0	0	0
2022/12/06	R213	02/02/2023	10.01	Put	Bond Future	4,817.9400	4.8179	4,907.7400	4.9077	1.864	0	0	476
2022/12/06	R213	02/02/2023	10.21	Call	Bond Future	266.7100	0.2667	244.7700	0.2448	(8.226)	0	0	0
2022/12/06	R213	02/02/2023	10.21	Put	Bond Future	3,981.0700	3.9811	4,062.5000	4.0625	2.045	0	0	0
2022/12/06	R213	02/02/2023	10.43	Call	Bond Future	492.8800	0.4929	459.4300	0.4594	(6.787)	0	0	912
2022/12/06	R213	02/02/2023	10.22	Call	Bond Future	274.7500	0.2748	252.3300	0.2523	(8.160)	0	0	0
2022/12/06	R213	02/02/2023	10.23	Put	Bond Future	3,901.6500	3.9017	3,982.1300	3.9821	2.063	0	0	0
2022/12/06	R213	04/05/2023	10.75	Call	Bond Future	1,908.6600	1.9087	1,857.2100	1.8572	(2.696)	0	0	0
2022/12/06	R213	04/05/2023	10.75	Put	Bond Future	3,651.0700	3.6511	3,703.7400	3.7037	1.443	0	0	0
2022/12/06	R213	04/05/2023			Bond Future	11.1403	80.0821	11.1640	79.9780	0.212	0.0000	0.0000	0
2022/12/06	R213	04/05/2023	10.74	Call	Bond Future	1,889.6200	1.8896	1,838.4600	1.8385	(2.707)	0	0	0
2022/12/06	R213	04/05/2023	10.74	Put	Bond Future	3,677.3200	3.6773	3,730.2800	3.7303	1.440	0	0	0
2022/12/06	R213	04/05/2023	10.73	Call	Bond Future	1,870.6800	1.8707	1,819.8200	1.8198	(2.719)	0	0	0
2022/12/06	R213	04/05/2023	10.73	Put	Bond Future	3,703.6900	3.7037	3,756.9500	3.7569	1.438	0	0	0
2022/12/06	R213	03/08/2023	11.62	Put	Bond Future	2,647.7500	2.6477	2,669.7800	2.6698	0.832	0	0	0
2022/12/06	R213	03/08/2023	11.63	Call	Bond Future	4,152.0800	4.1521	4,103.8300	4.1038	(1.162)	0	0	0
2022/12/06	R213	03/08/2023			Bond Future	11.2712	81.6937	11.2876	81.6235	0.145	0.0000	0.0000	0
2022/12/06	R213	03/08/2023	11.62	Call	Bond Future	4,126.1900	4.1262	4,078.0700	4.0781	(1.166)	0	0	0
2022/12/06	R213	03/08/2023	11.63	Put	Bond Future	2,631.7800	2.6318	2,653.6800	2.6537	0.832	0	0	0
2022/12/06	R213	03/08/2023	11.61	Call	Bond Future	4,100.6100	4.1006	4,052.6300	4.0526	(1.170)	0	0	0
2022/12/06	R213	03/08/2023	11.61	Put	Bond Future	2,664.0700	2.6641	2,686.2400	2.6862	0.832	0	0	0
2022/12/06	R213	02/11/2023	11.13	Call	Bond Future	2,809.9100	2.8099	2,803.4000	2.8034	(0.232)	0	0	0
2022/12/06	R213	02/11/2023	11.13	Put	Bond Future	4,011.5700	4.0116	4,008.2400	4.0082	(0.083)	0	0	0
2022/12/06	R213	02/11/2023			Bond Future	11.4150	79.7912	11.4157	79.7880	0.007	0.0000	0.0000	0
2022/12/06	R213	02/11/2023	11.12	Call	Bond Future	2,789.2300	2.7892	2,782.7300	2.7827	(0.233)	0	0	0
2022/12/06	R213	02/11/2023	11.12	Put	Bond Future	4,033.4800	4.0335	4,030.1600	4.0302	(0.082)	0	0	0
2022/12/06	R213	02/11/2023	11.11	Call	Bond Future	2,768.6100	2.7686	2,762.1300	2.7621	(0.234)	0	0	0
2022/12/06	R213	02/11/2023	11.11	Put	Bond Future	4,055.4800	4.0555	4,052.1800	4.0522	(0.081)	0	0	0
2022/12/06	R213	01/02/2024	11.71	Call	Bond Future	3,952.6200	3.9526	3,981.2700	3.9813	0.725	0	0	0
2022/12/06	R213	01/02/2024	11.71	Put	Bond Future	3,474.5300	3.4745	3,442.5200	3.4425	(0.921)	0	0	0
2022/12/06	R213	01/02/2024	11.70	Call	Bond Future	3,929.5100	3.9295	3,958.0600	3.9581	0.727	0	0	0
2022/12/06	R213	01/02/2024	11.70	Put	Bond Future	3,491.6500	3.4917	3,459.5400	3.4595	(0.920)	0	0	0
2022/12/06	R213	01/02/2024			Bond Future	11.5916	81.3294	11.5766	81.3901	(0.129)	0.0000	0.0000	0
2022/12/06	R213	01/02/2024	11.72	Call	Bond Future	3,975.7800	3.9758	4,004.5400	4.0045	0.723	0	0	0
2022/12/06	R213	01/02/2024	11.72	Put	Bond Future	3,457.4900	3.4575	3,425.5900	3.4256	(0.923)	0	0	0
2022/12/06	R214	02/02/2023	10.90	Put	Bond Future	4,398.1200	4.3981	4,543.5300	4.5435	3.306	0	0	0
2022/12/06	R214	02/02/2023	11.10	Call	Bond Future	878.7200	0.8787	805.9700	0.8060	(8.279)	0	0	0
2022/12/06	R214	02/02/2023	11.07	Call	Bond Future	828.5300	0.8285	758.5400	0.7585	(8.447)	0	0	0
2022/12/06	R214	02/02/2023	11.07	Put	Bond Future	3,690.9300	3.6909	3,821.2700	3.8213	3.531	0	0	0
2022/12/06	R214	02/02/2023	11.08	Call	Bond Future	845.0500	0.8450	774.1400	0.7741	(8.391)	0	0	0
2022/12/06	R214	02/02/2023	11.08	Put	Bond Future	3,651.9300	3.6519	3,781.3500	3.7813	3.544	0	0	0
2022/12/06	R214	02/02/2023			Bond Future	11.6036	64.6178	11.6424	64.4174	0.334	0.0000	0.0000	71,030

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2022/12/06	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/06	R214	02/02/2023		Put	Bond Future	35,382.2400	35.3822	35,582.5700	35.5826	0.566	0	0	0
2022/12/06	R214	02/02/2023	10.30	Call	Bond Future	116.2100	0.1162	100.0700	0.1001	(13.889)	0	0	0
2022/12/06	R214	02/02/2023	10.30	Put	Bond Future	7,485.4000	7.4854	7,669.5900	7.6696	2.461	0	0	0
2022/12/06	R214	02/02/2023	10.90	Call	Bond Future	580.3400	0.5803	525.4200	0.5254	(9.463)	0	0	2,300
2022/12/06	R214	02/02/2023	11.80	Call	Bond Future	2,561.7000	2.5617	2,427.3000	2.4273	(5.247)	0	0	0
2022/12/06	R214	02/02/2023	11.80	Put	Bond Future	1,557.6600	1.5577	1,623.5900	1.6236	4.233	0	0	0
2022/12/06	R214	02/02/2023	11.09	Call	Bond Future	861.7800	0.8618	789.9500	0.7900	(8.335)	0	0	0
2022/12/06	R214	02/02/2023	11.09	Put	Bond Future	3,613.2000	3.6132	3,741.7000	3.7417	3.556	0	0	0
2022/12/06	R214	02/02/2023	11.10	Put	Bond Future	3,574.7600	3.5748	3,702.3400	3.7023	3.569	0	0	0
2022/12/06	R214	02/02/2023	11.60	Call	Bond Future	1,986.4000	1.9864	1,868.1000	1.8681	(5.955)	0	0	2,300
2022/12/06	R214	02/02/2023	11.60	Put	Bond Future	2,004.9500	2.0050	2,086.9800	2.0870	4.091	0	0	0
2022/12/06	R214	02/02/2023	11.00	Call	Bond Future	718.8000	0.7188	655.1500	0.6552	(8.855)	0	0	0
2022/12/06	R214	02/02/2023	11.00	Put	Bond Future	3,971.9700	3.9720	4,108.6500	4.1087	3.441	0	0	0
2022/12/06	R214	04/05/2023	11.36	Call	Bond Future	2,409.8300	2.4098	2,311.6900	2.3117	(4.072)	0	0	0
2022/12/06	R214	04/05/2023	11.36	Put	Bond Future	4,234.3600	4.2344	4,339.5500	4.3395	2.484	0	0	0
2022/12/06	R214	04/05/2023	11.37	Call	Bond Future	2,433.0600	2.4331	2,334.3600	2.3344	(4.057)	0	0	0
2022/12/06	R214	04/05/2023	11.37	Put	Bond Future	4,204.2000	4.2042	4,308.8300	4.3088	2.489	0	0	0
2022/12/06	R214	04/05/2023			Bond Future	11.7094	62.5883	11.7493	62.3850	0.341	0.0000	0.0000	0
2022/12/06	R214	04/05/2023	11.38	Call	Bond Future	2,456.5600	2.4566	2,357.3000	2.3573	(4.041)	0	0	0
2022/12/06	R214	04/05/2023	11.38	Put	Bond Future	4,174.3800	4.1744	4,278.4500	4.2785	2.493	0	0	0
2022/12/06	R214	03/08/2023	12.14	Call	Bond Future	4,956.9500	4.9569	4,842.6800	4.8427	(2.305)	0	0	0
2022/12/06	R214	03/08/2023	12.14	Put	Bond Future	3,347.2800	3.3473	3,412.2300	3.4122	1.940	0	0	0
2022/12/06	R214	03/08/2023	12.15	Call	Bond Future	4,985.5600	4.9856	4,870.9600	4.8710	(2.299)	0	0	0
2022/12/06	R214	03/08/2023	12.15	Put	Bond Future	3,327.6600	3.3277	3,392.2800	3.3923	1.942	0	0	0
2022/12/06	R214	03/08/2023			Bond Future	11.8133	63.8479	11.8490	63.6687	0.302	0.0000	0.0000	0
2022/12/06	R214	03/08/2023	12.16	Call	Bond Future	5,014.4200	5.0144	4,899.5000	4.8995	(2.292)	0	0	0
2022/12/06	R214	03/08/2023	12.16	Put	Bond Future	3,308.3600	3.3084	3,372.6600	3.3727	1.944	0	0	0
2022/12/06	R214	02/11/2023	11.45	Put	Bond Future	5,568.2000	5.5682	5,634.4600	5.6345	1.190	0	0	0
2022/12/06	R214	02/11/2023	11.46	Call	Bond Future	3,170.8200	3.1708	3,107.2000	3.1072	(2.006)	0	0	0
2022/12/06	R214	02/11/2023	11.46	Put	Bond Future	5,538.0500	5.5380	5,604.0400	5.6040	1.192	0	0	0
2022/12/06	R214	02/11/2023			Bond Future	11.9234	61.8387	11.9496	61.7091	0.220	0.0000	0.0000	0
2022/12/06	R214	02/11/2023	11.47	Call	Bond Future	3,193.3900	3.1934	3,129.5100	3.1295	(2.000)	0	0	0
2022/12/06	R214	02/11/2023	11.47	Put	Bond Future	5,508.0300	5.5080	5,573.7600	5.5738	1.193	0	0	0
2022/12/06	R214	02/11/2023	11.45	Call	Bond Future	3,148.3200	3.1483	3,084.9700	3.0850	(2.012)	0	0	0
2022/12/06	R214	01/02/2024	12.16	Call	Bond Future	4,949.3500	4.9494	4,898.1800	4.8982	(1.034)	0	0	0
2022/12/06	R214	01/02/2024	12.16	Put	Bond Future	4,429.6400	4.4296	4,460.9600	4.4610	0.707	0	0	0
2022/12/06	R214	01/02/2024			Bond Future	12.0527	63.0303	12.0696	62.9478	0.141	0.0000	0.0000	0
2022/12/06	R214	01/02/2024	12.14	Call	Bond Future	4,896.5400	4.8965	4,845.6500	4.8456	(1.039)	0	0	0
2022/12/06	R214	01/02/2024	12.14	Put	Bond Future	4,473.1400	4.4731	4,504.7400	4.5047	0.706	0	0	0
2022/12/06	R214	01/02/2024	12.15	Call	Bond Future	4,922.7900	4.9228	4,871.7500	4.8718	(1.037)	0	0	0
2022/12/06	R214	01/02/2024	12.15	Put	Bond Future	4,451.2100	4.4512	4,482.6600	4.4827	0.707	0	0	0
2022/12/06	R248	02/02/2023	11.00	Call	Bond Future	963.6000	0.9636	871.4700	0.8715	(9.561)	0	0	2,900
2022/12/06	R248	02/02/2023	11.00	Put	Bond Future	4,819.6400	4.8196	5,012.4000	5.0124	3.999	0	0	0
2022/12/06	R248	02/02/2023	11.60	Call	Bond Future	2,609.5900	2.6096	2,440.3800	2.4404	(6.484)	0	0	2,900
2022/12/06	R248	02/02/2023	11.60	Put	Bond Future	2,409.0300	2.4090	2,524.7100	2.5247	4.802	0	0	0
2022/12/06	R248	02/02/2023	11.70	Call	Bond Future	2,966.7400	2.9667	2,785.9800	2.7860	(6.093)	0	0	0

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2022/12/06	R248	02/02/2023	11.70	Put	Bond Future	2,124.6100	2.1246	2,228.7400	2.2287	4.901	0	0	0
2022/12/06	R248	02/02/2023	11.08	Call	Bond Future	1,129.5700	1.1296	1,027.1000	1.0271	(9.072)	0	0	0
2022/12/06	R248	02/02/2023	11.08	Put	Bond Future	4,423.4000	4.4234	4,605.8200	4.6058	4.124	0	0	0
2022/12/06	R248	02/02/2023	11.10	Put	Bond Future	4,328.0200	4.3280	4,507.8300	4.5078	4.155	0	0	0
2022/12/06	R248	02/02/2023			Bond Future	11.5690	80.9426	11.6131	80.6577	0.380	0.0000	0.0000	247,713
2022/12/06	R248	02/02/2023	10.40	Call	Bond Future	215.1800	0.2152	185.0000	0.1850	(14.025)	0	0	0
2022/12/06	R248	02/02/2023	10.40	Put	Bond Future	8,513.7300	8.5137	8,768.4400	8.7684	2.992	0	0	0
2022/12/06	R248	02/02/2023	11.06	Call	Bond Future	1,086.4900	1.0865	986.6300	0.9866	(9.191)	0	0	0
2022/12/06	R248	02/02/2023	11.06	Put	Bond Future	4,520.2400	4.5202	4,705.2700	4.7053	4.093	0	0	0
2022/12/06	R248	02/02/2023	11.07	Call	Bond Future	1,107.8500	1.1078	1,006.6900	1.0067	(9.131)	0	0	0
2022/12/06	R248	02/02/2023	11.07	Put	Bond Future	4,471.5800	4.4716	4,655.3100	4.6553	4.109	0	0	0
2022/12/06	R248	02/02/2023	11.10	Call	Bond Future	1,173.6900	1.1737	1,068.6100	1.0686	(8.953)	0	0	0
2022/12/06	R248	04/05/2023	11.35	Call	Bond Future	3,088.7400	3.0887	2,949.2500	2.9493	(4.516)	0	0	0
2022/12/06	R248	04/05/2023	11.35	Put	Bond Future	5,225.1900	5.2252	5,374.9900	5.3750	2.867	0	0	0
2022/12/06	R248	04/05/2023			Bond Future	11.6765	78.0728	11.7219	77.7835	0.389	0.0000	0.0000	10,943
2022/12/06	R248	04/05/2023	11.34	Call	Bond Future	3,059.1700	3.0592	2,920.4600	2.9205	(4.534)	0	0	0
2022/12/06	R248	04/05/2023	11.34	Put	Bond Future	5,262.7100	5.2627	5,413.2900	5.4133	2.861	0	0	0
2022/12/06	R248	04/05/2023	11.33	Call	Bond Future	3,029.9200	3.0299	2,892.0100	2.8920	(4.552)	0	0	0
2022/12/06	R248	04/05/2023	11.33	Put	Bond Future	5,300.6400	5.3006	5,452.0200	5.4520	2.856	0	0	0
2022/12/06	R248	03/08/2023	12.11	Call	Bond Future	6,197.1000	6.1971	6,033.3200	6.0333	(2.643)	0	0	0
2022/12/06	R248	03/08/2023	12.11	Put	Bond Future	4,204.0900	4.2041	4,300.2100	4.3002	2.286	0	0	0
2022/12/06	R248	03/08/2023			Bond Future	11.7852	79.6065	11.8267	79.3466	0.352	0.0000	0.0000	0
2022/12/06	R248	03/08/2023	12.10	Call	Bond Future	6,161.6700	6.1617	5,998.3600	5.9984	(2.650)	0	0	0
2022/12/06	R248	03/08/2023	12.10	Put	Bond Future	4,228.6300	4.2286	4,325.2200	4.3252	2.284	0	0	0
2022/12/06	R248	03/08/2023	12.09	Call	Bond Future	6,126.0500	6.1261	5,963.2100	5.9632	(2.658)	0	0	0
2022/12/06	R248	03/08/2023	12.09	Put	Bond Future	4,253.0700	4.2531	4,350.1300	4.3501	2.282	0	0	0
2022/12/06	R248	02/11/2023	11.48	Call	Bond Future	4,102.5300	4.1025	4,004.7000	4.0047	(2.385)	0	0	0
2022/12/06	R248	02/11/2023	11.49	Put	Bond Future	6,683.4000	6.6834	6,784.0400	6.7840	1.506	0	0	0
2022/12/06	R248	02/11/2023	11.47	Call	Bond Future	4,073.8400	4.0738	3,976.4200	3.9764	(2.391)	0	0	0
2022/12/06	R248	02/11/2023			Bond Future	11.8909	76.7931	11.9231	76.5942	0.271	0.0000	0.0000	13,000
2022/12/06	R248	02/11/2023	11.48	Put	Bond Future	6,720.2200	6.7202	6,821.2700	6.8213	1.504	0	0	0
2022/12/06	R248	02/11/2023	11.49	Call	Bond Future	4,131.3100	4.1313	4,033.0700	4.0331	(2.378)	0	0	0
2022/12/06	R248	02/11/2023	11.47	Put	Bond Future	6,757.2200	6.7572	6,858.6800	6.8587	1.502	0	0	0
2022/12/06	R248	01/02/2024	12.15	Call	Bond Future	6,264.8000	6.2648	6,179.2800	6.1793	(1.365)	0	0	0
2022/12/06	R248	01/02/2024	12.15	Put	Bond Future	5,439.4000	5.4394	5,494.8500	5.4949	1.019	0	0	0
2022/12/06	R248	01/02/2024	12.14	Call	Bond Future	6,231.9700	6.2320	6,146.6800	6.1467	(1.369)	0	0	0
2022/12/06	R248	01/02/2024	12.14	Put	Bond Future	5,466.1400	5.4661	5,521.8200	5.5218	1.019	0	0	0
2022/12/06	R248	01/02/2024			Bond Future	12.0127	78.3094	12.0360	78.1684	0.194	0.0000	0.0000	0
2022/12/06	R248	01/02/2024	12.16	Call	Bond Future	6,298.0100	6.2980	6,212.2600	6.2123	(1.362)	0	0	0
2022/12/06	R248	01/02/2024	12.16	Put	Bond Future	5,413.1200	5.4131	5,468.3400	5.4683	1.020	0	0	0

Total

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