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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/12/2022 TO 09/12/2022

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
2022/12/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	2025	02/02/2023		Bond Future	165.5405	165.5405	165.9216	165.9216	0.230	0.0000	0.0000	6,568
2022/12/09	2025	04/05/2023		Bond Future	168.8300	168.8300	169.2176	169.2176	0.230	0.0000	0.0000	0
2022/12/09	2025	03/08/2023		Bond Future	170.5928	170.5928	170.9868	170.9868	0.231	0.0000	0.0000	0
2022/12/09	2025	02/11/2023		Bond Future	174.2208	174.2208	174.6229	174.6229	0.231	0.0000	0.0000	0
2022/12/09	2025	01/02/2024		Bond Future	175.9751	175.9751	176.3837	176.3837	0.232	0.0000	0.0000	0
2022/12/09	2029	02/02/2023		Bond Future	117.5121	117.5121	118.4606	118.4606	0.807	0.0000	0.0000	1,496
2022/12/09	2029	04/05/2023		Bond Future	118.5521	118.5521	119.5186	119.5186	0.815	0.0000	0.0000	0

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2022/12/09	2029	03/08/2023			Bond Future	121.0163	121.0163	122.0024	122.0024	0.815	0.0000	0.0000	0
2022/12/09	2029	02/11/2023			Bond Future	122.2594	122.2594	123.2654	123.2654	0.823	0.0000	0.0000	0
2022/12/09	2029	01/02/2024			Bond Future	124.7443	124.7443	125.7709	125.7709	0.823	0.0000	0.0000	0
2022/12/09	2030	02/02/2023	8.81	Put	Bond Future	7,919.2100	7.9192	8,049.5800	8.0496	1.646	0	0	0
2022/12/09	2030	02/02/2023	9.04	Call	Bond Future	15.0000	0.0150	12.3400	0.0123	(17.733)	0	0	0
2022/12/09	2030	02/02/2023	9.04	Put	Bond Future	6,787.8800	6.7879	6,916.6800	6.9167	1.897	0	0	0
2022/12/09	2030	02/02/2023	9.08	Put	Bond Future	6,593.9300	6.5939	6,722.3100	6.7223	1.947	0	0	0
2022/12/09	2030	02/02/2023	11.16	Put	Bond Future	464.9800	0.4650	482.9800	0.4830	3.871	0	0	388
2022/12/09	2030	02/02/2023	11.35	Call	Bond Future	4,127.6900	4.1277	4,008.8400	4.0088	(2.879)	0	0	5,000
2022/12/09	2030	02/02/2023	11.35	Put	Bond Future	340.0000	0.3400	352.6100	0.3526	3.709	0	0	0
2022/12/09	2030	02/02/2023	9.99	Call	Bond Future	429.3100	0.4293	390.1900	0.3902	(9.112)	0	0	0
2022/12/09	2030	02/02/2023	10.00	Call	Bond Future	442.0400	0.4420	402.1400	0.4021	(9.026)	0	0	0
2022/12/09	2030	02/02/2023	10.01	Put	Bond Future	2,600.0000	2.6000	2,690.7900	2.6908	3.492	0	0	0
2022/12/09	2030	02/02/2023	9.80	Call	Bond Future	232.8900	0.2329	207.4400	0.2074	(10.928)	0	0	0
2022/12/09	2030	02/02/2023	9.94	Put	Bond Future	2,838.9900	2.8390	2,935.1300	2.9351	3.386	0	0	102
2022/12/09	2030	02/02/2023	9.20	Call	Bond Future	28.8300	0.0288	24.1500	0.0242	(16.233)	0	0	0
2022/12/09	2030	02/02/2023	9.20	Put	Bond Future	6,018.0800	6.0181	6,144.8600	6.1449	2.107	0	0	0
2022/12/09	2030	02/02/2023	9.66	Call	Bond Future	147.1800	0.1472	129.2400	0.1292	(12.189)	0	0	0
2022/12/09	2030	02/02/2023	9.66	Put	Bond Future	3,928.5200	3.9285	4,042.0400	4.0420	2.890	0	0	102
2022/12/09	2030	02/02/2023			Bond Future	10.4812	88.0802	10.5106	87.9487	0.280	0.0000	0.0000	95,072
2022/12/09	2030	02/02/2023	8.81	Call	Bond Future	5.4100	0.0054	4.3200	0.0043	(20.148)	0	0	102
2022/12/09	2030	02/02/2023	9.08	Call	Bond Future	17.7300	0.0177	14.6500	0.0147	(17.372)	0	0	388
2022/12/09	2030	02/02/2023	11.55	Call	Bond Future	4,873.6000	4.8736	4,750.6300	4.7506	(2.523)	0	0	5,000
2022/12/09	2030	02/02/2023	11.55	Put	Bond Future	243.5100	0.2435	252.0000	0.2520	3.487	0	0	0
2022/12/09	2030	02/02/2023	11.12	Call	Bond Future	3,301.7900	3.3018	3,189.6900	3.1897	(3.395)	0	0	0
2022/12/09	2030	02/02/2023	11.12	Put	Bond Future	496.3300	0.4963	515.6900	0.5157	3.901	0	0	0
2022/12/09	2030	02/02/2023	11.16	Call	Bond Future	3,442.3100	3.4423	3,328.8500	3.3288	(3.296)	0	0	0
2022/12/09	2030	02/02/2023	9.99	Put	Bond Future	2,666.9200	2.6669	2,759.2600	2.7593	3.462	0	0	0
2022/12/09	2030	02/02/2023	10.00	Put	Bond Future	2,633.3900	2.6334	2,724.9500	2.7250	3.477	0	0	0
2022/12/09	2030	02/02/2023	10.01	Call	Bond Future	454.8900	0.4549	414.2200	0.4142	(8.941)	0	0	0
2022/12/09	2030	02/02/2023	9.80	Put	Bond Future	3,355.2700	3.3553	3,461.2800	3.4613	3.160	0	0	0
2022/12/09	2030	02/02/2023	9.83	Call	Bond Future	258.5700	0.2586	231.1100	0.2311	(10.620)	0	0	388
2022/12/09	2030	02/02/2023	9.83	Put	Bond Future	3,240.5200	3.2405	3,344.5200	3.3445	3.209	0	0	0
2022/12/09	2030	02/02/2023	9.94	Call	Bond Future	369.6000	0.3696	334.2800	0.3343	(9.556)	0	0	0
2022/12/09	2030	02/02/2023	9.79	Call	Bond Future	224.7000	0.2247	199.9000	0.1999	(11.037)	0	0	0
2022/12/09	2030	02/02/2023	9.79	Put	Bond Future	3,393.9500	3.3939	3,500.6100	3.5006	3.143	0	0	0
2022/12/09	2030	04/05/2023	11.34	Call	Bond Future	4,439.8400	4.4398	4,338.6600	4.3387	(2.279)	0	0	0
2022/12/09	2030	04/05/2023	11.34	Put	Bond Future	1,335.9500	1.3359	1,369.3600	1.3694	2.501	0	0	150
2022/12/09	2030	04/05/2023	10.42	Call	Bond Future	2,091.3900	2.0914	2,021.6200	2.0216	(3.336)	0	0	479
2022/12/09	2030	04/05/2023	10.42	Put	Bond Future	2,921.8300	2.9218	2,986.6500	2.9867	2.218	0	0	0
2022/12/09	2030	04/05/2023	10.52	Call	Bond Future	2,300.3200	2.3003	2,226.6600	2.2267	(3.202)	0	0	0
2022/12/09	2030	04/05/2023	10.52	Put	Bond Future	2,692.0600	2.6921	2,752.9900	2.7530	2.263	0	0	0
2022/12/09	2030	04/05/2023	10.53	Call	Bond Future	2,322.1400	2.3221	2,248.0900	2.2481	(3.189)	0	0	0
2022/12/09	2030	04/05/2023	10.53	Put	Bond Future	2,670.1600	2.6702	2,730.7000	2.7307	2.267	0	0	0
2022/12/09	2030	04/05/2023	9.67	Call	Bond Future	939.7900	0.9398	898.3200	0.8983	(4.413)	0	0	479
2022/12/09	2030	04/05/2023	9.67	Put	Bond Future	5,149.7800	5.1498	5,242.9000	5.2429	1.808	0	0	0
2022/12/09	2030	04/05/2023	9.78	Call	Bond Future	1,058.4700	1.0585	1,013.3100	1.0133	(4.267)	0	0	388

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2022/12/09	2030	04/05/2023	9.78	Put	Bond Future	4,762.7600	4.7628	4,852.1900	4.8522	1.878	0	0	0
2022/12/09	2030	04/05/2023	10.00	Call	Bond Future	1,358.5500	1.3585	1,305.1600	1.3052	(3.930)	0	0	1,080
2022/12/09	2030	04/05/2023	10.00	Put	Bond Future	4,061.8800	4.0619	4,143.0800	4.1431	1.999	0	0	0
2022/12/09	2030	04/05/2023	9.03	Call	Bond Future	461.5500	0.4616	437.4600	0.4375	(5.219)	0	0	388
2022/12/09	2030	04/05/2023	9.03	Put	Bond Future	7,684.5300	7.6845	7,795.0300	7.7950	1.438	0	0	0
2022/12/09	2030	04/05/2023	9.58	Put	Bond Future	5,480.7500	5.4808	5,576.6900	5.5767	1.750	0	0	0
2022/12/09	2030	04/05/2023			Bond Future	10.6098	89.8099	10.6408	89.6753	0.292	0.0000	0.0000	0
2022/12/09	2030	04/05/2023	12.57	Call	Bond Future	8,467.7500	8.4677	8,344.2900	8.3443	(1.458)	0	0	0
2022/12/09	2030	04/05/2023	12.57	Put	Bond Future	443.7300	0.4437	454.8600	0.4549	2.508	0	0	350
2022/12/09	2030	04/05/2023	11.62	Call	Bond Future	5,300.4500	5.3004	5,192.2900	5.1923	(2.041)	0	0	0
2022/12/09	2030	04/05/2023	11.62	Put	Bond Future	1,043.2900	1.0433	1,069.7200	1.0697	2.533	0	0	388
2022/12/09	2030	04/05/2023	12.04	Call	Bond Future	6,666.2500	6.6663	6,549.9000	6.5499	(1.745)	0	0	0
2022/12/09	2030	04/05/2023	12.04	Put	Bond Future	716.3700	0.7164	734.6100	0.7346	2.546	0	0	1,080
2022/12/09	2030	04/05/2023	12.50	Call	Bond Future	8,226.6500	8.2266	8,103.9500	8.1039	(1.491)	0	0	0
2022/12/09	2030	04/05/2023	12.50	Put	Bond Future	472.6900	0.4727	484.5800	0.4846	2.515	0	0	479
2022/12/09	2030	04/05/2023	10.54	Call	Bond Future	2,344.0600	2.3441	2,269.6200	2.2696	(3.176)	0	0	0
2022/12/09	2030	04/05/2023	10.54	Put	Bond Future	2,648.3900	2.6484	2,708.5400	2.7085	2.271	0	0	0
2022/12/09	2030	04/05/2023	10.65	Call	Bond Future	2,592.7800	2.5928	2,514.1700	2.5142	(3.032)	0	0	350
2022/12/09	2030	04/05/2023	10.65	Put	Bond Future	2,418.3100	2.4183	2,474.2900	2.4743	2.315	0	0	0
2022/12/09	2030	04/05/2023	9.58	Call	Bond Future	854.3800	0.8544	815.7300	0.8157	(4.524)	0	0	150
2022/12/09	2030	03/08/2023	12.89	Call	Bond Future	9,246.1300	9.2461	9,124.5200	9.1245	(1.315)	0	0	0
2022/12/09	2030	03/08/2023	12.89	Put	Bond Future	718.5800	0.7186	734.7200	0.7347	2.246	0	0	350
2022/12/09	2030	03/08/2023	11.34	Call	Bond Future	4,540.4700	4.5405	4,446.0500	4.4461	(2.080)	0	0	0
2022/12/09	2030	03/08/2023	11.34	Put	Bond Future	2,022.1300	2.0221	2,065.4600	2.0655	2.143	0	0	0
2022/12/09	2030	03/08/2023	11.35	Call	Bond Future	4,567.6000	4.5676	4,472.9300	4.4729	(2.073)	0	0	0
2022/12/09	2030	03/08/2023	11.36	Put	Bond Future	1,995.2800	1.9953	2,038.1100	2.0381	2.147	0	0	0
2022/12/09	2030	03/08/2023	10.40	Call	Bond Future	2,355.8600	2.3559	2,289.1900	2.2892	(2.830)	0	0	1,012
2022/12/09	2030	03/08/2023	10.65	Call	Bond Future	2,855.0900	2.8551	2,780.4900	2.7805	(2.613)	0	0	350
2022/12/09	2030	03/08/2023	10.65	Put	Bond Future	3,197.8200	3.1978	3,260.9700	3.2610	1.975	0	0	0
2022/12/09	2030	03/08/2023			Bond Future	10.7312	87.6490	10.7639	87.5113	0.305	0.0000	0.0000	0
2022/12/09	2030	03/08/2023	12.59	Call	Bond Future	8,284.9600	8.2850	8,166.9300	8.1669	(1.425)	0	0	0
2022/12/09	2030	03/08/2023	12.59	Put	Bond Future	877.2900	0.8773	897.0100	0.8970	2.248	0	0	1,012
2022/12/09	2030	03/08/2023	11.35	Put	Bond Future	2,008.6700	2.0087	2,051.7500	2.0518	2.145	0	0	0
2022/12/09	2030	03/08/2023	11.36	Call	Bond Future	4,594.7800	4.5948	4,499.8600	4.4999	(2.066)	0	0	0
2022/12/09	2030	03/08/2023	10.40	Put	Bond Future	3,765.1100	3.7651	3,836.1900	3.8362	1.888	0	0	0
2022/12/09	2030	02/11/2023	10.81	Call	Bond Future	3,085.4600	3.0855	3,009.2100	3.0092	(2.471)	0	0	0
2022/12/09	2030	02/11/2023	10.81	Put	Bond Future	3,211.0500	3.2111	3,275.5800	3.2756	2.010	0	0	0
2022/12/09	2030	02/11/2023	10.80	Call	Bond Future	3,063.6400	3.0636	2,987.6800	2.9877	(2.479)	0	0	0
2022/12/09	2030	02/11/2023	10.80	Put	Bond Future	3,230.1700	3.2302	3,294.9900	3.2950	2.007	0	0	0
2022/12/09	2030	02/11/2023			Bond Future	10.8407	89.4951	10.8752	89.3543	0.318	0.0000	0.0000	0
2022/12/09	2030	02/11/2023	10.82	Call	Bond Future	3,107.3500	3.1074	3,030.8100	3.0308	(2.463)	0	0	0
2022/12/09	2030	02/11/2023	10.82	Put	Bond Future	3,192.0200	3.1920	3,256.2600	3.2563	2.013	0	0	0
2022/12/09	2030	01/02/2024	11.37	Call	Bond Future	4,211.4700	4.2115	4,123.4200	4.1234	(2.091)	0	0	0
2022/12/09	2030	01/02/2024	11.37	Put	Bond Future	2,705.9000	2.7059	2,761.2800	2.7613	2.047	0	0	0
2022/12/09	2030	01/02/2024			Bond Future	10.9843	87.2878	11.0207	87.1444	0.331	0.0000	0.0000	0
2022/12/09	2030	01/02/2024	11.36	Call	Bond Future	4,187.6900	4.1877	4,099.8900	4.0999	(2.097)	0	0	0
2022/12/09	2030	01/02/2024	11.36	Put	Bond Future	2,720.7500	2.7207	2,776.3800	2.7764	2.045	0	0	0
2022/12/09	2030	01/02/2024	11.35	Call	Bond Future	4,163.6000	4.1636	4,076.0500	4.0761	(2.103)	0	0	0

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2022/12/09	2030	01/02/2024	11.35	Put	Bond Future	2,735.3000	2.7353	2,791.1800	2.7912	2.043	0	0	0
2022/12/09	2032	02/02/2023	9.47	Call	Bond Future	10.1800	0.0102	7.1600	0.0072	(29.666)	0	0	500
2022/12/09	2032	02/02/2023	9.47	Put	Bond Future	8,464.9000	8.4649	8,764.4700	8.7645	3.539	0	0	0
2022/12/09	2032	02/02/2023	9.92	Call	Bond Future	70.0700	0.0701	53.6800	0.0537	(23.391)	0	0	750
2022/12/09	2032	02/02/2023	9.92	Put	Bond Future	5,989.9300	5.9899	6,276.1300	6.2761	4.778	0	0	0
2022/12/09	2032	02/02/2023	11.50	Call	Bond Future	3,117.1700	3.1172	2,892.2200	2.8922	(7.216)	0	0	0
2022/12/09	2032	02/02/2023	11.50	Put	Bond Future	828.3100	0.8283	905.9500	0.9059	9.373	0	0	8,000
2022/12/09	2032	02/02/2023	11.69	Call	Bond Future	3,828.1800	3.8282	3,584.9500	3.5850	(6.354)	0	0	0
2022/12/09	2032	02/02/2023	11.69	Put	Bond Future	620.0200	0.6200	679.3800	0.6794	9.574	0	0	0
2022/12/09	2032	02/02/2023	10.50	Call	Bond Future	485.6900	0.4857	409.7100	0.4097	(15.644)	0	0	0
2022/12/09	2032	02/02/2023	10.50	Put	Bond Future	3,271.0300	3.2710	3,497.6400	3.4976	6.928	0	0	454
2022/12/09	2032	02/02/2023	10.67	Call	Bond Future	759.4100	0.7594	656.0500	0.6561	(13.611)	0	0	750
2022/12/09	2032	02/02/2023	10.67	Put	Bond Future	2,653.3200	2.6533	2,852.5500	2.8525	7.509	0	0	0
2022/12/09	2032	02/02/2023	11.45	Call	Bond Future	2,937.1600	2.9372	2,717.6700	2.7177	(7.473)	0	0	0
2022/12/09	2032	02/02/2023	11.45	Put	Bond Future	892.5300	0.8925	975.6300	0.9756	9.311	0	0	8,000
2022/12/09	2032	02/02/2023	10.40	Call	Bond Future	359.6700	0.3597	298.5300	0.2985	(16.999)	0	0	0
2022/12/09	2032	02/02/2023	10.40	Put	Bond Future	3,675.0900	3.6751	3,916.5400	3.9165	6.570	0	0	0
2022/12/09	2032	02/02/2023	10.22	Call	Bond Future	196.4600	0.1965	157.9200	0.1579	(19.617)	0	0	500
2022/12/09	2032	02/02/2023	10.22	Put	Bond Future	4,476.7900	4.4768	4,740.8400	4.7408	5.898	0	0	0
2022/12/09	2032	02/02/2023			Bond Future	11.0390	87.1180	11.0990	86.8154	0.543	0.0000	0.0000	111,968
2022/12/09	2032	02/02/2023	9.31	Call	Bond Future	4.5300	0.0045	3.0800	0.0031	(32.009)	0	0	454
2022/12/09	2032	02/02/2023	9.31	Put	Bond Future	9,383.0000	9.3830	9,684.1400	9.6841	3.209	0	0	0
2022/12/09	2032	02/02/2023	12.75	Call	Bond Future	8,204.5800	8.2046	7,912.8300	7.9128	(3.556)	0	0	0
2022/12/09	2032	02/02/2023	12.75	Put	Bond Future	113.2100	0.1132	124.0500	0.1240	9.575	0	0	750
2022/12/09	2032	02/02/2023	11.84	Call	Bond Future	4,415.5700	4.4156	4,160.5500	4.1606	(5.775)	0	0	0
2022/12/09	2032	02/02/2023	11.84	Put	Bond Future	491.3500	0.4913	538.9200	0.5389	9.681	0	0	500
2022/12/09	2032	02/02/2023	10.38	Call	Bond Future	337.4600	0.3375	279.1400	0.2791	(17.282)	0	0	0
2022/12/09	2032	02/02/2023	10.38	Put	Bond Future	3,759.4000	3.7594	4,003.6700	4.0037	6.498	0	0	0
2022/12/09	2032	02/02/2023	10.39	Call	Bond Future	348.3900	0.3484	288.6800	0.2887	(17.139)	0	0	0
2022/12/09	2032	02/02/2023	10.39	Put	Bond Future	3,717.0500	3.7170	3,959.9300	3.9599	6.534	0	0	0
2022/12/09	2032	02/02/2023	10.16	Call	Bond Future	162.2600	0.1623	129.2500	0.1293	(20.344)	0	0	0
2022/12/09	2032	02/02/2023	10.16	Put	Bond Future	4,767.3400	4.7673	5,036.9200	5.0369	5.655	0	0	454
2022/12/09	2032	02/02/2023	10.30	Call	Bond Future	257.9600	0.2580	210.3000	0.2103	(18.476)	0	0	8,000
2022/12/09	2032	02/02/2023	10.30	Put	Bond Future	4,107.7200	4.1077	4,362.6500	4.3626	6.206	0	0	0
2022/12/09	2032	04/05/2023	13.43	Call	Bond Future	10,695.4400	10.6954	10,413.1800	10.4132	(2.639)	0	0	0
2022/12/09	2032	04/05/2023	13.43	Put	Bond Future	453.8800	0.4539	480.7000	0.4807	5.909	0	0	400
2022/12/09	2032	04/05/2023	10.89	Call	Bond Future	2,334.6000	2.3346	2,190.2600	2.1903	(6.183)	0	0	0
2022/12/09	2032	04/05/2023	10.89	Put	Bond Future	3,726.2500	3.7263	3,890.9900	3.8910	4.421	0	0	0
2022/12/09	2032	04/05/2023	11.37	Call	Bond Future	3,566.3000	3.5663	3,382.5100	3.3825	(5.154)	0	0	400
2022/12/09	2032	04/05/2023			Bond Future	11.1688	84.6677	11.2316	84.3586	0.562	0.0000	0.0000	66,549
2022/12/09	2032	04/05/2023	10.88	Call	Bond Future	2,312.1200	2.3121	2,168.6300	2.1686	(6.206)	0	0	0
2022/12/09	2032	04/05/2023	10.88	Put	Bond Future	3,754.2400	3.7542	3,919.8300	3.9198	4.411	0	0	0
2022/12/09	2032	04/05/2023	11.37	Put	Bond Future	2,580.9500	2.5810	2,706.2400	2.7062	4.854	0	0	0
2022/12/09	2032	04/05/2023	10.62	Call	Bond Future	1,776.4700	1.7765	1,655.1900	1.6552	(6.827)	0	0	400
2022/12/09	2032	04/05/2023	10.62	Put	Bond Future	4,544.8300	4.5448	4,732.6300	4.7326	4.132	0	0	0
2022/12/09	2032	04/05/2023	10.87	Call	Bond Future	2,289.7500	2.2897	2,147.1200	2.1471	(6.229)	0	0	0
2022/12/09	2032	04/05/2023	10.87	Put	Bond Future	3,782.3800	3.7824	3,948.8300	3.9488	4.401	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
2022/12/09	2032	03/08/2023	11.77	Call	Bond Future	4,999.1400	4.9991	4,798.6000	4.7986	(4.011)	0	0	0
2022/12/09	2032	03/08/2023	11.77	Put	Bond Future	2,716.7700	2.7168	2,831.9900	2.8320	4.241	0	0	0
2022/12/09	2032	03/08/2023	11.90	Call	Bond Future	5,388.8300	5.3888	5,180.8300	5.1808	(3.860)	0	0	5,000
2022/12/09	2032	03/08/2023	11.90	Put	Bond Future	2,504.9200	2.5049	2,612.6800	2.6127	4.302	0	0	0
2022/12/09	2032	03/08/2023			Bond Future	11.2881	86.4091	11.3537	86.0933	0.581	0.0000	0.0000	2,600
2022/12/09	2032	03/08/2023	11.75	Call	Bond Future	4,939.9900	4.9400	4,740.6200	4.7406	(4.036)	0	0	0
2022/12/09	2032	03/08/2023	11.75	Put	Bond Future	2,750.6900	2.7507	2,867.0800	2.8671	4.231	0	0	0
2022/12/09	2032	03/08/2023	11.76	Call	Bond Future	4,969.5300	4.9695	4,769.5700	4.7696	(4.024)	0	0	0
2022/12/09	2032	03/08/2023	11.76	Put	Bond Future	2,733.6800	2.7337	2,849.4800	2.8495	4.236	0	0	0
2022/12/09	2032	02/11/2023	11.24	Call	Bond Future	3,369.4100	3.3694	3,208.3500	3.2083	(4.780)	0	0	0
2022/12/09	2032	02/11/2023	11.24	Put	Bond Future	4,159.4200	4.1594	4,320.8900	4.3209	3.882	0	0	0
2022/12/09	2032	02/11/2023			Bond Future	11.4067	84.0673	11.4753	83.7448	0.602	0.0000	0.0000	0
2022/12/09	2032	02/11/2023	11.23	Call	Bond Future	3,346.0300	3.3460	3,185.6300	3.1856	(4.794)	0	0	0
2022/12/09	2032	02/11/2023	11.23	Put	Bond Future	4,183.7500	4.1838	4,345.8800	4.3459	3.875	0	0	0
2022/12/09	2032	02/11/2023	11.22	Call	Bond Future	3,322.4100	3.3224	3,162.6800	3.1627	(4.808)	0	0	0
2022/12/09	2032	02/11/2023	11.22	Put	Bond Future	4,207.8700	4.2079	4,370.6700	4.3707	3.869	0	0	0
2022/12/09	2032	01/02/2024	11.84	Call	Bond Future	4,752.9500	4.7530	4,561.1600	4.5612	(4.035)	0	0	0
2022/12/09	2032	01/02/2024	11.84	Put	Bond Future	3,437.3200	3.4373	3,574.3600	3.5744	3.987	0	0	0
2022/12/09	2032	01/02/2024	11.83	Call	Bond Future	4,726.0100	4.7260	4,534.7900	4.5348	(4.046)	0	0	0
2022/12/09	2032	01/02/2024	11.83	Put	Bond Future	3,455.3500	3.4554	3,592.9600	3.5930	3.983	0	0	0
2022/12/09	2032	01/02/2024			Bond Future	11.5504	85.7552	11.6222	85.4264	0.622	0.0000	0.0000	0
2022/12/09	2032	01/02/2024	11.85	Call	Bond Future	4,779.9400	4.7799	4,587.5800	4.5876	(4.024)	0	0	0
2022/12/09	2032	01/02/2024	11.85	Put	Bond Future	3,419.3700	3.4194	3,555.8400	3.5558	3.991	0	0	0
2022/12/09	2033	02/02/2023			Bond Future	111.9433	111.9433	113.6966	113.6966	1.566	0.0000	0.0000	7,312
2022/12/09	2033	04/05/2023			Bond Future	112.7818	112.7818	114.5691	114.5691	1.585	0.0000	0.0000	0
2022/12/09	2033	03/08/2023			Bond Future	115.1259	115.1259	116.9500	116.9500	1.584	0.0000	0.0000	0
2022/12/09	2033	02/11/2023			Bond Future	116.1528	116.1528	118.0143	118.0143	1.603	0.0000	0.0000	0
2022/12/09	2033	01/02/2024			Bond Future	118.5136	118.5136	120.4133	120.4133	1.603	0.0000	0.0000	0
2022/12/09	2037	02/02/2023	11.03	Call	Bond Future	683.4900	0.6835	560.2300	0.5602	(18.034)	0	0	0
2022/12/09	2037	02/02/2023	11.03	Put	Bond Future	4,346.5500	4.3465	4,709.1800	4.7092	8.343	0	0	0
2022/12/09	2037	02/02/2023	11.04	Call	Bond Future	698.4200	0.6984	573.1800	0.5732	(17.932)	0	0	0
2022/12/09	2037	02/02/2023	11.04	Put	Bond Future	4,300.4400	4.3004	4,661.0900	4.6611	8.386	0	0	0
2022/12/09	2037	02/02/2023	11.97	Call	Bond Future	3,135.0300	3.1350	2,811.4900	2.8115	(10.320)	0	0	0
2022/12/09	2037	02/02/2023			Bond Future	11.6502	78.6723	11.7357	78.1865	0.734	0.0000	0.0000	133,538
2022/12/09	2037	02/02/2023	11.05	Call	Bond Future	713.5600	0.7136	586.3400	0.5863	(17.829)	0	0	0
2022/12/09	2037	02/02/2023	11.05	Put	Bond Future	4,254.6100	4.2546	4,613.2800	4.6133	8.430	0	0	0
2022/12/09	2037	02/02/2023	11.10	Call	Bond Future	792.7800	0.7928	655.4300	0.6554	(17.325)	0	0	577
2022/12/09	2037	02/02/2023	11.10	Put	Bond Future	4,029.9600	4.0300	4,378.5000	4.3785	8.649	0	0	0
2022/12/09	2037	02/02/2023	11.97	Put	Bond Future	1,339.8400	1.3398	1,502.1900	1.5022	12.117	0	0	577
2022/12/09	2037	04/05/2023	13.73	Put	Bond Future	812.5400	0.8125	877.4200	0.8774	7.985	0	0	400
2022/12/09	2037	04/05/2023	11.94	Call	Bond Future	4,072.0100	4.0720	3,786.5200	3.7865	(7.011)	0	0	0
2022/12/09	2037	04/05/2023	11.03	Put	Bond Future	6,085.4300	6.0854	6,414.4800	6.4145	5.407	0	0	0
2022/12/09	2037	04/05/2023	11.30	Call	Bond Future	2,293.2500	2.2932	2,090.5700	2.0906	(8.838)	0	0	0
2022/12/09	2037	04/05/2023	11.30	Put	Bond Future	5,047.5200	5.0475	5,340.7500	5.3408	5.809	0	0	0
2022/12/09	2037	04/05/2023	11.31	Call	Bond Future	2,316.9000	2.3169	2,112.8800	2.1129	(8.806)	0	0	0
2022/12/09	2037	04/05/2023	11.31	Put	Bond Future	5,012.2100	5.0122	5,304.1000	5.3041	5.824	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
2022/12/09	2037	04/05/2023	10.95	Call	Bond Future	1,563.4700	1.5635	1,407.0000	1.4070	(10.008)	0	0	703
2022/12/09	2037	04/05/2023	10.95	Put	Bond Future	6,421.7500	6.4217	6,761.1900	6.7612	5.286	0	0	0
2022/12/09	2037	04/05/2023			Bond Future	11.7789	80.2175	11.8678	79.7216	0.755	0.0000	0.0000	0
2022/12/09	2037	04/05/2023	13.73	Call	Bond Future	10,703.2900	10.7033	10,272.2600	10.2723	(4.027)	0	0	0
2022/12/09	2037	04/05/2023	11.32	Call	Bond Future	2,340.8800	2.3409	2,135.5100	2.1355	(8.773)	0	0	0
2022/12/09	2037	04/05/2023	11.32	Put	Bond Future	4,977.2900	4.9773	5,267.8300	5.2678	5.837	0	0	0
2022/12/09	2037	04/05/2023	11.78	Call	Bond Future	3,580.7800	3.5808	3,314.9700	3.3150	(7.423)	0	0	400
2022/12/09	2037	04/05/2023	11.78	Put	Bond Future	3,574.6200	3.5746	3,804.7200	3.8047	6.437	0	0	0
2022/12/09	2037	04/05/2023	11.94	Put	Bond Future	3,176.5600	3.1766	3,386.9800	3.3870	6.624	0	0	703
2022/12/09	2037	04/05/2023	11.03	Call	Bond Future	1,715.0600	1.7151	1,548.2000	1.5482	(9.729)	0	0	400
2022/12/09	2037	03/08/2023	12.12	Call	Bond Future	5,026.9800	5.0270	4,733.2200	4.7332	(5.844)	0	0	0
2022/12/09	2037	03/08/2023	12.12	Put	Bond Future	3,844.8800	3.8449	4,057.5000	4.0575	5.530	0	0	0
2022/12/09	2037	03/08/2023	12.13	Call	Bond Future	5,058.1100	5.0581	4,763.3700	4.7634	(5.827)	0	0	0
2022/12/09	2037	03/08/2023	12.13	Put	Bond Future	3,822.2400	3.8222	4,033.8800	4.0339	5.537	0	0	0
2022/12/09	2037	03/08/2023			Bond Future	11.9027	77.6091	11.9952	77.1027	0.777	0.0000	0.0000	0
2022/12/09	2037	03/08/2023	12.14	Call	Bond Future	5,089.3000	5.0893	4,793.5900	4.7936	(5.810)	0	0	0
2022/12/09	2037	03/08/2023	12.14	Put	Bond Future	3,799.7200	3.7997	4,010.3900	4.0104	5.544	0	0	0
2022/12/09	2037	02/11/2023	11.57	Call	Bond Future	3,452.4600	3.4525	3,221.3000	3.2213	(6.696)	0	0	0
2022/12/09	2037	02/11/2023	11.55	Put	Bond Future	5,986.2200	5.9862	6,274.3800	6.2744	4.814	0	0	0
2022/12/09	2037	02/11/2023	11.56	Put	Bond Future	5,953.9400	5.9539	6,241.0700	6.2411	4.823	0	0	0
2022/12/09	2037	02/11/2023			Bond Future	12.0159	79.2441	12.1119	78.7269	0.799	0.0000	0.0000	0
2022/12/09	2037	02/11/2023	11.57	Put	Bond Future	5,922.1200	5.9221	6,208.2000	6.2082	4.831	0	0	0
2022/12/09	2037	02/11/2023	11.55	Call	Bond Future	3,403.0800	3.4031	3,174.0000	3.1740	(6.732)	0	0	0
2022/12/09	2037	02/11/2023	11.56	Call	Bond Future	3,427.5700	3.4276	3,197.4600	3.1975	(6.714)	0	0	0
2022/12/09	2037	01/02/2024	12.33	Call	Bond Future	5,410.1200	5.4101	5,112.0900	5.1121	(5.509)	0	0	0
2022/12/09	2037	01/02/2024	12.33	Put	Bond Future	4,473.8600	4.4739	4,703.2900	4.7033	5.128	0	0	0
2022/12/09	2037	01/02/2024			Bond Future	12.1520	76.5801	12.2519	76.0526	0.822	0.0000	0.0000	0
2022/12/09	2037	01/02/2024	12.31	Call	Bond Future	5,351.5400	5.3515	5,055.3000	5.0553	(5.536)	0	0	0
2022/12/09	2037	01/02/2024	12.31	Put	Bond Future	4,519.6300	4.5196	4,750.8500	4.7508	5.116	0	0	0
2022/12/09	2037	01/02/2024	12.32	Call	Bond Future	5,380.9600	5.3810	5,083.8300	5.0838	(5.522)	0	0	0
2022/12/09	2037	01/02/2024	12.32	Put	Bond Future	4,496.8500	4.4969	4,727.1800	4.7272	5.122	0	0	0
2022/12/09	2038	02/02/2023			Bond Future	122.8936	122.8936	124.5448	124.5448	1.344	0.0000	0.0000	4,193
2022/12/09	2038	04/05/2023			Bond Future	125.3360	125.3360	127.0189	127.0189	1.343	0.0000	0.0000	1,583
2022/12/09	2038	03/08/2023			Bond Future	125.9766	125.9766	127.6930	127.6930	1.362	0.0000	0.0000	0
2022/12/09	2038	02/11/2023			Bond Future	128.6561	128.6561	130.4087	130.4087	1.362	0.0000	0.0000	0
2022/12/09	2038	01/02/2024			Bond Future	129.2604	129.2604	131.0466	131.0466	1.382	0.0000	0.0000	0
2022/12/09	2040	02/02/2023	10.93	Call	Bond Future	524.0500	0.5241	402.1300	0.4021	(23.265)	0	0	0
2022/12/09	2040	02/02/2023	12.24	Call	Bond Future	4,258.9100	4.2589	3,786.3300	3.7863	(11.096)	0	0	0
2022/12/09	2040	02/02/2023	12.24	Put	Bond Future	1,082.7500	1.0828	1,258.0000	1.2580	16.186	0	0	0
2022/12/09	2040	02/02/2023	12.27	Call	Bond Future	4,385.6100	4.3856	3,906.8300	3.9068	(10.917)	0	0	0
2022/12/09	2040	02/02/2023	12.27	Put	Bond Future	1,036.6000	1.0366	1,205.6500	1.2056	16.308	0	0	388
2022/12/09	2040	02/02/2023	11.12	Call	Bond Future	803.5800	0.8036	634.9600	0.6350	(20.984)	0	0	0
2022/12/09	2040	02/02/2023	11.12	Put	Bond Future	4,547.8000	4.5478	5,027.0100	5.0270	10.537	0	0	0
2022/12/09	2040	02/02/2023	11.19	Call	Bond Future	928.1800	0.9282	740.7600	0.7408	(20.192)	0	0	563
2022/12/09	2040	02/02/2023	11.19	Put	Bond Future	4,211.7900	4.2118	4,672.2000	4.6722	10.931	0	0	0
2022/12/09	2040	02/02/2023	12.07	Put	Bond Future	1,379.8400	1.3798	1,593.2000	1.5932	15.463	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
2022/12/09	2040	02/02/2023	10.96	Call	Bond Future	562.7000	0.5627	433.8800	0.4339	(22.893)	0	0	388
2022/12/09	2040	02/02/2023	10.96	Put	Bond Future	5,374.6800	5.3747	5,893.6900	5.8937	9.657	0	0	0
2022/12/09	2040	02/02/2023			Bond Future	11.7071	80.3956	11.8131	79.7478	0.905	0.0000	0.0000	131,578
2022/12/09	2040	02/02/2023	10.18	Call	Bond Future	66.5700	0.0666	45.1200	0.0451	(32.222)	0	0	0
2022/12/09	2040	02/02/2023	10.18	Put	Bond Future	10,396.7700	10.3968	11,023.1500	11.0232	6.025	0	0	0
2022/12/09	2040	02/02/2023	10.21	Call	Bond Future	73.2500	0.0733	49.9100	0.0499	(31.863)	0	0	388
2022/12/09	2040	02/02/2023	10.21	Put	Bond Future	10,181.1800	10.1812	10,805.6700	10.8057	6.134	0	0	0
2022/12/09	2040	02/02/2023	10.93	Put	Bond Future	5,538.5800	5.5386	6,064.4900	6.0645	9.495	0	0	0
2022/12/09	2040	02/02/2023	12.07	Call	Bond Future	3,564.7300	3.5647	3,130.2600	3.1303	(12.188)	0	0	0
2022/12/09	2040	02/02/2023	11.10	Call	Bond Future	770.1500	0.7702	606.7500	0.6067	(21.217)	0	0	0
2022/12/09	2040	02/02/2023	11.10	Put	Bond Future	4,646.7000	4.6467	5,131.1300	5.1311	10.425	0	0	0
2022/12/09	2040	02/02/2023	11.11	Call	Bond Future	786.7500	0.7867	620.7400	0.6207	(21.101)	0	0	0
2022/12/09	2040	02/02/2023	11.11	Put	Bond Future	4,597.0900	4.5971	5,078.9100	5.0789	10.481	0	0	0
2022/12/09	2040	04/05/2023	13.45	Put	Bond Future	1,107.4200	1.1074	1,219.1600	1.2192	10.090	0	0	486
2022/12/09	2040	04/05/2023	12.05	Put	Bond Future	3,229.4800	3.2295	3,504.8000	3.5048	8.525	0	0	684
2022/12/09	2040	04/05/2023	12.78	Call	Bond Future	7,279.8200	7.2798	6,793.9700	6.7940	(6.674)	0	0	0
2022/12/09	2040	04/05/2023	12.78	Put	Bond Future	1,852.5100	1.8525	2,027.7600	2.0278	9.460	0	0	388
2022/12/09	2040	04/05/2023	11.43	Call	Bond Future	2,637.5200	2.6375	2,358.4900	2.3585	(10.579)	0	0	0
2022/12/09	2040	04/05/2023	11.43	Put	Bond Future	5,119.5300	5.1195	5,501.6000	5.5016	7.463	0	0	0
2022/12/09	2040	04/05/2023	10.73	Put	Bond Future	8,330.2600	8.3303	8,830.3900	8.8304	6.004	0	0	0
2022/12/09	2040	04/05/2023			Bond Future	11.8308	81.9747	11.9409	81.3136	0.930	0.0000	0.0000	300
2022/12/09	2040	04/05/2023	13.45	Call	Bond Future	10,018.7700	10.0188	9,469.4100	9.4694	(5.483)	0	0	0
2022/12/09	2040	04/05/2023	11.48	Call	Bond Future	2,769.1000	2.7691	2,481.1400	2.4811	(10.399)	0	0	486
2022/12/09	2040	04/05/2023	11.48	Put	Bond Future	4,934.9300	4.9349	5,308.0700	5.3081	7.561	0	0	0
2022/12/09	2040	04/05/2023	12.05	Call	Bond Future	4,537.3800	4.5374	4,151.6000	4.1516	(8.502)	0	0	0
2022/12/09	2040	04/05/2023	11.41	Call	Bond Future	2,585.8400	2.5858	2,310.4000	2.3104	(10.652)	0	0	0
2022/12/09	2040	04/05/2023	11.41	Put	Bond Future	5,194.8600	5.1949	5,580.5200	5.5805	7.424	0	0	0
2022/12/09	2040	04/05/2023	11.42	Call	Bond Future	2,611.6200	2.6116	2,334.3800	2.3344	(10.616)	0	0	0
2022/12/09	2040	04/05/2023	11.42	Put	Bond Future	5,157.0900	5.1571	5,540.9500	5.5410	7.443	0	0	0
2022/12/09	2040	04/05/2023	10.73	Call	Bond Future	1,214.9500	1.2150	1,053.9800	1.0540	(13.249)	0	0	486
2022/12/09	2040	04/05/2023	10.92	Call	Bond Future	1,512.4600	1.5125	1,322.4400	1.3224	(12.564)	0	0	388
2022/12/09	2040	04/05/2023	10.92	Put	Bond Future	7,330.9600	7.3310	7,802.0400	7.8020	6.426	0	0	0
2022/12/09	2040	04/05/2023	11.03	Call	Bond Future	1,711.6900	1.7117	1,503.6400	1.5036	(12.155)	0	0	684
2022/12/09	2040	04/05/2023	11.03	Put	Bond Future	6,793.0100	6.7930	7,246.0600	7.2461	6.669	0	0	0
2022/12/09	2040	04/05/2023	10.17	Call	Bond Future	583.7200	0.5837	493.7500	0.4938	(15.413)	0	0	388
2022/12/09	2040	04/05/2023	10.17	Put	Bond Future	11,701.7900	11.7018	12,272.9200	12.2729	4.881	0	0	0
2022/12/09	2040	03/08/2023	12.23	Call	Bond Future	5,668.4400	5.6684	5,271.4100	5.2714	(7.004)	0	0	0
2022/12/09	2040	03/08/2023	12.23	Put	Bond Future	4,030.8600	4.0309	4,308.8300	4.3088	6.896	0	0	0
2022/12/09	2040	03/08/2023			Bond Future	11.9497	79.1520	12.0641	78.4770	0.958	0.0000	0.0000	0
2022/12/09	2040	03/08/2023	12.21	Call	Bond Future	5,601.1900	5.6012	5,206.7100	5.2067	(7.043)	0	0	0
2022/12/09	2040	03/08/2023	12.21	Put	Bond Future	4,078.6700	4.0787	4,359.1900	4.3592	6.878	0	0	0
2022/12/09	2040	03/08/2023	12.22	Call	Bond Future	5,634.6600	5.6347	5,238.9000	5.2389	(7.024)	0	0	0
2022/12/09	2040	03/08/2023	12.22	Put	Bond Future	4,054.5800	4.0546	4,333.8200	4.3338	6.887	0	0	0
2022/12/09	2040	02/11/2023	11.60	Put	Bond Future	6,496.7200	6.4967	6,880.9100	6.8809	5.914	0	0	0
2022/12/09	2040	02/11/2023	11.58	Call	Bond Future	3,694.0600	3.6941	3,391.5800	3.3916	(8.188)	0	0	0
2022/12/09	2040	02/11/2023	11.58	Put	Bond Future	6,568.5400	6.5685	6,955.4600	6.9555	5.891	0	0	0
2022/12/09	2040	02/11/2023	11.59	Call	Bond Future	3,720.0300	3.7200	3,416.1800	3.4162	(8.168)	0	0	0
2022/12/09	2040	02/11/2023			Bond Future	12.0580	80.8196	12.1767	80.1302	0.984	0.0000	0.0000	0

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2022/12/09	2040	02/11/2023	11.60	Call	Bond Future	3,745.7800	3.7458	3,440.5700	3.4406	(8.148)	0	0	0
2022/12/09	2040	02/11/2023	11.59	Put	Bond Future	6,532.7000	6.5327	6,918.2500	6.9183	5.902	0	0	0
2022/12/09	2040	01/02/2024	12.33	Call	Bond Future	5,860.0100	5.8600	5,467.9900	5.4680	(6.690)	0	0	0
2022/12/09	2040	01/02/2024	12.33	Put	Bond Future	5,049.6900	5.0497	5,360.7100	5.3607	6.159	0	0	0
2022/12/09	2040	01/02/2024	12.34	Call	Bond Future	5,891.2500	5.8913	5,498.0600	5.4981	(6.674)	0	0	0
2022/12/09	2040	01/02/2024	12.34	Put	Bond Future	5,024.5000	5.0245	5,334.3500	5.3343	6.167	0	0	0
2022/12/09	2040	01/02/2024			Bond Future	12.1877	77.9368	12.3110	77.2337	1.012	0.0000	0.0000	0
2022/12/09	2040	01/02/2024	12.35	Call	Bond Future	5,922.8800	5.9229	5,528.5300	5.5285	(6.658)	0	0	0
2022/12/09	2040	01/02/2024	12.35	Put	Bond Future	4,999.7600	4.9998	5,308.4500	5.3085	6.174	0	0	0
2022/12/09	2044	02/02/2023	10.30	Call	Bond Future	108.0400	0.1080	76.2100	0.0762	(29.461)	0	0	0
2022/12/09	2044	02/02/2023	10.30	Put	Bond Future	9,541.7000	9.5417	10,140.8800	10.1409	6.280	0	0	0
2022/12/09	2044	02/02/2023	11.00	Call	Bond Future	684.7200	0.6847	539.4700	0.5395	(21.213)	0	0	2,500
2022/12/09	2044	02/02/2023	11.00	Put	Bond Future	5,045.6900	5.0457	5,531.4500	5.5314	9.627	0	0	0
2022/12/09	2044	02/02/2023	11.75	Put	Bond Future	2,033.8000	2.0338	2,309.0200	2.3090	13.532	0	0	2,500
2022/12/09	2044	02/02/2023	11.90	Call	Bond Future	3,134.8800	3.1349	2,739.5900	2.7396	(12.609)	0	0	0
2022/12/09	2044	02/02/2023	11.90	Put	Bond Future	1,657.8200	1.6578	1,893.5400	1.8935	14.219	0	0	0
2022/12/09	2044	02/02/2023	12.00	Call	Bond Future	3,524.0000	3.5240	3,104.2200	3.1042	(11.912)	0	0	0
2022/12/09	2044	02/02/2023	12.00	Put	Bond Future	1,441.4000	1.4414	1,652.6300	1.6526	14.655	0	0	4,000
2022/12/09	2044	02/02/2023	11.20	Put	Bond Future	4,044.5300	4.0445	4,477.5800	4.4776	10.707	0	0	0
2022/12/09	2044	02/02/2023	11.70	Call	Bond Future	2,415.4600	2.4155	2,073.4600	2.0735	(14.159)	0	0	1,700
2022/12/09	2044	02/02/2023	11.70	Put	Bond Future	2,174.3600	2.1744	2,463.3700	2.4634	13.292	0	0	0
2022/12/09	2044	02/02/2023	11.10	Call	Bond Future	851.8300	0.8518	680.9700	0.6810	(20.058)	0	0	1,700
2022/12/09	2044	02/02/2023	11.14	Call	Bond Future	925.6200	0.9256	744.0800	0.7441	(19.613)	0	0	0
2022/12/09	2044	02/02/2023	11.14	Put	Bond Future	4,330.3100	4.3303	4,779.7800	4.7798	10.380	0	0	0
2022/12/09	2044	02/02/2023	11.15	Call	Bond Future	944.7300	0.9447	760.4800	0.7605	(19.503)	0	0	0
2022/12/09	2044	02/02/2023	11.15	Put	Bond Future	4,281.8200	4.2818	4,728.5800	4.7286	10.434	0	0	0
2022/12/09	2044	02/02/2023			Bond Future	11.6616	77.5125	11.7625	76.8815	0.865	0.0000	0.0000	83,188
2022/12/09	2044	02/02/2023	10.75	Call	Bond Future	369.2900	0.3693	279.4000	0.2794	(24.341)	0	0	2,500
2022/12/09	2044	02/02/2023	10.75	Put	Bond Future	6,484.9700	6.4850	7,026.0900	7.0261	8.344	0	0	0
2022/12/09	2044	02/02/2023	11.75	Call	Bond Future	2,587.0400	2.5870	2,231.2500	2.2313	(13.753)	0	0	0
2022/12/09	2044	02/02/2023	11.16	Call	Bond Future	963.9900	0.9640	777.0300	0.7770	(19.394)	0	0	0
2022/12/09	2044	02/02/2023	11.16	Put	Bond Future	4,233.5700	4.2336	4,677.6200	4.6776	10.489	0	0	0
2022/12/09	2044	02/02/2023	11.20	Call	Bond Future	1,044.0300	1.0440	846.0700	0.8461	(18.961)	0	0	0
2022/12/09	2044	02/02/2023	11.10	Put	Bond Future	4,527.8500	4.5279	4,988.0000	4.9880	10.163	0	0	0
2022/12/09	2044	04/05/2023	11.75	Put	Bond Future	4,024.6000	4.0246	4,329.8700	4.3299	7.585	0	0	4,115
2022/12/09	2044	04/05/2023	11.41	Call	Bond Future	2,831.6800	2.8317	2,551.1400	2.5511	(9.907)	0	0	0
2022/12/09	2044	04/05/2023	11.41	Put	Bond Future	5,159.2400	5.1592	5,522.6200	5.5226	7.043	0	0	0
2022/12/09	2044	04/05/2023	11.42	Call	Bond Future	2,859.5800	2.8596	2,577.2900	2.5773	(9.872)	0	0	0
2022/12/09	2044	04/05/2023	11.42	Put	Bond Future	5,122.1000	5.1221	5,483.7300	5.4837	7.060	0	0	0
2022/12/09	2044	04/05/2023			Bond Future	11.7766	79.0350	11.8813	78.3911	0.889	0.0000	0.0000	0
2022/12/09	2044	04/05/2023	11.75	Call	Bond Future	3,859.4700	3.8595	3,520.8200	3.5208	(8.775)	0	0	0
2022/12/09	2044	04/05/2023	12.00	Call	Bond Future	4,706.7800	4.7068	4,328.3800	4.3284	(8.039)	0	0	0
2022/12/09	2044	04/05/2023	12.00	Put	Bond Future	3,344.0900	3.3441	3,609.6100	3.6096	7.940	0	0	4,115
2022/12/09	2044	04/05/2023	12.25	Call	Bond Future	5,614.6700	5.6147	5,199.9000	5.1999	(7.387)	0	0	0
2022/12/09	2044	04/05/2023	12.25	Put	Bond Future	2,774.4600	2.7745	3,003.6100	3.0036	8.259	0	0	1,500
2022/12/09	2044	04/05/2023	11.43	Call	Bond Future	2,887.6100	2.8876	2,603.5800	2.6036	(9.836)	0	0	0
2022/12/09	2044	04/05/2023	11.43	Put	Bond Future	5,085.1800	5.0852	5,445.0700	5.4451	7.077	0	0	0



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2022/12/09	2044	03/08/2023	12.15	Call	Bond Future	5,700.8400	5.7008	5,314.1900	5.3142	(6.782)	0	0	0
2022/12/09	2044	03/08/2023	12.15	Put	Bond Future	4,124.7600	4.1248	4,395.5600	4.3956	6.565	0	0	0
2022/12/09	2044	03/08/2023	12.16	Call	Bond Future	5,735.2500	5.7352	5,347.3500	5.3474	(6.763)	0	0	0
2022/12/09	2044	03/08/2023	12.16	Put	Bond Future	4,100.4000	4.1004	4,369.9500	4.3700	6.574	0	0	0
2022/12/09	2044	03/08/2023			Bond Future	11.8867	76.2771	11.9954	75.6197	0.915	0.0000	0.0000	0
2022/12/09	2044	03/08/2023	12.17	Call	Bond Future	5,769.4800	5.7695	5,380.3400	5.3803	(6.745)	0	0	0
2022/12/09	2044	03/08/2023	12.17	Put	Bond Future	4,075.9400	4.0759	4,344.2500	4.3443	6.583	0	0	0
2022/12/09	2044	02/11/2023	11.57	Call	Bond Future	4,115.5100	4.1155	3,808.0500	3.8081	(7.471)	0	0	0
2022/12/09	2044	02/11/2023	11.57	Put	Bond Future	6,685.5400	6.6855	7,049.4800	7.0495	5.444	0	0	0
2022/12/09	2044	02/11/2023			Bond Future	11.9863	77.8841	12.0990	77.2127	0.940	0.0000	0.0000	0
2022/12/09	2044	02/11/2023	11.55	Call	Bond Future	4,059.9200	4.0599	3,755.0700	3.7551	(7.509)	0	0	0
2022/12/09	2044	02/11/2023	11.55	Put	Bond Future	6,757.0400	6.7570	7,123.5900	7.1236	5.425	0	0	0
2022/12/09	2044	02/11/2023	11.56	Call	Bond Future	4,087.8200	4.0878	3,781.6600	3.7817	(7.490)	0	0	0
2022/12/09	2044	02/11/2023	11.56	Put	Bond Future	6,721.3500	6.7213	7,086.5900	7.0866	5.434	0	0	0
2022/12/09	2044	01/02/2024	12.29	Call	Bond Future	6,294.9500	6.2950	5,905.6100	5.9056	(6.185)	0	0	0
2022/12/09	2044	01/02/2024	12.29	Put	Bond Future	5,220.2300	5.2202	5,515.6700	5.5157	5.660	0	0	0
2022/12/09	2044	01/02/2024			Bond Future	12.1056	75.0675	12.2226	74.3827	0.966	0.0000	0.0000	0
2022/12/09	2044	01/02/2024	12.27	Call	Bond Future	6,230.5600	6.2306	5,843.4200	5.8434	(6.214)	0	0	0
2022/12/09	2044	01/02/2024	12.27	Put	Bond Future	5,271.1800	5.2712	5,568.8200	5.5688	5.647	0	0	0
2022/12/09	2044	01/02/2024	12.28	Call	Bond Future	6,262.5700	6.2626	5,874.3300	5.8743	(6.199)	0	0	0
2022/12/09	2044	01/02/2024	12.28	Put	Bond Future	5,245.4800	5.2455	5,542.0200	5.5420	5.653	0	0	0
2022/12/09	2046	02/02/2023			Bond Future	109.1513	109.1513	110.8901	110.8901	1.593	0.0000	0.0000	13,685
2022/12/09	2046	04/05/2023			Bond Future	109.2854	109.2854	111.0579	111.0579	1.622	0.0000	0.0000	4,935
2022/12/09	2046	03/08/2023			Bond Future	111.5574	111.5574	113.3662	113.3662	1.621	0.0000	0.0000	0
2022/12/09	2046	02/11/2023			Bond Future	111.8394	111.8394	113.6851	113.6851	1.650	0.0000	0.0000	0
2022/12/09	2046	01/02/2024			Bond Future	114.1117	114.1117	115.9952	115.9952	1.651	0.0000	0.0000	0
2022/12/09	2050	02/02/2023			Bond Future	108.4794	108.4794	108.4750	108.4750	(0.004)	0.0000	0.0000	10,717
2022/12/09	2050	04/05/2023			Bond Future	110.6349	110.6349	110.6297	110.6297	(0.005)	0.0000	0.0000	3,359
2022/12/09	2050	03/08/2023			Bond Future	110.7497	110.7497	110.7430	110.7430	(0.006)	0.0000	0.0000	0
2022/12/09	2050	02/11/2023			Bond Future	113.1052	113.1052	113.0982	113.0982	(0.006)	0.0000	0.0000	0
2022/12/09	2050	01/02/2024			Bond Future	113.1636	113.1636	113.1543	113.1543	(0.008)	0.0000	0.0000	0
2022/12/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	AL37	02/02/2023			Index Future	852.1440	852.1440	850.7220	850.7220	(0.167)	0.0000	0.0000	0
2022/12/09	AL37	04/05/2023			Index Future	868.8670	868.8670	867.4120	867.4120	(0.167)	0.0000	0.0000	0
2022/12/09	AL37	03/08/2023			Index Future	886.7200	886.7200	885.2320	885.2320	(0.168)	0.0000	0.0000	0
2022/12/09	AL37	02/11/2023			Index Future	905.3750	905.3750	903.8550	903.8550	(0.168)	0.0000	0.0000	0
2022/12/09	AL37	01/02/2024			Index Future	923.5910	923.5910	922.0410	922.0410	(0.168)	0.0000	0.0000	0
2022/12/09	AL7T	02/02/2023			Index Future	977.5090	977.5090	975.1480	975.1480	(0.242)	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
2022/12/09	AL7T	04/05/2023			Index Future	996.6930	996.6930	994.2790	994.2790	(0.242)	0.0000	0.0000	0
2022/12/09	AL7T	03/08/2023			Index Future	1,017.1730	1,017.1730	1,014.7050	1,014.7050	(0.243)	0.0000	0.0000	0
2022/12/09	AL7T	02/11/2023			Index Future	1,038.5720	1,038.5720	1,036.0520	1,036.0520	(0.243)	0.0000	0.0000	0
2022/12/09	AL7T	01/02/2024			Index Future	1,059.4680	1,059.4680	1,056.8980	1,056.8980	(0.243)	0.0000	0.0000	0
2022/12/09	ALBI	02/02/2023			Index Future	856.1040	856.1040	852.2230	852.2230	(0.453)	0.0000	0.0000	111
2022/12/09	ALBI	04/05/2023			Index Future	872.9050	872.9050	868.9430	868.9430	(0.454)	0.0000	0.0000	0
2022/12/09	ALBI	03/08/2023			Index Future	890.8410	890.8410	886.7950	886.7950	(0.454)	0.0000	0.0000	0
2022/12/09	ALBI	02/11/2023			Index Future	909.5830	909.5830	905.4500	905.4500	(0.454)	0.0000	0.0000	0
2022/12/09	ALBI	01/02/2024			Index Future	927.8830	927.8830	923.6690	923.6690	(0.454)	0.0000	0.0000	0
2022/12/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/09	ES33	02/02/2023			Bond Future	12.4398	74.3261	12.5250	73.9357	0.684	0.0000	0.0000	350
2022/12/09	ES33	04/05/2023			Bond Future	12.6087	72.0086	12.6976	71.6100	0.705	0.0000	0.0000	0
2022/12/09	ES33	03/08/2023			Bond Future	12.7694	73.5062	12.8622	73.0991	0.727	0.0000	0.0000	0
2022/12/09	ES33	02/11/2023			Bond Future	12.9337	71.2743	13.0305	70.8583	0.749	0.0000	0.0000	0
2022/12/09	ES33	01/02/2024			Bond Future	13.1275	72.7204	13.2287	72.2962	0.771	0.0000	0.0000	0
2022/12/09	ES42	02/02/2023			Bond Future	12.6338	72.8093	12.7396	72.2436	0.837	0.0000	0.0000	4,195
2022/12/09	ES42	04/05/2023			Bond Future	12.7857	69.9932	12.8959	69.4157	0.862	0.0000	0.0000	0
2022/12/09	ES42	03/08/2023			Bond Future	12.9261	71.4498	13.0408	70.8601	0.887	0.0000	0.0000	0
2022/12/09	ES42	02/11/2023			Bond Future	13.0692	68.7073	13.1886	68.1049	0.914	0.0000	0.0000	0
2022/12/09	ES42	01/02/2024			Bond Future	13.2291	70.1001	13.3534	69.4857	0.940	0.0000	0.0000	0
2022/12/09	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GOVI	02/02/2023	850.82	Put	GOVI	68,640.0000	6.8640	106,350.0000	10.6350	54.939	0	0	0
2022/12/09	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GOVI	02/02/2023	850.83	Put	GOVI	68,740.0000	6.8740	106,450.0000	10.6450	54.859	0	0	0
2022/12/09	GOVI	02/02/2023			GOVI	843.9560	843.9560	840.1850	840.1850	(0.447)	0.0000	0.0000	848
2022/12/09	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GOVI	02/02/2023	850.84	Put	GOVI	68,840.0000	6.8840	106,550.0000	10.6550	54.779	0	0	0
2022/12/09	GOVI	04/05/2023	852.86	Call	GOVI	76,590.0000	7.6590	38,090.0000	3.8090	(50.268)	0	0	0
2022/12/09	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GOVI	04/05/2023	852.87	Call	GOVI	76,490.0000	7.6490	37,990.0000	3.7990	(50.333)	0	0	0
2022/12/09	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GOVI	04/05/2023			GOVI	860.5190	860.5190	856.6690	856.6690	(0.447)	0.0000	0.0000	0
2022/12/09	GOVI	04/05/2023	852.88	Call	GOVI	76,390.0000	7.6390	37,890.0000	3.7890	(50.399)	0	0	0
2022/12/09	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GOVI	03/08/2023	837.21	Call	GOVI	409,900.0000	40.9900	370,580.0000	37.0580	(9.593)	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
2022/12/09	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GOVI	03/08/2023	837.22	Call	GOVI	409,800.0000	40.9800	370,480.0000	37.0480	(9.595)	0	0	0
2022/12/09	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GOVI	03/08/2023			GOVI	878.2000	878.2000	874.2680	874.2680	(0.448)	0.0000	0.0000	0
2022/12/09	GOVI	03/08/2023	837.23	Call	GOVI	409,700.0000	40.9700	370,380.0000	37.0380	(9.597)	0	0	0
2022/12/09	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GOVI	02/11/2023	885.82	Call	GOVI	108,560.0000	10.8560	68,400.0000	6.8400	(36.993)	0	0	0
2022/12/09	GOVI	02/11/2023			GOVI	896.6760	896.6760	892.6600	892.6600	(0.448)	0.0000	0.0000	0
2022/12/09	GOVI	02/11/2023	885.80	Call	GOVI	108,760.0000	10.8760	68,600.0000	6.8600	(36.925)	0	0	0
2022/12/09	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GOVI	02/11/2023	885.81	Call	GOVI	108,660.0000	10.8660	68,500.0000	6.8500	(36.959)	0	0	0
2022/12/09	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GOVI	01/02/2024	880.00	Call	GOVI	347,170.0000	34.7170	306,210.0000	30.6210	(11.798)	0	0	0
2022/12/09	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GOVI	01/02/2024			GOVI	914.7170	914.7170	910.6210	910.6210	(0.448)	0.0000	0.0000	0
2022/12/09	GOVI	01/02/2024	879.98	Call	GOVI	347,370.0000	34.7370	306,410.0000	30.6410	(11.791)	0	0	0
2022/12/09	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GOVI	01/02/2024	879.99	Call	GOVI	347,270.0000	34.7270	306,310.0000	30.6310	(11.795)	0	0	0
2022/12/09	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/09	IGOV	02/02/2023			Index Future	312.7860	312.7860	315.4220	315.4220	0.843	0.0000	0.0000	671
2022/12/09	IGOV	04/05/2023			Index Future	319.0010	319.0010	321.6870	321.6870	0.842	0.0000	0.0000	16
2022/12/09	IGOV	03/08/2023			Index Future	325.6300	325.6300	328.3710	328.3710	0.842	0.0000	0.0000	0
2022/12/09	IGOV	02/11/2023			Index Future	332.5540	332.5540	335.3520	335.3520	0.841	0.0000	0.0000	0
2022/12/09	IGOV	01/02/2024			Index Future	339.3160	339.3160	342.1720	342.1720	0.842	0.0000	0.0000	0
2022/12/09	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/12/09	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/09	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
2022/12/09	JBAF	21/12/2022			Jibar Tradeable Future	7.2350	92.7650	7.2350	92.7650	0.000	0.0000	0.0000	68
2022/12/09	JBAF	18/01/2023			Jibar Tradeable Future	7.2750	92.7250	7.2850	92.7150	0.137	0.0000	0.0000	0
2022/12/09	JBAF	15/02/2023			Jibar Tradeable Future	7.6800	92.3200	7.7200	92.2800	0.521	0.0000	0.0000	0
2022/12/09	JBAF	15/03/2023			Jibar Tradeable Future	7.7050	92.2950	7.7450	92.2550	0.519	0.0000	0.0000	0
2022/12/09	JBAF	19/04/2023			Jibar Tradeable Future	7.8500	92.1500	7.8800	92.1200	0.382	0.0000	0.0000	0
2022/12/09	JBAF	17/05/2023			Jibar Tradeable Future	7.8700	92.1300	7.9000	92.1000	0.381	0.0000	0.0000	0
2022/12/09	JBAF	21/06/2023			Jibar Tradeable Future	7.9200	92.0800	7.9400	92.0600	0.253	0.0000	0.0000	0
2022/12/09	JBAF	20/09/2023			Jibar Tradeable Future	7.9150	92.0850	7.9450	92.0550	0.379	0.0000	0.0000	75
2022/12/09	JBAF	20/12/2023			Jibar Tradeable Future	7.8850	92.1150	7.9250	92.0750	0.507	0.0000	0.0000	272
2022/12/09	JBAF	20/03/2024			Jibar Tradeable Future	7.8600	92.1400	7.9000	92.1000	0.509	0.0000	0.0000	0
2022/12/09	JBAF	19/06/2024			Jibar Tradeable Future	7.8400	92.1600	7.8900	92.1100	0.638	0.0000	0.0000	0
2022/12/09	JBAF	18/09/2024			Jibar Tradeable Future	7.8450	92.1550	7.8850	92.1150	0.510	0.0000	0.0000	0
2022/12/09	R035	02/02/2023	9.81	Call	Bond Future	35.8500	0.0359	26.1600	0.0262	(27.029)	0	0	582
2022/12/09	R035	02/02/2023	9.81	Put	Bond Future	10,329.4300	10.3294	10,743.4500	10.7435	4.008	0	0	0
2022/12/09	R035	02/02/2023	9.85	Call	Bond Future	41.0300	0.0410	30.1100	0.0301	(26.615)	0	0	0
2022/12/09	R035	02/02/2023	9.89	Call	Bond Future	46.8500	0.0468	34.5800	0.0346	(26.190)	0	0	388
2022/12/09	R035	02/02/2023	9.89	Put	Bond Future	9,809.5500	9.8096	10,220.9900	10.2210	4.194	0	0	0
2022/12/09	R035	02/02/2023	11.94	Call	Bond Future	3,604.6700	3.6047	3,299.5300	3.2995	(8.465)	0	0	0
2022/12/09	R035	02/02/2023	13.22	Put	Bond Future	142.4000	0.1424	160.4200	0.1604	12.654	0	0	976
2022/12/09	R035	02/02/2023	10.88	Call	Bond Future	692.5300	0.6925	580.9000	0.5809	(16.119)	0	0	0
2022/12/09	R035	02/02/2023	10.88	Put	Bond Future	4,221.0000	4.2210	4,533.0800	4.5331	7.394	0	0	0
2022/12/09	R035	02/02/2023	10.66	Call	Bond Future	415.5000	0.4155	339.3600	0.3394	(18.325)	0	0	0
2022/12/09	R035	02/02/2023	10.66	Put	Bond Future	5,277.4100	5.2774	5,624.9800	5.6250	6.586	0	0	582
2022/12/09	R035	02/02/2023	10.30	Put	Bond Future	7,268.2900	7.2683	7,656.4900	7.6565	5.341	0	0	0
2022/12/09	R035	02/02/2023	10.60	Call	Bond Future	356.6100	0.3566	288.9700	0.2890	(18.967)	0	0	0
2022/12/09	R035	02/02/2023	10.60	Put	Bond Future	5,587.2000	5.5872	5,943.2700	5.9433	6.373	0	0	0
2022/12/09	R035	02/02/2023	10.64	Put	Bond Future	5,379.7500	5.3798	5,730.2100	5.7302	6.514	0	0	0
2022/12/09	R035	02/02/2023			Bond Future	11.4860	87.0905	11.5612	86.6668	0.655	0.0000	0.0000	145,634
2022/12/09	R035	02/02/2023	9.85	Put	Bond Future	10,068.6500	10.0687	10,481.4400	10.4814	4.100	0	0	0
2022/12/09	R035	02/02/2023	11.94	Put	Bond Future	1,093.9000	1.0939	1,212.4700	1.2125	10.839	0	0	0
2022/12/09	R035	02/02/2023	11.98	Call	Bond Future	3,758.6800	3.7587	3,447.8300	3.4478	(8.270)	0	0	0
2022/12/09	R035	02/02/2023	11.98	Put	Bond Future	1,031.9200	1.0319	1,144.7800	1.1448	10.937	0	0	388
2022/12/09	R035	02/02/2023	13.22	Call	Bond Future	9,171.0400	9.1710	8,765.3500	8.7653	(4.424)	0	0	0
2022/12/09	R035	02/02/2023	11.05	Call	Bond Future	980.9900	0.9810	838.1200	0.8381	(14.564)	0	0	976
2022/12/09	R035	02/02/2023	11.05	Put	Bond Future	3,498.5400	3.4985	3,779.3800	3.7794	8.027	0	0	0
2022/12/09	R035	02/02/2023	11.06	Call	Bond Future	1,000.3400	1.0003	855.5500	0.8556	(14.474)	0	0	0
2022/12/09	R035	02/02/2023	11.06	Put	Bond Future	3,458.9400	3.4589	3,737.8600	3.7379	8.064	0	0	582
2022/12/09	R035	02/02/2023	10.86	Call	Bond Future	663.0800	0.6631	554.9300	0.5549	(16.310)	0	0	0
2022/12/09	R035	02/02/2023	10.86	Put	Bond Future	4,311.5900	4.3116	4,627.1500	4.6271	7.319	0	0	0
2022/12/09	R035	02/02/2023	10.87	Call	Bond Future	677.7000	0.6777	567.8100	0.5678	(16.215)	0	0	0
2022/12/09	R035	02/02/2023	10.87	Put	Bond Future	4,266.1600	4.2662	4,579.9800	4.5800	7.356	0	0	0
2022/12/09	R035	02/02/2023	10.30	Call	Bond Future	161.3500	0.1614	125.8400	0.1258	(22.008)	0	0	976
2022/12/09	R035	02/02/2023	10.64	Call	Bond Future	395.1900	0.3952	321.9400	0.3219	(18.535)	0	0	388
2022/12/09	R035	04/05/2023	11.22	Put	Bond Future	4,618.8800	4.6189	4,864.7100	4.8647	5.322	0	0	0
2022/12/09	R035	04/05/2023	12.46	Call	Bond Future	6,306.6600	6.3067	5,992.0100	5.9920	(4.989)	0	0	0
2022/12/09	R035	04/05/2023	12.46	Put	Bond Future	1,797.7200	1.7977	1,915.6600	1.9157	6.561	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
2022/12/09	R035	04/05/2023	13.18	Call	Bond Future	9,083.8700	9.0839	8,722.2700	8.7223	(3.981)	0	0	0
2022/12/09	R035	04/05/2023	13.18	Put	Bond Future	1,013.8000	1.0138	1,084.7900	1.0848	7.002	0	0	491
2022/12/09	R035	04/05/2023	11.17	Call	Bond Future	2,280.6600	2.2807	2,099.8200	2.0998	(7.929)	0	0	491
2022/12/09	R035	04/05/2023	11.20	Call	Bond Future	2,350.5800	2.3506	2,166.1900	2.1662	(7.844)	0	0	0
2022/12/09	R035	04/05/2023	11.21	Call	Bond Future	2,374.2200	2.3742	2,188.6500	2.1887	(7.816)	0	0	0
2022/12/09	R035	04/05/2023	10.60	Call	Bond Future	1,205.0800	1.2051	1,088.7500	1.0888	(9.653)	0	0	388
2022/12/09	R035	04/05/2023	10.60	Put	Bond Future	7,101.8800	7.1019	7,418.1400	7.4181	4.453	0	0	0
2022/12/09	R035	04/05/2023			Bond Future	11.6133	84.2963	11.6916	83.8637	0.675	0.0000	0.0000	104,314
2022/12/09	R035	04/05/2023	11.22	Call	Bond Future	2,397.9900	2.3980	2,211.2300	2.2112	(7.788)	0	0	0
2022/12/09	R035	04/05/2023	11.17	Put	Bond Future	4,789.9400	4.7899	5,041.6900	5.0417	5.256	0	0	0
2022/12/09	R035	04/05/2023	11.20	Put	Bond Future	4,686.6600	4.6867	4,934.8600	4.9349	5.296	0	0	0
2022/12/09	R035	04/05/2023	11.21	Put	Bond Future	4,652.6800	4.6527	4,899.7000	4.8997	5.309	0	0	0
2022/12/09	R035	04/05/2023	9.85	Call	Bond Future	453.1300	0.4531	399.1100	0.3991	(11.922)	0	0	388
2022/12/09	R035	04/05/2023	9.85	Put	Bond Future	11,101.3500	11.1013	11,479.9200	11.4799	3.410	0	0	0
2022/12/09	R035	04/05/2023	10.42	Call	Bond Future	972.6800	0.9727	873.7700	0.8738	(10.169)	0	0	491
2022/12/09	R035	04/05/2023	10.42	Put	Bond Future	7,978.4900	7.9785	8,312.1700	8.3122	4.182	0	0	0
2022/12/09	R035	03/08/2023	12.00	Call	Bond Future	5,110.5600	5.1106	4,849.8700	4.8499	(5.101)	0	0	0
2022/12/09	R035	03/08/2023	12.00	Put	Bond Future	3,675.9700	3.6760	3,857.0300	3.8570	4.926	0	0	0
2022/12/09	R035	03/08/2023			Bond Future	11.7327	86.0297	11.8143	85.5879	0.695	0.0000	0.0000	0
2022/12/09	R035	03/08/2023	11.98	Call	Bond Future	5,048.3300	5.0483	4,789.3300	4.7893	(5.130)	0	0	0
2022/12/09	R035	03/08/2023	11.98	Put	Bond Future	3,719.8500	3.7199	3,902.6000	3.9026	4.913	0	0	0
2022/12/09	R035	03/08/2023	11.99	Call	Bond Future	5,079.4100	5.0794	4,819.5700	4.8196	(5.116)	0	0	0
2022/12/09	R035	03/08/2023	11.99	Put	Bond Future	3,697.8500	3.6979	3,879.7600	3.8798	4.919	0	0	0
2022/12/09	R035	02/11/2023	11.41	Call	Bond Future	3,312.4600	3.3125	3,111.4600	3.1115	(6.068)	0	0	0
2022/12/09	R035	02/11/2023	11.41	Put	Bond Future	5,731.0900	5.7311	5,981.2900	5.9813	4.366	0	0	0
2022/12/09	R035	02/11/2023	11.42	Call	Bond Future	3,336.2500	3.3363	3,134.3400	3.1343	(6.052)	0	0	0
2022/12/09	R035	02/11/2023	11.42	Put	Bond Future	5,699.3700	5.6994	5,948.6600	5.9487	4.374	0	0	0
2022/12/09	R035	02/11/2023			Bond Future	11.8545	83.3344	11.9394	82.8832	0.717	0.0000	0.0000	0
2022/12/09	R035	02/11/2023	11.43	Call	Bond Future	3,359.8200	3.3598	3,157.0000	3.1570	(6.037)	0	0	0
2022/12/09	R035	02/11/2023	11.43	Put	Bond Future	5,667.4700	5.6675	5,915.8500	5.9159	4.383	0	0	0
2022/12/09	R035	01/02/2024	12.18	Put	Bond Future	4,380.7900	4.3808	4,581.5700	4.5816	4.583	0	0	0
2022/12/09	R035	01/02/2024	12.19	Call	Bond Future	5,330.8600	5.3309	5,070.7600	5.0708	(4.879)	0	0	0
2022/12/09	R035	01/02/2024	12.19	Put	Bond Future	4,358.8700	4.3589	4,558.8700	4.5589	4.588	0	0	0
2022/12/09	R035	01/02/2024			Bond Future	12.0020	85.0079	12.0906	84.5478	0.738	0.0000	0.0000	0
2022/12/09	R035	01/02/2024	12.18	Call	Bond Future	5,301.4900	5.3015	5,042.1700	5.0422	(4.891)	0	0	0
2022/12/09	R035	01/02/2024	12.20	Call	Bond Future	5,359.9300	5.3599	5,099.0500	5.0990	(4.867)	0	0	0
2022/12/09	R035	01/02/2024	12.20	Put	Bond Future	4,336.7100	4.3367	4,535.9300	4.5359	4.594	0	0	0
2022/12/09	R186	02/02/2023	8.32	Call	Bond Future	196.9900	0.1970	161.8800	0.1619	(17.823)	0	0	0
2022/12/09	R186	02/02/2023	8.32	Put	Bond Future	2,199.5300	2.1995	2,351.1800	2.3512	6.895	0	0	0
2022/12/09	R186	02/02/2023	8.33	Call	Bond Future	203.7100	0.2037	167.7100	0.1677	(17.672)	0	0	0
2022/12/09	R186	02/02/2023	8.33	Put	Bond Future	2,172.3100	2.1723	2,323.0700	2.3231	6.940	0	0	0
2022/12/09	R186	02/02/2023			Bond Future	8.9169	106.4474	8.9733	106.2607	0.632	0.0000	0.0000	72,136
2022/12/09	R186	02/02/2023	8.34	Call	Bond Future	210.6000	0.2106	173.6800	0.1737	(17.531)	0	0	0
2022/12/09	R186	02/02/2023	8.34	Put	Bond Future	2,145.2700	2.1453	2,295.1100	2.2951	6.985	0	0	0
2022/12/09	R186	04/05/2023	8.83	Put	Bond Future	1,805.5100	1.8055	1,907.0500	1.9071	5.624	0	0	0
2022/12/09	R186	04/05/2023	8.84	Call	Bond Future	1,289.7600	1.2898	1,199.5900	1.1996	(6.991)	0	0	0
2022/12/09	R186	04/05/2023			Bond Future	8.9995	108.5364	9.0609	108.3453	0.682	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
2022/12/09	R186	04/05/2023	8.82	Call	Bond Future	1,260.9200	1.2609	1,172.0100	1.1720	(7.051)	0	0	0
2022/12/09	R186	04/05/2023	8.82	Put	Bond Future	1,822.6600	1.8227	1,924.8300	1.9248	5.606	0	0	0
2022/12/09	R186	04/05/2023	8.83	Call	Bond Future	1,275.1600	1.2752	1,185.6200	1.1856	(7.022)	0	0	0
2022/12/09	R186	04/05/2023	8.84	Put	Bond Future	1,788.7400	1.7887	1,889.6500	1.8897	5.641	0	0	0
2022/12/09	R186	03/08/2023	9.73	Put	Bond Future	1,114.3800	1.1144	1,177.6200	1.1776	5.675	0	0	0
2022/12/09	R186	03/08/2023	9.74	Call	Bond Future	3,075.0900	3.0751	2,942.5400	2.9425	(4.310)	0	0	0
2022/12/09	R186	03/08/2023	9.74	Put	Bond Future	1,105.8800	1.1059	1,168.7300	1.1687	5.683	0	0	0
2022/12/09	R186	03/08/2023			Bond Future	9.0584	105.4612	9.1253	105.2658	0.739	0.0000	0.0000	0
2022/12/09	R186	03/08/2023	9.73	Call	Bond Future	3,055.0400	3.0550	2,922.8800	2.9229	(4.326)	0	0	0
2022/12/09	R186	03/08/2023	9.75	Call	Bond Future	3,095.5100	3.0955	2,962.5600	2.9626	(4.295)	0	0	0
2022/12/09	R186	03/08/2023	9.75	Put	Bond Future	1,097.7600	1.0978	1,160.2100	1.1602	5.689	0	0	0
2022/12/09	R186	02/11/2023	9.40	Call	Bond Future	2,447.6900	2.4477	2,331.9600	2.3320	(4.728)	0	0	0
2022/12/09	R186	02/11/2023	9.40	Put	Bond Future	1,647.6700	1.6477	1,731.6300	1.7316	5.096	0	0	0
2022/12/09	R186	02/11/2023	9.15	Call	Bond Future	2,037.4700	2.0375	1,932.4400	1.9324	(5.155)	0	0	1,715
2022/12/09	R186	02/11/2023			Bond Future	9.1053	107.6818	9.1786	107.4821	0.805	0.0000	0.0000	0
2022/12/09	R186	02/11/2023	10.42	Call	Bond Future	4,404.3700	4.4044	4,254.0800	4.2541	(3.412)	0	0	0
2022/12/09	R186	02/11/2023	10.42	Put	Bond Future	894.3600	0.8944	943.7600	0.9438	5.524	0	0	1,715
2022/12/09	R186	02/11/2023	9.15	Put	Bond Future	1,915.6900	1.9157	2,010.3500	2.0103	4.941	0	0	0
2022/12/09	R186	02/11/2023	9.38	Call	Bond Future	2,413.8800	2.4139	2,298.9800	2.2990	(4.760)	0	0	0
2022/12/09	R186	02/11/2023	9.38	Put	Bond Future	1,667.9100	1.6679	1,752.7000	1.7527	5.084	0	0	0
2022/12/09	R186	02/11/2023	9.39	Call	Bond Future	2,430.7600	2.4308	2,315.4400	2.3154	(4.744)	0	0	0
2022/12/09	R186	02/11/2023	9.39	Put	Bond Future	1,657.7600	1.6578	1,742.1300	1.7421	5.089	0	0	0
2022/12/09	R186	01/02/2024	9.51	Call	Bond Future	2,486.0700	2.4861	2,369.3500	2.3694	(4.695)	0	0	0
2022/12/09	R186	01/02/2024	9.52	Put	Bond Future	1,700.2000	1.7002	1,786.6000	1.7866	5.082	0	0	0
2022/12/09	R186	01/02/2024	9.50	Call	Bond Future	2,470.1400	2.4701	2,353.7900	2.3538	(4.710)	0	0	0
2022/12/09	R186	01/02/2024			Bond Future	9.2011	104.5397	9.2817	104.3362	0.877	0.0000	0.0000	0
2022/12/09	R186	01/02/2024	9.51	Put	Bond Future	1,709.2400	1.7092	1,796.0300	1.7960	5.078	0	0	0
2022/12/09	R186	01/02/2024	9.52	Call	Bond Future	2,502.0500	2.5021	2,384.9400	2.3849	(4.681)	0	0	0
2022/12/09	R186	01/02/2024	9.50	Put	Bond Future	1,718.3400	1.7183	1,805.5000	1.8055	5.072	0	0	0
2022/12/09	R197	02/02/2023			Bond Future	329.1178	329.1178	329.0640	329.0640	(0.016)	0.0000	0.0000	977
2022/12/09	R197	04/05/2023			Bond Future	335.6568	335.6568	335.5999	335.5999	(0.017)	0.0000	0.0000	0
2022/12/09	R197	03/08/2023			Bond Future	333.5529	333.5529	333.4900	333.4900	(0.019)	0.0000	0.0000	0
2022/12/09	R197	02/11/2023			Bond Future	340.6477	340.6477	340.5829	340.5829	(0.019)	0.0000	0.0000	0
2022/12/09	R202	02/02/2023			Bond Future	241.9629	241.9629	244.0030	244.0030	0.843	0.0000	0.0000	5,950
2022/12/09	R202	04/05/2023			Bond Future	246.7703	246.7703	248.8493	248.8493	0.842	0.0000	0.0000	0
2022/12/09	R202	03/08/2023			Bond Future	247.0761	247.0761	249.1954	249.1954	0.858	0.0000	0.0000	0
2022/12/09	R202	02/11/2023			Bond Future	252.3309	252.3309	254.4950	254.4950	0.858	0.0000	0.0000	0
2022/12/09	R202	01/02/2024			Bond Future	252.5052	252.5052	254.7095	254.7095	0.873	0.0000	0.0000	0
2022/12/09	R209	02/02/2023	10.78	Call	Bond Future	506.4900	0.5065	410.9000	0.4109	(18.873)	0	0	0
2022/12/09	R209	02/02/2023	10.79	Call	Bond Future	518.1500	0.5181	420.9100	0.4209	(18.767)	0	0	0
2022/12/09	R209	02/02/2023	10.80	Put	Bond Future	3,945.0200	3.9450	4,268.4400	4.2684	8.198	0	0	0
2022/12/09	R209	02/02/2023			Bond Future	11.4635	67.2438	11.5490	66.8215	0.745	0.0000	0.0000	25,765
2022/12/09	R209	02/02/2023	10.78	Put	Bond Future	4,028.3200	4.0283	4,355.0400	4.3550	8.111	0	0	0
2022/12/09	R209	02/02/2023	10.79	Put	Bond Future	3,986.5500	3.9865	4,311.6200	4.3116	8.154	0	0	0
2022/12/09	R209	02/02/2023	10.80	Call	Bond Future	529.9800	0.5300	431.0900	0.4311	(18.659)	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
2022/12/09	R209	04/05/2023	11.10	Call	Bond Future	1,922.5700	1.9226	1,747.8100	1.7478	(9.090)	0	0	0
2022/12/09	R209	04/05/2023	11.10	Put	Bond Future	4,320.6400	4.3206	4,576.9200	4.5769	5.932	0	0	0
2022/12/09	R209	04/05/2023	11.50	Put	Bond Future	3,206.2300	3.2062	3,415.4100	3.4154	6.524	0	0	0
2022/12/09	R209	04/05/2023	10.00	Call	Bond Future	513.2000	0.5132	447.8400	0.4478	(12.736)	0	0	500
2022/12/09	R209	04/05/2023	10.00	Put	Bond Future	8,911.2300	8.9112	9,276.9100	9.2769	4.104	0	0	0
2022/12/09	R209	04/05/2023	11.09	Call	Bond Future	1,902.7400	1.9027	1,729.1600	1.7292	(9.123)	0	0	0
2022/12/09	R209	04/05/2023	11.09	Put	Bond Future	4,352.2400	4.3522	4,609.7000	4.6097	5.916	0	0	0
2022/12/09	R209	04/05/2023			Bond Future	11.5786	65.4120	11.6672	64.9810	0.766	0.0000	0.0000	2,635
2022/12/09	R209	04/05/2023	12.50	Call	Bond Future	5,757.5200	5.7575	5,438.4500	5.4385	(5.542)	0	0	0
2022/12/09	R209	04/05/2023	12.50	Put	Bond Future	1,467.7000	1.4677	1,579.6700	1.5797	7.629	0	0	8,500
2022/12/09	R209	04/05/2023	11.11	Call	Bond Future	1,942.5100	1.9425	1,766.5600	1.7666	(9.058)	0	0	0
2022/12/09	R209	04/05/2023	11.11	Put	Bond Future	4,289.2200	4.2892	4,544.3100	4.5443	5.947	0	0	0
2022/12/09	R209	04/05/2023	11.50	Call	Bond Future	2,820.9100	2.8209	2,599.0500	2.5990	(7.865)	0	0	1,000
2022/12/09	R209	04/05/2023	11.00	Call	Bond Future	1,729.5700	1.7296	1,566.6300	1.5666	(9.421)	0	0	0
2022/12/09	R209	04/05/2023	11.00	Put	Bond Future	4,644.3500	4.6444	4,912.4500	4.9125	5.773	0	0	6,250
2022/12/09	R209	03/08/2023	11.95	Put	Bond Future	3,212.4800	3.2125	3,392.9100	3.3929	5.617	0	0	0
2022/12/09	R209	03/08/2023	11.93	Call	Bond Future	4,419.5200	4.4195	4,161.5600	4.1616	(5.837)	0	0	0
2022/12/09	R209	03/08/2023	11.94	Call	Bond Future	4,446.6900	4.4467	4,187.8800	4.1879	(5.820)	0	0	0
2022/12/09	R209	03/08/2023			Bond Future	11.6842	66.7573	11.7761	66.3172	0.786	0.0000	0.0000	0
2022/12/09	R209	03/08/2023	11.95	Call	Bond Future	4,474.1300	4.4741	4,214.4600	4.2145	(5.804)	0	0	0
2022/12/09	R209	03/08/2023	11.93	Put	Bond Future	3,251.5900	3.2516	3,433.7300	3.4337	5.602	0	0	0
2022/12/09	R209	03/08/2023	11.94	Put	Bond Future	3,231.8700	3.2319	3,413.1600	3.4132	5.609	0	0	0
2022/12/09	R209	02/11/2023	11.33	Call	Bond Future	2,880.8300	2.8808	2,682.0700	2.6821	(6.899)	0	0	0
2022/12/09	R209	02/11/2023	11.33	Put	Bond Future	5,105.7400	5.1057	5,356.4600	5.3565	4.911	0	0	0
2022/12/09	R209	02/11/2023	11.34	Call	Bond Future	2,901.5300	2.9015	2,701.8500	2.7019	(6.882)	0	0	0
2022/12/09	R209	02/11/2023	11.34	Put	Bond Future	5,076.7700	5.0768	5,326.5700	5.3266	4.920	0	0	0
2022/12/09	R209	02/11/2023			Bond Future	11.7883	65.0105	11.8836	64.5610	0.808	0.0000	0.0000	0
2022/12/09	R209	02/11/2023	11.35	Call	Bond Future	2,922.3100	2.9223	2,721.7100	2.7217	(6.864)	0	0	0
2022/12/09	R209	02/11/2023	11.35	Put	Bond Future	5,047.9300	5.0479	5,296.8100	5.2968	4.930	0	0	0
2022/12/09	R209	01/02/2024	12.14	Call	Bond Future	4,796.8400	4.7968	4,533.6900	4.5337	(5.486)	0	0	0
2022/12/09	R209	01/02/2024	12.14	Put	Bond Future	3,738.4200	3.7384	3,933.6600	3.9337	5.223	0	0	0
2022/12/09	R209	01/02/2024	12.13	Put	Bond Future	3,758.1200	3.7581	3,954.1500	3.9542	5.216	0	0	0
2022/12/09	R209	01/02/2024			Bond Future	11.9104	66.3158	12.0092	65.8574	0.829	0.0000	0.0000	0
2022/12/09	R209	01/02/2024	12.12	Call	Bond Future	4,744.8500	4.7449	4,483.2600	4.4833	(5.513)	0	0	0
2022/12/09	R209	01/02/2024	12.12	Put	Bond Future	3,777.6500	3.7776	3,974.4500	3.9744	5.210	0	0	0
2022/12/09	R209	01/02/2024	12.13	Call	Bond Future	4,770.9600	4.7710	4,508.6000	4.5086	(5.499)	0	0	0
2022/12/09	R210	02/02/2023			Bond Future	220.0333	220.0333	221.8921	221.8921	0.845	0.0000	0.0000	372
2022/12/09	R210	04/05/2023			Bond Future	221.3209	221.3209	223.2147	223.2147	0.856	0.0000	0.0000	0
2022/12/09	R210	03/08/2023			Bond Future	225.9215	225.9215	227.8539	227.8539	0.855	0.0000	0.0000	0
2022/12/09	R210	02/11/2023			Bond Future	227.5570	227.5570	229.5280	229.5280	0.866	0.0000	0.0000	0
2022/12/09	R210	01/02/2024			Bond Future	232.1814	232.1814	234.1929	234.1929	0.866	0.0000	0.0000	0
2022/12/09	R213	02/02/2023	10.01	Call	Bond Future	139.8000	0.1398	118.5100	0.1185	(15.229)	0	0	0
2022/12/09	R213	02/02/2023	10.43	Put	Bond Future	2,579.9700	2.5800	2,701.4900	2.7015	4.710	0	0	0
2022/12/09	R213	02/02/2023	12.20	Call	Bond Future	5,988.4100	5.9884	5,818.2500	5.8183	(2.841)	0	0	0
2022/12/09	R213	02/02/2023	12.20	Put	Bond Future	188.6000	0.1886	198.2200	0.1982	5.101	0	0	912
2022/12/09	R213	02/02/2023	10.22	Put	Bond Future	3,317.8500	3.3179	3,459.7200	3.4597	4.276	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
2022/12/09	R213	02/02/2023	10.23	Call	Bond Future	311.8000	0.3118	272.9900	0.2730	(12.447)	0	0	0
2022/12/09	R213	02/02/2023	10.35	Call	Bond Future	449.7200	0.4497	399.5100	0.3995	(11.165)	0	0	0
2022/12/09	R213	02/02/2023	10.35	Put	Bond Future	2,846.9600	2.8470	2,976.5300	2.9765	4.551	0	0	476
2022/12/09	R213	02/02/2023			Bond Future	10.8657	82.6741	10.9051	82.4943	0.363	0.0000	0.0000	36,344
2022/12/09	R213	02/02/2023	9.16	Call	Bond Future	3.9100	0.0039	2.9300	0.0029	(25.064)	0	0	476
2022/12/09	R213	02/02/2023	9.16	Put	Bond Future	8,293.3000	8.2933	8,472.1000	8.4721	2.156	0	0	0
2022/12/09	R213	02/02/2023	10.01	Put	Bond Future	4,168.0300	4.1680	4,326.5200	4.3265	3.803	0	0	476
2022/12/09	R213	02/02/2023	10.21	Call	Bond Future	292.0300	0.2920	255.0100	0.2550	(12.677)	0	0	0
2022/12/09	R213	02/02/2023	10.21	Put	Bond Future	3,355.9200	3.3559	3,498.6800	3.4987	4.254	0	0	0
2022/12/09	R213	02/02/2023	10.43	Call	Bond Future	560.6100	0.5606	502.3500	0.5023	(10.392)	0	0	912
2022/12/09	R213	02/02/2023	10.22	Call	Bond Future	301.8100	0.3018	263.9000	0.2639	(12.561)	0	0	0
2022/12/09	R213	02/02/2023	10.23	Put	Bond Future	3,280.0300	3.2800	3,421.0000	3.4210	4.298	0	0	0
2022/12/09	R213	04/05/2023	10.75	Call	Bond Future	2,104.2400	2.1042	2,013.7900	2.0138	(4.298)	0	0	0
2022/12/09	R213	04/05/2023	10.75	Put	Bond Future	3,184.1600	3.1842	3,277.5200	3.2775	2.932	0	0	0
2022/12/09	R213	04/05/2023			Bond Future	10.9906	80.7446	11.0320	80.5608	0.376	0.0000	0.0000	0
2022/12/09	R213	04/05/2023	10.74	Call	Bond Future	2,084.5300	2.0845	1,994.6000	1.9946	(4.314)	0	0	0
2022/12/09	R213	04/05/2023	10.74	Put	Bond Future	3,209.7400	3.2097	3,303.6200	3.3036	2.925	0	0	0
2022/12/09	R213	04/05/2023	10.73	Call	Bond Future	2,064.9300	2.0649	1,975.5200	1.9755	(4.330)	0	0	0
2022/12/09	R213	04/05/2023	10.73	Put	Bond Future	3,235.4500	3.2355	3,329.8500	3.3299	2.918	0	0	0
2022/12/09	R213	03/08/2023	11.62	Put	Bond Future	2,356.9200	2.3569	2,421.7600	2.4218	2.751	0	0	0
2022/12/09	R213	03/08/2023	11.63	Call	Bond Future	4,573.3500	4.5733	4,449.9600	4.4500	(2.698)	0	0	0
2022/12/09	R213	03/08/2023			Bond Future	11.1064	82.4047	11.1498	82.2168	0.390	0.0000	0.0000	0
2022/12/09	R213	03/08/2023	11.62	Call	Bond Future	4,546.3700	4.5464	4,423.3300	4.4233	(2.706)	0	0	0
2022/12/09	R213	03/08/2023	11.63	Put	Bond Future	2,342.0400	2.3420	2,406.5300	2.4065	2.754	0	0	0
2022/12/09	R213	03/08/2023	11.61	Call	Bond Future	4,519.4400	4.5194	4,396.7500	4.3968	(2.715)	0	0	0
2022/12/09	R213	03/08/2023	11.61	Put	Bond Future	2,371.8900	2.3719	2,437.0800	2.4371	2.748	0	0	0
2022/12/09	R213	02/11/2023	11.13	Call	Bond Future	3,092.3800	3.0924	2,992.1600	2.9922	(3.241)	0	0	0
2022/12/09	R213	02/11/2023	11.13	Put	Bond Future	3,500.2400	3.5002	3,592.0100	3.5920	2.622	0	0	0
2022/12/09	R213	02/11/2023			Bond Future	11.2261	80.5850	11.2716	80.3930	0.405	0.0000	0.0000	0
2022/12/09	R213	02/11/2023	11.12	Call	Bond Future	3,070.3900	3.0704	2,970.5700	2.9706	(3.251)	0	0	0
2022/12/09	R213	02/11/2023	11.12	Put	Bond Future	3,520.8400	3.5208	3,613.0100	3.6130	2.618	0	0	0
2022/12/09	R213	02/11/2023	11.11	Call	Bond Future	3,048.7800	3.0488	2,949.3700	2.9494	(3.261)	0	0	0
2022/12/09	R213	02/11/2023	11.11	Put	Bond Future	3,541.8500	3.5419	3,634.4300	3.6344	2.614	0	0	0
2022/12/09	R213	01/02/2024	11.71	Call	Bond Future	4,344.5500	4.3445	4,227.4000	4.2274	(2.696)	0	0	0
2022/12/09	R213	01/02/2024	11.71	Put	Bond Future	2,992.0600	2.9921	3,070.5900	3.0706	2.625	0	0	0
2022/12/09	R213	01/02/2024	11.70	Call	Bond Future	4,319.8800	4.3199	4,203.0700	4.2031	(2.704)	0	0	0
2022/12/09	R213	01/02/2024	11.70	Put	Bond Future	3,007.6200	3.0076	3,086.4900	3.0865	2.622	0	0	0
2022/12/09	R213	01/02/2024			Bond Future	11.3773	82.2038	11.4250	82.0081	0.419	0.0000	0.0000	0
2022/12/09	R213	01/02/2024	11.72	Call	Bond Future	4,369.2700	4.3693	4,251.7900	4.2518	(2.689)	0	0	0
2022/12/09	R213	01/02/2024	11.72	Put	Bond Future	2,976.5800	2.9766	3,054.7800	3.0548	2.627	0	0	0
2022/12/09	R214	02/02/2023	10.90	Put	Bond Future	4,097.6200	4.0976	4,521.2000	4.5212	10.337	0	0	0
2022/12/09	R214	02/02/2023	11.10	Call	Bond Future	856.0800	0.8561	684.8700	0.6849	(19.999)	0	0	0
2022/12/09	R214	02/02/2023	11.07	Call	Bond Future	806.0300	0.8060	642.0800	0.6421	(20.340)	0	0	0
2022/12/09	R214	02/02/2023	11.07	Put	Bond Future	3,389.6500	3.3896	3,774.2500	3.7743	11.346	0	0	0
2022/12/09	R214	02/02/2023	11.08	Call	Bond Future	822.5600	0.8226	656.1900	0.6562	(20.226)	0	0	0
2022/12/09	R214	02/02/2023	11.08	Put	Bond Future	3,350.6600	3.3507	3,732.8400	3.7328	11.406	0	0	0
2022/12/09	R214	02/02/2023			Bond Future	11.5499	64.8965	11.6559	64.3480	0.917	0.0000	0.0000	71,030

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/09	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/09	R214	02/02/2023		Put	Bond Future	35,103.4600	35.1035	35,652.0100	35.6520	1.563	0	0	0
2022/12/09	R214	02/02/2023	10.30	Call	Bond Future	120.3700	0.1204	84.8500	0.0848	(29.509)	0	0	0
2022/12/09	R214	02/02/2023	10.30	Put	Bond Future	7,210.7800	7.2108	7,723.8100	7.7238	7.115	0	0	0
2022/12/09	R214	02/02/2023	10.90	Call	Bond Future	558.6200	0.5586	433.6500	0.4337	(22.371)	0	0	2,300
2022/12/09	R214	02/02/2023	11.80	Call	Bond Future	2,594.4500	2.5944	2,249.3000	2.2493	(13.303)	0	0	0
2022/12/09	R214	02/02/2023	11.80	Put	Bond Future	1,311.6300	1.3116	1,515.0300	1.5150	15.507	0	0	0
2022/12/09	R214	02/02/2023	11.09	Call	Bond Future	839.2100	0.8392	670.4300	0.6704	(20.112)	0	0	0
2022/12/09	R214	02/02/2023	11.09	Put	Bond Future	3,311.8500	3.3119	3,691.6200	3.6916	11.467	0	0	0
2022/12/09	R214	02/02/2023	11.10	Put	Bond Future	3,273.3400	3.2733	3,650.6800	3.6507	11.528	0	0	0
2022/12/09	R214	02/02/2023	11.60	Call	Bond Future	1,993.5900	1.9936	1,695.5300	1.6955	(14.951)	0	0	2,300
2022/12/09	R214	02/02/2023	11.60	Put	Bond Future	1,733.3600	1.7334	1,983.8500	1.9838	14.451	0	0	0
2022/12/09	R214	02/02/2023	11.00	Call	Bond Future	696.7500	0.6967	549.3400	0.5493	(21.157)	0	0	0
2022/12/09	R214	02/02/2023	11.00	Put	Bond Future	3,671.1400	3.6711	4,072.2800	4.0723	10.927	0	0	0
2022/12/09	R214	04/05/2023	11.36	Call	Bond Future	2,461.2100	2.4612	2,208.0500	2.2081	(10.286)	0	0	0
2022/12/09	R214	04/05/2023	11.36	Put	Bond Future	4,002.1500	4.0021	4,308.7100	4.3087	7.660	0	0	0
2022/12/09	R214	04/05/2023	11.37	Call	Bond Future	2,485.1000	2.4851	2,230.4100	2.2304	(10.249)	0	0	0
2022/12/09	R214	04/05/2023	11.37	Put	Bond Future	3,972.6500	3.9726	4,277.6800	4.2777	7.678	0	0	0
2022/12/09	R214	04/05/2023			Bond Future	11.6540	62.8719	11.7637	62.3122	0.941	0.0000	0.0000	0
2022/12/09	R214	04/05/2023	11.38	Call	Bond Future	2,508.9500	2.5090	2,252.7300	2.2527	(10.212)	0	0	0
2022/12/09	R214	04/05/2023	11.38	Put	Bond Future	3,943.1800	3.9432	4,246.6800	4.2467	7.697	0	0	0
2022/12/09	R214	03/08/2023	12.14	Call	Bond Future	5,100.5200	5.1005	4,751.7500	4.7518	(6.838)	0	0	0
2022/12/09	R214	03/08/2023	12.14	Put	Bond Future	3,174.0400	3.1740	3,396.7500	3.3968	7.017	0	0	0
2022/12/09	R214	03/08/2023	12.15	Call	Bond Future	5,129.7400	5.1297	4,779.9300	4.7799	(6.819)	0	0	0
2022/12/09	R214	03/08/2023	12.15	Put	Bond Future	3,155.0300	3.1550	3,376.7000	3.3767	7.026	0	0	0
2022/12/09	R214	03/08/2023			Bond Future	11.7506	64.1647	11.8641	63.5932	0.966	0.0000	0.0000	0
2022/12/09	R214	03/08/2023	12.16	Call	Bond Future	5,159.2100	5.1592	4,808.3600	4.8084	(6.800)	0	0	0
2022/12/09	R214	03/08/2023	12.16	Put	Bond Future	3,136.3400	3.1363	3,356.9700	3.3570	7.035	0	0	0
2022/12/09	R214	02/11/2023	11.45	Put	Bond Future	5,360.0600	5.3601	5,676.8000	5.6768	5.909	0	0	0
2022/12/09	R214	02/11/2023	11.46	Call	Bond Future	3,339.0600	3.3391	3,071.0700	3.0711	(8.026)	0	0	0
2022/12/09	R214	02/11/2023	11.46	Put	Bond Future	5,329.9400	5.3299	5,645.5200	5.6455	5.921	0	0	0
2022/12/09	R214	02/11/2023			Bond Future	11.8479	62.2151	11.9653	61.6315	0.991	0.0000	0.0000	0
2022/12/09	R214	02/11/2023	11.47	Call	Bond Future	3,361.6700	3.3617	3,092.5200	3.0925	(8.006)	0	0	0
2022/12/09	R214	02/11/2023	11.47	Put	Bond Future	5,299.9600	5.3000	5,614.3800	5.6144	5.932	0	0	0
2022/12/09	R214	02/11/2023	11.45	Call	Bond Future	3,316.5300	3.3165	3,049.7000	3.0497	(8.045)	0	0	0
2022/12/09	R214	01/02/2024	12.16	Call	Bond Future	5,141.4800	5.1415	4,803.1500	4.8031	(6.580)	0	0	0
2022/12/09	R214	01/02/2024	12.16	Put	Bond Future	4,187.5900	4.1876	4,444.4500	4.4444	6.134	0	0	0
2022/12/09	R214	01/02/2024			Bond Future	11.9641	63.4644	12.0858	62.8693	1.017	0.0000	0.0000	0
2022/12/09	R214	01/02/2024	12.14	Call	Bond Future	5,087.4700	5.0875	4,751.1100	4.7511	(6.612)	0	0	0
2022/12/09	R214	01/02/2024	12.14	Put	Bond Future	4,229.8900	4.2299	4,488.7200	4.4887	6.119	0	0	0
2022/12/09	R214	01/02/2024	12.15	Call	Bond Future	5,114.4500	5.1144	4,777.1100	4.7771	(6.596)	0	0	0
2022/12/09	R214	01/02/2024	12.15	Put	Bond Future	4,208.6900	4.2087	4,466.5400	4.4665	6.127	0	0	0
2022/12/09	R248	02/02/2023	11.00	Call	Bond Future	944.4300	0.9444	758.1900	0.7582	(19.720)	0	0	2,900
2022/12/09	R248	02/02/2023	11.00	Put	Bond Future	4,519.8600	4.5199	4,988.4300	4.9884	10.367	0	0	0
2022/12/09	R248	02/02/2023	11.60	Call	Bond Future	2,635.1700	2.6352	2,270.1200	2.2701	(13.853)	0	0	2,900
2022/12/09	R248	02/02/2023	11.60	Put	Bond Future	2,154.0000	2.1540	2,443.7600	2.4438	13.452	0	0	0
2022/12/09	R248	02/02/2023	11.70	Call	Bond Future	3,005.2000	3.0052	2,612.3400	2.6123	(13.073)	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
2022/12/09	R248	02/02/2023	11.70	Put	Bond Future	1,882.4600	1.8825	2,144.4100	2.1444	13.915	0	0	0
2022/12/09	R248	02/02/2023	11.08	Call	Bond Future	1,113.1100	1.1131	903.6900	0.9037	(18.814)	0	0	0
2022/12/09	R248	02/02/2023	11.08	Put	Bond Future	4,126.3300	4.1263	4,571.7200	4.5717	10.794	0	0	0
2022/12/09	R248	02/02/2023	11.10	Put	Bond Future	4,031.6800	4.0317	4,471.1700	4.4712	10.901	0	0	0
2022/12/09	R248	02/02/2023			Bond Future	11.5260	81.2232	11.6269	80.5684	0.876	0.0000	0.0000	247,671
2022/12/09	R248	02/02/2023	10.40	Call	Bond Future	206.6400	0.2066	150.4800	0.1505	(27.178)	0	0	0
2022/12/09	R248	02/02/2023	10.40	Put	Bond Future	8,224.5800	8.2246	8,823.2300	8.8232	7.279	0	0	0
2022/12/09	R248	02/02/2023	11.06	Call	Bond Future	1,069.2400	1.0692	865.6800	0.8657	(19.038)	0	0	0
2022/12/09	R248	02/02/2023	11.06	Put	Bond Future	4,222.3800	4.2224	4,673.6300	4.6736	10.687	0	0	0
2022/12/09	R248	02/02/2023	11.07	Call	Bond Future	1,090.9800	1.0910	884.5000	0.8845	(18.926)	0	0	0
2022/12/09	R248	02/02/2023	11.07	Put	Bond Future	4,174.1000	4.1741	4,622.4300	4.6224	10.741	0	0	0
2022/12/09	R248	02/02/2023	11.10	Call	Bond Future	1,157.9600	1.1580	942.6400	0.9426	(18.595)	0	0	0
2022/12/09	R248	04/05/2023	11.35	Call	Bond Future	3,104.0600	3.1041	2,798.8700	2.7989	(9.832)	0	0	0
2022/12/09	R248	04/05/2023	11.35	Put	Bond Future	4,955.1900	4.9552	5,318.1600	5.3182	7.325	0	0	0
2022/12/09	R248	04/05/2023			Bond Future	11.6320	78.3581	11.7367	77.6900	0.900	0.0000	0.0000	10,943
2022/12/09	R248	04/05/2023	11.34	Call	Bond Future	3,074.0500	3.0740	2,770.7000	2.7707	(9.868)	0	0	0
2022/12/09	R248	04/05/2023	11.34	Put	Bond Future	4,992.2700	4.9923	5,357.0800	5.3571	7.307	0	0	0
2022/12/09	R248	04/05/2023	11.33	Call	Bond Future	3,044.3800	3.0444	2,742.8800	2.7429	(9.903)	0	0	0
2022/12/09	R248	04/05/2023	11.33	Put	Bond Future	5,029.7800	5.0298	5,396.4400	5.3964	7.290	0	0	0
2022/12/09	R248	03/08/2023	12.11	Call	Bond Future	6,307.9500	6.3079	5,892.6000	5.8926	(6.585)	0	0	0
2022/12/09	R248	03/08/2023	12.11	Put	Bond Future	3,989.6000	3.9896	4,256.4100	4.2564	6.688	0	0	0
2022/12/09	R248	03/08/2023			Bond Future	11.7336	79.9318	11.8422	79.2497	0.926	0.0000	0.0000	0
2022/12/09	R248	03/08/2023	12.10	Call	Bond Future	6,271.6100	6.2716	5,857.5100	5.8575	(6.603)	0	0	0
2022/12/09	R248	03/08/2023	12.10	Put	Bond Future	4,013.2300	4.0132	4,281.2900	4.2813	6.679	0	0	0
2022/12/09	R248	03/08/2023	12.09	Call	Bond Future	6,235.5700	6.2356	5,822.7300	5.8227	(6.621)	0	0	0
2022/12/09	R248	03/08/2023	12.09	Put	Bond Future	4,037.2500	4.0373	4,306.5700	4.3066	6.671	0	0	0
2022/12/09	R248	02/11/2023	11.48	Call	Bond Future	4,159.5300	4.1595	3,835.2000	3.8352	(7.797)	0	0	0
2022/12/09	R248	02/11/2023	11.49	Put	Bond Future	6,342.1300	6.3421	6,713.1000	6.7131	5.849	0	0	0
2022/12/09	R248	02/11/2023	11.47	Call	Bond Future	4,130.9900	4.1310	3,808.0800	3.8081	(7.817)	0	0	0
2022/12/09	R248	02/11/2023			Bond Future	11.8268	77.1912	11.9393	76.4945	0.952	0.0000	0.0000	13,000
2022/12/09	R248	02/11/2023	11.48	Put	Bond Future	6,379.1000	6.3791	6,751.4800	6.7515	5.838	0	0	0
2022/12/09	R248	02/11/2023	11.49	Call	Bond Future	4,188.1600	4.1882	3,862.4200	3.8624	(7.778)	0	0	0
2022/12/09	R248	02/11/2023	11.47	Put	Bond Future	6,416.2500	6.4163	6,790.0500	6.7900	5.826	0	0	0
2022/12/09	R248	01/02/2024	12.15	Call	Bond Future	6,339.9600	6.3400	5,933.6500	5.9337	(6.409)	0	0	0
2022/12/09	R248	01/02/2024	12.15	Put	Bond Future	5,045.8800	5.0459	5,350.0900	5.3501	6.029	0	0	0
2022/12/09	R248	01/02/2024	12.14	Call	Bond Future	6,306.2500	6.3063	5,901.1200	5.9011	(6.424)	0	0	0
2022/12/09	R248	01/02/2024	12.14	Put	Bond Future	5,071.7400	5.0717	5,377.1300	5.3771	6.021	0	0	0
2022/12/09	R248	01/02/2024			Bond Future	11.9359	78.7781	12.0527	78.0676	0.978	0.0000	0.0000	0
2022/12/09	R248	01/02/2024	12.16	Call	Bond Future	6,373.7300	6.3737	5,966.2300	5.9662	(6.393)	0	0	0
2022/12/09	R248	01/02/2024	12.16	Put	Bond Future	5,020.1600	5.0202	5,323.1800	5.3232	6.036	0	0	0

**Total**

**1565950**