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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/12/2022 TO 13/12/2022

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
2022/12/13	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	2025 02/02/2023			Bond Future	165.8743	165.8743	165.8224	165.8224	(0.031)	0.0000	0.0000	6,568
2022/12/13	2025 04/05/2023			Bond Future	169.1684	169.1684	169.1114	169.1114	(0.034)	0.0000	0.0000	0
2022/12/13	2025 03/08/2023			Bond Future	170.9360	170.9360	170.8754	170.8754	(0.035)	0.0000	0.0000	0
2022/12/13	2025 02/11/2023			Bond Future	174.5708	174.5708	174.5077	174.5077	(0.036)	0.0000	0.0000	0
2022/12/13	2025 01/02/2024			Bond Future	176.3311	176.3311	176.2682	176.2682	(0.036)	0.0000	0.0000	0
2022/12/13	2029 02/02/2023			Bond Future	118.5915	118.5915	118.4989	118.4989	(0.078)	0.0000	0.0000	1,496
2022/12/13	2029 04/05/2023			Bond Future	119.6514	119.6514	119.5541	119.5541	(0.081)	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
2022/12/13	2029	03/08/2023			Bond Future	122.1376	122.1376	122.0366	122.0366	(0.083)	0.0000	0.0000	0
2022/12/13	2029	02/11/2023			Bond Future	123.4033	123.4033	123.2993	123.2993	(0.084)	0.0000	0.0000	0
2022/12/13	2029	01/02/2024			Bond Future	125.9119	125.9119	125.8068	125.8068	(0.083)	0.0000	0.0000	0
2022/12/13	2030	02/02/2023	8.81	Put	Bond Future	8,316.6100	8.3166	7,829.6100	7.8296	(5.856)	0	0	0
2022/12/13	2030	02/02/2023	9.04	Call	Bond Future	7.4800	0.0075	11.5700	0.0116	54.679	0	0	0
2022/12/13	2030	02/02/2023	9.04	Put	Bond Future	7,180.7500	7.1808	6,696.3900	6.6964	(6.745)	0	0	0
2022/12/13	2030	02/02/2023	9.08	Put	Bond Future	6,985.5800	6.9856	6,501.9800	6.5020	(6.923)	0	0	0
2022/12/13	2030	02/02/2023	11.16	Put	Bond Future	511.9500	0.5120	397.9400	0.3979	(22.270)	0	0	388
2022/12/13	2030	02/02/2023	11.35	Call	Bond Future	3,758.3200	3.7583	4,159.8200	4.1598	10.683	0	0	5,000
2022/12/13	2030	02/02/2023	11.35	Put	Bond Future	371.0200	0.3710	284.0700	0.2841	(23.435)	0	0	0
2022/12/13	2030	02/02/2023	9.99	Call	Bond Future	309.7200	0.3097	406.8300	0.4068	31.354	0	0	0
2022/12/13	2030	02/02/2023	10.00	Call	Bond Future	319.9900	0.3200	419.4100	0.4194	31.070	0	0	0
2022/12/13	2030	02/02/2023	10.01	Put	Bond Future	2,875.9000	2.8759	2,489.1900	2.4892	(13.447)	0	0	0
2022/12/13	2030	02/02/2023	9.80	Call	Bond Future	156.2500	0.1563	214.5300	0.2145	37.299	0	0	0
2022/12/13	2030	02/02/2023	9.94	Put	Bond Future	3,131.7800	3.1318	2,729.2700	2.7293	(12.852)	0	0	102
2022/12/13	2030	02/02/2023	9.20	Call	Bond Future	15.4000	0.0154	23.2900	0.0233	51.234	0	0	0
2022/12/13	2030	02/02/2023	9.20	Put	Bond Future	6,405.0400	6.4050	5,924.4800	5.9245	(7.503)	0	0	0
2022/12/13	2030	02/02/2023	9.66	Call	Bond Future	93.7200	0.0937	132.1900	0.1322	41.048	0	0	0
2022/12/13	2030	02/02/2023	9.66	Put	Bond Future	4,275.4500	4.2755	3,825.4700	3.8255	(10.525)	0	0	102
2022/12/13	2030	02/02/2023			Bond Future	10.5708	87.6798	10.4616	88.1682	(1.033)	0.0000	0.0000	92,373
2022/12/13	2030	02/02/2023	8.81	Call	Bond Future	2.4200	0.0024	3.8700	0.0039	59.917	0	0	102
2022/12/13	2030	02/02/2023	9.08	Call	Bond Future	8.9900	0.0090	13.8400	0.0138	53.949	0	0	388
2022/12/13	2030	02/02/2023	11.55	Call	Bond Future	4,492.4700	4.4925	4,916.3200	4.9163	9.435	0	0	5,000
2022/12/13	2030	02/02/2023	11.55	Put	Bond Future	262.7700	0.2628	198.1700	0.1982	(24.584)	0	0	0
2022/12/13	2030	02/02/2023	11.12	Call	Bond Future	2,952.4400	2.9524	3,320.3900	3.3204	12.463	0	0	0
2022/12/13	2030	02/02/2023	11.12	Put	Bond Future	547.3700	0.5474	426.8700	0.4269	(22.014)	0	0	0
2022/12/13	2030	02/02/2023	11.16	Call	Bond Future	3,088.8900	3.0889	3,463.3300	3.4633	12.122	0	0	0
2022/12/13	2030	02/02/2023	9.99	Put	Bond Future	2,947.7200	2.9477	2,556.3800	2.5564	(13.276)	0	0	0
2022/12/13	2030	02/02/2023	10.00	Put	Bond Future	2,911.7300	2.9117	2,522.7000	2.5227	(13.361)	0	0	0
2022/12/13	2030	02/02/2023	10.01	Call	Bond Future	330.4000	0.3304	432.1400	0.4321	30.793	0	0	0
2022/12/13	2030	02/02/2023	9.80	Put	Bond Future	3,679.0200	3.6790	3,248.8500	3.2488	(11.693)	0	0	0
2022/12/13	2030	02/02/2023	9.83	Call	Bond Future	175.6600	0.1757	239.4000	0.2394	36.286	0	0	388
2022/12/13	2030	02/02/2023	9.83	Put	Bond Future	3,558.0000	3.5580	3,133.2900	3.1333	(11.937)	0	0	0
2022/12/13	2030	02/02/2023	9.94	Call	Bond Future	262.0000	0.2620	347.9400	0.3479	32.802	0	0	0
2022/12/13	2030	02/02/2023	9.79	Call	Bond Future	150.1000	0.1501	206.6200	0.2066	37.655	0	0	0
2022/12/13	2030	02/02/2023	9.79	Put	Bond Future	3,719.7400	3.7197	3,287.8100	3.2878	(11.612)	0	0	0
2022/12/13	2030	04/05/2023	11.34	Call	Bond Future	4,126.8100	4.1268	4,460.7100	4.4607	8.091	0	0	0
2022/12/13	2030	04/05/2023	11.34	Put	Bond Future	1,432.2700	1.4323	1,270.4400	1.2704	(11.299)	0	0	150
2022/12/13	2030	04/05/2023	10.42	Call	Bond Future	1,874.9200	1.8749	2,089.1100	2.0891	11.424	0	0	479
2022/12/13	2030	04/05/2023	10.42	Put	Bond Future	3,114.7100	3.1147	2,833.1700	2.8332	(9.039)	0	0	0
2022/12/13	2030	04/05/2023	10.52	Call	Bond Future	2,071.8200	2.0718	2,300.1000	2.3001	11.018	0	0	0
2022/12/13	2030	04/05/2023	10.52	Put	Bond Future	2,872.9100	2.8729	2,605.4600	2.6055	(9.309)	0	0	0
2022/12/13	2030	04/05/2023	10.53	Call	Bond Future	2,092.4400	2.0924	2,322.1300	2.3221	10.977	0	0	0
2022/12/13	2030	04/05/2023	10.53	Put	Bond Future	2,849.8100	2.8498	2,583.7700	2.5838	(9.335)	0	0	0
2022/12/13	2030	04/05/2023	9.67	Call	Bond Future	811.0200	0.8110	928.1800	0.9282	14.446	0	0	479
2022/12/13	2030	04/05/2023	9.67	Put	Bond Future	5,430.3600	5.4304	5,051.7900	5.0518	(6.971)	0	0	0
2022/12/13	2030	04/05/2023	9.78	Call	Bond Future	918.2800	0.9183	1,047.6200	1.0476	14.085	0	0	388

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2022/12/13	2030	04/05/2023	9.78	Put	Bond Future	5,031.9200	5.0319	4,665.5300	4.6655	(7.281)	0	0	0
2022/12/13	2030	04/05/2023	10.00	Call	Bond Future	1,192.8000	1.1928	1,349.6400	1.3496	13.149	0	0	1,080
2022/12/13	2030	04/05/2023	10.00	Put	Bond Future	4,305.4800	4.3055	3,966.5900	3.9666	(7.871)	0	0	0
2022/12/13	2030	04/05/2023	9.03	Call	Bond Future	386.6200	0.3866	449.1800	0.4492	16.181	0	0	388
2022/12/13	2030	04/05/2023	9.03	Put	Bond Future	8,018.9500	8.0189	7,585.7800	7.5858	(5.402)	0	0	0
2022/12/13	2030	04/05/2023	9.58	Put	Bond Future	5,770.0500	5.7700	5,382.2600	5.3823	(6.721)	0	0	0
2022/12/13	2030	04/05/2023			Bond Future	10.7042	89.4006	10.5900	89.8963	(1.067)	0.0000	0.0000	0
2022/12/13	2030	04/05/2023	12.57	Call	Bond Future	8,088.1600	8.0882	8,519.5500	8.5196	5.334	0	0	0
2022/12/13	2030	04/05/2023	12.57	Put	Bond Future	473.4900	0.4735	409.1500	0.4091	(13.588)	0	0	350
2022/12/13	2030	04/05/2023	11.62	Call	Bond Future	4,966.2700	4.9663	5,329.0800	5.3291	7.305	0	0	0
2022/12/13	2030	04/05/2023	11.62	Put	Bond Future	1,118.4600	1.1185	985.5400	0.9855	(11.884)	0	0	388
2022/12/13	2030	04/05/2023	12.04	Call	Bond Future	6,307.5300	6.3075	6,705.9400	6.7059	6.316	0	0	0
2022/12/13	2030	04/05/2023	12.04	Put	Bond Future	767.0000	0.7670	669.6800	0.6697	(12.688)	0	0	1,080
2022/12/13	2030	04/05/2023	12.50	Call	Bond Future	7,849.2800	7.8493	8,276.9900	8.2770	5.449	0	0	0
2022/12/13	2030	04/05/2023	12.50	Put	Bond Future	504.6700	0.5047	436.6500	0.4366	(13.478)	0	0	479
2022/12/13	2030	04/05/2023	10.54	Call	Bond Future	2,113.1800	2.1132	2,344.2600	2.3443	10.935	0	0	0
2022/12/13	2030	04/05/2023	10.54	Put	Bond Future	2,826.8600	2.8269	2,562.2100	2.5622	(9.362)	0	0	0
2022/12/13	2030	04/05/2023	10.65	Call	Bond Future	2,348.9800	2.3490	2,595.4300	2.5954	10.492	0	0	350
2022/12/13	2030	04/05/2023	10.65	Put	Bond Future	2,583.8600	2.5839	2,334.5800	2.3346	(9.648)	0	0	0
2022/12/13	2030	04/05/2023	9.58	Call	Bond Future	734.3300	0.7343	842.2700	0.8423	14.699	0	0	150
2022/12/13	2030	03/08/2023	12.89	Call	Bond Future	8,873.4500	8.8735	9,297.9900	9.2980	4.784	0	0	0
2022/12/13	2030	03/08/2023	12.89	Put	Bond Future	764.3700	0.7644	684.3500	0.6844	(10.469)	0	0	350
2022/12/13	2030	03/08/2023	11.34	Call	Bond Future	4,250.1200	4.2501	4,564.8600	4.5649	7.405	0	0	0
2022/12/13	2030	03/08/2023	11.34	Put	Bond Future	2,150.2500	2.1503	1,960.4300	1.9604	(8.828)	0	0	0
2022/12/13	2030	03/08/2023	11.35	Call	Bond Future	4,276.4800	4.2765	4,592.1800	4.5922	7.382	0	0	0
2022/12/13	2030	03/08/2023	11.36	Put	Bond Future	2,121.8600	2.1219	1,933.9800	1.9340	(8.854)	0	0	0
2022/12/13	2030	03/08/2023	10.40	Call	Bond Future	2,150.6600	2.1507	2,362.8900	2.3629	9.868	0	0	1,012
2022/12/13	2030	03/08/2023	10.65	Call	Bond Future	2,625.5000	2.6255	2,866.3600	2.8664	9.174	0	0	350
2022/12/13	2030	03/08/2023	10.65	Put	Bond Future	3,386.7000	3.3867	3,123.0000	3.1230	(7.786)	0	0	0
2022/12/13	2030	03/08/2023			Bond Future	10.8308	87.2306	10.7107	87.7351	(1.108)	0.0000	0.0000	0
2022/12/13	2030	03/08/2023	12.59	Call	Bond Future	7,922.9500	7.9229	8,332.2200	8.3322	5.166	0	0	0
2022/12/13	2030	03/08/2023	12.59	Put	Bond Future	933.7500	0.9338	838.4600	0.8385	(10.205)	0	0	1,012
2022/12/13	2030	03/08/2023	11.35	Put	Bond Future	2,136.0200	2.1360	1,947.1600	1.9472	(8.842)	0	0	0
2022/12/13	2030	03/08/2023	11.36	Call	Bond Future	4,302.8900	4.3029	4,619.5700	4.6196	7.360	0	0	0
2022/12/13	2030	03/08/2023	10.40	Put	Bond Future	3,978.3800	3.9784	3,686.0500	3.6861	(7.348)	0	0	0
2022/12/13	2030	02/11/2023	10.81	Call	Bond Future	2,852.3800	2.8524	3,106.0800	3.1061	8.894	0	0	0
2022/12/13	2030	02/11/2023	10.81	Put	Bond Future	3,405.5900	3.4056	3,144.7500	3.1448	(7.659)	0	0	0
2022/12/13	2030	02/11/2023	10.80	Call	Bond Future	2,831.4700	2.8315	3,084.0900	3.0841	8.922	0	0	0
2022/12/13	2030	02/11/2023	10.80	Put	Bond Future	3,425.6200	3.4256	3,163.7000	3.1637	(7.646)	0	0	0
2022/12/13	2030	02/11/2023			Bond Future	10.9457	89.0675	10.8194	89.5820	(1.153)	0.0000	0.0000	0
2022/12/13	2030	02/11/2023	10.82	Call	Bond Future	2,873.3600	2.8734	3,128.1400	3.1281	8.867	0	0	0
2022/12/13	2030	02/11/2023	10.82	Put	Bond Future	3,385.6500	3.3856	3,125.8900	3.1259	(7.672)	0	0	0
2022/12/13	2030	01/02/2024	11.37	Call	Bond Future	3,942.8900	3.9429	4,244.6000	4.2446	7.652	0	0	0
2022/12/13	2030	01/02/2024	11.37	Put	Bond Future	2,873.1600	2.8732	2,649.2300	2.6492	(7.794)	0	0	0
2022/12/13	2030	01/02/2024			Bond Future	11.0951	86.8520	10.9616	87.3776	(1.203)	0.0000	0.0000	0
2022/12/13	2030	01/02/2024	11.36	Call	Bond Future	3,919.8700	3.9199	4,220.6500	4.2206	7.673	0	0	0
2022/12/13	2030	01/02/2024	11.36	Put	Bond Future	2,888.7700	2.8888	2,663.9100	2.6639	(7.784)	0	0	0
2022/12/13	2030	01/02/2024	11.35	Call	Bond Future	3,896.5500	3.8965	4,196.4100	4.1964	7.696	0	0	0

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2022/12/13	2030	01/02/2024	11.35	Put	Bond Future	2,904.0900	2.9041	2,678.3100	2.6783	(7.775)	0	0	0
2022/12/13	2032	02/02/2023	9.47	Call	Bond Future	4.1400	0.0041	6.1900	0.0062	49.517	0	0	500
2022/12/13	2032	02/02/2023	9.47	Put	Bond Future	9,062.4000	9.0624	8,567.3700	8.5674	(5.462)	0	0	0
2022/12/13	2032	02/02/2023	9.92	Call	Bond Future	36.2800	0.0363	50.7100	0.0507	39.774	0	0	750
2022/12/13	2032	02/02/2023	9.92	Put	Bond Future	6,559.6800	6.5597	6,077.0300	6.0770	(7.358)	0	0	0
2022/12/13	2032	02/02/2023	11.50	Call	Bond Future	2,645.4900	2.6455	2,972.5600	2.9726	12.363	0	0	0
2022/12/13	2032	02/02/2023	11.50	Put	Bond Future	960.1700	0.9602	790.1600	0.7902	(17.706)	0	0	8,000
2022/12/13	2032	02/02/2023	11.69	Call	Bond Future	3,320.9600	3.3210	3,683.1800	3.6832	10.907	0	0	0
2022/12/13	2032	02/02/2023	11.69	Put	Bond Future	716.3400	0.7163	581.4800	0.5815	(18.826)	0	0	0
2022/12/13	2032	02/02/2023	10.50	Call	Bond Future	325.2200	0.3252	412.2800	0.4123	26.770	0	0	0
2022/12/13	2032	02/02/2023	10.50	Put	Bond Future	3,714.1000	3.7141	3,304.0800	3.3041	(11.040)	0	0	454
2022/12/13	2032	02/02/2023	10.67	Call	Bond Future	540.3800	0.5404	665.9400	0.6659	23.236	0	0	750
2022/12/13	2032	02/02/2023	10.67	Put	Bond Future	3,037.8300	3.0378	2,666.3100	2.6663	(12.230)	0	0	0
2022/12/13	2032	02/02/2023	11.45	Call	Bond Future	2,476.3100	2.4763	2,793.2000	2.7932	12.797	0	0	0
2022/12/13	2032	02/02/2023	11.45	Put	Bond Future	1,035.2200	1.0352	855.0300	0.8550	(17.406)	0	0	8,000
2022/12/13	2032	02/02/2023	10.40	Call	Bond Future	231.0100	0.2310	298.3700	0.2984	29.159	0	0	0
2022/12/13	2032	02/02/2023	10.40	Put	Bond Future	4,149.9700	4.1500	3,720.2500	3.7202	(10.355)	0	0	0
2022/12/13	2032	02/02/2023	10.22	Call	Bond Future	116.0400	0.1160	155.2600	0.1553	33.799	0	0	500
2022/12/13	2032	02/02/2023	10.22	Put	Bond Future	4,999.9100	4.9999	4,542.0500	4.5420	(9.157)	0	0	0
2022/12/13	2032	02/02/2023			Bond Future	11.1589	86.5145	11.0601	87.0115	(0.886)	0.0000	0.0000	112,030
2022/12/13	2032	02/02/2023	9.31	Call	Bond Future	1.6700	0.0017	2.5600	0.0026	53.293	0	0	454
2022/12/13	2032	02/02/2023	9.31	Put	Bond Future	9,983.6800	9.9837	9,487.4900	9.4875	(4.970)	0	0	0
2022/12/13	2032	02/02/2023	12.75	Call	Bond Future	7,612.5100	7.6125	8,079.3600	8.0794	6.133	0	0	0
2022/12/13	2032	02/02/2023	12.75	Put	Bond Future	124.6800	0.1247	94.4500	0.0945	(24.246)	0	0	750
2022/12/13	2032	02/02/2023	11.84	Call	Bond Future	3,886.1100	3.8861	4,271.9500	4.2719	9.929	0	0	0
2022/12/13	2032	02/02/2023	11.84	Put	Bond Future	565.4300	0.5654	454.1900	0.4542	(19.674)	0	0	500
2022/12/13	2032	02/02/2023	10.38	Call	Bond Future	214.8300	0.2148	278.5500	0.2786	29.661	0	0	0
2022/12/13	2032	02/02/2023	10.38	Put	Bond Future	4,240.3100	4.2403	3,806.9500	3.8069	(10.220)	0	0	0
2022/12/13	2032	02/02/2023	10.39	Call	Bond Future	222.7800	0.2228	288.3000	0.2883	29.410	0	0	0
2022/12/13	2032	02/02/2023	10.39	Put	Bond Future	4,194.9800	4.1950	3,763.4200	3.7634	(10.288)	0	0	0
2022/12/13	2032	02/02/2023	10.16	Call	Bond Future	93.5100	0.0935	126.2000	0.1262	34.959	0	0	0
2022/12/13	2032	02/02/2023	10.16	Put	Bond Future	5,302.1300	5.3021	4,837.7400	4.8377	(8.759)	0	0	454
2022/12/13	2032	02/02/2023	10.30	Call	Bond Future	158.1500	0.1581	208.4400	0.2084	31.799	0	0	8,000
2022/12/13	2032	02/02/2023	10.30	Put	Bond Future	4,611.4500	4.6114	4,164.6600	4.1647	(9.689)	0	0	0
2022/12/13	2032	04/05/2023	13.43	Call	Bond Future	10,122.2900	10.1223	10,567.7400	10.5677	4.401	0	0	0
2022/12/13	2032	04/05/2023	13.43	Put	Bond Future	497.1800	0.4972	438.0000	0.4380	(11.903)	0	0	400
2022/12/13	2032	04/05/2023	10.89	Call	Bond Future	2,032.2700	2.0323	2,235.3700	2.2354	9.994	0	0	0
2022/12/13	2032	04/05/2023	10.89	Put	Bond Future	4,040.3700	4.0404	3,738.8400	3.7388	(7.463)	0	0	0
2022/12/13	2032	04/05/2023	11.37	Call	Bond Future	3,183.6800	3.1837	3,451.1000	3.4511	8.400	0	0	400
2022/12/13	2032	04/05/2023			Bond Future	11.2943	84.0513	11.1915	84.5559	(0.910)	0.0000	0.0000	66,549
2022/12/13	2032	04/05/2023	10.88	Call	Bond Future	2,011.5400	2.0115	2,213.2800	2.2133	10.029	0	0	0
2022/12/13	2032	04/05/2023	10.88	Put	Bond Future	4,070.1100	4.0701	3,767.2200	3.7672	(7.442)	0	0	0
2022/12/13	2032	04/05/2023	11.37	Put	Bond Future	2,814.7800	2.8148	2,577.5700	2.5776	(8.427)	0	0	0
2022/12/13	2032	04/05/2023	10.62	Call	Bond Future	1,521.5400	1.5215	1,688.4500	1.6884	10.970	0	0	400
2022/12/13	2032	04/05/2023	10.62	Put	Bond Future	4,906.3500	4.9063	4,568.6300	4.5686	(6.883)	0	0	0
2022/12/13	2032	04/05/2023	10.87	Call	Bond Future	1,990.9200	1.9909	2,191.3100	2.1913	10.065	0	0	0
2022/12/13	2032	04/05/2023	10.87	Put	Bond Future	4,100.0000	4.1000	3,795.7600	3.7958	(7.420)	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
2022/12/13	2032	03/08/2023	11.77	Call	Bond Future	4,587.5600	4.5876	4,889.3700	4.8894	6.579	0	0	0
2022/12/13	2032	03/08/2023	11.77	Put	Bond Future	2,934.8900	2.9349	2,722.9900	2.7230	(7.220)	0	0	0
2022/12/13	2032	03/08/2023	11.90	Call	Bond Future	4,962.3400	4.9623	5,276.6900	5.2767	6.335	0	0	5,000
2022/12/13	2032	03/08/2023	11.90	Put	Bond Future	2,708.1300	2.7081	2,508.7700	2.5088	(7.362)	0	0	0
2022/12/13	2032	03/08/2023			Bond Future	11.4193	85.7794	11.3121	86.2931	(0.938)	0.0000	0.0000	2,600
2022/12/13	2032	03/08/2023	11.75	Call	Bond Future	4,530.7600	4.5308	4,830.6000	4.8306	6.618	0	0	0
2022/12/13	2032	03/08/2023	11.75	Put	Bond Future	2,971.1600	2.9712	2,757.2900	2.7573	(7.198)	0	0	0
2022/12/13	2032	03/08/2023	11.76	Call	Bond Future	4,559.1300	4.5591	4,859.9500	4.8600	6.598	0	0	0
2022/12/13	2032	03/08/2023	11.76	Put	Bond Future	2,952.9800	2.9530	2,740.0900	2.7401	(7.209)	0	0	0
2022/12/13	2032	02/11/2023	11.24	Call	Bond Future	3,041.3600	3.0414	3,282.9400	3.2829	7.943	0	0	0
2022/12/13	2032	02/11/2023	11.24	Put	Bond Future	4,474.6500	4.4746	4,192.3300	4.1923	(6.309)	0	0	0
2022/12/13	2032	02/11/2023			Bond Future	11.5440	83.4240	11.4321	83.9479	(0.969)	0.0000	0.0000	0
2022/12/13	2032	02/11/2023	11.23	Call	Bond Future	3,019.3100	3.0193	3,259.8300	3.2598	7.966	0	0	0
2022/12/13	2032	02/11/2023	11.23	Put	Bond Future	4,500.3100	4.5003	4,216.9300	4.2169	(6.297)	0	0	0
2022/12/13	2032	02/11/2023	11.22	Call	Bond Future	2,997.0500	2.9970	3,236.4800	3.2365	7.989	0	0	0
2022/12/13	2032	02/11/2023	11.22	Put	Bond Future	4,525.7900	4.5258	4,241.3200	4.2413	(6.286)	0	0	0
2022/12/13	2032	01/02/2024	11.84	Call	Bond Future	4,364.8700	4.3649	4,659.8200	4.6598	6.757	0	0	0
2022/12/13	2032	01/02/2024	11.84	Put	Bond Future	3,705.1200	3.7051	3,464.8500	3.4649	(6.485)	0	0	0
2022/12/13	2032	01/02/2024	11.83	Call	Bond Future	4,339.0800	4.3391	4,633.0900	4.6331	6.776	0	0	0
2022/12/13	2032	01/02/2024	11.83	Put	Bond Future	3,724.3000	3.7243	3,483.0900	3.4831	(6.477)	0	0	0
2022/12/13	2032	01/02/2024			Bond Future	11.6940	85.0993	11.5767	85.6345	(1.003)	0.0000	0.0000	0
2022/12/13	2032	01/02/2024	11.85	Call	Bond Future	4,390.7100	4.3907	4,686.6000	4.6866	6.739	0	0	0
2022/12/13	2032	01/02/2024	11.85	Put	Bond Future	3,686.0200	3.6860	3,446.6900	3.4467	(6.493)	0	0	0
2022/12/13	2033	02/02/2023			Bond Future	113.6917	113.6917	113.8239	113.8239	0.116	0.0000	0.0000	7,312
2022/12/13	2033	04/05/2023			Bond Future	114.5634	114.5634	114.6955	114.6955	0.115	0.0000	0.0000	0
2022/12/13	2033	03/08/2023			Bond Future	116.9438	116.9438	117.0770	117.0770	0.114	0.0000	0.0000	0
2022/12/13	2033	02/11/2023			Bond Future	118.0079	118.0079	118.1432	118.1432	0.115	0.0000	0.0000	0
2022/12/13	2033	01/02/2024			Bond Future	120.4069	120.4069	120.5460	120.5460	0.115	0.0000	0.0000	0
2022/12/13	2037	02/02/2023	11.03	Call	Bond Future	446.2100	0.4462	579.9000	0.5799	29.961	0	0	0
2022/12/13	2037	02/02/2023	11.03	Put	Bond Future	4,990.0900	4.9901	4,394.1900	4.3942	(11.942)	0	0	0
2022/12/13	2037	02/02/2023	11.04	Call	Bond Future	457.3200	0.4573	593.5500	0.5935	29.789	0	0	0
2022/12/13	2037	02/02/2023	11.04	Put	Bond Future	4,940.1600	4.9402	4,346.8000	4.3468	(12.011)	0	0	0
2022/12/13	2037	02/02/2023	11.97	Call	Bond Future	2,518.8600	2.5189	2,946.3900	2.9464	16.973	0	0	0
2022/12/13	2037	02/02/2023			Bond Future	11.8057	77.7915	11.6767	78.5211	(1.093)	0.0000	0.0000	133,608
2022/12/13	2037	02/02/2023	11.05	Call	Bond Future	468.6300	0.4686	607.4200	0.6074	29.616	0	0	0
2022/12/13	2037	02/02/2023	11.05	Put	Bond Future	4,890.5000	4.8905	4,299.7000	4.2997	(12.081)	0	0	0
2022/12/13	2037	02/02/2023	11.10	Call	Bond Future	528.3100	0.5283	680.2700	0.6803	28.763	0	0	577
2022/12/13	2037	02/02/2023	11.10	Put	Bond Future	4,646.3100	4.6463	4,068.6800	4.0687	(12.432)	0	0	0
2022/12/13	2037	02/02/2023	11.97	Put	Bond Future	1,604.4900	1.6045	1,302.4300	1.3024	(18.826)	0	0	577
2022/12/13	2037	04/05/2023	13.73	Put	Bond Future	914.6900	0.9147	794.3700	0.7944	(13.154)	0	0	400
2022/12/13	2037	04/05/2023	11.94	Call	Bond Future	3,535.4400	3.5354	3,922.6700	3.9227	10.953	0	0	0
2022/12/13	2037	04/05/2023	11.03	Put	Bond Future	6,668.6500	6.6687	6,140.0500	6.1400	(7.927)	0	0	0
2022/12/13	2037	04/05/2023	11.30	Call	Bond Future	1,910.3300	1.9103	2,174.6800	2.1747	13.838	0	0	0
2022/12/13	2037	04/05/2023	11.30	Put	Bond Future	5,563.6900	5.5637	5,086.1800	5.0862	(8.583)	0	0	0
2022/12/13	2037	04/05/2023	11.31	Call	Bond Future	1,931.4700	1.9315	2,197.7600	2.1978	13.787	0	0	0
2022/12/13	2037	04/05/2023	11.31	Put	Bond Future	5,525.8700	5.5259	5,050.3000	5.0503	(8.606)	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
2022/12/13	2037	04/05/2023	10.95	Call	Bond Future	1,267.1000	1.2671	1,465.8000	1.4658	15.681	0	0	703
2022/12/13	2037	04/05/2023	10.95	Put	Bond Future	7,024.4700	7.0245	6,481.3100	6.4813	(7.732)	0	0	0
2022/12/13	2037	04/05/2023			Bond Future	11.9407	79.3184	11.8070	80.0603	(1.119)	0.0000	0.0000	0
2022/12/13	2037	04/05/2023	13.73	Call	Bond Future	9,906.3500	9.9063	10,527.8900	10.5279	6.274	0	0	0
2022/12/13	2037	04/05/2023	11.32	Call	Bond Future	1,952.9300	1.9529	2,221.1700	2.2212	13.735	0	0	0
2022/12/13	2037	04/05/2023	11.32	Put	Bond Future	5,488.4300	5.4884	5,014.8100	5.0148	(8.629)	0	0	0
2022/12/13	2037	04/05/2023	11.78	Call	Bond Future	3,080.5100	3.0805	3,437.9200	3.4379	11.602	0	0	400
2022/12/13	2037	04/05/2023	11.78	Put	Bond Future	3,973.4400	3.9734	3,588.9900	3.5890	(9.675)	0	0	0
2022/12/13	2037	04/05/2023	11.94	Put	Bond Future	3,539.0800	3.5391	3,184.4500	3.1844	(10.020)	0	0	703
2022/12/13	2037	04/05/2023	11.03	Call	Bond Future	1,399.1900	1.3992	1,612.4500	1.6125	15.242	0	0	400
2022/12/13	2037	03/08/2023	12.12	Call	Bond Future	4,480.8500	4.4808	4,888.5400	4.8885	9.098	0	0	0
2022/12/13	2037	03/08/2023	12.12	Put	Bond Future	4,216.9200	4.2169	3,868.7400	3.8687	(8.257)	0	0	0
2022/12/13	2037	03/08/2023	12.13	Call	Bond Future	4,510.1900	4.5102	4,919.3600	4.9194	9.072	0	0	0
2022/12/13	2037	03/08/2023	12.13	Put	Bond Future	4,192.4900	4.1925	3,845.7900	3.8458	(8.270)	0	0	0
2022/12/13	2037	03/08/2023			Bond Future	12.0711	76.6910	11.9323	77.4468	(1.150)	0.0000	0.0000	0
2022/12/13	2037	03/08/2023	12.14	Call	Bond Future	4,539.6000	4.5396	4,950.2500	4.9502	9.046	0	0	0
2022/12/13	2037	03/08/2023	12.14	Put	Bond Future	4,168.1900	4.1682	3,822.9700	3.8230	(8.282)	0	0	0
2022/12/13	2037	02/11/2023	11.57	Call	Bond Future	3,025.8700	3.0259	3,345.2000	3.3452	10.553	0	0	0
2022/12/13	2037	02/11/2023	11.55	Put	Bond Future	6,501.2300	6.5012	6,046.3300	6.0463	(6.997)	0	0	0
2022/12/13	2037	02/11/2023	11.56	Put	Bond Future	6,467.0500	6.4671	6,013.6700	6.0137	(7.011)	0	0	0
2022/12/13	2037	02/11/2023			Bond Future	12.1907	78.3063	12.0467	79.0775	(1.181)	0.0000	0.0000	0
2022/12/13	2037	02/11/2023	11.57	Put	Bond Future	6,433.3100	6.4333	5,981.4600	5.9815	(7.024)	0	0	0
2022/12/13	2037	02/11/2023	11.55	Call	Bond Future	2,980.3100	2.9803	3,296.5900	3.2966	10.612	0	0	0
2022/12/13	2037	02/11/2023	11.56	Call	Bond Future	3,002.9000	3.0029	3,320.7000	3.3207	10.583	0	0	0
2022/12/13	2037	01/02/2024	12.33	Call	Bond Future	4,863.6000	4.8636	5,286.3100	5.2863	8.691	0	0	0
2022/12/13	2037	01/02/2024	12.33	Put	Bond Future	4,883.6600	4.8837	4,518.9700	4.5190	(7.468)	0	0	0
2022/12/13	2037	01/02/2024			Bond Future	12.3338	75.6238	12.1839	76.4112	(1.216)	0.0000	0.0000	0
2022/12/13	2037	01/02/2024	12.31	Call	Bond Future	4,808.2900	4.8083	5,228.3100	5.2283	8.735	0	0	0
2022/12/13	2037	01/02/2024	12.31	Put	Bond Future	4,932.7000	4.9327	4,565.3200	4.5653	(7.448)	0	0	0
2022/12/13	2037	01/02/2024	12.32	Call	Bond Future	4,836.0700	4.8361	5,257.4400	5.2574	8.713	0	0	0
2022/12/13	2037	01/02/2024	12.32	Put	Bond Future	4,908.2800	4.9083	4,542.2500	4.5423	(7.457)	0	0	0
2022/12/13	2038	02/02/2023			Bond Future	123.9343	123.9343	122.8636	122.8636	(0.864)	0.0000	0.0000	4,123
2022/12/13	2038	04/05/2023			Bond Future	126.3957	126.3957	125.3007	125.3007	(0.866)	0.0000	0.0000	1,583
2022/12/13	2038	03/08/2023			Bond Future	127.0563	127.0563	125.9368	125.9368	(0.881)	0.0000	0.0000	0
2022/12/13	2038	02/11/2023			Bond Future	129.7583	129.7583	128.6142	128.6142	(0.882)	0.0000	0.0000	0
2022/12/13	2038	01/02/2024			Bond Future	130.3835	130.3835	129.2172	129.2172	(0.895)	0.0000	0.0000	0
2022/12/13	2040	02/02/2023	10.93	Call	Bond Future	310.7600	0.3108	417.0500	0.4170	34.203	0	0	0
2022/12/13	2040	02/02/2023	12.24	Call	Bond Future	3,443.1900	3.4432	3,981.4000	3.9814	15.631	0	0	0
2022/12/13	2040	02/02/2023	12.24	Put	Bond Future	1,338.8700	1.3389	1,063.9300	1.0639	(20.535)	0	0	0
2022/12/13	2040	02/02/2023	12.27	Call	Bond Future	3,559.7900	3.5598	4,106.8500	4.1069	15.368	0	0	0
2022/12/13	2040	02/02/2023	12.27	Put	Bond Future	1,282.6200	1.2826	1,016.5300	1.0165	(20.746)	0	0	388
2022/12/13	2040	02/02/2023	11.12	Call	Bond Future	508.1300	0.5081	663.7400	0.6637	30.624	0	0	0
2022/12/13	2040	02/02/2023	11.12	Put	Bond Future	5,324.1900	5.3242	4,666.6500	4.6667	(12.350)	0	0	0
2022/12/13	2040	02/02/2023	11.19	Call	Bond Future	599.7500	0.5998	776.0700	0.7761	29.399	0	0	563
2022/12/13	2040	02/02/2023	11.19	Put	Bond Future	4,955.2000	4.9552	4,318.3700	4.3184	(12.852)	0	0	0
2022/12/13	2040	02/02/2023	12.07	Put	Bond Future	1,698.7300	1.6987	1,370.4100	1.3704	(19.327)	0	0	563

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
2022/12/13	2040	02/02/2023	10.96	Call	Bond Future	337.2600	0.3373	450.6300	0.4506	33.615	0	0	388
2022/12/13	2040	02/02/2023	10.96	Put	Bond Future	6,221.0800	6.2211	5,521.3000	5.5213	(11.249)	0	0	0
2022/12/13	2040	02/02/2023			Bond Future	11.8832	79.3238	11.7492	80.1369	(1.127)	0.0000	0.0000	138,017
2022/12/13	2040	02/02/2023	10.18	Call	Bond Future	29.5700	0.0296	43.7200	0.0437	47.853	0	0	0
2022/12/13	2040	02/02/2023	10.18	Put	Bond Future	11,431.6100	11.4316	10,632.6100	10.6326	(6.989)	0	0	0
2022/12/13	2040	02/02/2023	10.21	Call	Bond Future	32.9600	0.0330	48.5500	0.0486	47.300	0	0	388
2022/12/13	2040	02/02/2023	10.21	Put	Bond Future	11,212.7300	11.2127	10,415.1700	10.4152	(7.113)	0	0	0
2022/12/13	2040	02/02/2023	10.93	Put	Bond Future	6,397.1300	6.3971	5,690.2700	5.6903	(11.050)	0	0	0
2022/12/13	2040	02/02/2023	12.07	Call	Bond Future	2,811.7800	2.8118	3,296.6100	3.2966	17.243	0	0	0
2022/12/13	2040	02/02/2023	11.10	Call	Bond Future	483.8800	0.4839	633.8200	0.6338	30.987	0	0	0
2022/12/13	2040	02/02/2023	11.10	Put	Bond Future	5,432.2700	5.4323	4,769.0600	4.7691	(12.209)	0	0	0
2022/12/13	2040	02/02/2023	11.11	Call	Bond Future	495.9000	0.4959	648.6600	0.6487	30.805	0	0	0
2022/12/13	2040	02/02/2023	11.11	Put	Bond Future	5,378.0800	5.3781	4,717.6900	4.7177	(12.279)	0	0	0
2022/12/13	2040	04/05/2023	13.45	Put	Bond Future	1,273.3100	1.2733	1,106.1300	1.1061	(13.130)	0	0	486
2022/12/13	2040	04/05/2023	12.05	Put	Bond Future	3,664.0000	3.6640	3,278.3400	3.2783	(10.526)	0	0	684
2022/12/13	2040	04/05/2023	12.78	Call	Bond Future	6,454.4400	6.4544	7,027.1400	7.0271	8.873	0	0	0
2022/12/13	2040	04/05/2023	12.78	Put	Bond Future	2,121.0700	2.1211	1,866.8000	1.8668	(11.988)	0	0	388
2022/12/13	2040	04/05/2023	11.43	Call	Bond Future	2,158.2700	2.1583	2,466.0900	2.4661	14.262	0	0	0
2022/12/13	2040	04/05/2023	11.43	Put	Bond Future	5,734.2200	5.7342	5,215.0700	5.2151	(9.054)	0	0	0
2022/12/13	2040	04/05/2023	10.73	Put	Bond Future	9,146.1700	9.1462	8,487.3200	8.4873	(7.204)	0	0	0
2022/12/13	2040	04/05/2023			Bond Future	12.0138	80.8808	11.8751	81.7078	(1.154)	0.0000	0.0000	300
2022/12/13	2040	04/05/2023	13.45	Call	Bond Future	9,090.7200	9.0907	9,750.5100	9.7505	7.258	0	0	0
2022/12/13	2040	04/05/2023	11.48	Call	Bond Future	2,274.7100	2.2747	2,593.4500	2.5935	14.012	0	0	486
2022/12/13	2040	04/05/2023	11.48	Put	Bond Future	5,534.4800	5.5345	5,026.2500	5.0263	(9.183)	0	0	0
2022/12/13	2040	04/05/2023	12.05	Call	Bond Future	3,877.9600	3.8780	4,319.2700	4.3193	11.380	0	0	0
2022/12/13	2040	04/05/2023	11.41	Call	Bond Future	2,112.6700	2.1127	2,416.1300	2.4161	14.364	0	0	0
2022/12/13	2040	04/05/2023	11.41	Put	Bond Future	5,815.6300	5.8156	5,292.1200	5.2921	(9.002)	0	0	0
2022/12/13	2040	04/05/2023	11.42	Call	Bond Future	2,135.4100	2.1354	2,441.0400	2.4410	14.312	0	0	0
2022/12/13	2040	04/05/2023	11.42	Put	Bond Future	5,774.8200	5.7748	5,253.4800	5.2535	(9.028)	0	0	0
2022/12/13	2040	04/05/2023	10.73	Call	Bond Future	936.9200	0.9369	1,105.0400	1.1050	17.944	0	0	486
2022/12/13	2040	04/05/2023	10.92	Call	Bond Future	1,184.8700	1.1849	1,386.5500	1.3866	17.021	0	0	388
2022/12/13	2040	04/05/2023	10.92	Put	Bond Future	8,097.3100	8.0973	7,472.0200	7.4720	(7.722)	0	0	0
2022/12/13	2040	04/05/2023	11.03	Call	Bond Future	1,353.3700	1.3534	1,576.1700	1.5762	16.463	0	0	684
2022/12/13	2040	04/05/2023	11.03	Put	Bond Future	7,528.6300	7.5286	6,924.4600	6.9245	(8.025)	0	0	0
2022/12/13	2040	04/05/2023	10.17	Call	Bond Future	427.5900	0.4276	516.7500	0.5167	20.852	0	0	388
2022/12/13	2040	04/05/2023	10.17	Put	Bond Future	12,639.6000	12.6396	11,901.7900	11.9018	(5.837)	0	0	0
2022/12/13	2040	03/08/2023	12.23	Call	Bond Future	4,995.8800	4.9959	5,459.1700	5.4592	9.273	0	0	0
2022/12/13	2040	03/08/2023	12.23	Put	Bond Future	4,475.3100	4.4753	4,095.8800	4.0959	(8.478)	0	0	0
2022/12/13	2040	03/08/2023			Bond Future	12.1399	78.0350	11.9960	78.8777	(1.185)	0.0000	0.0000	0
2022/12/13	2040	03/08/2023	12.21	Call	Bond Future	4,932.8800	4.9329	5,392.9300	5.3929	9.326	0	0	0
2022/12/13	2040	03/08/2023	12.21	Put	Bond Future	4,527.3700	4.5274	4,144.7000	4.1447	(8.452)	0	0	0
2022/12/13	2040	03/08/2023	12.22	Call	Bond Future	4,964.2200	4.9642	5,425.8900	5.4259	9.300	0	0	0
2022/12/13	2040	03/08/2023	12.22	Put	Bond Future	4,501.1500	4.5012	4,120.1000	4.1201	(8.466)	0	0	0
2022/12/13	2040	02/11/2023	11.60	Put	Bond Future	7,123.9900	7.1240	6,617.5500	6.6175	(7.109)	0	0	0
2022/12/13	2040	02/11/2023	11.58	Call	Bond Future	3,185.0600	3.1851	3,535.0800	3.5351	10.989	0	0	0
2022/12/13	2040	02/11/2023	11.58	Put	Bond Future	7,200.3700	7.2004	6,690.5700	6.6906	(7.080)	0	0	0
2022/12/13	2040	02/11/2023	11.59	Call	Bond Future	3,208.7400	3.2087	3,560.4500	3.5605	10.961	0	0	0
2022/12/13	2040	02/11/2023			Bond Future	12.2553	79.6788	12.1061	80.5386	(1.217)	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
2022/12/13	2040	02/11/2023	11.60	Call	Bond Future	3,232.2200	3.2322	3,585.6000	3.5856	10.933	0	0	0
2022/12/13	2040	02/11/2023	11.59	Put	Bond Future	7,162.2400	7.1622	6,654.1300	6.6541	(7.094)	0	0	0
2022/12/13	2040	01/02/2024	12.33	Call	Bond Future	5,204.0100	5.2040	5,669.3500	5.6693	8.942	0	0	0
2022/12/13	2040	01/02/2024	12.33	Put	Bond Future	5,557.1100	5.5571	5,144.5600	5.1446	(7.424)	0	0	0
2022/12/13	2040	01/02/2024	12.34	Call	Bond Future	5,233.3000	5.2333	5,700.1100	5.7001	8.920	0	0	0
2022/12/13	2040	01/02/2024	12.34	Put	Bond Future	5,529.9700	5.5300	5,118.8900	5.1189	(7.434)	0	0	0
2022/12/13	2040	01/02/2024			Bond Future	12.3928	76.7734	12.2376	77.6512	(1.252)	0.0000	0.0000	0
2022/12/13	2040	01/02/2024	12.35	Call	Bond Future	5,262.9900	5.2630	5,731.2600	5.7313	8.897	0	0	0
2022/12/13	2040	01/02/2024	12.35	Put	Bond Future	5,503.2900	5.5033	5,093.6700	5.0937	(7.443)	0	0	0
2022/12/13	2044	02/02/2023	10.30	Call	Bond Future	51.8000	0.0518	72.7900	0.0728	40.521	0	0	0
2022/12/13	2044	02/02/2023	10.30	Put	Bond Future	10,550.1100	10.5501	9,806.6500	9.8066	(7.047)	0	0	0
2022/12/13	2044	02/02/2023	11.00	Call	Bond Future	425.2800	0.4253	549.5000	0.5495	29.209	0	0	2,500
2022/12/13	2044	02/02/2023	11.00	Put	Bond Future	5,850.9000	5.8509	5,210.6700	5.2107	(10.942)	0	0	0
2022/12/13	2044	02/02/2023	11.75	Put	Bond Future	2,466.0900	2.4661	2,066.3600	2.0664	(16.209)	0	0	2,500
2022/12/13	2044	02/02/2023	11.90	Call	Bond Future	2,434.4000	2.4344	2,849.7200	2.8497	17.060	0	0	0
2022/12/13	2044	02/02/2023	11.90	Put	Bond Future	2,021.9900	2.0220	1,672.8600	1.6729	(17.267)	0	0	0
2022/12/13	2044	02/02/2023	12.00	Call	Bond Future	2,781.7400	2.7817	3,229.3200	3.2293	16.090	0	0	0
2022/12/13	2044	02/02/2023	12.00	Put	Bond Future	1,763.7900	1.7638	1,446.9200	1.4469	(17.965)	0	0	4,000
2022/12/13	2044	02/02/2023	11.20	Put	Bond Future	4,755.3600	4.7554	4,170.4500	4.1705	(12.300)	0	0	0
2022/12/13	2044	02/02/2023	11.70	Call	Bond Future	1,807.0700	1.8071	2,154.5200	2.1545	19.227	0	0	1,700
2022/12/13	2044	02/02/2023	11.70	Put	Bond Future	2,630.6200	2.6306	2,213.6200	2.2136	(15.852)	0	0	0
2022/12/13	2044	02/02/2023	11.10	Call	Bond Future	546.4600	0.5465	697.1000	0.6971	27.567	0	0	1,700
2022/12/13	2044	02/02/2023	11.14	Call	Bond Future	601.1400	0.6011	763.0500	0.7631	26.934	0	0	0
2022/12/13	2044	02/02/2023	11.14	Put	Bond Future	5,070.4800	5.0705	4,467.9400	4.4679	(11.883)	0	0	0
2022/12/13	2044	02/02/2023	11.15	Call	Bond Future	615.4100	0.6154	780.2000	0.7802	26.777	0	0	0
2022/12/13	2044	02/02/2023	11.15	Put	Bond Future	5,017.1500	5.0171	4,417.4900	4.4175	(11.952)	0	0	0
2022/12/13	2044	02/02/2023			Bond Future	11.8327	76.4479	11.7094	77.2123	(1.041)	0.0000	0.0000	79,626
2022/12/13	2044	02/02/2023	10.75	Call	Bond Future	209.3200	0.2093	279.9300	0.2799	33.733	0	0	2,500
2022/12/13	2044	02/02/2023	10.75	Put	Bond Future	7,389.6500	7.3897	6,695.8100	6.6958	(9.389)	0	0	0
2022/12/13	2044	02/02/2023	11.75	Call	Bond Future	1,954.6800	1.9547	2,319.4000	2.3194	18.659	0	0	0
2022/12/13	2044	02/02/2023	11.16	Call	Bond Future	629.8300	0.6298	797.5200	0.7975	26.625	0	0	0
2022/12/13	2044	02/02/2023	11.16	Put	Bond Future	4,964.0600	4.9641	4,367.3000	4.3673	(12.022)	0	0	0
2022/12/13	2044	02/02/2023	11.20	Call	Bond Future	690.2100	0.6902	869.7500	0.8697	26.012	0	0	0
2022/12/13	2044	02/02/2023	11.10	Put	Bond Future	5,287.1300	5.2871	4,673.3200	4.6733	(11.610)	0	0	0
2022/12/13	2044	04/05/2023	11.75	Put	Bond Future	4,518.8600	4.5189	4,108.1400	4.1081	(9.089)	0	0	4,115
2022/12/13	2044	04/05/2023	11.41	Call	Bond Future	2,339.7000	2.3397	2,636.9200	2.6369	12.703	0	0	0
2022/12/13	2044	04/05/2023	11.41	Put	Bond Future	5,753.8200	5.7538	5,273.6200	5.2736	(8.346)	0	0	0
2022/12/13	2044	04/05/2023	11.42	Call	Bond Future	2,364.5700	2.3646	2,663.8500	2.6638	12.657	0	0	0
2022/12/13	2044	04/05/2023	11.42	Put	Bond Future	5,713.6500	5.7137	5,235.5100	5.2355	(8.368)	0	0	0
2022/12/13	2044	04/05/2023			Bond Future	11.9542	77.9485	11.8267	78.7259	(1.066)	0.0000	0.0000	0
2022/12/13	2044	04/05/2023	11.75	Call	Bond Future	3,267.1700	3.2672	3,633.8700	3.6339	11.224	0	0	0
2022/12/13	2044	04/05/2023	12.00	Call	Bond Future	4,046.3300	4.0463	4,461.7500	4.4618	10.267	0	0	0
2022/12/13	2044	04/05/2023	12.00	Put	Bond Future	3,770.2000	3.7702	3,408.2000	3.4082	(9.602)	0	0	4,115
2022/12/13	2044	04/05/2023	12.25	Call	Bond Future	4,892.3100	4.8923	5,353.2000	5.3532	9.421	0	0	0
2022/12/13	2044	04/05/2023	12.25	Put	Bond Future	3,138.6600	3.1387	2,822.1300	2.8221	(10.085)	0	0	1,500
2022/12/13	2044	04/05/2023	11.43	Call	Bond Future	2,389.5800	2.3896	2,690.9200	2.6909	12.611	0	0	0
2022/12/13	2044	04/05/2023	11.43	Put	Bond Future	5,673.7100	5.6737	5,197.6300	5.1976	(8.391)	0	0	0

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2022/12/13	2044	03/08/2023	12.15	Call	Bond Future	5,032.8500	5.0329	5,466.4800	5.4665	8.616	0	0	0
2022/12/13	2044	03/08/2023	12.15	Put	Bond Future	4,566.2300	4.5662	4,207.6500	4.2076	(7.853)	0	0	0
2022/12/13	2044	03/08/2023	12.16	Call	Bond Future	5,065.1300	5.0651	5,500.3000	5.5003	8.591	0	0	0
2022/12/13	2044	03/08/2023	12.16	Put	Bond Future	4,539.7400	4.5397	4,182.7000	4.1827	(7.865)	0	0	0
2022/12/13	2044	03/08/2023			Bond Future	12.0711	75.1676	11.9389	75.9598	(1.095)	0.0000	0.0000	0
2022/12/13	2044	03/08/2023	12.17	Call	Bond Future	5,097.2500	5.0973	5,533.9400	5.5339	8.567	0	0	0
2022/12/13	2044	03/08/2023	12.17	Put	Bond Future	4,513.1700	4.5132	4,157.6500	4.1576	(7.877)	0	0	0
2022/12/13	2044	02/11/2023	11.57	Call	Bond Future	3,586.8900	3.5869	3,929.5200	3.9295	9.552	0	0	0
2022/12/13	2044	02/11/2023	11.57	Put	Bond Future	7,290.0300	7.2900	6,824.3400	6.8243	(6.388)	0	0	0
2022/12/13	2044	02/11/2023			Bond Future	12.1774	76.7510	12.0406	77.5594	(1.124)	0.0000	0.0000	0
2022/12/13	2044	02/11/2023	11.55	Call	Bond Future	3,535.7600	3.5358	3,875.2800	3.8753	9.602	0	0	0
2022/12/13	2044	02/11/2023	11.55	Put	Bond Future	7,365.9900	7.3660	6,897.1900	6.8972	(6.364)	0	0	0
2022/12/13	2044	02/11/2023	11.56	Call	Bond Future	3,561.4300	3.5614	3,902.5000	3.9025	9.577	0	0	0
2022/12/13	2044	02/11/2023	11.56	Put	Bond Future	7,328.0700	7.3281	6,860.8200	6.8608	(6.376)	0	0	0
2022/12/13	2044	01/02/2024	12.29	Call	Bond Future	5,629.7500	5.6298	6,074.7500	6.0748	7.904	0	0	0
2022/12/13	2044	01/02/2024	12.29	Put	Bond Future	5,710.5900	5.7106	5,330.3800	5.3304	(6.658)	0	0	0
2022/12/13	2044	01/02/2024			Bond Future	12.3040	73.9119	12.1618	74.7372	(1.156)	0.0000	0.0000	0
2022/12/13	2044	01/02/2024	12.27	Call	Bond Future	5,569.1000	5.5691	6,011.4200	6.0114	7.942	0	0	0
2022/12/13	2044	01/02/2024	12.27	Put	Bond Future	5,765.2800	5.7653	5,382.3900	5.3824	(6.641)	0	0	0
2022/12/13	2044	01/02/2024	12.28	Call	Bond Future	5,599.2400	5.5992	6,042.9000	6.0429	7.924	0	0	0
2022/12/13	2044	01/02/2024	12.28	Put	Bond Future	5,737.7100	5.7377	5,356.1600	5.3562	(6.650)	0	0	0
2022/12/13	2046	02/02/2023			Bond Future	110.1840	110.1840	110.2534	110.2534	0.063	0.0000	0.0000	13,685
2022/12/13	2046	04/05/2023			Bond Future	110.3373	110.3373	110.4053	110.4053	0.062	0.0000	0.0000	4,935
2022/12/13	2046	03/08/2023			Bond Future	112.6301	112.6301	112.6980	112.6980	0.060	0.0000	0.0000	0
2022/12/13	2046	02/11/2023			Bond Future	112.9334	112.9334	113.0020	113.0020	0.061	0.0000	0.0000	0
2022/12/13	2046	01/02/2024			Bond Future	115.2285	115.2285	115.2993	115.2993	0.062	0.0000	0.0000	0
2022/12/13	2050	02/02/2023			Bond Future	110.1085	110.1085	111.7594	111.7594	1.499	0.0000	0.0000	10,717
2022/12/13	2050	04/05/2023			Bond Future	112.2949	112.2949	113.9761	113.9761	1.497	0.0000	0.0000	3,359
2022/12/13	2050	03/08/2023			Bond Future	112.4423	112.4423	114.1568	114.1568	1.525	0.0000	0.0000	0
2022/12/13	2050	02/11/2023			Bond Future	114.8336	114.8336	116.5837	116.5837	1.524	0.0000	0.0000	0
2022/12/13	2050	01/02/2024			Bond Future	114.9256	114.9256	116.7122	116.7122	1.555	0.0000	0.0000	0
2022/12/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	AL37	02/02/2023			Index Future	849.2470	849.2470	851.3900	851.3900	0.252	0.0000	0.0000	0
2022/12/13	AL37	04/05/2023			Index Future	865.8920	865.8920	868.0720	868.0720	0.252	0.0000	0.0000	0
2022/12/13	AL37	03/08/2023			Index Future	883.6720	883.6720	885.8940	885.8940	0.251	0.0000	0.0000	0
2022/12/13	AL37	02/11/2023			Index Future	902.2570	902.2570	904.5240	904.5240	0.251	0.0000	0.0000	0
2022/12/13	AL37	01/02/2024			Index Future	920.4170	920.4170	922.7310	922.7310	0.251	0.0000	0.0000	0
2022/12/13	AL7T	02/02/2023			Index Future	972.1130	972.1130	977.3810	977.3810	0.542	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
2022/12/13	AL7T	04/05/2023			Index Future	991.1660	991.1660	996.5310	996.5310	0.541	0.0000	0.0000	0
2022/12/13	AL7T	03/08/2023			Index Future	1,011.5180	1,011.5180	1,016.9900	1,016.9900	0.541	0.0000	0.0000	0
2022/12/13	AL7T	02/11/2023			Index Future	1,032.7920	1,032.7920	1,038.3770	1,038.3770	0.541	0.0000	0.0000	0
2022/12/13	AL7T	01/02/2024			Index Future	1,053.5790	1,053.5790	1,059.2780	1,059.2780	0.541	0.0000	0.0000	0
2022/12/13	ALBI	02/02/2023			Index Future	849.0330	849.0330	854.7330	854.7330	0.671	0.0000	0.0000	111
2022/12/13	ALBI	04/05/2023			Index Future	865.6740	865.6740	871.4810	871.4810	0.671	0.0000	0.0000	0
2022/12/13	ALBI	03/08/2023			Index Future	883.4490	883.4490	889.3720	889.3720	0.670	0.0000	0.0000	0
2022/12/13	ALBI	02/11/2023			Index Future	902.0290	902.0290	908.0750	908.0750	0.670	0.0000	0.0000	0
2022/12/13	ALBI	01/02/2024			Index Future	920.1850	920.1850	926.3540	926.3540	0.670	0.0000	0.0000	0
2022/12/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	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
2022/12/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/13	ES33	02/02/2023			Bond Future	12.5947	73.6183	12.4633	74.2185	(1.044)	0.0000	0.0000	350
2022/12/13	ES33	04/05/2023			Bond Future	12.7704	71.2859	12.6337	71.8961	(1.070)	0.0000	0.0000	0
2022/12/13	ES33	03/08/2023			Bond Future	12.9381	72.7680	12.7958	73.3899	(1.100)	0.0000	0.0000	0
2022/12/13	ES33	02/11/2023			Bond Future	13.1099	70.5200	12.9615	71.1546	(1.132)	0.0000	0.0000	0
2022/12/13	ES33	01/02/2024			Bond Future	13.3116	71.9512	13.1563	72.5994	(1.167)	0.0000	0.0000	0
2022/12/13	ES42	02/02/2023			Bond Future	12.8146	71.8471	12.6793	72.5649	(1.055)	0.0000	0.0000	4,195
2022/12/13	ES42	04/05/2023			Bond Future	12.9741	69.0110	12.8336	69.7412	(1.083)	0.0000	0.0000	0
2022/12/13	ES42	03/08/2023			Bond Future	13.1222	70.4467	12.9762	71.1911	(1.112)	0.0000	0.0000	0
2022/12/13	ES42	02/11/2023			Bond Future	13.2734	67.6826	13.1215	68.4423	(1.144)	0.0000	0.0000	0
2022/12/13	ES42	01/02/2024			Bond Future	13.4417	69.0549	13.2834	69.8307	(1.178)	0.0000	0.0000	0
2022/12/13	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GOVI	02/02/2023	850.82	Put	GOVI	137,700.0000	13.7700	81,730.0000	8.1730	(40.646)	0	0	0
2022/12/13	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GOVI	02/02/2023	850.83	Put	GOVI	137,800.0000	13.7800	81,830.0000	8.1830	(40.617)	0	0	0
2022/12/13	GOVI	02/02/2023			GOVI	837.0500	837.0500	842.6470	842.6470	0.669	0.0000	0.0000	848
2022/12/13	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GOVI	02/02/2023	850.84	Put	GOVI	137,900.0000	13.7900	81,930.0000	8.1930	(40.587)	0	0	0
2022/12/13	GOVI	04/05/2023	852.86	Call	GOVI	5,970.0000	0.5970	62,980.0000	6.2980	954.941	0	0	0
2022/12/13	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GOVI	04/05/2023	852.87	Call	GOVI	5,870.0000	0.5870	62,880.0000	6.2880	971.210	0	0	0
2022/12/13	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GOVI	04/05/2023			GOVI	853.4570	853.4570	859.1580	859.1580	0.668	0.0000	0.0000	0
2022/12/13	GOVI	04/05/2023	852.88	Call	GOVI	5,770.0000	0.5770	62,780.0000	6.2780	988.042	0	0	0
2022/12/13	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GOVI	03/08/2023	837.21	Call	GOVI	337,710.0000	33.7710	395,860.0000	39.5860	17.219	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
2022/12/13	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GOVI	03/08/2023	837.22	Call	GOVI	337,610.0000	33.7610	395,760.0000	39.5760	17.224	0	0	0
2022/12/13	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GOVI	03/08/2023			GOVI	870.9810	870.9810	876.7960	876.7960	0.668	0.0000	0.0000	0
2022/12/13	GOVI	03/08/2023	837.23	Call	GOVI	337,510.0000	33.7510	395,660.0000	39.5660	17.229	0	0	0
2022/12/13	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GOVI	02/11/2023	885.82	Call	GOVI	34,790.0000	3.4790	94,150.0000	9.4150	170.624	0	0	0
2022/12/13	GOVI	02/11/2023			GOVI	889.2990	889.2990	895.2350	895.2350	0.667	0.0000	0.0000	0
2022/12/13	GOVI	02/11/2023	885.80	Call	GOVI	34,990.0000	3.4990	94,350.0000	9.4350	169.648	0	0	0
2022/12/13	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GOVI	02/11/2023	885.81	Call	GOVI	34,890.0000	3.4890	94,250.0000	9.4250	170.135	0	0	0
2022/12/13	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GOVI	01/02/2024	880.00	Call	GOVI	271,980.0000	27.1980	332,550.0000	33.2550	22.270	0	0	0
2022/12/13	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GOVI	01/02/2024			GOVI	907.1980	907.1980	913.2550	913.2550	0.668	0.0000	0.0000	0
2022/12/13	GOVI	01/02/2024	879.98	Call	GOVI	272,180.0000	27.2180	332,750.0000	33.2750	22.254	0	0	0
2022/12/13	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GOVI	01/02/2024	879.99	Call	GOVI	272,080.0000	27.2080	332,650.0000	33.2650	22.262	0	0	0
2022/12/13	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/13	IGOV	02/02/2023			Index Future	315.5320	315.5320	315.5270	315.5270	(0.002)	0.0000	0.0000	671
2022/12/13	IGOV	04/05/2023			Index Future	321.7930	321.7930	321.7860	321.7860	(0.002)	0.0000	0.0000	16
2022/12/13	IGOV	03/08/2023			Index Future	328.4760	328.4760	328.4680	328.4680	(0.002)	0.0000	0.0000	0
2022/12/13	IGOV	02/11/2023			Index Future	335.4580	335.4580	335.4490	335.4490	(0.003)	0.0000	0.0000	0
2022/12/13	IGOV	01/02/2024			Index Future	342.2820	342.2820	342.2740	342.2740	(0.002)	0.0000	0.0000	0
2022/12/13	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/12/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/13	JBAF	21/12/2022			Jibar Tradeable Future	7.2450	92.7550	7.2700	92.7300	0.345	0.0000	0.0000	68
2022/12/13	JBAF	18/01/2023			Jibar Tradeable Future	7.3150	92.6850	7.3400	92.6600	0.342	0.0000	0.0000	0
2022/12/13	JBAF	15/02/2023			Jibar Tradeable Future	7.7200	92.2800	7.7500	92.2500	0.389	0.0000	0.0000	0
2022/12/13	JBAF	15/03/2023			Jibar Tradeable Future	7.7550	92.2450	7.7800	92.2200	0.322	0.0000	0.0000	0
2022/12/13	JBAF	19/04/2023			Jibar Tradeable Future	7.9000	92.1000	7.9350	92.0650	0.443	0.0000	0.0000	0
2022/12/13	JBAF	17/05/2023			Jibar Tradeable Future	7.9300	92.0700	7.9700	92.0300	0.504	0.0000	0.0000	0
2022/12/13	JBAF	21/06/2023			Jibar Tradeable Future	7.9900	92.0100	8.0550	91.9450	0.814	0.0000	0.0000	0
2022/12/13	JBAF	20/09/2023			Jibar Tradeable Future	8.0150	91.9850	8.0950	91.9050	0.998	0.0000	0.0000	75
2022/12/13	JBAF	20/12/2023			Jibar Tradeable Future	8.0100	91.9900	8.0950	91.9050	1.061	0.0000	0.0000	272
2022/12/13	JBAF	20/03/2024			Jibar Tradeable Future	8.0100	91.9900	8.0900	91.9100	0.999	0.0000	0.0000	0
2022/12/13	JBAF	19/06/2024			Jibar Tradeable Future	8.0100	91.9900	8.0900	91.9100	0.999	0.0000	0.0000	0
2022/12/13	JBAF	18/09/2024			Jibar Tradeable Future	8.0050	91.9950	8.0850	91.9150	0.999	0.0000	0.0000	0
2022/12/13	R035	02/02/2023	9.81	Call	Bond Future	16.5400	0.0165	24.6100	0.0246	48.791	0	0	582
2022/12/13	R035	02/02/2023	9.81	Put	Bond Future	11,125.6000	11.1256	10,406.9300	10.4069	(6.460)	0	0	0
2022/12/13	R035	02/02/2023	9.85	Call	Bond Future	19.2400	0.0192	28.4900	0.0285	48.077	0	0	0
2022/12/13	R035	02/02/2023	9.89	Call	Bond Future	22.3200	0.0223	32.9100	0.0329	47.446	0	0	388
2022/12/13	R035	02/02/2023	9.89	Put	Bond Future	10,600.5000	10.6005	9,884.3500	9.8843	(6.756)	0	0	0
2022/12/13	R035	02/02/2023	11.94	Call	Bond Future	2,989.3000	2.9893	3,456.8300	3.4568	15.640	0	0	0
2022/12/13	R035	02/02/2023	13.22	Put	Bond Future	164.5600	0.1646	117.9200	0.1179	(28.342)	0	0	976
2022/12/13	R035	02/02/2023	10.88	Call	Bond Future	464.3200	0.4643	602.7200	0.6027	29.807	0	0	0
2022/12/13	R035	02/02/2023	10.88	Put	Bond Future	4,808.2700	4.8083	4,219.9300	4.2199	(12.236)	0	0	0
2022/12/13	R035	02/02/2023	10.66	Call	Bond Future	260.2700	0.2603	348.4800	0.3485	33.892	0	0	0
2022/12/13	R035	02/02/2023	10.66	Put	Bond Future	5,937.6600	5.9377	5,299.1300	5.2991	(10.754)	0	0	582
2022/12/13	R035	02/02/2023	10.30	Put	Bond Future	8,011.9000	8.0119	7,321.3600	7.3214	(8.619)	0	0	0
2022/12/13	R035	02/02/2023	10.60	Call	Bond Future	218.8700	0.2189	295.6700	0.2957	35.089	0	0	0
2022/12/13	R035	02/02/2023	10.60	Put	Bond Future	6,264.9400	6.2649	5,615.0000	5.6150	(10.374)	0	0	0
2022/12/13	R035	02/02/2023	10.64	Put	Bond Future	6,045.9400	6.0459	5,403.5000	5.4035	(10.626)	0	0	0
2022/12/13	R035	02/02/2023			Bond Future	11.6313	86.2750	11.5017	87.0017	(1.114)	0.0000	0.0000	145,653
2022/12/13	R035	02/02/2023	9.85	Put	Bond Future	10,862.3400	10.8623	10,144.8500	10.1449	(6.605)	0	0	0
2022/12/13	R035	02/02/2023	11.94	Put	Bond Future	1,294.0100	1.2940	1,034.8000	1.0348	(20.032)	0	0	0
2022/12/13	R035	02/02/2023	11.98	Call	Bond Future	3,132.4500	3.1325	3,611.0600	3.6111	15.279	0	0	0
2022/12/13	R035	02/02/2023	11.98	Put	Bond Future	1,221.1700	1.2212	973.0400	0.9730	(20.319)	0	0	388
2022/12/13	R035	02/02/2023	13.22	Call	Bond Future	8,377.7200	8.3777	9,057.8200	9.0578	8.118	0	0	0
2022/12/13	R035	02/02/2023	11.05	Call	Bond Future	688.8000	0.6888	874.3200	0.8743	26.934	0	0	976
2022/12/13	R035	02/02/2023	11.05	Put	Bond Future	4,021.8300	4.0218	3,480.6100	3.4806	(13.457)	0	0	0
2022/12/13	R035	02/02/2023	11.06	Call	Bond Future	704.2200	0.7042	892.7200	0.8927	26.767	0	0	0
2022/12/13	R035	02/02/2023	11.06	Put	Bond Future	3,978.3000	3.9783	3,440.0600	3.4401	(13.529)	0	0	582
2022/12/13	R035	02/02/2023	10.86	Call	Bond Future	442.0100	0.4420	575.3200	0.5753	30.160	0	0	0
2022/12/13	R035	02/02/2023	10.86	Put	Bond Future	4,906.0000	4.9060	4,312.5700	4.3126	(12.096)	0	0	0
2022/12/13	R035	02/02/2023	10.87	Call	Bond Future	453.0600	0.4531	588.9100	0.5889	29.985	0	0	0
2022/12/13	R035	02/02/2023	10.87	Put	Bond Future	4,857.0000	4.8570	4,266.1100	4.2661	(12.166)	0	0	0
2022/12/13	R035	02/02/2023	10.30	Call	Bond Future	89.4800	0.0895	125.6800	0.1257	40.456	0	0	976
2022/12/13	R035	02/02/2023	10.64	Call	Bond Future	245.9000	0.2459	330.2000	0.3302	34.282	0	0	388
2022/12/13	R035	04/05/2023	11.22	Put	Bond Future	5,077.5600	5.0776	4,617.7800	4.6178	(9.055)	0	0	0
2022/12/13	R035	04/05/2023	12.46	Call	Bond Future	5,683.4600	5.6835	6,185.4900	6.1855	8.833	0	0	0
2022/12/13	R035	04/05/2023	12.46	Put	Bond Future	2,007.1100	2.0071	1,770.2400	1.7702	(11.802)	0	0	388

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/13	R035	04/05/2023	13.18	Call	Bond Future	8,372.4500	8.3725	8,962.7200	8.9627	7.050	0	0	0
2022/12/13	R035	04/05/2023	13.18	Put	Bond Future	1,134.9700	1.1350	986.3400	0.9863	(13.096)	0	0	491
2022/12/13	R035	04/05/2023	11.17	Call	Bond Future	1,918.4400	1.9184	2,187.7700	2.1878	14.039	0	0	491
2022/12/13	R035	04/05/2023	11.20	Call	Bond Future	1,981.3500	1.9813	2,256.5500	2.2566	13.890	0	0	0
2022/12/13	R035	04/05/2023	11.21	Call	Bond Future	2,002.6400	2.0026	2,279.8000	2.2798	13.840	0	0	0
2022/12/13	R035	04/05/2023	10.60	Call	Bond Future	971.0700	0.9711	1,136.5800	1.1366	17.044	0	0	388
2022/12/13	R035	04/05/2023	10.60	Put	Bond Future	7,700.4600	7.7005	7,127.0700	7.1271	(7.446)	0	0	0
2022/12/13	R035	04/05/2023			Bond Future	11.7646	83.4637	11.6302	84.2026	(1.142)	0.0000	0.0000	104,314
2022/12/13	R035	04/05/2023	11.22	Call	Bond Future	2,024.0800	2.0241	2,303.2000	2.3032	13.790	0	0	0
2022/12/13	R035	04/05/2023	11.17	Put	Bond Future	5,260.3100	5.2603	4,790.7400	4.7907	(8.927)	0	0	0
2022/12/13	R035	04/05/2023	11.20	Put	Bond Future	5,150.0200	5.1500	4,686.3200	4.6863	(9.004)	0	0	0
2022/12/13	R035	04/05/2023	11.21	Put	Bond Future	5,113.6900	5.1137	4,651.9500	4.6519	(9.029)	0	0	0
2022/12/13	R035	04/05/2023	9.85	Call	Bond Future	343.8000	0.3438	415.2900	0.4153	20.794	0	0	388
2022/12/13	R035	04/05/2023	9.85	Put	Bond Future	11,824.6100	11.8246	11,157.2000	11.1572	(5.644)	0	0	0
2022/12/13	R035	04/05/2023	10.42	Call	Bond Future	773.3700	0.7734	911.8400	0.9118	17.905	0	0	491
2022/12/13	R035	04/05/2023	10.42	Put	Bond Future	8,611.7700	8.6118	8,011.3400	8.0113	(6.972)	0	0	0
2022/12/13	R035	03/08/2023	12.00	Call	Bond Future	4,596.0400	4.5960	5,008.8500	5.0088	8.982	0	0	0
2022/12/13	R035	03/08/2023	12.00	Put	Bond Future	4,011.7700	4.0118	3,671.7900	3.6718	(8.475)	0	0	0
2022/12/13	R035	03/08/2023			Bond Future	11.8903	85.1793	11.7507	85.9321	(1.174)	0.0000	0.0000	0
2022/12/13	R035	03/08/2023	11.98	Call	Bond Future	4,537.0900	4.5371	4,946.9800	4.9470	9.034	0	0	0
2022/12/13	R035	03/08/2023	11.98	Put	Bond Future	4,058.9300	4.0589	3,716.0300	3.7160	(8.448)	0	0	0
2022/12/13	R035	03/08/2023	11.99	Call	Bond Future	4,566.5300	4.5665	4,977.8800	4.9779	9.008	0	0	0
2022/12/13	R035	03/08/2023	11.99	Put	Bond Future	4,035.2900	4.0353	3,693.8500	3.6938	(8.461)	0	0	0
2022/12/13	R035	02/11/2023	11.41	Call	Bond Future	2,918.9600	2.9190	3,235.7300	3.2357	10.852	0	0	0
2022/12/13	R035	02/11/2023	11.41	Put	Bond Future	6,206.0900	6.2061	5,754.8600	5.7549	(7.271)	0	0	0
2022/12/13	R035	02/11/2023	11.42	Call	Bond Future	2,940.9700	2.9410	3,259.2800	3.2593	10.823	0	0	0
2022/12/13	R035	02/11/2023	11.42	Put	Bond Future	6,172.5900	6.1726	5,722.9000	5.7229	(7.285)	0	0	0
2022/12/13	R035	02/11/2023			Bond Future	12.0186	82.4659	11.8733	83.2339	(1.209)	0.0000	0.0000	0
2022/12/13	R035	02/11/2023	11.43	Call	Bond Future	2,962.7700	2.9628	3,282.6100	3.2826	10.795	0	0	0
2022/12/13	R035	02/11/2023	11.43	Put	Bond Future	6,138.9200	6.1389	5,690.7600	5.6908	(7.300)	0	0	0
2022/12/13	R035	01/02/2024	12.18	Put	Bond Future	4,761.5400	4.7615	4,397.0500	4.3970	(7.655)	0	0	0
2022/12/13	R035	01/02/2024	12.19	Call	Bond Future	4,824.5000	4.8245	5,245.4800	5.2455	8.726	0	0	0
2022/12/13	R035	01/02/2024	12.19	Put	Bond Future	4,738.1100	4.7381	4,374.9600	4.3750	(7.664)	0	0	0
2022/12/13	R035	01/02/2024			Bond Future	12.1732	84.1223	12.0215	84.9064	(1.246)	0.0000	0.0000	0
2022/12/13	R035	01/02/2024	12.18	Call	Bond Future	4,796.6400	4.7966	5,216.2800	5.2163	8.749	0	0	0
2022/12/13	R035	01/02/2024	12.20	Call	Bond Future	4,852.0600	4.8521	5,274.3800	5.2744	8.704	0	0	0
2022/12/13	R035	01/02/2024	12.20	Put	Bond Future	4,714.4400	4.7144	4,352.6300	4.3526	(7.675)	0	0	0
2022/12/13	R186	02/02/2023	8.32	Call	Bond Future	121.5000	0.1215	157.3300	0.1573	29.490	0	0	0
2022/12/13	R186	02/02/2023	8.32	Put	Bond Future	2,514.1000	2.5141	2,257.1300	2.2571	(10.221)	0	0	0
2022/12/13	R186	02/02/2023	8.33	Call	Bond Future	126.2500	0.1263	163.1800	0.1632	29.251	0	0	0
2022/12/13	R186	02/02/2023	8.33	Put	Bond Future	2,484.9100	2.4849	2,229.0400	2.2290	(10.297)	0	0	0
2022/12/13	R186	02/02/2023			Bond Future	9.0348	106.0574	8.9462	106.3502	(0.980)	0.0000	0.0000	72,146
2022/12/13	R186	02/02/2023	8.34	Call	Bond Future	131.1400	0.1311	169.1800	0.1692	29.007	0	0	0
2022/12/13	R186	02/02/2023	8.34	Put	Bond Future	2,455.8700	2.4559	2,201.1100	2.2011	(10.374)	0	0	0
2022/12/13	R186	04/05/2023	8.83	Put	Bond Future	2,012.2300	2.0122	1,836.7700	1.8368	(8.720)	0	0	0
2022/12/13	R186	04/05/2023	8.84	Call	Bond Future	1,096.1300	1.0961	1,217.5700	1.2176	11.079	0	0	0
2022/12/13	R186	04/05/2023			Bond Future	9.1278	108.1374	9.0326	108.4333	(1.043)	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 Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/13	R186	04/05/2023	8.82	Call	Bond Future	1,069.9700	1.0700	1,189.4800	1.1895	11.169	0	0	0
2022/12/13	R186	04/05/2023	8.82	Put	Bond Future	2,030.7200	2.0307	1,854.2900	1.8543	(8.688)	0	0	0
2022/12/13	R186	04/05/2023	8.83	Call	Bond Future	1,082.8700	1.0829	1,203.3500	1.2033	11.126	0	0	0
2022/12/13	R186	04/05/2023	8.84	Put	Bond Future	1,994.1200	1.9941	1,819.6200	1.8196	(8.751)	0	0	0
2022/12/13	R186	03/08/2023	9.73	Put	Bond Future	1,242.2100	1.2422	1,131.9600	1.1320	(8.875)	0	0	0
2022/12/13	R186	03/08/2023	9.74	Call	Bond Future	2,794.0900	2.7941	2,984.9500	2.9850	6.831	0	0	0
2022/12/13	R186	03/08/2023	9.74	Put	Bond Future	1,232.8800	1.2329	1,123.2700	1.1233	(8.891)	0	0	0
2022/12/13	R186	03/08/2023			Bond Future	9.1983	105.0532	9.0952	105.3537	(1.121)	0.0000	0.0000	0
2022/12/13	R186	03/08/2023	9.73	Call	Bond Future	2,774.8700	2.7749	2,965.0900	2.9651	6.855	0	0	0
2022/12/13	R186	03/08/2023	9.75	Call	Bond Future	2,813.6700	2.8137	3,005.1700	3.0052	6.806	0	0	0
2022/12/13	R186	03/08/2023	9.75	Put	Bond Future	1,223.9200	1.2239	1,114.9500	1.1150	(8.903)	0	0	0
2022/12/13	R186	02/11/2023	9.40	Call	Bond Future	2,203.6700	2.2037	2,369.4200	2.3694	7.522	0	0	0
2022/12/13	R186	02/11/2023	9.40	Put	Bond Future	1,820.6100	1.8206	1,680.3700	1.6804	(7.703)	0	0	0
2022/12/13	R186	02/11/2023	9.15	Call	Bond Future	1,816.0700	1.8161	1,965.3200	1.9653	8.218	0	0	1,715
2022/12/13	R186	02/11/2023			Bond Future	9.2586	107.2648	9.1460	107.5708	(1.215)	0.0000	0.0000	0
2022/12/13	R186	02/11/2023	10.42	Call	Bond Future	4,087.5200	4.0875	4,308.1000	4.3081	5.396	0	0	0
2022/12/13	R186	02/11/2023	10.42	Put	Bond Future	994.4700	0.9945	909.0600	0.9091	(8.588)	0	0	1,715
2022/12/13	R186	02/11/2023	9.15	Put	Bond Future	2,111.2500	2.1113	1,954.5100	1.9545	(7.424)	0	0	0
2022/12/13	R186	02/11/2023	9.38	Call	Bond Future	2,171.6000	2.1716	2,336.0700	2.3361	7.574	0	0	0
2022/12/13	R186	02/11/2023	9.38	Put	Bond Future	1,842.5900	1.8426	1,701.0700	1.7011	(7.680)	0	0	0
2022/12/13	R186	02/11/2023	9.39	Call	Bond Future	2,187.6100	2.1876	2,352.7200	2.3527	7.548	0	0	0
2022/12/13	R186	02/11/2023	9.39	Put	Bond Future	1,831.5700	1.8316	1,690.6900	1.6907	(7.692)	0	0	0
2022/12/13	R186	01/02/2024	9.51	Call	Bond Future	2,241.1900	2.2412	2,410.5900	2.4106	7.558	0	0	0
2022/12/13	R186	01/02/2024	9.52	Put	Bond Future	1,879.4300	1.8794	1,736.3800	1.7364	(7.611)	0	0	0
2022/12/13	R186	01/02/2024	9.50	Call	Bond Future	2,226.0600	2.2261	2,394.8700	2.3949	7.583	0	0	0
2022/12/13	R186	01/02/2024			Bond Future	9.3697	104.1148	9.2454	104.4278	(1.327)	0.0000	0.0000	0
2022/12/13	R186	01/02/2024	9.51	Put	Bond Future	1,889.2700	1.8893	1,745.6400	1.7456	(7.602)	0	0	0
2022/12/13	R186	01/02/2024	9.52	Call	Bond Future	2,256.3700	2.2564	2,426.3500	2.4263	7.533	0	0	0
2022/12/13	R186	01/02/2024	9.50	Put	Bond Future	1,899.1700	1.8992	1,754.9500	1.7550	(7.594)	0	0	0
2022/12/13	R197	02/02/2023			Bond Future	329.0415	329.0415	328.8900	328.8900	(0.046)	0.0000	0.0000	977
2022/12/13	R197	04/05/2023			Bond Future	335.5750	335.5750	335.4124	335.4124	(0.048)	0.0000	0.0000	0
2022/12/13	R197	03/08/2023			Bond Future	333.4637	333.4637	333.2931	333.2931	(0.051)	0.0000	0.0000	0
2022/12/13	R197	02/11/2023			Bond Future	340.5556	340.5556	340.3790	340.3790	(0.052)	0.0000	0.0000	0
2022/12/13	R202	02/02/2023			Bond Future	243.4728	243.4728	242.0115	242.0115	(0.600)	0.0000	0.0000	5,950
2022/12/13	R202	04/05/2023			Bond Future	248.3072	248.3072	246.8110	246.8110	(0.603)	0.0000	0.0000	0
2022/12/13	R202	03/08/2023			Bond Future	248.6415	248.6415	247.1107	247.1107	(0.616)	0.0000	0.0000	0
2022/12/13	R202	02/11/2023			Bond Future	253.9287	253.9287	252.3637	252.3637	(0.616)	0.0000	0.0000	0
2022/12/13	R202	01/02/2024			Bond Future	254.1327	254.1327	252.5379	252.5379	(0.628)	0.0000	0.0000	0
2022/12/13	R209	02/02/2023	10.78	Call	Bond Future	322.7800	0.3228	423.8400	0.4238	31.309	0	0	0
2022/12/13	R209	02/02/2023	10.79	Call	Bond Future	331.2500	0.3313	434.3600	0.4344	31.128	0	0	0
2022/12/13	R209	02/02/2023	10.80	Put	Bond Future	4,520.6500	4.5206	3,994.9100	3.9949	(11.630)	0	0	0
2022/12/13	R209	02/02/2023			Bond Future	11.6191	66.4781	11.4907	67.1090	(1.104)	0.0000	0.0000	25,765
2022/12/13	R209	02/02/2023	10.78	Put	Bond Future	4,610.3300	4.6103	4,080.4700	4.0805	(11.493)	0	0	0
2022/12/13	R209	02/02/2023	10.79	Put	Bond Future	4,565.3700	4.5654	4,037.5600	4.0376	(11.561)	0	0	0
2022/12/13	R209	02/02/2023	10.80	Call	Bond Future	339.8900	0.3399	445.0700	0.4451	30.945	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
2022/12/13	R209	04/05/2023	11.10	Call	Bond Future	1,593.0200	1.5930	1,819.9100	1.8199	14.243	0	0	0
2022/12/13	R209	04/05/2023	11.10	Put	Bond Future	4,772.6600	4.7727	4,357.9200	4.3579	(8.690)	0	0	0
2022/12/13	R209	04/05/2023	11.50	Put	Bond Future	3,570.7800	3.5708	3,224.9600	3.2250	(9.685)	0	0	0
2022/12/13	R209	04/05/2023	10.00	Call	Bond Future	388.8300	0.3888	465.8700	0.4659	19.813	0	0	500
2022/12/13	R209	04/05/2023	10.00	Put	Bond Future	9,568.4300	9.5684	9,003.8400	9.0038	(5.901)	0	0	0
2022/12/13	R209	04/05/2023	11.09	Call	Bond Future	1,575.4000	1.5754	1,800.5900	1.8006	14.294	0	0	0
2022/12/13	R209	04/05/2023	11.09	Put	Bond Future	4,806.4700	4.8065	4,390.0300	4.3900	(8.664)	0	0	0
2022/12/13	R209	04/05/2023			Bond Future	11.7399	64.6304	11.6072	65.2720	(1.130)	0.0000	0.0000	2,635
2022/12/13	R209	04/05/2023	12.50	Call	Bond Future	5,163.1000	5.1631	5,609.1600	5.6092	8.639	0	0	0
2022/12/13	R209	04/05/2023	12.50	Put	Bond Future	1,654.8500	1.6549	1,459.2800	1.4593	(11.818)	0	0	8,500
2022/12/13	R209	04/05/2023	11.11	Call	Bond Future	1,610.7600	1.6108	1,839.3500	1.8394	14.191	0	0	0
2022/12/13	R209	04/05/2023	11.11	Put	Bond Future	4,739.0400	4.7390	4,326.0000	4.3260	(8.716)	0	0	0
2022/12/13	R209	04/05/2023	11.50	Call	Bond Future	2,403.8900	2.4039	2,699.7000	2.6997	12.305	0	0	1,000
2022/12/13	R209	04/05/2023	11.00	Call	Bond Future	1,422.1000	1.4221	1,632.0600	1.6321	14.764	0	0	0
2022/12/13	R209	04/05/2023	11.00	Put	Bond Future	5,118.4500	5.1185	4,686.7800	4.6868	(8.434)	0	0	6,250
2022/12/13	R209	03/08/2023	11.95	Put	Bond Future	3,528.0900	3.5281	3,233.5200	3.2335	(8.349)	0	0	0
2022/12/13	R209	03/08/2023	11.93	Call	Bond Future	3,940.1700	3.9402	4,296.8200	4.2968	9.052	0	0	0
2022/12/13	R209	03/08/2023	11.94	Call	Bond Future	3,965.7700	3.9658	4,323.7200	4.3237	9.026	0	0	0
2022/12/13	R209	03/08/2023			Bond Future	11.8515	65.9592	11.7142	66.6130	(1.158)	0.0000	0.0000	0
2022/12/13	R209	03/08/2023	11.95	Call	Bond Future	3,991.6500	3.9917	4,350.8800	4.3509	9.000	0	0	0
2022/12/13	R209	03/08/2023	11.93	Put	Bond Future	3,570.3300	3.5703	3,273.1800	3.2732	(8.323)	0	0	0
2022/12/13	R209	03/08/2023	11.94	Put	Bond Future	3,549.0400	3.5490	3,253.1900	3.2532	(8.336)	0	0	0
2022/12/13	R209	02/11/2023	11.33	Call	Bond Future	2,514.3500	2.5144	2,787.5800	2.7876	10.867	0	0	0
2022/12/13	R209	02/11/2023	11.33	Put	Bond Future	5,554.4200	5.5544	5,160.5500	5.1605	(7.091)	0	0	0
2022/12/13	R209	02/11/2023	11.34	Call	Bond Future	2,533.3700	2.5334	2,807.9400	2.8079	10.838	0	0	0
2022/12/13	R209	02/11/2023	11.34	Put	Bond Future	5,523.7700	5.5238	5,131.2400	5.1312	(7.106)	0	0	0
2022/12/13	R209	02/11/2023			Bond Future	11.9618	64.1953	11.8196	64.8624	(1.189)	0.0000	0.0000	0
2022/12/13	R209	02/11/2023	11.35	Call	Bond Future	2,552.4600	2.5525	2,828.3800	2.8284	10.810	0	0	0
2022/12/13	R209	02/11/2023	11.35	Put	Bond Future	5,493.2400	5.4932	5,102.0600	5.1021	(7.121)	0	0	0
2022/12/13	R209	01/02/2024	12.14	Call	Bond Future	4,314.3800	4.3144	4,686.2400	4.6862	8.619	0	0	0
2022/12/13	R209	01/02/2024	12.14	Put	Bond Future	4,087.2200	4.0872	3,778.0100	3.7780	(7.565)	0	0	0
2022/12/13	R209	01/02/2024	12.13	Put	Bond Future	4,108.3500	4.1083	3,797.9600	3.7980	(7.555)	0	0	0
2022/12/13	R209	01/02/2024			Bond Future	12.0903	65.4846	11.9427	66.1656	(1.221)	0.0000	0.0000	0
2022/12/13	R209	01/02/2024	12.12	Call	Bond Future	4,265.2500	4.2652	4,634.7600	4.6348	8.663	0	0	0
2022/12/13	R209	01/02/2024	12.12	Put	Bond Future	4,129.3100	4.1293	3,817.7500	3.8177	(7.545)	0	0	0
2022/12/13	R209	01/02/2024	12.13	Call	Bond Future	4,289.9300	4.2899	4,660.6100	4.6606	8.641	0	0	0
2022/12/13	R210	02/02/2023			Bond Future	221.8778	221.8778	220.6457	220.6457	(0.555)	0.0000	0.0000	372
2022/12/13	R210	04/05/2023			Bond Future	223.1989	223.1989	221.9370	221.9370	(0.565)	0.0000	0.0000	0
2022/12/13	R210	03/08/2023			Bond Future	227.8369	227.8369	226.5457	226.5457	(0.567)	0.0000	0.0000	0
2022/12/13	R210	02/11/2023			Bond Future	229.5105	229.5105	228.1901	228.1901	(0.575)	0.0000	0.0000	0
2022/12/13	R210	01/02/2024			Bond Future	234.1756	234.1756	232.8304	232.8304	(0.574)	0.0000	0.0000	0
2022/12/13	R213	02/02/2023	10.01	Call	Bond Future	83.8900	0.0839	116.4900	0.1165	38.860	0	0	0
2022/12/13	R213	02/02/2023	10.43	Put	Bond Future	2,897.2600	2.8973	2,531.0100	2.5310	(12.641)	0	0	0
2022/12/13	R213	02/02/2023	12.20	Call	Bond Future	5,529.9800	5.5300	5,954.8900	5.9549	7.684	0	0	0
2022/12/13	R213	02/02/2023	12.20	Put	Bond Future	205.3900	0.2054	156.9900	0.1570	(23.565)	0	0	912
2022/12/13	R213	02/02/2023	10.22	Put	Bond Future	3,691.5800	3.6916	3,282.4100	3.2824	(11.084)	0	0	0

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2022/12/13	R213	02/02/2023	10.23	Call	Bond Future	207.8300	0.2078	273.7800	0.2738	31.733	0	0	0
2022/12/13	R213	02/02/2023	10.35	Call	Bond Future	314.1700	0.3142	403.7400	0.4037	28.510	0	0	0
2022/12/13	R213	02/02/2023	10.35	Put	Bond Future	3,186.6300	3.1866	2,802.8900	2.8029	(12.042)	0	0	476
2022/12/13	R213	02/02/2023			Bond Future	10.9703	82.1988	10.8661	82.6721	(0.949)	0.0000	0.0000	36,344
2022/12/13	R213	02/02/2023	9.16	Call	Bond Future	1.5400	0.0015	2.4500	0.0025	59.091	0	0	476
2022/12/13	R213	02/02/2023	9.16	Put	Bond Future	8,766.1500	8.7662	8,293.7500	8.2938	(5.389)	0	0	0
2022/12/13	R213	02/02/2023	10.01	Put	Bond Future	4,587.3400	4.5873	4,146.6300	4.1466	(9.607)	0	0	476
2022/12/13	R213	02/02/2023	10.21	Call	Bond Future	193.0100	0.1930	255.3700	0.2554	32.309	0	0	0
2022/12/13	R213	02/02/2023	10.21	Put	Bond Future	3,732.1200	3.7321	3,321.1700	3.3212	(11.011)	0	0	0
2022/12/13	R213	02/02/2023	10.43	Call	Bond Future	402.6800	0.4027	509.7400	0.5097	26.587	0	0	912
2022/12/13	R213	02/02/2023	10.22	Call	Bond Future	200.3200	0.2003	264.4600	0.2645	32.019	0	0	0
2022/12/13	R213	02/02/2023	10.23	Put	Bond Future	3,651.2800	3.6513	3,243.9200	3.2439	(11.157)	0	0	0
2022/12/13	R213	04/05/2023	10.75	Call	Bond Future	1,858.1700	1.8582	2,057.9000	2.0579	10.749	0	0	0
2022/12/13	R213	04/05/2023	10.75	Put	Bond Future	3,423.6500	3.4237	3,142.8000	3.1428	(8.203)	0	0	0
2022/12/13	R213	04/05/2023			Bond Future	11.1002	80.2590	10.9917	80.7396	(0.977)	0.0000	0.0000	0
2022/12/13	R213	04/05/2023	10.74	Call	Bond Future	1,839.8500	1.8399	2,038.2500	2.0382	10.783	0	0	0
2022/12/13	R213	04/05/2023	10.74	Put	Bond Future	3,450.6200	3.4506	3,168.4400	3.1684	(8.178)	0	0	0
2022/12/13	R213	04/05/2023	10.73	Call	Bond Future	1,821.6500	1.8216	2,018.7300	2.0187	10.819	0	0	0
2022/12/13	R213	04/05/2023	10.73	Put	Bond Future	3,477.7300	3.4777	3,194.2300	3.1942	(8.152)	0	0	0
2022/12/13	R213	03/08/2023	11.62	Put	Bond Future	2,522.0900	2.5221	2,325.5000	2.3255	(7.795)	0	0	0
2022/12/13	R213	03/08/2023	11.63	Call	Bond Future	4,241.4700	4.2415	4,535.0400	4.5350	6.921	0	0	0
2022/12/13	R213	03/08/2023			Bond Future	11.2212	81.9086	11.1080	82.3978	(1.009)	0.0000	0.0000	0
2022/12/13	R213	03/08/2023	11.62	Call	Bond Future	4,215.4100	4.2154	4,508.0500	4.5081	6.942	0	0	0
2022/12/13	R213	03/08/2023	11.63	Put	Bond Future	2,506.2900	2.5063	2,310.6300	2.3106	(7.807)	0	0	0
2022/12/13	R213	03/08/2023	11.61	Call	Bond Future	4,189.4100	4.1894	4,481.1100	4.4811	6.963	0	0	0
2022/12/13	R213	03/08/2023	11.61	Put	Bond Future	2,537.9900	2.5380	2,340.4600	2.3405	(7.783)	0	0	0
2022/12/13	R213	02/11/2023	11.13	Call	Bond Future	2,824.9500	2.8250	3,063.3400	3.0633	8.439	0	0	0
2022/12/13	R213	02/11/2023	11.13	Put	Bond Future	3,739.7000	3.7397	3,479.1500	3.4792	(6.967)	0	0	0
2022/12/13	R213	02/11/2023			Bond Future	11.3464	80.0781	11.2280	80.5771	(1.044)	0.0000	0.0000	0
2022/12/13	R213	02/11/2023	11.12	Call	Bond Future	2,804.0400	2.8040	3,041.3900	3.0414	8.465	0	0	0
2022/12/13	R213	02/11/2023	11.12	Put	Bond Future	3,761.3800	3.7614	3,499.7900	3.4998	(6.955)	0	0	0
2022/12/13	R213	02/11/2023	11.11	Call	Bond Future	2,783.5100	2.7835	3,019.8100	3.0198	8.489	0	0	0
2022/12/13	R213	02/11/2023	11.11	Put	Bond Future	3,783.4700	3.7835	3,520.8300	3.5208	(6.942)	0	0	0
2022/12/13	R213	01/02/2024	11.71	Call	Bond Future	4,032.9000	4.0329	4,319.0500	4.3190	7.095	0	0	0
2022/12/13	R213	01/02/2024	11.71	Put	Bond Future	3,197.1200	3.1971	2,973.6300	2.9736	(6.990)	0	0	0
2022/12/13	R213	01/02/2024	11.70	Call	Bond Future	4,009.1200	4.0091	4,294.3900	4.2944	7.116	0	0	0
2022/12/13	R213	01/02/2024	11.70	Put	Bond Future	3,213.5700	3.2136	2,989.2000	2.9892	(6.982)	0	0	0
2022/12/13	R213	01/02/2024			Bond Future	11.5036	81.6871	11.3790	82.1967	(1.083)	0.0000	0.0000	0
2022/12/13	R213	01/02/2024	11.72	Call	Bond Future	4,056.7200	4.0567	4,343.7500	4.3438	7.075	0	0	0
2022/12/13	R213	01/02/2024	11.72	Put	Bond Future	3,180.7400	3.1807	2,958.1300	2.9581	(6.999)	0	0	0
2022/12/13	R214	02/02/2023	10.90	Put	Bond Future	4,808.9600	4.8090	4,235.8100	4.2358	(11.918)	0	0	0
2022/12/13	R214	02/02/2023	11.10	Call	Bond Future	551.1400	0.5511	712.3000	0.7123	29.241	0	0	0
2022/12/13	R214	02/02/2023	11.07	Call	Bond Future	514.0800	0.5141	667.1400	0.6671	29.774	0	0	0
2022/12/13	R214	02/02/2023	11.07	Put	Bond Future	4,031.1600	4.0312	3,500.1100	3.5001	(13.174)	0	0	0
2022/12/13	R214	02/02/2023	11.08	Call	Bond Future	526.2800	0.5263	682.0200	0.6820	29.593	0	0	0
2022/12/13	R214	02/02/2023	11.08	Put	Bond Future	3,987.8400	3.9878	3,459.4700	3.4595	(13.250)	0	0	0
2022/12/13	R214	02/02/2023			Bond Future	11.7311	63.9631	11.5979	64.6472	(1.135)	0.0000	0.0000	71,030

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2022/12/13	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/13	R214	02/02/2023		Put	Bond Future	36,036.9200	36.0369	35,352.8100	35.3528	(1.898)	0	0	0
2022/12/13	R214	02/02/2023	10.30	Call	Bond Future	57.9600	0.0580	83.4100	0.0834	43.910	0	0	0
2022/12/13	R214	02/02/2023	10.30	Put	Bond Future	8,081.8300	8.0818	7,423.1700	7.4232	(8.150)	0	0	0
2022/12/13	R214	02/02/2023	10.90	Call	Bond Future	336.5000	0.3365	447.4600	0.4475	32.975	0	0	2,300
2022/12/13	R214	02/02/2023	11.80	Call	Bond Future	1,982.3900	1.9824	2,358.3400	2.3583	18.964	0	0	0
2022/12/13	R214	02/02/2023	11.80	Put	Bond Future	1,633.0300	1.6330	1,324.8700	1.3249	(18.870)	0	0	0
2022/12/13	R214	02/02/2023	11.09	Call	Bond Future	538.6100	0.5386	697.0500	0.6970	29.416	0	0	0
2022/12/13	R214	02/02/2023	11.09	Put	Bond Future	3,944.7100	3.9447	3,419.0400	3.4190	(13.326)	0	0	0
2022/12/13	R214	02/02/2023	11.10	Put	Bond Future	3,901.8600	3.9019	3,378.9100	3.3789	(13.403)	0	0	0
2022/12/13	R214	02/02/2023	11.60	Call	Bond Future	1,463.6000	1.4636	1,777.6500	1.7776	21.457	0	0	2,300
2022/12/13	R214	02/02/2023	11.60	Put	Bond Future	2,136.8300	2.1368	1,766.7700	1.7668	(17.318)	0	0	0
2022/12/13	R214	02/02/2023	11.00	Call	Bond Future	434.4100	0.4344	569.3100	0.5693	31.054	0	0	0
2022/12/13	R214	02/02/2023	11.00	Put	Bond Future	4,342.2600	4.3423	3,793.0500	3.7931	(12.648)	0	0	0
2022/12/13	R214	04/05/2023	11.36	Call	Bond Future	2,016.4800	2.0165	2,295.1000	2.2951	13.817	0	0	0
2022/12/13	R214	04/05/2023	11.36	Put	Bond Future	4,509.9700	4.5100	4,092.6700	4.0927	(9.253)	0	0	0
2022/12/13	R214	04/05/2023	11.37	Call	Bond Future	2,037.7000	2.0377	2,318.2000	2.3182	13.766	0	0	0
2022/12/13	R214	04/05/2023	11.37	Put	Bond Future	4,477.8000	4.4778	4,062.3800	4.0624	(9.277)	0	0	0
2022/12/13	R214	04/05/2023			Bond Future	11.8416	61.9194	11.7041	62.6153	(1.161)	0.0000	0.0000	0
2022/12/13	R214	04/05/2023	11.38	Call	Bond Future	2,058.8800	2.0589	2,341.2500	2.3413	13.715	0	0	0
2022/12/13	R214	04/05/2023	11.38	Put	Bond Future	4,445.6600	4.4457	4,032.1100	4.0321	(9.302)	0	0	0
2022/12/13	R214	03/08/2023	12.14	Call	Bond Future	4,494.8500	4.4949	4,899.9900	4.9000	9.013	0	0	0
2022/12/13	R214	03/08/2023	12.14	Put	Bond Future	3,540.9800	3.5410	3,236.8400	3.2368	(8.589)	0	0	0
2022/12/13	R214	03/08/2023	12.15	Call	Bond Future	4,522.2800	4.5223	4,928.7600	4.9288	8.988	0	0	0
2022/12/13	R214	03/08/2023	12.15	Put	Bond Future	3,520.1800	3.5202	3,217.3800	3.2174	(8.602)	0	0	0
2022/12/13	R214	03/08/2023			Bond Future	11.9448	63.1921	11.8027	63.9014	(1.189)	0.0000	0.0000	0
2022/12/13	R214	03/08/2023	12.16	Call	Bond Future	4,549.9600	4.5500	4,957.7600	4.9578	8.963	0	0	0
2022/12/13	R214	03/08/2023	12.16	Put	Bond Future	3,499.7000	3.4997	3,198.2200	3.1982	(8.614)	0	0	0
2022/12/13	R214	02/11/2023	11.45	Put	Bond Future	5,892.8000	5.8928	5,476.0500	5.4761	(7.072)	0	0	0
2022/12/13	R214	02/11/2023	11.46	Call	Bond Future	2,876.5500	2.8765	3,184.9400	3.1849	10.721	0	0	0
2022/12/13	R214	02/11/2023	11.46	Put	Bond Future	5,860.7000	5.8607	5,445.3600	5.4454	(7.087)	0	0	0
2022/12/13	R214	02/11/2023			Bond Future	12.0488	61.2218	11.9019	61.9455	(1.219)	0.0000	0.0000	0
2022/12/13	R214	02/11/2023	11.47	Call	Bond Future	2,897.1600	2.8972	3,206.9900	3.2070	10.694	0	0	0
2022/12/13	R214	02/11/2023	11.47	Put	Bond Future	5,828.7200	5.8287	5,414.8200	5.4148	(7.101)	0	0	0
2022/12/13	R214	02/11/2023	11.45	Call	Bond Future	2,856.0000	2.8560	3,162.9800	3.1630	10.749	0	0	0
2022/12/13	R214	01/02/2024	12.16	Call	Bond Future	4,560.2400	4.5602	4,959.1100	4.9591	8.747	0	0	0
2022/12/13	R214	01/02/2024	12.16	Put	Bond Future	4,619.3400	4.6193	4,279.3900	4.2794	(7.359)	0	0	0
2022/12/13	R214	01/02/2024			Bond Future	12.1723	62.4515	12.0199	63.1903	(1.252)	0.0000	0.0000	0
2022/12/13	R214	01/02/2024	12.14	Call	Bond Future	4,509.6100	4.5096	4,906.0100	4.9060	8.790	0	0	0
2022/12/13	R214	01/02/2024	12.14	Put	Bond Future	4,665.0200	4.6650	4,322.6000	4.3226	(7.340)	0	0	0
2022/12/13	R214	01/02/2024	12.15	Call	Bond Future	4,534.9000	4.5349	4,932.5300	4.9325	8.768	0	0	0
2022/12/13	R214	01/02/2024	12.15	Put	Bond Future	4,642.1300	4.6421	4,300.9400	4.3009	(7.350)	0	0	0
2022/12/13	R248	02/02/2023	11.00	Call	Bond Future	611.6800	0.6117	784.7800	0.7848	28.299	0	0	2,900
2022/12/13	R248	02/02/2023	11.00	Put	Bond Future	5,291.7600	5.2918	4,642.4400	4.6424	(12.270)	0	0	0
2022/12/13	R248	02/02/2023	11.60	Call	Bond Future	1,986.1800	1.9862	2,374.7700	2.3748	19.565	0	0	2,900
2022/12/13	R248	02/02/2023	11.60	Put	Bond Future	2,609.6600	2.6097	2,175.8300	2.1758	(16.624)	0	0	0
2022/12/13	R248	02/02/2023	11.70	Call	Bond Future	2,308.1100	2.3081	2,733.2800	2.7333	18.421	0	0	0

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2022/12/13	R248	02/02/2023	11.70	Put	Bond Future	2,290.0200	2.2900	1,892.7700	1.8928	(17.347)	0	0	0
2022/12/13	R248	02/02/2023	11.08	Call	Bond Future	738.8800	0.7389	937.8700	0.9379	26.931	0	0	0
2022/12/13	R248	02/02/2023	11.08	Put	Bond Future	4,856.7500	4.8568	4,233.3200	4.2333	(12.836)	0	0	0
2022/12/13	R248	02/02/2023	11.10	Put	Bond Future	4,751.5700	4.7516	4,134.8300	4.1348	(12.980)	0	0	0
2022/12/13	R248	02/02/2023			Bond Future	11.6972	80.1186	11.5693	80.9410	(1.093)	0.0000	0.0000	247,702
2022/12/13	R248	02/02/2023	10.40	Call	Bond Future	107.2000	0.1072	149.6400	0.1496	39.590	0	0	0
2022/12/13	R248	02/02/2023	10.40	Put	Bond Future	9,229.7900	9.2298	8,449.8100	8.4498	(8.451)	0	0	0
2022/12/13	R248	02/02/2023	11.06	Call	Bond Future	705.5000	0.7055	897.8700	0.8979	27.267	0	0	0
2022/12/13	R248	02/02/2023	11.06	Put	Bond Future	4,963.2900	4.9633	4,333.2400	4.3332	(12.694)	0	0	0
2022/12/13	R248	02/02/2023	11.07	Call	Bond Future	722.0100	0.7220	917.6800	0.9177	27.101	0	0	0
2022/12/13	R248	02/02/2023	11.07	Put	Bond Future	4,909.7800	4.9098	4,283.0300	4.2830	(12.765)	0	0	0
2022/12/13	R248	02/02/2023	11.10	Call	Bond Future	773.2000	0.7732	978.8800	0.9789	26.601	0	0	0
2022/12/13	R248	04/05/2023	11.35	Call	Bond Future	2,570.1200	2.5701	2,908.5600	2.9086	13.168	0	0	0
2022/12/13	R248	04/05/2023	11.35	Put	Bond Future	5,548.5300	5.5485	5,050.4300	5.0504	(8.977)	0	0	0
2022/12/13	R248	04/05/2023			Bond Future	11.8096	77.2309	11.6773	78.0674	(1.120)	0.0000	0.0000	10,946
2022/12/13	R248	04/05/2023	11.34	Call	Bond Future	2,543.3000	2.5433	2,879.4700	2.8795	13.218	0	0	0
2022/12/13	R248	04/05/2023	11.34	Put	Bond Future	5,588.8000	5.5888	5,088.4300	5.0884	(8.953)	0	0	0
2022/12/13	R248	04/05/2023	11.33	Call	Bond Future	2,516.8100	2.5168	2,850.7100	2.8507	13.267	0	0	0
2022/12/13	R248	04/05/2023	11.33	Put	Bond Future	5,629.4900	5.6295	5,126.8500	5.1268	(8.929)	0	0	0
2022/12/13	R248	03/08/2023	12.11	Call	Bond Future	5,590.8800	5.5909	6,076.5100	6.0765	8.686	0	0	0
2022/12/13	R248	03/08/2023	12.11	Put	Bond Future	4,423.5700	4.4236	4,056.6100	4.0566	(8.296)	0	0	0
2022/12/13	R248	03/08/2023			Bond Future	11.9179	78.7808	11.7809	79.6334	(1.150)	0.0000	0.0000	0
2022/12/13	R248	03/08/2023	12.10	Call	Bond Future	5,556.6700	5.5567	6,040.6900	6.0407	8.711	0	0	0
2022/12/13	R248	03/08/2023	12.10	Put	Bond Future	4,449.3300	4.4493	4,080.7600	4.0808	(8.284)	0	0	0
2022/12/13	R248	03/08/2023	12.09	Call	Bond Future	5,522.7700	5.5228	6,005.1800	6.0052	8.735	0	0	0
2022/12/13	R248	03/08/2023	12.09	Put	Bond Future	4,475.4900	4.4755	4,105.3100	4.1053	(8.271)	0	0	0
2022/12/13	R248	02/11/2023	11.48	Call	Bond Future	3,603.6300	3.6036	3,980.0500	3.9800	10.446	0	0	0
2022/12/13	R248	02/11/2023	11.49	Put	Bond Future	6,959.4000	6.9594	6,467.6300	6.4676	(7.066)	0	0	0
2022/12/13	R248	02/11/2023	11.47	Call	Bond Future	3,577.5100	3.5775	3,952.1700	3.9522	10.473	0	0	0
2022/12/13	R248	02/11/2023			Bond Future	12.0178	76.0156	11.8759	76.8856	(1.180)	0.0000	0.0000	13,000
2022/12/13	R248	02/11/2023	11.48	Put	Bond Future	6,998.7800	6.9988	6,505.2600	6.5053	(7.052)	0	0	0
2022/12/13	R248	02/11/2023	11.49	Call	Bond Future	3,629.8500	3.6299	4,008.0200	4.0080	10.418	0	0	0
2022/12/13	R248	02/11/2023	11.47	Put	Bond Future	7,038.3500	7.0384	6,543.0700	6.5431	(7.037)	0	0	0
2022/12/13	R248	01/02/2024	12.15	Call	Bond Future	5,647.0400	5.6470	6,129.8800	6.1299	8.550	0	0	0
2022/12/13	R248	01/02/2024	12.15	Put	Bond Future	5,551.8000	5.5518	5,146.5300	5.1465	(7.300)	0	0	0
2022/12/13	R248	01/02/2024	12.14	Call	Bond Future	5,615.3500	5.6153	6,096.6900	6.0967	8.572	0	0	0
2022/12/13	R248	01/02/2024	12.14	Put	Bond Future	5,579.6800	5.5797	5,172.9100	5.1729	(7.290)	0	0	0
2022/12/13	R248	01/02/2024			Bond Future	12.1340	77.5792	11.9867	78.4673	(1.214)	0.0000	0.0000	0
2022/12/13	R248	01/02/2024	12.16	Call	Bond Future	5,678.7900	5.6788	6,163.1300	6.1631	8.529	0	0	0
2022/12/13	R248	01/02/2024	12.16	Put	Bond Future	5,524.0600	5.5241	5,120.2900	5.1203	(7.309)	0	0	0

Total

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