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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/12/2022 TO 28/12/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	2025	02/02/2023		Bond Future	165.8163	165.8163	165.7934	165.7934	(0.014)	0.0000	0.0000	6,568
2022/12/28	2025	04/05/2023		Bond Future	169.0849	169.0849	169.0579	169.0579	(0.016)	0.0000	0.0000	0
2022/12/28	2025	03/08/2023		Bond Future	170.8815	170.8815	170.8508	170.8508	(0.018)	0.0000	0.0000	0
2022/12/28	2025	02/11/2023		Bond Future	174.4472	174.4472	174.4157	174.4157	(0.018)	0.0000	0.0000	0
2022/12/28	2025	01/02/2024		Bond Future	176.2452	176.2452	176.2147	176.2147	(0.017)	0.0000	0.0000	0
2022/12/28	2029	02/02/2023		Bond Future	119.5958	119.5958	119.5905	119.5905	(0.004)	0.0000	0.0000	1,476
2022/12/28	2029	04/05/2023		Bond Future	120.6577	120.6577	120.6498	120.6498	(0.007)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/28	2029	03/08/2023			Bond Future	123.1842	123.1842	123.1740	123.1740	(0.008)	0.0000	0.0000	0
2022/12/28	2029	02/11/2023			Bond Future	124.4255	124.4255	124.4149	124.4149	(0.009)	0.0000	0.0000	0
2022/12/28	2029	01/02/2024			Bond Future	126.9829	126.9829	126.9728	126.9728	(0.008)	0.0000	0.0000	0
2022/12/28	2030	02/02/2023	9.08	Put	Bond Future	5,350.4100	5.3504	5,646.9000	5.6469	5.541	0	0	0
2022/12/28	2030	02/02/2023	9.04	Put	Bond Future	5,546.0900	5.5461	5,843.2100	5.8432	5.357	0	0	0
2022/12/28	2030	02/02/2023	9.04	Call	Bond Future	3.1300	0.0031	0.9800	0.0010	(68.690)	0	0	0
2022/12/28	2030	02/02/2023	8.81	Put	Bond Future	6,684.4400	6.6844	6,983.2800	6.9833	4.471	0	0	0
2022/12/28	2030	02/02/2023	9.66	Put	Bond Future	2,761.3800	2.7614	2,984.1800	2.9842	8.068	0	0	102
2022/12/28	2030	02/02/2023	9.66	Call	Bond Future	209.9600	0.2100	133.4900	0.1335	(36.421)	0	0	0
2022/12/28	2030	02/02/2023	9.20	Put	Bond Future	4,768.4600	4.7685	5,062.0000	5.0620	6.156	0	0	0
2022/12/28	2030	02/02/2023	9.20	Call	Bond Future	9.1300	0.0091	3.4000	0.0034	(62.760)	0	0	0
2022/12/28	2030	02/02/2023	9.94	Put	Bond Future	1,841.1600	1.8412	1,986.7600	1.9868	7.908	0	0	102
2022/12/28	2030	02/02/2023	9.80	Call	Bond Future	377.1500	0.3772	262.4300	0.2624	(30.418)	0	0	0
2022/12/28	2030	02/02/2023	10.01	Put	Bond Future	1,652.1000	1.6521	1,778.8000	1.7788	7.669	0	0	0
2022/12/28	2030	02/02/2023	10.00	Call	Bond Future	716.8600	0.7169	546.9200	0.5469	(23.706)	0	0	0
2022/12/28	2030	02/02/2023	9.99	Call	Bond Future	696.8900	0.6969	529.6300	0.5296	(24.001)	0	0	0
2022/12/28	2030	02/02/2023	11.35	Put	Bond Future	148.2300	0.1482	136.5400	0.1365	(7.886)	0	0	0
2022/12/28	2030	02/02/2023	11.35	Call	Bond Future	5,165.8400	5.1658	4,854.8800	4.8549	(6.020)	0	0	5,000
2022/12/28	2030	02/02/2023	11.16	Put	Bond Future	214.6200	0.2146	204.1500	0.2041	(4.878)	0	0	388
2022/12/28	2030	02/02/2023			Bond Future	10.2093	89.3101	10.2750	89.0108	0.644	0.0000	0.0000	92,379
2022/12/28	2030	02/02/2023	11.55	Put	Bond Future	99.2900	0.0993	88.1900	0.0882	(11.179)	0	0	0
2022/12/28	2030	02/02/2023	11.55	Call	Bond Future	5,959.3000	5.9593	5,648.9300	5.6489	(5.208)	0	0	5,000
2022/12/28	2030	02/02/2023	9.08	Call	Bond Future	4.1300	0.0041	1.3500	0.0014	(67.312)	0	0	388
2022/12/28	2030	02/02/2023	8.81	Call	Bond Future	0.5600	0.0006	0.1300	0.0001	(76.786)	0	0	102
2022/12/28	2030	02/02/2023	9.79	Put	Bond Future	2,302.8000	2.3028	2,490.1300	2.4901	8.135	0	0	0
2022/12/28	2030	02/02/2023	9.79	Call	Bond Future	363.4700	0.3635	251.5300	0.2515	(30.798)	0	0	0
2022/12/28	2030	02/02/2023	9.94	Call	Bond Future	601.6900	0.6017	448.0200	0.4480	(25.540)	0	0	0
2022/12/28	2030	02/02/2023	9.83	Put	Bond Future	2,172.0800	2.1721	2,348.3000	2.3483	8.113	0	0	0
2022/12/28	2030	02/02/2023	9.83	Call	Bond Future	420.0500	0.4201	297.0000	0.2970	(29.294)	0	0	388
2022/12/28	2030	02/02/2023	9.80	Put	Bond Future	2,269.6100	2.2696	2,454.1600	2.4542	8.131	0	0	0
2022/12/28	2030	02/02/2023	10.01	Call	Bond Future	736.9100	0.7369	564.3400	0.5643	(23.418)	0	0	0
2022/12/28	2030	02/02/2023	10.00	Put	Bond Future	1,678.2900	1.6783	1,807.6200	1.8076	7.706	0	0	0
2022/12/28	2030	02/02/2023	9.99	Put	Bond Future	1,704.5800	1.7046	1,836.5900	1.8366	7.744	0	0	0
2022/12/28	2030	02/02/2023	11.16	Call	Bond Future	4,421.8700	4.4219	4,112.1300	4.1121	(7.005)	0	0	0
2022/12/28	2030	02/02/2023	11.12	Put	Bond Future	231.5800	0.2316	221.7100	0.2217	(4.262)	0	0	0
2022/12/28	2030	02/02/2023	11.12	Call	Bond Future	4,266.9600	4.2670	3,957.8200	3.9578	(7.245)	0	0	0
2022/12/28	2030	04/05/2023	9.03	Call	Bond Future	514.0700	0.5141	437.6100	0.4376	(14.873)	0	0	388
2022/12/28	2030	04/05/2023	9.03	Put	Bond Future	6,497.7400	6.4977	6,728.4200	6.7284	3.550	0	0	0
2022/12/28	2030	04/05/2023	9.58	Put	Bond Future	4,427.5500	4.4275	4,610.3000	4.6103	4.128	0	0	0
2022/12/28	2030	04/05/2023	11.34	Call	Bond Future	5,281.6900	5.2817	5,009.9600	5.0100	(5.145)	0	0	0
2022/12/28	2030	04/05/2023	11.34	Put	Bond Future	938.4900	0.9385	973.9000	0.9739	3.773	0	0	150
2022/12/28	2030	04/05/2023	10.42	Call	Bond Future	2,616.3000	2.6163	2,407.5800	2.4076	(7.978)	0	0	479
2022/12/28	2030	04/05/2023	10.42	Put	Bond Future	2,207.4300	2.2074	2,305.8500	2.3059	4.459	0	0	0
2022/12/28	2030	04/05/2023	10.52	Call	Bond Future	2,866.3600	2.8664	2,648.7600	2.6488	(7.592)	0	0	0
2022/12/28	2030	04/05/2023	10.52	Put	Bond Future	2,018.7900	2.0188	2,108.3300	2.1083	4.435	0	0	0
2022/12/28	2030	04/05/2023	10.53	Call	Bond Future	2,891.8500	2.8919	2,673.3900	2.6734	(7.554)	0	0	0
2022/12/28	2030	04/05/2023	10.53	Put	Bond Future	2,000.5600	2.0006	2,089.2400	2.0892	4.433	0	0	0

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2022/12/28	2030	04/05/2023	9.67	Call	Bond Future	1,161.3800	1.1614	1,027.9900	1.0280	(11.485)	0	0	479
2022/12/28	2030	04/05/2023	9.67	Put	Bond Future	4,132.0600	4.1321	4,305.8100	4.3058	4.205	0	0	0
2022/12/28	2030	04/05/2023	9.78	Call	Bond Future	1,323.7700	1.3238	1,179.1800	1.1792	(10.923)	0	0	388
2022/12/28	2030	04/05/2023	9.78	Put	Bond Future	3,788.7500	3.7888	3,951.3000	3.9513	4.290	0	0	0
2022/12/28	2030	04/05/2023	10.00	Call	Bond Future	1,704.1800	1.7042	1,536.7300	1.5367	(9.826)	0	0	1,080
2022/12/28	2030	04/05/2023	10.00	Put	Bond Future	3,168.2000	3.1682	3,307.8900	3.3079	4.409	0	0	0
2022/12/28	2030	04/05/2023			Bond Future	10.3274	91.0492	10.3969	90.7421	0.673	0.0000	0.0000	0
2022/12/28	2030	04/05/2023	9.58	Call	Bond Future	1,040.4900	1.0405	916.1000	0.9161	(11.955)	0	0	150
2022/12/28	2030	04/05/2023	12.57	Call	Bond Future	9,515.5700	9.5156	9,212.8100	9.2128	(3.182)	0	0	0
2022/12/28	2030	04/05/2023	12.57	Put	Bond Future	252.2400	0.2522	256.6200	0.2566	1.736	0	0	350
2022/12/28	2030	04/05/2023	11.62	Call	Bond Future	6,212.1400	6.2121	5,929.1900	5.9292	(4.555)	0	0	0
2022/12/28	2030	04/05/2023	11.62	Put	Bond Future	715.6700	0.7157	739.8600	0.7399	3.380	0	0	388
2022/12/28	2030	04/05/2023	12.04	Call	Bond Future	7,662.5400	7.6625	7,368.0200	7.3680	(3.844)	0	0	0
2022/12/28	2030	04/05/2023	12.04	Put	Bond Future	473.3500	0.4734	485.9700	0.4860	2.666	0	0	1,080
2022/12/28	2030	04/05/2023	12.50	Call	Bond Future	9,270.4600	9.2705	8,968.4800	8.9685	(3.257)	0	0	0
2022/12/28	2030	04/05/2023	12.50	Put	Bond Future	277.1900	0.2772	282.3500	0.2823	1.862	0	0	479
2022/12/28	2030	04/05/2023	10.54	Call	Bond Future	2,917.6700	2.9177	2,698.3400	2.6983	(7.517)	0	0	0
2022/12/28	2030	04/05/2023	10.54	Put	Bond Future	1,982.6900	1.9827	2,070.5000	2.0705	4.429	0	0	0
2022/12/28	2030	04/05/2023	10.65	Call	Bond Future	3,207.9800	3.2080	2,979.5400	2.9795	(7.121)	0	0	350
2022/12/28	2030	04/05/2023	10.65	Put	Bond Future	1,794.2000	1.7942	1,872.9000	1.8729	4.386	0	0	0
2022/12/28	2030	03/08/2023	12.89	Call	Bond Future	10,300.4600	10.3005	10,001.6900	10.0017	(2.901)	0	0	0
2022/12/28	2030	03/08/2023	12.89	Put	Bond Future	494.4700	0.4945	510.9600	0.5110	3.335	0	0	350
2022/12/28	2030	03/08/2023	11.34	Call	Bond Future	5,407.3800	5.4074	5,156.5700	5.1566	(4.638)	0	0	0
2022/12/28	2030	03/08/2023	11.34	Put	Bond Future	1,610.6000	1.6106	1,675.0500	1.6750	4.002	0	0	0
2022/12/28	2030	03/08/2023	11.35	Call	Bond Future	5,436.7100	5.4367	5,185.4100	5.1854	(4.622)	0	0	0
2022/12/28	2030	03/08/2023	11.36	Put	Bond Future	1,588.3900	1.5884	1,651.8700	1.6519	3.996	0	0	0
2022/12/28	2030	03/08/2023	10.40	Call	Bond Future	2,937.3300	2.9373	2,745.4800	2.7455	(6.531)	0	0	1,012
2022/12/28	2030	03/08/2023	10.65	Call	Bond Future	3,526.8300	3.5268	3,316.9600	3.3170	(5.951)	0	0	350
2022/12/28	2030	03/08/2023	10.65	Put	Bond Future	2,591.1200	2.5911	2,696.5100	2.6965	4.067	0	0	0
2022/12/28	2030	03/08/2023			Bond Future	10.4305	88.9275	10.5041	88.6122	0.706	0.0000	0.0000	0
2022/12/28	2030	03/08/2023	12.59	Call	Bond Future	9,344.5600	9.3446	9,051.7600	9.0518	(3.133)	0	0	0
2022/12/28	2030	03/08/2023	12.59	Put	Bond Future	658.4500	0.6584	680.9100	0.6809	3.411	0	0	1,012
2022/12/28	2030	03/08/2023	11.35	Put	Bond Future	1,599.3400	1.5993	1,663.3000	1.6633	3.999	0	0	0
2022/12/28	2030	03/08/2023	11.36	Call	Bond Future	5,466.3300	5.4663	5,214.5500	5.2146	(4.606)	0	0	0
2022/12/28	2030	03/08/2023	10.40	Put	Bond Future	3,068.1400	3.0681	3,191.5500	3.1915	4.022	0	0	0
2022/12/28	2030	02/11/2023	10.81	Call	Bond Future	3,851.9900	3.8520	3,644.0700	3.6441	(5.398)	0	0	0
2022/12/28	2030	02/11/2023	10.81	Put	Bond Future	2,709.3100	2.7093	2,823.3000	2.8233	4.207	0	0	0
2022/12/28	2030	02/11/2023	10.80	Call	Bond Future	3,827.3700	3.8274	3,620.0900	3.6201	(5.416)	0	0	0
2022/12/28	2030	02/11/2023	10.80	Put	Bond Future	2,725.6300	2.7256	2,840.2600	2.8403	4.206	0	0	0
2022/12/28	2030	02/11/2023			Bond Future	10.5331	90.7634	10.6107	90.4415	0.736	0.0000	0.0000	0
2022/12/28	2030	02/11/2023	10.82	Call	Bond Future	3,876.6800	3.8767	3,668.1300	3.6681	(5.380)	0	0	0
2022/12/28	2030	02/11/2023	10.82	Put	Bond Future	2,693.0800	2.6931	2,806.4400	2.8064	4.209	0	0	0
2022/12/28	2030	01/02/2024	11.37	Call	Bond Future	5,010.5400	5.0105	4,780.3400	4.7803	(4.594)	0	0	0
2022/12/28	2030	01/02/2024	11.37	Put	Bond Future	2,189.9300	2.1899	2,287.6300	2.2876	4.461	0	0	0
2022/12/28	2030	01/02/2024			Bond Future	10.6542	88.6029	10.7360	88.2750	0.767	0.0000	0.0000	0
2022/12/28	2030	01/02/2024	11.36	Call	Bond Future	4,983.8800	4.9839	4,754.2000	4.7542	(4.608)	0	0	0
2022/12/28	2030	01/02/2024	11.36	Put	Bond Future	2,201.9000	2.2019	2,300.1200	2.3001	4.461	0	0	0
2022/12/28	2030	01/02/2024	11.35	Call	Bond Future	4,957.6100	4.9576	4,728.4600	4.7285	(4.622)	0	0	0

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2022/12/28	2030	01/02/2024	11.35	Put	Bond Future	2,214.2700	2.2143	2,313.0200	2.3130	4.460	0	0	0
2022/12/28	2032	02/02/2023	11.69	Put	Bond Future	329.8600	0.3299	320.3700	0.3204	(2.877)	0	0	0
2022/12/28	2032	02/02/2023	11.69	Call	Bond Future	4,692.5900	4.6926	4,322.1900	4.3222	(7.893)	0	0	0
2022/12/28	2032	02/02/2023	9.92	Put	Bond Future	4,822.8600	4.8229	5,154.9900	5.1550	6.887	0	0	0
2022/12/28	2032	02/02/2023	9.92	Call	Bond Future	57.5700	0.0576	28.7900	0.0288	(49.991)	0	0	750
2022/12/28	2032	02/02/2023	9.47	Put	Bond Future	7,302.8800	7.3029	7,661.8800	7.6619	4.916	0	0	0
2022/12/28	2032	02/02/2023	9.47	Call	Bond Future	2.7300	0.0027	0.8200	0.0008	(69.963)	0	0	500
2022/12/28	2032	02/02/2023	10.22	Put	Bond Future	3,399.0300	3.3990	3,662.8400	3.6628	7.761	0	0	0
2022/12/28	2032	02/02/2023	10.22	Call	Bond Future	273.2700	0.2733	176.1700	0.1762	(35.533)	0	0	500
2022/12/28	2032	02/02/2023	10.50	Put	Bond Future	2,333.6900	2.3337	2,512.9000	2.5129	7.679	0	0	454
2022/12/28	2032	02/02/2023	10.50	Call	Bond Future	702.9200	0.7029	521.2200	0.5212	(25.849)	0	0	0
2022/12/28	2032	02/02/2023	10.40	Put	Bond Future	2,682.1100	2.6821	2,892.0900	2.8921	7.829	0	0	0
2022/12/28	2032	02/02/2023	10.40	Call	Bond Future	521.2600	0.5213	370.3300	0.3703	(28.955)	0	0	0
2022/12/28	2032	02/02/2023	11.50	Put	Bond Future	462.2300	0.4622	460.6000	0.4606	(0.353)	0	0	8,000
2022/12/28	2032	02/02/2023	11.50	Call	Bond Future	3,905.6600	3.9057	3,543.1200	3.5431	(9.282)	0	0	0
2022/12/28	2032	02/02/2023	11.45	Put	Bond Future	504.8200	0.5048	506.2000	0.5062	0.273	0	0	8,000
2022/12/28	2032	02/02/2023	11.45	Call	Bond Future	3,704.0200	3.7040	3,344.4900	3.3445	(9.706)	0	0	0
2022/12/28	2032	02/02/2023	10.67	Put	Bond Future	1,819.9800	1.8200	1,949.7200	1.9497	7.129	0	0	0
2022/12/28	2032	02/02/2023	10.67	Call	Bond Future	1,080.6400	1.0806	849.4700	0.8495	(21.392)	0	0	750
2022/12/28	2032	02/02/2023			Bond Future	10.8128	88.2726	10.8831	87.9117	0.650	0.0000	0.0000	112,056
2022/12/28	2032	02/02/2023	12.75	Put	Bond Future	44.7900	0.0448	36.2500	0.0363	(19.067)	0	0	750
2022/12/28	2032	02/02/2023	12.75	Call	Bond Future	9,290.7300	9.2907	8,921.2800	8.9213	(3.977)	0	0	0
2022/12/28	2032	02/02/2023	11.84	Put	Bond Future	250.5700	0.2506	238.0700	0.2381	(4.989)	0	0	500
2022/12/28	2032	02/02/2023	11.84	Call	Bond Future	5,329.3600	5.3294	4,955.9500	4.9560	(7.007)	0	0	0
2022/12/28	2032	02/02/2023	9.31	Put	Bond Future	8,224.7400	8.2247	8,585.0200	8.5850	4.380	0	0	0
2022/12/28	2032	02/02/2023	9.31	Call	Bond Future	0.8400	0.0008	0.2100	0.0002	(75.000)	0	0	454
2022/12/28	2032	02/02/2023	10.16	Put	Bond Future	3,661.4200	3.6614	3,941.9700	3.9420	7.662	0	0	454
2022/12/28	2032	02/02/2023	10.16	Call	Bond Future	210.9100	0.2109	130.5500	0.1305	(38.102)	0	0	0
2022/12/28	2032	02/02/2023	10.38	Put	Bond Future	2,756.1700	2.7562	2,972.3000	2.9723	7.842	0	0	0
2022/12/28	2032	02/02/2023	10.38	Call	Bond Future	488.8000	0.4888	344.0200	0.3440	(29.619)	0	0	0
2022/12/28	2032	02/02/2023	10.30	Put	Bond Future	3,066.8200	3.0668	3,307.2200	3.3072	7.839	0	0	0
2022/12/28	2032	02/02/2023	10.30	Call	Bond Future	371.6300	0.3716	251.1200	0.2511	(32.427)	0	0	8,000
2022/12/28	2032	02/02/2023	10.39	Put	Bond Future	2,718.9600	2.7190	2,932.0200	2.9320	7.836	0	0	0
2022/12/28	2032	02/02/2023	10.39	Call	Bond Future	504.8700	0.5049	357.0200	0.3570	(29.285)	0	0	0
2022/12/28	2032	04/05/2023	13.43	Call	Bond Future	11,645.8700	11.6459	11,280.0200	11.2800	(3.141)	0	0	0
2022/12/28	2032	04/05/2023	13.43	Put	Bond Future	241.1700	0.2412	245.1300	0.2451	1.642	0	0	400
2022/12/28	2032	04/05/2023	10.89	Call	Bond Future	2,666.1600	2.6662	2,431.2300	2.4312	(8.812)	0	0	0
2022/12/28	2032	04/05/2023	10.89	Put	Bond Future	2,894.6700	2.8947	3,029.5500	3.0295	4.660	0	0	0
2022/12/28	2032	04/05/2023	11.37	Call	Bond Future	4,057.6500	4.0576	3,774.0200	3.7740	(6.990)	0	0	400
2022/12/28	2032	04/05/2023			Bond Future	10.9354	85.8309	11.0091	85.4611	0.675	0.0000	0.0000	66,415
2022/12/28	2032	04/05/2023	10.88	Call	Bond Future	2,640.2100	2.6402	2,406.4200	2.4064	(8.855)	0	0	0
2022/12/28	2032	04/05/2023	10.88	Put	Bond Future	2,919.1900	2.9192	3,055.2100	3.0552	4.660	0	0	0
2022/12/28	2032	04/05/2023	11.37	Put	Bond Future	1,909.1600	1.9092	1,995.3400	1.9953	4.514	0	0	0
2022/12/28	2032	04/05/2023	10.62	Call	Bond Future	2,016.7700	2.0168	1,813.9600	1.8140	(10.056)	0	0	400
2022/12/28	2032	04/05/2023	10.62	Put	Bond Future	3,621.9900	3.6220	3,788.9900	3.7890	4.611	0	0	0
2022/12/28	2032	04/05/2023	10.87	Call	Bond Future	2,614.3800	2.6144	2,381.7400	2.3817	(8.898)	0	0	0
2022/12/28	2032	04/05/2023	10.87	Put	Bond Future	2,943.8700	2.9439	3,081.0400	3.0810	4.660	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/28	2032	03/08/2023	11.77	Call	Bond Future	5,735.3200		5.7353	5,446.2200	5.4462	(5.041)	0	0	0
2022/12/28	2032	03/08/2023	11.77	Put	Bond Future	2,252.7000		2.2527	2,342.7300	2.3427	3.997	0	0	0
2022/12/28	2032	03/08/2023	11.90	Call	Bond Future	6,153.6800		6.1537	5,856.6900	5.8567	(4.826)	0	0	5,000
2022/12/28	2032	03/08/2023	11.90	Put	Bond Future	2,069.5200		2.0695	2,151.6600	2.1517	3.969	0	0	0
2022/12/28	2032	03/08/2023			Bond Future	11.0416		87.6093	11.1189	87.2302	0.701	0.0000	0.0000	2,600
2022/12/28	2032	03/08/2023	11.75	Call	Bond Future	5,671.8800		5.6719	5,384.0500	5.3840	(5.075)	0	0	0
2022/12/28	2032	03/08/2023	11.75	Put	Bond Future	2,282.3300		2.2823	2,373.6300	2.3736	4.000	0	0	0
2022/12/28	2032	03/08/2023	11.76	Call	Bond Future	5,703.5700		5.7036	5,415.1100	5.4151	(5.058)	0	0	0
2022/12/28	2032	03/08/2023	11.76	Put	Bond Future	2,267.4700		2.2675	2,358.1400	2.3581	3.999	0	0	0
2022/12/28	2032	02/11/2023	11.24	Call	Bond Future	4,038.5100		4.0385	3,802.3600	3.8024	(5.847)	0	0	0
2022/12/28	2032	02/11/2023	11.24	Put	Bond Future	3,638.4500		3.6385	3,789.4300	3.7894	4.150	0	0	0
2022/12/28	2032	02/11/2023			Bond Future	11.1564		85.2574	11.2373	84.8702	0.725	0.0000	0.0000	0
2022/12/28	2032	02/11/2023	11.23	Call	Bond Future	4,012.1700		4.0122	3,776.7900	3.7768	(5.867)	0	0	0
2022/12/28	2032	02/11/2023	11.23	Put	Bond Future	3,659.8200		3.6598	3,811.5700	3.8116	4.146	0	0	0
2022/12/28	2032	02/11/2023	11.22	Call	Bond Future	3,986.2100		3.9862	3,751.6200	3.7516	(5.885)	0	0	0
2022/12/28	2032	02/11/2023	11.22	Put	Bond Future	3,681.6000		3.6816	3,834.1400	3.8341	4.143	0	0	0
2022/12/28	2032	01/02/2024	11.84	Call	Bond Future	5,446.4600		5.4465	5,179.6400	5.1796	(4.899)	0	0	0
2022/12/28	2032	01/02/2024	11.84	Put	Bond Future	2,896.5000		2.8965	3,024.1100	3.0241	4.406	0	0	0
2022/12/28	2032	01/02/2024	11.83	Call	Bond Future	5,417.4400		5.4174	5,151.2800	5.1513	(4.913)	0	0	0
2022/12/28	2032	01/02/2024	11.83	Put	Bond Future	2,912.4500		2.9125	3,040.7200	3.0407	4.404	0	0	0
2022/12/28	2032	01/02/2024			Bond Future	11.2841		86.9895	11.3686	86.5951	0.749	0.0000	0.0000	0
2022/12/28	2032	01/02/2024	11.85	Call	Bond Future	5,475.5200		5.4755	5,208.0600	5.2081	(4.885)	0	0	0
2022/12/28	2032	01/02/2024	11.85	Put	Bond Future	2,880.6200		2.8806	3,007.5900	3.0076	4.408	0	0	0
2022/12/28	2033	02/02/2023			Bond Future	113.9732		113.9732	114.7847	114.7847	0.712	0.0000	0.0000	7,312
2022/12/28	2033	04/05/2023			Bond Future	114.8338		114.8338	115.6586	115.6586	0.718	0.0000	0.0000	0
2022/12/28	2033	03/08/2023			Bond Future	117.2382		117.2382	118.0782	118.0782	0.717	0.0000	0.0000	0
2022/12/28	2033	02/11/2023			Bond Future	118.2645		118.2645	119.1219	119.1219	0.725	0.0000	0.0000	0
2022/12/28	2033	01/02/2024			Bond Future	120.6954		120.6954	121.5710	121.5710	0.726	0.0000	0.0000	0
2022/12/28	2037	02/02/2023	11.97	Call	Bond Future	3,428.2000		3.4282	3,058.8400	3.0588	(10.774)	0	0	0
2022/12/28	2037	02/02/2023	11.04	Put	Bond Future	3,490.8600		3.4909	3,689.4000	3.6894	5.687	0	0	0
2022/12/28	2037	02/02/2023	11.04	Call	Bond Future	683.9400		0.6839	506.1800	0.5062	(25.991)	0	0	0
2022/12/28	2037	02/02/2023	11.03	Put	Bond Future	3,535.3100		3.5353	3,736.5700	3.7366	5.693	0	0	0
2022/12/28	2037	02/02/2023	11.03	Call	Bond Future	667.3500		0.6673	492.3100	0.4923	(26.229)	0	0	0
2022/12/28	2037	02/02/2023			Bond Future	11.5120		79.4674	11.5771	79.0911	0.566	0.0000	0.0000	133,641
2022/12/28	2037	02/02/2023	11.97	Put	Bond Future	837.9100		0.8379	844.8500	0.8448	0.828	0	0	577
2022/12/28	2037	02/02/2023	11.10	Put	Bond Future	3,231.3800		3.2314	3,413.5300	3.4135	5.637	0	0	0
2022/12/28	2037	02/02/2023	11.10	Call	Bond Future	789.3000		0.7893	595.1500	0.5952	(24.598)	0	0	577
2022/12/28	2037	02/02/2023	11.05	Put	Bond Future	3,446.7600		3.4468	3,642.5700	3.6426	5.681	0	0	0
2022/12/28	2037	02/02/2023	11.05	Call	Bond Future	700.8100		0.7008	520.3200	0.5203	(25.754)	0	0	0
2022/12/28	2037	04/05/2023	13.73	Put	Bond Future	613.8800		0.6139	621.1400	0.6211	1.183	0	0	400
2022/12/28	2037	04/05/2023	11.94	Call	Bond Future	4,381.0400		4.3810	4,088.4000	4.0884	(6.680)	0	0	0
2022/12/28	2037	04/05/2023	11.03	Put	Bond Future	5,420.5500		5.4205	5,616.5500	5.6165	3.616	0	0	0
2022/12/28	2037	04/05/2023	11.30	Call	Bond Future	2,473.7800		2.4738	2,250.6100	2.2506	(9.021)	0	0	0
2022/12/28	2037	04/05/2023	11.30	Put	Bond Future	4,430.5200		4.4305	4,592.7500	4.5927	3.662	0	0	0
2022/12/28	2037	04/05/2023	11.31	Call	Bond Future	2,499.2400		2.4992	2,274.8500	2.2749	(8.978)	0	0	0
2022/12/28	2037	04/05/2023	11.31	Put	Bond Future	4,397.0200		4.3970	4,558.0300	4.5580	3.662	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
2022/12/28	2037	04/05/2023	10.95	Call	Bond Future	1,682.8600	1.6829	1,503.6900	1.5037	(10.647)	0	0	703
2022/12/28	2037	04/05/2023	10.95	Put	Bond Future	5,743.6100	5.7436	5,949.8400	5.9498	3.591	0	0	0
2022/12/28	2037	04/05/2023			Bond Future	11.6377	81.0150	11.7057	80.6296	0.584	0.0000	0.0000	0
2022/12/28	2037	04/05/2023	13.73	Call	Bond Future	11,302.1600	11.3022	10,924.0200	10.9240	(3.346)	0	0	0
2022/12/28	2037	04/05/2023	11.32	Call	Bond Future	2,525.0400	2.5250	2,299.4200	2.2994	(8.935)	0	0	0
2022/12/28	2037	04/05/2023	11.32	Put	Bond Future	4,363.9200	4.3639	4,523.7000	4.5237	3.661	0	0	0
2022/12/28	2037	04/05/2023	11.78	Call	Bond Future	3,857.0400	3.8570	3,579.7900	3.5798	(7.188)	0	0	400
2022/12/28	2037	04/05/2023	11.78	Put	Bond Future	3,053.3500	3.0533	3,161.5000	3.1615	3.542	0	0	0
2022/12/28	2037	04/05/2023	11.94	Put	Bond Future	2,688.0600	2.6881	2,780.8200	2.7808	3.451	0	0	703
2022/12/28	2037	04/05/2023	11.03	Call	Bond Future	1,847.7100	1.8477	1,658.3100	1.6583	(10.251)	0	0	400
2022/12/28	2037	03/08/2023	12.12	Call	Bond Future	5,542.5400	5.5425	5,258.8800	5.2589	(5.118)	0	0	0
2022/12/28	2037	03/08/2023	12.12	Put	Bond Future	3,534.3900	3.5344	3,645.7000	3.6457	3.149	0	0	0
2022/12/28	2037	03/08/2023	12.13	Call	Bond Future	5,575.0800	5.5751	5,290.7000	5.2907	(5.101)	0	0	0
2022/12/28	2037	03/08/2023	12.13	Put	Bond Future	3,513.1600	3.5132	3,623.7500	3.6238	3.148	0	0	0
2022/12/28	2037	03/08/2023			Bond Future	11.7538	78.4352	11.8247	78.0402	0.603	0.0000	0.0000	0
2022/12/28	2037	03/08/2023	12.14	Call	Bond Future	5,607.6800	5.6077	5,322.5800	5.3226	(5.084)	0	0	0
2022/12/28	2037	03/08/2023	12.14	Put	Bond Future	3,492.0500	3.4920	3,601.9200	3.6019	3.146	0	0	0
2022/12/28	2037	02/11/2023	11.57	Call	Bond Future	3,966.4700	3.9665	3,740.9000	3.7409	(5.687)	0	0	0
2022/12/28	2037	02/11/2023	11.55	Put	Bond Future	5,685.7300	5.6857	5,865.0500	5.8650	3.154	0	0	0
2022/12/28	2037	02/11/2023	11.56	Put	Bond Future	5,655.6500	5.6557	5,834.1400	5.8341	3.156	0	0	0
2022/12/28	2037	02/11/2023			Bond Future	11.8673	80.0545	11.9409	79.6513	0.621	0.0000	0.0000	0
2022/12/28	2037	02/11/2023	11.57	Put	Bond Future	5,625.7100	5.6257	5,803.3800	5.8034	3.158	0	0	0
2022/12/28	2037	02/11/2023	11.55	Call	Bond Future	3,913.0100	3.9130	3,689.0900	3.6891	(5.722)	0	0	0
2022/12/28	2037	02/11/2023	11.56	Call	Bond Future	3,939.7000	3.9397	3,714.9500	3.7150	(5.705)	0	0	0
2022/12/28	2037	01/02/2024	12.33	Call	Bond Future	5,950.5400	5.9505	5,680.5700	5.6806	(4.537)	0	0	0
2022/12/28	2037	01/02/2024	12.33	Put	Bond Future	4,168.6400	4.1686	4,309.6500	4.3096	3.383	0	0	0
2022/12/28	2037	01/02/2024			Bond Future	11.9939	77.4257	12.0704	77.0147	0.638	0.0000	0.0000	0
2022/12/28	2037	01/02/2024	12.31	Call	Bond Future	5,888.7500	5.8888	5,620.1100	5.6201	(4.562)	0	0	0
2022/12/28	2037	01/02/2024	12.31	Put	Bond Future	4,211.2000	4.2112	4,353.5400	4.3535	3.380	0	0	0
2022/12/28	2037	01/02/2024	12.32	Call	Bond Future	5,919.4600	5.9195	5,650.1500	5.6501	(4.550)	0	0	0
2022/12/28	2037	01/02/2024	12.32	Put	Bond Future	4,189.7100	4.1897	4,331.3800	4.3314	3.381	0	0	0
2022/12/28	2038	02/02/2023			Bond Future	126.5959	126.5959	126.5946	126.5946	(0.001)	0.0000	0.0000	4,123
2022/12/28	2038	04/05/2023			Bond Future	129.0915	129.0915	129.0875	129.0875	(0.003)	0.0000	0.0000	1,583
2022/12/28	2038	03/08/2023			Bond Future	129.8329	129.8329	129.8264	129.8264	(0.005)	0.0000	0.0000	0
2022/12/28	2038	02/11/2023			Bond Future	132.5422	132.5422	132.5352	132.5352	(0.005)	0.0000	0.0000	0
2022/12/28	2038	01/02/2024			Bond Future	133.2550	133.2550	133.2494	133.2494	(0.004)	0.0000	0.0000	0
2022/12/28	2040	02/02/2023	12.27	Put	Bond Future	609.9800	0.6100	605.9800	0.6060	(0.656)	0	0	388
2022/12/28	2040	02/02/2023	12.27	Call	Bond Future	4,746.8400	4.7468	4,304.8200	4.3048	(9.312)	0	0	0
2022/12/28	2040	02/02/2023	12.24	Put	Bond Future	644.2700	0.6443	642.2200	0.6422	(0.318)	0	0	0
2022/12/28	2040	02/02/2023	12.24	Call	Bond Future	4,608.2800	4.6083	4,168.2100	4.1682	(9.550)	0	0	0
2022/12/28	2040	02/02/2023	12.07	Put	Bond Future	872.5800	0.8726	885.3700	0.8854	1.466	0	0	563
2022/12/28	2040	02/02/2023	10.96	Put	Bond Future	4,539.6300	4.5396	4,820.6800	4.8207	6.191	0	0	0
2022/12/28	2040	02/02/2023	10.96	Call	Bond Future	515.5000	0.5155	358.5300	0.3585	(30.450)	0	0	388
2022/12/28	2040	02/02/2023	10.93	Call	Bond Future	475.3700	0.4754	326.9200	0.3269	(31.228)	0	0	0
2022/12/28	2040	02/02/2023	11.19	Put	Bond Future	3,408.1000	3.4081	3,619.3100	3.6193	6.197	0	0	0
2022/12/28	2040	02/02/2023	11.19	Call	Bond Future	912.3400	0.9123	685.5300	0.6855	(24.860)	0	0	563

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/28	2040	02/02/2023	11.12	Put	Bond Future	3,731.2100	3.7312	3,964.0900	3.9641	6.241	0	0	0
2022/12/28	2040	02/02/2023	11.12	Call	Bond Future	774.8400	0.7748	569.7000	0.5697	(26.475)	0	0	0
2022/12/28	2040	02/02/2023			Bond Future	11.5800	81.1834	11.6504	80.7454	0.608	0.0000	0.0000	138,071
2022/12/28	2040	02/02/2023	12.07	Call	Bond Future	3,845.3200	3.8453	3,420.0900	3.4201	(11.058)	0	0	0
2022/12/28	2040	02/02/2023	10.21	Put	Bond Future	9,361.3600	9.3614	9,778.0100	9.7780	4.451	0	0	0
2022/12/28	2040	02/02/2023	10.21	Call	Bond Future	41.2800	0.0413	19.9100	0.0199	(51.768)	0	0	388
2022/12/28	2040	02/02/2023	10.18	Put	Bond Future	9,579.0200	9.5790	9,997.7500	9.9977	4.371	0	0	0
2022/12/28	2040	02/02/2023	10.18	Call	Bond Future	36.6700	0.0367	17.3800	0.0174	(52.604)	0	0	0
2022/12/28	2040	02/02/2023	11.10	Put	Bond Future	3,826.9600	3.8270	4,066.0100	4.0660	6.246	0	0	0
2022/12/28	2040	02/02/2023	11.10	Call	Bond Future	738.2600	0.7383	539.2900	0.5393	(26.951)	0	0	0
2022/12/28	2040	02/02/2023	10.93	Put	Bond Future	4,702.0500	4.7020	4,991.6200	4.9916	6.158	0	0	0
2022/12/28	2040	02/02/2023	11.11	Put	Bond Future	3,778.8900	3.7789	4,014.8600	4.0149	6.244	0	0	0
2022/12/28	2040	02/02/2023	11.11	Call	Bond Future	756.4000	0.7564	554.3500	0.5544	(26.712)	0	0	0
2022/12/28	2040	04/05/2023	13.45	Put	Bond Future	913.6500	0.9136	934.4800	0.9345	2.280	0	0	486
2022/12/28	2040	04/05/2023	12.05	Put	Bond Future	2,827.2200	2.8272	2,935.2100	2.9352	3.820	0	0	684
2022/12/28	2040	04/05/2023	12.78	Call	Bond Future	7,791.6100	7.7916	7,393.0600	7.3931	(5.115)	0	0	0
2022/12/28	2040	04/05/2023	12.78	Put	Bond Future	1,574.5600	1.5746	1,624.4400	1.6244	3.168	0	0	388
2022/12/28	2040	04/05/2023	11.43	Call	Bond Future	2,886.6100	2.8866	2,621.7100	2.6217	(9.177)	0	0	0
2022/12/28	2040	04/05/2023	11.43	Put	Bond Future	4,578.8800	4.5789	4,762.4100	4.7624	4.008	0	0	0
2022/12/28	2040	04/05/2023	10.73	Put	Bond Future	7,612.7500	7.6127	7,897.5900	7.8976	3.742	0	0	0
2022/12/28	2040	04/05/2023			Bond Future	11.7012	82.7645	11.7745	82.3160	0.627	0.0000	0.0000	300
2022/12/28	2040	04/05/2023	13.45	Call	Bond Future	10,614.7400	10.6147	10,187.1400	10.1871	(4.028)	0	0	0
2022/12/28	2040	04/05/2023	11.48	Call	Bond Future	3,031.1800	3.0312	2,759.4200	2.7594	(8.965)	0	0	486
2022/12/28	2040	04/05/2023	11.48	Put	Bond Future	4,407.2700	4.4073	4,583.9400	4.5839	4.009	0	0	0
2022/12/28	2040	04/05/2023	12.05	Call	Bond Future	4,924.8600	4.9249	4,584.4200	4.5844	(6.913)	0	0	0
2022/12/28	2040	04/05/2023	11.41	Call	Bond Future	2,829.7300	2.8297	2,567.6100	2.5676	(9.263)	0	0	0
2022/12/28	2040	04/05/2023	11.41	Put	Bond Future	4,649.0100	4.6490	4,835.3200	4.8353	4.008	0	0	0
2022/12/28	2040	04/05/2023	11.42	Call	Bond Future	2,858.0000	2.8580	2,594.4900	2.5945	(9.220)	0	0	0
2022/12/28	2040	04/05/2023	11.42	Put	Bond Future	4,613.7300	4.6137	4,798.6500	4.7987	4.008	0	0	0
2022/12/28	2040	04/05/2023	10.73	Call	Bond Future	1,287.1800	1.2872	1,123.5900	1.1236	(12.709)	0	0	486
2022/12/28	2040	04/05/2023	10.92	Call	Bond Future	1,641.9300	1.6419	1,450.7800	1.4508	(11.642)	0	0	388
2022/12/28	2040	04/05/2023	10.92	Put	Bond Future	6,670.6900	6.6707	6,927.9700	6.9280	3.857	0	0	0
2022/12/28	2040	04/05/2023	11.03	Call	Bond Future	1,874.8500	1.8749	1,667.5000	1.6675	(11.060)	0	0	684
2022/12/28	2040	04/05/2023	11.03	Put	Bond Future	6,166.4300	6.1664	6,407.5100	6.4075	3.910	0	0	0
2022/12/28	2040	04/05/2023	10.17	Call	Bond Future	606.2700	0.6063	510.0900	0.5101	(15.864)	0	0	388
2022/12/28	2040	04/05/2023	10.17	Put	Bond Future	10,934.6000	10.9346	11,286.8500	11,2868	3.221	0	0	0
2022/12/28	2040	03/08/2023	12.23	Call	Bond Future	6,194.6800	6.1947	5,864.0300	5.8640	(5.338)	0	0	0
2022/12/28	2040	03/08/2023	12.23	Put	Bond Future	3,738.7600	3.7388	3,867.4000	3.8674	3.441	0	0	0
2022/12/28	2040	03/08/2023			Bond Future	11.8130	79.9704	11.8895	79.5111	0.647	0.0000	0.0000	0
2022/12/28	2040	03/08/2023	12.21	Call	Bond Future	6,124.2600	6.1243	5,795.2400	5.7952	(5.372)	0	0	0
2022/12/28	2040	03/08/2023	12.21	Put	Bond Future	3,783.4000	3.7834	3,913.6700	3.9137	3.443	0	0	0
2022/12/28	2040	03/08/2023	12.22	Call	Bond Future	6,159.5600	6.1596	5,829.7200	5.8297	(5.355)	0	0	0
2022/12/28	2040	03/08/2023	12.22	Put	Bond Future	3,761.1400	3.7611	3,890.5900	3.8906	3.442	0	0	0
2022/12/28	2040	02/11/2023	11.60	Put	Bond Future	6,124.4300	6.1244	6,336.6800	6.3367	3.466	0	0	0
2022/12/28	2040	02/11/2023	11.58	Call	Bond Future	4,118.7900	4.1188	3,864.0100	3.8640	(6.186)	0	0	0
2022/12/28	2040	02/11/2023	11.58	Put	Bond Future	6,191.3500	6.1913	6,405.5300	6.4055	3.459	0	0	0
2022/12/28	2040	02/11/2023	11.59	Call	Bond Future	4,147.2100	4.1472	3,891.4600	3.8915	(6.167)	0	0	0
2022/12/28	2040	02/11/2023			Bond Future	11.9219	81.6215	12.0012	81.1526	0.665	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
2022/12/28	2040	02/11/2023	11.60	Call	Bond Future	4,175.4100	4.1754	3,918.7000	3.9187	(6.148)	0	0	0
2022/12/28	2040	02/11/2023	11.59	Put	Bond Future	6,157.9600	6.1580	6,371.1700	6.3712	3.462	0	0	0
2022/12/28	2040	01/02/2024	12.33	Call	Bond Future	6,309.0700	6.3091	6,000.5000	6.0005	(4.891)	0	0	0
2022/12/28	2040	01/02/2024	12.33	Put	Bond Future	4,661.3800	4.6614	4,830.8000	4.8308	3.635	0	0	0
2022/12/28	2040	01/02/2024	12.34	Call	Bond Future	6,341.9600	6.3420	6,032.6100	6.0326	(4.878)	0	0	0
2022/12/28	2040	01/02/2024	12.34	Put	Bond Future	4,637.8400	4.6378	4,806.4800	4.8065	3.636	0	0	0
2022/12/28	2040	01/02/2024			Bond Future	12.0430	78.7741	12.1253	78.2961	0.683	0.0000	0.0000	0
2022/12/28	2040	01/02/2024	12.35	Call	Bond Future	6,374.9000	6.3749	6,064.7700	6.0648	(4.865)	0	0	0
2022/12/28	2040	01/02/2024	12.35	Put	Bond Future	4,614.4100	4.6144	4,782.2700	4.7823	3.638	0	0	0
2022/12/28	2044	02/02/2023	12.00	Put	Bond Future	1,022.4500	1.0225	1,044.8900	1.0449	2.195	0	0	4,000
2022/12/28	2044	02/02/2023	12.00	Call	Bond Future	3,576.7500	3.5768	3,151.7400	3.1517	(11.883)	0	0	0
2022/12/28	2044	02/02/2023	11.90	Put	Bond Future	1,210.5900	1.2106	1,247.4300	1.2474	3.043	0	0	0
2022/12/28	2044	02/02/2023	11.90	Call	Bond Future	3,159.3500	3.1594	2,748.7400	2.7487	(12.997)	0	0	0
2022/12/28	2044	02/02/2023	11.75	Put	Bond Future	1,547.3900	1.5474	1,611.4100	1.6114	4.137	0	0	2,500
2022/12/28	2044	02/02/2023	11.00	Put	Bond Future	4,464.0400	4.4640	4,741.1600	4.7412	6.208	0	0	0
2022/12/28	2044	02/02/2023	11.00	Call	Bond Future	574.7700	0.5748	404.4400	0.4044	(29.634)	0	0	2,500
2022/12/28	2044	02/02/2023	10.30	Put	Bond Future	9,018.8400	9.0188	9,438.0600	9.4381	4.648	0	0	0
2022/12/28	2044	02/02/2023	10.30	Call	Bond Future	56.8800	0.0569	28.6500	0.0287	(49.631)	0	0	0
2022/12/28	2044	02/02/2023	11.15	Put	Bond Future	3,702.8700	3.7029	3,933.0500	3.9331	6.216	0	0	0
2022/12/28	2044	02/02/2023	11.15	Call	Bond Future	837.4800	0.8375	620.2100	0.6202	(25.943)	0	0	0
2022/12/28	2044	02/02/2023	11.14	Put	Bond Future	3,750.8200	3.7508	3,984.1800	3.9842	6.222	0	0	0
2022/12/28	2044	02/02/2023	11.14	Call	Bond Future	817.8300	0.8178	603.7400	0.6037	(26.178)	0	0	0
2022/12/28	2044	02/02/2023	11.10	Call	Bond Future	742.5100	0.7425	541.0700	0.5411	(27.130)	0	0	1,700
2022/12/28	2044	02/02/2023	11.70	Put	Bond Future	1,675.7500	1.6757	1,750.3400	1.7503	4.451	0	0	0
2022/12/28	2044	02/02/2023	11.70	Call	Bond Future	2,388.5500	2.3885	2,015.6900	2.0157	(15.610)	0	0	1,700
2022/12/28	2044	02/02/2023	11.20	Put	Bond Future	3,468.7300	3.4687	3,683.0800	3.6831	6.179	0	0	0
2022/12/28	2044	02/02/2023			Bond Future	11.5871	77.9842	11.6578	77.5368	0.610	0.0000	0.0000	79,400
2022/12/28	2044	02/02/2023	11.75	Call	Bond Future	2,572.3300	2.5723	2,188.9000	2.1889	(14.906)	0	0	0
2022/12/28	2044	02/02/2023	10.75	Put	Bond Future	5,924.0700	5.9241	6,269.5600	6.2696	5.832	0	0	0
2022/12/28	2044	02/02/2023	10.75	Call	Bond Future	280.0900	0.2801	178.1300	0.1781	(36.403)	0	0	2,500
2022/12/28	2044	02/02/2023	11.10	Put	Bond Future	3,946.8300	3.9468	4,192.8400	4.1928	6.233	0	0	0
2022/12/28	2044	02/02/2023	11.20	Call	Bond Future	939.9300	0.9399	706.8300	0.7068	(24.800)	0	0	0
2022/12/28	2044	02/02/2023	11.16	Put	Bond Future	3,655.2200	3.6552	3,882.2400	3.8822	6.211	0	0	0
2022/12/28	2044	02/02/2023	11.16	Call	Bond Future	857.3400	0.8573	636.9100	0.6369	(25.711)	0	0	0
2022/12/28	2044	04/05/2023	11.75	Put	Bond Future	3,655.7000	3.6557	3,799.8600	3.7999	3.943	0	0	4,115
2022/12/28	2044	04/05/2023	11.41	Call	Bond Future	2,892.3200	2.8923	2,623.9400	2.6239	(9.279)	0	0	0
2022/12/28	2044	04/05/2023	11.41	Put	Bond Future	4,751.9700	4.7520	4,941.6000	4.9416	3.991	0	0	0
2022/12/28	2044	04/05/2023	11.42	Call	Bond Future	2,921.3700	2.9214	2,651.5700	2.6516	(9.235)	0	0	0
2022/12/28	2044	04/05/2023	11.42	Put	Bond Future	4,715.9800	4.7160	4,904.1900	4.9042	3.991	0	0	0
2022/12/28	2044	04/05/2023			Bond Future	11.7014	79.5030	11.7750	79.0449	0.629	0.0000	0.0000	0
2022/12/28	2044	04/05/2023	11.75	Call	Bond Future	3,958.4800	3.9585	3,644.6300	3.6446	(7.929)	0	0	0
2022/12/28	2044	04/05/2023	12.00	Call	Bond Future	4,835.5000	4.8355	4,492.7000	4.4927	(7.089)	0	0	0
2022/12/28	2044	04/05/2023	12.00	Put	Bond Future	3,004.9000	3.0049	3,120.1100	3.1201	3.834	0	0	4,115
2022/12/28	2044	04/05/2023	12.25	Call	Bond Future	5,775.3600	5.7754	5,407.8000	5.4078	(6.364)	0	0	0
2022/12/28	2044	04/05/2023	12.25	Put	Bond Future	2,467.2400	2.4672	2,557.6900	2.5577	3.666	0	0	1,500
2022/12/28	2044	04/05/2023	11.43	Call	Bond Future	2,950.3800	2.9504	2,679.1600	2.6792	(9.193)	0	0	0
2022/12/28	2044	04/05/2023	11.43	Put	Bond Future	4,680.0400	4.6800	4,866.8300	4.8668	3.991	0	0	0

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2022/12/28	2044	03/08/2023	12.15	Call	Bond Future	6,059.0200	6.0590	5,726.8400	5.7268	(5.482)	0	0	0
2022/12/28	2044	03/08/2023	12.15	Put	Bond Future	3,993.5100	3.9935	4,130.2900	4.1303	3.425	0	0	0
2022/12/28	2044	03/08/2023	12.16	Call	Bond Future	6,094.1400	6.0941	5,761.1000	5.7611	(5.465)	0	0	0
2022/12/28	2044	03/08/2023	12.16	Put	Bond Future	3,969.8600	3.9699	4,105.7800	4.1058	3.424	0	0	0
2022/12/28	2044	03/08/2023			Bond Future	11.8067	76.7665	11.8833	76.2976	0.649	0.0000	0.0000	0
2022/12/28	2044	03/08/2023	12.17	Call	Bond Future	6,129.3100	6.1293	5,795.4300	5.7954	(5.447)	0	0	0
2022/12/28	2044	03/08/2023	12.17	Put	Bond Future	3,946.3400	3.9463	4,081.4200	4.0814	3.423	0	0	0
2022/12/28	2044	02/11/2023	11.57	Call	Bond Future	4,232.5000	4.2325	3,970.8800	3.9709	(6.181)	0	0	0
2022/12/28	2044	02/11/2023	11.57	Put	Bond Future	6,335.1300	6.3351	6,552.3200	6.5523	3.428	0	0	0
2022/12/28	2044	02/11/2023			Bond Future	11.9089	78.3515	11.9882	77.8727	0.666	0.0000	0.0000	0
2022/12/28	2044	02/11/2023	11.55	Call	Bond Future	4,175.0400	4.1750	3,915.4000	3.9154	(6.219)	0	0	0
2022/12/28	2044	02/11/2023	11.55	Put	Bond Future	6,404.7600	6.4048	6,623.9300	6.6239	3.422	0	0	0
2022/12/28	2044	02/11/2023	11.56	Call	Bond Future	4,203.7300	4.2037	3,943.1000	3.9431	(6.200)	0	0	0
2022/12/28	2044	02/11/2023	11.56	Put	Bond Future	6,369.8600	6.3699	6,588.0400	6.5880	3.425	0	0	0
2022/12/28	2044	01/02/2024	12.29	Call	Bond Future	6,384.0900	6.3841	6,069.4400	6.0694	(4.929)	0	0	0
2022/12/28	2044	01/02/2024	12.29	Put	Bond Future	4,814.0300	4.8140	4,987.4600	4.9875	3.603	0	0	0
2022/12/28	2044	01/02/2024			Bond Future	12.0221	75.5628	12.1044	75.0748	0.684	0.0000	0.0000	0
2022/12/28	2044	01/02/2024	12.27	Call	Bond Future	6,317.6400	6.3176	6,004.5900	6.0046	(4.955)	0	0	0
2022/12/28	2044	01/02/2024	12.27	Put	Bond Future	4,862.9200	4.8629	5,037.9500	5.0380	3.599	0	0	0
2022/12/28	2044	01/02/2024	12.28	Call	Bond Future	6,350.8400	6.3508	6,036.9900	6.0370	(4.942)	0	0	0
2022/12/28	2044	01/02/2024	12.28	Put	Bond Future	4,838.4100	4.8384	5,012.6400	5.0126	3.601	0	0	0
2022/12/28	2046	02/02/2023			Bond Future	114.1270	114.1270	113.3100	113.3100	(0.716)	0.0000	0.0000	13,685
2022/12/28	2046	04/05/2023			Bond Future	114.3411	114.3411	113.5055	113.5055	(0.731)	0.0000	0.0000	4,935
2022/12/28	2046	03/08/2023			Bond Future	116.7357	116.7357	115.8807	115.8807	(0.732)	0.0000	0.0000	0
2022/12/28	2046	02/11/2023			Bond Future	117.0829	117.0829	116.2099	116.2099	(0.746)	0.0000	0.0000	0
2022/12/28	2046	01/02/2024			Bond Future	119.4891	119.4891	118.5986	118.5986	(0.745)	0.0000	0.0000	0
2022/12/28	2050	02/02/2023			Bond Future	114.6275	114.6275	113.7096	113.7096	(0.801)	0.0000	0.0000	10,717
2022/12/28	2050	04/05/2023			Bond Future	116.8869	116.8869	115.9484	115.9484	(0.803)	0.0000	0.0000	3,359
2022/12/28	2050	03/08/2023			Bond Future	117.1536	117.1536	116.1934	116.1934	(0.820)	0.0000	0.0000	0
2022/12/28	2050	02/11/2023			Bond Future	119.5981	119.5981	118.6178	118.6178	(0.820)	0.0000	0.0000	0
2022/12/28	2050	01/02/2024			Bond Future	119.8156	119.8156	118.8165	118.8165	(0.834)	0.0000	0.0000	0
2022/12/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	AL37	02/02/2023			Index Future	855.9480	855.9480	853.9180	853.9180	(0.237)	0.0000	0.0000	0
2022/12/28	AL37	04/05/2023			Index Future	872.6180	872.6180	870.5250	870.5250	(0.240)	0.0000	0.0000	0
2022/12/28	AL37	03/08/2023			Index Future	890.6890	890.6890	888.5330	888.5330	(0.242)	0.0000	0.0000	0
2022/12/28	AL37	02/11/2023			Index Future	909.0740	909.0740	906.8710	906.8710	(0.242)	0.0000	0.0000	0
2022/12/28	AL37	01/02/2024			Index Future	927.5650	927.5650	925.3240	925.3240	(0.242)	0.0000	0.0000	0
2022/12/28	AL7T	02/02/2023			Index Future	990.4100	990.4100	986.8640	986.8640	(0.358)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/28	AL7T	04/05/2023			Index Future	1,009.6990	1,009.6990	1,006.0570	1,006.0570	(0.361)	0.0000	0.0000	0
2022/12/28	AL7T	03/08/2023			Index Future	1,030.6090	1,030.6090	1,026.8680	1,026.8680	(0.363)	0.0000	0.0000	0
2022/12/28	AL7T	02/11/2023			Index Future	1,051.8820	1,051.8820	1,048.0620	1,048.0620	(0.363)	0.0000	0.0000	0
2022/12/28	AL7T	01/02/2024			Index Future	1,073.2780	1,073.2780	1,069.3870	1,069.3870	(0.363)	0.0000	0.0000	0
2022/12/28	ALBI	02/02/2023			Index Future	864.0490	864.0490	860.5540	860.5540	(0.404)	0.0000	0.0000	111
2022/12/28	ALBI	04/05/2023			Index Future	880.8770	880.8770	877.2900	877.2900	(0.407)	0.0000	0.0000	0
2022/12/28	ALBI	03/08/2023			Index Future	899.1190	899.1190	895.4380	895.4380	(0.409)	0.0000	0.0000	0
2022/12/28	ALBI	02/11/2023			Index Future	917.6780	917.6780	913.9180	913.9180	(0.410)	0.0000	0.0000	0
2022/12/28	ALBI	01/02/2024			Index Future	936.3440	936.3440	932.5150	932.5150	(0.409)	0.0000	0.0000	0
2022/12/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/28	ES33	02/02/2023			Bond Future	12.2669	75.1280	12.3301	74.8334	0.515	0.0000	0.0000	350
2022/12/28	ES33	04/05/2023			Bond Future	12.4310	72.8146	12.4973	72.5126	0.533	0.0000	0.0000	0
2022/12/28	ES33	03/08/2023			Bond Future	12.5816	74.3403	12.6510	74.0306	0.551	0.0000	0.0000	0
2022/12/28	ES33	02/11/2023			Bond Future	12.7446	72.0961	12.8170	71.7799	0.568	0.0000	0.0000	0
2022/12/28	ES33	01/02/2024			Bond Future	12.9258	73.5764	13.0014	73.2541	0.584	0.0000	0.0000	0
2022/12/28	ES42	02/02/2023			Bond Future	12.5270	73.3881	12.5963	73.0120	0.553	0.0000	0.0000	4,195
2022/12/28	ES42	04/05/2023			Bond Future	12.6767	70.5719	12.7491	70.1867	0.571	0.0000	0.0000	0
2022/12/28	ES42	03/08/2023			Bond Future	12.8108	72.0516	12.8862	71.6570	0.589	0.0000	0.0000	0
2022/12/28	ES42	02/11/2023			Bond Future	12.9549	69.2925	13.0334	68.8897	0.606	0.0000	0.0000	0
2022/12/28	ES42	01/02/2024			Bond Future	13.1067	70.7144	13.1884	70.3036	0.623	0.0000	0.0000	0
2022/12/28	GOVI	02/02/2023	850.82	Call	GOVI	10,900.0000	1.0900	0.0000	0.0000	(100.000)	0	0	0
2022/12/28	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	23,640.0000	2.3640	100.000	0	0	0
2022/12/28	GOVI	02/02/2023	850.83	Call	GOVI	10,800.0000	1.0800	0.0000	0.0000	(100.000)	0	0	0
2022/12/28	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	23,740.0000	2.3740	100.000	0	0	0
2022/12/28	GOVI	02/02/2023			GOVI	851.9100	851.9100	848.4560	848.4560	(0.405)	0.0000	0.0000	848
2022/12/28	GOVI	02/02/2023	850.84	Call	GOVI	10,700.0000	1.0700	0.0000	0.0000	(100.000)	0	0	0
2022/12/28	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	23,840.0000	2.3840	100.000	0	0	0
2022/12/28	GOVI	04/05/2023	852.86	Call	GOVI	156,410.0000	15.6410	120,970.0000	12.0970	(22.658)	0	0	0
2022/12/28	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/28	GOVI	04/05/2023	852.87	Call	GOVI	156,310.0000	15.6310	120,870.0000	12.0870	(22.673)	0	0	0
2022/12/28	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/28	GOVI	04/05/2023			GOVI	868.5010	868.5010	864.9570	864.9570	(0.408)	0.0000	0.0000	0
2022/12/28	GOVI	04/05/2023	852.88	Call	GOVI	156,210.0000	15.6210	120,770.0000	12.0770	(22.687)	0	0	0
2022/12/28	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/28	GOVI	03/08/2023	837.21	Call	GOVI	492,770.0000	49.2770	456,400.0000	45.6400	(7.381)	0	0	0

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2022/12/28	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/28	GOVI	03/08/2023	837.22	Call	GOVI	492,670.0000	49.2670	456,300.0000	45.6300	(7.382)	0	0	0
2022/12/28	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/28	GOVI	03/08/2023			GOVI	886.4870	886.4870	882.8500	882.8500	(0.410)	0.0000	0.0000	0
2022/12/28	GOVI	03/08/2023	837.23	Call	GOVI	492,570.0000	49.2570	456,200.0000	45.6200	(7.384)	0	0	0
2022/12/28	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/28	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/28	GOVI	02/11/2023	885.82	Call	GOVI	189,650.0000	18.9650	152,510.0000	15.2510	(19.583)	0	0	0
2022/12/28	GOVI	02/11/2023			GOVI	904.7850	904.7850	901.0710	901.0710	(0.410)	0.0000	0.0000	0
2022/12/28	GOVI	02/11/2023	885.80	Call	GOVI	189,850.0000	18.9850	152,710.0000	15.2710	(19.563)	0	0	0
2022/12/28	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/28	GOVI	02/11/2023	885.81	Call	GOVI	189,750.0000	18.9750	152,610.0000	15.2610	(19.573)	0	0	0
2022/12/28	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/28	GOVI	01/02/2024	880.00	Call	GOVI	431,890.0000	43.1890	394,060.0000	39.4060	(8.759)	0	0	0
2022/12/28	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/28	GOVI	01/02/2024			GOVI	923.1890	923.1890	919.4060	919.4060	(0.410)	0.0000	0.0000	0
2022/12/28	GOVI	01/02/2024	879.98	Call	GOVI	432,090.0000	43.2090	394,260.0000	39.4260	(8.755)	0	0	0
2022/12/28	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/28	GOVI	01/02/2024	879.99	Call	GOVI	431,990.0000	43.1990	394,160.0000	39.4160	(8.757)	0	0	0
2022/12/28	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/28	IGOV	02/02/2023			Index Future	320.7050	320.7050	320.2230	320.2230	(0.150)	0.0000	0.0000	671
2022/12/28	IGOV	04/05/2023			Index Future	327.0300	327.0300	326.5290	326.5290	(0.153)	0.0000	0.0000	16
2022/12/28	IGOV	03/08/2023			Index Future	333.8790	333.8790	333.3610	333.3610	(0.155)	0.0000	0.0000	0
2022/12/28	IGOV	02/11/2023			Index Future	340.8460	340.8460	340.3160	340.3160	(0.155)	0.0000	0.0000	0
2022/12/28	IGOV	01/02/2024			Index Future	347.8530	347.8530	347.3150	347.3150	(0.155)	0.0000	0.0000	0
2022/12/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/28	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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2022/12/28	JBAF	18/01/2023			Jibar Tradeable Future	7.3350	92.6650	7.3350	92.6650	0.000	0.0000	0.0000	0
2022/12/28	JBAF	15/02/2023			Jibar Tradeable Future	7.6700	92.3300	7.6750	92.3250	0.065	0.0000	0.0000	0
2022/12/28	JBAF	15/03/2023			Jibar Tradeable Future	7.7000	92.3000	7.7100	92.2900	0.130	0.0000	0.0000	0
2022/12/28	JBAF	19/04/2023			Jibar Tradeable Future	7.8200	92.1800	7.8300	92.1700	0.128	0.0000	0.0000	0
2022/12/28	JBAF	17/05/2023			Jibar Tradeable Future	7.8250	92.1750	7.8500	92.1500	0.319	0.0000	0.0000	0
2022/12/28	JBAF	21/06/2023			Jibar Tradeable Future	7.8550	92.1450	7.8950	92.1050	0.509	0.0000	0.0000	0
2022/12/28	JBAF	20/09/2023			Jibar Tradeable Future	7.8600	92.1400	7.9000	92.1000	0.509	0.0000	0.0000	75
2022/12/28	JBAF	20/12/2023			Jibar Tradeable Future	7.8750	92.1250	7.9100	92.0900	0.444	0.0000	0.0000	272
2022/12/28	JBAF	20/03/2024			Jibar Tradeable Future	7.8550	92.1450	7.8900	92.1100	0.446	0.0000	0.0000	0
2022/12/28	JBAF	19/06/2024			Jibar Tradeable Future	7.8400	92.1600	7.8750	92.1250	0.446	0.0000	0.0000	0
2022/12/28	JBAF	18/09/2024			Jibar Tradeable Future	7.8400	92.1600	7.8750	92.1250	0.446	0.0000	0.0000	68
2022/12/28	JBAF	18/12/2024			Jibar Tradeable Future	7.8300	92.1700	7.8600	92.1400	0.383	0.0000	0.0000	0
2022/12/28	R035	02/02/2023	13.22	Put	Bond Future	41.6500	0.0417	33.1100	0.0331	(20.504)	0	0	976
2022/12/28	R035	02/02/2023	11.94	Call	Bond Future	4,109.3300	4.1093	3,731.6400	3.7316	(9.191)	0	0	0
2022/12/28	R035	02/02/2023	9.89	Put	Bond Future	8,789.7800	8.7898	9,146.4500	9.1464	4.058	0	0	0
2022/12/28	R035	02/02/2023	9.89	Call	Bond Future	28.8200	0.0288	13.6700	0.0137	(52.568)	0	0	388
2022/12/28	R035	02/02/2023	9.85	Call	Bond Future	24.4700	0.0245	11.3300	0.0113	(53.698)	0	0	0
2022/12/28	R035	02/02/2023	9.81	Put	Bond Future	9,312.5600	9.3126	9,673.0200	9.6730	3.871	0	0	0
2022/12/28	R035	02/02/2023	9.81	Call	Bond Future	20.7200	0.0207	9.3600	0.0094	(54.826)	0	0	582
2022/12/28	R035	02/02/2023	10.64	Put	Bond Future	4,376.6300	4.3766	4,625.8700	4.6259	5.695	0	0	0
2022/12/28	R035	02/02/2023	10.60	Put	Bond Future	4,579.9900	4.5800	4,838.7400	4.8387	5.650	0	0	0
2022/12/28	R035	02/02/2023	10.60	Call	Bond Future	351.1400	0.3511	238.0700	0.2381	(32.201)	0	0	0
2022/12/28	R035	02/02/2023	10.30	Put	Bond Future	6,237.2700	6.2373	6,555.0400	6.5550	5.095	0	0	0
2022/12/28	R035	02/02/2023	10.66	Put	Bond Future	4,276.7000	4.2767	4,521.0600	4.5211	5.714	0	0	582
2022/12/28	R035	02/02/2023	10.66	Call	Bond Future	416.5300	0.4165	289.0700	0.2891	(30.600)	0	0	0
2022/12/28	R035	02/02/2023	10.88	Put	Bond Future	3,262.7700	3.2628	3,449.6000	3.4496	5.726	0	0	0
2022/12/28	R035	02/02/2023	10.88	Call	Bond Future	736.0400	0.7360	551.0500	0.5510	(25.133)	0	0	0
2022/12/28	R035	02/02/2023			Bond Future	11.3103	88.0922	11.3752	87.7204	0.574	0.0000	0.0000	145,700
2022/12/28	R035	02/02/2023	13.22	Call	Bond Future	10,072.0300	10.0720	9,691.6700	9.6917	(3.776)	0	0	0
2022/12/28	R035	02/02/2023	11.98	Put	Bond Future	553.6900	0.5537	545.6300	0.5456	(1.456)	0	0	388
2022/12/28	R035	02/02/2023	11.98	Call	Bond Future	4,282.1900	4.2822	3,902.3100	3.9023	(8.871)	0	0	0
2022/12/28	R035	02/02/2023	11.94	Put	Bond Future	596.8200	0.5968	590.9500	0.5909	(0.984)	0	0	0
2022/12/28	R035	02/02/2023	9.85	Put	Bond Future	9,050.3500	9.0503	9,409.0300	9.4090	3.963	0	0	0
2022/12/28	R035	02/02/2023	10.64	Call	Bond Future	393.8100	0.3938	271.2300	0.2712	(31.127)	0	0	388
2022/12/28	R035	02/02/2023	10.30	Call	Bond Future	132.0700	0.1321	78.0200	0.0780	(40.925)	0	0	976
2022/12/28	R035	02/02/2023	10.87	Put	Bond Future	3,305.3100	3.3053	3,494.8500	3.4949	5.734	0	0	0
2022/12/28	R035	02/02/2023	10.87	Call	Bond Future	718.5900	0.7186	536.3100	0.5363	(25.366)	0	0	0
2022/12/28	R035	02/02/2023	10.86	Put	Bond Future	3,348.1900	3.3482	3,540.4400	3.5404	5.742	0	0	0
2022/12/28	R035	02/02/2023	10.86	Call	Bond Future	701.4200	0.7014	521.8500	0.5219	(25.601)	0	0	0
2022/12/28	R035	02/02/2023	11.06	Put	Bond Future	2,556.7200	2.5567	2,695.2100	2.6952	5.417	0	0	582
2022/12/28	R035	02/02/2023	11.06	Call	Bond Future	1,099.8600	1.0999	866.5300	0.8665	(21.215)	0	0	0
2022/12/28	R035	02/02/2023	11.05	Put	Bond Future	2,592.9600	2.5930	2,734.0700	2.7341	5.442	0	0	0
2022/12/28	R035	02/02/2023	11.05	Call	Bond Future	1,077.1500	1.0772	846.4400	0.8464	(21.419)	0	0	976
2022/12/28	R035	04/05/2023	11.22	Put	Bond Future	3,953.3000	3.9533	4,100.1800	4.1002	3.715	0	0	0
2022/12/28	R035	04/05/2023	12.46	Call	Bond Future	6,959.0900	6.9591	6,618.9900	6.6190	(4.887)	0	0	0
2022/12/28	R035	04/05/2023	12.46	Put	Bond Future	1,442.7500	1.4428	1,483.6200	1.4836	2.833	0	0	388
2022/12/28	R035	04/05/2023	13.18	Call	Bond Future	9,856.4700	9.8565	9,489.5400	9.4895	(3.723)	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
2022/12/28	R035	04/05/2023	13.18	Put	Bond Future	779.0000	0.7790	793.0400	0.7930	1.802	0	0	491
2022/12/28	R035	04/05/2023	11.17	Call	Bond Future	2,607.4200	2.6074	2,379.2500	2.3793	(8.751)	0	0	491
2022/12/28	R035	04/05/2023	11.20	Call	Bond Future	2,686.5300	2.6865	2,454.7900	2.4548	(8.626)	0	0	0
2022/12/28	R035	04/05/2023	11.21	Call	Bond Future	2,713.1000	2.7131	2,480.1800	2.4802	(8.585)	0	0	0
2022/12/28	R035	04/05/2023	10.60	Call	Bond Future	1,365.3400	1.3653	1,208.4600	1.2085	(11.490)	0	0	388
2022/12/28	R035	04/05/2023	10.60	Put	Bond Future	6,254.7400	6.2547	6,478.8300	6.4788	3.583	0	0	0
2022/12/28	R035	04/05/2023			Bond Future	11.4331	85.3037	11.5008	84.9227	0.593	0.0000	0.0000	104,314
2022/12/28	R035	04/05/2023	11.22	Call	Bond Future	2,739.8100	2.7398	2,505.7200	2.5057	(8.544)	0	0	0
2022/12/28	R035	04/05/2023	11.17	Put	Bond Future	4,109.3000	4.1093	4,262.1000	4.2621	3.718	0	0	0
2022/12/28	R035	04/05/2023	11.20	Put	Bond Future	4,015.2100	4.0152	4,164.4400	4.1644	3.717	0	0	0
2022/12/28	R035	04/05/2023	11.21	Put	Bond Future	3,984.1600	3.9842	4,132.2100	4.1322	3.716	0	0	0
2022/12/28	R035	04/05/2023	9.85	Call	Bond Future	496.9700	0.4970	419.2200	0.4192	(15.645)	0	0	388
2022/12/28	R035	04/05/2023	9.85	Put	Bond Future	10,137.7900	10.1378	10,441.0100	10.4410	2.991	0	0	0
2022/12/28	R035	04/05/2023	10.42	Call	Bond Future	1,085.1100	1.0851	949.9300	0.9499	(12.458)	0	0	491
2022/12/28	R035	04/05/2023	10.42	Put	Bond Future	7,083.5200	7.0835	7,329.3100	7.3293	3.470	0	0	0
2022/12/28	R035	03/08/2023	12.00	Call	Bond Future	5,745.1500	5.7451	5,459.6400	5.4596	(4.970)	0	0	0
2022/12/28	R035	03/08/2023	12.00	Put	Bond Future	3,269.4900	3.2695	3,374.5000	3.3745	3.212	0	0	0
2022/12/28	R035	03/08/2023			Bond Future	11.5429	87.0707	11.6137	86.6802	0.614	0.0000	0.0000	0
2022/12/28	R035	03/08/2023	11.98	Call	Bond Future	5,679.0100	5.6790	5,394.9000	5.3949	(5.003)	0	0	0
2022/12/28	R035	03/08/2023	11.98	Put	Bond Future	3,309.4600	3.3095	3,415.8700	3.4159	3.215	0	0	0
2022/12/28	R035	03/08/2023	11.99	Call	Bond Future	5,711.9200	5.7119	5,427.1000	5.4271	(4.986)	0	0	0
2022/12/28	R035	03/08/2023	11.99	Put	Bond Future	3,289.2900	3.2893	3,394.9900	3.3950	3.213	0	0	0
2022/12/28	R035	02/11/2023	11.41	Call	Bond Future	3,911.2500	3.9113	3,687.2500	3.6873	(5.727)	0	0	0
2022/12/28	R035	02/11/2023	11.41	Put	Bond Future	5,301.8900	5.3019	5,476.6300	5.4766	3.296	0	0	0
2022/12/28	R035	02/11/2023	11.42	Call	Bond Future	3,937.7100	3.9377	3,712.8900	3.7129	(5.709)	0	0	0
2022/12/28	R035	02/11/2023	11.42	Put	Bond Future	5,272.8400	5.2728	5,446.7600	5.4468	3.298	0	0	0
2022/12/28	R035	02/11/2023			Bond Future	11.6633	84.3624	11.7371	83.9637	0.632	0.0000	0.0000	0
2022/12/28	R035	02/11/2023	11.43	Call	Bond Future	3,964.2600	3.9643	3,738.6200	3.7386	(5.692)	0	0	0
2022/12/28	R035	02/11/2023	11.43	Put	Bond Future	5,243.9200	5.2439	5,417.0200	5.4170	3.301	0	0	0
2022/12/28	R035	01/02/2024	12.18	Put	Bond Future	3,977.4400	3.9774	4,115.6000	4.1156	3.474	0	0	0
2022/12/28	R035	01/02/2024	12.19	Call	Bond Future	5,997.9000	5.9979	5,729.0700	5.7291	(4.482)	0	0	0
2022/12/28	R035	01/02/2024	12.19	Put	Bond Future	3,957.1700	3.9572	4,094.6800	4.0947	3.475	0	0	0
2022/12/28	R035	01/02/2024			Bond Future	11.7989	86.0766	11.8757	85.6703	0.651	0.0000	0.0000	0
2022/12/28	R035	01/02/2024	12.18	Call	Bond Future	5,966.8800	5.9669	5,698.7000	5.6987	(4.494)	0	0	0
2022/12/28	R035	01/02/2024	12.20	Call	Bond Future	6,028.9800	6.0290	5,759.4900	5.7595	(4.470)	0	0	0
2022/12/28	R035	01/02/2024	12.20	Put	Bond Future	3,937.0200	3.9370	4,073.8700	4.0739	3.476	0	0	0
2022/12/28	R186	02/02/2023	8.33	Put	Bond Future	1,676.7700	1.6768	1,860.3600	1.8604	10.949	0	0	0
2022/12/28	R186	02/02/2023	8.33	Call	Bond Future	207.8800	0.2079	131.6200	0.1316	(36.685)	0	0	0
2022/12/28	R186	02/02/2023	8.32	Put	Bond Future	1,702.1600	1.7022	1,887.9900	1.8880	10.917	0	0	0
2022/12/28	R186	02/02/2023	8.32	Call	Bond Future	199.3300	0.1993	125.3100	0.1253	(37.134)	0	0	0
2022/12/28	R186	02/02/2023			Bond Future	8.7666	106.9471	8.8447	106.6873	0.890	0.0000	0.0000	72,575
2022/12/28	R186	02/02/2023	8.34	Put	Bond Future	1,651.6200	1.6516	1,832.9500	1.8329	10.979	0	0	0
2022/12/28	R186	02/02/2023	8.34	Call	Bond Future	216.6600	0.2167	138.1400	0.1381	(36.241)	0	0	0
2022/12/28	R186	04/05/2023	8.83	Put	Bond Future	1,544.7100	1.5447	1,652.1900	1.6522	6.958	0	0	0
2022/12/28	R186	04/05/2023	8.84	Call	Bond Future	1,523.2500	1.5232	1,362.5900	1.3626	(10.547)	0	0	0
2022/12/28	R186	04/05/2023			Bond Future	8.8421	109.0289	8.9274	108.7616	0.965	0.0000	0.0000	12,216
2022/12/28	R186	04/05/2023	8.82	Call	Bond Future	1,490.4600	1.4905	1,331.6300	1.3316	(10.656)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/28	R186	04/05/2023	8.82	Put	Bond Future	1,559.7500	1.5597	1,668.1500	1.6681	6.950	0	0	0
2022/12/28	R186	04/05/2023	8.83	Call	Bond Future	1,506.8100	1.5068	1,347.0600	1.3471	(10.602)	0	0	0
2022/12/28	R186	04/05/2023	8.84	Put	Bond Future	1,529.7800	1.5298	1,636.3500	1.6363	6.966	0	0	0
2022/12/28	R186	03/08/2023	9.73	Put	Bond Future	945.4500	0.9455	1,010.3200	1.0103	6.861	0	0	0
2022/12/28	R186	03/08/2023	9.74	Call	Bond Future	3,426.3300	3.4263	3,215.9600	3.2160	(6.140)	0	0	0
2022/12/28	R186	03/08/2023	9.74	Put	Bond Future	938.2300	0.9382	1,002.6100	1.0026	6.862	0	0	0
2022/12/28	R186	03/08/2023			Bond Future	8.8815	105.9801	8.9750	105.7053	1.053	0.0000	0.0000	0
2022/12/28	R186	03/08/2023	9.73	Call	Bond Future	3,405.0000	3.4050	3,195.1200	3.1951	(6.164)	0	0	0
2022/12/28	R186	03/08/2023	9.75	Call	Bond Future	3,447.7100	3.4477	3,236.8400	3.2368	(6.116)	0	0	0
2022/12/28	R186	03/08/2023	9.75	Put	Bond Future	931.0700	0.9311	994.9500	0.9950	6.861	0	0	0
2022/12/28	R186	02/11/2023	9.40	Call	Bond Future	2,711.1400	2.7111	2,527.2700	2.5273	(6.782)	0	0	0
2022/12/28	R186	02/11/2023	9.40	Put	Bond Future	1,424.9200	1.4249	1,521.7000	1.5217	6.792	0	0	0
2022/12/28	R186	02/11/2023	9.15	Call	Bond Future	2,275.3200	2.2753	2,106.2300	2.1062	(7.431)	0	0	1,715
2022/12/28	R186	02/11/2023			Bond Future	8.9276	108.1680	9.0301	107.8874	1.147	0.0000	0.0000	0
2022/12/28	R186	02/11/2023	10.42	Call	Bond Future	4,743.4900	4.7435	4,514.3900	4.5144	(4.830)	0	0	0
2022/12/28	R186	02/11/2023	10.42	Put	Bond Future	747.2800	0.7473	798.8300	0.7988	6.898	0	0	1,715
2022/12/28	R186	02/11/2023	9.15	Put	Bond Future	1,667.3400	1.6673	1,778.9000	1.7789	6.691	0	0	0
2022/12/28	R186	02/11/2023	9.38	Call	Bond Future	2,675.0100	2.6750	2,492.2600	2.4923	(6.832)	0	0	0
2022/12/28	R186	02/11/2023	9.38	Put	Bond Future	1,442.8400	1.4428	1,540.7400	1.5407	6.785	0	0	0
2022/12/28	R186	02/11/2023	9.39	Call	Bond Future	2,692.8600	2.6929	2,509.5500	2.5096	(6.807)	0	0	0
2022/12/28	R186	02/11/2023	9.39	Put	Bond Future	1,433.6600	1.4337	1,531.0000	1.5310	6.790	0	0	0
2022/12/28	R186	01/02/2024	9.51	Call	Bond Future	2,790.4300	2.7904	2,607.1200	2.6071	(6.569)	0	0	0
2022/12/28	R186	01/02/2024	9.52	Put	Bond Future	1,484.5000	1.4845	1,586.3900	1.5864	6.864	0	0	0
2022/12/28	R186	01/02/2024	9.50	Call	Bond Future	2,773.5800	2.7736	2,590.8000	2.5908	(6.590)	0	0	0
2022/12/28	R186	01/02/2024			Bond Future	8.9955	105.0607	9.1081	104.7750	1.251	0.0000	0.0000	0
2022/12/28	R186	01/02/2024	9.51	Put	Bond Future	1,492.6500	1.4926	1,595.0400	1.5950	6.860	0	0	0
2022/12/28	R186	01/02/2024	9.52	Call	Bond Future	2,807.3000	2.8073	2,623.4900	2.6235	(6.548)	0	0	0
2022/12/28	R186	01/02/2024	9.50	Put	Bond Future	1,500.8300	1.5008	1,603.7500	1.6038	6.858	0	0	0
2022/12/28	R197	02/02/2023			Bond Future	328.4710	328.4710	328.4425	328.4425	(0.009)	0.0000	0.0000	977
2022/12/28	R197	04/05/2023			Bond Future	334.9453	334.9453	334.9091	334.9091	(0.011)	0.0000	0.0000	0
2022/12/28	R197	03/08/2023			Bond Future	332.8918	332.8918	332.8493	332.8493	(0.013)	0.0000	0.0000	0
2022/12/28	R197	02/11/2023			Bond Future	339.8385	339.8385	339.7945	339.7945	(0.013)	0.0000	0.0000	0
2022/12/28	R202	02/02/2023			Bond Future	246.1158	246.1158	246.1145	246.1145	(0.001)	0.0000	0.0000	5,950
2022/12/28	R202	04/05/2023			Bond Future	250.9669	250.9669	250.9602	250.9602	(0.003)	0.0000	0.0000	0
2022/12/28	R202	03/08/2023			Bond Future	251.4056	251.4056	251.3946	251.3946	(0.004)	0.0000	0.0000	0
2022/12/28	R202	02/11/2023			Bond Future	256.6517	256.6517	256.6401	256.6401	(0.005)	0.0000	0.0000	0
2022/12/28	R202	01/02/2024			Bond Future	256.9734	256.9734	256.9646	256.9646	(0.003)	0.0000	0.0000	0
2022/12/28	R209	02/02/2023	10.80	Put	Bond Future	3,145.1400	3.1451	3,329.3700	3.3294	5.858	0	0	0
2022/12/28	R209	02/02/2023	10.79	Call	Bond Future	524.8000	0.5248	381.2800	0.3813	(27.348)	0	0	0
2022/12/28	R209	02/02/2023	10.78	Call	Bond Future	511.4000	0.5114	370.2600	0.3703	(27.599)	0	0	0
2022/12/28	R209	02/02/2023			Bond Future	11.3021	68.0521	11.3677	67.7220	0.580	0.0000	0.0000	31,504
2022/12/28	R209	02/02/2023	10.80	Call	Bond Future	538.3700	0.5384	392.4700	0.3925	(27.100)	0	0	0
2022/12/28	R209	02/02/2023	10.79	Put	Bond Future	3,184.9300	3.1849	3,371.5400	3.3715	5.859	0	0	0
2022/12/28	R209	02/02/2023	10.78	Put	Bond Future	3,224.9600	3.2250	3,413.9500	3.4139	5.860	0	0	0
2022/12/28	R209	04/05/2023	11.10	Call	Bond Future	2,171.1600	2.1712	1,974.1100	1.9741	(9.076)	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
2022/12/28	R209	04/05/2023	11.10	Put	Bond Future	3,755.9600	3.7560	3,896.9200	3.8969	3.753	0	0	0
2022/12/28	R209	04/05/2023	11.50	Put	Bond Future	2,738.2400	2.7382	2,838.8400	2.8388	3.674	0	0	0
2022/12/28	R209	04/05/2023	10.00	Call	Bond Future	556.3700	0.5564	474.0000	0.4740	(14.805)	0	0	500
2022/12/28	R209	04/05/2023	10.00	Put	Bond Future	8,141.1300	8.1411	8,396.7700	8.3968	3.140	0	0	0
2022/12/28	R209	04/05/2023	11.09	Call	Bond Future	2,148.8400	2.1488	1,952.8800	1.9529	(9.119)	0	0	0
2022/12/28	R209	04/05/2023	11.09	Put	Bond Future	3,785.0700	3.7851	3,927.1200	3.9271	3.753	0	0	0
2022/12/28	R209	04/05/2023			Bond Future	11.4135	66.2253	11.4818	65.8873	0.598	0.0000	0.0000	2,635
2022/12/28	R209	04/05/2023	12.50	Call	Bond Future	6,294.8300	6.2948	5,990.2900	5.9903	(4.838)	0	0	0
2022/12/28	R209	04/05/2023	12.50	Put	Bond Future	1,191.7400	1.1917	1,225.2100	1.2252	2.808	0	0	8,500
2022/12/28	R209	04/05/2023	11.11	Call	Bond Future	2,193.5900	2.1936	1,995.4600	1.9955	(9.032)	0	0	0
2022/12/28	R209	04/05/2023	11.11	Put	Bond Future	3,727.0300	3.7270	3,866.9100	3.8669	3.753	0	0	0
2022/12/28	R209	04/05/2023	11.50	Call	Bond Future	3,166.1900	3.1662	2,928.7800	2.9288	(7.498)	0	0	1,000
2022/12/28	R209	04/05/2023	11.00	Call	Bond Future	1,952.9500	1.9529	1,766.9000	1.7669	(9.527)	0	0	0
2022/12/28	R209	04/05/2023	11.00	Put	Bond Future	4,054.4600	4.0545	4,206.4200	4.2064	3.748	0	0	6,250
2022/12/28	R209	03/08/2023	11.95	Put	Bond Future	2,891.8400	2.8918	2,985.3000	2.9853	3.232	0	0	0
2022/12/28	R209	03/08/2023	11.93	Call	Bond Future	4,935.9200	4.9359	4,684.3100	4.6843	(5.098)	0	0	0
2022/12/28	R209	03/08/2023	11.94	Call	Bond Future	4,964.7700	4.9648	4,712.5300	4.7125	(5.081)	0	0	0
2022/12/28	R209	03/08/2023			Bond Future	11.5112	67.5974	11.5821	67.2511	0.616	0.0000	0.0000	0
2022/12/28	R209	03/08/2023	11.95	Call	Bond Future	4,993.6700	4.9937	4,740.8100	4.7408	(5.064)	0	0	0
2022/12/28	R209	03/08/2023	11.93	Put	Bond Future	2,927.8100	2.9278	3,022.5200	3.0225	3.235	0	0	0
2022/12/28	R209	03/08/2023	11.94	Put	Bond Future	2,909.7700	2.9098	3,003.8500	3.0038	3.233	0	0	0
2022/12/28	R209	02/11/2023	11.33	Call	Bond Future	3,430.5300	3.4305	3,232.4100	3.2324	(5.775)	0	0	0
2022/12/28	R209	02/11/2023	11.33	Put	Bond Future	4,824.9300	4.8249	4,980.3900	4.9804	3.222	0	0	0
2022/12/28	R209	02/11/2023	11.34	Call	Bond Future	3,453.9000	3.4539	3,255.0500	3.2550	(5.757)	0	0	0
2022/12/28	R209	02/11/2023	11.34	Put	Bond Future	4,798.6300	4.7986	4,953.3600	4.9534	3.224	0	0	0
2022/12/28	R209	02/11/2023			Bond Future	11.6147	65.8410	11.6883	65.4874	0.633	0.0000	0.0000	0
2022/12/28	R209	02/11/2023	11.35	Call	Bond Future	3,477.5800	3.4776	3,278.0000	3.2780	(5.739)	0	0	0
2022/12/28	R209	02/11/2023	11.35	Put	Bond Future	4,772.6900	4.7727	4,926.6900	4.9267	3.227	0	0	0
2022/12/28	R209	01/02/2024	12.14	Call	Bond Future	5,350.9600	5.3510	5,109.8900	5.1099	(4.505)	0	0	0
2022/12/28	R209	01/02/2024	12.14	Put	Bond Future	3,429.6500	3.4296	3,548.9200	3.5489	3.478	0	0	0
2022/12/28	R209	01/02/2024	12.13	Put	Bond Future	3,447.4700	3.4475	3,567.3300	3.5673	3.477	0	0	0
2022/12/28	R209	01/02/2024			Bond Future	11.7270	67.1787	11.8032	66.8184	0.649	0.0000	0.0000	0
2022/12/28	R209	01/02/2024	12.12	Call	Bond Future	5,295.7500	5.2958	5,055.8500	5.0558	(4.530)	0	0	0
2022/12/28	R209	01/02/2024	12.12	Put	Bond Future	3,465.6600	3.4657	3,586.1000	3.5861	3.475	0	0	0
2022/12/28	R209	01/02/2024	12.13	Call	Bond Future	5,323.2000	5.3232	5,082.7200	5.0827	(4.518)	0	0	0
2022/12/28	R210	02/02/2023			Bond Future	221.3483	221.3483	222.1812	222.1812	0.376	0.0000	0.0000	372
2022/12/28	R210	04/05/2023			Bond Future	222.6256	222.6256	223.4703	223.4703	0.379	0.0000	0.0000	0
2022/12/28	R210	03/08/2023			Bond Future	227.2876	227.2876	228.1458	228.1458	0.378	0.0000	0.0000	0
2022/12/28	R210	02/11/2023			Bond Future	228.8642	228.8642	229.7401	229.7401	0.383	0.0000	0.0000	0
2022/12/28	R210	01/02/2024			Bond Future	233.5678	233.5678	234.4631	234.4631	0.383	0.0000	0.0000	0
2022/12/28	R213	02/02/2023	12.20	Put	Bond Future	81.0900	0.0811	70.1300	0.0701	(13.516)	0	0	912
2022/12/28	R213	02/02/2023	12.20	Call	Bond Future	7,043.0700	7.0431	6,706.3400	6.7063	(4.781)	0	0	0
2022/12/28	R213	02/02/2023	10.43	Put	Bond Future	1,729.0700	1.7291	1,858.0700	1.8581	7.461	0	0	0
2022/12/28	R213	02/02/2023	10.35	Put	Bond Future	1,943.7400	1.9437	2,094.2500	2.0943	7.743	0	0	476
2022/12/28	R213	02/02/2023	10.35	Call	Bond Future	708.6700	0.7087	533.4100	0.5334	(24.731)	0	0	0
2022/12/28	R213	02/02/2023	10.01	Call	Bond Future	219.8900	0.2199	138.9900	0.1390	(36.791)	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
2022/12/28	R213	02/02/2023	10.23	Call	Bond Future	498.5000	0.4985	356.8900	0.3569	(28.407)	0	0	0
2022/12/28	R213	02/02/2023	10.22	Put	Bond Future	2,336.5800	2.3366	2,523.6000	2.5236	8.004	0	0	0
2022/12/28	R213	02/02/2023			Bond Future	10.6132	83.8362	10.6835	83.5105	0.662	0.0000	0.0000	38,255
2022/12/28	R213	02/02/2023	10.43	Call	Bond Future	871.8800	0.8719	675.1100	0.6751	(22.568)	0	0	912
2022/12/28	R213	02/02/2023	10.01	Put	Bond Future	3,085.9500	3.0860	3,330.8200	3.3308	7.935	0	0	476
2022/12/28	R213	02/02/2023	9.16	Put	Bond Future	7,127.6800	7.1277	7,453.0900	7.4531	4.565	0	0	0
2022/12/28	R213	02/02/2023	9.16	Call	Bond Future	0.4600	0.0005	0.1000	0.0001	(78.261)	0	0	476
2022/12/28	R213	02/02/2023	10.23	Put	Bond Future	2,304.5600	2.3046	2,488.7200	2.4887	7.991	0	0	0
2022/12/28	R213	02/02/2023	10.22	Call	Bond Future	482.7100	0.4827	343.9600	0.3440	(28.744)	0	0	0
2022/12/28	R213	02/02/2023	10.21	Put	Bond Future	2,368.9300	2.3689	2,558.8200	2.5588	8.016	0	0	0
2022/12/28	R213	02/02/2023	10.21	Call	Bond Future	467.2100	0.4672	331.3300	0.3313	(29.083)	0	0	0
2022/12/28	R213	04/05/2023	10.75	Call	Bond Future	2,536.1200	2.5361	2,318.2200	2.3182	(8.592)	0	0	0
2022/12/28	R213	04/05/2023	10.75	Put	Bond Future	2,444.3400	2.4443	2,560.3800	2.5604	4.747	0	0	0
2022/12/28	R213	04/05/2023			Bond Future	10.7297	81.9163	10.8036	81.5823	0.688	0.0000	0.0000	0
2022/12/28	R213	04/05/2023	10.74	Call	Bond Future	2,512.2000	2.5122	2,295.3000	2.2953	(8.634)	0	0	0
2022/12/28	R213	04/05/2023	10.74	Put	Bond Future	2,465.7100	2.4657	2,582.7500	2.5827	4.747	0	0	0
2022/12/28	R213	04/05/2023	10.73	Call	Bond Future	2,488.4000	2.4884	2,272.5100	2.2725	(8.676)	0	0	0
2022/12/28	R213	04/05/2023	10.73	Put	Bond Future	2,487.2200	2.4872	2,605.2700	2.6053	4.746	0	0	0
2022/12/28	R213	03/08/2023	11.62	Put	Bond Future	1,929.3200	1.9293	2,007.6200	2.0076	4.058	0	0	0
2022/12/28	R213	03/08/2023	11.63	Call	Bond Future	5,356.0200	5.3560	5,091.3900	5.0914	(4.941)	0	0	0
2022/12/28	R213	03/08/2023			Bond Future	10.8307	83.6129	10.9083	83.2705	0.717	0.0000	0.0000	0
2022/12/28	R213	03/08/2023	11.62	Call	Bond Future	5,326.9400	5.3269	5,062.8600	5.0629	(4.957)	0	0	0
2022/12/28	R213	03/08/2023	11.63	Put	Bond Future	1,916.5400	1.9165	1,994.2900	1.9943	4.057	0	0	0
2022/12/28	R213	03/08/2023	11.61	Call	Bond Future	5,297.9100	5.2979	5,034.3900	5.0344	(4.974)	0	0	0
2022/12/28	R213	03/08/2023	11.61	Put	Bond Future	1,942.1900	1.9422	2,021.0500	2.0210	4.060	0	0	0
2022/12/28	R213	02/11/2023	11.13	Call	Bond Future	3,801.8000	3.8018	3,582.6200	3.5826	(5.765)	0	0	0
2022/12/28	R213	02/11/2023	11.13	Put	Bond Future	3,009.5800	3.0096	3,140.0400	3.1400	4.335	0	0	0
2022/12/28	R213	02/11/2023			Bond Future	10.9451	81.7851	11.0264	81.4355	0.743	0.0000	0.0000	0
2022/12/28	R213	02/11/2023	11.12	Call	Bond Future	3,777.1500	3.7771	3,558.6800	3.5587	(5.784)	0	0	0
2022/12/28	R213	02/11/2023	11.12	Put	Bond Future	3,027.5200	3.0275	3,158.6900	3.1587	4.333	0	0	0
2022/12/28	R213	02/11/2023	11.11	Call	Bond Future	3,752.5800	3.7526	3,534.8100	3.5348	(5.803)	0	0	0
2022/12/28	R213	02/11/2023	11.11	Put	Bond Future	3,045.5700	3.0456	3,177.4400	3.1774	4.330	0	0	0
2022/12/28	R213	01/02/2024	11.71	Call	Bond Future	5,047.4800	5.0475	4,802.6900	4.8027	(4.850)	0	0	0
2022/12/28	R213	01/02/2024	11.71	Put	Bond Future	2,451.5300	2.4515	2,563.0000	2.5630	4.547	0	0	0
2022/12/28	R213	01/02/2024	11.70	Call	Bond Future	5,020.7200	5.0207	4,776.5100	4.7765	(4.864)	0	0	0
2022/12/28	R213	01/02/2024	11.70	Put	Bond Future	2,465.0000	2.4650	2,577.0500	2.5770	4.546	0	0	0
2022/12/28	R213	01/02/2024			Bond Future	11.0777	83.4473	11.1629	83.0910	0.769	0.0000	0.0000	0
2022/12/28	R213	01/02/2024	11.72	Call	Bond Future	5,074.2800	5.0743	4,828.9200	4.8289	(4.835)	0	0	0
2022/12/28	R213	01/02/2024	11.72	Put	Bond Future	2,438.1300	2.4381	2,549.0300	2.5490	4.549	0	0	0
2022/12/28	R214	02/02/2023	11.10	Call	Bond Future	809.4200	0.8094	610.9600	0.6110	(24.519)	0	0	0
2022/12/28	R214	02/02/2023	10.90	Put	Bond Future	3,515.1900	3.5152	3,741.5200	3.7415	6.439	0	0	0
2022/12/28	R214	02/02/2023	11.08	Put	Bond Future	2,780.1400	2.7801	2,959.2700	2.9593	6.443	0	0	0
2022/12/28	R214	02/02/2023	11.08	Call	Bond Future	773.3500	0.7733	580.2200	0.5802	(24.973)	0	0	0
2022/12/28	R214	02/02/2023	11.07	Put	Bond Future	2,817.9900	2.8180	2,999.7800	2.9998	6.451	0	0	0
2022/12/28	R214	02/02/2023	11.07	Call	Bond Future	755.6800	0.7557	565.2100	0.5652	(25.205)	0	0	0
2022/12/28	R214	02/02/2023			Bond Future	11.4506	65.4178	11.5214	65.0456	0.618	0.0000	0.0000	71,030
2022/12/28	R214	02/02/2023	11.09	Put	Bond Future	2,742.5500	2.7425	2,919.0100	2.9190	6.434	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/28	R214	02/02/2023	11.10	Put	Bond Future	2,705.3700	2.7054	2,879.1700	2.8792	6.424	0	0	0
2022/12/28	R214	02/02/2023	11.60	Call	Bond Future	2,050.4500	2.0504	1,736.3900	1.7364	(15.317)	0	0	2,300
2022/12/28	R214	02/02/2023	11.60	Put	Bond Future	1,268.9100	1.2689	1,327.1100	1.3271	4.587	0	0	0
2022/12/28	R214	02/02/2023	11.80	Call	Bond Future	2,708.2300	2.7082	2,363.8600	2.3639	(12.716)	0	0	0
2022/12/28	R214	02/02/2023		Put	Bond Future	34,582.1500	34.5822	34,954.4100	34.9544	1.076	0	0	0
2022/12/28	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/28	R214	02/02/2023	11.00	Put	Bond Future	3,092.5200	3.0925	3,292.9900	3.2930	6.482	0	0	0
2022/12/28	R214	02/02/2023	11.00	Call	Bond Future	639.4400	0.6394	467.6500	0.4677	(26.866)	0	0	0
2022/12/28	R214	02/02/2023	10.90	Call	Bond Future	497.5000	0.4975	351.5700	0.3516	(29.333)	0	0	2,300
2022/12/28	R214	02/02/2023	10.30	Put	Bond Future	6,643.1200	6.6431	6,981.1200	6.9811	5.088	0	0	0
2022/12/28	R214	02/02/2023	10.30	Call	Bond Future	74.0200	0.0740	39.7600	0.0398	(46.285)	0	0	0
2022/12/28	R214	02/02/2023	11.80	Put	Bond Future	904.1000	0.9041	931.9900	0.9320	3.085	0	0	0
2022/12/28	R214	02/02/2023	11.09	Call	Bond Future	791.2200	0.7912	595.4200	0.5954	(24.747)	0	0	0
2022/12/28	R214	04/05/2023	11.36	Call	Bond Future	2,634.9200	2.6349	2,400.2800	2.4003	(8.905)	0	0	0
2022/12/28	R214	04/05/2023	11.36	Put	Bond Future	3,654.7000	3.6547	3,800.9800	3.8010	4.003	0	0	0
2022/12/28	R214	04/05/2023	11.37	Call	Bond Future	2,660.3600	2.6604	2,424.5700	2.4246	(8.863)	0	0	0
2022/12/28	R214	04/05/2023	11.37	Put	Bond Future	3,626.7500	3.6268	3,771.8800	3.7719	4.002	0	0	0
2022/12/28	R214	04/05/2023			Bond Future	11.5533	63.3931	11.6268	63.0121	0.636	0.0000	0.0000	0
2022/12/28	R214	04/05/2023	11.38	Call	Bond Future	2,685.7700	2.6858	2,448.8300	2.4488	(8.822)	0	0	0
2022/12/28	R214	04/05/2023	11.38	Put	Bond Future	3,598.8400	3.5988	3,742.8200	3.7428	4.001	0	0	0
2022/12/28	R214	03/08/2023	12.14	Call	Bond Future	5,403.3000	5.4033	5,117.2200	5.1172	(5.295)	0	0	0
2022/12/28	R214	03/08/2023	12.14	Put	Bond Future	2,935.3400	2.9353	3,039.2900	3.0393	3.541	0	0	0
2022/12/28	R214	03/08/2023	12.15	Call	Bond Future	5,433.4500	5.4335	5,146.7000	5.1467	(5.277)	0	0	0
2022/12/28	R214	03/08/2023	12.15	Put	Bond Future	2,917.2600	2.9173	3,020.5400	3.0205	3.540	0	0	0
2022/12/28	R214	03/08/2023			Bond Future	11.6446	64.7062	11.7208	64.3162	0.655	0.0000	0.0000	0
2022/12/28	R214	03/08/2023	12.16	Call	Bond Future	5,463.8300	5.4638	5,176.4100	5.1764	(5.260)	0	0	0
2022/12/28	R214	03/08/2023	12.16	Put	Bond Future	2,899.4800	2.8995	3,002.0900	3.0021	3.539	0	0	0
2022/12/28	R214	02/11/2023	11.45	Put	Bond Future	5,114.8300	5.1148	5,291.8500	5.2918	3.461	0	0	0
2022/12/28	R214	02/11/2023	11.46	Call	Bond Future	3,622.6800	3.6227	3,400.6500	3.4006	(6.129)	0	0	0
2022/12/28	R214	02/11/2023	11.46	Put	Bond Future	5,086.6400	5.0866	5,262.8400	5.2628	3.464	0	0	0
2022/12/28	R214	02/11/2023			Bond Future	11.7433	62.7420	11.8222	62.3437	0.672	0.0000	0.0000	0
2022/12/28	R214	02/11/2023	11.47	Call	Bond Future	3,646.9900	3.6470	3,424.1400	3.4241	(6.111)	0	0	0
2022/12/28	R214	02/11/2023	11.47	Put	Bond Future	5,058.3600	5.0584	5,233.7400	5.2337	3.467	0	0	0
2022/12/28	R214	02/11/2023	11.45	Call	Bond Future	3,598.2200	3.5982	3,377.0100	3.3770	(6.148)	0	0	0
2022/12/28	R214	01/02/2024	12.16	Call	Bond Future	5,410.8600	5.4109	5,146.7500	5.1467	(4.881)	0	0	0
2022/12/28	R214	01/02/2024	12.16	Put	Bond Future	3,904.5500	3.9045	4,046.3900	4.0464	3.633	0	0	0
2022/12/28	R214	01/02/2024			Bond Future	11.8528	64.0169	11.9344	63.6109	0.689	0.0000	0.0000	0
2022/12/28	R214	01/02/2024	12.14	Call	Bond Future	5,354.8200	5.3548	5,092.0400	5.0920	(4.907)	0	0	0
2022/12/28	R214	01/02/2024	12.14	Put	Bond Future	3,944.8200	3.9448	4,087.9900	4.0880	3.629	0	0	0
2022/12/28	R214	01/02/2024	12.15	Call	Bond Future	5,382.6800	5.3827	5,119.2400	5.1192	(4.894)	0	0	0
2022/12/28	R214	01/02/2024	12.15	Put	Bond Future	3,924.5000	3.9245	4,067.0100	4.0670	3.631	0	0	0
2022/12/28	R248	02/02/2023	11.00	Call	Bond Future	851.3900	0.8514	627.0500	0.6270	(26.350)	0	0	2,900
2022/12/28	R248	02/02/2023	11.00	Put	Bond Future	3,747.0700	3.7471	3,992.1600	3.9922	6.541	0	0	0
2022/12/28	R248	02/02/2023	11.60	Call	Bond Future	2,677.6000	2.6776	2,276.3200	2.2763	(14.987)	0	0	2,900
2022/12/28	R248	02/02/2023	11.60	Put	Bond Future	1,516.6800	1.5167	1,584.8300	1.5848	4.493	0	0	0
2022/12/28	R248	02/02/2023	11.70	Call	Bond Future	3,084.1400	3.0841	2,663.0300	2.6630	(13.654)	0	0	0
2022/12/28	R248	02/02/2023	11.70	Put	Bond Future	1,281.6500	1.2816	1,329.9700	1.3300	3.770	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/28	R248	02/02/2023	11.08	Call	Bond Future	1,027.5300	1.0275	776.0800	0.7761	(24.471)	0	0	0
2022/12/28	R248	02/02/2023	11.08	Put	Bond Future	3,361.0000	3.3610	3,578.9800	3.5790	6.486	0	0	0
2022/12/28	R248	02/02/2023	11.10	Put	Bond Future	3,268.8400	3.2688	3,480.0800	3.4801	6.462	0	0	0
2022/12/28	R248	02/02/2023			Bond Future	11.4227	81.9030	11.4938	81.4335	0.623	0.0000	0.0000	247,738
2022/12/28	R248	02/02/2023	10.40	Call	Bond Future	140.9500	0.1410	80.3700	0.0804	(42.980)	0	0	0
2022/12/28	R248	02/02/2023	10.40	Put	Bond Future	7,479.1400	7.4791	7,887.9900	7.8880	5.467	0	0	0
2022/12/28	R248	02/02/2023	11.06	Call	Bond Future	981.5200	0.9815	736.8300	0.7368	(24.930)	0	0	0
2022/12/28	R248	02/02/2023	11.06	Put	Bond Future	3,454.9100	3.4549	3,679.6500	3.6796	6.505	0	0	0
2022/12/28	R248	02/02/2023	11.07	Call	Bond Future	1,004.3600	1.0044	756.2900	0.7563	(24.699)	0	0	0
2022/12/28	R248	02/02/2023	11.07	Put	Bond Future	3,407.7300	3.4077	3,629.0900	3.6291	6.496	0	0	0
2022/12/28	R248	02/02/2023	11.10	Call	Bond Future	1,074.8700	1.0749	816.6800	0.8167	(24.021)	0	0	0
2022/12/28	R248	04/05/2023	11.35	Call	Bond Future	3,349.3800	3.3494	3,051.7300	3.0517	(8.887)	0	0	0
2022/12/28	R248	04/05/2023	11.35	Put	Bond Future	4,520.4200	4.5204	4,703.0900	4.7031	4.041	0	0	0
2022/12/28	R248	04/05/2023			Bond Future	11.5270	79.0382	11.6010	78.5579	0.642	0.0000	0.0000	10,946
2022/12/28	R248	04/05/2023	11.34	Call	Bond Future	3,317.3400	3.3173	3,021.1400	3.0211	(8.929)	0	0	0
2022/12/28	R248	04/05/2023	11.34	Put	Bond Future	4,555.4700	4.5555	4,739.5900	4.7396	4.042	0	0	0
2022/12/28	R248	04/05/2023	11.33	Call	Bond Future	3,285.4400	3.2854	2,990.7100	2.9907	(8.971)	0	0	0
2022/12/28	R248	04/05/2023	11.33	Put	Bond Future	4,590.7500	4.5907	4,776.3400	4.7763	4.043	0	0	0
2022/12/28	R248	03/08/2023	12.11	Call	Bond Future	6,817.2700	6.8173	6,457.1800	6.4572	(5.282)	0	0	0
2022/12/28	R248	03/08/2023	12.11	Put	Bond Future	3,792.7400	3.7927	3,924.5100	3.9245	3.474	0	0	0
2022/12/28	R248	03/08/2023			Bond Future	11.6229	80.6380	11.6998	80.1461	0.662	0.0000	0.0000	0
2022/12/28	R248	03/08/2023	12.10	Call	Bond Future	6,779.9000	6.7799	6,420.6400	6.4206	(5.299)	0	0	0
2022/12/28	R248	03/08/2023	12.10	Put	Bond Future	3,815.3400	3.8153	3,947.9400	3.9479	3.475	0	0	0
2022/12/28	R248	03/08/2023	12.09	Call	Bond Future	6,742.3400	6.7423	6,383.9200	6.3839	(5.316)	0	0	0
2022/12/28	R248	03/08/2023	12.09	Put	Bond Future	3,837.8400	3.8378	3,971.2800	3.9713	3.477	0	0	0
2022/12/28	R248	02/11/2023	11.48	Call	Bond Future	4,818.2200	4.8182	4,531.4500	4.5314	(5.952)	0	0	0
2022/12/28	R248	02/11/2023	11.49	Put	Bond Future	6,314.5700	6.3146	6,528.9100	6.5289	3.394	0	0	0
2022/12/28	R248	02/11/2023	11.47	Call	Bond Future	4,787.4300	4.7874	4,501.6600	4.5017	(5.969)	0	0	0
2022/12/28	R248	02/11/2023			Bond Future	11.7173	77.8797	11.7970	77.3776	0.680	0.0000	0.0000	13,000
2022/12/28	R248	02/11/2023	11.48	Put	Bond Future	6,349.3000	6.3493	6,564.6400	6.5646	3.392	0	0	0
2022/12/28	R248	02/11/2023	11.49	Call	Bond Future	4,849.0900	4.8491	4,561.3200	4.5613	(5.935)	0	0	0
2022/12/28	R248	02/11/2023	11.47	Put	Bond Future	6,384.2000	6.3842	6,600.5400	6.6005	3.389	0	0	0
2022/12/28	R248	01/02/2024	12.15	Call	Bond Future	7,118.5200	7.1185	6,782.4100	6.7824	(4.722)	0	0	0
2022/12/28	R248	01/02/2024	12.15	Put	Bond Future	5,103.4700	5.1035	5,279.1900	5.2792	3.443	0	0	0
2022/12/28	R248	01/02/2024	12.14	Call	Bond Future	7,084.0300	7.0840	6,748.7100	6.7487	(4.733)	0	0	0
2022/12/28	R248	01/02/2024	12.14	Put	Bond Future	5,128.5500	5.1286	5,305.0600	5.3051	3.442	0	0	0
2022/12/28	R248	01/02/2024			Bond Future	11.8194	79.4990	11.9019	78.9872	0.698	0.0000	0.0000	0
2022/12/28	R248	01/02/2024	12.16	Call	Bond Future	7,153.3900	7.1534	6,816.4900	6.8165	(4.710)	0	0	0
2022/12/28	R248	01/02/2024	12.16	Put	Bond Future	5,078.8500	5.0788	5,253.7800	5.2538	3.444	0	0	0

Total

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