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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/12/2022 TO 08/12/2022

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
2022/12/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	2025	02/02/2023		Bond Future	165.7759	165.7759	165.5405	165.5405	(0.142)	0.0000	0.0000	6,260
2022/12/08	2025	04/05/2023		Bond Future	169.0711	169.0711	168.8300	168.8300	(0.143)	0.0000	0.0000	0
2022/12/08	2025	03/08/2023		Bond Future	170.8389	170.8389	170.5928	170.5928	(0.144)	0.0000	0.0000	0
2022/12/08	2025	02/11/2023		Bond Future	174.4725	174.4725	174.2208	174.2208	(0.144)	0.0000	0.0000	0
2022/12/08	2025	01/02/2024		Bond Future	176.2303	176.2303	175.9751	175.9751	(0.145)	0.0000	0.0000	0
2022/12/08	2029	02/02/2023		Bond Future	117.3480	117.3480	117.5121	117.5121	0.140	0.0000	0.0000	1,496
2022/12/08	2029	04/05/2023		Bond Future	118.3852	118.3852	118.5521	118.5521	0.141	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
2022/12/08	2029	03/08/2023			Bond Future	120.8464	120.8464	121.0163	121.0163	0.141	0.0000	0.0000	0
2022/12/08	2029	02/11/2023			Bond Future	122.0856	122.0856	122.2594	122.2594	0.142	0.0000	0.0000	0
2022/12/08	2029	01/02/2024			Bond Future	124.5666	124.5666	124.7443	124.7443	0.143	0.0000	0.0000	0
2022/12/08	2030	02/02/2023	8.81	Put	Bond Future	8,339.4500	8.3395	7,919.2100	7.9192	(5.039)	0	0	0
2022/12/08	2030	02/02/2023	9.04	Call	Bond Future	10.6000	0.0106	15.0000	0.0150	41.509	0	0	0
2022/12/08	2030	02/02/2023	9.04	Put	Bond Future	7,205.4000	7.2054	6,787.8800	6.7879	(5.795)	0	0	0
2022/12/08	2030	02/02/2023	9.08	Put	Bond Future	7,010.7100	7.0107	6,593.9300	6.5939	(5.945)	0	0	0
2022/12/08	2030	02/02/2023	11.16	Put	Bond Future	570.7900	0.5708	464.9800	0.4650	(18.537)	0	0	388
2022/12/08	2030	02/02/2023	11.35	Call	Bond Future	3,788.1400	3.7881	4,127.6900	4.1277	8.964	0	0	5,000
2022/12/08	2030	02/02/2023	11.35	Put	Bond Future	422.3700	0.4224	340.0000	0.3400	(19.502)	0	0	0
2022/12/08	2030	02/02/2023	9.99	Call	Bond Future	343.9400	0.3439	429.3100	0.4293	24.821	0	0	0
2022/12/08	2030	02/02/2023	10.00	Call	Bond Future	354.7300	0.3547	442.0400	0.4420	24.613	0	0	0
2022/12/08	2030	02/02/2023	10.01	Put	Bond Future	2,932.6800	2.9327	2,600.0000	2.6000	(11.344)	0	0	0
2022/12/08	2030	02/02/2023	9.80	Call	Bond Future	180.2300	0.1802	232.8900	0.2329	29.218	0	0	0
2022/12/08	2030	02/02/2023	9.94	Put	Bond Future	3,184.8800	3.1849	2,838.9900	2.8390	(10.860)	0	0	102
2022/12/08	2030	02/02/2023	9.20	Call	Bond Future	20.7400	0.0207	28.8300	0.0288	39.007	0	0	0
2022/12/08	2030	02/02/2023	9.20	Put	Bond Future	6,431.9100	6.4319	6,018.0800	6.0181	(6.434)	0	0	0
2022/12/08	2030	02/02/2023	9.66	Call	Bond Future	111.5800	0.1116	147.1800	0.1472	31.905	0	0	0
2022/12/08	2030	02/02/2023	9.66	Put	Bond Future	4,314.8400	4.3148	3,928.5200	3.9285	(8.953)	0	0	102
2022/12/08	2030	02/02/2023			Bond Future	10.5756	87.6583	10.4812	88.0802	(0.893)	0.0000	0.0000	95,078
2022/12/08	2030	02/02/2023	8.81	Call	Bond Future	3.7300	0.0037	5.4100	0.0054	45.040	0	0	102
2022/12/08	2030	02/02/2023	9.08	Call	Bond Future	12.5900	0.0126	17.7300	0.0177	40.826	0	0	388
2022/12/08	2030	02/02/2023	11.55	Call	Bond Future	4,514.3100	4.5143	4,873.6000	4.8736	7.959	0	0	5,000
2022/12/08	2030	02/02/2023	11.55	Put	Bond Future	306.1400	0.3061	243.5100	0.2435	(20.458)	0	0	0
2022/12/08	2030	02/02/2023	11.12	Call	Bond Future	2,991.2400	2.9912	3,301.7900	3.3018	10.382	0	0	0
2022/12/08	2030	02/02/2023	11.12	Put	Bond Future	607.7000	0.6077	496.3300	0.4963	(18.326)	0	0	0
2022/12/08	2030	02/02/2023	11.16	Call	Bond Future	3,126.2000	3.1262	3,442.3100	3.4423	10.112	0	0	0
2022/12/08	2030	02/02/2023	9.99	Put	Bond Future	3,003.4700	3.0035	2,666.9200	2.6669	(11.205)	0	0	0
2022/12/08	2030	02/02/2023	10.00	Put	Bond Future	2,968.0000	2.9680	2,633.3900	2.6334	(11.274)	0	0	0
2022/12/08	2030	02/02/2023	10.01	Call	Bond Future	365.6500	0.3656	454.8900	0.4549	24.406	0	0	0
2022/12/08	2030	02/02/2023	9.80	Put	Bond Future	3,724.5300	3.7245	3,355.2700	3.3553	(9.914)	0	0	0
2022/12/08	2030	02/02/2023	9.83	Call	Bond Future	201.2700	0.2013	258.5700	0.2586	28.469	0	0	388
2022/12/08	2030	02/02/2023	9.83	Put	Bond Future	3,605.1400	3.6051	3,240.5200	3.2405	(10.114)	0	0	0
2022/12/08	2030	02/02/2023	9.94	Call	Bond Future	293.5700	0.2936	369.6000	0.3696	25.898	0	0	0
2022/12/08	2030	02/02/2023	9.79	Call	Bond Future	173.5400	0.1735	224.7000	0.2247	29.480	0	0	0
2022/12/08	2030	02/02/2023	9.79	Put	Bond Future	3,764.7100	3.7647	3,393.9500	3.3939	(9.848)	0	0	0
2022/12/08	2030	04/05/2023	11.34	Call	Bond Future	4,153.7700	4.1538	4,439.8400	4.4398	6.887	0	0	0
2022/12/08	2030	04/05/2023	11.34	Put	Bond Future	1,479.5000	1.4795	1,335.9500	1.3359	(9.703)	0	0	150
2022/12/08	2030	04/05/2023	10.42	Call	Bond Future	1,907.6300	1.9076	2,091.3900	2.0914	9.633	0	0	479
2022/12/08	2030	04/05/2023	10.42	Put	Bond Future	3,167.6900	3.1677	2,921.8300	2.9218	(7.761)	0	0	0
2022/12/08	2030	04/05/2023	10.52	Call	Bond Future	2,104.5800	2.1046	2,300.3200	2.3003	9.301	0	0	0
2022/12/08	2030	04/05/2023	10.52	Put	Bond Future	2,925.9400	2.9259	2,692.0600	2.6921	(7.993)	0	0	0
2022/12/08	2030	04/05/2023	10.53	Call	Bond Future	2,125.1900	2.1252	2,322.1400	2.3221	9.267	0	0	0
2022/12/08	2030	04/05/2023	10.53	Put	Bond Future	2,902.8300	2.9028	2,670.1600	2.6702	(8.015)	0	0	0
2022/12/08	2030	04/05/2023	9.67	Call	Bond Future	838.5100	0.8385	939.7900	0.9398	12.079	0	0	479
2022/12/08	2030	04/05/2023	9.67	Put	Bond Future	5,478.1200	5.4781	5,149.7800	5.1498	(5.994)	0	0	0
2022/12/08	2030	04/05/2023	9.78	Call	Bond Future	946.8300	0.9468	1,058.4700	1.0585	11.791	0	0	388

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2022/12/08	2030	04/05/2023	9.78	Put	Bond Future	5,080.7400	5.0807	4,762.7600	4.7628	(6.259)	0	0	0
2022/12/08	2030	04/05/2023	10.00	Call	Bond Future	1,223.5300	1.2235	1,358.5500	1.3585	11.035	0	0	1,080
2022/12/08	2030	04/05/2023	10.00	Put	Bond Future	4,356.4800	4.3565	4,061.8800	4.0619	(6.762)	0	0	0
2022/12/08	2030	04/05/2023	9.03	Call	Bond Future	406.8600	0.4069	461.5500	0.4616	13.442	0	0	388
2022/12/08	2030	04/05/2023	9.03	Put	Bond Future	8,059.4600	8.0595	7,684.5300	7.6845	(4.652)	0	0	0
2022/12/08	2030	04/05/2023	9.58	Put	Bond Future	5,816.9400	5.8169	5,480.7500	5.4808	(5.779)	0	0	0
2022/12/08	2030	04/05/2023			Bond Future	10.7089	89.3803	10.6098	89.8099	(0.925)	0.0000	0.0000	0
2022/12/08	2030	04/05/2023	12.57	Call	Bond Future	8,096.8800	8.0969	8,467.7500	8.4677	4.580	0	0	0
2022/12/08	2030	04/05/2023	12.57	Put	Bond Future	502.4800	0.5025	443.7300	0.4437	(11.692)	0	0	350
2022/12/08	2030	04/05/2023	11.62	Call	Bond Future	4,989.4500	4.9894	5,300.4500	5.3004	6.233	0	0	0
2022/12/08	2030	04/05/2023	11.62	Put	Bond Future	1,161.9100	1.1619	1,043.2900	1.0433	(10.209)	0	0	388
2022/12/08	2030	04/05/2023	12.04	Call	Bond Future	6,324.3300	6.3243	6,666.2500	6.6663	5.406	0	0	0
2022/12/08	2030	04/05/2023	12.04	Put	Bond Future	804.0700	0.8041	716.3700	0.7164	(10.907)	0	0	1,080
2022/12/08	2030	04/05/2023	12.50	Call	Bond Future	7,859.0200	7.8590	8,226.6500	8.2266	4.678	0	0	0
2022/12/08	2030	04/05/2023	12.50	Put	Bond Future	534.6800	0.5347	472.6900	0.4727	(11.594)	0	0	479
2022/12/08	2030	04/05/2023	10.54	Call	Bond Future	2,145.9200	2.1459	2,344.0600	2.3441	9.233	0	0	0
2022/12/08	2030	04/05/2023	10.54	Put	Bond Future	2,879.8700	2.8799	2,648.3900	2.6484	(8.038)	0	0	0
2022/12/08	2030	04/05/2023	10.65	Call	Bond Future	2,381.5500	2.3816	2,592.7800	2.5928	8.869	0	0	350
2022/12/08	2030	04/05/2023	10.65	Put	Bond Future	2,636.7000	2.6367	2,418.3100	2.4183	(8.283)	0	0	0
2022/12/08	2030	04/05/2023	9.58	Call	Bond Future	760.9500	0.7609	854.3800	0.8544	12.278	0	0	150
2022/12/08	2030	03/08/2023	12.89	Call	Bond Future	8,879.6900	8.8797	9,246.1300	9.2461	4.127	0	0	0
2022/12/08	2030	03/08/2023	12.89	Put	Bond Future	790.2900	0.7903	718.5800	0.7186	(9.074)	0	0	350
2022/12/08	2030	03/08/2023	11.34	Call	Bond Future	4,269.4800	4.2695	4,540.4700	4.5405	6.347	0	0	0
2022/12/08	2030	03/08/2023	11.34	Put	Bond Future	2,189.2900	2.1893	2,022.1300	2.0221	(7.635)	0	0	0
2022/12/08	2030	03/08/2023	11.35	Call	Bond Future	4,295.7700	4.2958	4,567.6000	4.5676	6.328	0	0	0
2022/12/08	2030	03/08/2023	11.36	Put	Bond Future	2,160.7700	2.1608	1,995.2800	1.9953	(7.659)	0	0	0
2022/12/08	2030	03/08/2023	10.40	Call	Bond Future	2,173.0600	2.1731	2,355.8600	2.3559	8.412	0	0	1,012
2022/12/08	2030	03/08/2023	10.65	Call	Bond Future	2,647.7300	2.6477	2,855.0900	2.8551	7.832	0	0	350
2022/12/08	2030	03/08/2023	10.65	Put	Bond Future	3,428.6100	3.4286	3,197.8200	3.1978	(6.731)	0	0	0
2022/12/08	2030	03/08/2023			Bond Future	10.8355	87.2109	10.7312	87.6490	(0.963)	0.0000	0.0000	0
2022/12/08	2030	03/08/2023	12.59	Call	Bond Future	7,931.9000	7.9319	8,284.9600	8.2850	4.451	0	0	0
2022/12/08	2030	03/08/2023	12.59	Put	Bond Future	962.3800	0.9624	877.2900	0.8773	(8.842)	0	0	1,012
2022/12/08	2030	03/08/2023	11.35	Put	Bond Future	2,174.9900	2.1750	2,008.6700	2.0087	(7.647)	0	0	0
2022/12/08	2030	03/08/2023	11.36	Call	Bond Future	4,322.1200	4.3221	4,594.7800	4.5948	6.308	0	0	0
2022/12/08	2030	03/08/2023	10.40	Put	Bond Future	4,020.4600	4.0205	3,765.1100	3.7651	(6.351)	0	0	0
2022/12/08	2030	02/11/2023	10.81	Call	Bond Future	2,866.6500	2.8667	3,085.4600	3.0855	7.633	0	0	0
2022/12/08	2030	02/11/2023	10.81	Put	Bond Future	3,439.4300	3.4394	3,211.0500	3.2111	(6.640)	0	0	0
2022/12/08	2030	02/11/2023	10.80	Call	Bond Future	2,845.7600	2.8458	3,063.6400	3.0636	7.656	0	0	0
2022/12/08	2030	02/11/2023	10.80	Put	Bond Future	3,459.4800	3.4595	3,230.1700	3.2302	(6.628)	0	0	0
2022/12/08	2030	02/11/2023			Bond Future	10.9505	89.0479	10.8407	89.4951	(1.003)	0.0000	0.0000	0
2022/12/08	2030	02/11/2023	10.82	Call	Bond Future	2,887.6100	2.8876	3,107.3500	3.1074	7.610	0	0	0
2022/12/08	2030	02/11/2023	10.82	Put	Bond Future	3,419.4700	3.4195	3,192.0200	3.1920	(6.652)	0	0	0
2022/12/08	2030	01/02/2024	11.37	Call	Bond Future	3,951.2800	3.9513	4,211.4700	4.2115	6.585	0	0	0
2022/12/08	2030	01/02/2024	11.37	Put	Bond Future	2,902.1000	2.9021	2,705.9000	2.7059	(6.761)	0	0	0
2022/12/08	2030	01/02/2024			Bond Future	11.1004	86.8314	10.9843	87.2878	(1.045)	0.0000	0.0000	0
2022/12/08	2030	01/02/2024	11.36	Call	Bond Future	3,928.3000	3.9283	4,187.6900	4.1877	6.603	0	0	0
2022/12/08	2030	01/02/2024	11.36	Put	Bond Future	2,917.7500	2.9177	2,720.7500	2.7207	(6.752)	0	0	0
2022/12/08	2030	01/02/2024	11.35	Call	Bond Future	3,905.0100	3.9050	4,163.6000	4.1636	6.622	0	0	0

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2022/12/08	2030	01/02/2024	11.35	Put	Bond Future	2,933.1000	2.9331	2,735.3000	2.7353	(6.744)	0	0	0
2022/12/08	2032	02/02/2023	9.47	Call	Bond Future	7.4900	0.0075	10.1800	0.0102	35.915	0	0	500
2022/12/08	2032	02/02/2023	9.47	Put	Bond Future	8,884.6700	8.8847	8,464.9000	8.4649	(4.725)	0	0	0
2022/12/08	2032	02/02/2023	9.92	Call	Bond Future	54.1500	0.0542	70.0700	0.0701	29.400	0	0	750
2022/12/08	2032	02/02/2023	9.92	Put	Bond Future	6,396.4700	6.3965	5,989.9300	5.9899	(6.356)	0	0	0
2022/12/08	2032	02/02/2023	11.50	Call	Bond Future	2,838.7500	2.8388	3,117.1700	3.1172	9.808	0	0	0
2022/12/08	2032	02/02/2023	11.50	Put	Bond Future	972.3500	0.9723	828.3100	0.8283	(14.814)	0	0	8,000
2022/12/08	2032	02/02/2023	11.69	Call	Bond Future	3,521.3800	3.5214	3,828.1800	3.8282	8.712	0	0	0
2022/12/08	2032	02/02/2023	11.69	Put	Bond Future	735.6800	0.7357	620.0200	0.6200	(15.722)	0	0	0
2022/12/08	2032	02/02/2023	10.50	Call	Bond Future	403.6900	0.4037	485.6900	0.4857	20.313	0	0	0
2022/12/08	2032	02/02/2023	10.50	Put	Bond Future	3,611.4900	3.6115	3,271.0300	3.2710	(9.427)	0	0	454
2022/12/08	2032	02/02/2023	10.67	Call	Bond Future	644.7600	0.6448	759.4100	0.7594	17.782	0	0	750
2022/12/08	2032	02/02/2023	10.67	Put	Bond Future	2,961.1300	2.9611	2,653.3200	2.6533	(10.395)	0	0	0
2022/12/08	2032	02/02/2023	11.45	Call	Bond Future	2,666.9500	2.6669	2,937.1600	2.9372	10.132	0	0	0
2022/12/08	2032	02/02/2023	11.45	Put	Bond Future	1,044.7800	1.0448	892.5300	0.8925	(14.572)	0	0	8,000
2022/12/08	2032	02/02/2023	10.40	Call	Bond Future	294.7800	0.2948	359.6700	0.3597	22.013	0	0	0
2022/12/08	2032	02/02/2023	10.40	Put	Bond Future	4,032.6600	4.0327	3,675.0900	3.6751	(8.867)	0	0	0
2022/12/08	2032	02/02/2023	10.22	Call	Bond Future	156.8100	0.1568	196.4600	0.1965	25.285	0	0	500
2022/12/08	2032	02/02/2023	10.22	Put	Bond Future	4,859.6000	4.8596	4,476.7900	4.4768	(7.877)	0	0	0
2022/12/08	2032	02/02/2023			Bond Future	11.1229	86.6955	11.0390	87.1180	(0.754)	0.0000	0.0000	111,927
2022/12/08	2032	02/02/2023	9.31	Call	Bond Future	3.2800	0.0033	4.5300	0.0045	38.110	0	0	454
2022/12/08	2032	02/02/2023	9.31	Put	Bond Future	9,804.2100	9.8042	9,383.0000	9.3830	(4.296)	0	0	0
2022/12/08	2032	02/02/2023	12.75	Call	Bond Future	7,810.7200	7.8107	8,204.5800	8.2046	5.043	0	0	0
2022/12/08	2032	02/02/2023	12.75	Put	Bond Future	141.8100	0.1418	113.2100	0.1132	(20.168)	0	0	750
2022/12/08	2032	02/02/2023	11.84	Call	Bond Future	4,089.5700	4.0896	4,415.5700	4.4156	7.971	0	0	0
2022/12/08	2032	02/02/2023	11.84	Put	Bond Future	587.8100	0.5878	491.3500	0.4913	(16.410)	0	0	500
2022/12/08	2032	02/02/2023	10.38	Call	Bond Future	275.7600	0.2758	337.4600	0.3375	22.375	0	0	0
2022/12/08	2032	02/02/2023	10.38	Put	Bond Future	4,120.1600	4.1202	3,759.4000	3.7594	(8.756)	0	0	0
2022/12/08	2032	02/02/2023	10.39	Call	Bond Future	285.1200	0.2851	348.3900	0.3484	22.191	0	0	0
2022/12/08	2032	02/02/2023	10.39	Put	Bond Future	4,076.2400	4.0762	3,717.0500	3.7170	(8.812)	0	0	0
2022/12/08	2032	02/02/2023	10.16	Call	Bond Future	128.6900	0.1287	162.2600	0.1623	26.086	0	0	0
2022/12/08	2032	02/02/2023	10.16	Put	Bond Future	5,156.2300	5.1562	4,767.3400	4.7673	(7.542)	0	0	454
2022/12/08	2032	02/02/2023	10.30	Call	Bond Future	208.2300	0.2082	257.9600	0.2580	23.882	0	0	8,000
2022/12/08	2032	02/02/2023	10.30	Put	Bond Future	4,480.4500	4.4805	4,107.7200	4.1077	(8.319)	0	0	0
2022/12/08	2032	04/05/2023	13.43	Call	Bond Future	10,316.6700	10.3167	10,695.4400	10.6954	3.671	0	0	0
2022/12/08	2032	04/05/2023	13.43	Put	Bond Future	505.3200	0.5053	453.8800	0.4539	(10.180)	0	0	400
2022/12/08	2032	04/05/2023	10.89	Call	Bond Future	2,158.6000	2.1586	2,334.6000	2.3346	8.153	0	0	0
2022/12/08	2032	04/05/2023	10.89	Put	Bond Future	3,980.4600	3.9805	3,726.2500	3.7263	(6.386)	0	0	0
2022/12/08	2032	04/05/2023	11.37	Call	Bond Future	3,336.4800	3.3365	3,566.3000	3.5663	6.888	0	0	400
2022/12/08	2032	04/05/2023			Bond Future	11.2563	84.2375	11.1688	84.6677	(0.777)	0.0000	0.0000	66,549
2022/12/08	2032	04/05/2023	10.88	Call	Bond Future	2,137.2500	2.1372	2,312.1200	2.3121	8.182	0	0	0
2022/12/08	2032	04/05/2023	10.88	Put	Bond Future	4,009.5800	4.0096	3,754.2400	3.7542	(6.368)	0	0	0
2022/12/08	2032	04/05/2023	11.37	Put	Bond Future	2,781.3400	2.7813	2,580.9500	2.5810	(7.205)	0	0	0
2022/12/08	2032	04/05/2023	10.62	Call	Bond Future	1,630.9300	1.6309	1,776.4700	1.7765	8.924	0	0	400
2022/12/08	2032	04/05/2023	10.62	Put	Bond Future	4,829.5000	4.8295	4,544.8300	4.5448	(5.894)	0	0	0
2022/12/08	2032	04/05/2023	10.87	Call	Bond Future	2,116.0300	2.1160	2,289.7500	2.2897	8.210	0	0	0
2022/12/08	2032	04/05/2023	10.87	Put	Bond Future	4,038.8700	4.0389	3,782.3800	3.7824	(6.351)	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
2022/12/08	2032	03/08/2023	11.77	Call	Bond Future	4,739.9800	4.7400	4,999.1400	4.9991	5.468	0	0	0
2022/12/08	2032	03/08/2023	11.77	Put	Bond Future	2,896.3000	2.8963	2,716.7700	2.7168	(6.199)	0	0	0
2022/12/08	2032	03/08/2023	11.90	Call	Bond Future	5,119.1300	5.1191	5,388.8300	5.3888	5.268	0	0	5,000
2022/12/08	2032	03/08/2023	11.90	Put	Bond Future	2,673.9100	2.6739	2,504.9200	2.5049	(6.320)	0	0	0
2022/12/08	2032	03/08/2023			Bond Future	11.3793	85.9704	11.2881	86.4091	(0.802)	0.0000	0.0000	2,600
2022/12/08	2032	03/08/2023	11.75	Call	Bond Future	4,682.4800	4.6825	4,939.9900	4.9400	5.499	0	0	0
2022/12/08	2032	03/08/2023	11.75	Put	Bond Future	2,931.8700	2.9319	2,750.6900	2.7507	(6.180)	0	0	0
2022/12/08	2032	03/08/2023	11.76	Call	Bond Future	4,711.2000	4.7112	4,969.5300	4.9695	5.483	0	0	0
2022/12/08	2032	03/08/2023	11.76	Put	Bond Future	2,914.0400	2.9140	2,733.6800	2.7337	(6.189)	0	0	0
2022/12/08	2032	02/11/2023	11.24	Call	Bond Future	3,160.4800	3.1605	3,369.4100	3.3694	6.611	0	0	0
2022/12/08	2032	02/11/2023	11.24	Put	Bond Future	4,398.2500	4.3982	4,159.4200	4.1594	(5.430)	0	0	0
2022/12/08	2032	02/11/2023			Bond Future	11.5021	83.6195	11.4067	84.0673	(0.829)	0.0000	0.0000	0
2022/12/08	2032	02/11/2023	11.23	Call	Bond Future	3,138.0100	3.1380	3,346.0300	3.3460	6.629	0	0	0
2022/12/08	2032	02/11/2023	11.23	Put	Bond Future	4,423.4900	4.4235	4,183.7500	4.1838	(5.420)	0	0	0
2022/12/08	2032	02/11/2023	11.22	Call	Bond Future	3,115.3000	3.1153	3,322.4100	3.3224	6.648	0	0	0
2022/12/08	2032	02/11/2023	11.22	Put	Bond Future	4,448.5200	4.4485	4,207.8700	4.2079	(5.410)	0	0	0
2022/12/08	2032	01/02/2024	11.84	Call	Bond Future	4,499.0100	4.4990	4,752.9500	4.7530	5.644	0	0	0
2022/12/08	2032	01/02/2024	11.84	Put	Bond Future	3,640.3600	3.6404	3,437.3200	3.4373	(5.577)	0	0	0
2022/12/08	2032	01/02/2024	11.83	Call	Bond Future	4,472.8700	4.4729	4,726.0100	4.7260	5.659	0	0	0
2022/12/08	2032	01/02/2024	11.83	Put	Bond Future	3,659.1900	3.6592	3,455.3500	3.4554	(5.571)	0	0	0
2022/12/08	2032	01/02/2024			Bond Future	11.6503	85.2982	11.5504	85.7552	(0.858)	0.0000	0.0000	0
2022/12/08	2032	01/02/2024	11.85	Call	Bond Future	4,525.2100	4.5252	4,779.9400	4.7799	5.629	0	0	0
2022/12/08	2032	01/02/2024	11.85	Put	Bond Future	3,621.6200	3.6216	3,419.3700	3.4194	(5.585)	0	0	0
2022/12/08	2033	02/02/2023			Bond Future	112.2969	112.2969	111.9433	111.9433	(0.315)	0.0000	0.0000	7,312
2022/12/08	2033	04/05/2023			Bond Future	113.1430	113.1430	112.7818	112.7818	(0.319)	0.0000	0.0000	0
2022/12/08	2033	03/08/2023			Bond Future	115.4950	115.4950	115.1259	115.1259	(0.320)	0.0000	0.0000	0
2022/12/08	2033	02/11/2023			Bond Future	116.5293	116.5293	116.1528	116.1528	(0.323)	0.0000	0.0000	0
2022/12/08	2033	01/02/2024			Bond Future	118.8976	118.8976	118.5136	118.5136	(0.323)	0.0000	0.0000	0
2022/12/08	2037	02/02/2023	11.03	Call	Bond Future	660.0200	0.6600	683.4900	0.6835	3.556	0	0	0
2022/12/08	2037	02/02/2023	11.03	Put	Bond Future	4,477.9500	4.4780	4,346.5500	4.3465	(2.934)	0	0	0
2022/12/08	2037	02/02/2023	11.04	Call	Bond Future	674.4800	0.6745	698.4200	0.6984	3.549	0	0	0
2022/12/08	2037	02/02/2023	11.04	Put	Bond Future	4,431.3700	4.4314	4,300.4400	4.3004	(2.955)	0	0	0
2022/12/08	2037	02/02/2023	11.97	Call	Bond Future	3,053.8700	3.0539	3,135.0300	3.1350	2.658	0	0	0
2022/12/08	2037	02/02/2023			Bond Future	11.6774	78.5175	11.6502	78.6723	(0.233)	0.0000	0.0000	133,747
2022/12/08	2037	02/02/2023	11.05	Call	Bond Future	689.1500	0.6892	713.5600	0.7136	3.542	0	0	0
2022/12/08	2037	02/02/2023	11.05	Put	Bond Future	4,385.0700	4.3851	4,254.6100	4.2546	(2.975)	0	0	0
2022/12/08	2037	02/02/2023	11.10	Call	Bond Future	765.9200	0.7659	792.7800	0.7928	3.507	0	0	577
2022/12/08	2037	02/02/2023	11.10	Put	Bond Future	4,157.9700	4.1580	4,029.9600	4.0300	(3.079)	0	0	0
2022/12/08	2037	02/02/2023	11.97	Put	Bond Future	1,413.5500	1.4135	1,339.8400	1.3398	(5.215)	0	0	577
2022/12/08	2037	04/05/2023	13.73	Put	Bond Future	843.3700	0.8434	812.5400	0.8125	(3.656)	0	0	400
2022/12/08	2037	04/05/2023	11.94	Call	Bond Future	3,996.3300	3.9963	4,072.0100	4.0720	1.894	0	0	0
2022/12/08	2037	04/05/2023	11.03	Put	Bond Future	6,202.1800	6.2022	6,085.4300	6.0854	(1.882)	0	0	0
2022/12/08	2037	04/05/2023	11.30	Call	Bond Future	2,242.5000	2.2425	2,293.2500	2.2932	2.263	0	0	0
2022/12/08	2037	04/05/2023	11.30	Put	Bond Future	5,154.1100	5.1541	5,047.5200	5.0475	(2.068)	0	0	0
2022/12/08	2037	04/05/2023	11.31	Call	Bond Future	2,265.7600	2.2658	2,316.9000	2.3169	2.257	0	0	0
2022/12/08	2037	04/05/2023	11.31	Put	Bond Future	5,118.4100	5.1184	5,012.2100	5.0122	(2.075)	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
2022/12/08	2037	04/05/2023	10.95	Call	Bond Future	1,525.7500	1.5257	1,563.4700	1.5635	2.472	0	0	703
2022/12/08	2037	04/05/2023	10.95	Put	Bond Future	6,541.3700	6.5414	6,421.7500	6.4217	(1.829)	0	0	0
2022/12/08	2037	04/05/2023			Bond Future	11.8070	80.0602	11.7789	80.2175	(0.238)	0.0000	0.0000	0
2022/12/08	2037	04/05/2023	13.73	Call	Bond Future	10,576.7800	10.5768	10,703.2900	10.7033	1.196	0	0	0
2022/12/08	2037	04/05/2023	11.32	Call	Bond Future	2,289.3500	2.2894	2,340.8800	2.3409	2.251	0	0	0
2022/12/08	2037	04/05/2023	11.32	Put	Bond Future	5,083.1000	5.0831	4,977.2900	4.9773	(2.082)	0	0	0
2022/12/08	2037	04/05/2023	11.78	Call	Bond Future	3,511.2300	3.5112	3,580.7800	3.5808	1.981	0	0	400
2022/12/08	2037	04/05/2023	11.78	Put	Bond Future	3,662.4100	3.6624	3,574.6200	3.5746	(2.397)	0	0	0
2022/12/08	2037	04/05/2023	11.94	Put	Bond Future	3,258.2200	3.2582	3,176.5600	3.1766	(2.506)	0	0	703
2022/12/08	2037	04/05/2023	11.03	Call	Bond Future	1,674.4700	1.6745	1,715.0600	1.7151	2.424	0	0	400
2022/12/08	2037	03/08/2023	12.12	Call	Bond Future	4,945.1000	4.9451	5,026.9800	5.0270	1.656	0	0	0
2022/12/08	2037	03/08/2023	12.12	Put	Bond Future	3,923.3200	3.9233	3,844.8800	3.8449	(1.999)	0	0	0
2022/12/08	2037	03/08/2023	12.13	Call	Bond Future	4,975.9200	4.9759	5,058.1100	5.0581	1.652	0	0	0
2022/12/08	2037	03/08/2023	12.13	Put	Bond Future	3,900.3700	3.9004	3,822.2400	3.8222	(2.003)	0	0	0
2022/12/08	2037	03/08/2023			Bond Future	11.9319	77.4488	11.9027	77.6091	(0.245)	0.0000	0.0000	0
2022/12/08	2037	03/08/2023	12.14	Call	Bond Future	5,006.8100	5.0068	5,089.3000	5.0893	1.648	0	0	0
2022/12/08	2037	03/08/2023	12.14	Put	Bond Future	3,877.5500	3.8775	3,799.7200	3.7997	(2.007)	0	0	0
2022/12/08	2037	02/11/2023	11.57	Call	Bond Future	3,387.2500	3.3873	3,452.4600	3.4525	1.925	0	0	0
2022/12/08	2037	02/11/2023	11.55	Put	Bond Future	6,085.1600	6.0852	5,986.2200	5.9862	(1.626)	0	0	0
2022/12/08	2037	02/11/2023	11.56	Put	Bond Future	6,052.5700	6.0526	5,953.9400	5.9539	(1.630)	0	0	0
2022/12/08	2037	02/11/2023			Bond Future	12.0461	79.0806	12.0159	79.2441	(0.251)	0.0000	0.0000	0
2022/12/08	2037	02/11/2023	11.57	Put	Bond Future	6,020.4300	6.0204	5,922.1200	5.9221	(1.633)	0	0	0
2022/12/08	2037	02/11/2023	11.55	Call	Bond Future	3,338.5000	3.3385	3,403.0800	3.4031	1.934	0	0	0
2022/12/08	2037	02/11/2023	11.56	Call	Bond Future	3,362.6800	3.3627	3,427.5700	3.4276	1.930	0	0	0
2022/12/08	2037	01/02/2024	12.33	Call	Bond Future	5,322.5000	5.3225	5,410.1200	5.4101	1.646	0	0	0
2022/12/08	2037	01/02/2024	12.33	Put	Bond Future	4,553.2000	4.5532	4,473.8600	4.4739	(1.743)	0	0	0
2022/12/08	2037	01/02/2024			Bond Future	12.1835	76.4131	12.1520	76.5801	(0.259)	0.0000	0.0000	0
2022/12/08	2037	01/02/2024	12.31	Call	Bond Future	5,264.4900	5.2645	5,351.5400	5.3515	1.654	0	0	0
2022/12/08	2037	01/02/2024	12.31	Put	Bond Future	4,599.5400	4.5995	4,519.6300	4.5196	(1.737)	0	0	0
2022/12/08	2037	01/02/2024	12.32	Call	Bond Future	5,293.6300	5.2936	5,380.9600	5.3810	1.650	0	0	0
2022/12/08	2037	01/02/2024	12.32	Put	Bond Future	4,576.4800	4.5765	4,496.8500	4.4969	(1.740)	0	0	0
2022/12/08	2038	02/02/2023			Bond Future	121.7838	121.7838	122.8936	122.8936	0.911	0.0000	0.0000	4,193
2022/12/08	2038	04/05/2023			Bond Future	124.2047	124.2047	125.3360	125.3360	0.911	0.0000	0.0000	1,583
2022/12/08	2038	03/08/2023			Bond Future	124.8218	124.8218	125.9766	125.9766	0.925	0.0000	0.0000	0
2022/12/08	2038	02/11/2023			Bond Future	127.4770	127.4770	128.6561	128.6561	0.925	0.0000	0.0000	0
2022/12/08	2038	01/02/2024			Bond Future	128.0555	128.0555	129.2604	129.2604	0.941	0.0000	0.0000	0
2022/12/08	2040	02/02/2023	10.93	Call	Bond Future	489.1100	0.4891	524.0500	0.5241	7.144	0	0	0
2022/12/08	2040	02/02/2023	12.24	Call	Bond Future	4,091.8500	4.0919	4,258.9100	4.2589	4.083	0	0	0
2022/12/08	2040	02/02/2023	12.24	Put	Bond Future	1,176.2200	1.1762	1,082.7500	1.0828	(7.947)	0	0	0
2022/12/08	2040	02/02/2023	12.27	Call	Bond Future	4,215.8000	4.2158	4,385.6100	4.3856	4.028	0	0	0
2022/12/08	2040	02/02/2023	12.27	Put	Bond Future	1,127.3200	1.1273	1,036.6000	1.0366	(8.047)	0	0	388
2022/12/08	2040	02/02/2023	11.12	Call	Bond Future	753.3300	0.7533	803.5800	0.8036	6.670	0	0	0
2022/12/08	2040	02/02/2023	11.12	Put	Bond Future	4,758.0800	4.7581	4,547.8000	4.5478	(4.419)	0	0	0
2022/12/08	2040	02/02/2023	11.19	Call	Bond Future	871.5500	0.8716	928.1800	0.9282	6.498	0	0	563
2022/12/08	2040	02/02/2023	11.19	Put	Bond Future	4,415.6900	4.4157	4,211.7900	4.2118	(4.618)	0	0	0
2022/12/08	2040	02/02/2023	12.07	Put	Bond Future	1,489.8200	1.4898	1,379.8400	1.3798	(7.382)	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
2022/12/08	2040	02/02/2023	10.96	Call	Bond Future	525.5500	0.5255	562.7000	0.5627	7.069	0	0	388
2022/12/08	2040	02/02/2023	10.96	Put	Bond Future	5,598.0600	5.5981	5,374.6800	5.3747	(3.990)	0	0	0
2022/12/08	2040	02/02/2023			Bond Future	11.7495	80.1351	11.7071	80.3956	(0.361)	0.0000	0.0000	131,788
2022/12/08	2040	02/02/2023	10.18	Call	Bond Future	61.5300	0.0615	66.5700	0.0666	8.191	0	0	0
2022/12/08	2040	02/02/2023	10.18	Put	Bond Future	10,652.2600	10.6523	10,396.7700	10.3968	(2.398)	0	0	0
2022/12/08	2040	02/02/2023	10.21	Call	Bond Future	67.7100	0.0677	73.2500	0.0733	8.182	0	0	388
2022/12/08	2040	02/02/2023	10.21	Put	Bond Future	10,436.1700	10.4362	10,181.1800	10.1812	(2.443)	0	0	0
2022/12/08	2040	02/02/2023	10.93	Put	Bond Future	5,764.1700	5.7642	5,538.5800	5.5386	(3.914)	0	0	0
2022/12/08	2040	02/02/2023	12.07	Call	Bond Future	3,414.1800	3.4142	3,564.7300	3.5647	4.410	0	0	0
2022/12/08	2040	02/02/2023	11.10	Call	Bond Future	721.6500	0.7217	770.1500	0.7702	6.721	0	0	0
2022/12/08	2040	02/02/2023	11.10	Put	Bond Future	4,858.7300	4.8587	4,646.7000	4.6467	(4.364)	0	0	0
2022/12/08	2040	02/02/2023	11.11	Call	Bond Future	737.3700	0.7374	786.7500	0.7867	6.697	0	0	0
2022/12/08	2040	02/02/2023	11.11	Put	Bond Future	4,808.2400	4.8082	4,597.0900	4.5971	(4.391)	0	0	0
2022/12/08	2040	04/05/2023	13.45	Put	Bond Future	1,164.8200	1.1648	1,107.4200	1.1074	(4.928)	0	0	486
2022/12/08	2040	04/05/2023	12.05	Put	Bond Future	3,355.9500	3.3560	3,229.4800	3.2295	(3.769)	0	0	684
2022/12/08	2040	04/05/2023	12.78	Call	Bond Future	7,099.9000	7.0999	7,279.8200	7.2798	2.534	0	0	0
2022/12/08	2040	04/05/2023	12.78	Put	Bond Future	1,937.7600	1.9378	1,852.5100	1.8525	(4.399)	0	0	388
2022/12/08	2040	04/05/2023	11.43	Call	Bond Future	2,540.3800	2.5404	2,637.5200	2.6375	3.824	0	0	0
2022/12/08	2040	04/05/2023	11.43	Put	Bond Future	5,287.5600	5.2876	5,119.5300	5.1195	(3.178)	0	0	0
2022/12/08	2040	04/05/2023	10.73	Put	Bond Future	8,542.0000	8.5420	8,330.2600	8.3303	(2.479)	0	0	0
2022/12/08	2040	04/05/2023			Bond Future	11.8748	81.7096	11.8308	81.9747	(0.370)	0.0000	0.0000	300
2022/12/08	2040	04/05/2023	13.45	Call	Bond Future	9,811.0000	9.8110	10,018.7700	10.0188	2.118	0	0	0
2022/12/08	2040	04/05/2023	11.48	Call	Bond Future	2,668.5500	2.6686	2,769.1000	2.7691	3.768	0	0	486
2022/12/08	2040	04/05/2023	11.48	Put	Bond Future	5,099.5500	5.0995	4,934.9300	4.9349	(3.228)	0	0	0
2022/12/08	2040	04/05/2023	12.05	Call	Bond Future	4,398.6800	4.3987	4,537.3800	4.5374	3.153	0	0	0
2022/12/08	2040	04/05/2023	11.41	Call	Bond Future	2,490.0600	2.4901	2,585.8400	2.5858	3.846	0	0	0
2022/12/08	2040	04/05/2023	11.41	Put	Bond Future	5,364.2500	5.3642	5,194.8600	5.1949	(3.158)	0	0	0
2022/12/08	2040	04/05/2023	11.42	Call	Bond Future	2,515.1500	2.5151	2,611.6200	2.6116	3.836	0	0	0
2022/12/08	2040	04/05/2023	11.42	Put	Bond Future	5,325.7900	5.3258	5,157.0900	5.1571	(3.168)	0	0	0
2022/12/08	2040	04/05/2023	10.73	Call	Bond Future	1,161.5200	1.1615	1,214.9500	1.2150	4.600	0	0	486
2022/12/08	2040	04/05/2023	10.92	Call	Bond Future	1,448.4400	1.4484	1,512.4600	1.5125	4.420	0	0	388
2022/12/08	2040	04/05/2023	10.92	Put	Bond Future	7,532.1100	7.5321	7,330.9600	7.3310	(2.671)	0	0	0
2022/12/08	2040	04/05/2023	11.03	Call	Bond Future	1,641.0400	1.6410	1,711.6900	1.7117	4.305	0	0	684
2022/12/08	2040	04/05/2023	11.03	Put	Bond Future	6,987.5300	6.9875	6,793.0100	6.7930	(2.784)	0	0	0
2022/12/08	2040	04/05/2023	10.17	Call	Bond Future	555.2300	0.5552	583.7200	0.5837	5.131	0	0	388
2022/12/08	2040	04/05/2023	10.17	Put	Bond Future	11,938.4700	11.9385	11,701.7900	11.7018	(1.982)	0	0	0
2022/12/08	2040	03/08/2023	12.23	Call	Bond Future	5,521.6900	5.5217	5,668.4400	5.6684	2.658	0	0	0
2022/12/08	2040	03/08/2023	12.23	Put	Bond Future	4,154.3900	4.1544	4,030.8600	4.0309	(2.973)	0	0	0
2022/12/08	2040	03/08/2023			Bond Future	11.9953	78.8818	11.9497	79.1520	(0.380)	0.0000	0.0000	0
2022/12/08	2040	03/08/2023	12.21	Call	Bond Future	5,455.4500	5.4554	5,601.1900	5.6012	2.671	0	0	0
2022/12/08	2040	03/08/2023	12.21	Put	Bond Future	4,203.2100	4.2032	4,078.6700	4.0787	(2.963)	0	0	0
2022/12/08	2040	03/08/2023	12.22	Call	Bond Future	5,488.4100	5.4884	5,634.6600	5.6347	2.665	0	0	0
2022/12/08	2040	03/08/2023	12.22	Put	Bond Future	4,178.6100	4.1786	4,054.5800	4.0546	(2.968)	0	0	0
2022/12/08	2040	02/11/2023	11.60	Put	Bond Future	6,658.8700	6.6589	6,496.7200	6.4967	(2.435)	0	0	0
2022/12/08	2040	02/11/2023	11.58	Call	Bond Future	3,581.4500	3.5814	3,694.0600	3.6941	3.144	0	0	0
2022/12/08	2040	02/11/2023	11.58	Put	Bond Future	6,731.7600	6.7318	6,568.5400	6.5685	(2.425)	0	0	0
2022/12/08	2040	02/11/2023	11.59	Call	Bond Future	3,606.8800	3.6069	3,720.0300	3.7200	3.137	0	0	0
2022/12/08	2040	02/11/2023			Bond Future	12.1053	80.5438	12.0580	80.8196	(0.391)	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
2022/12/08	2040	02/11/2023	11.60	Call	Bond Future	3,632.1000	3.6321	3,745.7800	3.7458	3.130	0	0	0
2022/12/08	2040	02/11/2023	11.59	Put	Bond Future	6,695.3800	6.6954	6,532.7000	6.5327	(2.430)	0	0	0
2022/12/08	2040	01/02/2024	12.33	Call	Bond Future	5,710.3400	5.7103	5,860.0100	5.8600	2.621	0	0	0
2022/12/08	2040	01/02/2024	12.33	Put	Bond Future	5,181.5500	5.1815	5,049.6900	5.0497	(2.545)	0	0	0
2022/12/08	2040	01/02/2024	12.34	Call	Bond Future	5,741.1100	5.7411	5,891.2500	5.8913	2.615	0	0	0
2022/12/08	2040	01/02/2024	12.34	Put	Bond Future	5,155.8900	5.1559	5,024.5000	5.0245	(2.548)	0	0	0
2022/12/08	2040	01/02/2024			Bond Future	12.2368	77.6552	12.1877	77.9368	(0.402)	0.0000	0.0000	0
2022/12/08	2040	01/02/2024	12.35	Call	Bond Future	5,772.2800	5.7723	5,922.8800	5.9229	2.609	0	0	0
2022/12/08	2040	01/02/2024	12.35	Put	Bond Future	5,130.6900	5.1307	4,999.7600	4.9998	(2.552)	0	0	0
2022/12/08	2044	02/02/2023	10.30	Call	Bond Future	104.4900	0.1045	108.0400	0.1080	3.397	0	0	0
2022/12/08	2044	02/02/2023	10.30	Put	Bond Future	9,707.7300	9.7077	9,541.7000	9.5417	(1.710)	0	0	0
2022/12/08	2044	02/02/2023	11.00	Call	Bond Future	661.2300	0.6612	684.7200	0.6847	3.552	0	0	2,500
2022/12/08	2044	02/02/2023	11.00	Put	Bond Future	5,191.7800	5.1918	5,045.6900	5.0457	(2.814)	0	0	0
2022/12/08	2044	02/02/2023	11.75	Put	Bond Future	2,130.9500	2.1309	2,033.8000	2.0338	(4.559)	0	0	2,500
2022/12/08	2044	02/02/2023	11.90	Call	Bond Future	3,051.6800	3.0517	3,134.8800	3.1349	2.726	0	0	0
2022/12/08	2044	02/02/2023	11.90	Put	Bond Future	1,744.2000	1.7442	1,657.8200	1.6578	(4.952)	0	0	0
2022/12/08	2044	02/02/2023	12.00	Call	Bond Future	3,433.8000	3.4338	3,524.0000	3.5240	2.627	0	0	0
2022/12/08	2044	02/02/2023	12.00	Put	Bond Future	1,520.7800	1.5208	1,441.4000	1.4414	(5.220)	0	0	4,000
2022/12/08	2044	02/02/2023	11.20	Put	Bond Future	4,179.6500	4.1796	4,044.5300	4.0445	(3.233)	0	0	0
2022/12/08	2044	02/02/2023	11.70	Call	Bond Future	2,346.6700	2.3467	2,415.4600	2.4155	2.931	0	0	1,700
2022/12/08	2044	02/02/2023	11.70	Put	Bond Future	2,275.1500	2.2751	2,174.3600	2.1744	(4.430)	0	0	0
2022/12/08	2044	02/02/2023	11.10	Call	Bond Future	823.1300	0.8231	851.8300	0.8518	3.487	0	0	1,700
2022/12/08	2044	02/02/2023	11.14	Call	Bond Future	894.6800	0.8947	925.6200	0.9256	3.458	0	0	0
2022/12/08	2044	02/02/2023	11.14	Put	Bond Future	4,468.9500	4.4689	4,330.3100	4.3303	(3.102)	0	0	0
2022/12/08	2044	02/02/2023	11.15	Call	Bond Future	913.2100	0.9132	944.7300	0.9447	3.452	0	0	0
2022/12/08	2044	02/02/2023	11.15	Put	Bond Future	4,419.8800	4.4199	4,281.8200	4.2818	(3.124)	0	0	0
2022/12/08	2044	02/02/2023			Bond Future	11.6886	77.3429	11.6616	77.5125	(0.231)	0.0000	0.0000	83,188
2022/12/08	2044	02/02/2023	10.75	Call	Bond Future	356.2200	0.3562	369.2900	0.3693	3.669	0	0	2,500
2022/12/08	2044	02/02/2023	10.75	Put	Bond Future	6,641.4800	6.6415	6,484.9700	6.4850	(2.357)	0	0	0
2022/12/08	2044	02/02/2023	11.75	Call	Bond Future	2,514.6100	2.5146	2,587.0400	2.5870	2.880	0	0	0
2022/12/08	2044	02/02/2023	11.16	Call	Bond Future	931.9000	0.9319	963.9900	0.9640	3.444	0	0	0
2022/12/08	2044	02/02/2023	11.16	Put	Bond Future	4,371.0600	4.3711	4,233.5700	4.2336	(3.145)	0	0	0
2022/12/08	2044	02/02/2023	11.20	Call	Bond Future	1,009.5700	1.0096	1,044.0300	1.0440	3.413	0	0	0
2022/12/08	2044	02/02/2023	11.10	Put	Bond Future	4,668.7300	4.6687	4,527.8500	4.5279	(3.018)	0	0	0
2022/12/08	2044	04/05/2023	11.75	Put	Bond Future	4,121.5900	4.1216	4,024.6000	4.0246	(2.353)	0	0	4,115
2022/12/08	2044	04/05/2023	11.41	Call	Bond Future	2,771.0100	2.7710	2,831.6800	2.8317	2.189	0	0	0
2022/12/08	2044	04/05/2023	11.41	Put	Bond Future	5,270.9600	5.2710	5,159.2400	5.1592	(2.120)	0	0	0
2022/12/08	2044	04/05/2023	11.42	Call	Bond Future	2,798.4800	2.7985	2,859.5800	2.8596	2.183	0	0	0
2022/12/08	2044	04/05/2023	11.42	Put	Bond Future	5,233.3900	5.2334	5,122.1000	5.1221	(2.127)	0	0	0
2022/12/08	2044	04/05/2023			Bond Future	11.8045	78.8627	11.7766	79.0350	(0.236)	0.0000	0.0000	0
2022/12/08	2044	04/05/2023	11.75	Call	Bond Future	3,784.0700	3.7841	3,859.4700	3.8595	1.993	0	0	0
2022/12/08	2044	04/05/2023	12.00	Call	Bond Future	4,620.9100	4.6209	4,706.7800	4.7068	1.858	0	0	0
2022/12/08	2044	04/05/2023	12.00	Put	Bond Future	3,430.6100	3.4306	3,344.0900	3.3441	(2.522)	0	0	4,115
2022/12/08	2044	04/05/2023	12.25	Call	Bond Future	5,518.9100	5.5189	5,614.6700	5.6147	1.735	0	0	0
2022/12/08	2044	04/05/2023	12.25	Put	Bond Future	2,851.0900	2.8511	2,774.4600	2.7745	(2.688)	0	0	1,500
2022/12/08	2044	04/05/2023	11.43	Call	Bond Future	2,826.0800	2.8261	2,887.6100	2.8876	2.177	0	0	0
2022/12/08	2044	04/05/2023	11.43	Put	Bond Future	5,196.0400	5.1960	5,085.1800	5.0852	(2.134)	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
2022/12/08	2044	03/08/2023	12.15	Call	Bond Future	5,609.0500	5.6090	5,700.8400	5.7008	1.636	0	0	0
2022/12/08	2044	03/08/2023	12.15	Put	Bond Future	4,208.5900	4.2086	4,124.7600	4.1248	(1.992)	0	0	0
2022/12/08	2044	03/08/2023	12.16	Call	Bond Future	5,643.1200	5.6431	5,735.2500	5.7352	1.633	0	0	0
2022/12/08	2044	03/08/2023	12.16	Put	Bond Future	4,183.8900	4.1839	4,100.4000	4.1004	(1.996)	0	0	0
2022/12/08	2044	03/08/2023			Bond Future	11.9156	76.1015	11.8867	76.2771	(0.242)	0.0000	0.0000	0
2022/12/08	2044	03/08/2023	12.17	Call	Bond Future	5,677.0200	5.6770	5,769.4800	5.7695	1.629	0	0	0
2022/12/08	2044	03/08/2023	12.17	Put	Bond Future	4,159.1000	4.1591	4,075.9400	4.0759	(1.999)	0	0	0
2022/12/08	2044	02/11/2023	11.57	Call	Bond Future	4,042.0500	4.0420	4,115.5100	4.1155	1.817	0	0	0
2022/12/08	2044	02/11/2023	11.57	Put	Bond Future	6,791.2500	6.7913	6,685.5400	6.6855	(1.557)	0	0	0
2022/12/08	2044	02/11/2023			Bond Future	12.0162	77.7050	11.9863	77.8841	(0.249)	0.0000	0.0000	0
2022/12/08	2044	02/11/2023	11.55	Call	Bond Future	3,987.1300	3.9871	4,059.9200	4.0599	1.826	0	0	0
2022/12/08	2044	02/11/2023	11.55	Put	Bond Future	6,863.4200	6.8634	6,757.0400	6.7570	(1.550)	0	0	0
2022/12/08	2044	02/11/2023	11.56	Call	Bond Future	4,014.7000	4.0147	4,087.8200	4.0878	1.821	0	0	0
2022/12/08	2044	02/11/2023	11.56	Put	Bond Future	6,827.4000	6.8274	6,721.3500	6.7213	(1.553)	0	0	0
2022/12/08	2044	01/02/2024	12.29	Call	Bond Future	6,198.2600	6.1983	6,294.9500	6.2950	1.560	0	0	0
2022/12/08	2044	01/02/2024	12.29	Put	Bond Future	5,306.5300	5.3065	5,220.2300	5.2202	(1.626)	0	0	0
2022/12/08	2044	01/02/2024			Bond Future	12.1367	74.8845	12.1056	75.0675	(0.256)	0.0000	0.0000	0
2022/12/08	2044	01/02/2024	12.27	Call	Bond Future	6,134.4500	6.1345	6,230.5600	6.2306	1.567	0	0	0
2022/12/08	2044	01/02/2024	12.27	Put	Bond Future	5,358.0600	5.3581	5,271.1800	5.2712	(1.621)	0	0	0
2022/12/08	2044	01/02/2024	12.28	Call	Bond Future	6,166.1700	6.1662	6,262.5700	6.2626	1.563	0	0	0
2022/12/08	2044	01/02/2024	12.28	Put	Bond Future	5,332.0700	5.3321	5,245.4800	5.2455	(1.624)	0	0	0
2022/12/08	2046	02/02/2023			Bond Future	107.6164	107.6164	109.1513	109.1513	1.426	0.0000	0.0000	13,685
2022/12/08	2046	04/05/2023			Bond Future	107.7204	107.7204	109.2854	109.2854	1.453	0.0000	0.0000	4,935
2022/12/08	2046	03/08/2023			Bond Future	109.9602	109.9602	111.5574	111.5574	1.453	0.0000	0.0000	0
2022/12/08	2046	02/11/2023			Bond Future	110.2077	110.2077	111.8394	111.8394	1.481	0.0000	0.0000	0
2022/12/08	2046	01/02/2024			Bond Future	112.4466	112.4466	114.1117	114.1117	1.481	0.0000	0.0000	0
2022/12/08	2050	02/02/2023			Bond Future	108.4837	108.4837	108.4794	108.4794	(0.004)	0.0000	0.0000	10,717
2022/12/08	2050	04/05/2023			Bond Future	110.6400	110.6400	110.6349	110.6349	(0.005)	0.0000	0.0000	3,359
2022/12/08	2050	03/08/2023			Bond Future	110.7547	110.7547	110.7497	110.7497	(0.004)	0.0000	0.0000	0
2022/12/08	2050	02/11/2023			Bond Future	113.1107	113.1107	113.1052	113.1052	(0.005)	0.0000	0.0000	0
2022/12/08	2050	01/02/2024			Bond Future	113.1676	113.1676	113.1636	113.1636	(0.004)	0.0000	0.0000	0
2022/12/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	AL37	02/02/2023			Index Future	851.0490	851.0490	852.1440	852.1440	0.129	0.0000	0.0000	0
2022/12/08	AL37	04/05/2023			Index Future	867.7560	867.7560	868.8670	868.8670	0.128	0.0000	0.0000	0
2022/12/08	AL37	03/08/2023			Index Future	885.5900	885.5900	886.7200	886.7200	0.128	0.0000	0.0000	0
2022/12/08	AL37	02/11/2023			Index Future	904.2230	904.2230	905.3750	905.3750	0.127	0.0000	0.0000	0
2022/12/08	AL37	01/02/2024			Index Future	922.4130	922.4130	923.5910	923.5910	0.128	0.0000	0.0000	0
2022/12/08	AL7T	02/02/2023			Index Future	972.9670	972.9670	977.5090	977.5090	0.467	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
2022/12/08	AL7T	04/05/2023			Index Future	992.0680	992.0680	996.6930	996.6930	0.466	0.0000	0.0000	0
2022/12/08	AL7T	03/08/2023			Index Future	1,012.4560	1,012.4560	1,017.1730	1,017.1730	0.466	0.0000	0.0000	0
2022/12/08	AL7T	02/11/2023			Index Future	1,033.7580	1,033.7580	1,038.5720	1,038.5720	0.466	0.0000	0.0000	0
2022/12/08	AL7T	01/02/2024			Index Future	1,054.5550	1,054.5550	1,059.4680	1,059.4680	0.466	0.0000	0.0000	0
2022/12/08	ALBI	02/02/2023			Index Future	853.6020	853.6020	856.1040	856.1040	0.293	0.0000	0.0000	111
2022/12/08	ALBI	04/05/2023			Index Future	870.3590	870.3590	872.9050	872.9050	0.293	0.0000	0.0000	0
2022/12/08	ALBI	03/08/2023			Index Future	888.2460	888.2460	890.8410	890.8410	0.292	0.0000	0.0000	0
2022/12/08	ALBI	02/11/2023			Index Future	906.9350	906.9350	909.5830	909.5830	0.292	0.0000	0.0000	0
2022/12/08	ALBI	01/02/2024			Index Future	925.1800	925.1800	927.8830	927.8830	0.292	0.0000	0.0000	0
2022/12/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	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
2022/12/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/08	ES33	02/02/2023			Bond Future	12.4830	74.1278	12.4398	74.3261	(0.346)	0.0000	0.0000	350
2022/12/08	ES33	04/05/2023			Bond Future	12.6536	71.8068	12.6087	72.0086	(0.355)	0.0000	0.0000	0
2022/12/08	ES33	03/08/2023			Bond Future	12.8162	73.3006	12.7694	73.5062	(0.365)	0.0000	0.0000	0
2022/12/08	ES33	02/11/2023			Bond Future	12.9825	71.0643	12.9337	71.2743	(0.376)	0.0000	0.0000	0
2022/12/08	ES33	01/02/2024			Bond Future	13.1785	72.5061	13.1275	72.7204	(0.387)	0.0000	0.0000	0
2022/12/08	ES42	02/02/2023			Bond Future	12.6766	72.5796	12.6338	72.8093	(0.338)	0.0000	0.0000	4,195
2022/12/08	ES42	04/05/2023			Bond Future	12.8301	69.7593	12.7857	69.9932	(0.347)	0.0000	0.0000	0
2022/12/08	ES42	03/08/2023			Bond Future	12.9723	71.2112	12.9261	71.4498	(0.356)	0.0000	0.0000	0
2022/12/08	ES42	02/11/2023			Bond Future	13.1173	68.4638	13.0692	68.7073	(0.366)	0.0000	0.0000	0
2022/12/08	ES42	01/02/2024			Bond Future	13.2792	69.8515	13.2291	70.1001	(0.377)	0.0000	0.0000	0
2022/12/08	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GOVI	02/02/2023	850.82	Put	GOVI	93,550.0000	9.3550	68,640.0000	6.8640	(26.627)	0	0	0
2022/12/08	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GOVI	02/02/2023	850.83	Put	GOVI	93,650.0000	9.3650	68,740.0000	6.8740	(26.599)	0	0	0
2022/12/08	GOVI	02/02/2023			GOVI	841.4650	841.4650	843.9560	843.9560	0.296	0.0000	0.0000	848
2022/12/08	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GOVI	02/02/2023	850.84	Put	GOVI	93,750.0000	9.3750	68,840.0000	6.8840	(26.571)	0	0	0
2022/12/08	GOVI	04/05/2023	852.86	Call	GOVI	51,240.0000	5.1240	76,590.0000	7.6590	49.473	0	0	0
2022/12/08	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GOVI	04/05/2023	852.87	Call	GOVI	51,140.0000	5.1140	76,490.0000	7.6490	49.570	0	0	0
2022/12/08	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GOVI	04/05/2023			GOVI	857.9840	857.9840	860.5190	860.5190	0.295	0.0000	0.0000	0
2022/12/08	GOVI	04/05/2023	852.88	Call	GOVI	51,040.0000	5.1040	76,390.0000	7.6390	49.667	0	0	0
2022/12/08	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GOVI	03/08/2023	837.21	Call	GOVI	384,070.0000	38.4070	409,900.0000	40.9900	6.725	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
2022/12/08	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GOVI	03/08/2023	837.22	Call	GOVI	383,970.0000	38.3970	409,800.0000	40.9800	6.727	0	0	0
2022/12/08	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GOVI	03/08/2023			GOVI	875.6170	875.6170	878.2000	878.2000	0.295	0.0000	0.0000	0
2022/12/08	GOVI	03/08/2023	837.23	Call	GOVI	383,870.0000	38.3870	409,700.0000	40.9700	6.729	0	0	0
2022/12/08	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GOVI	02/11/2023	885.82	Call	GOVI	82,200.0000	8.2200	108,560.0000	10.8560	32.068	0	0	0
2022/12/08	GOVI	02/11/2023			GOVI	894.0400	894.0400	896.6760	896.6760	0.295	0.0000	0.0000	0
2022/12/08	GOVI	02/11/2023	885.80	Call	GOVI	82,400.0000	8.2400	108,760.0000	10.8760	31.990	0	0	0
2022/12/08	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GOVI	02/11/2023	885.81	Call	GOVI	82,300.0000	8.2300	108,660.0000	10.8660	32.029	0	0	0
2022/12/08	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GOVI	01/02/2024	880.00	Call	GOVI	320,250.0000	32.0250	347,170.0000	34.7170	8.406	0	0	0
2022/12/08	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GOVI	01/02/2024			GOVI	912.0250	912.0250	914.7170	914.7170	0.295	0.0000	0.0000	0
2022/12/08	GOVI	01/02/2024	879.98	Call	GOVI	320,450.0000	32.0450	347,370.0000	34.7370	8.401	0	0	0
2022/12/08	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GOVI	01/02/2024	879.99	Call	GOVI	320,350.0000	32.0350	347,270.0000	34.7270	8.403	0	0	0
2022/12/08	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/08	IGOV	02/02/2023			Index Future	311.7170	311.7170	312.7860	312.7860	0.343	0.0000	0.0000	671
2022/12/08	IGOV	04/05/2023			Index Future	317.9130	317.9130	319.0010	319.0010	0.342	0.0000	0.0000	16
2022/12/08	IGOV	03/08/2023			Index Future	324.5200	324.5200	325.6300	325.6300	0.342	0.0000	0.0000	0
2022/12/08	IGOV	02/11/2023			Index Future	331.4210	331.4210	332.5540	332.5540	0.342	0.0000	0.0000	0
2022/12/08	IGOV	01/02/2024			Index Future	338.1590	338.1590	339.3160	339.3160	0.342	0.0000	0.0000	0
2022/12/08	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/12/08	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/08	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
2022/12/08	JBAF	21/12/2022			Jibar Tradeable Future	7.2350	92.7650	7.2350	92.7650	0.000	0.0000	0.0000	68
2022/12/08	JBAF	18/01/2023			Jibar Tradeable Future	7.2750	92.7250	7.2750	92.7250	0.000	0.0000	0.0000	0
2022/12/08	JBAF	15/02/2023			Jibar Tradeable Future	7.6900	92.3100	7.6800	92.3200	(0.130)	0.0000	0.0000	0
2022/12/08	JBAF	15/03/2023			Jibar Tradeable Future	7.7250	92.2750	7.7050	92.2950	(0.259)	0.0000	0.0000	0
2022/12/08	JBAF	19/04/2023			Jibar Tradeable Future	7.9000	92.1000	7.8500	92.1500	(0.633)	0.0000	0.0000	0
2022/12/08	JBAF	17/05/2023			Jibar Tradeable Future	7.9300	92.0700	7.8700	92.1300	(0.757)	0.0000	0.0000	0
2022/12/08	JBAF	21/06/2023			Jibar Tradeable Future	7.9800	92.0200	7.9200	92.0800	(0.752)	0.0000	0.0000	0
2022/12/08	JBAF	20/09/2023			Jibar Tradeable Future	7.9850	92.0150	7.9150	92.0850	(0.877)	0.0000	0.0000	75
2022/12/08	JBAF	20/12/2023			Jibar Tradeable Future	7.9850	92.0150	7.8850	92.1150	(1.252)	0.0000	0.0000	272
2022/12/08	JBAF	20/03/2024			Jibar Tradeable Future	7.9700	92.0300	7.8600	92.1400	(1.380)	0.0000	0.0000	0
2022/12/08	JBAF	19/06/2024			Jibar Tradeable Future	7.9600	92.0400	7.8400	92.1600	(1.508)	0.0000	0.0000	0
2022/12/08	JBAF	18/09/2024			Jibar Tradeable Future	7.9550	92.0450	7.8450	92.1550	(1.383)	0.0000	0.0000	0
2022/12/08	R035	02/02/2023	9.81	Call	Bond Future	34.1800	0.0342	35.8500	0.0359	4.886	0	0	582
2022/12/08	R035	02/02/2023	9.81	Put	Bond Future	10,510.7400	10.5107	10,329.4300	10.3294	(1.725)	0	0	0
2022/12/08	R035	02/02/2023	9.85	Call	Bond Future	39.1000	0.0391	41.0300	0.0410	4.936	0	0	0
2022/12/08	R035	02/02/2023	9.89	Call	Bond Future	44.6300	0.0446	46.8500	0.0468	4.974	0	0	388
2022/12/08	R035	02/02/2023	9.89	Put	Bond Future	9,990.3100	9.9903	9,809.5500	9.8096	(1.809)	0	0	0
2022/12/08	R035	02/02/2023	11.94	Call	Bond Future	3,496.0600	3.4961	3,604.6700	3.6047	3.107	0	0	0
2022/12/08	R035	02/02/2023	13.22	Put	Bond Future	158.8500	0.1588	142.4000	0.1424	(10.356)	0	0	976
2022/12/08	R035	02/02/2023	10.88	Call	Bond Future	661.7200	0.6617	692.5300	0.6925	4.656	0	0	0
2022/12/08	R035	02/02/2023	10.88	Put	Bond Future	4,373.1700	4.3732	4,221.0000	4.2210	(3.480)	0	0	0
2022/12/08	R035	02/02/2023	10.66	Call	Bond Future	395.9800	0.3960	415.5000	0.4155	4.930	0	0	0
2022/12/08	R035	02/02/2023	10.66	Put	Bond Future	5,440.8700	5.4409	5,277.4100	5.2774	(3.004)	0	0	582
2022/12/08	R035	02/02/2023	10.30	Put	Bond Future	7,443.3800	7.4434	7,268.2900	7.2683	(2.352)	0	0	0
2022/12/08	R035	02/02/2023	10.60	Call	Bond Future	339.6300	0.3396	356.6100	0.3566	5.000	0	0	0
2022/12/08	R035	02/02/2023	10.60	Put	Bond Future	5,753.2000	5.7532	5,587.2000	5.5872	(2.885)	0	0	0
2022/12/08	R035	02/02/2023	10.64	Put	Bond Future	5,544.0700	5.5441	5,379.7500	5.3798	(2.964)	0	0	0
2022/12/08	R035	02/02/2023			Bond Future	11.5184	86.9075	11.4860	87.0905	(0.281)	0.0000	0.0000	145,634
2022/12/08	R035	02/02/2023	9.85	Put	Bond Future	10,249.7000	10.2497	10,068.6500	10.0687	(1.766)	0	0	0
2022/12/08	R035	02/02/2023	11.94	Put	Bond Future	1,168.2700	1.1683	1,093.9000	1.0939	(6.366)	0	0	0
2022/12/08	R035	02/02/2023	11.98	Call	Bond Future	3,647.2800	3.6473	3,758.6800	3.7587	3.054	0	0	0
2022/12/08	R035	02/02/2023	11.98	Put	Bond Future	1,103.5000	1.1035	1,031.9200	1.0319	(6.487)	0	0	388
2022/12/08	R035	02/02/2023	13.22	Call	Bond Future	9,004.5100	9.0045	9,171.0400	9.1710	1.849	0	0	0
2022/12/08	R035	02/02/2023	11.05	Call	Bond Future	939.4700	0.9395	980.9900	0.9810	4.420	0	0	976
2022/12/08	R035	02/02/2023	11.05	Put	Bond Future	3,640.0000	3.6400	3,498.5400	3.4985	(3.886)	0	0	0
2022/12/08	R035	02/02/2023	11.06	Call	Bond Future	958.1400	0.9581	1,000.3400	1.0003	4.404	0	0	0
2022/12/08	R035	02/02/2023	11.06	Put	Bond Future	3,599.7200	3.5997	3,458.9400	3.4589	(3.911)	0	0	582
2022/12/08	R035	02/02/2023	10.86	Call	Bond Future	633.4200	0.6334	663.0800	0.6631	4.683	0	0	0
2022/12/08	R035	02/02/2023	10.86	Put	Bond Future	4,464.9100	4.4649	4,311.5900	4.3116	(3.434)	0	0	0
2022/12/08	R035	02/02/2023	10.87	Call	Bond Future	647.4600	0.6475	677.7000	0.6777	4.671	0	0	0
2022/12/08	R035	02/02/2023	10.87	Put	Bond Future	4,418.9000	4.4189	4,266.1600	4.2662	(3.457)	0	0	0
2022/12/08	R035	02/02/2023	10.30	Call	Bond Future	153.4600	0.1535	161.3500	0.1614	5.141	0	0	976
2022/12/08	R035	02/02/2023	10.64	Call	Bond Future	376.5300	0.3765	395.1900	0.3952	4.956	0	0	388
2022/12/08	R035	04/05/2023	11.22	Put	Bond Future	4,739.3000	4.7393	4,618.8800	4.6189	(2.541)	0	0	0
2022/12/08	R035	04/05/2023	12.46	Call	Bond Future	6,186.1900	6.1862	6,306.6600	6.3067	1.947	0	0	0
2022/12/08	R035	04/05/2023	12.46	Put	Bond Future	1,863.2700	1.8633	1,797.7200	1.7977	(3.518)	0	0	388

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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/08	R035	04/05/2023	13.18	Call	Bond Future	8,940.5900		8.9406	9,083.8700	9.0839	1.603	0	0	0
2022/12/08	R035	04/05/2023	13.18	Put	Bond Future	1,056.5400		1.0565	1,013.8000	1.0138	(4.045)	0	0	491
2022/12/08	R035	04/05/2023	11.17	Call	Bond Future	2,217.4200		2.2174	2,280.6600	2.2807	2.852	0	0	491
2022/12/08	R035	04/05/2023	11.20	Call	Bond Future	2,285.9200		2.2859	2,350.5800	2.3506	2.829	0	0	0
2022/12/08	R035	04/05/2023	11.21	Call	Bond Future	2,309.0900		2.3091	2,374.2200	2.3742	2.821	0	0	0
2022/12/08	R035	04/05/2023	10.60	Call	Bond Future	1,166.6400		1.1666	1,205.0800	1.2051	3.295	0	0	388
2022/12/08	R035	04/05/2023	10.60	Put	Bond Future	7,249.4600		7.2495	7,101.8800	7.1019	(2.036)	0	0	0
2022/12/08	R035	04/05/2023			Bond Future	11.6469		84.1103	11.6133	84.2963	(0.289)	0.0000	0.0000	104,314
2022/12/08	R035	04/05/2023	11.22	Call	Bond Future	2,332.3900		2.3324	2,397.9900	2.3980	2.813	0	0	0
2022/12/08	R035	04/05/2023	11.17	Put	Bond Future	4,912.7200		4.9127	4,789.9400	4.7899	(2.499)	0	0	0
2022/12/08	R035	04/05/2023	11.20	Put	Bond Future	4,808.0200		4.8080	4,686.6600	4.6867	(2.524)	0	0	0
2022/12/08	R035	04/05/2023	11.21	Put	Bond Future	4,773.5700		4.7736	4,652.6800	4.6527	(2.532)	0	0	0
2022/12/08	R035	04/05/2023	9.85	Call	Bond Future	436.8800		0.4369	453.1300	0.4531	3.720	0	0	388
2022/12/08	R035	04/05/2023	9.85	Put	Bond Future	11,271.1200		11.2711	11,101.3500	11.1013	(1.506)	0	0	0
2022/12/08	R035	04/05/2023	10.42	Call	Bond Future	940.6900		0.9407	972.6800	0.9727	3.401	0	0	491
2022/12/08	R035	04/05/2023	10.42	Put	Bond Future	8,132.5200		8.1325	7,978.4900	7.9785	(1.894)	0	0	0
2022/12/08	R035	03/08/2023	12.00	Call	Bond Future	5,010.8200		5.0108	5,110.5600	5.1106	1.990	0	0	0
2022/12/08	R035	03/08/2023	12.00	Put	Bond Future	3,765.7600		3.7658	3,675.9700	3.6760	(2.384)	0	0	0
2022/12/08	R035	03/08/2023			Bond Future	11.7677		85.8401	11.7327	86.0297	(0.297)	0.0000	0.0000	0
2022/12/08	R035	03/08/2023	11.98	Call	Bond Future	4,949.3100		4.9493	5,048.3300	5.0483	2.001	0	0	0
2022/12/08	R035	03/08/2023	11.98	Put	Bond Future	3,810.3600		3.8104	3,719.8500	3.7199	(2.375)	0	0	0
2022/12/08	R035	03/08/2023	11.99	Call	Bond Future	4,980.0300		4.9800	5,079.4100	5.0794	1.996	0	0	0
2022/12/08	R035	03/08/2023	11.99	Put	Bond Future	3,788.0000		3.7880	3,697.8500	3.6979	(2.380)	0	0	0
2022/12/08	R035	02/11/2023	11.41	Call	Bond Future	3,234.7000		3.2347	3,312.4600	3.3125	2.404	0	0	0
2022/12/08	R035	02/11/2023	11.41	Put	Bond Future	5,846.6800		5.8467	5,731.0900	5.7311	(1.977)	0	0	0
2022/12/08	R035	02/11/2023	11.42	Call	Bond Future	3,258.1100		3.2581	3,336.2500	3.3363	2.398	0	0	0
2022/12/08	R035	02/11/2023	11.42	Put	Bond Future	5,814.5800		5.8146	5,699.3700	5.6994	(1.981)	0	0	0
2022/12/08	R035	02/11/2023			Bond Future	11.8908		83.1411	11.8545	83.3344	(0.306)	0.0000	0.0000	0
2022/12/08	R035	02/11/2023	11.43	Call	Bond Future	3,281.3100		3.2813	3,359.8200	3.3598	2.393	0	0	0
2022/12/08	R035	02/11/2023	11.43	Put	Bond Future	5,782.3100		5.7823	5,667.4700	5.6675	(1.986)	0	0	0
2022/12/08	R035	01/02/2024	12.18	Put	Bond Future	4,474.2700		4.4743	4,380.7900	4.3808	(2.089)	0	0	0
2022/12/08	R035	01/02/2024	12.19	Call	Bond Future	5,226.5900		5.2266	5,330.8600	5.3309	1.995	0	0	0
2022/12/08	R035	01/02/2024	12.19	Put	Bond Future	4,452.0200		4.4520	4,358.8700	4.3589	(2.092)	0	0	0
2022/12/08	R035	01/02/2024			Bond Future	12.0399		84.8105	12.0020	85.0079	(0.315)	0.0000	0.0000	0
2022/12/08	R035	01/02/2024	12.18	Call	Bond Future	5,197.5500		5.1975	5,301.4900	5.3015	2.000	0	0	0
2022/12/08	R035	01/02/2024	12.20	Call	Bond Future	5,255.3200		5.2553	5,359.9300	5.3599	1.991	0	0	0
2022/12/08	R035	01/02/2024	12.20	Put	Bond Future	4,429.5200		4.4295	4,336.7100	4.3367	(2.095)	0	0	0
2022/12/08	R186	02/02/2023	8.32	Call	Bond Future	177.6900		0.1777	196.9900	0.1970	10.862	0	0	0
2022/12/08	R186	02/02/2023	8.32	Put	Bond Future	2,323.1400		2.3231	2,199.5300	2.1995	(5.321)	0	0	0
2022/12/08	R186	02/02/2023	8.33	Call	Bond Future	183.8700		0.1839	203.7100	0.2037	10.790	0	0	0
2022/12/08	R186	02/02/2023	8.33	Put	Bond Future	2,295.3800		2.2954	2,172.3100	2.1723	(5.362)	0	0	0
2022/12/08	R186	02/02/2023			Bond Future	8.9600		106.3045	8.9169	106.4474	(0.481)	0.0000	0.0000	72,686
2022/12/08	R186	02/02/2023	8.34	Call	Bond Future	190.2100		0.1902	210.6000	0.2106	10.720	0	0	0
2022/12/08	R186	02/02/2023	8.34	Put	Bond Future	2,267.7900		2.2678	2,145.2700	2.1453	(5.403)	0	0	0
2022/12/08	R186	04/05/2023	8.83	Put	Bond Future	1,891.2200		1.8912	1,805.5100	1.8055	(4.532)	0	0	0
2022/12/08	R186	04/05/2023	8.84	Call	Bond Future	1,229.9400		1.2299	1,289.7600	1.2898	4.864	0	0	0
2022/12/08	R186	04/05/2023			Bond Future	9.0461		108.3913	8.9995	108.5364	(0.515)	0.0000	0.0000	12,188

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/08	R186	04/05/2023	8.82	Call	Bond Future	1,202.0200	1.2020	1,260.9200	1.2609	4.900	0	0	0
2022/12/08	R186	04/05/2023	8.82	Put	Bond Future	1,908.8300	1.9088	1,822.6600	1.8227	(4.514)	0	0	0
2022/12/08	R186	04/05/2023	8.83	Call	Bond Future	1,215.8000	1.2158	1,275.1600	1.2752	4.882	0	0	0
2022/12/08	R186	04/05/2023	8.84	Put	Bond Future	1,873.9900	1.8740	1,788.7400	1.7887	(4.549)	0	0	0
2022/12/08	R186	03/08/2023	9.73	Put	Bond Future	1,168.5600	1.1686	1,114.3800	1.1144	(4.636)	0	0	0
2022/12/08	R186	03/08/2023	9.74	Call	Bond Future	2,981.3000	2.9813	3,075.0900	3.0751	3.146	0	0	0
2022/12/08	R186	03/08/2023	9.74	Put	Bond Future	1,159.7600	1.1598	1,105.8800	1.1059	(4.646)	0	0	0
2022/12/08	R186	03/08/2023			Bond Future	9.1089	105.3135	9.0584	105.4612	(0.555)	0.0000	0.0000	0
2022/12/08	R186	03/08/2023	9.73	Call	Bond Future	2,961.5500	2.9615	3,055.0400	3.0550	3.157	0	0	0
2022/12/08	R186	03/08/2023	9.75	Call	Bond Future	3,001.4100	3.0014	3,095.5100	3.0955	3.135	0	0	0
2022/12/08	R186	03/08/2023	9.75	Put	Bond Future	1,151.3300	1.1513	1,097.7600	1.0978	(4.653)	0	0	0
2022/12/08	R186	02/11/2023	9.40	Call	Bond Future	2,365.4900	2.3655	2,447.6900	2.4477	3.475	0	0	0
2022/12/08	R186	02/11/2023	9.40	Put	Bond Future	1,716.0400	1.7160	1,647.6700	1.6477	(3.984)	0	0	0
2022/12/08	R186	02/11/2023	9.15	Call	Bond Future	1,963.2400	1.9632	2,037.4700	2.0375	3.781	0	0	1,715
2022/12/08	R186	02/11/2023			Bond Future	9.1606	107.5312	9.1053	107.6818	(0.603)	0.0000	0.0000	0
2022/12/08	R186	02/11/2023	10.42	Call	Bond Future	4,295.7800	4.2958	4,404.3700	4.4044	2.528	0	0	0
2022/12/08	R186	02/11/2023	10.42	Put	Bond Future	936.3400	0.9363	894.3600	0.8944	(4.483)	0	0	1,715
2022/12/08	R186	02/11/2023	9.15	Put	Bond Future	1,992.0300	1.9920	1,915.6900	1.9157	(3.832)	0	0	0
2022/12/08	R186	02/11/2023	9.38	Call	Bond Future	2,332.2900	2.3323	2,413.8800	2.4139	3.498	0	0	0
2022/12/08	R186	02/11/2023	9.38	Put	Bond Future	1,736.8900	1.7369	1,667.9100	1.6679	(3.971)	0	0	0
2022/12/08	R186	02/11/2023	9.39	Call	Bond Future	2,348.8600	2.3489	2,430.7600	2.4308	3.487	0	0	0
2022/12/08	R186	02/11/2023	9.39	Put	Bond Future	1,726.4300	1.7264	1,657.7600	1.6578	(3.978)	0	0	0
2022/12/08	R186	01/02/2024	9.51	Call	Bond Future	2,401.8400	2.4018	2,486.0700	2.4861	3.507	0	0	0
2022/12/08	R186	01/02/2024	9.52	Put	Bond Future	1,769.5300	1.7695	1,700.2000	1.7002	(3.918)	0	0	0
2022/12/08	R186	01/02/2024	9.50	Call	Bond Future	2,386.1900	2.3862	2,470.1400	2.4701	3.518	0	0	0
2022/12/08	R186	01/02/2024			Bond Future	9.2620	104.3859	9.2011	104.5397	(0.658)	0.0000	0.0000	0
2022/12/08	R186	01/02/2024	9.51	Put	Bond Future	1,778.8600	1.7789	1,709.2400	1.7092	(3.914)	0	0	0
2022/12/08	R186	01/02/2024	9.52	Call	Bond Future	2,417.5300	2.4175	2,502.0500	2.5021	3.496	0	0	0
2022/12/08	R186	01/02/2024	9.50	Put	Bond Future	1,788.2400	1.7882	1,718.3400	1.7183	(3.909)	0	0	0
2022/12/08	R197	02/02/2023			Bond Future	329.1403	329.1403	329.1178	329.1178	(0.007)	0.0000	0.0000	977
2022/12/08	R197	04/05/2023			Bond Future	335.6817	335.6817	335.6568	335.6568	(0.007)	0.0000	0.0000	0
2022/12/08	R197	03/08/2023			Bond Future	333.5775	333.5775	333.5529	333.5529	(0.007)	0.0000	0.0000	0
2022/12/08	R197	02/11/2023			Bond Future	340.6734	340.6734	340.6477	340.6477	(0.008)	0.0000	0.0000	0
2022/12/08	R202	02/02/2023			Bond Future	240.6878	240.6878	241.9629	241.9629	0.530	0.0000	0.0000	5,950
2022/12/08	R202	04/05/2023			Bond Future	245.4710	245.4710	246.7703	246.7703	0.529	0.0000	0.0000	0
2022/12/08	R202	03/08/2023			Bond Future	245.7496	245.7496	247.0761	247.0761	0.540	0.0000	0.0000	0
2022/12/08	R202	02/11/2023			Bond Future	250.9767	250.9767	252.3309	252.3309	0.540	0.0000	0.0000	0
2022/12/08	R202	01/02/2024			Bond Future	251.1204	251.1204	252.5052	252.5052	0.551	0.0000	0.0000	0
2022/12/08	R209	02/02/2023	10.78	Call	Bond Future	473.1200	0.4731	506.4900	0.5065	7.053	0	0	0
2022/12/08	R209	02/02/2023	10.79	Call	Bond Future	484.1200	0.4841	518.1500	0.5181	7.029	0	0	0
2022/12/08	R209	02/02/2023	10.80	Put	Bond Future	4,120.0200	4.1200	3,945.0200	3.9450	(4.248)	0	0	0
2022/12/08	R209	02/02/2023			Bond Future	11.5059	67.0341	11.4635	67.2438	(0.368)	0.0000	0.0000	25,765
2022/12/08	R209	02/02/2023	10.78	Put	Bond Future	4,204.6400	4.2046	4,028.3200	4.0283	(4.193)	0	0	0
2022/12/08	R209	02/02/2023	10.79	Put	Bond Future	4,162.2100	4.1622	3,986.5500	3.9865	(4.220)	0	0	0
2022/12/08	R209	02/02/2023	10.80	Call	Bond Future	495.2900	0.4953	529.9800	0.5300	7.004	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
2022/12/08	R209	04/05/2023	11.10	Call	Bond Future	1,848.9100	1.8489	1,922.5700	1.9226	3.984	0	0	0
2022/12/08	R209	04/05/2023	11.10	Put	Bond Future	4,460.4000	4.4604	4,320.6400	4.3206	(3.133)	0	0	0
2022/12/08	R209	04/05/2023	11.50	Put	Bond Future	3,323.7500	3.3238	3,206.2300	3.2062	(3.536)	0	0	0
2022/12/08	R209	04/05/2023	10.00	Call	Bond Future	488.0600	0.4881	513.2000	0.5132	5.151	0	0	500
2022/12/08	R209	04/05/2023	10.00	Put	Bond Future	9,099.5100	9.0995	8,911.2300	8.9112	(2.069)	0	0	0
2022/12/08	R209	04/05/2023	11.09	Call	Bond Future	1,829.6300	1.8296	1,902.7400	1.9027	3.996	0	0	0
2022/12/08	R209	04/05/2023	11.09	Put	Bond Future	4,492.5500	4.4925	4,352.2400	4.3522	(3.123)	0	0	0
2022/12/08	R209	04/05/2023			Bond Future	11.6223	65.1986	11.5786	65.4120	(0.377)	0.0000	0.0000	2,635
2022/12/08	R209	04/05/2023	12.50	Call	Bond Future	5,612.6600	5.6127	5,757.5200	5.7575	2.581	0	0	0
2022/12/08	R209	04/05/2023	12.50	Put	Bond Future	1,536.2600	1.5363	1,467.7000	1.4677	(4.463)	0	0	8,500
2022/12/08	R209	04/05/2023	11.11	Call	Bond Future	1,868.3100	1.8683	1,942.5100	1.9425	3.972	0	0	0
2022/12/08	R209	04/05/2023	11.11	Put	Bond Future	4,428.4400	4.4284	4,289.2200	4.2892	(3.144)	0	0	0
2022/12/08	R209	04/05/2023	11.50	Call	Bond Future	2,725.0100	2.7250	2,820.9100	2.8209	3.519	0	0	1,000
2022/12/08	R209	04/05/2023	11.00	Call	Bond Future	1,661.3600	1.6614	1,729.5700	1.7296	4.106	0	0	0
2022/12/08	R209	04/05/2023	11.00	Put	Bond Future	4,789.5600	4.7896	4,644.3500	4.6444	(3.032)	0	0	6,250
2022/12/08	R209	03/08/2023	11.95	Put	Bond Future	3,312.5300	3.3125	3,212.4800	3.2125	(3.020)	0	0	0
2022/12/08	R209	03/08/2023	11.93	Call	Bond Future	4,302.8700	4.3029	4,419.5200	4.4195	2.711	0	0	0
2022/12/08	R209	03/08/2023	11.94	Call	Bond Future	4,329.6200	4.3296	4,446.6900	4.4467	2.704	0	0	0
2022/12/08	R209	03/08/2023			Bond Future	11.7295	66.5397	11.6842	66.7573	(0.386)	0.0000	0.0000	0
2022/12/08	R209	03/08/2023	11.95	Call	Bond Future	4,356.6400	4.3566	4,474.1300	4.4741	2.697	0	0	0
2022/12/08	R209	03/08/2023	11.93	Put	Bond Future	3,352.4800	3.3525	3,251.5900	3.2516	(3.009)	0	0	0
2022/12/08	R209	03/08/2023	11.94	Put	Bond Future	3,332.3400	3.3323	3,231.8700	3.2319	(3.015)	0	0	0
2022/12/08	R209	02/11/2023	11.33	Call	Bond Future	2,790.1300	2.7901	2,880.8300	2.8808	3.251	0	0	0
2022/12/08	R209	02/11/2023	11.33	Put	Bond Future	5,237.0500	5.2371	5,105.7400	5.1057	(2.507)	0	0	0
2022/12/08	R209	02/11/2023	11.34	Call	Bond Future	2,810.3900	2.8104	2,901.5300	2.9015	3.243	0	0	0
2022/12/08	R209	02/11/2023	11.34	Put	Bond Future	5,207.6400	5.2076	5,076.7700	5.0768	(2.513)	0	0	0
2022/12/08	R209	02/11/2023			Bond Future	11.8353	64.7885	11.7883	65.0105	(0.397)	0.0000	0.0000	0
2022/12/08	R209	02/11/2023	11.35	Call	Bond Future	2,830.7200	2.8307	2,922.3100	2.9223	3.236	0	0	0
2022/12/08	R209	02/11/2023	11.35	Put	Bond Future	5,178.3500	5.1784	5,047.9300	5.0479	(2.519)	0	0	0
2022/12/08	R209	01/02/2024	12.14	Call	Bond Future	4,673.3000	4.6733	4,796.8400	4.7968	2.644	0	0	0
2022/12/08	R209	01/02/2024	12.14	Put	Bond Future	3,841.4700	3.8415	3,738.4200	3.7384	(2.683)	0	0	0
2022/12/08	R209	01/02/2024	12.13	Put	Bond Future	3,861.5500	3.8615	3,758.1200	3.7581	(2.678)	0	0	0
2022/12/08	R209	01/02/2024			Bond Future	11.9591	66.0892	11.9104	66.3158	(0.407)	0.0000	0.0000	0
2022/12/08	R209	01/02/2024	12.12	Call	Bond Future	4,622.0700	4.6221	4,744.8500	4.7449	2.656	0	0	0
2022/12/08	R209	01/02/2024	12.12	Put	Bond Future	3,881.4600	3.8815	3,777.6500	3.7776	(2.675)	0	0	0
2022/12/08	R209	01/02/2024	12.13	Call	Bond Future	4,647.8000	4.6478	4,770.9600	4.7710	2.650	0	0	0
2022/12/08	R210	02/02/2023			Bond Future	220.0998	220.0998	220.0333	220.0333	(0.030)	0.0000	0.0000	372
2022/12/08	R210	04/05/2023			Bond Future	221.3896	221.3896	221.3209	221.3209	(0.031)	0.0000	0.0000	0
2022/12/08	R210	03/08/2023			Bond Future	225.9924	225.9924	225.9215	225.9215	(0.031)	0.0000	0.0000	0
2022/12/08	R210	02/11/2023			Bond Future	227.6285	227.6285	227.5570	227.5570	(0.031)	0.0000	0.0000	0
2022/12/08	R210	01/02/2024			Bond Future	232.2539	232.2539	232.1814	232.1814	(0.031)	0.0000	0.0000	0
2022/12/08	R213	02/02/2023	10.01	Call	Bond Future	107.9400	0.1079	139.8000	0.1398	29.516	0	0	0
2022/12/08	R213	02/02/2023	10.43	Put	Bond Future	2,889.0000	2.8890	2,579.9700	2.5800	(10.697)	0	0	0
2022/12/08	R213	02/02/2023	12.20	Call	Bond Future	5,629.2800	5.6293	5,988.4100	5.9884	6.380	0	0	0
2022/12/08	R213	02/02/2023	12.20	Put	Bond Future	234.5300	0.2345	188.6000	0.1886	(19.584)	0	0	912
2022/12/08	R213	02/02/2023	10.22	Put	Bond Future	3,663.2900	3.6633	3,317.8500	3.3179	(9.430)	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
2022/12/08	R213	02/02/2023	10.23	Call	Bond Future	250.6300	0.2506	311.8000	0.3118	24.406	0	0	0
2022/12/08	R213	02/02/2023	10.35	Call	Bond Future	368.4100	0.3684	449.7200	0.4497	22.071	0	0	0
2022/12/08	R213	02/02/2023	10.35	Put	Bond Future	3,170.7100	3.1707	2,846.9600	2.8470	(10.211)	0	0	476
2022/12/08	R213	02/02/2023			Bond Future	10.9548	82.2690	10.8657	82.6741	(0.813)	0.0000	0.0000	38,989
2022/12/08	R213	02/02/2023	9.16	Call	Bond Future	2.7300	0.0027	3.9100	0.0039	43.223	0	0	476
2022/12/08	R213	02/02/2023	9.16	Put	Bond Future	8,697.1800	8.6972	8,293.3000	8.2933	(4.644)	0	0	0
2022/12/08	R213	02/02/2023	10.01	Put	Bond Future	4,541.2300	4.5412	4,168.0300	4.1680	(8.218)	0	0	476
2022/12/08	R213	02/02/2023	10.21	Call	Bond Future	233.9500	0.2339	292.0300	0.2920	24.826	0	0	0
2022/12/08	R213	02/02/2023	10.21	Put	Bond Future	3,702.9000	3.7029	3,355.9200	3.3559	(9.370)	0	0	0
2022/12/08	R213	02/02/2023	10.43	Call	Bond Future	464.5800	0.4646	560.6100	0.5606	20.670	0	0	912
2022/12/08	R213	02/02/2023	10.22	Call	Bond Future	242.1900	0.2422	301.8100	0.3018	24.617	0	0	0
2022/12/08	R213	02/02/2023	10.23	Put	Bond Future	3,623.9200	3.6239	3,280.0300	3.2800	(9.489)	0	0	0
2022/12/08	R213	04/05/2023	10.75	Call	Bond Future	1,932.2900	1.9323	2,104.2400	2.1042	8.899	0	0	0
2022/12/08	R213	04/05/2023	10.75	Put	Bond Future	3,424.6600	3.4247	3,184.1600	3.1842	(7.023)	0	0	0
2022/12/08	R213	04/05/2023			Bond Future	11.0836	80.3321	10.9906	80.7446	(0.839)	0.0000	0.0000	0
2022/12/08	R213	04/05/2023	10.74	Call	Bond Future	1,913.6900	1.9137	2,084.5300	2.0845	8.927	0	0	0
2022/12/08	R213	04/05/2023	10.74	Put	Bond Future	3,451.3500	3.4513	3,209.7400	3.2097	(7.000)	0	0	0
2022/12/08	R213	04/05/2023	10.73	Call	Bond Future	1,895.2100	1.8952	2,064.9300	2.0649	8.955	0	0	0
2022/12/08	R213	04/05/2023	10.73	Put	Bond Future	3,478.1800	3.4782	3,235.4500	3.2355	(6.979)	0	0	0
2022/12/08	R213	03/08/2023	11.62	Put	Bond Future	2,526.3700	2.5264	2,356.9200	2.3569	(6.707)	0	0	0
2022/12/08	R213	03/08/2023	11.63	Call	Bond Future	4,321.3500	4.3213	4,573.3500	4.5733	5.832	0	0	0
2022/12/08	R213	03/08/2023			Bond Future	11.2037	81.9841	11.1064	82.4047	(0.868)	0.0000	0.0000	0
2022/12/08	R213	03/08/2023	11.62	Call	Bond Future	4,295.1700	4.2952	4,546.3700	4.5464	5.848	0	0	0
2022/12/08	R213	03/08/2023	11.63	Put	Bond Future	2,510.6900	2.5107	2,342.0400	2.3420	(6.717)	0	0	0
2022/12/08	R213	03/08/2023	11.61	Call	Bond Future	4,269.0400	4.2690	4,519.4400	4.5194	5.865	0	0	0
2022/12/08	R213	03/08/2023	11.61	Put	Bond Future	2,542.1400	2.5421	2,371.8900	2.3719	(6.697)	0	0	0
2022/12/08	R213	02/11/2023	11.13	Call	Bond Future	2,886.8400	2.8868	3,092.3800	3.0924	7.120	0	0	0
2022/12/08	R213	02/11/2023	11.13	Put	Bond Future	3,724.0400	3.7240	3,500.2400	3.5002	(6.010)	0	0	0
2022/12/08	R213	02/11/2023			Bond Future	11.3280	80.1557	11.2261	80.5850	(0.899)	0.0000	0.0000	0
2022/12/08	R213	02/11/2023	11.12	Call	Bond Future	2,865.7400	2.8657	3,070.3900	3.0704	7.141	0	0	0
2022/12/08	R213	02/11/2023	11.12	Put	Bond Future	3,745.5300	3.7455	3,520.8400	3.5208	(5.999)	0	0	0
2022/12/08	R213	02/11/2023	11.11	Call	Bond Future	2,845.0200	2.8450	3,048.7800	3.0488	7.162	0	0	0
2022/12/08	R213	02/11/2023	11.11	Put	Bond Future	3,767.4300	3.7674	3,541.8500	3.5419	(5.988)	0	0	0
2022/12/08	R213	01/02/2024	11.71	Call	Bond Future	4,098.3700	4.0984	4,344.5500	4.3445	6.007	0	0	0
2022/12/08	R213	01/02/2024	11.71	Put	Bond Future	3,184.0400	3.1840	2,992.0600	2.9921	(6.029)	0	0	0
2022/12/08	R213	01/02/2024	11.70	Call	Bond Future	4,074.4600	4.0745	4,319.8800	4.3199	6.023	0	0	0
2022/12/08	R213	01/02/2024	11.70	Put	Bond Future	3,200.3600	3.2004	3,007.6200	3.0076	(6.022)	0	0	0
2022/12/08	R213	01/02/2024			Bond Future	11.4843	81.7657	11.3773	82.2038	(0.932)	0.0000	0.0000	0
2022/12/08	R213	01/02/2024	11.72	Call	Bond Future	4,122.3400	4.1223	4,369.2700	4.3693	5.990	0	0	0
2022/12/08	R213	01/02/2024	11.72	Put	Bond Future	3,167.8100	3.1678	2,976.5800	2.9766	(6.037)	0	0	0
2022/12/08	R214	02/02/2023	10.90	Put	Bond Future	4,280.5100	4.2805	4,097.6200	4.0976	(4.273)	0	0	0
2022/12/08	R214	02/02/2023	11.10	Call	Bond Future	803.5500	0.8036	856.0800	0.8561	6.537	0	0	0
2022/12/08	R214	02/02/2023	11.07	Call	Bond Future	756.0200	0.7560	806.0300	0.8060	6.615	0	0	0
2022/12/08	R214	02/02/2023	11.07	Put	Bond Future	3,559.4000	3.5594	3,389.6500	3.3896	(4.769)	0	0	0
2022/12/08	R214	02/02/2023	11.08	Call	Bond Future	771.7100	0.7717	822.5600	0.8226	6.589	0	0	0
2022/12/08	R214	02/02/2023	11.08	Put	Bond Future	3,519.5700	3.5196	3,350.6600	3.3507	(4.799)	0	0	0
2022/12/08	R214	02/02/2023			Bond Future	11.5922	64.6768	11.5499	64.8965	(0.365)	0.0000	0.0000	71,030

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2022/12/08	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/08	R214	02/02/2023		Put	Bond Future	35,323.2200	35.3232	35,103.4600	35.1035	(0.622)	0	0	0
2022/12/08	R214	02/02/2023	10.30	Call	Bond Future	111.3400	0.1113	120.3700	0.1204	8.110	0	0	0
2022/12/08	R214	02/02/2023	10.30	Put	Bond Future	7,421.5100	7.4215	7,210.7800	7.2108	(2.839)	0	0	0
2022/12/08	R214	02/02/2023	10.90	Call	Bond Future	521.7500	0.5217	558.6200	0.5586	7.067	0	0	2,300
2022/12/08	R214	02/02/2023	11.80	Call	Bond Future	2,476.1900	2.4762	2,594.4500	2.5944	4.776	0	0	0
2022/12/08	R214	02/02/2023	11.80	Put	Bond Future	1,413.1300	1.4131	1,311.6300	1.3116	(7.183)	0	0	0
2022/12/08	R214	02/02/2023	11.09	Call	Bond Future	787.5300	0.7875	839.2100	0.8392	6.562	0	0	0
2022/12/08	R214	02/02/2023	11.09	Put	Bond Future	3,479.9300	3.4799	3,311.8500	3.3119	(4.830)	0	0	0
2022/12/08	R214	02/02/2023	11.10	Put	Bond Future	3,440.5700	3.4406	3,273.3400	3.2733	(4.861)	0	0	0
2022/12/08	R214	02/02/2023	11.60	Call	Bond Future	1,894.2400	1.8942	1,993.5900	1.9936	5.245	0	0	2,300
2022/12/08	R214	02/02/2023	11.60	Put	Bond Future	1,853.7700	1.8538	1,733.3600	1.7334	(6.495)	0	0	0
2022/12/08	R214	02/02/2023	11.00	Call	Bond Future	652.3900	0.6524	696.7500	0.6967	6.800	0	0	0
2022/12/08	R214	02/02/2023	11.00	Put	Bond Future	3,846.5400	3.8465	3,671.1400	3.6711	(4.560)	0	0	0
2022/12/08	R214	04/05/2023	11.36	Call	Bond Future	2,372.8000	2.3728	2,461.2100	2.4612	3.726	0	0	0
2022/12/08	R214	04/05/2023	11.36	Put	Bond Future	4,137.3600	4.1374	4,002.1500	4.0021	(3.268)	0	0	0
2022/12/08	R214	04/05/2023	11.37	Call	Bond Future	2,396.1100	2.3961	2,485.1000	2.4851	3.714	0	0	0
2022/12/08	R214	04/05/2023	11.37	Put	Bond Future	4,107.2800	4.1073	3,972.6500	3.9726	(3.278)	0	0	0
2022/12/08	R214	04/05/2023			Bond Future	11.6976	62.6483	11.6540	62.8719	(0.373)	0.0000	0.0000	0
2022/12/08	R214	04/05/2023	11.38	Call	Bond Future	2,419.3700	2.4194	2,508.9500	2.5090	3.703	0	0	0
2022/12/08	R214	04/05/2023	11.38	Put	Bond Future	4,077.2200	4.0772	3,943.1800	3.9432	(3.288)	0	0	0
2022/12/08	R214	03/08/2023	12.14	Call	Bond Future	4,971.6400	4.9716	5,100.5200	5.1005	2.592	0	0	0
2022/12/08	R214	03/08/2023	12.14	Put	Bond Future	3,273.1600	3.2732	3,174.0400	3.1740	(3.028)	0	0	0
2022/12/08	R214	03/08/2023	12.15	Call	Bond Future	5,000.4400	5.0004	5,129.7400	5.1297	2.586	0	0	0
2022/12/08	R214	03/08/2023	12.15	Put	Bond Future	3,253.7300	3.2537	3,155.0300	3.1550	(3.033)	0	0	0
2022/12/08	R214	03/08/2023			Bond Future	11.7957	63.9367	11.7506	64.1647	(0.382)	0.0000	0.0000	0
2022/12/08	R214	03/08/2023	12.16	Call	Bond Future	5,029.5000	5.0295	5,159.2100	5.1592	2.579	0	0	0
2022/12/08	R214	03/08/2023	12.16	Put	Bond Future	3,234.6300	3.2346	3,136.3400	3.1363	(3.039)	0	0	0
2022/12/08	R214	02/11/2023	11.45	Put	Bond Future	5,493.5600	5.4936	5,360.0600	5.3601	(2.430)	0	0	0
2022/12/08	R214	02/11/2023	11.46	Call	Bond Future	3,239.4900	3.2395	3,339.0600	3.3391	3.074	0	0	0
2022/12/08	R214	02/11/2023	11.46	Put	Bond Future	5,462.9900	5.4630	5,329.9400	5.3299	(2.435)	0	0	0
2022/12/08	R214	02/11/2023			Bond Future	11.8945	61.9824	11.8479	62.2151	(0.392)	0.0000	0.0000	0
2022/12/08	R214	02/11/2023	11.47	Call	Bond Future	3,261.6500	3.2617	3,361.6700	3.3617	3.067	0	0	0
2022/12/08	R214	02/11/2023	11.47	Put	Bond Future	5,432.5600	5.4326	5,299.9600	5.3000	(2.441)	0	0	0
2022/12/08	R214	02/11/2023	11.45	Call	Bond Future	3,217.4100	3.2174	3,316.5300	3.3165	3.081	0	0	0
2022/12/08	R214	01/02/2024	12.16	Call	Bond Future	5,012.7600	5.0128	5,141.4800	5.1415	2.568	0	0	0
2022/12/08	R214	01/02/2024	12.16	Put	Bond Future	4,296.3100	4.2963	4,187.5900	4.1876	(2.531)	0	0	0
2022/12/08	R214	01/02/2024			Bond Future	12.0124	63.2270	11.9641	63.4644	(0.402)	0.0000	0.0000	0
2022/12/08	R214	01/02/2024	12.14	Call	Bond Future	4,959.5400	4.9595	5,087.4700	5.0875	2.579	0	0	0
2022/12/08	R214	01/02/2024	12.14	Put	Bond Future	4,339.4000	4.3394	4,229.8900	4.2299	(2.524)	0	0	0
2022/12/08	R214	01/02/2024	12.15	Call	Bond Future	4,986.1300	4.9861	5,114.4500	5.1144	2.574	0	0	0
2022/12/08	R214	01/02/2024	12.15	Put	Bond Future	4,317.8100	4.3178	4,208.6900	4.2087	(2.527)	0	0	0
2022/12/08	R248	02/02/2023	11.00	Call	Bond Future	895.0200	0.8950	944.4300	0.9444	5.521	0	0	2,900
2022/12/08	R248	02/02/2023	11.00	Put	Bond Future	4,712.2100	4.7122	4,519.8600	4.5199	(4.082)	0	0	0
2022/12/08	R248	02/02/2023	11.60	Call	Bond Future	2,526.1000	2.5261	2,635.1700	2.6352	4.318	0	0	2,900
2022/12/08	R248	02/02/2023	11.60	Put	Bond Future	2,286.6900	2.2867	2,154.0000	2.1540	(5.803)	0	0	0
2022/12/08	R248	02/02/2023	11.70	Call	Bond Future	2,885.8900	2.8859	3,005.2000	3.0052	4.134	0	0	0

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2022/12/08	R248	02/02/2023	11.70	Put	Bond Future	2,004.9100	2.0049	1,882.4600	1.8825	(6.108)	0	0	0
2022/12/08	R248	02/02/2023	11.08	Call	Bond Future	1,056.5300	1.0565	1,113.1100	1.1131	5.355	0	0	0
2022/12/08	R248	02/02/2023	11.08	Put	Bond Future	4,311.5100	4.3115	4,126.3300	4.1263	(4.295)	0	0	0
2022/12/08	R248	02/02/2023	11.10	Put	Bond Future	4,215.0200	4.2150	4,031.6800	4.0317	(4.350)	0	0	0
2022/12/08	R248	02/02/2023			Bond Future	11.5631	80.9815	11.5260	81.2232	(0.321)	0.0000	0.0000	247,673
2022/12/08	R248	02/02/2023	10.40	Call	Bond Future	194.0200	0.1940	206.6400	0.2066	6.504	0	0	0
2022/12/08	R248	02/02/2023	10.40	Put	Bond Future	8,453.7200	8.4537	8,224.5800	8.2246	(2.711)	0	0	0
2022/12/08	R248	02/02/2023	11.06	Call	Bond Future	1,014.4900	1.0145	1,069.2400	1.0692	5.397	0	0	0
2022/12/08	R248	02/02/2023	11.06	Put	Bond Future	4,409.3900	4.4094	4,222.3800	4.2224	(4.241)	0	0	0
2022/12/08	R248	02/02/2023	11.07	Call	Bond Future	1,035.3300	1.0353	1,090.9800	1.0910	5.375	0	0	0
2022/12/08	R248	02/02/2023	11.07	Put	Bond Future	4,360.2100	4.3602	4,174.1000	4.1741	(4.268)	0	0	0
2022/12/08	R248	02/02/2023	11.10	Call	Bond Future	1,099.5400	1.0995	1,157.9600	1.1580	5.313	0	0	0
2022/12/08	R248	04/05/2023	11.35	Call	Bond Future	3,007.5000	3.0075	3,104.0600	3.1041	3.211	0	0	0
2022/12/08	R248	04/05/2023	11.35	Put	Bond Future	5,104.6400	5.1046	4,955.1900	4.9552	(2.928)	0	0	0
2022/12/08	R248	04/05/2023			Bond Future	11.6703	78.1121	11.6320	78.3581	(0.329)	0.0000	0.0000	10,943
2022/12/08	R248	04/05/2023	11.34	Call	Bond Future	2,978.1300	2.9781	3,074.0500	3.0740	3.221	0	0	0
2022/12/08	R248	04/05/2023	11.34	Put	Bond Future	5,142.3600	5.1424	4,992.2700	4.9923	(2.919)	0	0	0
2022/12/08	R248	04/05/2023	11.33	Call	Bond Future	2,949.1100	2.9491	3,044.3800	3.0444	3.230	0	0	0
2022/12/08	R248	04/05/2023	11.33	Put	Bond Future	5,180.5200	5.1805	5,029.7800	5.0298	(2.910)	0	0	0
2022/12/08	R248	03/08/2023	12.11	Call	Bond Future	6,167.9700	6.1680	6,307.9500	6.3079	2.269	0	0	0
2022/12/08	R248	03/08/2023	12.11	Put	Bond Future	4,100.3400	4.1003	3,989.6000	3.9896	(2.701)	0	0	0
2022/12/08	R248	03/08/2023			Bond Future	11.7733	79.6811	11.7336	79.9318	(0.337)	0.0000	0.0000	0
2022/12/08	R248	03/08/2023	12.10	Call	Bond Future	6,132.0900	6.1321	6,271.6100	6.2716	2.275	0	0	0
2022/12/08	R248	03/08/2023	12.10	Put	Bond Future	4,124.4300	4.1244	4,013.2300	4.0132	(2.696)	0	0	0
2022/12/08	R248	03/08/2023	12.09	Call	Bond Future	6,096.5100	6.0965	6,235.5700	6.2356	2.281	0	0	0
2022/12/08	R248	03/08/2023	12.09	Put	Bond Future	4,148.9100	4.1489	4,037.2500	4.0373	(2.691)	0	0	0
2022/12/08	R248	02/11/2023	11.48	Call	Bond Future	4,049.1700	4.0492	4,159.5300	4.1595	2.725	0	0	0
2022/12/08	R248	02/11/2023	11.49	Put	Bond Future	6,487.1800	6.4872	6,342.1300	6.3421	(2.236)	0	0	0
2022/12/08	R248	02/11/2023	11.47	Call	Bond Future	4,021.1500	4.0212	4,130.9900	4.1310	2.732	0	0	0
2022/12/08	R248	02/11/2023			Bond Future	11.8679	76.9353	11.8268	77.1912	(0.347)	0.0000	0.0000	13,000
2022/12/08	R248	02/11/2023	11.48	Put	Bond Future	6,524.6600	6.5247	6,379.1000	6.3791	(2.231)	0	0	0
2022/12/08	R248	02/11/2023	11.49	Call	Bond Future	4,077.2900	4.0773	4,188.1600	4.1882	2.719	0	0	0
2022/12/08	R248	02/11/2023	11.47	Put	Bond Future	6,562.3300	6.5623	6,416.2500	6.4163	(2.226)	0	0	0
2022/12/08	R248	01/02/2024	12.15	Call	Bond Future	6,198.1600	6.1982	6,339.9600	6.3400	2.288	0	0	0
2022/12/08	R248	01/02/2024	12.15	Put	Bond Future	5,165.2400	5.1652	5,045.8800	5.0459	(2.311)	0	0	0
2022/12/08	R248	01/02/2024	12.14	Call	Bond Future	6,164.8800	6.1649	6,306.2500	6.3063	2.293	0	0	0
2022/12/08	R248	01/02/2024	12.14	Put	Bond Future	5,191.5300	5.1915	5,071.7400	5.0717	(2.307)	0	0	0
2022/12/08	R248	01/02/2024			Bond Future	11.9786	78.5169	11.9359	78.7781	(0.356)	0.0000	0.0000	0
2022/12/08	R248	01/02/2024	12.16	Call	Bond Future	6,231.4900	6.2315	6,373.7300	6.3737	2.283	0	0	0
2022/12/08	R248	01/02/2024	12.16	Put	Bond Future	5,139.0800	5.1391	5,020.1600	5.0202	(2.314)	0	0	0

**Total**

**1569223**