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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/12/2022 TO 15/12/2022

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
2022/12/15	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	2025 02/02/2023			Bond Future	165.9833	165.9833	166.0379	166.0379	0.033	0.0000	0.0000	6,568
2022/12/15	2025 04/05/2023			Bond Future	169.2818	169.2818	169.3366	169.3366	0.032	0.0000	0.0000	0
2022/12/15	2025 03/08/2023			Bond Future	171.0835	171.0835	171.1384	171.1384	0.032	0.0000	0.0000	0
2022/12/15	2025 02/11/2023			Bond Future	174.7187	174.7187	174.7744	174.7744	0.032	0.0000	0.0000	0
2022/12/15	2025 01/02/2024			Bond Future	176.5340	176.5340	176.5913	176.5913	0.032	0.0000	0.0000	0
2022/12/15	2029 02/02/2023			Bond Future	119.3253	119.3253	119.4495	119.4495	0.104	0.0000	0.0000	1,476
2022/12/15	2029 04/05/2023			Bond Future	120.4009	120.4009	120.5269	120.5269	0.105	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
2022/12/15	2029	03/08/2023			Bond Future	122.9226	122.9226	123.0507	123.0507	0.104	0.0000	0.0000	0
2022/12/15	2029	02/11/2023			Bond Future	124.2049	124.2049	124.3353	124.3353	0.105	0.0000	0.0000	0
2022/12/15	2029	01/02/2024			Bond Future	126.7665	126.7665	126.8999	126.8999	0.105	0.0000	0.0000	0
2022/12/15	2030	02/02/2023	8.81	Put	Bond Future	7,171.8300	7.1718	6,840.1900	6.8402	(4.624)	0	0	0
2022/12/15	2030	02/02/2023	9.04	Call	Bond Future	11.7400	0.0117	15.7300	0.0157	33.986	0	0	0
2022/12/15	2030	02/02/2023	9.04	Put	Bond Future	6,039.0000	6.0390	5,710.0100	5.7100	(5.448)	0	0	0
2022/12/15	2030	02/02/2023	9.08	Put	Bond Future	5,844.7800	5.8448	5,516.5700	5.5166	(5.615)	0	0	0
2022/12/15	2030	02/02/2023	11.16	Put	Bond Future	325.7000	0.3257	268.0700	0.2681	(17.694)	0	0	388
2022/12/15	2030	02/02/2023	11.35	Call	Bond Future	4,768.0900	4.7681	5,057.4200	5.0574	6.068	0	0	5,000
2022/12/15	2030	02/02/2023	11.35	Put	Bond Future	234.7800	0.2348	191.1300	0.1911	(18.592)	0	0	0
2022/12/15	2030	02/02/2023	9.99	Call	Bond Future	599.7400	0.5997	700.4700	0.7005	16.796	0	0	0
2022/12/15	2030	02/02/2023	10.00	Call	Bond Future	617.0000	0.6170	719.6400	0.7196	16.635	0	0	0
2022/12/15	2030	02/02/2023	10.01	Put	Bond Future	2,033.9200	2.0339	1,805.4900	1.8055	(11.231)	0	0	0
2022/12/15	2030	02/02/2023	9.80	Call	Bond Future	325.3500	0.3253	391.3500	0.3913	20.286	0	0	0
2022/12/15	2030	02/02/2023	9.94	Put	Bond Future	2,241.3600	2.2414	1,999.6300	1.9996	(10.785)	0	0	102
2022/12/15	2030	02/02/2023	9.20	Call	Bond Future	24.7000	0.0247	32.6100	0.0326	32.024	0	0	0
2022/12/15	2030	02/02/2023	9.20	Put	Bond Future	5,268.3300	5.2683	4,943.2600	4.9433	(6.170)	0	0	0
2022/12/15	2030	02/02/2023	9.66	Call	Bond Future	186.7200	0.1867	230.5900	0.2306	23.495	0	0	0
2022/12/15	2030	02/02/2023	9.66	Put	Bond Future	3,222.4400	3.2224	2,933.3300	2.9333	(8.972)	0	0	102
2022/12/15	2030	02/02/2023			Bond Future	10.3158	88.8258	10.2425	89.1588	(0.711)	0.0000	0.0000	92,379
2022/12/15	2030	02/02/2023	8.81	Call	Bond Future	3.6500	0.0037	4.9900	0.0050	36.712	0	0	102
2022/12/15	2030	02/02/2023	9.08	Call	Bond Future	14.2000	0.0142	18.9700	0.0190	33.592	0	0	388
2022/12/15	2030	02/02/2023	11.55	Call	Bond Future	5,541.3700	5.5414	5,842.0500	5.8421	5.426	0	0	5,000
2022/12/15	2030	02/02/2023	11.55	Put	Bond Future	165.6600	0.1657	133.3600	0.1334	(19.498)	0	0	0
2022/12/15	2030	02/02/2023	11.12	Call	Bond Future	3,899.9300	3.8999	4,171.8700	4.1719	6.973	0	0	0
2022/12/15	2030	02/02/2023	11.12	Put	Bond Future	348.8500	0.3488	287.8100	0.2878	(17.497)	0	0	0
2022/12/15	2030	02/02/2023	11.16	Call	Bond Future	4,048.6500	4.0487	4,324.0000	4.3240	6.801	0	0	0
2022/12/15	2030	02/02/2023	9.99	Put	Bond Future	2,091.7300	2.0917	1,859.4800	1.8595	(11.103)	0	0	0
2022/12/15	2030	02/02/2023	10.00	Put	Bond Future	2,062.7300	2.0627	1,832.3900	1.8324	(11.167)	0	0	0
2022/12/15	2030	02/02/2023	10.01	Call	Bond Future	634.4300	0.6344	738.9800	0.7390	16.479	0	0	0
2022/12/15	2030	02/02/2023	9.80	Put	Bond Future	2,702.1100	2.7021	2,435.1300	2.4351	(9.880)	0	0	0
2022/12/15	2030	02/02/2023	9.83	Call	Bond Future	361.9300	0.3619	433.1400	0.4331	19.675	0	0	388
2022/12/15	2030	02/02/2023	9.83	Put	Bond Future	2,598.2600	2.5983	2,336.4900	2.3365	(10.075)	0	0	0
2022/12/15	2030	02/02/2023	9.94	Call	Bond Future	517.5900	0.5176	608.8400	0.6088	17.630	0	0	0
2022/12/15	2030	02/02/2023	9.79	Call	Bond Future	313.7400	0.3137	378.0300	0.3780	20.491	0	0	0
2022/12/15	2030	02/02/2023	9.79	Put	Bond Future	2,737.3700	2.7374	2,468.6800	2.4687	(9.816)	0	0	0
2022/12/15	2030	04/05/2023	11.34	Call	Bond Future	4,982.7000	4.9827	5,227.0400	5.2270	4.904	0	0	0
2022/12/15	2030	04/05/2023	11.34	Put	Bond Future	1,118.5700	1.1186	1,023.9700	1.0240	(8.457)	0	0	150
2022/12/15	2030	04/05/2023	10.42	Call	Bond Future	2,445.2800	2.4453	2,612.7200	2.6127	6.847	0	0	479
2022/12/15	2030	04/05/2023	10.42	Put	Bond Future	2,515.4800	2.5155	2,343.9800	2.3440	(6.818)	0	0	0
2022/12/15	2030	04/05/2023	10.52	Call	Bond Future	2,679.3700	2.6794	2,856.3000	2.8563	6.603	0	0	0
2022/12/15	2030	04/05/2023	10.52	Put	Bond Future	2,310.8700	2.3109	2,148.8600	2.1489	(7.011)	0	0	0
2022/12/15	2030	04/05/2023	10.53	Call	Bond Future	2,703.5000	2.7035	2,881.3700	2.8814	6.579	0	0	0
2022/12/15	2030	04/05/2023	10.53	Put	Bond Future	2,291.2800	2.2913	2,130.2100	2.1302	(7.030)	0	0	0
2022/12/15	2030	04/05/2023	9.67	Call	Bond Future	1,109.2600	1.1093	1,206.3500	1.2064	8.753	0	0	479
2022/12/15	2030	04/05/2023	9.67	Put	Bond Future	4,559.0100	4.5590	4,317.1600	4.3172	(5.305)	0	0	0
2022/12/15	2030	04/05/2023	9.78	Call	Bond Future	1,259.7200	1.2597	1,366.4500	1.3665	8.473	0	0	388

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2022/12/15	2030	04/05/2023	9.78	Put	Bond Future	4,203.7700	4.2038	3,971.5600	3.9716	(5.524)	0	0	0
2022/12/15	2030	04/05/2023	10.00	Call	Bond Future	1,600.8900	1.6009	1,727.8500	1.7278	7.931	0	0	1,080
2022/12/15	2030	04/05/2023	10.00	Put	Bond Future	3,543.9800	3.5440	3,332.0000	3.3320	(5.981)	0	0	0
2022/12/15	2030	04/05/2023	9.03	Call	Bond Future	529.7600	0.5298	582.4900	0.5825	9.954	0	0	388
2022/12/15	2030	04/05/2023	9.03	Put	Bond Future	6,992.5000	6.9925	6,706.2900	6.7063	(4.093)	0	0	0
2022/12/15	2030	04/05/2023	9.58	Put	Bond Future	4,862.1400	4.8621	4,612.7000	4.6127	(5.130)	0	0	0
2022/12/15	2030	04/05/2023			Bond Future	10.4360	90.5702	10.3590	90.9091	(0.737)	0.0000	0.0000	0
2022/12/15	2030	04/05/2023	12.57	Call	Bond Future	9,134.3900	9.1344	9,437.3400	9.4373	3.317	0	0	0
2022/12/15	2030	04/05/2023	12.57	Put	Bond Future	350.1300	0.3501	314.1400	0.3141	(10.279)	0	0	350
2022/12/15	2030	04/05/2023	11.62	Call	Bond Future	5,882.8900	5.8829	6,144.8300	6.1448	4.453	0	0	0
2022/12/15	2030	04/05/2023	11.62	Put	Bond Future	865.4900	0.8655	788.4900	0.7885	(8.897)	0	0	388
2022/12/15	2030	04/05/2023	12.04	Call	Bond Future	7,296.8000	7.2968	7,579.9700	7.5800	3.881	0	0	0
2022/12/15	2030	04/05/2023	12.04	Put	Bond Future	586.6800	0.5867	530.9100	0.5309	(9.506)	0	0	1,080
2022/12/15	2030	04/05/2023	12.50	Call	Bond Future	8,895.7300	8.8957	9,196.0800	9.1961	3.376	0	0	0
2022/12/15	2030	04/05/2023	12.50	Put	Bond Future	381.5300	0.3815	342.9400	0.3429	(10.115)	0	0	479
2022/12/15	2030	04/05/2023	10.54	Call	Bond Future	2,727.7400	2.7277	2,906.5500	2.9065	6.555	0	0	0
2022/12/15	2030	04/05/2023	10.54	Put	Bond Future	2,271.8300	2.2718	2,111.7000	2.1117	(7.049)	0	0	0
2022/12/15	2030	04/05/2023	10.65	Call	Bond Future	3,001.2200	3.0012	3,190.2000	3.1902	6.297	0	0	350
2022/12/15	2030	04/05/2023	10.65	Put	Bond Future	2,066.5100	2.0665	1,916.5500	1.9166	(7.257)	0	0	0
2022/12/15	2030	04/05/2023	9.58	Call	Bond Future	996.0100	0.9960	1,085.5100	1.0855	8.986	0	0	150
2022/12/15	2030	03/08/2023	12.89	Call	Bond Future	9,919.2700	9.9193	10,218.2400	10.2182	3.014	0	0	0
2022/12/15	2030	03/08/2023	12.89	Put	Bond Future	601.7000	0.6017	555.1100	0.5551	(7.743)	0	0	350
2022/12/15	2030	03/08/2023	11.34	Call	Bond Future	5,091.8100	5.0918	5,322.6100	5.3226	4.533	0	0	0
2022/12/15	2030	03/08/2023	11.34	Put	Bond Future	1,783.4500	1.7834	1,668.6900	1.6687	(6.435)	0	0	0
2022/12/15	2030	03/08/2023	11.35	Call	Bond Future	5,120.2900	5.1203	5,351.7000	5.3517	4.519	0	0	0
2022/12/15	2030	03/08/2023	11.36	Put	Bond Future	1,759.5500	1.7596	1,646.0000	1.6460	(6.453)	0	0	0
2022/12/15	2030	03/08/2023	10.40	Call	Bond Future	2,729.4300	2.7294	2,893.4900	2.8935	6.011	0	0	1,012
2022/12/15	2030	03/08/2023	10.65	Call	Bond Future	3,285.6100	3.2856	3,468.9000	3.4689	5.579	0	0	350
2022/12/15	2030	03/08/2023	10.65	Put	Bond Future	2,838.3200	2.8383	2,676.0500	2.6761	(5.717)	0	0	0
2022/12/15	2030	03/08/2023			Bond Future	10.5447	88.4391	10.4638	88.7846	(0.767)	0.0000	0.0000	0
2022/12/15	2030	03/08/2023	12.59	Call	Bond Future	8,959.9500	8.9600	9,248.8400	9.2488	3.224	0	0	0
2022/12/15	2030	03/08/2023	12.59	Put	Bond Future	762.2600	0.7623	705.5900	0.7056	(7.434)	0	0	1,012
2022/12/15	2030	03/08/2023	11.35	Put	Bond Future	1,771.3400	1.7713	1,657.1900	1.6572	(6.444)	0	0	0
2022/12/15	2030	03/08/2023	11.36	Call	Bond Future	5,149.0700	5.1491	5,381.0800	5.3811	4.506	0	0	0
2022/12/15	2030	03/08/2023	10.40	Put	Bond Future	3,348.6600	3.3487	3,167.1600	3.1672	(5.420)	0	0	0
2022/12/15	2030	02/11/2023	10.81	Call	Bond Future	3,569.2000	3.5692	3,761.7100	3.7617	5.394	0	0	0
2022/12/15	2030	02/11/2023	10.81	Put	Bond Future	2,890.2900	2.8903	2,730.1100	2.7301	(5.542)	0	0	0
2022/12/15	2030	02/11/2023	10.80	Call	Bond Future	3,545.4400	3.5454	3,737.2500	3.7373	5.410	0	0	0
2022/12/15	2030	02/11/2023	10.80	Put	Bond Future	2,907.4700	2.9075	2,746.5900	2.7466	(5.533)	0	0	0
2022/12/15	2030	02/11/2023			Bond Future	10.6449	90.2996	10.5598	90.6523	(0.800)	0.0000	0.0000	0
2022/12/15	2030	02/11/2023	10.82	Call	Bond Future	3,592.6900	3.5927	3,785.9100	3.7859	5.378	0	0	0
2022/12/15	2030	02/11/2023	10.82	Put	Bond Future	2,872.8600	2.8729	2,713.3900	2.7134	(5.551)	0	0	0
2022/12/15	2030	01/02/2024	11.37	Call	Bond Future	4,730.3200	4.7303	4,954.8600	4.9549	4.747	0	0	0
2022/12/15	2030	01/02/2024	11.37	Put	Bond Future	2,376.6500	2.3766	2,241.1400	2.2411	(5.702)	0	0	0
2022/12/15	2030	01/02/2024			Bond Future	10.7708	88.1359	10.6809	88.4960	(0.835)	0.0000	0.0000	0
2022/12/15	2030	01/02/2024	11.36	Call	Bond Future	4,704.7600	4.7048	4,928.7100	4.9287	4.760	0	0	0
2022/12/15	2030	01/02/2024	11.36	Put	Bond Future	2,389.7200	2.3897	2,253.6200	2.2536	(5.695)	0	0	0
2022/12/15	2030	01/02/2024	11.35	Call	Bond Future	4,679.2500	4.6793	4,902.6100	4.9026	4.773	0	0	0

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2022/12/15	2030	01/02/2024	11.35	Put	Bond Future	2,402.8500	2.4028	2,266.1600	2.2662	(5.689)	0	0	0
2022/12/15	2032	02/02/2023	9.47	Call	Bond Future	8.4300	0.0084	11.1800	0.0112	32.622	0	0	500
2022/12/15	2032	02/02/2023	9.47	Put	Bond Future	7,831.7000	7.8317	7,459.7100	7.4597	(4.750)	0	0	0
2022/12/15	2032	02/02/2023	9.92	Call	Bond Future	67.3700	0.0674	85.4000	0.0854	26.763	0	0	750
2022/12/15	2032	02/02/2023	9.92	Put	Bond Future	5,355.7800	5.3558	4,999.0700	4.9991	(6.660)	0	0	0
2022/12/15	2032	02/02/2023	11.50	Call	Bond Future	3,575.1900	3.5752	3,850.4200	3.8504	7.698	0	0	0
2022/12/15	2032	02/02/2023	11.50	Put	Bond Future	654.8800	0.6549	555.3700	0.5554	(15.195)	0	0	8,000
2022/12/15	2032	02/02/2023	11.69	Call	Bond Future	4,323.2900	4.3233	4,620.1000	4.6201	6.865	0	0	0
2022/12/15	2032	02/02/2023	11.69	Put	Bond Future	483.6800	0.4837	405.7500	0.4058	(16.112)	0	0	0
2022/12/15	2032	02/02/2023	10.50	Call	Bond Future	623.1300	0.6231	723.3400	0.7233	16.082	0	0	0
2022/12/15	2032	02/02/2023	10.50	Put	Bond Future	2,777.0200	2.7770	2,502.4900	2.5025	(9.886)	0	0	454
2022/12/15	2032	02/02/2023	10.67	Call	Bond Future	959.1500	0.9592	1,092.9100	1.0929	13.946	0	0	750
2022/12/15	2032	02/02/2023	10.67	Put	Bond Future	2,221.6100	2.2216	1,980.6300	1.9806	(10.847)	0	0	0
2022/12/15	2032	02/02/2023	11.45	Call	Bond Future	3,383.9700	3.3840	3,652.8400	3.6528	7.945	0	0	0
2022/12/15	2032	02/02/2023	11.45	Put	Bond Future	707.8900	0.7079	602.0200	0.6020	(14.956)	0	0	8,000
2022/12/15	2032	02/02/2023	10.40	Call	Bond Future	463.1200	0.4631	544.5100	0.5445	17.574	0	0	0
2022/12/15	2032	02/02/2023	10.40	Put	Bond Future	3,147.0900	3.1471	2,853.7400	2.8537	(9.321)	0	0	0
2022/12/15	2032	02/02/2023	10.22	Call	Bond Future	246.7100	0.2467	297.9100	0.2979	20.753	0	0	500
2022/12/15	2032	02/02/2023	10.22	Put	Bond Future	3,895.5900	3.8956	3,572.0500	3.5720	(8.305)	0	0	0
2022/12/15	2032	02/02/2023			Bond Future	10.9148	87.7494	10.8416	88.1242	(0.670)	0.0000	0.0000	112,006
2022/12/15	2032	02/02/2023	9.31	Call	Bond Future	3.5200	0.0035	4.7400	0.0047	34.659	0	0	454
2022/12/15	2032	02/02/2023	9.31	Put	Bond Future	8,750.5400	8.7505	8,377.0200	8.3770	(4.269)	0	0	0
2022/12/15	2032	02/02/2023	12.75	Call	Bond Future	8,805.2000	8.8052	9,162.8900	9.1629	4.062	0	0	0
2022/12/15	2032	02/02/2023	12.75	Put	Bond Future	82.3800	0.0824	65.3300	0.0653	(20.697)	0	0	750
2022/12/15	2032	02/02/2023	11.84	Call	Bond Future	4,935.6000	4.9356	5,246.5000	5.2465	6.299	0	0	0
2022/12/15	2032	02/02/2023	11.84	Put	Bond Future	379.9300	0.3799	316.0900	0.3161	(16.803)	0	0	500
2022/12/15	2032	02/02/2023	10.38	Call	Bond Future	434.6100	0.4346	512.3700	0.5124	17.892	0	0	0
2022/12/15	2032	02/02/2023	10.38	Put	Bond Future	3,225.1000	3.2251	2,928.1200	2.9281	(9.208)	0	0	0
2022/12/15	2032	02/02/2023	10.39	Call	Bond Future	448.7200	0.4487	528.2900	0.5283	17.733	0	0	0
2022/12/15	2032	02/02/2023	10.39	Put	Bond Future	3,185.9300	3.1859	2,890.7600	2.8908	(9.265)	0	0	0
2022/12/15	2032	02/02/2023	10.16	Call	Bond Future	193.6900	0.1937	236.2500	0.2363	21.973	0	0	0
2022/12/15	2032	02/02/2023	10.16	Put	Bond Future	4,167.3200	4.1673	3,835.1400	3.8351	(7.971)	0	0	454
2022/12/15	2032	02/02/2023	10.30	Call	Bond Future	331.9200	0.3319	395.8300	0.3958	19.255	0	0	8,000
2022/12/15	2032	02/02/2023	10.30	Put	Bond Future	3,550.2300	3.5502	3,239.4000	3.2394	(8.755)	0	0	0
2022/12/15	2032	04/05/2023	13.43	Call	Bond Future	11,249.7300	11.2497	11,595.1400	11.5951	3.070	0	0	0
2022/12/15	2032	04/05/2023	13.43	Put	Bond Future	364.2700	0.3643	328.1400	0.3281	(9.918)	0	0	400
2022/12/15	2032	04/05/2023	10.89	Call	Bond Future	2,575.3000	2.5753	2,750.6700	2.7507	6.810	0	0	0
2022/12/15	2032	04/05/2023	10.89	Put	Bond Future	3,323.0500	3.3231	3,116.8800	3.1169	(6.204)	0	0	0
2022/12/15	2032	04/05/2023	11.37	Call	Bond Future	3,886.8100	3.8868	4,110.2200	4.1102	5.748	0	0	400
2022/12/15	2032	04/05/2023			Bond Future	11.0391	85.3116	10.9628	85.6932	(0.691)	0.0000	0.0000	66,405
2022/12/15	2032	04/05/2023	10.88	Call	Bond Future	2,550.9200	2.5509	2,725.2500	2.7252	6.834	0	0	0
2022/12/15	2032	04/05/2023	10.88	Put	Bond Future	3,349.1400	3.3491	3,141.9300	3.1419	(6.187)	0	0	0
2022/12/15	2032	04/05/2023	11.37	Put	Bond Future	2,257.5600	2.2576	2,099.4300	2.0994	(7.004)	0	0	0
2022/12/15	2032	04/05/2023	10.62	Call	Bond Future	1,971.3200	1.9713	2,118.4500	2.1184	7.464	0	0	400
2022/12/15	2032	04/05/2023	10.62	Put	Bond Future	4,095.7800	4.0958	3,861.3700	3.8614	(5.723)	0	0	0
2022/12/15	2032	04/05/2023	10.87	Call	Bond Future	2,526.8700	2.5269	2,700.1600	2.7002	6.858	0	0	0
2022/12/15	2032	04/05/2023	10.87	Put	Bond Future	3,375.6000	3.3756	3,167.3500	3.1674	(6.169)	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
2022/12/15	2032	03/08/2023	11.77	Call	Bond Future	5,498.5700	5.4986	5,743.2500	5.7433	4.450	0	0	0
2022/12/15	2032	03/08/2023	11.77	Put	Bond Future	2,545.4800	2.5455	2,401.0900	2.4011	(5.672)	0	0	0
2022/12/15	2032	03/08/2023	11.90	Call	Bond Future	5,902.8000	5.9028	6,156.2000	6.1562	4.293	0	0	5,000
2022/12/15	2032	03/08/2023	11.90	Put	Bond Future	2,348.1700	2.3482	2,212.5000	2.2125	(5.778)	0	0	0
2022/12/15	2032	03/08/2023			Bond Future	11.1497	87.0798	11.0702	87.4689	(0.714)	0.0000	0.0000	2,600
2022/12/15	2032	03/08/2023	11.75	Call	Bond Future	5,437.3000	5.4373	5,680.5900	5.6806	4.474	0	0	0
2022/12/15	2032	03/08/2023	11.75	Put	Bond Future	2,577.2800	2.5773	2,431.5000	2.4315	(5.656)	0	0	0
2022/12/15	2032	03/08/2023	11.76	Call	Bond Future	5,467.9000	5.4679	5,711.8900	5.7119	4.462	0	0	0
2022/12/15	2032	03/08/2023	11.76	Put	Bond Future	2,561.3300	2.5613	2,416.2500	2.4163	(5.664)	0	0	0
2022/12/15	2032	02/11/2023	11.24	Call	Bond Future	3,738.9600	3.7390	3,942.0200	3.9420	5.431	0	0	0
2022/12/15	2032	02/11/2023	11.24	Put	Bond Future	3,846.1200	3.8461	3,652.0900	3.6521	(5.045)	0	0	0
2022/12/15	2032	02/11/2023			Bond Future	11.2625	84.7502	11.1793	85.1473	(0.738)	0.0000	0.0000	0
2022/12/15	2032	02/11/2023	11.23	Call	Bond Future	3,714.2100	3.7142	3,916.4700	3.9165	5.446	0	0	0
2022/12/15	2032	02/11/2023	11.23	Put	Bond Future	3,869.0800	3.8691	3,674.2500	3.6743	(5.036)	0	0	0
2022/12/15	2032	02/11/2023	11.22	Call	Bond Future	3,689.2200	3.6892	3,890.6900	3.8907	5.461	0	0	0
2022/12/15	2032	02/11/2023	11.22	Put	Bond Future	3,891.8300	3.8918	3,696.2100	3.6962	(5.026)	0	0	0
2022/12/15	2032	01/02/2024	11.84	Call	Bond Future	5,207.9800	5.2080	5,450.1200	5.4501	4.649	0	0	0
2022/12/15	2032	01/02/2024	11.84	Put	Bond Future	3,169.7000	3.1697	3,006.4900	3.0065	(5.149)	0	0	0
2022/12/15	2032	01/02/2024	11.83	Call	Bond Future	5,179.8700	5.1799	5,421.3400	5.4213	4.662	0	0	0
2022/12/15	2032	01/02/2024	11.83	Put	Bond Future	3,186.5600	3.1866	3,022.6800	3.0227	(5.143)	0	0	0
2022/12/15	2032	01/02/2024			Bond Future	11.3939	86.4778	11.3068	86.8832	(0.764)	0.0000	0.0000	0
2022/12/15	2032	01/02/2024	11.85	Call	Bond Future	5,236.1400	5.2361	5,478.9500	5.4789	4.637	0	0	0
2022/12/15	2032	01/02/2024	11.85	Put	Bond Future	3,152.9200	3.1529	2,990.3800	2.9904	(5.155)	0	0	0
2022/12/15	2033	02/02/2023			Bond Future	114.7371	114.7371	114.2223	114.2223	(0.449)	0.0000	0.0000	7,312
2022/12/15	2033	04/05/2023			Bond Future	115.6309	115.6309	115.1052	115.1052	(0.455)	0.0000	0.0000	0
2022/12/15	2033	03/08/2023			Bond Future	118.0525	118.0525	117.5154	117.5154	(0.455)	0.0000	0.0000	0
2022/12/15	2033	02/11/2023			Bond Future	119.1407	119.1407	118.5916	118.5916	(0.461)	0.0000	0.0000	0
2022/12/15	2033	01/02/2024			Bond Future	121.5979	121.5979	121.0377	121.0377	(0.461)	0.0000	0.0000	0
2022/12/15	2037	02/02/2023	11.03	Call	Bond Future	766.6400	0.7666	845.3300	0.8453	10.264	0	0	0
2022/12/15	2037	02/02/2023	11.03	Put	Bond Future	3,808.8400	3.8088	3,553.6600	3.5537	(6.700)	0	0	0
2022/12/15	2037	02/02/2023	11.04	Call	Bond Future	783.4200	0.7834	863.4600	0.8635	10.217	0	0	0
2022/12/15	2037	02/02/2023	11.04	Put	Bond Future	3,764.5800	3.7646	3,510.7500	3.5107	(6.743)	0	0	0
2022/12/15	2037	02/02/2023	11.97	Call	Bond Future	3,457.7900	3.4578	3,675.8000	3.6758	6.305	0	0	0
2022/12/15	2037	02/02/2023			Bond Future	11.5421	79.2932	11.4845	79.6271	(0.499)	0.0000	0.0000	133,553
2022/12/15	2037	02/02/2023	11.05	Call	Bond Future	800.4500	0.8005	881.8400	0.8818	10.168	0	0	0
2022/12/15	2037	02/02/2023	11.05	Put	Bond Future	3,720.6400	3.7206	3,468.1600	3.4682	(6.786)	0	0	0
2022/12/15	2037	02/02/2023	11.10	Call	Bond Future	889.5200	0.8895	977.8400	0.9778	9.929	0	0	577
2022/12/15	2037	02/02/2023	11.10	Put	Bond Future	3,505.8400	3.5058	3,260.2900	3.2603	(7.004)	0	0	0
2022/12/15	2037	02/02/2023	11.97	Put	Bond Future	1,041.7400	1.0417	925.8800	0.9259	(11.122)	0	0	577
2022/12/15	2037	04/05/2023	13.73	Put	Bond Future	712.2600	0.7123	662.3400	0.6623	(7.009)	0	0	400
2022/12/15	2037	04/05/2023	11.94	Call	Bond Future	4,417.5100	4.4175	4,607.7400	4.6077	4.306	0	0	0
2022/12/15	2037	04/05/2023	11.03	Put	Bond Future	5,650.0900	5.6501	5,421.2400	5.4212	(4.050)	0	0	0
2022/12/15	2037	04/05/2023	11.30	Call	Bond Future	2,535.1100	2.5351	2,670.1000	2.6701	5.325	0	0	0
2022/12/15	2037	04/05/2023	11.30	Put	Bond Future	4,656.3400	4.6563	4,451.3900	4.4514	(4.402)	0	0	0
2022/12/15	2037	04/05/2023	11.31	Call	Bond Future	2,560.5800	2.5606	2,696.4600	2.6965	5.307	0	0	0
2022/12/15	2037	04/05/2023	11.31	Put	Bond Future	4,622.8500	4.6229	4,418.7900	4.4188	(4.414)	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
2022/12/15	2037	04/05/2023	10.95	Call	Bond Future	1,748.4100	1.7484	1,852.5700	1.8526	5.957	0	0	703
2022/12/15	2037	04/05/2023	10.95	Put	Bond Future	5,973.6500	5.9737	5,737.8700	5.7379	(3.947)	0	0	0
2022/12/15	2037	04/05/2023			Bond Future	11.6666	80.8505	11.6069	81.1905	(0.512)	0.0000	0.0000	0
2022/12/15	2037	04/05/2023	13.73	Call	Bond Future	11,236.0500	11.2361	11,526.0700	11.5261	2.581	0	0	0
2022/12/15	2037	04/05/2023	11.32	Call	Bond Future	2,586.1700	2.5862	2,722.9500	2.7230	5.289	0	0	0
2022/12/15	2037	04/05/2023	11.32	Put	Bond Future	4,589.5400	4.5895	4,386.3800	4.3864	(4.427)	0	0	0
2022/12/15	2037	04/05/2023	11.78	Call	Bond Future	3,902.3100	3.9023	4,079.3500	4.0794	4.537	0	0	400
2022/12/15	2037	04/05/2023	11.78	Put	Bond Future	3,263.1100	3.2631	3,100.2100	3.1002	(4.992)	0	0	0
2022/12/15	2037	04/05/2023	11.94	Put	Bond Future	2,889.0200	2.8890	2,739.3100	2.7393	(5.182)	0	0	703
2022/12/15	2037	04/05/2023	11.03	Call	Bond Future	1,912.7600	1.9128	2,023.8500	2.0238	5.808	0	0	400
2022/12/15	2037	03/08/2023	12.12	Call	Bond Future	5,432.7300	5.4327	5,631.1000	5.6311	3.651	0	0	0
2022/12/15	2037	03/08/2023	12.12	Put	Bond Future	3,591.9400	3.5919	3,443.7400	3.4437	(4.126)	0	0	0
2022/12/15	2037	03/08/2023	12.13	Call	Bond Future	5,465.0300	5.4650	5,664.0500	5.6640	3.642	0	0	0
2022/12/15	2037	03/08/2023	12.13	Put	Bond Future	3,570.4700	3.5705	3,422.9200	3.4229	(4.133)	0	0	0
2022/12/15	2037	03/08/2023			Bond Future	11.7838	78.2678	11.7218	78.6144	(0.526)	0.0000	0.0000	0
2022/12/15	2037	03/08/2023	12.14	Call	Bond Future	5,497.4000	5.4974	5,697.0700	5.6971	3.632	0	0	0
2022/12/15	2037	03/08/2023	12.14	Put	Bond Future	3,549.1300	3.5491	3,402.2300	3.4022	(4.139)	0	0	0
2022/12/15	2037	02/11/2023	11.57	Call	Bond Future	3,817.9800	3.8180	3,978.3500	3.9783	4.200	0	0	0
2022/12/15	2037	02/11/2023	11.55	Put	Bond Future	5,678.5000	5.6785	5,483.7600	5.4838	(3.429)	0	0	0
2022/12/15	2037	02/11/2023	11.56	Put	Bond Future	5,647.8700	5.6479	5,453.8100	5.4538	(3.436)	0	0	0
2022/12/15	2037	02/11/2023			Bond Future	11.8928	79.9147	11.8284	80.2684	(0.541)	0.0000	0.0000	0
2022/12/15	2037	02/11/2023	11.57	Put	Bond Future	5,617.0700	5.6171	5,423.7000	5.4237	(3.443)	0	0	0
2022/12/15	2037	02/11/2023	11.55	Call	Bond Future	3,765.9300	3.7659	3,924.9300	3.9249	4.222	0	0	0
2022/12/15	2037	02/11/2023	11.56	Call	Bond Future	3,792.0700	3.7921	3,951.7500	3.9518	4.211	0	0	0
2022/12/15	2037	01/02/2024	12.33	Call	Bond Future	5,823.0300	5.8230	6,030.2100	6.0302	3.558	0	0	0
2022/12/15	2037	01/02/2024	12.33	Put	Bond Future	4,178.3200	4.1783	4,024.4000	4.0244	(3.684)	0	0	0
2022/12/15	2037	01/02/2024			Bond Future	12.0194	77.2885	11.9525	77.6496	(0.557)	0.0000	0.0000	0
2022/12/15	2037	01/02/2024	12.31	Call	Bond Future	5,762.1600	5.7622	5,968.1600	5.9682	3.575	0	0	0
2022/12/15	2037	01/02/2024	12.31	Put	Bond Future	4,221.8000	4.2218	4,066.7000	4.0667	(3.674)	0	0	0
2022/12/15	2037	01/02/2024	12.32	Call	Bond Future	5,792.7300	5.7927	5,999.3200	5.9993	3.566	0	0	0
2022/12/15	2037	01/02/2024	12.32	Put	Bond Future	4,200.1700	4.2002	4,045.6600	4.0457	(3.679)	0	0	0
2022/12/15	2038	02/02/2023			Bond Future	126.5027	126.5027	126.1886	126.1886	(0.248)	0.0000	0.0000	4,123
2022/12/15	2038	04/05/2023			Bond Future	129.0169	129.0169	128.6956	128.6956	(0.249)	0.0000	0.0000	1,583
2022/12/15	2038	03/08/2023			Bond Future	129.7576	129.7576	129.4286	129.4286	(0.254)	0.0000	0.0000	0
2022/12/15	2038	02/11/2023			Bond Future	132.5148	132.5148	132.1788	132.1788	(0.254)	0.0000	0.0000	0
2022/12/15	2038	01/02/2024			Bond Future	133.2357	133.2357	132.8932	132.8932	(0.257)	0.0000	0.0000	0
2022/12/15	2040	02/02/2023	10.93	Call	Bond Future	591.1000	0.5911	685.7300	0.6857	16.009	0	0	0
2022/12/15	2040	02/02/2023	12.24	Call	Bond Future	4,684.6600	4.6847	5,048.7300	5.0487	7.772	0	0	0
2022/12/15	2040	02/02/2023	12.24	Put	Bond Future	809.9200	0.8099	685.5400	0.6855	(15.357)	0	0	0
2022/12/15	2040	02/02/2023	12.27	Call	Bond Future	4,819.5000	4.8195	5,188.1400	5.1881	7.649	0	0	0
2022/12/15	2040	02/02/2023	12.27	Put	Bond Future	771.9100	0.7719	652.1000	0.6521	(15.521)	0	0	388
2022/12/15	2040	02/02/2023	11.12	Call	Bond Future	908.1100	0.9081	1,039.6800	1.0397	14.488	0	0	0
2022/12/15	2040	02/02/2023	11.12	Put	Bond Future	3,953.7500	3.9538	3,596.8700	3.5969	(9.026)	0	0	0
2022/12/15	2040	02/02/2023	11.19	Call	Bond Future	1,048.8200	1.0488	1,195.2200	1.1952	13.959	0	0	563
2022/12/15	2040	02/02/2023	11.19	Put	Bond Future	3,633.8500	3.6338	3,291.8000	3.2918	(9.413)	0	0	0
2022/12/15	2040	02/02/2023	12.07	Put	Bond Future	1,059.0600	1.0591	906.4300	0.9064	(14.412)	0	0	563

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2022/12/15	2040	02/02/2023	10.96	Call	Bond Future	635.0300	0.6350	735.1200	0.7351	15.761	0	0	388
2022/12/15	2040	02/02/2023	10.96	Put	Bond Future	4,748.4300	4.7484	4,360.0700	4.3601	(8.179)	0	0	0
2022/12/15	2040	02/02/2023			Bond Future	11.5943	81.0942	11.5164	81.5826	(0.672)	0.0000	0.0000	140,377
2022/12/15	2040	02/02/2023	10.18	Call	Bond Future	71.5700	0.0716	86.8000	0.0868	21.280	0	0	0
2022/12/15	2040	02/02/2023	10.18	Put	Bond Future	9,703.1900	9.7032	9,229.9700	9.2300	(4.877)	0	0	0
2022/12/15	2040	02/02/2023	10.21	Call	Bond Future	78.9900	0.0790	95.6500	0.0956	21.091	0	0	388
2022/12/15	2040	02/02/2023	10.21	Put	Bond Future	9,488.3400	9.4883	9,016.5500	9.0165	(4.972)	0	0	0
2022/12/15	2040	02/02/2023	10.93	Put	Bond Future	4,907.0500	4.9070	4,513.2300	4.5132	(8.026)	0	0	0
2022/12/15	2040	02/02/2023	12.07	Call	Bond Future	3,942.5300	3.9425	4,278.3500	4.2783	8.518	0	0	0
2022/12/15	2040	02/02/2023	11.10	Call	Bond Future	870.2200	0.8702	997.6600	0.9977	14.645	0	0	0
2022/12/15	2040	02/02/2023	11.10	Put	Bond Future	4,048.1900	4.0482	3,687.1800	3.6872	(8.918)	0	0	0
2022/12/15	2040	02/02/2023	11.11	Call	Bond Future	888.9800	0.8890	1,018.4800	1.0185	14.567	0	0	0
2022/12/15	2040	02/02/2023	11.11	Put	Bond Future	4,000.7400	4.0007	3,641.7900	3.6418	(8.972)	0	0	0
2022/12/15	2040	04/05/2023	13.45	Put	Bond Future	1,021.2500	1.0213	933.6800	0.9337	(8.575)	0	0	486
2022/12/15	2040	04/05/2023	12.05	Put	Bond Future	2,999.3100	2.9993	2,793.8500	2.7938	(6.850)	0	0	684
2022/12/15	2040	04/05/2023	12.78	Call	Bond Future	7,854.9800	7.8550	8,218.6300	8.2186	4.630	0	0	0
2022/12/15	2040	04/05/2023	12.78	Put	Bond Future	1,715.4800	1.7155	1,581.6500	1.5816	(7.801)	0	0	388
2022/12/15	2040	04/05/2023	11.43	Call	Bond Future	2,994.4100	2.9944	3,209.5700	3.2096	7.185	0	0	0
2022/12/15	2040	04/05/2023	11.43	Put	Bond Future	4,764.2300	4.7642	4,481.9100	4.4819	(5.926)	0	0	0
2022/12/15	2040	04/05/2023	10.73	Put	Bond Future	7,783.3100	7.7833	7,411.3300	7.4113	(4.779)	0	0	0
2022/12/15	2040	04/05/2023			Bond Future	11.7138	82.6869	11.6331	83.1844	(0.689)	0.0000	0.0000	300
2022/12/15	2040	04/05/2023	13.45	Call	Bond Future	10,644.7900	10.6448	11,054.7000	11.0547	3.851	0	0	0
2022/12/15	2040	04/05/2023	11.48	Call	Bond Future	3,139.3500	3.1394	3,361.0600	3.3611	7.062	0	0	486
2022/12/15	2040	04/05/2023	11.48	Put	Bond Future	4,592.9900	4.5930	4,317.2200	4.3172	(6.004)	0	0	0
2022/12/15	2040	04/05/2023	12.05	Call	Bond Future	5,019.4000	5.0194	5,311.4200	5.3114	5.818	0	0	0
2022/12/15	2040	04/05/2023	11.41	Call	Bond Future	2,937.2900	2.9373	3,149.8300	3.1498	7.236	0	0	0
2022/12/15	2040	04/05/2023	11.41	Put	Bond Future	4,834.1200	4.8341	4,549.1800	4.5492	(5.894)	0	0	0
2022/12/15	2040	04/05/2023	11.42	Call	Bond Future	2,965.7800	2.9658	3,179.6400	3.1796	7.211	0	0	0
2022/12/15	2040	04/05/2023	11.42	Put	Bond Future	4,799.0600	4.7991	4,515.4400	4.5154	(5.910)	0	0	0
2022/12/15	2040	04/05/2023	10.73	Call	Bond Future	1,380.1900	1.3802	1,505.6900	1.5057	9.093	0	0	486
2022/12/15	2040	04/05/2023	10.92	Call	Bond Future	1,741.3600	1.7414	1,890.1100	1.8901	8.542	0	0	388
2022/12/15	2040	04/05/2023	10.92	Put	Bond Future	6,847.6700	6.8477	6,498.9400	6.4989	(5.093)	0	0	0
2022/12/15	2040	04/05/2023	11.03	Call	Bond Future	1,976.8600	1.9769	2,139.6300	2.1396	8.234	0	0	684
2022/12/15	2040	04/05/2023	11.03	Put	Bond Future	6,345.9900	6.3460	6,011.2800	6.0113	(5.274)	0	0	0
2022/12/15	2040	04/05/2023	10.17	Call	Bond Future	674.8200	0.6748	745.3200	0.7453	10.447	0	0	388
2022/12/15	2040	04/05/2023	10.17	Put	Bond Future	11,080.7000	11.0807	10,653.7200	10.6537	(3.853)	0	0	0
2022/12/15	2040	03/08/2023	12.23	Call	Bond Future	6,130.2100	6.1302	6,432.2000	6.4322	4.926	0	0	0
2022/12/15	2040	03/08/2023	12.23	Put	Bond Future	3,752.8100	3.7528	3,547.4500	3.5475	(5.472)	0	0	0
2022/12/15	2040	03/08/2023			Bond Future	11.8260	79.8919	11.7423	80.3992	(0.708)	0.0000	0.0000	0
2022/12/15	2040	03/08/2023	12.21	Call	Bond Future	6,060.3700	6.0604	6,360.5200	6.3605	4.953	0	0	0
2022/12/15	2040	03/08/2023	12.21	Put	Bond Future	3,798.0300	3.7980	3,590.8300	3.5908	(5.455)	0	0	0
2022/12/15	2040	03/08/2023	12.22	Call	Bond Future	6,095.1300	6.0951	6,396.2100	6.3962	4.940	0	0	0
2022/12/15	2040	03/08/2023	12.22	Put	Bond Future	3,775.2300	3.7752	3,568.9600	3.5690	(5.464)	0	0	0
2022/12/15	2040	02/11/2023	11.60	Put	Bond Future	6,208.2200	6.2082	5,929.7100	5.9297	(4.486)	0	0	0
2022/12/15	2040	02/11/2023	11.58	Call	Bond Future	4,154.3000	4.1543	4,391.7500	4.3918	5.716	0	0	0
2022/12/15	2040	02/11/2023	11.58	Put	Bond Future	6,275.4900	6.2755	5,994.9900	5.9950	(4.470)	0	0	0
2022/12/15	2040	02/11/2023	11.59	Call	Bond Future	4,182.3900	4.1824	4,420.8400	4.4208	5.701	0	0	0
2022/12/15	2040	02/11/2023			Bond Future	11.9301	81.5729	11.8433	82.0909	(0.728)	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
2022/12/15	2040	02/11/2023	11.60	Call	Bond Future	4,210.5700	4.2106	4,450.0100	4.4500	5.687	0	0	0
2022/12/15	2040	02/11/2023	11.59	Put	Bond Future	6,241.7700	6.2418	5,962.2700	5.9623	(4.478)	0	0	0
2022/12/15	2040	01/02/2024	12.33	Call	Bond Future	6,335.5400	6.3355	6,640.0800	6.6401	4.807	0	0	0
2022/12/15	2040	01/02/2024	12.33	Put	Bond Future	4,731.8400	4.7318	4,507.7200	4.5077	(4.736)	0	0	0
2022/12/15	2040	01/02/2024	12.34	Call	Bond Future	6,368.0200	6.3680	6,673.4100	6.6734	4.796	0	0	0
2022/12/15	2040	01/02/2024	12.34	Put	Bond Future	4,707.8900	4.7079	4,484.6200	4.4846	(4.742)	0	0	0
2022/12/15	2040	01/02/2024			Bond Future	12.0505	78.7302	11.9603	79.2588	(0.748)	0.0000	0.0000	0
2022/12/15	2040	01/02/2024	12.35	Call	Bond Future	6,400.8900	6.4009	6,707.1200	6.7071	4.784	0	0	0
2022/12/15	2040	01/02/2024	12.35	Put	Bond Future	4,684.3900	4.6844	4,461.9600	4.4620	(4.748)	0	0	0
2022/12/15	2044	02/02/2023	10.30	Call	Bond Future	104.7800	0.1048	118.8000	0.1188	13.380	0	0	0
2022/12/15	2044	02/02/2023	10.30	Put	Bond Future	9,087.9200	9.0879	8,735.3400	8.7353	(3.880)	0	0	0
2022/12/15	2044	02/02/2023	11.00	Call	Bond Future	711.2900	0.7113	786.6200	0.7866	10.591	0	0	2,500
2022/12/15	2044	02/02/2023	11.00	Put	Bond Future	4,621.7400	4.6217	4,330.4700	4.3305	(6.302)	0	0	0
2022/12/15	2044	02/02/2023	11.75	Put	Bond Future	1,732.3000	1.7323	1,563.8300	1.5638	(9.725)	0	0	2,500
2022/12/15	2044	02/02/2023	11.90	Call	Bond Future	3,315.0800	3.3151	3,536.8500	3.5369	6.690	0	0	0
2022/12/15	2044	02/02/2023	11.90	Put	Bond Future	1,387.5000	1.3875	1,242.6700	1.2427	(10.438)	0	0	0
2022/12/15	2044	02/02/2023	12.00	Call	Bond Future	3,724.9000	3.7249	3,961.4200	3.9614	6.350	0	0	0
2022/12/15	2044	02/02/2023	12.00	Put	Bond Future	1,191.7800	1.1918	1,061.7000	1.0617	(10.915)	0	0	4,000
2022/12/15	2044	02/02/2023	11.20	Put	Bond Future	3,644.5300	3.6445	3,383.3500	3.3833	(7.166)	0	0	0
2022/12/15	2044	02/02/2023	11.70	Call	Bond Future	2,554.1800	2.5542	2,744.0800	2.7441	7.435	0	0	1,700
2022/12/15	2044	02/02/2023	11.70	Put	Bond Future	1,862.5600	1.8626	1,685.8600	1.6859	(9.487)	0	0	0
2022/12/15	2044	02/02/2023	11.10	Call	Bond Future	889.3700	0.8894	979.2300	0.9792	10.104	0	0	1,700
2022/12/15	2044	02/02/2023	11.14	Call	Bond Future	968.1300	0.9681	1,064.1100	1.0641	9.914	0	0	0
2022/12/15	2044	02/02/2023	11.14	Put	Bond Future	3,922.3000	3.9223	3,651.6800	3.6517	(6.900)	0	0	0
2022/12/15	2044	02/02/2023	11.15	Call	Bond Future	988.5100	0.9885	1,086.0400	1.0860	9.866	0	0	0
2022/12/15	2044	02/02/2023	11.15	Put	Bond Future	3,875.0800	3.8751	3,606.0100	3.6060	(6.944)	0	0	0
2022/12/15	2044	02/02/2023			Bond Future	11.5904	77.9630	11.5330	78.3296	(0.495)	0.0000	0.0000	79,570
2022/12/15	2044	02/02/2023	10.75	Call	Bond Future	376.9600	0.3770	421.6900	0.4217	11.866	0	0	2,500
2022/12/15	2044	02/02/2023	10.75	Put	Bond Future	6,042.1200	6.0421	5,720.2500	5.7202	(5.327)	0	0	0
2022/12/15	2044	02/02/2023	11.75	Call	Bond Future	2,736.0600	2.7361	2,934.1900	2.9342	7.241	0	0	0
2022/12/15	2044	02/02/2023	11.16	Call	Bond Future	1,009.1700	1.0092	1,108.2600	1.1083	9.819	0	0	0
2022/12/15	2044	02/02/2023	11.16	Put	Bond Future	3,828.2300	3.8282	3,560.7200	3.5607	(6.988)	0	0	0
2022/12/15	2044	02/02/2023	11.20	Call	Bond Future	1,094.5500	1.0945	1,199.9700	1.2000	9.631	0	0	0
2022/12/15	2044	02/02/2023	11.10	Put	Bond Future	4,114.8700	4.1149	3,838.1300	3.8381	(6.725)	0	0	0
2022/12/15	2044	04/05/2023	11.75	Put	Bond Future	3,790.9900	3.7910	3,606.8500	3.6069	(4.857)	0	0	4,115
2022/12/15	2044	04/05/2023	11.41	Call	Bond Future	3,017.5100	3.0175	3,173.8500	3.1738	5.181	0	0	0
2022/12/15	2044	04/05/2023	11.41	Put	Bond Future	4,885.7900	4.8858	4,668.8700	4.6689	(4.440)	0	0	0
2022/12/15	2044	04/05/2023	11.42	Call	Bond Future	3,046.7600	3.0468	3,204.0800	3.2041	5.164	0	0	0
2022/12/15	2044	04/05/2023	11.42	Put	Bond Future	4,850.0000	4.8500	4,634.0600	4.6341	(4.452)	0	0	0
2022/12/15	2044	04/05/2023			Bond Future	11.7028	79.4943	11.6434	79.8676	(0.508)	0.0000	0.0000	0
2022/12/15	2044	04/05/2023	11.75	Call	Bond Future	4,085.1400	4.0851	4,274.2600	4.2743	4.629	0	0	0
2022/12/15	2044	04/05/2023	12.00	Call	Bond Future	4,960.9000	4.9609	5,172.6100	5.1726	4.268	0	0	0
2022/12/15	2044	04/05/2023	12.00	Put	Bond Future	3,138.9300	3.1389	2,977.3800	2.9774	(5.147)	0	0	4,115
2022/12/15	2044	04/05/2023	12.25	Call	Bond Future	5,893.2800	5.8933	6,125.7900	6.1258	3.945	0	0	0
2022/12/15	2044	04/05/2023	12.25	Put	Bond Future	2,593.7900	2.5938	2,453.0400	2.4530	(5.426)	0	0	1,500
2022/12/15	2044	04/05/2023	11.43	Call	Bond Future	3,075.9500	3.0760	3,234.2600	3.2343	5.147	0	0	0
2022/12/15	2044	04/05/2023	11.43	Put	Bond Future	4,814.2400	4.8142	4,599.2900	4.5993	(4.465)	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
2022/12/15	2044	03/08/2023	12.15	Call	Bond Future	6,014.0100	6.0140	6,233.4800	6.2335	3.649	0	0	0
2022/12/15	2044	03/08/2023	12.15	Put	Bond Future	3,956.7500	3.9568	3,795.5600	3.7956	(4.074)	0	0	0
2022/12/15	2044	03/08/2023	12.16	Call	Bond Future	6,049.2300	6.0492	6,269.4000	6.2694	3.640	0	0	0
2022/12/15	2044	03/08/2023	12.16	Put	Bond Future	3,933.2000	3.9332	3,772.7100	3.7727	(4.080)	0	0	0
2022/12/15	2044	03/08/2023			Bond Future	11.8081	76.7583	11.7465	77.1389	(0.522)	0.0000	0.0000	0
2022/12/15	2044	03/08/2023	12.17	Call	Bond Future	6,084.2800	6.0843	6,305.1500	6.3051	3.630	0	0	0
2022/12/15	2044	03/08/2023	12.17	Put	Bond Future	3,909.5600	3.9096	3,749.7700	3.7498	(4.087)	0	0	0
2022/12/15	2044	02/11/2023	11.57	Call	Bond Future	4,392.2300	4.3922	4,569.7000	4.5697	4.041	0	0	0
2022/12/15	2044	02/11/2023	11.57	Put	Bond Future	6,472.9000	6.4729	6,261.9000	6.2619	(3.260)	0	0	0
2022/12/15	2044	02/11/2023			Bond Future	11.9053	78.3735	11.8415	78.7620	(0.535)	0.0000	0.0000	0
2022/12/15	2044	02/11/2023	11.55	Call	Bond Future	4,334.4800	4.3345	4,510.4800	4.5105	4.060	0	0	0
2022/12/15	2044	02/11/2023	11.55	Put	Bond Future	6,542.2400	6.5422	6,329.7700	6.3298	(3.248)	0	0	0
2022/12/15	2044	02/11/2023	11.56	Call	Bond Future	4,363.3200	4.3633	4,540.0500	4.5400	4.050	0	0	0
2022/12/15	2044	02/11/2023	11.56	Put	Bond Future	6,507.4900	6.5075	6,295.7500	6.2958	(3.254)	0	0	0
2022/12/15	2044	01/02/2024	12.29	Call	Bond Future	6,648.5300	6.6485	6,874.4300	6.8744	3.398	0	0	0
2022/12/15	2044	01/02/2024	12.29	Put	Bond Future	5,050.6700	5.0507	4,880.0300	4.8800	(3.379)	0	0	0
2022/12/15	2044	01/02/2024			Bond Future	12.0175	75.5906	11.9513	75.9872	(0.550)	0.0000	0.0000	0
2022/12/15	2044	01/02/2024	12.27	Call	Bond Future	6,582.9400	6.5829	6,807.6100	6.8076	3.413	0	0	0
2022/12/15	2044	01/02/2024	12.27	Put	Bond Future	5,100.4200	5.1004	4,928.5500	4.9286	(3.370)	0	0	0
2022/12/15	2044	01/02/2024	12.28	Call	Bond Future	6,615.7100	6.6157	6,841.0000	6.8410	3.405	0	0	0
2022/12/15	2044	01/02/2024	12.28	Put	Bond Future	5,075.4800	5.0755	4,904.2300	4.9042	(3.374)	0	0	0
2022/12/15	2046	02/02/2023			Bond Future	111.0410	111.0410	112.0108	112.0108	0.873	0.0000	0.0000	13,685
2022/12/15	2046	04/05/2023			Bond Future	111.2119	111.2119	112.2004	112.2004	0.889	0.0000	0.0000	4,935
2022/12/15	2046	03/08/2023			Bond Future	113.5414	113.5414	114.5501	114.5501	0.888	0.0000	0.0000	0
2022/12/15	2046	02/11/2023			Bond Future	113.8650	113.8650	114.8948	114.8948	0.904	0.0000	0.0000	0
2022/12/15	2046	01/02/2024			Bond Future	116.2130	116.2130	117.2641	117.2641	0.904	0.0000	0.0000	0
2022/12/15	2050	02/02/2023			Bond Future	114.8919	114.8919	113.1515	113.1515	(1.515)	0.0000	0.0000	10,717
2022/12/15	2050	04/05/2023			Bond Future	117.1747	117.1747	115.3993	115.3993	(1.515)	0.0000	0.0000	3,359
2022/12/15	2050	03/08/2023			Bond Future	117.4478	117.4478	115.6345	115.6345	(1.544)	0.0000	0.0000	0
2022/12/15	2050	02/11/2023			Bond Future	119.9434	119.9434	118.0916	118.0916	(1.544)	0.0000	0.0000	0
2022/12/15	2050	01/02/2024			Bond Future	120.1753	120.1753	118.2857	118.2857	(1.572)	0.0000	0.0000	0
2022/12/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	AL37	02/02/2023			Index Future	854.6150	854.6150	855.8390	855.8390	0.143	0.0000	0.0000	0
2022/12/15	AL37	04/05/2023			Index Future	871.3930	871.3930	872.6360	872.6360	0.143	0.0000	0.0000	0
2022/12/15	AL37	03/08/2023			Index Future	889.4390	889.4390	890.7040	890.7040	0.142	0.0000	0.0000	0
2022/12/15	AL37	02/11/2023			Index Future	908.1360	908.1360	909.4260	909.4260	0.142	0.0000	0.0000	0
2022/12/15	AL37	01/02/2024			Index Future	926.6750	926.6750	927.9930	927.9930	0.142	0.0000	0.0000	0
2022/12/15	AL7T	02/02/2023			Index Future	985.0440	985.0440	988.8880	988.8880	0.390	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
2022/12/15	AL7T	04/05/2023			Index Future	1,004.3830	1,004.3830	1,008.2960	1,008.2960	0.390	0.0000	0.0000	0
2022/12/15	AL7T	03/08/2023			Index Future	1,025.1830	1,025.1830	1,029.1720	1,029.1720	0.389	0.0000	0.0000	0
2022/12/15	AL7T	02/11/2023			Index Future	1,046.7330	1,046.7330	1,050.8050	1,050.8050	0.389	0.0000	0.0000	0
2022/12/15	AL7T	01/02/2024			Index Future	1,068.1020	1,068.1020	1,072.2590	1,072.2590	0.389	0.0000	0.0000	0
2022/12/15	ALBI	02/02/2023			Index Future	861.7310	861.7310	865.1820	865.1820	0.400	0.0000	0.0000	111
2022/12/15	ALBI	04/05/2023			Index Future	878.6490	878.6490	882.1630	882.1630	0.400	0.0000	0.0000	0
2022/12/15	ALBI	03/08/2023			Index Future	896.8450	896.8450	900.4280	900.4280	0.400	0.0000	0.0000	0
2022/12/15	ALBI	02/11/2023			Index Future	915.6980	915.6980	919.3550	919.3550	0.399	0.0000	0.0000	0
2022/12/15	ALBI	01/02/2024			Index Future	934.3920	934.3920	938.1240	938.1240	0.399	0.0000	0.0000	0
2022/12/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	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
2022/12/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/15	ES33	02/02/2023			Bond Future	12.3227	74.8682	12.2491	75.2115	(0.597)	0.0000	0.0000	350
2022/12/15	ES33	04/05/2023			Bond Future	12.4865	72.5615	12.4099	72.9112	(0.614)	0.0000	0.0000	0
2022/12/15	ES33	03/08/2023			Bond Future	12.6394	74.0822	12.5596	74.4389	(0.631)	0.0000	0.0000	0
2022/12/15	ES33	02/11/2023			Bond Future	12.7984	71.8608	12.7152	72.2250	(0.650)	0.0000	0.0000	0
2022/12/15	ES33	01/02/2024			Bond Future	12.9809	73.3411	12.8940	73.7129	(0.670)	0.0000	0.0000	0
2022/12/15	ES42	02/02/2023			Bond Future	12.5444	73.2934	12.4763	73.6659	(0.543)	0.0000	0.0000	4,195
2022/12/15	ES42	04/05/2023			Bond Future	12.6926	70.4870	12.6218	70.8664	(0.558)	0.0000	0.0000	0
2022/12/15	ES42	03/08/2023			Bond Future	12.8272	71.9652	12.7537	72.3522	(0.573)	0.0000	0.0000	0
2022/12/15	ES42	02/11/2023			Bond Future	12.9666	69.2321	12.8902	69.6273	(0.589)	0.0000	0.0000	0
2022/12/15	ES42	01/02/2024			Bond Future	13.1180	70.6572	13.0385	71.0607	(0.606)	0.0000	0.0000	0
2022/12/15	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	21,550.0000	2.1550	100.000	0	0	0
2022/12/15	GOVI	02/02/2023	850.82	Put	GOVI	12,540.0000	1.2540	0.0000	0.0000	(100.000)	0	0	0
2022/12/15	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	21,450.0000	2.1450	100.000	0	0	0
2022/12/15	GOVI	02/02/2023	850.83	Put	GOVI	12,640.0000	1.2640	0.0000	0.0000	(100.000)	0	0	0
2022/12/15	GOVI	02/02/2023			GOVI	849.5660	849.5660	852.9750	852.9750	0.401	0.0000	0.0000	848
2022/12/15	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	21,350.0000	2.1350	100.000	0	0	0
2022/12/15	GOVI	02/02/2023	850.84	Put	GOVI	12,740.0000	1.2740	0.0000	0.0000	(100.000)	0	0	0
2022/12/15	GOVI	04/05/2023	852.86	Call	GOVI	133,850.0000	13.3850	168,550.0000	16.8550	25.925	0	0	0
2022/12/15	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/15	GOVI	04/05/2023	852.87	Call	GOVI	133,750.0000	13.3750	168,450.0000	16.8450	25.944	0	0	0
2022/12/15	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/15	GOVI	04/05/2023			GOVI	866.2450	866.2450	869.7150	869.7150	0.401	0.0000	0.0000	0
2022/12/15	GOVI	04/05/2023	852.88	Call	GOVI	133,650.0000	13.3650	168,350.0000	16.8350	25.963	0	0	0
2022/12/15	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/15	GOVI	03/08/2023	837.21	Call	GOVI	469,740.0000	46.9740	505,130.0000	50.5130	7.534	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
2022/12/15	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/15	GOVI	03/08/2023	837.22	Call	GOVI	469,640.0000	46.9640	505,030.0000	50.5030	7.536	0	0	0
2022/12/15	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/15	GOVI	03/08/2023			GOVI	884.1840	884.1840	887.7230	887.7230	0.400	0.0000	0.0000	0
2022/12/15	GOVI	03/08/2023	837.23	Call	GOVI	469,540.0000	46.9540	504,930.0000	50.4930	7.537	0	0	0
2022/12/15	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/15	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/15	GOVI	02/11/2023	885.82	Call	GOVI	169,500.0000	16.9500	205,620.0000	20.5620	21.310	0	0	0
2022/12/15	GOVI	02/11/2023			GOVI	902.7700	902.7700	906.3820	906.3820	0.400	0.0000	0.0000	0
2022/12/15	GOVI	02/11/2023	885.80	Call	GOVI	169,700.0000	16.9700	205,820.0000	20.5820	21.285	0	0	0
2022/12/15	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/15	GOVI	02/11/2023	885.81	Call	GOVI	169,600.0000	16.9600	205,720.0000	20.5720	21.297	0	0	0
2022/12/15	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/15	GOVI	01/02/2024	880.00	Call	GOVI	412,000.0000	41.2000	448,870.0000	44.8870	8.949	0	0	0
2022/12/15	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/15	GOVI	01/02/2024			GOVI	921.2000	921.2000	924.8870	924.8870	0.400	0.0000	0.0000	0
2022/12/15	GOVI	01/02/2024	879.98	Call	GOVI	412,200.0000	41.2200	449,070.0000	44.9070	8.945	0	0	0
2022/12/15	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/15	GOVI	01/02/2024	879.99	Call	GOVI	412,100.0000	41.2100	448,970.0000	44.8970	8.947	0	0	0
2022/12/15	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/15	IGOV	02/02/2023			Index Future	318.5760	318.5760	318.9220	318.9220	0.109	0.0000	0.0000	671
2022/12/15	IGOV	04/05/2023			Index Future	324.9080	324.9080	325.2590	325.2590	0.108	0.0000	0.0000	16
2022/12/15	IGOV	03/08/2023			Index Future	331.7120	331.7120	332.0700	332.0700	0.108	0.0000	0.0000	0
2022/12/15	IGOV	02/11/2023			Index Future	338.7600	338.7600	339.1250	339.1250	0.108	0.0000	0.0000	0
2022/12/15	IGOV	01/02/2024			Index Future	345.7480	345.7480	346.1210	346.1210	0.108	0.0000	0.0000	0
2022/12/15	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/12/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2022/12/15	JBAF	21/12/2022			Jibar Tradeable Future	7.2650	92.7350	7.2650	92.7350	0.000	92.7450	92.7450	0
2022/12/15	JBAF	18/01/2023			Jibar Tradeable Future	7.3000	92.7000	7.3150	92.6850	0.205	0.0000	0.0000	0
2022/12/15	JBAF	15/02/2023			Jibar Tradeable Future	7.6750	92.3250	7.6900	92.3100	0.195	0.0000	0.0000	0
2022/12/15	JBAF	15/03/2023			Jibar Tradeable Future	7.7000	92.3000	7.7150	92.2850	0.195	0.0000	0.0000	0
2022/12/15	JBAF	19/04/2023			Jibar Tradeable Future	7.8300	92.1700	7.8300	92.1700	0.000	0.0000	0.0000	0
2022/12/15	JBAF	17/05/2023			Jibar Tradeable Future	7.8400	92.1600	7.8500	92.1500	0.128	0.0000	0.0000	0
2022/12/15	JBAF	21/06/2023			Jibar Tradeable Future	7.9050	92.0950	7.8800	92.1200	(0.316)	0.0000	0.0000	0
2022/12/15	JBAF	20/09/2023			Jibar Tradeable Future	7.9000	92.1000	7.8750	92.1250	(0.316)	0.0000	0.0000	75
2022/12/15	JBAF	20/12/2023			Jibar Tradeable Future	7.8650	92.1350	7.8650	92.1350	0.000	0.0000	0.0000	272
2022/12/15	JBAF	20/03/2024			Jibar Tradeable Future	7.8350	92.1650	7.8500	92.1500	0.191	0.0000	0.0000	0
2022/12/15	JBAF	19/06/2024			Jibar Tradeable Future	7.8350	92.1650	7.8500	92.1500	0.191	0.0000	0.0000	0
2022/12/15	JBAF	18/09/2024			Jibar Tradeable Future	7.8200	92.1800	7.8550	92.1450	0.448	92.0950	92.0950	68
2022/12/15	R035	02/02/2023	9.81	Call	Bond Future	40.0500	0.0400	48.2500	0.0483	20.474	0	0	582
2022/12/15	R035	02/02/2023	9.81	Put	Bond Future	9,597.5100	9.5975	9,185.8500	9.1859	(4.289)	0	0	0
2022/12/15	R035	02/02/2023	9.85	Call	Bond Future	46.0200	0.0460	55.3500	0.0554	20.274	0	0	0
2022/12/15	R035	02/02/2023	9.89	Call	Bond Future	52.7500	0.0528	63.3300	0.0633	20.057	0	0	388
2022/12/15	R035	02/02/2023	9.89	Put	Bond Future	9,079.3300	9.0793	8,670.0500	8.6700	(4.508)	0	0	0
2022/12/15	R035	02/02/2023	11.94	Call	Bond Future	4,046.8300	4.0468	4,350.7800	4.3508	7.511	0	0	0
2022/12/15	R035	02/02/2023	13.22	Put	Bond Future	82.3000	0.0823	64.8600	0.0649	(21.191)	0	0	976
2022/12/15	R035	02/02/2023	10.88	Call	Bond Future	808.7300	0.8087	918.7200	0.9187	13.600	0	0	0
2022/12/15	R035	02/02/2023	10.88	Put	Bond Future	3,601.0800	3.6011	3,291.2100	3.2912	(8.605)	0	0	0
2022/12/15	R035	02/02/2023	10.66	Call	Bond Future	486.2800	0.4863	560.3900	0.5604	15.240	0	0	0
2022/12/15	R035	02/02/2023	10.66	Put	Bond Future	4,612.0700	4.6121	4,266.3200	4.2663	(7.497)	0	0	582
2022/12/15	R035	02/02/2023	10.30	Put	Bond Future	6,557.9900	6.5580	6,171.3000	6.1713	(5.896)	0	0	0
2022/12/15	R035	02/02/2023	10.60	Call	Bond Future	417.3500	0.4173	482.9300	0.4829	15.713	0	0	0
2022/12/15	R035	02/02/2023	10.60	Put	Bond Future	4,911.8200	4.9118	4,557.5400	4.5575	(7.213)	0	0	0
2022/12/15	R035	02/02/2023	10.64	Put	Bond Future	4,710.9500	4.7110	4,362.2900	4.3623	(7.401)	0	0	0
2022/12/15	R035	02/02/2023			Bond Future	11.3566	87.8266	11.2835	88.2465	(0.644)	0.0000	0.0000	145,653
2022/12/15	R035	02/02/2023	9.85	Put	Bond Future	9,337.5200	9.3375	8,926.9900	8.9270	(4.397)	0	0	0
2022/12/15	R035	02/02/2023	11.94	Put	Bond Future	799.9400	0.7999	684.0300	0.6840	(14.490)	0	0	0
2022/12/15	R035	02/02/2023	11.98	Call	Bond Future	4,212.5600	4.2126	4,522.1400	4.5221	7.349	0	0	0
2022/12/15	R035	02/02/2023	11.98	Put	Bond Future	749.6800	0.7497	639.4000	0.6394	(14.710)	0	0	388
2022/12/15	R035	02/02/2023	13.22	Call	Bond Future	9,847.0600	9.8471	10,249.4800	10.2495	4.087	0	0	0
2022/12/15	R035	02/02/2023	11.05	Call	Bond Future	1,141.3400	1.1413	1,282.9900	1.2830	12.411	0	0	976
2022/12/15	R035	02/02/2023	11.05	Put	Bond Future	2,922.7700	2.9228	2,644.5600	2.6446	(9.519)	0	0	0
2022/12/15	R035	02/02/2023	11.06	Call	Bond Future	1,163.6100	1.1636	1,307.2100	1.3072	12.341	0	0	0
2022/12/15	R035	02/02/2023	11.06	Put	Bond Future	2,886.0900	2.8861	2,609.8300	2.6098	(9.572)	0	0	582
2022/12/15	R035	02/02/2023	10.86	Call	Bond Future	774.5900	0.7746	881.0600	0.8811	13.745	0	0	0
2022/12/15	R035	02/02/2023	10.86	Put	Bond Future	3,686.9800	3.6870	3,373.5900	3.3736	(8.500)	0	0	0
2022/12/15	R035	02/02/2023	10.87	Call	Bond Future	791.5400	0.7915	899.7600	0.8998	13.672	0	0	0
2022/12/15	R035	02/02/2023	10.87	Put	Bond Future	3,643.8800	3.6439	3,332.2400	3.3322	(8.552)	0	0	0
2022/12/15	R035	02/02/2023	10.30	Call	Bond Future	187.1700	0.1872	220.3400	0.2203	17.722	0	0	976
2022/12/15	R035	02/02/2023	10.64	Call	Bond Future	462.5100	0.4625	533.7100	0.5337	15.394	0	0	388
2022/12/15	R035	04/05/2023	11.22	Put	Bond Future	4,172.9100	4.1729	3,930.4400	3.9304	(5.811)	0	0	0
2022/12/15	R035	04/05/2023	12.46	Call	Bond Future	6,829.4600	6.8295	7,137.5100	7.1375	4.511	0	0	0
2022/12/15	R035	04/05/2023	12.46	Put	Bond Future	1,569.9900	1.5700	1,450.4900	1.4505	(7.612)	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
2022/12/15	R035	04/05/2023	13.18	Call	Bond Future	9,689.8300	9.6898	10,043.5900	10.0436	3.651	0	0	0
2022/12/15	R035	04/05/2023	13.18	Put	Bond Future	869.2300	0.8692	795.4400	0.7954	(8.489)	0	0	491
2022/12/15	R035	04/05/2023	11.17	Call	Bond Future	2,575.0200	2.5750	2,754.3600	2.7544	6.965	0	0	491
2022/12/15	R035	04/05/2023	11.20	Call	Bond Future	2,651.0200	2.6510	2,833.8000	2.8338	6.895	0	0	0
2022/12/15	R035	04/05/2023	11.21	Call	Bond Future	2,676.8200	2.6768	2,860.7600	2.8608	6.872	0	0	0
2022/12/15	R035	04/05/2023	10.60	Call	Bond Future	1,391.5400	1.3915	1,507.6800	1.5077	8.346	0	0	388
2022/12/15	R035	04/05/2023	10.60	Put	Bond Future	6,537.8100	6.5378	6,226.4000	6.2264	(4.763)	0	0	0
2022/12/15	R035	04/05/2023			Bond Future	11.4787	85.0468	11.4028	85.4744	(0.661)	0.0000	0.0000	104,314
2022/12/15	R035	04/05/2023	11.22	Call	Bond Future	2,702.5500	2.7025	2,887.6300	2.8876	6.848	0	0	0
2022/12/15	R035	04/05/2023	11.17	Put	Bond Future	4,333.7700	4.3338	4,085.5600	4.0856	(5.727)	0	0	0
2022/12/15	R035	04/05/2023	11.20	Put	Bond Future	4,236.5700	4.2366	3,991.8000	3.9918	(5.778)	0	0	0
2022/12/15	R035	04/05/2023	11.21	Put	Bond Future	4,204.7500	4.2048	3,961.1400	3.9611	(5.794)	0	0	0
2022/12/15	R035	04/05/2023	9.85	Call	Bond Future	537.3400	0.5373	591.1500	0.5912	10.014	0	0	388
2022/12/15	R035	04/05/2023	9.85	Put	Bond Future	10,435.0300	10.4350	10,061.2900	10.0613	(3.582)	0	0	0
2022/12/15	R035	04/05/2023	10.42	Call	Bond Future	1,130.2400	1.1302	1,228.9600	1.2290	8.734	0	0	491
2022/12/15	R035	04/05/2023	10.42	Put	Bond Future	7,385.5200	7.3855	7,056.6900	7.0567	(4.452)	0	0	0
2022/12/15	R035	03/08/2023	12.00	Call	Bond Future	5,586.3100	5.5863	5,843.9900	5.8440	4.613	0	0	0
2022/12/15	R035	03/08/2023	12.00	Put	Bond Future	3,372.3100	3.3723	3,193.9600	3.1940	(5.289)	0	0	0
2022/12/15	R035	03/08/2023			Bond Future	11.5903	86.8091	11.5114	87.2451	(0.680)	0.0000	0.0000	0
2022/12/15	R035	03/08/2023	11.98	Call	Bond Future	5,521.2700	5.5213	5,777.3400	5.7773	4.638	0	0	0
2022/12/15	R035	03/08/2023	11.98	Put	Bond Future	3,413.3800	3.4134	3,233.4200	3.2334	(5.272)	0	0	0
2022/12/15	R035	03/08/2023	11.99	Call	Bond Future	5,553.7600	5.5538	5,810.6300	5.8106	4.625	0	0	0
2022/12/15	R035	03/08/2023	11.99	Put	Bond Future	3,392.7900	3.3928	3,213.6300	3.2136	(5.281)	0	0	0
2022/12/15	R035	02/11/2023	11.41	Call	Bond Future	3,785.6300	3.7856	3,991.3200	3.9913	5.433	0	0	0
2022/12/15	R035	02/11/2023	11.41	Put	Bond Future	5,410.5200	5.4105	5,171.1200	5.1711	(4.425)	0	0	0
2022/12/15	R035	02/11/2023	11.42	Call	Bond Future	3,811.6700	3.8117	4,018.2200	4.0182	5.419	0	0	0
2022/12/15	R035	02/11/2023	11.42	Put	Bond Future	5,381.0500	5.3811	5,142.5100	5.1425	(4.433)	0	0	0
2022/12/15	R035	02/11/2023			Bond Future	11.7066	84.1282	11.6245	84.5733	(0.701)	0.0000	0.0000	0
2022/12/15	R035	02/11/2023	11.43	Call	Bond Future	3,837.7900	3.8378	4,045.2200	4.0452	5.405	0	0	0
2022/12/15	R035	02/11/2023	11.43	Put	Bond Future	5,351.7000	5.3517	5,114.0400	5.1140	(4.441)	0	0	0
2022/12/15	R035	01/02/2024	12.18	Put	Bond Future	4,018.5000	4.0185	3,827.6800	3.8277	(4.749)	0	0	0
2022/12/15	R035	01/02/2024	12.19	Call	Bond Future	5,805.1200	5.8051	6,069.3700	6.0694	4.552	0	0	0
2022/12/15	R035	01/02/2024	12.19	Put	Bond Future	3,997.6000	3.9976	3,807.5200	3.8075	(4.755)	0	0	0
2022/12/15	R035	01/02/2024			Bond Future	11.8429	85.8434	11.7573	86.2977	(0.722)	0.0000	0.0000	0
2022/12/15	R035	01/02/2024	12.18	Call	Bond Future	5,774.7300	5.7747	6,038.2400	6.0382	4.563	0	0	0
2022/12/15	R035	01/02/2024	12.20	Call	Bond Future	5,835.5500	5.8355	6,100.5400	6.1005	4.541	0	0	0
2022/12/15	R035	01/02/2024	12.20	Put	Bond Future	3,976.8000	3.9768	3,787.4600	3.7875	(4.761)	0	0	0
2022/12/15	R186	02/02/2023	8.32	Call	Bond Future	200.4500	0.2005	227.5200	0.2275	13.505	0	0	0
2022/12/15	R186	02/02/2023	8.32	Put	Bond Future	1,878.6700	1.8787	1,745.9900	1.7460	(7.062)	0	0	0
2022/12/15	R186	02/02/2023	8.33	Call	Bond Future	208.4400	0.2084	236.3300	0.2363	13.380	0	0	0
2022/12/15	R186	02/02/2023	8.33	Put	Bond Future	1,852.7200	1.8527	1,720.8600	1.7209	(7.117)	0	0	0
2022/12/15	R186	02/02/2023			Bond Future	8.8193	106.7717	8.7713	106.9315	(0.544)	0.0000	0.0000	72,565
2022/12/15	R186	02/02/2023	8.34	Call	Bond Future	216.6500	0.2166	245.3600	0.2454	13.252	0	0	0
2022/12/15	R186	02/02/2023	8.34	Put	Bond Future	1,827.0000	1.8270	1,695.9600	1.6960	(7.172)	0	0	0
2022/12/15	R186	04/05/2023	8.83	Put	Bond Future	1,638.0200	1.6380	1,550.6100	1.5506	(5.336)	0	0	0
2022/12/15	R186	04/05/2023	8.84	Call	Bond Future	1,454.2100	1.4542	1,529.5500	1.5296	5.181	0	0	0
2022/12/15	R186	04/05/2023			Bond Future	8.8936	108.8673	8.8419	109.0295	(0.582)	0.0000	0.0000	12,216

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
2022/12/15	R186	04/05/2023	8.82	Call	Bond Future	1,422.6800	1.4227	1,496.9600	1.4970	5.221	0	0	0
2022/12/15	R186	04/05/2023	8.82	Put	Bond Future	1,653.5600	1.6536	1,565.6200	1.5656	(5.318)	0	0	0
2022/12/15	R186	04/05/2023	8.83	Call	Bond Future	1,438.5300	1.4385	1,513.3400	1.5133	5.200	0	0	0
2022/12/15	R186	04/05/2023	8.84	Put	Bond Future	1,622.3300	1.6223	1,535.4500	1.5354	(5.355)	0	0	0
2022/12/15	R186	03/08/2023	9.73	Put	Bond Future	1,023.8900	1.0239	969.6100	0.9696	(5.301)	0	0	0
2022/12/15	R186	03/08/2023	9.74	Call	Bond Future	3,340.0300	3.3400	3,451.1700	3.4512	3.328	0	0	0
2022/12/15	R186	03/08/2023	9.74	Put	Bond Future	1,016.3200	1.0163	962.3600	0.9624	(5.309)	0	0	0
2022/12/15	R186	03/08/2023			Bond Future	8.9374	105.8157	8.8812	105.9808	(0.628)	0.0000	0.0000	0
2022/12/15	R186	03/08/2023	9.73	Call	Bond Future	3,319.0500	3.3190	3,429.8700	3.4299	3.339	0	0	0
2022/12/15	R186	03/08/2023	9.75	Call	Bond Future	3,361.0500	3.3611	3,472.5100	3.4725	3.316	0	0	0
2022/12/15	R186	03/08/2023	9.75	Put	Bond Future	1,008.8000	1.0088	955.1600	0.9552	(5.317)	0	0	0
2022/12/15	R186	02/11/2023	9.40	Call	Bond Future	2,644.1700	2.6442	2,743.2800	2.7433	3.748	0	0	0
2022/12/15	R186	02/11/2023	9.40	Put	Bond Future	1,484.5800	1.4846	1,415.2800	1.4153	(4.668)	0	0	0
2022/12/15	R186	02/11/2023	9.15	Call	Bond Future	2,216.8500	2.2169	2,307.2400	2.3072	4.077	0	0	1,715
2022/12/15	R186	02/11/2023			Bond Future	8.9738	108.0414	8.9124	108.2098	(0.684)	0.0000	0.0000	0
2022/12/15	R186	02/11/2023	10.42	Call	Bond Future	4,659.5900	4.6596	4,786.7500	4.7868	2.729	0	0	0
2022/12/15	R186	02/11/2023	10.42	Put	Bond Future	790.0100	0.7900	748.7600	0.7488	(5.221)	0	0	1,715
2022/12/15	R186	02/11/2023	9.15	Put	Bond Future	1,735.5000	1.7355	1,657.4800	1.6575	(4.496)	0	0	0
2022/12/15	R186	02/11/2023	9.38	Call	Bond Future	2,608.9000	2.6089	2,707.3400	2.7073	3.773	0	0	0
2022/12/15	R186	02/11/2023	9.38	Put	Bond Future	1,503.3600	1.5034	1,433.3900	1.4334	(4.654)	0	0	0
2022/12/15	R186	02/11/2023	9.39	Call	Bond Future	2,626.5100	2.6265	2,725.2900	2.7253	3.761	0	0	0
2022/12/15	R186	02/11/2023	9.39	Put	Bond Future	1,493.9400	1.4939	1,424.3100	1.4243	(4.661)	0	0	0
2022/12/15	R186	01/02/2024	9.51	Call	Bond Future	2,743.5500	2.7436	2,845.0500	2.8450	3.700	0	0	0
2022/12/15	R186	01/02/2024	9.52	Put	Bond Future	1,559.7200	1.5597	1,489.4800	1.4895	(4.503)	0	0	0
2022/12/15	R186	01/02/2024	9.50	Call	Bond Future	2,726.9400	2.7269	2,828.1300	2.8281	3.711	0	0	0
2022/12/15	R186	01/02/2024			Bond Future	9.0435	104.9388	8.9758	105.1108	(0.748)	0.0000	0.0000	0
2022/12/15	R186	01/02/2024	9.51	Put	Bond Future	1,567.6500	1.5676	1,497.1100	1.4971	(4.500)	0	0	0
2022/12/15	R186	01/02/2024	9.52	Call	Bond Future	2,760.6400	2.7606	2,862.4400	2.8624	3.688	0	0	0
2022/12/15	R186	01/02/2024	9.50	Put	Bond Future	1,576.0700	1.5761	1,505.2200	1.5052	(4.495)	0	0	0
2022/12/15	R197	02/02/2023			Bond Future	329.1055	329.1055	328.9139	328.9139	(0.058)	0.0000	0.0000	977
2022/12/15	R197	04/05/2023			Bond Future	335.6450	335.6450	335.4476	335.4476	(0.059)	0.0000	0.0000	0
2022/12/15	R197	03/08/2023			Bond Future	333.6063	333.6063	333.4039	333.4039	(0.061)	0.0000	0.0000	0
2022/12/15	R197	02/11/2023			Bond Future	340.6955	340.6955	340.4884	340.4884	(0.061)	0.0000	0.0000	0
2022/12/15	R202	02/02/2023			Bond Future	244.9218	244.9218	244.9107	244.9107	(0.005)	0.0000	0.0000	5,950
2022/12/15	R202	04/05/2023			Bond Future	249.7884	249.7884	249.7757	249.7757	(0.005)	0.0000	0.0000	0
2022/12/15	R202	03/08/2023			Bond Future	250.2031	250.2031	250.1894	250.1894	(0.005)	0.0000	0.0000	0
2022/12/15	R202	02/11/2023			Bond Future	255.5194	255.5194	255.5051	255.5051	(0.006)	0.0000	0.0000	0
2022/12/15	R202	01/02/2024			Bond Future	255.8333	255.8333	255.8202	255.8202	(0.005)	0.0000	0.0000	0
2022/12/15	R209	02/02/2023	10.78	Call	Bond Future	572.2500	0.5723	654.1500	0.6542	14.312	0	0	0
2022/12/15	R209	02/02/2023	10.79	Call	Bond Future	585.4600	0.5855	668.8200	0.6688	14.238	0	0	0
2022/12/15	R209	02/02/2023	10.80	Put	Bond Future	3,453.5900	3.4536	3,171.6600	3.1717	(8.163)	0	0	0
2022/12/15	R209	02/02/2023			Bond Future	11.3514	67.8042	11.2787	68.1709	(0.640)	0.0000	0.0000	29,561
2022/12/15	R209	02/02/2023	10.78	Put	Bond Future	3,533.7500	3.5338	3,248.8900	3.2489	(8.061)	0	0	0
2022/12/15	R209	02/02/2023	10.79	Put	Bond Future	3,493.5300	3.4935	3,210.1300	3.2101	(8.112)	0	0	0
2022/12/15	R209	02/02/2023	10.80	Call	Bond Future	598.8800	0.5989	683.7100	0.6837	14.165	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
2022/12/15	R209	04/05/2023	11.10	Call	Bond Future	2,188.7800	2.1888	2,341.2400	2.3412	6.966	0	0	0
2022/12/15	R209	04/05/2023	11.10	Put	Bond Future	4,015.4500	4.0155	3,794.4200	3.7944	(5.504)	0	0	0
2022/12/15	R209	04/05/2023	11.50	Put	Bond Future	2,974.3700	2.9744	2,792.6100	2.7926	(6.111)	0	0	0
2022/12/15	R209	04/05/2023	10.00	Call	Bond Future	591.3300	0.5913	648.3200	0.6483	9.638	0	0	500
2022/12/15	R209	04/05/2023	10.00	Put	Bond Future	8,417.9600	8.4180	8,101.4600	8.1015	(3.760)	0	0	0
2022/12/15	R209	04/05/2023	11.09	Call	Bond Future	2,166.9100	2.1669	2,318.3700	2.3184	6.990	0	0	0
2022/12/15	R209	04/05/2023	11.09	Put	Bond Future	4,045.0100	4.0450	3,822.9800	3.8230	(5.489)	0	0	0
2022/12/15	R209	04/05/2023			Bond Future	11.4623	65.9834	11.3871	66.3569	(0.656)	0.0000	0.0000	2,635
2022/12/15	R209	04/05/2023	12.50	Call	Bond Future	6,216.4800	6.2165	6,488.8900	6.4889	4.382	0	0	0
2022/12/15	R209	04/05/2023	12.50	Put	Bond Future	1,355.2600	1.3553	1,254.1800	1.2542	(7.458)	0	0	8,500
2022/12/15	R209	04/05/2023	11.11	Call	Bond Future	2,210.7600	2.2108	2,364.2200	2.3642	6.942	0	0	0
2022/12/15	R209	04/05/2023	11.11	Put	Bond Future	3,986.0700	3.9861	3,766.0400	3.7660	(5.520)	0	0	0
2022/12/15	R209	04/05/2023	11.50	Call	Bond Future	3,160.4500	3.1605	3,352.1800	3.3522	6.067	0	0	1,000
2022/12/15	R209	04/05/2023	11.00	Call	Bond Future	1,974.7500	1.9747	2,117.2100	2.1172	7.214	0	0	0
2022/12/15	R209	04/05/2023	11.00	Put	Bond Future	4,318.1300	4.3181	4,087.1000	4.0871	(5.350)	0	0	6,250
2022/12/15	R209	03/08/2023	11.95	Put	Bond Future	2,985.2600	2.9853	2,829.3600	2.8294	(5.222)	0	0	0
2022/12/15	R209	03/08/2023	11.93	Call	Bond Future	4,783.7900	4.7838	5,007.4200	5.0074	4.675	0	0	0
2022/12/15	R209	03/08/2023	11.94	Call	Bond Future	4,812.0300	4.8120	5,036.3800	5.0364	4.662	0	0	0
2022/12/15	R209	03/08/2023			Bond Future	11.5616	67.3509	11.4838	67.7319	(0.673)	0.0000	0.0000	0
2022/12/15	R209	03/08/2023	11.95	Call	Bond Future	4,840.5400	4.8405	5,065.5900	5.0656	4.649	0	0	0
2022/12/15	R209	03/08/2023	11.93	Put	Bond Future	3,022.2300	3.0222	2,864.9100	2.8649	(5.205)	0	0	0
2022/12/15	R209	03/08/2023	11.94	Put	Bond Future	3,003.5800	3.0036	2,846.9800	2.8470	(5.214)	0	0	0
2022/12/15	R209	02/11/2023	11.33	Call	Bond Future	3,248.8400	3.2488	3,426.8900	3.4269	5.480	0	0	0
2022/12/15	R209	02/11/2023	11.33	Put	Bond Future	4,869.1900	4.8692	4,658.3600	4.6584	(4.330)	0	0	0
2022/12/15	R209	02/11/2023	11.34	Call	Bond Future	3,271.5200	3.2715	3,450.3400	3.4503	5.466	0	0	0
2022/12/15	R209	02/11/2023	11.34	Put	Bond Future	4,842.2000	4.8422	4,632.1400	4.6321	(4.338)	0	0	0
2022/12/15	R209	02/11/2023			Bond Future	11.6616	65.6151	11.5810	66.0039	(0.691)	0.0000	0.0000	0
2022/12/15	R209	02/11/2023	11.35	Call	Bond Future	3,294.2800	3.2943	3,473.8800	3.4739	5.452	0	0	0
2022/12/15	R209	02/11/2023	11.35	Put	Bond Future	4,815.3400	4.8153	4,606.0600	4.6061	(4.346)	0	0	0
2022/12/15	R209	01/02/2024	12.14	Call	Bond Future	5,165.7200	5.1657	5,399.4700	5.3995	4.525	0	0	0
2022/12/15	R209	01/02/2024	12.14	Put	Bond Future	3,470.4000	3.4704	3,307.2200	3.3072	(4.702)	0	0	0
2022/12/15	R209	01/02/2024	12.13	Put	Bond Future	3,489.0500	3.4890	3,325.2200	3.3252	(4.696)	0	0	0
2022/12/15	R209	01/02/2024			Bond Future	11.7747	66.9527	11.6911	67.3497	(0.710)	0.0000	0.0000	0
2022/12/15	R209	01/02/2024	12.12	Call	Bond Future	5,111.6300	5.1116	5,344.0800	5.3441	4.547	0	0	0
2022/12/15	R209	01/02/2024	12.12	Put	Bond Future	3,507.5300	3.5075	3,343.0500	3.3431	(4.689)	0	0	0
2022/12/15	R209	01/02/2024	12.13	Call	Bond Future	5,138.7900	5.1388	5,371.8900	5.3719	4.536	0	0	0
2022/12/15	R210	02/02/2023			Bond Future	221.0634	221.0634	221.0495	221.0495	(0.006)	0.0000	0.0000	372
2022/12/15	R210	04/05/2023			Bond Future	222.3704	222.3704	222.3549	222.3549	(0.007)	0.0000	0.0000	0
2022/12/15	R210	03/08/2023			Bond Future	227.0281	227.0281	227.0113	227.0113	(0.007)	0.0000	0.0000	0
2022/12/15	R210	02/11/2023			Bond Future	228.6851	228.6851	228.6672	228.6672	(0.008)	0.0000	0.0000	0
2022/12/15	R210	01/02/2024			Bond Future	233.4011	233.4011	233.3833	233.3833	(0.008)	0.0000	0.0000	0
2022/12/15	R213	02/02/2023	10.01	Call	Bond Future	189.7400	0.1897	228.0800	0.2281	20.207	0	0	0
2022/12/15	R213	02/02/2023	10.43	Put	Bond Future	2,107.2200	2.1072	1,895.0900	1.8951	(10.067)	0	0	0
2022/12/15	R213	02/02/2023	12.20	Call	Bond Future	6,601.2700	6.6013	6,891.2500	6.8913	4.393	0	0	0
2022/12/15	R213	02/02/2023	12.20	Put	Bond Future	136.1000	0.1361	111.2100	0.1112	(18.288)	0	0	912
2022/12/15	R213	02/02/2023	10.22	Put	Bond Future	2,764.5200	2.7645	2,517.7700	2.5178	(8.926)	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
2022/12/15	R213	02/02/2023	10.23	Call	Bond Future	427.4100	0.4274	497.1100	0.4971	16.308	0	0	0
2022/12/15	R213	02/02/2023	10.35	Call	Bond Future	609.9300	0.6099	699.1600	0.6992	14.630	0	0	0
2022/12/15	R213	02/02/2023	10.35	Put	Bond Future	2,341.8100	2.3418	2,116.1700	2.1162	(9.635)	0	0	476
2022/12/15	R213	02/02/2023			Bond Future	10.7206	83.3394	10.6524	83.6543	(0.636)	0.0000	0.0000	38,255
2022/12/15	R213	02/02/2023	9.16	Call	Bond Future	2.6600	0.0027	3.5600	0.0036	33.835	0	0	476
2022/12/15	R213	02/02/2023	9.16	Put	Bond Future	7,626.6900	7.6267	7,312.7200	7.3127	(4.117)	0	0	0
2022/12/15	R213	02/02/2023	10.01	Put	Bond Future	3,552.6100	3.5526	3,276.0800	3.2761	(7.784)	0	0	476
2022/12/15	R213	02/02/2023	10.21	Call	Bond Future	400.5400	0.4005	467.1000	0.4671	16.618	0	0	0
2022/12/15	R213	02/02/2023	10.21	Put	Bond Future	2,799.0700	2.7991	2,550.7600	2.5508	(8.871)	0	0	0
2022/12/15	R213	02/02/2023	10.43	Call	Bond Future	753.2200	0.7532	855.9600	0.8560	13.640	0	0	912
2022/12/15	R213	02/02/2023	10.22	Call	Bond Future	413.8400	0.4138	481.9600	0.4820	16.460	0	0	0
2022/12/15	R213	02/02/2023	10.23	Put	Bond Future	2,730.2800	2.7303	2,485.1100	2.4851	(8.980)	0	0	0
2022/12/15	R213	04/05/2023	10.75	Call	Bond Future	2,414.3200	2.4143	2,565.7000	2.5657	6.270	0	0	0
2022/12/15	R213	04/05/2023	10.75	Put	Bond Future	2,815.7800	2.8158	2,646.6700	2.6467	(6.006)	0	0	0
2022/12/15	R213	04/05/2023			Bond Future	10.8390	81.4231	10.7679	81.7435	(0.656)	0.0000	0.0000	0
2022/12/15	R213	04/05/2023	10.74	Call	Bond Future	2,391.9500	2.3919	2,542.4500	2.5425	6.292	0	0	0
2022/12/15	R213	04/05/2023	10.74	Put	Bond Future	2,838.7000	2.8387	2,668.7100	2.6687	(5.988)	0	0	0
2022/12/15	R213	04/05/2023	10.73	Call	Bond Future	2,369.8900	2.3699	2,519.5100	2.5195	6.313	0	0	0
2022/12/15	R213	04/05/2023	10.73	Put	Bond Future	2,861.9500	2.8619	2,691.0800	2.6911	(5.970)	0	0	0
2022/12/15	R213	03/08/2023	11.62	Put	Bond Future	2,159.0200	2.1590	2,040.6600	2.0407	(5.482)	0	0	0
2022/12/15	R213	03/08/2023	11.63	Call	Bond Future	5,081.8200	5.0818	5,290.8600	5.2909	4.113	0	0	0
2022/12/15	R213	03/08/2023			Bond Future	10.9448	83.1099	10.8706	83.4368	(0.679)	0.0000	0.0000	0
2022/12/15	R213	03/08/2023	11.62	Call	Bond Future	5,053.7000	5.0537	5,262.1600	5.2622	4.125	0	0	0
2022/12/15	R213	03/08/2023	11.63	Put	Bond Future	2,145.2800	2.1453	2,027.5000	2.0275	(5.490)	0	0	0
2022/12/15	R213	03/08/2023	11.61	Call	Bond Future	5,025.3700	5.0254	5,233.2600	5.2333	4.137	0	0	0
2022/12/15	R213	03/08/2023	11.61	Put	Bond Future	2,172.5900	2.1726	2,053.6600	2.0537	(5.474)	0	0	0
2022/12/15	R213	02/11/2023	11.13	Call	Bond Future	3,532.9400	3.5329	3,708.8900	3.7089	4.980	0	0	0
2022/12/15	R213	02/11/2023	11.13	Put	Bond Future	3,222.6200	3.2226	3,065.0100	3.0650	(4.891)	0	0	0
2022/12/15	R213	02/11/2023			Bond Future	11.0573	81.3032	10.9795	81.6368	(0.703)	0.0000	0.0000	0
2022/12/15	R213	02/11/2023	11.12	Call	Bond Future	3,509.5200	3.5095	3,684.8000	3.6848	4.994	0	0	0
2022/12/15	R213	02/11/2023	11.12	Put	Bond Future	3,241.7900	3.2418	3,083.5100	3.0835	(4.882)	0	0	0
2022/12/15	R213	02/11/2023	11.11	Call	Bond Future	3,485.8600	3.4859	3,660.4800	3.6605	5.009	0	0	0
2022/12/15	R213	02/11/2023	11.11	Put	Bond Future	3,260.7500	3.2607	3,101.8100	3.1018	(4.874)	0	0	0
2022/12/15	R213	01/02/2024	11.71	Call	Bond Future	4,811.9000	4.8119	5,018.5700	5.0186	4.295	0	0	0
2022/12/15	R213	01/02/2024	11.71	Put	Bond Future	2,701.9800	2.7020	2,568.1400	2.5681	(4.953)	0	0	0
2022/12/15	R213	01/02/2024	11.70	Call	Bond Future	4,786.0000	4.7860	4,992.1100	4.9921	4.307	0	0	0
2022/12/15	R213	01/02/2024	11.70	Put	Bond Future	2,716.3100	2.7163	2,581.9100	2.5819	(4.948)	0	0	0
2022/12/15	R213	01/02/2024			Bond Future	11.1941	82.9613	11.1125	83.3018	(0.729)	0.0000	0.0000	0
2022/12/15	R213	01/02/2024	11.72	Call	Bond Future	4,837.8500	4.8379	5,045.0800	5.0451	4.284	0	0	0
2022/12/15	R213	01/02/2024	11.72	Put	Bond Future	2,687.7300	2.6877	2,554.4500	2.5544	(4.959)	0	0	0
2022/12/15	R214	02/02/2023	10.90	Put	Bond Future	3,712.8600	3.7129	3,435.4300	3.4354	(7.472)	0	0	0
2022/12/15	R214	02/02/2023	11.10	Call	Bond Future	958.1700	0.9582	1,068.9200	1.0689	11.558	0	0	0
2022/12/15	R214	02/02/2023	11.07	Call	Bond Future	901.9000	0.9019	1,007.8600	1.0079	11.749	0	0	0
2022/12/15	R214	02/02/2023	11.07	Put	Bond Future	3,033.5200	3.0335	2,781.7400	2.7817	(8.300)	0	0	0
2022/12/15	R214	02/02/2023	11.08	Call	Bond Future	920.4500	0.9205	1,028.0000	1.0280	11.685	0	0	0
2022/12/15	R214	02/02/2023	11.08	Put	Bond Future	2,996.5500	2.9965	2,746.3600	2.7464	(8.349)	0	0	0
2022/12/15	R214	02/02/2023			Bond Future	11.4637	65.3485	11.3962	65.7063	(0.589)	0.0000	0.0000	71,030

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
2022/12/15	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/15	R214	02/02/2023		Put	Bond Future	34,651.4600	34.6515	34,293.7200	34.2937	(1.032)	0	0	0
2022/12/15	R214	02/02/2023	10.30	Call	Bond Future	123.2100	0.1232	143.6800	0.1437	16.614	0	0	0
2022/12/15	R214	02/02/2023	10.30	Put	Bond Future	6,761.6200	6.7616	6,424.3500	6.4243	(4.988)	0	0	0
2022/12/15	R214	02/02/2023	10.90	Call	Bond Future	625.8600	0.6259	706.1700	0.7062	12.832	0	0	2,300
2022/12/15	R214	02/02/2023	11.80	Call	Bond Future	2,844.0400	2.8440	3,067.9800	3.0680	7.874	0	0	0
2022/12/15	R214	02/02/2023	11.80	Put	Bond Future	1,109.2200	1.1092	975.4200	0.9754	(12.063)	0	0	0
2022/12/15	R214	02/02/2023	11.09	Call	Bond Future	939.1500	0.9392	1,048.2900	1.0483	11.621	0	0	0
2022/12/15	R214	02/02/2023	11.09	Put	Bond Future	2,959.7900	2.9598	2,711.1900	2.7112	(8.399)	0	0	0
2022/12/15	R214	02/02/2023	11.10	Put	Bond Future	2,923.4300	2.9234	2,676.4400	2.6764	(8.449)	0	0	0
2022/12/15	R214	02/02/2023	11.60	Call	Bond Future	2,203.0400	2.2030	2,396.5100	2.3965	8.782	0	0	2,300
2022/12/15	R214	02/02/2023	11.60	Put	Bond Future	1,490.8100	1.4908	1,326.5400	1.3265	(11.019)	0	0	0
2022/12/15	R214	02/02/2023	11.00	Call	Bond Future	778.8800	0.7789	873.9000	0.8739	12.200	0	0	0
2022/12/15	R214	02/02/2023	11.00	Put	Bond Future	3,301.2700	3.3013	3,038.5500	3.0386	(7.958)	0	0	0
2022/12/15	R214	04/05/2023	11.36	Call	Bond Future	2,656.5300	2.6565	2,820.1400	2.8201	6.159	0	0	0
2022/12/15	R214	04/05/2023	11.36	Put	Bond Future	3,736.5800	3.7366	3,535.8100	3.5358	(5.373)	0	0	0
2022/12/15	R214	04/05/2023	11.37	Call	Bond Future	2,681.6100	2.6816	2,846.2000	2.8462	6.138	0	0	0
2022/12/15	R214	04/05/2023	11.37	Put	Bond Future	3,708.2700	3.7083	3,508.4800	3.5085	(5.388)	0	0	0
2022/12/15	R214	04/05/2023			Bond Future	11.5649	63.3328	11.4952	63.6972	(0.603)	0.0000	0.0000	0
2022/12/15	R214	04/05/2023	11.38	Call	Bond Future	2,706.6500	2.7067	2,872.2100	2.8722	6.117	0	0	0
2022/12/15	R214	04/05/2023	11.38	Put	Bond Future	3,679.9900	3.6800	3,481.1700	3.4812	(5.403)	0	0	0
2022/12/15	R214	03/08/2023	12.14	Call	Bond Future	5,416.1900	5.4162	5,641.8900	5.6419	4.167	0	0	0
2022/12/15	R214	03/08/2023	12.14	Put	Bond Future	3,009.3300	3.0093	2,863.4200	2.8634	(4.849)	0	0	0
2022/12/15	R214	03/08/2023	12.15	Call	Bond Future	5,446.2100	5.4462	5,672.5700	5.6726	4.156	0	0	0
2022/12/15	R214	03/08/2023	12.15	Put	Bond Future	2,991.1200	2.9911	2,845.8700	2.8459	(4.856)	0	0	0
2022/12/15	R214	03/08/2023			Bond Future	11.6565	64.6451	11.5845	65.0167	(0.618)	0.0000	0.0000	0
2022/12/15	R214	03/08/2023	12.16	Call	Bond Future	5,476.4700	5.4765	5,703.4800	5.7035	4.145	0	0	0
2022/12/15	R214	03/08/2023	12.16	Put	Bond Future	2,973.2200	2.9732	2,828.6200	2.8286	(4.863)	0	0	0
2022/12/15	R214	02/11/2023	11.45	Put	Bond Future	5,147.0800	5.1471	4,944.6900	4.9447	(3.932)	0	0	0
2022/12/15	R214	02/11/2023	11.46	Call	Bond Future	3,616.0400	3.6160	3,793.7300	3.7937	4.914	0	0	0
2022/12/15	R214	02/11/2023	11.46	Put	Bond Future	5,117.9300	5.1179	4,916.2700	4.9163	(3.940)	0	0	0
2022/12/15	R214	02/11/2023			Bond Future	11.7508	62.7040	11.6763	63.0834	(0.634)	0.0000	0.0000	0
2022/12/15	R214	02/11/2023	11.47	Call	Bond Future	3,639.8400	3.6398	3,818.2600	3.8183	4.902	0	0	0
2022/12/15	R214	02/11/2023	11.47	Put	Bond Future	5,089.1400	5.0891	4,888.2100	4.8882	(3.948)	0	0	0
2022/12/15	R214	02/11/2023	11.45	Call	Bond Future	3,592.5400	3.5925	3,769.5000	3.7695	4.926	0	0	0
2022/12/15	R214	01/02/2024	12.16	Call	Bond Future	5,468.7600	5.4688	5,692.6100	5.6926	4.093	0	0	0
2022/12/15	R214	01/02/2024	12.16	Put	Bond Future	3,996.8200	3.9968	3,833.4700	3.8335	(4.087)	0	0	0
2022/12/15	R214	01/02/2024			Bond Future	11.8597	63.9825	11.7825	64.3697	(0.651)	0.0000	0.0000	0
2022/12/15	R214	01/02/2024	12.14	Call	Bond Future	5,413.1700	5.4132	5,635.7800	5.6358	4.112	0	0	0
2022/12/15	R214	01/02/2024	12.14	Put	Bond Future	4,037.5400	4.0375	3,872.9500	3.8730	(4.076)	0	0	0
2022/12/15	R214	01/02/2024	12.15	Call	Bond Future	5,440.9400	5.4409	5,664.1700	5.6642	4.103	0	0	0
2022/12/15	R214	01/02/2024	12.15	Put	Bond Future	4,017.1300	4.0171	3,853.1600	3.8532	(4.082)	0	0	0
2022/12/15	R248	02/02/2023	11.00	Call	Bond Future	1,026.4200	1.0264	1,162.1200	1.1621	13.221	0	0	2,900
2022/12/15	R248	02/02/2023	11.00	Put	Bond Future	4,004.2400	4.0042	3,656.6200	3.6566	(8.681)	0	0	0
2022/12/15	R248	02/02/2023	11.60	Call	Bond Future	2,862.7600	2.8628	3,132.8500	3.1329	9.435	0	0	2,900
2022/12/15	R248	02/02/2023	11.60	Put	Bond Future	1,783.9800	1.7840	1,570.7500	1.5707	(11.952)	0	0	0
2022/12/15	R248	02/02/2023	11.70	Call	Bond Future	3,259.3300	3.2593	3,550.2300	3.5502	8.925	0	0	0

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2022/12/15	R248	02/02/2023	11.70	Put	Bond Future	1,538.9800	1.5390	1,346.5600	1.3466	(12.503)	0	0	0
2022/12/15	R248	02/02/2023	11.08	Call	Bond Future	1,211.2400	1.2112	1,364.3700	1.3644	12.642	0	0	0
2022/12/15	R248	02/02/2023	11.08	Put	Bond Future	3,626.8500	3.6269	3,296.6600	3.2967	(9.104)	0	0	0
2022/12/15	R248	02/02/2023	11.10	Put	Bond Future	3,536.4900	3.5365	3,210.7300	3.2107	(9.211)	0	0	0
2022/12/15	R248	02/02/2023			Bond Future	11.4351	81.8208	11.3625	82.3041	(0.635)	0.0000	0.0000	247,662
2022/12/15	R248	02/02/2023	10.40	Call	Bond Future	217.6500	0.2177	256.1900	0.2562	17.707	0	0	0
2022/12/15	R248	02/02/2023	10.40	Put	Bond Future	7,637.9800	7.6380	7,193.2000	7.1932	(5.823)	0	0	0
2022/12/15	R248	02/02/2023	11.06	Call	Bond Future	1,163.2800	1.1633	1,312.0000	1.3120	12.785	0	0	0
2022/12/15	R248	02/02/2023	11.06	Put	Bond Future	3,718.8100	3.7188	3,384.2100	3.3842	(8.998)	0	0	0
2022/12/15	R248	02/02/2023	11.07	Call	Bond Future	1,187.0600	1.1871	1,337.9800	1.3380	12.714	0	0	0
2022/12/15	R248	02/02/2023	11.07	Put	Bond Future	3,672.5700	3.6726	3,340.1700	3.3402	(9.051)	0	0	0
2022/12/15	R248	02/02/2023	11.10	Call	Bond Future	1,260.3800	1.2604	1,417.9400	1.4179	12.501	0	0	0
2022/12/15	R248	04/05/2023	11.35	Call	Bond Future	3,368.2700	3.3683	3,592.9800	3.5930	6.671	0	0	0
2022/12/15	R248	04/05/2023	11.35	Put	Bond Future	4,610.1000	4.6101	4,342.4800	4.3425	(5.805)	0	0	0
2022/12/15	R248	04/05/2023			Bond Future	11.5379	78.9674	11.4628	79.4598	(0.651)	0.0000	0.0000	10,946
2022/12/15	R248	04/05/2023	11.34	Call	Bond Future	3,336.6800	3.3367	3,560.0600	3.5601	6.695	0	0	0
2022/12/15	R248	04/05/2023	11.34	Put	Bond Future	4,645.6000	4.6456	4,376.6500	4.3767	(5.789)	0	0	0
2022/12/15	R248	04/05/2023	11.33	Call	Bond Future	3,305.2300	3.3052	3,527.2700	3.5273	6.718	0	0	0
2022/12/15	R248	04/05/2023	11.33	Put	Bond Future	4,681.3300	4.6813	4,411.0400	4.4110	(5.774)	0	0	0
2022/12/15	R248	03/08/2023	12.11	Call	Bond Future	6,724.6000	6.7246	7,030.0600	7.0301	4.542	0	0	0
2022/12/15	R248	03/08/2023	12.11	Put	Bond Future	3,771.8600	3.7719	3,575.1200	3.5751	(5.216)	0	0	0
2022/12/15	R248	03/08/2023			Bond Future	11.6341	80.5662	11.5563	81.0684	(0.668)	0.0000	0.0000	0
2022/12/15	R248	03/08/2023	12.10	Call	Bond Future	6,687.2000	6.6872	6,991.7800	6.9918	4.555	0	0	0
2022/12/15	R248	03/08/2023	12.10	Put	Bond Future	3,794.4300	3.7944	3,596.8100	3.5968	(5.208)	0	0	0
2022/12/15	R248	03/08/2023	12.09	Call	Bond Future	6,650.1100	6.6501	6,953.7900	6.9538	4.567	0	0	0
2022/12/15	R248	03/08/2023	12.09	Put	Bond Future	3,817.4000	3.8174	3,618.8800	3.6189	(5.200)	0	0	0
2022/12/15	R248	02/11/2023	11.48	Call	Bond Future	4,615.8800	4.6159	4,861.4200	4.8614	5.319	0	0	0
2022/12/15	R248	02/11/2023	11.49	Put	Bond Future	6,154.9400	6.1549	5,888.9000	5.8889	(4.322)	0	0	0
2022/12/15	R248	02/11/2023	11.47	Call	Bond Future	4,585.1500	4.5851	4,829.6900	4.8297	5.333	0	0	0
2022/12/15	R248	02/11/2023			Bond Future	11.7241	77.8369	11.6436	78.3495	(0.686)	0.0000	0.0000	13,000
2022/12/15	R248	02/11/2023	11.48	Put	Bond Future	6,189.7300	6.1897	5,922.6800	5.9227	(4.314)	0	0	0
2022/12/15	R248	02/11/2023	11.49	Call	Bond Future	4,646.6900	4.6467	4,893.2400	4.8932	5.306	0	0	0
2022/12/15	R248	02/11/2023	11.47	Put	Bond Future	6,224.6900	6.2247	5,956.6400	5.9566	(4.306)	0	0	0
2022/12/15	R248	01/02/2024	12.15	Call	Bond Future	6,759.1100	6.7591	7,064.9500	7.0650	4.525	0	0	0
2022/12/15	R248	01/02/2024	12.15	Put	Bond Future	4,782.3100	4.7823	4,564.9800	4.5650	(4.544)	0	0	0
2022/12/15	R248	01/02/2024	12.14	Call	Bond Future	6,724.3300	6.7243	7,029.3200	7.0293	4.536	0	0	0
2022/12/15	R248	01/02/2024	12.14	Put	Bond Future	4,807.1000	4.8071	4,588.9200	4.5889	(4.539)	0	0	0
2022/12/15	R248	01/02/2024			Bond Future	11.8256	79.4608	11.7422	79.9840	(0.705)	0.0000	0.0000	0
2022/12/15	R248	01/02/2024	12.16	Call	Bond Future	6,793.9500	6.7939	7,100.6300	7.1006	4.514	0	0	0
2022/12/15	R248	01/02/2024	12.16	Put	Bond Future	4,757.6600	4.7577	4,541.1700	4.5412	(4.550)	0	0	0

Total

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