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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/12/2022 TO 14/12/2022

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
2022/12/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	2025	02/02/2023		Bond Future	165.8224	165.8224	165.9833	165.9833	0.097	0.0000	0.0000	6,568
2022/12/14	2025	04/05/2023		Bond Future	169.1114	169.1114	169.2818	169.2818	0.101	0.0000	0.0000	0
2022/12/14	2025	03/08/2023		Bond Future	170.8754	170.8754	171.0835	171.0835	0.122	0.0000	0.0000	0
2022/12/14	2025	02/11/2023		Bond Future	174.5077	174.5077	174.7187	174.7187	0.121	0.0000	0.0000	0
2022/12/14	2025	01/02/2024		Bond Future	176.2682	176.2682	176.5340	176.5340	0.151	0.0000	0.0000	0
2022/12/14	2029	02/02/2023		Bond Future	118.4989	118.4989	119.3253	119.3253	0.697	0.0000	0.0000	1,496
2022/12/14	2029	04/05/2023		Bond Future	119.5541	119.5541	120.4009	120.4009	0.708	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
2022/12/14	2029	03/08/2023			Bond Future	122.0366	122.0366	122.9226	122.9226	0.726	0.0000	0.0000	0
2022/12/14	2029	02/11/2023			Bond Future	123.2993	123.2993	124.2049	124.2049	0.734	0.0000	0.0000	0
2022/12/14	2029	01/02/2024			Bond Future	125.8068	125.8068	126.7665	126.7665	0.763	0.0000	0.0000	0
2022/12/14	2030	02/02/2023	8.81	Put	Bond Future	7,829.6100	7.8296	7,171.8300	7.1718	(8.401)	0	0	0
2022/12/14	2030	02/02/2023	9.04	Call	Bond Future	11.5700	0.0116	11.7400	0.0117	1.469	0	0	0
2022/12/14	2030	02/02/2023	9.04	Put	Bond Future	6,696.3900	6.6964	6,039.0000	6.0390	(9.817)	0	0	0
2022/12/14	2030	02/02/2023	9.08	Put	Bond Future	6,501.9800	6.5020	5,844.7800	5.8448	(10.108)	0	0	0
2022/12/14	2030	02/02/2023	11.16	Put	Bond Future	397.9400	0.3979	325.7000	0.3257	(18.153)	0	0	388
2022/12/14	2030	02/02/2023	11.35	Call	Bond Future	4,159.8200	4.1598	4,768.0900	4.7681	14.623	0	0	5,000
2022/12/14	2030	02/02/2023	11.35	Put	Bond Future	284.0700	0.2841	234.7800	0.2348	(17.351)	0	0	0
2022/12/14	2030	02/02/2023	9.99	Call	Bond Future	406.8300	0.4068	599.7400	0.5997	47.418	0	0	0
2022/12/14	2030	02/02/2023	10.00	Call	Bond Future	419.4100	0.4194	617.0000	0.6170	47.111	0	0	0
2022/12/14	2030	02/02/2023	10.01	Put	Bond Future	2,489.1900	2.4892	2,033.9200	2.0339	(18.290)	0	0	0
2022/12/14	2030	02/02/2023	9.80	Call	Bond Future	214.5300	0.2145	325.3500	0.3253	51.657	0	0	0
2022/12/14	2030	02/02/2023	9.94	Put	Bond Future	2,729.2700	2.7293	2,241.3600	2.2414	(17.877)	0	0	102
2022/12/14	2030	02/02/2023	9.20	Call	Bond Future	23.2900	0.0233	24.7000	0.0247	6.054	0	0	0
2022/12/14	2030	02/02/2023	9.20	Put	Bond Future	5,924.4800	5.9245	5,268.3300	5.2683	(11.075)	0	0	0
2022/12/14	2030	02/02/2023	9.66	Call	Bond Future	132.1900	0.1322	186.7200	0.1867	41.251	0	0	0
2022/12/14	2030	02/02/2023	9.66	Put	Bond Future	3,825.4700	3.8255	3,222.4400	3.2224	(15.764)	0	0	102
2022/12/14	2030	02/02/2023			Bond Future	10.4616	88.1682	10.3158	88.8258	(1.394)	0.0000	0.0000	92,379
2022/12/14	2030	02/02/2023	8.81	Call	Bond Future	3.8700	0.0039	3.6500	0.0037	(5.685)	0	0	102
2022/12/14	2030	02/02/2023	9.08	Call	Bond Future	13.8400	0.0138	14.2000	0.0142	2.601	0	0	388
2022/12/14	2030	02/02/2023	11.55	Call	Bond Future	4,916.3200	4.9163	5,541.3700	5.5414	12.714	0	0	5,000
2022/12/14	2030	02/02/2023	11.55	Put	Bond Future	198.1700	0.1982	165.6600	0.1657	(16.405)	0	0	0
2022/12/14	2030	02/02/2023	11.12	Call	Bond Future	3,320.3900	3.3204	3,899.9300	3.8999	17.454	0	0	0
2022/12/14	2030	02/02/2023	11.12	Put	Bond Future	426.8700	0.4269	348.8500	0.3488	(18.277)	0	0	0
2022/12/14	2030	02/02/2023	11.16	Call	Bond Future	3,463.3300	3.4633	4,048.6500	4.0487	16.900	0	0	0
2022/12/14	2030	02/02/2023	9.99	Put	Bond Future	2,556.3800	2.5564	2,091.7300	2.0917	(18.176)	0	0	0
2022/12/14	2030	02/02/2023	10.00	Put	Bond Future	2,522.7000	2.5227	2,062.7300	2.0627	(18.233)	0	0	0
2022/12/14	2030	02/02/2023	10.01	Call	Bond Future	432.1400	0.4321	634.4300	0.6344	46.811	0	0	0
2022/12/14	2030	02/02/2023	9.80	Put	Bond Future	3,248.8500	3.2488	2,702.1100	2.7021	(16.829)	0	0	0
2022/12/14	2030	02/02/2023	9.83	Call	Bond Future	239.4000	0.2394	361.9300	0.3619	51.182	0	0	388
2022/12/14	2030	02/02/2023	9.83	Put	Bond Future	3,133.2900	3.1333	2,598.2600	2.5983	(17.076)	0	0	0
2022/12/14	2030	02/02/2023	9.94	Call	Bond Future	347.9400	0.3479	517.5900	0.5176	48.758	0	0	0
2022/12/14	2030	02/02/2023	9.79	Call	Bond Future	206.6200	0.2066	313.7400	0.3137	51.844	0	0	0
2022/12/14	2030	02/02/2023	9.79	Put	Bond Future	3,287.8100	3.2878	2,737.3700	2.7374	(16.742)	0	0	0
2022/12/14	2030	04/05/2023	11.34	Call	Bond Future	4,460.7100	4.4607	4,982.7000	4.9827	11.702	0	0	0
2022/12/14	2030	04/05/2023	11.34	Put	Bond Future	1,270.4400	1.2704	1,118.5700	1.1186	(11.954)	0	0	150
2022/12/14	2030	04/05/2023	10.42	Call	Bond Future	2,089.1100	2.0891	2,445.2800	2.4453	17.049	0	0	479
2022/12/14	2030	04/05/2023	10.42	Put	Bond Future	2,833.1700	2.8332	2,515.4800	2.5155	(11.213)	0	0	0
2022/12/14	2030	04/05/2023	10.52	Call	Bond Future	2,300.1000	2.3001	2,679.3700	2.6794	16.489	0	0	0
2022/12/14	2030	04/05/2023	10.52	Put	Bond Future	2,605.4600	2.6055	2,310.8700	2.3109	(11.307)	0	0	0
2022/12/14	2030	04/05/2023	10.53	Call	Bond Future	2,322.1300	2.3221	2,703.5000	2.7035	16.423	0	0	0
2022/12/14	2030	04/05/2023	10.53	Put	Bond Future	2,583.7700	2.5838	2,291.2800	2.2913	(11.320)	0	0	0
2022/12/14	2030	04/05/2023	9.67	Call	Bond Future	928.1800	0.9282	1,109.2600	1.1093	19.509	0	0	479
2022/12/14	2030	04/05/2023	9.67	Put	Bond Future	5,051.7900	5.0518	4,559.0100	4.5590	(9.755)	0	0	0
2022/12/14	2030	04/05/2023	9.78	Call	Bond Future	1,047.6200	1.0476	1,259.7200	1.2597	20.246	0	0	388

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2022/12/14	2030	04/05/2023	9.78	Put	Bond Future	4,665.5300	4.6655	4,203.7700	4.2038	(9.897)	0	0	0
2022/12/14	2030	04/05/2023	10.00	Call	Bond Future	1,349.6400	1.3496	1,600.8900	1.6009	18.616	0	0	1,080
2022/12/14	2030	04/05/2023	10.00	Put	Bond Future	3,966.5900	3.9666	3,543.9800	3.5440	(10.654)	0	0	0
2022/12/14	2030	04/05/2023	9.03	Call	Bond Future	449.1800	0.4492	529.7600	0.5298	17.939	0	0	388
2022/12/14	2030	04/05/2023	9.03	Put	Bond Future	7,585.7800	7.5858	6,992.5000	6.9925	(7.821)	0	0	0
2022/12/14	2030	04/05/2023	9.58	Put	Bond Future	5,382.2600	5.3823	4,862.1400	4.8621	(9.664)	0	0	0
2022/12/14	2030	04/05/2023			Bond Future	10.5900	89.8963	10.4360	90.5702	(1.454)	0.0000	0.0000	0
2022/12/14	2030	04/05/2023	12.57	Call	Bond Future	8,519.5500	8.5196	9,134.3900	9.1344	7.217	0	0	0
2022/12/14	2030	04/05/2023	12.57	Put	Bond Future	409.1500	0.4091	350.1300	0.3501	(14.425)	0	0	350
2022/12/14	2030	04/05/2023	11.62	Call	Bond Future	5,329.0800	5.3291	5,882.8900	5.8829	10.392	0	0	0
2022/12/14	2030	04/05/2023	11.62	Put	Bond Future	985.5400	0.9855	865.4900	0.8655	(12.181)	0	0	388
2022/12/14	2030	04/05/2023	12.04	Call	Bond Future	6,705.9400	6.7059	7,296.8000	7.2968	8.811	0	0	0
2022/12/14	2030	04/05/2023	12.04	Put	Bond Future	669.6800	0.6697	586.6800	0.5867	(12.394)	0	0	1,080
2022/12/14	2030	04/05/2023	12.50	Call	Bond Future	8,276.9900	8.2770	8,895.7300	8.8957	7.475	0	0	0
2022/12/14	2030	04/05/2023	12.50	Put	Bond Future	436.6500	0.4366	381.5300	0.3815	(12.623)	0	0	479
2022/12/14	2030	04/05/2023	10.54	Call	Bond Future	2,344.2600	2.3443	2,727.7400	2.7277	16.358	0	0	0
2022/12/14	2030	04/05/2023	10.54	Put	Bond Future	2,562.2100	2.5622	2,271.8300	2.2718	(11.333)	0	0	0
2022/12/14	2030	04/05/2023	10.65	Call	Bond Future	2,595.4300	2.5954	3,001.2200	3.0012	15.635	0	0	350
2022/12/14	2030	04/05/2023	10.65	Put	Bond Future	2,334.5800	2.3346	2,066.5100	2.0665	(11.483)	0	0	0
2022/12/14	2030	04/05/2023	9.58	Call	Bond Future	842.2700	0.8423	996.0100	0.9960	18.253	0	0	150
2022/12/14	2030	03/08/2023	12.89	Call	Bond Future	9,297.9900	9.2980	9,919.2700	9.9193	6.682	0	0	0
2022/12/14	2030	03/08/2023	12.89	Put	Bond Future	684.3500	0.6844	601.7000	0.6017	(12.077)	0	0	350
2022/12/14	2030	03/08/2023	11.34	Call	Bond Future	4,564.8600	4.5649	5,091.8100	5.0918	11.544	0	0	0
2022/12/14	2030	03/08/2023	11.34	Put	Bond Future	1,960.4300	1.9604	1,783.4500	1.7834	(9.028)	0	0	0
2022/12/14	2030	03/08/2023	11.35	Call	Bond Future	4,592.1800	4.5922	5,120.2900	5.1203	11.500	0	0	0
2022/12/14	2030	03/08/2023	11.36	Put	Bond Future	1,933.9800	1.9340	1,759.5500	1.7596	(9.019)	0	0	0
2022/12/14	2030	03/08/2023	10.40	Call	Bond Future	2,362.8900	2.3629	2,729.4300	2.7294	15.512	0	0	1,012
2022/12/14	2030	03/08/2023	10.65	Call	Bond Future	2,866.3600	2.8664	3,285.6100	3.2856	14.627	0	0	350
2022/12/14	2030	03/08/2023	10.65	Put	Bond Future	3,123.0000	3.1230	2,838.3200	2.8383	(9.116)	0	0	0
2022/12/14	2030	03/08/2023			Bond Future	10.7107	87.7351	10.5447	88.4391	(1.550)	0.0000	0.0000	0
2022/12/14	2030	03/08/2023	12.59	Call	Bond Future	8,332.2200	8.3322	8,959.9500	8.9600	7.534	0	0	0
2022/12/14	2030	03/08/2023	12.59	Put	Bond Future	838.4600	0.8385	762.2600	0.7623	(9.088)	0	0	1,012
2022/12/14	2030	03/08/2023	11.35	Put	Bond Future	1,947.1600	1.9472	1,771.3400	1.7713	(9.030)	0	0	0
2022/12/14	2030	03/08/2023	11.36	Call	Bond Future	4,619.5700	4.6196	5,149.0700	5.1491	11.462	0	0	0
2022/12/14	2030	03/08/2023	10.40	Put	Bond Future	3,686.0500	3.6861	3,348.6600	3.3487	(9.153)	0	0	0
2022/12/14	2030	02/11/2023	10.81	Call	Bond Future	3,106.0800	3.1061	3,569.2000	3.5692	14.910	0	0	0
2022/12/14	2030	02/11/2023	10.81	Put	Bond Future	3,144.7500	3.1448	2,890.2900	2.8903	(8.092)	0	0	0
2022/12/14	2030	02/11/2023	10.80	Call	Bond Future	3,084.0900	3.0841	3,545.4400	3.5454	14.959	0	0	0
2022/12/14	2030	02/11/2023	10.80	Put	Bond Future	3,163.7000	3.1637	2,907.4700	2.9075	(8.099)	0	0	0
2022/12/14	2030	02/11/2023			Bond Future	10.8194	89.5820	10.6449	90.2996	(1.613)	0.0000	0.0000	0
2022/12/14	2030	02/11/2023	10.82	Call	Bond Future	3,128.1400	3.1281	3,592.6900	3.5927	14.851	0	0	0
2022/12/14	2030	02/11/2023	10.82	Put	Bond Future	3,125.8900	3.1259	2,872.8600	2.8729	(8.095)	0	0	0
2022/12/14	2030	01/02/2024	11.37	Call	Bond Future	4,244.6000	4.2446	4,730.3200	4.7303	11.443	0	0	0
2022/12/14	2030	01/02/2024	11.37	Put	Bond Future	2,649.2300	2.6492	2,376.6500	2.3766	(10.289)	0	0	0
2022/12/14	2030	01/02/2024			Bond Future	10.9616	87.3776	10.7708	88.1359	(1.741)	0.0000	0.0000	0
2022/12/14	2030	01/02/2024	11.36	Call	Bond Future	4,220.6500	4.2206	4,704.7600	4.7048	11.470	0	0	0
2022/12/14	2030	01/02/2024	11.36	Put	Bond Future	2,663.9100	2.6639	2,389.7200	2.3897	(10.293)	0	0	0
2022/12/14	2030	01/02/2024	11.35	Call	Bond Future	4,196.4100	4.1964	4,679.2500	4.6793	11.506	0	0	0

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2022/12/14	2030	01/02/2024	11.35	Put	Bond Future	2,678.3100	2.6783	2,402.8500	2.4028	(10.285)	0	0	0
2022/12/14	2032	02/02/2023	9.47	Call	Bond Future	6.1900	0.0062	8.4300	0.0084	36.187	0	0	500
2022/12/14	2032	02/02/2023	9.47	Put	Bond Future	8,567.3700	8.5674	7,831.7000	7.8317	(8.587)	0	0	0
2022/12/14	2032	02/02/2023	9.92	Call	Bond Future	50.7100	0.0507	67.3700	0.0674	32.853	0	0	750
2022/12/14	2032	02/02/2023	9.92	Put	Bond Future	6,077.0300	6.0770	5,355.7800	5.3558	(11.868)	0	0	0
2022/12/14	2032	02/02/2023	11.50	Call	Bond Future	2,972.5600	2.9726	3,575.1900	3.5752	20.273	0	0	0
2022/12/14	2032	02/02/2023	11.50	Put	Bond Future	790.1600	0.7902	654.8800	0.6549	(17.121)	0	0	8,000
2022/12/14	2032	02/02/2023	11.69	Call	Bond Future	3,683.1800	3.6832	4,323.2900	4.3233	17.379	0	0	0
2022/12/14	2032	02/02/2023	11.69	Put	Bond Future	581.4800	0.5815	483.6800	0.4837	(16.819)	0	0	0
2022/12/14	2032	02/02/2023	10.50	Call	Bond Future	412.2800	0.4123	623.1300	0.6231	51.142	0	0	0
2022/12/14	2032	02/02/2023	10.50	Put	Bond Future	3,304.0800	3.3041	2,777.0200	2.7770	(15.952)	0	0	454
2022/12/14	2032	02/02/2023	10.67	Call	Bond Future	665.9400	0.6659	959.1500	0.9592	44.029	0	0	750
2022/12/14	2032	02/02/2023	10.67	Put	Bond Future	2,666.3100	2.6663	2,221.6100	2.2216	(16.678)	0	0	0
2022/12/14	2032	02/02/2023	11.45	Call	Bond Future	2,793.2000	2.7932	3,383.9700	3.3840	21.150	0	0	0
2022/12/14	2032	02/02/2023	11.45	Put	Bond Future	855.0300	0.8550	707.8900	0.7079	(17.209)	0	0	8,000
2022/12/14	2032	02/02/2023	10.40	Call	Bond Future	298.3700	0.2984	463.1200	0.4631	55.217	0	0	0
2022/12/14	2032	02/02/2023	10.40	Put	Bond Future	3,720.2500	3.7202	3,147.0900	3.1471	(15.406)	0	0	0
2022/12/14	2032	02/02/2023	10.22	Call	Bond Future	155.2600	0.1553	246.7100	0.2467	58.901	0	0	500
2022/12/14	2032	02/02/2023	10.22	Put	Bond Future	4,542.0500	4.5420	3,895.5900	3.8956	(14.233)	0	0	0
2022/12/14	2032	02/02/2023			Bond Future	11.0601	87.0115	10.9148	87.7494	(1.314)	0.0000	0.0000	112,006
2022/12/14	2032	02/02/2023	9.31	Call	Bond Future	2.5600	0.0026	3.5200	0.0035	37.500	0	0	454
2022/12/14	2032	02/02/2023	9.31	Put	Bond Future	9,487.4900	9.4875	8,750.5400	8.7505	(7.768)	0	0	0
2022/12/14	2032	02/02/2023	12.75	Call	Bond Future	8,079.3600	8.0794	8,805.2000	8.8052	8.984	0	0	0
2022/12/14	2032	02/02/2023	12.75	Put	Bond Future	94.4500	0.0945	82.3800	0.0824	(12.779)	0	0	750
2022/12/14	2032	02/02/2023	11.84	Call	Bond Future	4,271.9500	4.2719	4,935.6000	4.9356	15.535	0	0	0
2022/12/14	2032	02/02/2023	11.84	Put	Bond Future	454.1900	0.4542	379.9300	0.3799	(16.350)	0	0	500
2022/12/14	2032	02/02/2023	10.38	Call	Bond Future	278.5500	0.2786	434.6100	0.4346	56.026	0	0	0
2022/12/14	2032	02/02/2023	10.38	Put	Bond Future	3,806.9500	3.8069	3,225.1000	3.2251	(15.284)	0	0	0
2022/12/14	2032	02/02/2023	10.39	Call	Bond Future	288.3000	0.2883	448.7200	0.4487	55.643	0	0	0
2022/12/14	2032	02/02/2023	10.39	Put	Bond Future	3,763.4200	3.7634	3,185.9300	3.1859	(15.345)	0	0	0
2022/12/14	2032	02/02/2023	10.16	Call	Bond Future	126.2000	0.1262	193.6900	0.1937	53.479	0	0	0
2022/12/14	2032	02/02/2023	10.16	Put	Bond Future	4,837.7400	4.8377	4,167.3200	4.1673	(13.858)	0	0	454
2022/12/14	2032	02/02/2023	10.30	Call	Bond Future	208.4400	0.2084	331.9200	0.3319	59.240	0	0	8,000
2022/12/14	2032	02/02/2023	10.30	Put	Bond Future	4,164.6600	4.1647	3,550.2300	3.5502	(14.753)	0	0	0
2022/12/14	2032	04/05/2023	13.43	Call	Bond Future	10,567.7400	10.5677	11,249.7300	11.2497	6.454	0	0	0
2022/12/14	2032	04/05/2023	13.43	Put	Bond Future	438.0000	0.4380	364.2700	0.3643	(16.833)	0	0	400
2022/12/14	2032	04/05/2023	10.89	Call	Bond Future	2,235.3700	2.2354	2,575.3000	2.5753	15.207	0	0	0
2022/12/14	2032	04/05/2023	10.89	Put	Bond Future	3,738.8400	3.7388	3,323.0500	3.3231	(11.121)	0	0	0
2022/12/14	2032	04/05/2023	11.37	Call	Bond Future	3,451.1000	3.4511	3,886.8100	3.8868	12.625	0	0	400
2022/12/14	2032	04/05/2023			Bond Future	11.1915	84.5559	11.0391	85.3116	(1.362)	0.0000	0.0000	66,549
2022/12/14	2032	04/05/2023	10.88	Call	Bond Future	2,213.2800	2.2133	2,550.9200	2.5509	15.255	0	0	0
2022/12/14	2032	04/05/2023	10.88	Put	Bond Future	3,767.2200	3.7672	3,349.1400	3.3491	(11.098)	0	0	0
2022/12/14	2032	04/05/2023	11.37	Put	Bond Future	2,577.5700	2.5776	2,257.5600	2.2576	(12.415)	0	0	0
2022/12/14	2032	04/05/2023	10.62	Call	Bond Future	1,688.4500	1.6884	1,971.3200	1.9713	16.753	0	0	400
2022/12/14	2032	04/05/2023	10.62	Put	Bond Future	4,568.6300	4.5686	4,095.7800	4.0958	(10.350)	0	0	0
2022/12/14	2032	04/05/2023	10.87	Call	Bond Future	2,191.3100	2.1913	2,526.8700	2.5269	15.313	0	0	0
2022/12/14	2032	04/05/2023	10.87	Put	Bond Future	3,795.7600	3.7958	3,375.6000	3.3756	(11.069)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/14	2032	03/08/2023	11.77	Call	Bond Future	4,889.3700	4.8894	5,498.5700	5.4986	12.460	0	0	0
2022/12/14	2032	03/08/2023	11.77	Put	Bond Future	2,722.9900	2.7230	2,545.4800	2.5455	(6.519)	0	0	0
2022/12/14	2032	03/08/2023	11.90	Call	Bond Future	5,276.6900	5.2767	5,902.8000	5.9028	11.866	0	0	5,000
2022/12/14	2032	03/08/2023	11.90	Put	Bond Future	2,508.7700	2.5088	2,348.1700	2.3482	(6.402)	0	0	0
2022/12/14	2032	03/08/2023			Bond Future	11.3121	86.2931	11.1497	87.0798	(1.436)	0.0000	0.0000	2,600
2022/12/14	2032	03/08/2023	11.75	Call	Bond Future	4,830.6000	4.8306	5,437.3000	5.4373	12.560	0	0	0
2022/12/14	2032	03/08/2023	11.75	Put	Bond Future	2,757.2900	2.7573	2,577.2800	2.5773	(6.529)	0	0	0
2022/12/14	2032	03/08/2023	11.76	Call	Bond Future	4,859.9500	4.8600	5,467.9000	5.4679	12.509	0	0	0
2022/12/14	2032	03/08/2023	11.76	Put	Bond Future	2,740.0900	2.7401	2,561.3300	2.5613	(6.524)	0	0	0
2022/12/14	2032	02/11/2023	11.24	Call	Bond Future	3,282.9400	3.2829	3,738.9600	3.7390	13.891	0	0	0
2022/12/14	2032	02/11/2023	11.24	Put	Bond Future	4,192.3300	4.1923	3,846.1200	3.8461	(8.258)	0	0	0
2022/12/14	2032	02/11/2023			Bond Future	11.4321	83.9479	11.2625	84.7502	(1.483)	0.0000	0.0000	0
2022/12/14	2032	02/11/2023	11.23	Call	Bond Future	3,259.8300	3.2598	3,714.2100	3.7142	13.939	0	0	0
2022/12/14	2032	02/11/2023	11.23	Put	Bond Future	4,216.9300	4.2169	3,869.0800	3.8691	(8.249)	0	0	0
2022/12/14	2032	02/11/2023	11.22	Call	Bond Future	3,236.4800	3.2365	3,689.2200	3.6892	13.989	0	0	0
2022/12/14	2032	02/11/2023	11.22	Put	Bond Future	4,241.3200	4.2413	3,891.8300	3.8918	(8.240)	0	0	0
2022/12/14	2032	01/02/2024	11.84	Call	Bond Future	4,659.8200	4.6598	5,207.9800	5.2080	11.764	0	0	0
2022/12/14	2032	01/02/2024	11.84	Put	Bond Future	3,464.8500	3.4649	3,169.7000	3.1697	(8.518)	0	0	0
2022/12/14	2032	01/02/2024	11.83	Call	Bond Future	4,633.0900	4.6331	5,179.8700	5.1799	11.802	0	0	0
2022/12/14	2032	01/02/2024	11.83	Put	Bond Future	3,483.0900	3.4831	3,186.5600	3.1866	(8.513)	0	0	0
2022/12/14	2032	01/02/2024			Bond Future	11.5767	85.6345	11.3939	86.4778	(1.579)	0.0000	0.0000	0
2022/12/14	2032	01/02/2024	11.85	Call	Bond Future	4,686.6000	4.6866	5,236.1400	5.2361	11.726	0	0	0
2022/12/14	2032	01/02/2024	11.85	Put	Bond Future	3,446.6900	3.4467	3,152.9200	3.1529	(8.523)	0	0	0
2022/12/14	2033	02/02/2023			Bond Future	113.8239	113.8239	114.7371	114.7371	0.802	0.0000	0.0000	7,312
2022/12/14	2033	04/05/2023			Bond Future	114.6955	114.6955	115.6309	115.6309	0.816	0.0000	0.0000	0
2022/12/14	2033	03/08/2023			Bond Future	117.0770	117.0770	118.0525	118.0525	0.833	0.0000	0.0000	0
2022/12/14	2033	02/11/2023			Bond Future	118.1432	118.1432	119.1407	119.1407	0.844	0.0000	0.0000	0
2022/12/14	2033	01/02/2024			Bond Future	120.5460	120.5460	121.5979	121.5979	0.873	0.0000	0.0000	0
2022/12/14	2037	02/02/2023	11.03	Call	Bond Future	579.9000	0.5799	766.6400	0.7666	32.202	0	0	0
2022/12/14	2037	02/02/2023	11.03	Put	Bond Future	4,394.1900	4.3942	3,808.8400	3.8088	(13.321)	0	0	0
2022/12/14	2037	02/02/2023	11.04	Call	Bond Future	593.5500	0.5935	783.4200	0.7834	31.989	0	0	0
2022/12/14	2037	02/02/2023	11.04	Put	Bond Future	4,346.8000	4.3468	3,764.5800	3.7646	(13.394)	0	0	0
2022/12/14	2037	02/02/2023	11.97	Call	Bond Future	2,946.3900	2.9464	3,457.7900	3.4578	17.357	0	0	0
2022/12/14	2037	02/02/2023			Bond Future	11.6767	78.5211	11.5421	79.2932	(1.153)	0.0000	0.0000	133,553
2022/12/14	2037	02/02/2023	11.05	Call	Bond Future	607.4200	0.6074	800.4500	0.8005	31.779	0	0	0
2022/12/14	2037	02/02/2023	11.05	Put	Bond Future	4,299.7000	4.2997	3,720.6400	3.7206	(13.467)	0	0	0
2022/12/14	2037	02/02/2023	11.10	Call	Bond Future	680.2700	0.6803	889.5200	0.8895	30.760	0	0	577
2022/12/14	2037	02/02/2023	11.10	Put	Bond Future	4,068.6800	4.0687	3,505.8400	3.5058	(13.833)	0	0	0
2022/12/14	2037	02/02/2023	11.97	Put	Bond Future	1,302.4300	1.3024	1,041.7400	1.0417	(20.016)	0	0	577
2022/12/14	2037	04/05/2023	13.73	Put	Bond Future	794.3700	0.7944	712.2600	0.7123	(10.336)	0	0	400
2022/12/14	2037	04/05/2023	11.94	Call	Bond Future	3,922.6700	3.9227	4,417.5100	4.4175	12.615	0	0	0
2022/12/14	2037	04/05/2023	11.03	Put	Bond Future	6,140.0500	6.1400	5,650.0900	5.6501	(7.980)	0	0	0
2022/12/14	2037	04/05/2023	11.30	Call	Bond Future	2,174.6800	2.1747	2,535.1100	2.5351	16.574	0	0	0
2022/12/14	2037	04/05/2023	11.30	Put	Bond Future	5,086.1800	5.0862	4,656.3400	4.6563	(8.451)	0	0	0
2022/12/14	2037	04/05/2023	11.31	Call	Bond Future	2,197.7600	2.1978	2,560.5800	2.5606	16.509	0	0	0
2022/12/14	2037	04/05/2023	11.31	Put	Bond Future	5,050.3000	5.0503	4,622.8500	4.6229	(8.464)	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
2022/12/14	2037	04/05/2023	10.95	Call	Bond Future	1,465.8000	1.4658	1,748.4100	1.7484	19.280	0	0	703
2022/12/14	2037	04/05/2023	10.95	Put	Bond Future	6,481.3100	6.4813	5,973.6500	5.9737	(7.833)	0	0	0
2022/12/14	2037	04/05/2023			Bond Future	11.8070	80.0603	11.6666	80.8505	(1.189)	0.0000	0.0000	0
2022/12/14	2037	04/05/2023	13.73	Call	Bond Future	10,527.8900	10.5279	11,236.0500	11.2361	6.727	0	0	0
2022/12/14	2037	04/05/2023	11.32	Call	Bond Future	2,221.1700	2.2212	2,586.1700	2.5862	16.433	0	0	0
2022/12/14	2037	04/05/2023	11.32	Put	Bond Future	5,014.8100	5.0148	4,589.5400	4.5895	(8.480)	0	0	0
2022/12/14	2037	04/05/2023	11.78	Call	Bond Future	3,437.9200	3.4379	3,902.3100	3.9023	13.508	0	0	400
2022/12/14	2037	04/05/2023	11.78	Put	Bond Future	3,588.9900	3.5890	3,263.1100	3.2631	(9.080)	0	0	0
2022/12/14	2037	04/05/2023	11.94	Put	Bond Future	3,184.4500	3.1844	2,889.0200	2.8890	(9.277)	0	0	703
2022/12/14	2037	04/05/2023	11.03	Call	Bond Future	1,612.4500	1.6125	1,912.7600	1.9128	18.624	0	0	400
2022/12/14	2037	03/08/2023	12.12	Call	Bond Future	4,888.5400	4.8885	5,432.7300	5.4327	11.132	0	0	0
2022/12/14	2037	03/08/2023	12.12	Put	Bond Future	3,868.7400	3.8687	3,591.9400	3.5919	(7.155)	0	0	0
2022/12/14	2037	03/08/2023	12.13	Call	Bond Future	4,919.3600	4.9194	5,465.0300	5.4650	11.092	0	0	0
2022/12/14	2037	03/08/2023	12.13	Put	Bond Future	3,845.7900	3.8458	3,570.4700	3.5705	(7.159)	0	0	0
2022/12/14	2037	03/08/2023			Bond Future	11.9323	77.4468	11.7838	78.2678	(1.245)	0.0000	0.0000	0
2022/12/14	2037	03/08/2023	12.14	Call	Bond Future	4,950.2500	4.9502	5,497.4000	5.4974	11.053	0	0	0
2022/12/14	2037	03/08/2023	12.14	Put	Bond Future	3,822.9700	3.8230	3,549.1300	3.5491	(7.163)	0	0	0
2022/12/14	2037	02/11/2023	11.57	Call	Bond Future	3,345.2000	3.3452	3,817.9800	3.8180	14.133	0	0	0
2022/12/14	2037	02/11/2023	11.55	Put	Bond Future	6,046.3300	6.0463	5,678.5000	5.6785	(6.084)	0	0	0
2022/12/14	2037	02/11/2023	11.56	Put	Bond Future	6,013.6700	6.0137	5,647.8700	5.6479	(6.083)	0	0	0
2022/12/14	2037	02/11/2023			Bond Future	12.0467	79.0775	11.8928	79.9147	(1.278)	0.0000	0.0000	0
2022/12/14	2037	02/11/2023	11.57	Put	Bond Future	5,981.4600	5.9815	5,617.0700	5.6171	(6.092)	0	0	0
2022/12/14	2037	02/11/2023	11.55	Call	Bond Future	3,296.5900	3.2966	3,765.9300	3.7659	14.237	0	0	0
2022/12/14	2037	02/11/2023	11.56	Call	Bond Future	3,320.7000	3.3207	3,792.0700	3.7921	14.195	0	0	0
2022/12/14	2037	01/02/2024	12.33	Call	Bond Future	5,286.3100	5.2863	5,823.0300	5.8230	10.153	0	0	0
2022/12/14	2037	01/02/2024	12.33	Put	Bond Future	4,518.9700	4.5190	4,178.3200	4.1783	(7.538)	0	0	0
2022/12/14	2037	01/02/2024			Bond Future	12.1839	76.4112	12.0194	77.2885	(1.350)	0.0000	0.0000	0
2022/12/14	2037	01/02/2024	12.31	Call	Bond Future	5,228.3100	5.2283	5,762.1600	5.7622	10.211	0	0	0
2022/12/14	2037	01/02/2024	12.31	Put	Bond Future	4,565.3200	4.5653	4,221.8000	4.2218	(7.525)	0	0	0
2022/12/14	2037	01/02/2024	12.32	Call	Bond Future	5,257.4400	5.2574	5,792.7300	5.7927	10.182	0	0	0
2022/12/14	2037	01/02/2024	12.32	Put	Bond Future	4,542.2500	4.5423	4,200.1700	4.2002	(7.531)	0	0	0
2022/12/14	2038	02/02/2023			Bond Future	122.8636	122.8636	126.5027	126.5027	2.962	0.0000	0.0000	4,123
2022/12/14	2038	04/05/2023			Bond Future	125.3007	125.3007	129.0169	129.0169	2.966	0.0000	0.0000	1,583
2022/12/14	2038	03/08/2023			Bond Future	125.9368	125.9368	129.7576	129.7576	3.034	0.0000	0.0000	0
2022/12/14	2038	02/11/2023			Bond Future	128.6142	128.6142	132.5148	132.5148	3.033	0.0000	0.0000	0
2022/12/14	2038	01/02/2024			Bond Future	129.2172	129.2172	133.2357	133.2357	3.110	0.0000	0.0000	0
2022/12/14	2040	02/02/2023	10.93	Call	Bond Future	417.0500	0.4170	591.1000	0.5911	41.734	0	0	0
2022/12/14	2040	02/02/2023	12.24	Call	Bond Future	3,981.4000	3.9814	4,684.6600	4.6847	17.664	0	0	0
2022/12/14	2040	02/02/2023	12.24	Put	Bond Future	1,063.9300	1.0639	809.9200	0.8099	(23.875)	0	0	0
2022/12/14	2040	02/02/2023	12.27	Call	Bond Future	4,106.8500	4.1069	4,819.5000	4.8195	17.353	0	0	0
2022/12/14	2040	02/02/2023	12.27	Put	Bond Future	1,016.5300	1.0165	771.9100	0.7719	(24.064)	0	0	388
2022/12/14	2040	02/02/2023	11.12	Call	Bond Future	663.7400	0.6637	908.1100	0.9081	36.817	0	0	0
2022/12/14	2040	02/02/2023	11.12	Put	Bond Future	4,666.6500	4.6667	3,953.7500	3.9538	(15.276)	0	0	0
2022/12/14	2040	02/02/2023	11.19	Call	Bond Future	776.0700	0.7761	1,048.8200	1.0488	35.145	0	0	563
2022/12/14	2040	02/02/2023	11.19	Put	Bond Future	4,318.3700	4.3184	3,633.8500	3.6338	(15.851)	0	0	0
2022/12/14	2040	02/02/2023	12.07	Put	Bond Future	1,370.4100	1.3704	1,059.0600	1.0591	(22.719)	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
2022/12/14	2040	02/02/2023	10.96	Call	Bond Future	450.6300	0.4506	635.0300	0.6350	40.920	0	0	388
2022/12/14	2040	02/02/2023	10.96	Put	Bond Future	5,521.3000	5.5213	4,748.4300	4.7484	(13.998)	0	0	0
2022/12/14	2040	02/02/2023			Bond Future	11.7492	80.1369	11.5943	81.0942	(1.318)	0.0000	0.0000	137,947
2022/12/14	2040	02/02/2023	10.18	Call	Bond Future	43.7200	0.0437	71.5700	0.0716	63.701	0	0	0
2022/12/14	2040	02/02/2023	10.18	Put	Bond Future	10,632.6100	10.6326	9,703.1900	9.7032	(8.741)	0	0	0
2022/12/14	2040	02/02/2023	10.21	Call	Bond Future	48.5500	0.0486	78.9900	0.0790	62.698	0	0	388
2022/12/14	2040	02/02/2023	10.21	Put	Bond Future	10,415.1700	10.4152	9,488.3400	9.4883	(8.899)	0	0	0
2022/12/14	2040	02/02/2023	10.93	Put	Bond Future	5,690.2700	5.6903	4,907.0500	4.9070	(13.764)	0	0	0
2022/12/14	2040	02/02/2023	12.07	Call	Bond Future	3,296.6100	3.2966	3,942.5300	3.9425	19.593	0	0	0
2022/12/14	2040	02/02/2023	11.10	Call	Bond Future	633.8200	0.6338	870.2200	0.8702	37.298	0	0	0
2022/12/14	2040	02/02/2023	11.10	Put	Bond Future	4,769.0600	4.7691	4,048.1900	4.0482	(15.116)	0	0	0
2022/12/14	2040	02/02/2023	11.11	Call	Bond Future	648.6600	0.6487	888.9800	0.8890	37.049	0	0	0
2022/12/14	2040	02/02/2023	11.11	Put	Bond Future	4,717.6900	4.7177	4,000.7400	4.0007	(15.197)	0	0	0
2022/12/14	2040	04/05/2023	13.45	Put	Bond Future	1,106.1300	1.1061	1,021.2500	1.0213	(7.674)	0	0	486
2022/12/14	2040	04/05/2023	12.05	Put	Bond Future	3,278.3400	3.2783	2,999.3100	2.9993	(8.511)	0	0	684
2022/12/14	2040	04/05/2023	12.78	Call	Bond Future	7,027.1400	7.0271	7,854.9800	7.8550	11.781	0	0	0
2022/12/14	2040	04/05/2023	12.78	Put	Bond Future	1,866.8000	1.8668	1,715.4800	1.7155	(8.106)	0	0	388
2022/12/14	2040	04/05/2023	11.43	Call	Bond Future	2,466.0900	2.4661	2,994.4100	2.9944	21.423	0	0	0
2022/12/14	2040	04/05/2023	11.43	Put	Bond Future	5,215.0700	5.2151	4,764.2300	4.7642	(8.645)	0	0	0
2022/12/14	2040	04/05/2023	10.73	Put	Bond Future	8,487.3200	8.4873	7,783.3100	7.7833	(8.295)	0	0	0
2022/12/14	2040	04/05/2023			Bond Future	11.8751	81.7078	11.7138	82.6869	(1.358)	0.0000	0.0000	300
2022/12/14	2040	04/05/2023	13.45	Call	Bond Future	9,750.5100	9.7505	10,644.7900	10.6448	9.172	0	0	0
2022/12/14	2040	04/05/2023	11.48	Call	Bond Future	2,593.4500	2.5935	3,139.3500	3.1394	21.049	0	0	486
2022/12/14	2040	04/05/2023	11.48	Put	Bond Future	5,026.2500	5.0263	4,592.9900	4.5930	(8.620)	0	0	0
2022/12/14	2040	04/05/2023	12.05	Call	Bond Future	4,319.2700	4.3193	5,019.4000	5.0194	16.209	0	0	0
2022/12/14	2040	04/05/2023	11.41	Call	Bond Future	2,416.1300	2.4161	2,937.2900	2.9373	21.570	0	0	0
2022/12/14	2040	04/05/2023	11.41	Put	Bond Future	5,292.1200	5.2921	4,834.1200	4.8341	(8.654)	0	0	0
2022/12/14	2040	04/05/2023	11.42	Call	Bond Future	2,441.0400	2.4410	2,965.7800	2.9658	21.497	0	0	0
2022/12/14	2040	04/05/2023	11.42	Put	Bond Future	5,253.4800	5.2535	4,799.0600	4.7991	(8.650)	0	0	0
2022/12/14	2040	04/05/2023	10.73	Call	Bond Future	1,105.0400	1.1050	1,380.1900	1.3802	24.900	0	0	486
2022/12/14	2040	04/05/2023	10.92	Call	Bond Future	1,386.5500	1.3866	1,741.3600	1.7414	25.589	0	0	388
2022/12/14	2040	04/05/2023	10.92	Put	Bond Future	7,472.0200	7.4720	6,847.6700	6.8477	(8.356)	0	0	0
2022/12/14	2040	04/05/2023	11.03	Call	Bond Future	1,576.1700	1.5762	1,976.8600	1.9769	25.422	0	0	684
2022/12/14	2040	04/05/2023	11.03	Put	Bond Future	6,924.4600	6.9245	6,345.9900	6.3460	(8.354)	0	0	0
2022/12/14	2040	04/05/2023	10.17	Call	Bond Future	516.7500	0.5167	674.8200	0.6748	30.589	0	0	388
2022/12/14	2040	04/05/2023	10.17	Put	Bond Future	11,901.7900	11.9018	11,080.7000	11.0807	(6.899)	0	0	0
2022/12/14	2040	03/08/2023	12.23	Call	Bond Future	5,459.1700	5.4592	6,130.2100	6.1302	12.292	0	0	0
2022/12/14	2040	03/08/2023	12.23	Put	Bond Future	4,095.8800	4.0959	3,752.8100	3.7528	(8.376)	0	0	0
2022/12/14	2040	03/08/2023			Bond Future	11.9960	78.8777	11.8260	79.8919	(1.417)	0.0000	0.0000	0
2022/12/14	2040	03/08/2023	12.21	Call	Bond Future	5,392.9300	5.3929	6,060.3700	6.0604	12.376	0	0	0
2022/12/14	2040	03/08/2023	12.21	Put	Bond Future	4,144.7000	4.1447	3,798.0300	3.7980	(8.364)	0	0	0
2022/12/14	2040	03/08/2023	12.22	Call	Bond Future	5,425.8900	5.4259	6,095.1300	6.0951	12.334	0	0	0
2022/12/14	2040	03/08/2023	12.22	Put	Bond Future	4,120.1000	4.1201	3,775.2300	3.7752	(8.370)	0	0	0
2022/12/14	2040	02/11/2023	11.60	Put	Bond Future	6,617.5500	6.6175	6,208.2200	6.2082	(6.186)	0	0	0
2022/12/14	2040	02/11/2023	11.58	Call	Bond Future	3,535.0800	3.5351	4,154.3000	4.1543	17.516	0	0	0
2022/12/14	2040	02/11/2023	11.58	Put	Bond Future	6,690.5700	6.6906	6,275.4900	6.2755	(6.204)	0	0	0
2022/12/14	2040	02/11/2023	11.59	Call	Bond Future	3,560.4500	3.5605	4,182.3900	4.1824	17.468	0	0	0
2022/12/14	2040	02/11/2023			Bond Future	12.1061	80.5386	11.9301	81.5729	(1.454)	0.0000	0.0000	0

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2022/12/14	2040	02/11/2023	11.60	Call	Bond Future	3,585.6000	3.5856	4,210.5700	4.2106	17.430	0	0	0
2022/12/14	2040	02/11/2023	11.59	Put	Bond Future	6,654.1300	6.6541	6,241.7700	6.2418	(6.197)	0	0	0
2022/12/14	2040	01/02/2024	12.33	Call	Bond Future	5,669.3500	5.6693	6,335.5400	6.3355	11.751	0	0	0
2022/12/14	2040	01/02/2024	12.33	Put	Bond Future	5,144.5600	5.1446	4,731.8400	4.7318	(8.022)	0	0	0
2022/12/14	2040	01/02/2024	12.34	Call	Bond Future	5,700.1100	5.7001	6,368.0200	6.3680	11.717	0	0	0
2022/12/14	2040	01/02/2024	12.34	Put	Bond Future	5,118.8900	5.1189	4,707.8900	4.7079	(8.029)	0	0	0
2022/12/14	2040	01/02/2024			Bond Future	12.2376	77.6512	12.0505	78.7302	(1.528)	0.0000	0.0000	0
2022/12/14	2040	01/02/2024	12.35	Call	Bond Future	5,731.2600	5.7313	6,400.8900	6.4009	11.684	0	0	0
2022/12/14	2040	01/02/2024	12.35	Put	Bond Future	5,093.6700	5.0937	4,684.3900	4.6844	(8.035)	0	0	0
2022/12/14	2044	02/02/2023	10.30	Call	Bond Future	72.7900	0.0728	104.7800	0.1048	43.948	0	0	0
2022/12/14	2044	02/02/2023	10.30	Put	Bond Future	9,806.6500	9.8066	9,087.9200	9.0879	(7.329)	0	0	0
2022/12/14	2044	02/02/2023	11.00	Call	Bond Future	549.5000	0.5495	711.2900	0.7113	29.443	0	0	2,500
2022/12/14	2044	02/02/2023	11.00	Put	Bond Future	5,210.6700	5.2107	4,621.7400	4.6217	(11.302)	0	0	0
2022/12/14	2044	02/02/2023	11.75	Put	Bond Future	2,066.3600	2.0664	1,732.3000	1.7323	(16.167)	0	0	2,500
2022/12/14	2044	02/02/2023	11.90	Call	Bond Future	2,849.7200	2.8497	3,315.0800	3.3151	16.330	0	0	0
2022/12/14	2044	02/02/2023	11.90	Put	Bond Future	1,672.8600	1.6729	1,387.5000	1.3875	(17.058)	0	0	0
2022/12/14	2044	02/02/2023	12.00	Call	Bond Future	3,229.3200	3.2293	3,724.9000	3.7249	15.346	0	0	0
2022/12/14	2044	02/02/2023	12.00	Put	Bond Future	1,446.9200	1.4469	1,191.7800	1.1918	(17.633)	0	0	4,000
2022/12/14	2044	02/02/2023	11.20	Put	Bond Future	4,170.4500	4.1705	3,644.5300	3.6445	(12.611)	0	0	0
2022/12/14	2044	02/02/2023	11.70	Call	Bond Future	2,154.5200	2.1545	2,554.1800	2.5542	18.550	0	0	1,700
2022/12/14	2044	02/02/2023	11.70	Put	Bond Future	2,213.6200	2.2136	1,862.5600	1.8626	(15.859)	0	0	0
2022/12/14	2044	02/02/2023	11.10	Call	Bond Future	697.1000	0.6971	889.3700	0.8894	27.581	0	0	1,700
2022/12/14	2044	02/02/2023	11.14	Call	Bond Future	763.0500	0.7631	968.1300	0.9681	26.876	0	0	0
2022/12/14	2044	02/02/2023	11.14	Put	Bond Future	4,467.9400	4.4679	3,922.3000	3.9223	(12.212)	0	0	0
2022/12/14	2044	02/02/2023	11.15	Call	Bond Future	780.2000	0.7802	988.5100	0.9885	26.700	0	0	0
2022/12/14	2044	02/02/2023	11.15	Put	Bond Future	4,417.4900	4.4175	3,875.0800	3.8751	(12.279)	0	0	0
2022/12/14	2044	02/02/2023			Bond Future	11.7094	77.2123	11.5904	77.9630	(1.017)	0.0000	0.0000	79,599
2022/12/14	2044	02/02/2023	10.75	Call	Bond Future	279.9300	0.2799	376.9600	0.3770	34.662	0	0	2,500
2022/12/14	2044	02/02/2023	10.75	Put	Bond Future	6,695.8100	6.6958	6,042.1200	6.0421	(9.763)	0	0	0
2022/12/14	2044	02/02/2023	11.75	Call	Bond Future	2,319.4000	2.3194	2,736.0600	2.7361	17.964	0	0	0
2022/12/14	2044	02/02/2023	11.16	Call	Bond Future	797.5200	0.7975	1,009.1700	1.0092	26.539	0	0	0
2022/12/14	2044	02/02/2023	11.16	Put	Bond Future	4,367.3000	4.3673	3,828.2300	3.8282	(12.343)	0	0	0
2022/12/14	2044	02/02/2023	11.20	Call	Bond Future	869.7500	0.8697	1,094.5500	1.0945	25.847	0	0	0
2022/12/14	2044	02/02/2023	11.10	Put	Bond Future	4,673.3200	4.6733	4,114.8700	4.1149	(11.950)	0	0	0
2022/12/14	2044	04/05/2023	11.75	Put	Bond Future	4,108.1400	4.1081	3,790.9900	3.7910	(7.720)	0	0	4,115
2022/12/14	2044	04/05/2023	11.41	Call	Bond Future	2,636.9200	2.6369	3,017.5100	3.0175	14.433	0	0	0
2022/12/14	2044	04/05/2023	11.41	Put	Bond Future	5,273.6200	5.2736	4,885.7900	4.8858	(7.354)	0	0	0
2022/12/14	2044	04/05/2023	11.42	Call	Bond Future	2,663.8500	2.6638	3,046.7600	3.0468	14.374	0	0	0
2022/12/14	2044	04/05/2023	11.42	Put	Bond Future	5,235.5100	5.2355	4,850.0000	4.8500	(7.363)	0	0	0
2022/12/14	2044	04/05/2023			Bond Future	11.8267	78.7259	11.7028	79.4943	(1.048)	0.0000	0.0000	0
2022/12/14	2044	04/05/2023	11.75	Call	Bond Future	3,633.8700	3.6339	4,085.1400	4.0851	12.418	0	0	0
2022/12/14	2044	04/05/2023	12.00	Call	Bond Future	4,461.7500	4.4618	4,960.9000	4.9609	11.187	0	0	0
2022/12/14	2044	04/05/2023	12.00	Put	Bond Future	3,408.2000	3.4082	3,138.9300	3.1389	(7.901)	0	0	4,115
2022/12/14	2044	04/05/2023	12.25	Call	Bond Future	5,353.2000	5.3532	5,893.2800	5.8933	10.089	0	0	0
2022/12/14	2044	04/05/2023	12.25	Put	Bond Future	2,822.1300	2.8221	2,593.7900	2.5938	(8.091)	0	0	1,500
2022/12/14	2044	04/05/2023	11.43	Call	Bond Future	2,690.9200	2.6909	3,075.9500	3.0760	14.308	0	0	0
2022/12/14	2044	04/05/2023	11.43	Put	Bond Future	5,197.6300	5.1976	4,814.2400	4.8142	(7.376)	0	0	0



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2022/12/14	2044	03/08/2023	12.15	Call	Bond Future	5,466.4800	5.4665	6,014.0100	6.0140	10.016	0	0	0
2022/12/14	2044	03/08/2023	12.15	Put	Bond Future	4,207.6500	4.2076	3,956.7500	3.9568	(5.963)	0	0	0
2022/12/14	2044	03/08/2023	12.16	Call	Bond Future	5,500.3000	5.5003	6,049.2300	6.0492	9.980	0	0	0
2022/12/14	2044	03/08/2023	12.16	Put	Bond Future	4,182.7000	4.1827	3,933.2000	3.9332	(5.965)	0	0	0
2022/12/14	2044	03/08/2023			Bond Future	11.9389	75.9598	11.8081	76.7583	(1.096)	0.0000	0.0000	0
2022/12/14	2044	03/08/2023	12.17	Call	Bond Future	5,533.9400	5.5339	6,084.2800	6.0843	9.945	0	0	0
2022/12/14	2044	03/08/2023	12.17	Put	Bond Future	4,157.6500	4.1576	3,909.5600	3.9096	(5.967)	0	0	0
2022/12/14	2044	02/11/2023	11.57	Call	Bond Future	3,929.5200	3.9295	4,392.2300	4.3922	11.775	0	0	0
2022/12/14	2044	02/11/2023	11.57	Put	Bond Future	6,824.3400	6.8243	6,472.9000	6.4729	(5.150)	0	0	0
2022/12/14	2044	02/11/2023			Bond Future	12.0406	77.5594	11.9053	78.3735	(1.124)	0.0000	0.0000	0
2022/12/14	2044	02/11/2023	11.55	Call	Bond Future	3,875.2800	3.8753	4,334.4800	4.3345	11.849	0	0	0
2022/12/14	2044	02/11/2023	11.55	Put	Bond Future	6,897.1900	6.8972	6,542.2400	6.5422	(5.146)	0	0	0
2022/12/14	2044	02/11/2023	11.56	Call	Bond Future	3,902.5000	3.9025	4,363.3200	4.3633	11.808	0	0	0
2022/12/14	2044	02/11/2023	11.56	Put	Bond Future	6,860.8200	6.8608	6,507.4900	6.5075	(5.150)	0	0	0
2022/12/14	2044	01/02/2024	12.29	Call	Bond Future	6,074.7500	6.0748	6,648.5300	6.6485	9.445	0	0	0
2022/12/14	2044	01/02/2024	12.29	Put	Bond Future	5,330.3800	5.3304	5,050.6700	5.0507	(5.247)	0	0	0
2022/12/14	2044	01/02/2024			Bond Future	12.1618	74.7372	12.0175	75.5906	(1.187)	0.0000	0.0000	0
2022/12/14	2044	01/02/2024	12.27	Call	Bond Future	6,011.4200	6.0114	6,582.9400	6.5829	9.507	0	0	0
2022/12/14	2044	01/02/2024	12.27	Put	Bond Future	5,382.3900	5.3824	5,100.4200	5.1004	(5.239)	0	0	0
2022/12/14	2044	01/02/2024	12.28	Call	Bond Future	6,042.9000	6.0429	6,615.7100	6.6157	9.479	0	0	0
2022/12/14	2044	01/02/2024	12.28	Put	Bond Future	5,356.1600	5.3562	5,075.4800	5.0755	(5.240)	0	0	0
2022/12/14	2046	02/02/2023			Bond Future	110.2534	110.2534	111.0410	111.0410	0.714	0.0000	0.0000	13,685
2022/12/14	2046	04/05/2023			Bond Future	110.4053	110.4053	111.2119	111.2119	0.731	0.0000	0.0000	4,935
2022/12/14	2046	03/08/2023			Bond Future	112.6980	112.6980	113.5414	113.5414	0.748	0.0000	0.0000	0
2022/12/14	2046	02/11/2023			Bond Future	113.0020	113.0020	113.8650	113.8650	0.764	0.0000	0.0000	0
2022/12/14	2046	01/02/2024			Bond Future	115.2993	115.2993	116.2130	116.2130	0.792	0.0000	0.0000	0
2022/12/14	2050	02/02/2023			Bond Future	111.7594	111.7594	114.8919	114.8919	2.803	0.0000	0.0000	10,717
2022/12/14	2050	04/05/2023			Bond Future	113.9761	113.9761	117.1747	117.1747	2.806	0.0000	0.0000	3,359
2022/12/14	2050	03/08/2023			Bond Future	114.1568	114.1568	117.4478	117.4478	2.883	0.0000	0.0000	0
2022/12/14	2050	02/11/2023			Bond Future	116.5837	116.5837	119.9434	119.9434	2.882	0.0000	0.0000	0
2022/12/14	2050	01/02/2024			Bond Future	116.7122	116.7122	120.1753	120.1753	2.967	0.0000	0.0000	0
2022/12/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	AL37	02/02/2023			Index Future	851.3900	851.3900	854.6150	854.6150	0.379	0.0000	0.0000	0
2022/12/14	AL37	04/05/2023			Index Future	868.0720	868.0720	871.3930	871.3930	0.383	0.0000	0.0000	0
2022/12/14	AL37	03/08/2023			Index Future	885.8940	885.8940	889.4390	889.4390	0.400	0.0000	0.0000	0
2022/12/14	AL37	02/11/2023			Index Future	904.5240	904.5240	908.1360	908.1360	0.399	0.0000	0.0000	0
2022/12/14	AL37	01/02/2024			Index Future	922.7310	922.7310	926.6750	926.6750	0.427	0.0000	0.0000	0
2022/12/14	AL7T	02/02/2023			Index Future	977.3810	977.3810	985.0440	985.0440	0.784	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
2022/12/14	AL7T	04/05/2023			Index Future	996.5310	996.5310	1,004.3830	1,004.3830	0.788	0.0000	0.0000	0
2022/12/14	AL7T	03/08/2023			Index Future	1,016.9900	1,016.9900	1,025.1830	1,025.1830	0.806	0.0000	0.0000	0
2022/12/14	AL7T	02/11/2023			Index Future	1,038.3770	1,038.3770	1,046.7330	1,046.7330	0.805	0.0000	0.0000	0
2022/12/14	AL7T	01/02/2024			Index Future	1,059.2780	1,059.2780	1,068.1020	1,068.1020	0.833	0.0000	0.0000	0
2022/12/14	ALBI	02/02/2023			Index Future	854.7330	854.7330	861.7310	861.7310	0.819	0.0000	0.0000	111
2022/12/14	ALBI	04/05/2023			Index Future	871.4810	871.4810	878.6490	878.6490	0.823	0.0000	0.0000	0
2022/12/14	ALBI	03/08/2023			Index Future	889.3720	889.3720	896.8450	896.8450	0.840	0.0000	0.0000	0
2022/12/14	ALBI	02/11/2023			Index Future	908.0750	908.0750	915.6980	915.6980	0.839	0.0000	0.0000	0
2022/12/14	ALBI	01/02/2024			Index Future	926.3540	926.3540	934.3920	934.3920	0.868	0.0000	0.0000	0
2022/12/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	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
2022/12/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/14	ES33	02/02/2023			Bond Future	12.4633	74.2185	12.3227	74.8682	(1.128)	0.0000	0.0000	350
2022/12/14	ES33	04/05/2023			Bond Future	12.6337	71.8961	12.4865	72.5615	(1.165)	0.0000	0.0000	0
2022/12/14	ES33	03/08/2023			Bond Future	12.7958	73.3899	12.6394	74.0822	(1.223)	0.0000	0.0000	0
2022/12/14	ES33	02/11/2023			Bond Future	12.9615	71.1546	12.7984	71.8608	(1.258)	0.0000	0.0000	0
2022/12/14	ES33	01/02/2024			Bond Future	13.1563	72.5994	12.9809	73.3411	(1.333)	0.0000	0.0000	0
2022/12/14	ES42	02/02/2023			Bond Future	12.6793	72.5649	12.5444	73.2934	(1.064)	0.0000	0.0000	4,195
2022/12/14	ES42	04/05/2023			Bond Future	12.8336	69.7412	12.6926	70.4870	(1.099)	0.0000	0.0000	0
2022/12/14	ES42	03/08/2023			Bond Future	12.9762	71.1911	12.8272	71.9652	(1.148)	0.0000	0.0000	0
2022/12/14	ES42	02/11/2023			Bond Future	13.1215	68.4423	12.9666	69.2321	(1.181)	0.0000	0.0000	0
2022/12/14	ES42	01/02/2024			Bond Future	13.2834	69.8307	13.1180	70.6572	(1.245)	0.0000	0.0000	0
2022/12/14	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GOVI	02/02/2023	850.82	Put	GOVI	81,730.0000	8.1730	12,540.0000	1.2540	(84.657)	0	0	0
2022/12/14	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GOVI	02/02/2023	850.83	Put	GOVI	81,830.0000	8.1830	12,640.0000	1.2640	(84.553)	0	0	0
2022/12/14	GOVI	02/02/2023			GOVI	842.6470	842.6470	849.5660	849.5660	0.821	0.0000	0.0000	848
2022/12/14	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GOVI	02/02/2023	850.84	Put	GOVI	81,930.0000	8.1930	12,740.0000	1.2740	(84.450)	0	0	0
2022/12/14	GOVI	04/05/2023	852.86	Call	GOVI	62,980.0000	6.2980	133,850.0000	13.3850	112.528	0	0	0
2022/12/14	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GOVI	04/05/2023	852.87	Call	GOVI	62,880.0000	6.2880	133,750.0000	13.3750	112.707	0	0	0
2022/12/14	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GOVI	04/05/2023			GOVI	859.1580	859.1580	866.2450	866.2450	0.825	0.0000	0.0000	0
2022/12/14	GOVI	04/05/2023	852.88	Call	GOVI	62,780.0000	6.2780	133,650.0000	13.3650	112.886	0	0	0
2022/12/14	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GOVI	03/08/2023	837.21	Call	GOVI	395,860.0000	39.5860	469,740.0000	46.9740	18.663	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
2022/12/14	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GOVI	03/08/2023	837.22	Call	GOVI	395,760.0000	39.5760	469,640.0000	46.9640	18.668	0	0	0
2022/12/14	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GOVI	03/08/2023			GOVI	876.7960	876.7960	884.1840	884.1840	0.843	0.0000	0.0000	0
2022/12/14	GOVI	03/08/2023	837.23	Call	GOVI	395,660.0000	39.5660	469,540.0000	46.9540	18.673	0	0	0
2022/12/14	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GOVI	02/11/2023	885.82	Call	GOVI	94,150.0000	9.4150	169,500.0000	16.9500	80.032	0	0	0
2022/12/14	GOVI	02/11/2023			GOVI	895.2350	895.2350	902.7700	902.7700	0.842	0.0000	0.0000	0
2022/12/14	GOVI	02/11/2023	885.80	Call	GOVI	94,350.0000	9.4350	169,700.0000	16.9700	79.862	0	0	0
2022/12/14	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GOVI	02/11/2023	885.81	Call	GOVI	94,250.0000	9.4250	169,600.0000	16.9600	79.947	0	0	0
2022/12/14	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GOVI	01/02/2024	880.00	Call	GOVI	332,550.0000	33.2550	412,000.0000	41.2000	23.891	0	0	0
2022/12/14	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GOVI	01/02/2024			GOVI	913.2550	913.2550	921.2000	921.2000	0.870	0.0000	0.0000	0
2022/12/14	GOVI	01/02/2024	879.98	Call	GOVI	332,750.0000	33.2750	412,200.0000	41.2200	23.877	0	0	0
2022/12/14	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GOVI	01/02/2024	879.99	Call	GOVI	332,650.0000	33.2650	412,100.0000	41.2100	23.884	0	0	0
2022/12/14	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/14	IGOV	02/02/2023			Index Future	315.5270	315.5270	318.5760	318.5760	0.966	0.0000	0.0000	671
2022/12/14	IGOV	04/05/2023			Index Future	321.7860	321.7860	324.9080	324.9080	0.970	0.0000	0.0000	16
2022/12/14	IGOV	03/08/2023			Index Future	328.4680	328.4680	331.7120	331.7120	0.988	0.0000	0.0000	0
2022/12/14	IGOV	02/11/2023			Index Future	335.4490	335.4490	338.7600	338.7600	0.987	0.0000	0.0000	0
2022/12/14	IGOV	01/02/2024			Index Future	342.2740	342.2740	345.7480	345.7480	1.015	0.0000	0.0000	0
2022/12/14	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/12/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/14	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
2022/12/14	JBAF	21/12/2022			Jibar Tradeable Future	7.2700	92.7300	7.2650	92.7350	(0.069)	0.0000	0.0000	68
2022/12/14	JBAF	18/01/2023			Jibar Tradeable Future	7.3400	92.6600	7.3000	92.7000	(0.545)	0.0000	0.0000	0
2022/12/14	JBAF	15/02/2023			Jibar Tradeable Future	7.7500	92.2500	7.6750	92.3250	(0.968)	0.0000	0.0000	0
2022/12/14	JBAF	15/03/2023			Jibar Tradeable Future	7.7800	92.2200	7.7000	92.3000	(1.028)	0.0000	0.0000	0
2022/12/14	JBAF	19/04/2023			Jibar Tradeable Future	7.9350	92.0650	7.8300	92.1700	(1.323)	0.0000	0.0000	0
2022/12/14	JBAF	17/05/2023			Jibar Tradeable Future	7.9700	92.0300	7.8400	92.1600	(1.631)	0.0000	0.0000	0
2022/12/14	JBAF	21/06/2023			Jibar Tradeable Future	8.0550	91.9450	7.9050	92.0950	(1.862)	0.0000	0.0000	0
2022/12/14	JBAF	20/09/2023			Jibar Tradeable Future	8.0950	91.9050	7.9000	92.1000	(2.409)	0.0000	0.0000	75
2022/12/14	JBAF	20/12/2023			Jibar Tradeable Future	8.0950	91.9050	7.8650	92.1350	(2.841)	0.0000	0.0000	272
2022/12/14	JBAF	20/03/2024			Jibar Tradeable Future	8.0900	91.9100	7.8350	92.1650	(3.152)	0.0000	0.0000	0
2022/12/14	JBAF	19/06/2024			Jibar Tradeable Future	8.0900	91.9100	7.8350	92.1650	(3.152)	0.0000	0.0000	0
2022/12/14	JBAF	18/09/2024			Jibar Tradeable Future	8.0850	91.9150	7.8200	92.1800	(3.278)	0.0000	0.0000	0
2022/12/14	R035	02/02/2023	9.81	Call	Bond Future	24.6100	0.0246	40.0500	0.0400	62.739	0	0	582
2022/12/14	R035	02/02/2023	9.81	Put	Bond Future	10,406.9300	10.4069	9,597.5100	9.5975	(7.778)	0	0	0
2022/12/14	R035	02/02/2023	9.85	Call	Bond Future	28.4900	0.0285	46.0200	0.0460	61.530	0	0	0
2022/12/14	R035	02/02/2023	9.89	Call	Bond Future	32.9100	0.0329	52.7500	0.0528	60.286	0	0	388
2022/12/14	R035	02/02/2023	9.89	Put	Bond Future	9,884.3500	9.8843	9,079.3300	9.0793	(8.144)	0	0	0
2022/12/14	R035	02/02/2023	11.94	Call	Bond Future	3,456.8300	3.4568	4,046.8300	4.0468	17.068	0	0	0
2022/12/14	R035	02/02/2023	13.22	Put	Bond Future	117.9200	0.1179	82.3000	0.0823	(30.207)	0	0	976
2022/12/14	R035	02/02/2023	10.88	Call	Bond Future	602.7200	0.6027	808.7300	0.8087	34.180	0	0	0
2022/12/14	R035	02/02/2023	10.88	Put	Bond Future	4,219.9300	4.2199	3,601.0800	3.6011	(14.665)	0	0	0
2022/12/14	R035	02/02/2023	10.66	Call	Bond Future	348.4800	0.3485	486.2800	0.4863	39.543	0	0	0
2022/12/14	R035	02/02/2023	10.66	Put	Bond Future	5,299.1300	5.2991	4,612.0700	4.6121	(12.966)	0	0	582
2022/12/14	R035	02/02/2023	10.30	Put	Bond Future	7,321.3600	7.3214	6,557.9900	6.5580	(10.427)	0	0	0
2022/12/14	R035	02/02/2023	10.60	Call	Bond Future	295.6700	0.2957	417.3500	0.4173	41.154	0	0	0
2022/12/14	R035	02/02/2023	10.60	Put	Bond Future	5,615.0000	5.6150	4,911.8200	4.9118	(12.523)	0	0	0
2022/12/14	R035	02/02/2023	10.64	Put	Bond Future	5,403.5000	5.4035	4,710.9500	4.7110	(12.817)	0	0	0
2022/12/14	R035	02/02/2023			Bond Future	11.5017	87.0017	11.3566	87.8266	(1.262)	0.0000	0.0000	145,653
2022/12/14	R035	02/02/2023	9.85	Put	Bond Future	10,144.8500	10.1449	9,337.5200	9.3375	(7.958)	0	0	0
2022/12/14	R035	02/02/2023	11.94	Put	Bond Future	1,034.8000	1.0348	799.9400	0.7999	(22.696)	0	0	0
2022/12/14	R035	02/02/2023	11.98	Call	Bond Future	3,611.0600	3.6111	4,212.5600	4.2126	16.657	0	0	0
2022/12/14	R035	02/02/2023	11.98	Put	Bond Future	973.0400	0.9730	749.6800	0.7497	(22.955)	0	0	388
2022/12/14	R035	02/02/2023	13.22	Call	Bond Future	9,057.8200	9.0578	9,847.0600	9.8471	8.713	0	0	0
2022/12/14	R035	02/02/2023	11.05	Call	Bond Future	874.3200	0.8743	1,141.3400	1.1413	30.540	0	0	976
2022/12/14	R035	02/02/2023	11.05	Put	Bond Future	3,480.6100	3.4806	2,922.7700	2.9228	(16.027)	0	0	0
2022/12/14	R035	02/02/2023	11.06	Call	Bond Future	892.7200	0.8927	1,163.6100	1.1636	30.344	0	0	0
2022/12/14	R035	02/02/2023	11.06	Put	Bond Future	3,440.0600	3.4401	2,886.0900	2.8861	(16.103)	0	0	582
2022/12/14	R035	02/02/2023	10.86	Call	Bond Future	575.3200	0.5753	774.5900	0.7746	34.636	0	0	0
2022/12/14	R035	02/02/2023	10.86	Put	Bond Future	4,312.5700	4.3126	3,686.9800	3.6870	(14.506)	0	0	0
2022/12/14	R035	02/02/2023	10.87	Call	Bond Future	588.9100	0.5889	791.5400	0.7915	34.408	0	0	0
2022/12/14	R035	02/02/2023	10.87	Put	Bond Future	4,266.1100	4.2661	3,643.8800	3.6439	(14.585)	0	0	0
2022/12/14	R035	02/02/2023	10.30	Call	Bond Future	125.6800	0.1257	187.1700	0.1872	48.926	0	0	976
2022/12/14	R035	02/02/2023	10.64	Call	Bond Future	330.2000	0.3302	462.5100	0.4625	40.070	0	0	388
2022/12/14	R035	04/05/2023	11.22	Put	Bond Future	4,617.7800	4.6178	4,172.9100	4.1729	(9.634)	0	0	0
2022/12/14	R035	04/05/2023	12.46	Call	Bond Future	6,185.4900	6.1855	6,829.4600	6.8295	10.411	0	0	0
2022/12/14	R035	04/05/2023	12.46	Put	Bond Future	1,770.2400	1.7702	1,569.9900	1.5700	(11.312)	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
2022/12/14	R035	04/05/2023	13.18	Call	Bond Future	8,962.7200	8.9627	9,689.8300	9.6898	8.113	0	0	0
2022/12/14	R035	04/05/2023	13.18	Put	Bond Future	986.3400	0.9863	869.2300	0.8692	(11.873)	0	0	491
2022/12/14	R035	04/05/2023	11.17	Call	Bond Future	2,187.7700	2.1878	2,575.0200	2.5750	17.701	0	0	491
2022/12/14	R035	04/05/2023	11.20	Call	Bond Future	2,256.5500	2.2566	2,651.0200	2.6510	17.481	0	0	0
2022/12/14	R035	04/05/2023	11.21	Call	Bond Future	2,279.8000	2.2798	2,676.8200	2.6768	17.415	0	0	0
2022/12/14	R035	04/05/2023	10.60	Call	Bond Future	1,136.5800	1.1366	1,391.5400	1.3915	22.432	0	0	388
2022/12/14	R035	04/05/2023	10.60	Put	Bond Future	7,127.0700	7.1271	6,537.8100	6.5378	(8.268)	0	0	0
2022/12/14	R035	04/05/2023			Bond Future	11.6302	84.2026	11.4787	85.0468	(1.302)	0.0000	0.0000	104,314
2022/12/14	R035	04/05/2023	11.22	Call	Bond Future	2,303.2000	2.3032	2,702.5500	2.7025	17.339	0	0	0
2022/12/14	R035	04/05/2023	11.17	Put	Bond Future	4,790.7400	4.7907	4,333.7700	4.3338	(9.539)	0	0	0
2022/12/14	R035	04/05/2023	11.20	Put	Bond Future	4,686.3200	4.6863	4,236.5700	4.2366	(9.597)	0	0	0
2022/12/14	R035	04/05/2023	11.21	Put	Bond Future	4,651.9500	4.6519	4,204.7500	4.2048	(9.613)	0	0	0
2022/12/14	R035	04/05/2023	9.85	Call	Bond Future	415.2900	0.4153	537.3400	0.5373	29.389	0	0	388
2022/12/14	R035	04/05/2023	9.85	Put	Bond Future	11,157.2000	11.1572	10,435.0300	10.4350	(6.473)	0	0	0
2022/12/14	R035	04/05/2023	10.42	Call	Bond Future	911.8400	0.9118	1,130.2400	1.1302	23.952	0	0	491
2022/12/14	R035	04/05/2023	10.42	Put	Bond Future	8,011.3400	8.0113	7,385.5200	7.3855	(7.812)	0	0	0
2022/12/14	R035	03/08/2023	12.00	Call	Bond Future	5,008.8500	5.0088	5,586.3100	5.5863	11.529	0	0	0
2022/12/14	R035	03/08/2023	12.00	Put	Bond Future	3,671.7900	3.6718	3,372.3100	3.3723	(8.156)	0	0	0
2022/12/14	R035	03/08/2023			Bond Future	11.7507	85.9321	11.5903	86.8091	(1.365)	0.0000	0.0000	0
2022/12/14	R035	03/08/2023	11.98	Call	Bond Future	4,946.9800	4.9470	5,521.2700	5.5213	11.609	0	0	0
2022/12/14	R035	03/08/2023	11.98	Put	Bond Future	3,716.0300	3.7160	3,413.3800	3.4134	(8.144)	0	0	0
2022/12/14	R035	03/08/2023	11.99	Call	Bond Future	4,977.8800	4.9779	5,553.7600	5.5538	11.569	0	0	0
2022/12/14	R035	03/08/2023	11.99	Put	Bond Future	3,693.8500	3.6938	3,392.7900	3.3928	(8.150)	0	0	0
2022/12/14	R035	02/11/2023	11.41	Call	Bond Future	3,235.7300	3.2357	3,785.6300	3.7856	16.995	0	0	0
2022/12/14	R035	02/11/2023	11.41	Put	Bond Future	5,754.8600	5.7549	5,410.5200	5.4105	(5.983)	0	0	0
2022/12/14	R035	02/11/2023	11.42	Call	Bond Future	3,259.2800	3.2593	3,811.6700	3.8117	16.948	0	0	0
2022/12/14	R035	02/11/2023	11.42	Put	Bond Future	5,722.9000	5.7229	5,381.0500	5.3811	(5.973)	0	0	0
2022/12/14	R035	02/11/2023			Bond Future	11.8733	83.2339	11.7066	84.1282	(1.404)	0.0000	0.0000	0
2022/12/14	R035	02/11/2023	11.43	Call	Bond Future	3,282.6100	3.2826	3,837.7900	3.8378	16.913	0	0	0
2022/12/14	R035	02/11/2023	11.43	Put	Bond Future	5,690.7600	5.6908	5,351.7000	5.3517	(5.958)	0	0	0
2022/12/14	R035	01/02/2024	12.18	Put	Bond Future	4,397.0500	4.3970	4,018.5000	4.0185	(8.609)	0	0	0
2022/12/14	R035	01/02/2024	12.19	Call	Bond Future	5,245.4800	5.2455	5,805.1200	5.8051	10.669	0	0	0
2022/12/14	R035	01/02/2024	12.19	Put	Bond Future	4,374.9600	4.3750	3,997.6000	3.9976	(8.625)	0	0	0
2022/12/14	R035	01/02/2024			Bond Future	12.0215	84.9064	11.8429	85.8434	(1.486)	0.0000	0.0000	0
2022/12/14	R035	01/02/2024	12.18	Call	Bond Future	5,216.2800	5.2163	5,774.7300	5.7747	10.706	0	0	0
2022/12/14	R035	01/02/2024	12.20	Call	Bond Future	5,274.3800	5.2744	5,835.5500	5.8355	10.640	0	0	0
2022/12/14	R035	01/02/2024	12.20	Put	Bond Future	4,352.6300	4.3526	3,976.8000	3.9768	(8.635)	0	0	0
2022/12/14	R186	02/02/2023	8.32	Call	Bond Future	157.3300	0.1573	200.4500	0.2005	27.407	0	0	0
2022/12/14	R186	02/02/2023	8.32	Put	Bond Future	2,257.1300	2.2571	1,878.6700	1.8787	(16.767)	0	0	0
2022/12/14	R186	02/02/2023	8.33	Call	Bond Future	163.1800	0.1632	208.4400	0.2084	27.736	0	0	0
2022/12/14	R186	02/02/2023	8.33	Put	Bond Future	2,229.0400	2.2290	1,852.7200	1.8527	(16.883)	0	0	0
2022/12/14	R186	02/02/2023			Bond Future	8.9462	106.3502	8.8193	106.7717	(1.419)	0.0000	0.0000	72,403
2022/12/14	R186	02/02/2023	8.34	Call	Bond Future	169.1800	0.1692	216.6500	0.2166	28.059	0	0	0
2022/12/14	R186	02/02/2023	8.34	Put	Bond Future	2,201.1100	2.2011	1,827.0000	1.8270	(16.996)	0	0	0
2022/12/14	R186	04/05/2023	8.83	Put	Bond Future	1,836.7700	1.8368	1,638.0200	1.6380	(10.821)	0	0	0
2022/12/14	R186	04/05/2023	8.84	Call	Bond Future	1,217.5700	1.2176	1,454.2100	1.4542	19.435	0	0	0
2022/12/14	R186	04/05/2023			Bond Future	9.0326	108.4333	8.8936	108.8673	(1.538)	0.0000	0.0000	12,216

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2022/12/14	R186	04/05/2023	8.82	Call	Bond Future	1,189.4800	1.1895	1,422.6800	1.4227	19.605	0	0	0
2022/12/14	R186	04/05/2023	8.82	Put	Bond Future	1,854.2900	1.8543	1,653.5600	1.6536	(10.825)	0	0	0
2022/12/14	R186	04/05/2023	8.83	Call	Bond Future	1,203.3500	1.2033	1,438.5300	1.4385	19.544	0	0	0
2022/12/14	R186	04/05/2023	8.84	Put	Bond Future	1,819.6200	1.8196	1,622.3300	1.6223	(10.842)	0	0	0
2022/12/14	R186	03/08/2023	9.73	Put	Bond Future	1,131.9600	1.1320	1,023.8900	1.0239	(9.547)	0	0	0
2022/12/14	R186	03/08/2023	9.74	Call	Bond Future	2,984.9500	2.9850	3,340.0300	3.3400	11.896	0	0	0
2022/12/14	R186	03/08/2023	9.74	Put	Bond Future	1,123.2700	1.1233	1,016.3200	1.0163	(9.521)	0	0	0
2022/12/14	R186	03/08/2023			Bond Future	9.0952	105.3537	8.9374	105.8157	(1.735)	0.0000	0.0000	0
2022/12/14	R186	03/08/2023	9.73	Call	Bond Future	2,965.0900	2.9651	3,319.0500	3.3190	11.938	0	0	0
2022/12/14	R186	03/08/2023	9.75	Call	Bond Future	3,005.1700	3.0052	3,361.0500	3.3611	11.842	0	0	0
2022/12/14	R186	03/08/2023	9.75	Put	Bond Future	1,114.9500	1.1150	1,008.8000	1.0088	(9.521)	0	0	0
2022/12/14	R186	02/11/2023	9.40	Call	Bond Future	2,369.4200	2.3694	2,644.1700	2.6442	11.596	0	0	0
2022/12/14	R186	02/11/2023	9.40	Put	Bond Future	1,680.3700	1.6804	1,484.5800	1.4846	(11.652)	0	0	0
2022/12/14	R186	02/11/2023	9.15	Call	Bond Future	1,965.3200	1.9653	2,216.8500	2.2169	12.798	0	0	1,715
2022/12/14	R186	02/11/2023			Bond Future	9.1460	107.5708	8.9738	108.0414	(1.883)	0.0000	0.0000	0
2022/12/14	R186	02/11/2023	10.42	Call	Bond Future	4,308.1000	4.3081	4,659.5900	4.6596	8.159	0	0	0
2022/12/14	R186	02/11/2023	10.42	Put	Bond Future	909.0600	0.9091	790.0100	0.7900	(13.096)	0	0	1,715
2022/12/14	R186	02/11/2023	9.15	Put	Bond Future	1,954.5100	1.9545	1,735.5000	1.7355	(11.205)	0	0	0
2022/12/14	R186	02/11/2023	9.38	Call	Bond Future	2,336.0700	2.3361	2,608.9000	2.6089	11.679	0	0	0
2022/12/14	R186	02/11/2023	9.38	Put	Bond Future	1,701.0700	1.7011	1,503.3600	1.5034	(11.623)	0	0	0
2022/12/14	R186	02/11/2023	9.39	Call	Bond Future	2,352.7200	2.3527	2,626.5100	2.6265	11.637	0	0	0
2022/12/14	R186	02/11/2023	9.39	Put	Bond Future	1,690.6900	1.6907	1,493.9400	1.4939	(11.637)	0	0	0
2022/12/14	R186	01/02/2024	9.51	Call	Bond Future	2,410.5900	2.4106	2,743.5500	2.7436	13.812	0	0	0
2022/12/14	R186	01/02/2024	9.52	Put	Bond Future	1,736.3800	1.7364	1,559.7200	1.5597	(10.174)	0	0	0
2022/12/14	R186	01/02/2024	9.50	Call	Bond Future	2,394.8700	2.3949	2,726.9400	2.7269	13.866	0	0	0
2022/12/14	R186	01/02/2024			Bond Future	9.2454	104.4278	9.0435	104.9388	(2.184)	0.0000	0.0000	0
2022/12/14	R186	01/02/2024	9.51	Put	Bond Future	1,745.6400	1.7456	1,567.6500	1.5676	(10.196)	0	0	0
2022/12/14	R186	01/02/2024	9.52	Call	Bond Future	2,426.3500	2.4263	2,760.6400	2.7606	13.777	0	0	0
2022/12/14	R186	01/02/2024	9.50	Put	Bond Future	1,754.9500	1.7550	1,576.0700	1.5761	(10.193)	0	0	0
2022/12/14	R197	02/02/2023			Bond Future	328.8900	328.8900	329.1055	329.1055	0.066	0.0000	0.0000	977
2022/12/14	R197	04/05/2023			Bond Future	335.4124	335.4124	335.6450	335.6450	0.069	0.0000	0.0000	0
2022/12/14	R197	03/08/2023			Bond Future	333.2931	333.2931	333.6063	333.6063	0.094	0.0000	0.0000	0
2022/12/14	R197	02/11/2023			Bond Future	340.3790	340.3790	340.6955	340.6955	0.093	0.0000	0.0000	0
2022/12/14	R202	02/02/2023			Bond Future	242.0115	242.0115	244.9218	244.9218	1.203	0.0000	0.0000	5,950
2022/12/14	R202	04/05/2023			Bond Future	246.8110	246.8110	249.7884	249.7884	1.206	0.0000	0.0000	0
2022/12/14	R202	03/08/2023			Bond Future	247.1107	247.1107	250.2031	250.2031	1.251	0.0000	0.0000	0
2022/12/14	R202	02/11/2023			Bond Future	252.3637	252.3637	255.5194	255.5194	1.250	0.0000	0.0000	0
2022/12/14	R202	01/02/2024			Bond Future	252.5379	252.5379	255.8333	255.8333	1.305	0.0000	0.0000	0
2022/12/14	R209	02/02/2023	10.78	Call	Bond Future	423.8400	0.4238	572.2500	0.5723	35.016	0	0	0
2022/12/14	R209	02/02/2023	10.79	Call	Bond Future	434.3600	0.4344	585.4600	0.5855	34.787	0	0	0
2022/12/14	R209	02/02/2023	10.80	Put	Bond Future	3,994.9100	3.9949	3,453.5900	3.4536	(13.550)	0	0	0
2022/12/14	R209	02/02/2023			Bond Future	11.4907	67.1090	11.3514	67.8042	(1.213)	0.0000	0.0000	25,701
2022/12/14	R209	02/02/2023	10.78	Put	Bond Future	4,080.4700	4.0805	3,533.7500	3.5338	(13.398)	0	0	0
2022/12/14	R209	02/02/2023	10.79	Put	Bond Future	4,037.5600	4.0376	3,493.5300	3.4935	(13.474)	0	0	0
2022/12/14	R209	02/02/2023	10.80	Call	Bond Future	445.0700	0.4451	598.8800	0.5989	34.559	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
2022/12/14	R209	04/05/2023	11.10	Call	Bond Future	1,819.9100	1.8199	2,188.7800	2.1888	20.269	0	0	0
2022/12/14	R209	04/05/2023	11.10	Put	Bond Future	4,357.9200	4.3579	4,015.4500	4.0155	(7.859)	0	0	0
2022/12/14	R209	04/05/2023	11.50	Put	Bond Future	3,224.9600	3.2250	2,974.3700	2.9744	(7.770)	0	0	0
2022/12/14	R209	04/05/2023	10.00	Call	Bond Future	465.8700	0.4659	591.3300	0.5913	26.930	0	0	500
2022/12/14	R209	04/05/2023	10.00	Put	Bond Future	9,003.8400	9.0038	8,417.9600	8.4180	(6.507)	0	0	0
2022/12/14	R209	04/05/2023	11.09	Call	Bond Future	1,800.5900	1.8006	2,166.9100	2.1669	20.344	0	0	0
2022/12/14	R209	04/05/2023	11.09	Put	Bond Future	4,390.0300	4.3900	4,045.0100	4.0450	(7.859)	0	0	0
2022/12/14	R209	04/05/2023			Bond Future	11.6072	65.2720	11.4623	65.9834	(1.249)	0.0000	0.0000	2,635
2022/12/14	R209	04/05/2023	12.50	Call	Bond Future	5,609.1600	5.6092	6,216.4800	6.2165	10.827	0	0	0
2022/12/14	R209	04/05/2023	12.50	Put	Bond Future	1,459.2800	1.4593	1,355.2600	1.3553	(7.128)	0	0	8,500
2022/12/14	R209	04/05/2023	11.11	Call	Bond Future	1,839.3500	1.8394	2,210.7600	2.2108	20.192	0	0	0
2022/12/14	R209	04/05/2023	11.11	Put	Bond Future	4,326.0000	4.3260	3,986.0700	3.9861	(7.858)	0	0	0
2022/12/14	R209	04/05/2023	11.50	Call	Bond Future	2,699.7000	2.6997	3,160.4500	3.1605	17.067	0	0	1,000
2022/12/14	R209	04/05/2023	11.00	Call	Bond Future	1,632.0600	1.6321	1,974.7500	1.9747	20.997	0	0	0
2022/12/14	R209	04/05/2023	11.00	Put	Bond Future	4,686.7800	4.6868	4,318.1300	4.3181	(7.866)	0	0	6,250
2022/12/14	R209	03/08/2023	11.95	Put	Bond Future	3,233.5200	3.2335	2,985.2600	2.9853	(7.678)	0	0	0
2022/12/14	R209	03/08/2023	11.93	Call	Bond Future	4,296.8200	4.2968	4,783.7900	4.7838	11.333	0	0	0
2022/12/14	R209	03/08/2023	11.94	Call	Bond Future	4,323.7200	4.3237	4,812.0300	4.8120	11.294	0	0	0
2022/12/14	R209	03/08/2023			Bond Future	11.7142	66.6130	11.5616	67.3509	(1.303)	0.0000	0.0000	0
2022/12/14	R209	03/08/2023	11.95	Call	Bond Future	4,350.8800	4.3509	4,840.5400	4.8405	11.254	0	0	0
2022/12/14	R209	03/08/2023	11.93	Put	Bond Future	3,273.1800	3.2732	3,022.2300	3.0222	(7.667)	0	0	0
2022/12/14	R209	03/08/2023	11.94	Put	Bond Future	3,253.1900	3.2532	3,003.5800	3.0036	(7.673)	0	0	0
2022/12/14	R209	02/11/2023	11.33	Call	Bond Future	2,787.5800	2.7876	3,248.8400	3.2488	16.547	0	0	0
2022/12/14	R209	02/11/2023	11.33	Put	Bond Future	5,160.5500	5.1605	4,869.1900	4.8692	(5.646)	0	0	0
2022/12/14	R209	02/11/2023	11.34	Call	Bond Future	2,807.9400	2.8079	3,271.5200	3.2715	16.510	0	0	0
2022/12/14	R209	02/11/2023	11.34	Put	Bond Future	5,131.2400	5.1312	4,842.2000	4.8422	(5.633)	0	0	0
2022/12/14	R209	02/11/2023			Bond Future	11.8196	64.8624	11.6616	65.6151	(1.337)	0.0000	0.0000	0
2022/12/14	R209	02/11/2023	11.35	Call	Bond Future	2,828.3800	2.8284	3,294.2800	3.2943	16.472	0	0	0
2022/12/14	R209	02/11/2023	11.35	Put	Bond Future	5,102.0600	5.1021	4,815.3400	4.8153	(5.620)	0	0	0
2022/12/14	R209	01/02/2024	12.14	Call	Bond Future	4,686.2400	4.6862	5,165.7200	5.1657	10.232	0	0	0
2022/12/14	R209	01/02/2024	12.14	Put	Bond Future	3,778.0100	3.7780	3,470.4000	3.4704	(8.142)	0	0	0
2022/12/14	R209	01/02/2024	12.13	Put	Bond Future	3,797.9600	3.7980	3,489.0500	3.4890	(8.134)	0	0	0
2022/12/14	R209	01/02/2024			Bond Future	11.9427	66.1656	11.7747	66.9527	(1.406)	0.0000	0.0000	0
2022/12/14	R209	01/02/2024	12.12	Call	Bond Future	4,634.7600	4.6348	5,111.6300	5.1116	10.289	0	0	0
2022/12/14	R209	01/02/2024	12.12	Put	Bond Future	3,817.7500	3.8177	3,507.5300	3.5075	(8.126)	0	0	0
2022/12/14	R209	01/02/2024	12.13	Call	Bond Future	4,660.6100	4.6606	5,138.7900	5.1388	10.260	0	0	0
2022/12/14	R210	02/02/2023			Bond Future	220.6457	220.6457	221.0634	221.0634	0.189	0.0000	0.0000	372
2022/12/14	R210	04/05/2023			Bond Future	221.9370	221.9370	222.3704	222.3704	0.195	0.0000	0.0000	0
2022/12/14	R210	03/08/2023			Bond Future	226.5457	226.5457	227.0281	227.0281	0.213	0.0000	0.0000	0
2022/12/14	R210	02/11/2023			Bond Future	228.1901	228.1901	228.6851	228.6851	0.217	0.0000	0.0000	0
2022/12/14	R210	01/02/2024			Bond Future	232.8304	232.8304	233.4011	233.4011	0.245	0.0000	0.0000	0
2022/12/14	R213	02/02/2023	10.01	Call	Bond Future	116.4900	0.1165	189.7400	0.1897	62.881	0	0	0
2022/12/14	R213	02/02/2023	10.43	Put	Bond Future	2,531.0100	2.5310	2,107.2200	2.1072	(16.744)	0	0	0
2022/12/14	R213	02/02/2023	12.20	Call	Bond Future	5,954.8900	5.9549	6,601.2700	6.6013	10.855	0	0	0
2022/12/14	R213	02/02/2023	12.20	Put	Bond Future	156.9900	0.1570	136.1000	0.1361	(13.307)	0	0	912
2022/12/14	R213	02/02/2023	10.22	Put	Bond Future	3,282.4100	3.2824	2,764.5200	2.7645	(15.778)	0	0	0



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2022/12/14	R213	02/02/2023	10.23	Call	Bond Future	273.7800	0.2738	427.4100	0.4274	56.114	0	0	0
2022/12/14	R213	02/02/2023	10.35	Call	Bond Future	403.7400	0.4037	609.9300	0.6099	51.070	0	0	0
2022/12/14	R213	02/02/2023	10.35	Put	Bond Future	2,802.8900	2.8029	2,341.8100	2.3418	(16.450)	0	0	476
2022/12/14	R213	02/02/2023			Bond Future	10.8661	82.6721	10.7206	83.3394	(1.339)	0.0000	0.0000	36,344
2022/12/14	R213	02/02/2023	9.16	Call	Bond Future	2.4500	0.0025	2.6600	0.0027	8.571	0	0	476
2022/12/14	R213	02/02/2023	9.16	Put	Bond Future	8,293.7500	8.2938	7,626.6900	7.6267	(8.043)	0	0	0
2022/12/14	R213	02/02/2023	10.01	Put	Bond Future	4,146.6300	4.1466	3,552.6100	3.5526	(14.325)	0	0	476
2022/12/14	R213	02/02/2023	10.21	Call	Bond Future	255.3700	0.2554	400.5400	0.4005	56.847	0	0	0
2022/12/14	R213	02/02/2023	10.21	Put	Bond Future	3,321.1700	3.3212	2,799.0700	2.7991	(15.720)	0	0	0
2022/12/14	R213	02/02/2023	10.43	Call	Bond Future	509.7400	0.5097	753.2200	0.7532	47.766	0	0	912
2022/12/14	R213	02/02/2023	10.22	Call	Bond Future	264.4600	0.2645	413.8400	0.4138	56.485	0	0	0
2022/12/14	R213	02/02/2023	10.23	Put	Bond Future	3,243.9200	3.2439	2,730.2800	2.7303	(15.834)	0	0	0
2022/12/14	R213	04/05/2023	10.75	Call	Bond Future	2,057.9000	2.0579	2,414.3200	2.4143	17.320	0	0	0
2022/12/14	R213	04/05/2023	10.75	Put	Bond Future	3,142.8000	3.1428	2,815.7800	2.8158	(10.405)	0	0	0
2022/12/14	R213	04/05/2023			Bond Future	10.9917	80.7396	10.8390	81.4231	(1.390)	0.0000	0.0000	0
2022/12/14	R213	04/05/2023	10.74	Call	Bond Future	2,038.2500	2.0382	2,391.9500	2.3919	17.353	0	0	0
2022/12/14	R213	04/05/2023	10.74	Put	Bond Future	3,168.4400	3.1684	2,838.7000	2.8387	(10.407)	0	0	0
2022/12/14	R213	04/05/2023	10.73	Call	Bond Future	2,018.7300	2.0187	2,369.8900	2.3699	17.395	0	0	0
2022/12/14	R213	04/05/2023	10.73	Put	Bond Future	3,194.2300	3.1942	2,861.9500	2.8619	(10.403)	0	0	0
2022/12/14	R213	03/08/2023	11.62	Put	Bond Future	2,325.5000	2.3255	2,159.0200	2.1590	(7.159)	0	0	0
2022/12/14	R213	03/08/2023	11.63	Call	Bond Future	4,535.0400	4.5350	5,081.8200	5.0818	12.057	0	0	0
2022/12/14	R213	03/08/2023			Bond Future	11.1080	82.3978	10.9448	83.1099	(1.469)	0.0000	0.0000	0
2022/12/14	R213	03/08/2023	11.62	Call	Bond Future	4,508.0500	4.5081	5,053.7000	5.0537	12.104	0	0	0
2022/12/14	R213	03/08/2023	11.63	Put	Bond Future	2,310.6300	2.3106	2,145.2800	2.1453	(7.156)	0	0	0
2022/12/14	R213	03/08/2023	11.61	Call	Bond Future	4,481.1100	4.4811	5,025.3700	5.0254	12.146	0	0	0
2022/12/14	R213	03/08/2023	11.61	Put	Bond Future	2,340.4600	2.3405	2,172.5900	2.1726	(7.173)	0	0	0
2022/12/14	R213	02/11/2023	11.13	Call	Bond Future	3,063.3400	3.0633	3,532.9400	3.5329	15.330	0	0	0
2022/12/14	R213	02/11/2023	11.13	Put	Bond Future	3,479.1500	3.4792	3,222.6200	3.2226	(7.373)	0	0	0
2022/12/14	R213	02/11/2023			Bond Future	11.2280	80.5771	11.0573	81.3032	(1.520)	0.0000	0.0000	0
2022/12/14	R213	02/11/2023	11.12	Call	Bond Future	3,041.3900	3.0414	3,509.5200	3.5095	15.392	0	0	0
2022/12/14	R213	02/11/2023	11.12	Put	Bond Future	3,499.7900	3.4998	3,241.7900	3.2418	(7.372)	0	0	0
2022/12/14	R213	02/11/2023	11.11	Call	Bond Future	3,019.8100	3.0198	3,485.8600	3.4859	15.433	0	0	0
2022/12/14	R213	02/11/2023	11.11	Put	Bond Future	3,520.8300	3.5208	3,260.7500	3.2607	(7.387)	0	0	0
2022/12/14	R213	01/02/2024	11.71	Call	Bond Future	4,319.0500	4.3190	4,811.9000	4.8119	11.411	0	0	0
2022/12/14	R213	01/02/2024	11.71	Put	Bond Future	2,973.6300	2.9736	2,701.9800	2.7020	(9.135)	0	0	0
2022/12/14	R213	01/02/2024	11.70	Call	Bond Future	4,294.3900	4.2944	4,786.0000	4.7860	11.448	0	0	0
2022/12/14	R213	01/02/2024	11.70	Put	Bond Future	2,989.2000	2.9892	2,716.3100	2.7163	(9.129)	0	0	0
2022/12/14	R213	01/02/2024			Bond Future	11.3790	82.1967	11.1941	82.9613	(1.625)	0.0000	0.0000	0
2022/12/14	R213	01/02/2024	11.72	Call	Bond Future	4,343.7500	4.3438	4,837.8500	4.8379	11.375	0	0	0
2022/12/14	R213	01/02/2024	11.72	Put	Bond Future	2,958.1300	2.9581	2,687.7300	2.6877	(9.141)	0	0	0
2022/12/14	R214	02/02/2023	10.90	Put	Bond Future	4,235.8100	4.2358	3,712.8600	3.7129	(12.346)	0	0	0
2022/12/14	R214	02/02/2023	11.10	Call	Bond Future	712.3000	0.7123	958.1700	0.9582	34.518	0	0	0
2022/12/14	R214	02/02/2023	11.07	Call	Bond Future	667.1400	0.6671	901.9000	0.9019	35.189	0	0	0
2022/12/14	R214	02/02/2023	11.07	Put	Bond Future	3,500.1100	3.5001	3,033.5200	3.0335	(13.331)	0	0	0
2022/12/14	R214	02/02/2023	11.08	Call	Bond Future	682.0200	0.6820	920.4500	0.9205	34.959	0	0	0
2022/12/14	R214	02/02/2023	11.08	Put	Bond Future	3,459.4700	3.4595	2,996.5500	2.9965	(13.381)	0	0	0
2022/12/14	R214	02/02/2023			Bond Future	11.5979	64.6472	11.4637	65.3485	(1.157)	0.0000	0.0000	71,030

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2022/12/14	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/14	R214	02/02/2023		Put	Bond Future	35,352.8100	35.3528	34,651.4600	34.6515	(1.984)	0	0	0
2022/12/14	R214	02/02/2023	10.30	Call	Bond Future	83.4100	0.0834	123.2100	0.1232	47.716	0	0	0
2022/12/14	R214	02/02/2023	10.30	Put	Bond Future	7,423.1700	7.4232	6,761.6200	6.7616	(8.912)	0	0	0
2022/12/14	R214	02/02/2023	10.90	Call	Bond Future	447.4600	0.4475	625.8600	0.6259	39.869	0	0	2,300
2022/12/14	R214	02/02/2023	11.80	Call	Bond Future	2,358.3400	2.3583	2,844.0400	2.8440	20.595	0	0	0
2022/12/14	R214	02/02/2023	11.80	Put	Bond Future	1,324.8700	1.3249	1,109.2200	1.1092	(16.277)	0	0	0
2022/12/14	R214	02/02/2023	11.09	Call	Bond Future	697.0500	0.6970	939.1500	0.9392	34.732	0	0	0
2022/12/14	R214	02/02/2023	11.09	Put	Bond Future	3,419.0400	3.4190	2,959.7900	2.9598	(13.432)	0	0	0
2022/12/14	R214	02/02/2023	11.10	Put	Bond Future	3,378.9100	3.3789	2,923.4300	2.9234	(13.480)	0	0	0
2022/12/14	R214	02/02/2023	11.60	Call	Bond Future	1,777.6500	1.7776	2,203.0400	2.2030	23.930	0	0	2,300
2022/12/14	R214	02/02/2023	11.60	Put	Bond Future	1,766.7700	1.7668	1,490.8100	1.4908	(15.619)	0	0	0
2022/12/14	R214	02/02/2023	11.00	Call	Bond Future	569.3100	0.5693	778.8800	0.7789	36.811	0	0	0
2022/12/14	R214	02/02/2023	11.00	Put	Bond Future	3,793.0500	3.7931	3,301.2700	3.3013	(12.965)	0	0	0
2022/12/14	R214	04/05/2023	11.36	Call	Bond Future	2,295.1000	2.2951	2,656.5300	2.6565	15.748	0	0	0
2022/12/14	R214	04/05/2023	11.36	Put	Bond Future	4,092.6700	4.0927	3,736.5800	3.7366	(8.701)	0	0	0
2022/12/14	R214	04/05/2023	11.37	Call	Bond Future	2,318.2000	2.3182	2,681.6100	2.6816	15.676	0	0	0
2022/12/14	R214	04/05/2023	11.37	Put	Bond Future	4,062.3800	4.0624	3,708.2700	3.7083	(8.717)	0	0	0
2022/12/14	R214	04/05/2023			Bond Future	11.7041	62.6153	11.5649	63.3328	(1.189)	0.0000	0.0000	0
2022/12/14	R214	04/05/2023	11.38	Call	Bond Future	2,341.2500	2.3413	2,706.6500	2.7067	15.607	0	0	0
2022/12/14	R214	04/05/2023	11.38	Put	Bond Future	4,032.1100	4.0321	3,679.9900	3.6800	(8.733)	0	0	0
2022/12/14	R214	03/08/2023	12.14	Call	Bond Future	4,899.9900	4.9000	5,416.1900	5.4162	10.535	0	0	0
2022/12/14	R214	03/08/2023	12.14	Put	Bond Future	3,236.8400	3.2368	3,009.3300	3.0093	(7.029)	0	0	0
2022/12/14	R214	03/08/2023	12.15	Call	Bond Future	4,928.7600	4.9288	5,446.2100	5.4462	10.499	0	0	0
2022/12/14	R214	03/08/2023	12.15	Put	Bond Future	3,217.3800	3.2174	2,991.1200	2.9911	(7.032)	0	0	0
2022/12/14	R214	03/08/2023			Bond Future	11.8027	63.9014	11.6565	64.6451	(1.239)	0.0000	0.0000	0
2022/12/14	R214	03/08/2023	12.16	Call	Bond Future	4,957.7600	4.9578	5,476.4700	5.4765	10.463	0	0	0
2022/12/14	R214	03/08/2023	12.16	Put	Bond Future	3,198.2200	3.1982	2,973.2200	2.9732	(7.035)	0	0	0
2022/12/14	R214	02/11/2023	11.45	Put	Bond Future	5,476.0500	5.4761	5,147.0800	5.1471	(6.007)	0	0	0
2022/12/14	R214	02/11/2023	11.46	Call	Bond Future	3,184.9400	3.1849	3,616.0400	3.6160	13.536	0	0	0
2022/12/14	R214	02/11/2023	11.46	Put	Bond Future	5,445.3600	5.4454	5,117.9300	5.1179	(6.013)	0	0	0
2022/12/14	R214	02/11/2023			Bond Future	11.9019	61.9455	11.7508	62.7040	(1.269)	0.0000	0.0000	0
2022/12/14	R214	02/11/2023	11.47	Call	Bond Future	3,206.9900	3.2070	3,639.8400	3.6398	13.497	0	0	0
2022/12/14	R214	02/11/2023	11.47	Put	Bond Future	5,414.8200	5.4148	5,089.1400	5.0891	(6.015)	0	0	0
2022/12/14	R214	02/11/2023	11.45	Call	Bond Future	3,162.9800	3.1630	3,592.5400	3.5925	13.581	0	0	0
2022/12/14	R214	01/02/2024	12.16	Call	Bond Future	4,959.1100	4.9591	5,468.7600	5.4688	10.277	0	0	0
2022/12/14	R214	01/02/2024	12.16	Put	Bond Future	4,279.3900	4.2794	3,996.8200	3.9968	(6.603)	0	0	0
2022/12/14	R214	01/02/2024			Bond Future	12.0199	63.1903	11.8597	63.9825	(1.333)	0.0000	0.0000	0
2022/12/14	R214	01/02/2024	12.14	Call	Bond Future	4,906.0100	4.9060	5,413.1700	5.4132	10.338	0	0	0
2022/12/14	R214	01/02/2024	12.14	Put	Bond Future	4,322.6000	4.3226	4,037.5400	4.0375	(6.595)	0	0	0
2022/12/14	R214	01/02/2024	12.15	Call	Bond Future	4,932.5300	4.9325	5,440.9400	5.4409	10.307	0	0	0
2022/12/14	R214	01/02/2024	12.15	Put	Bond Future	4,300.9400	4.3009	4,017.1300	4.0171	(6.599)	0	0	0
2022/12/14	R248	02/02/2023	11.00	Call	Bond Future	784.7800	0.7848	1,026.4200	1.0264	30.791	0	0	2,900
2022/12/14	R248	02/02/2023	11.00	Put	Bond Future	4,642.4400	4.6424	4,004.2400	4.0042	(13.747)	0	0	0
2022/12/14	R248	02/02/2023	11.60	Call	Bond Future	2,374.7700	2.3748	2,862.7600	2.8628	20.549	0	0	2,900
2022/12/14	R248	02/02/2023	11.60	Put	Bond Future	2,175.8300	2.1758	1,783.9800	1.7840	(18.009)	0	0	0
2022/12/14	R248	02/02/2023	11.70	Call	Bond Future	2,733.2800	2.7333	3,259.3300	3.2593	19.246	0	0	0

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2022/12/14	R248	02/02/2023	11.70	Put	Bond Future	1,892.7700	1.8928	1,538.9800	1.5390	(18.692)	0	0	0
2022/12/14	R248	02/02/2023	11.08	Call	Bond Future	937.8700	0.9379	1,211.2400	1.2112	29.148	0	0	0
2022/12/14	R248	02/02/2023	11.08	Put	Bond Future	4,233.3200	4.2333	3,626.8500	3.6269	(14.326)	0	0	0
2022/12/14	R248	02/02/2023	11.10	Put	Bond Future	4,134.8300	4.1348	3,536.4900	3.5365	(14.471)	0	0	0
2022/12/14	R248	02/02/2023			Bond Future	11.5693	80.9410	11.4351	81.8208	(1.160)	0.0000	0.0000	247,662
2022/12/14	R248	02/02/2023	10.40	Call	Bond Future	149.6400	0.1496	217.6500	0.2177	45.449	0	0	0
2022/12/14	R248	02/02/2023	10.40	Put	Bond Future	8,449.8100	8.4498	7,637.9800	7.6380	(9.608)	0	0	0
2022/12/14	R248	02/02/2023	11.06	Call	Bond Future	897.8700	0.8979	1,163.2800	1.1633	29.560	0	0	0
2022/12/14	R248	02/02/2023	11.06	Put	Bond Future	4,333.2400	4.3332	3,718.8100	3.7188	(14.179)	0	0	0
2022/12/14	R248	02/02/2023	11.07	Call	Bond Future	917.6800	0.9177	1,187.0600	1.1871	29.354	0	0	0
2022/12/14	R248	02/02/2023	11.07	Put	Bond Future	4,283.0300	4.2830	3,672.5700	3.6726	(14.253)	0	0	0
2022/12/14	R248	02/02/2023	11.10	Call	Bond Future	978.8800	0.9789	1,260.3800	1.2604	28.757	0	0	0
2022/12/14	R248	04/05/2023	11.35	Call	Bond Future	2,908.5600	2.9086	3,368.2700	3.3683	15.805	0	0	0
2022/12/14	R248	04/05/2023	11.35	Put	Bond Future	5,050.4300	5.0504	4,610.1000	4.6101	(8.719)	0	0	0
2022/12/14	R248	04/05/2023			Bond Future	11.6773	78.0674	11.5379	78.9674	(1.194)	0.0000	0.0000	10,946
2022/12/14	R248	04/05/2023	11.34	Call	Bond Future	2,879.4700	2.8795	3,336.6800	3.3367	15.878	0	0	0
2022/12/14	R248	04/05/2023	11.34	Put	Bond Future	5,088.4300	5.0884	4,645.6000	4.6456	(8.703)	0	0	0
2022/12/14	R248	04/05/2023	11.33	Call	Bond Future	2,850.7100	2.8507	3,305.2300	3.3052	15.944	0	0	0
2022/12/14	R248	04/05/2023	11.33	Put	Bond Future	5,126.8500	5.1268	4,681.3300	4.6813	(8.690)	0	0	0
2022/12/14	R248	03/08/2023	12.11	Call	Bond Future	6,076.5100	6.0765	6,724.6000	6.7246	10.665	0	0	0
2022/12/14	R248	03/08/2023	12.11	Put	Bond Future	4,056.6100	4.0566	3,771.8600	3.7719	(7.019)	0	0	0
2022/12/14	R248	03/08/2023			Bond Future	11.7809	79.6334	11.6341	80.5662	(1.246)	0.0000	0.0000	0
2022/12/14	R248	03/08/2023	12.10	Call	Bond Future	6,040.6900	6.0407	6,687.2000	6.6872	10.703	0	0	0
2022/12/14	R248	03/08/2023	12.10	Put	Bond Future	4,080.7600	4.0808	3,794.4300	3.7944	(7.017)	0	0	0
2022/12/14	R248	03/08/2023	12.09	Call	Bond Future	6,005.1800	6.0052	6,650.1100	6.6501	10.740	0	0	0
2022/12/14	R248	03/08/2023	12.09	Put	Bond Future	4,105.3100	4.1053	3,817.4000	3.8174	(7.013)	0	0	0
2022/12/14	R248	02/11/2023	11.48	Call	Bond Future	3,980.0500	3.9800	4,615.8800	4.6159	15.975	0	0	0
2022/12/14	R248	02/11/2023	11.49	Put	Bond Future	6,467.6300	6.4676	6,154.9400	6.1549	(4.835)	0	0	0
2022/12/14	R248	02/11/2023	11.47	Call	Bond Future	3,952.1700	3.9522	4,585.1500	4.5851	16.016	0	0	0
2022/12/14	R248	02/11/2023			Bond Future	11.8759	76.8856	11.7241	77.8369	(1.279)	0.0000	0.0000	13,000
2022/12/14	R248	02/11/2023	11.48	Put	Bond Future	6,505.2600	6.5053	6,189.7300	6.1897	(4.850)	0	0	0
2022/12/14	R248	02/11/2023	11.49	Call	Bond Future	4,008.0200	4.0080	4,646.6900	4.6467	15.935	0	0	0
2022/12/14	R248	02/11/2023	11.47	Put	Bond Future	6,543.0700	6.5431	6,224.6900	6.2247	(4.866)	0	0	0
2022/12/14	R248	01/02/2024	12.15	Call	Bond Future	6,129.8800	6.1299	6,759.1100	6.7591	10.265	0	0	0
2022/12/14	R248	01/02/2024	12.15	Put	Bond Future	5,146.5300	5.1465	4,782.3100	4.7823	(7.077)	0	0	0
2022/12/14	R248	01/02/2024	12.14	Call	Bond Future	6,096.6900	6.0967	6,724.3300	6.7243	10.295	0	0	0
2022/12/14	R248	01/02/2024	12.14	Put	Bond Future	5,172.9100	5.1729	4,807.1000	4.8071	(7.072)	0	0	0
2022/12/14	R248	01/02/2024			Bond Future	11.9867	78.4673	11.8256	79.4608	(1.344)	0.0000	0.0000	0
2022/12/14	R248	01/02/2024	12.16	Call	Bond Future	6,163.1300	6.1631	6,793.9500	6.7939	10.235	0	0	0
2022/12/14	R248	01/02/2024	12.16	Put	Bond Future	5,120.2900	5.1203	4,757.6600	4.7577	(7.082)	0	0	0

**Total**

**1566264**