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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/12/2022 TO 30/12/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	2025	02/02/2023		Bond Future	165.8550	165.8550	166.1903	166.1903	0.202	0.0000	0.0000	6,568
2022/12/30	2025	04/05/2023		Bond Future	169.0881	169.0881	169.4290	169.4290	0.202	0.0000	0.0000	0
2022/12/30	2025	03/08/2023		Bond Future	170.8441	170.8441	171.1909	171.1909	0.203	0.0000	0.0000	0
2022/12/30	2025	02/11/2023		Bond Future	174.3209	174.3209	174.6748	174.6748	0.203	0.0000	0.0000	0
2022/12/30	2025	01/02/2024		Bond Future	176.0636	176.0636	176.4234	176.4234	0.204	0.0000	0.0000	0
2022/12/30	2029	02/02/2023		Bond Future	119.5896	119.5896	120.4881	120.4881	0.751	0.0000	0.0000	1,476
2022/12/30	2029	04/05/2023		Bond Future	120.6255	120.6255	121.5408	121.5408	0.759	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/30	2029	03/08/2023			Bond Future	123.1224	123.1224	124.0561	124.0561	0.758	0.0000	0.0000	0
2022/12/30	2029	02/11/2023			Bond Future	124.2990	124.2990	125.2511	125.2511	0.766	0.0000	0.0000	0
2022/12/30	2029	01/02/2024			Bond Future	126.8161	126.8161	127.7876	127.7876	0.766	0.0000	0.0000	0
2022/12/30	2030	02/02/2023	8.81	Put	Bond Future	7,049.9000	7.0499	6,718.9500	6.7189	(4.694)	0	0	0
2022/12/30	2030	02/02/2023	9.04	Call	Bond Future	0.7400	0.0007	0.4600	0.0005	(37.838)	0	0	0
2022/12/30	2030	02/02/2023	9.04	Put	Bond Future	5,909.6300	5.9096	5,578.4500	5.5785	(5.604)	0	0	0
2022/12/30	2030	02/02/2023	9.08	Put	Bond Future	5,713.2400	5.7132	5,381.9800	5.3820	(5.798)	0	0	0
2022/12/30	2030	02/02/2023	11.16	Put	Bond Future	202.5200	0.2025	158.4900	0.1585	(21.741)	0	0	388
2022/12/30	2030	02/02/2023	11.35	Call	Bond Future	4,786.1700	4.7862	5,086.5500	5.0865	6.276	0	0	5,000
2022/12/30	2030	02/02/2023	11.35	Put	Bond Future	134.4900	0.1345	103.9700	0.1040	(22.693)	0	0	0
2022/12/30	2030	02/02/2023	9.99	Call	Bond Future	495.9600	0.4960	574.0200	0.5740	15.739	0	0	0
2022/12/30	2030	02/02/2023	10.00	Call	Bond Future	512.6400	0.5126	593.0200	0.5930	15.680	0	0	0
2022/12/30	2030	02/02/2023	10.01	Put	Bond Future	1,810.5700	1.8106	1,562.3800	1.5624	(13.708)	0	0	0
2022/12/30	2030	02/02/2023	9.80	Call	Bond Future	240.5000	0.2405	278.5300	0.2785	15.813	0	0	0
2022/12/30	2030	02/02/2023	9.94	Put	Bond Future	2,022.8500	2.0228	1,758.4400	1.7584	(13.071)	0	0	102
2022/12/30	2030	02/02/2023	9.20	Call	Bond Future	2.6800	0.0027	1.9800	0.0020	(26.119)	0	0	0
2022/12/30	2030	02/02/2023	9.20	Put	Bond Future	5,127.9400	5.1279	4,796.3400	4.7963	(6.467)	0	0	0
2022/12/30	2030	02/02/2023	9.66	Call	Bond Future	119.6600	0.1197	135.8700	0.1359	13.547	0	0	0
2022/12/30	2030	02/02/2023	9.66	Put	Bond Future	3,037.0100	3.0370	2,722.3200	2.7223	(10.362)	0	0	102
2022/12/30	2030	02/02/2023			Bond Future	10.2897	88.9442	10.2170	89.2751	(0.707)	0.0000	0.0000	92,379
2022/12/30	2030	02/02/2023	8.81	Call	Bond Future	0.0900	0.0001	0.0400	0.0000	(55.556)	0	0	102
2022/12/30	2030	02/02/2023	9.08	Call	Bond Future	1.0300	0.0010	0.6700	0.0007	(34.951)	0	0	388
2022/12/30	2030	02/02/2023	11.55	Call	Bond Future	5,580.2400	5.5802	5,890.7300	5.8907	5.564	0	0	5,000
2022/12/30	2030	02/02/2023	11.55	Put	Bond Future	86.1600	0.0862	65.7500	0.0658	(23.688)	0	0	0
2022/12/30	2030	02/02/2023	11.12	Call	Bond Future	3,889.7000	3.8897	4,173.1300	4.1731	7.287	0	0	0
2022/12/30	2030	02/02/2023	11.12	Put	Bond Future	220.2500	0.2202	172.7800	0.1728	(21.553)	0	0	0
2022/12/30	2030	02/02/2023	11.16	Call	Bond Future	4,043.8400	4.0438	4,330.7100	4.3307	7.094	0	0	0
2022/12/30	2030	02/02/2023	9.99	Put	Bond Future	1,869.5800	1.8696	1,616.7400	1.6167	(13.524)	0	0	0
2022/12/30	2030	02/02/2023	10.00	Put	Bond Future	1,840.0000	1.8400	1,589.4800	1.5895	(13.615)	0	0	0
2022/12/30	2030	02/02/2023	10.01	Call	Bond Future	529.4500	0.5295	612.1600	0.6122	15.622	0	0	0
2022/12/30	2030	02/02/2023	9.80	Put	Bond Future	2,498.8900	2.4989	2,206.0200	2.2060	(11.720)	0	0	0
2022/12/30	2030	02/02/2023	9.83	Call	Bond Future	273.2400	0.2732	316.7100	0.3167	15.909	0	0	388
2022/12/30	2030	02/02/2023	9.83	Put	Bond Future	2,391.2000	2.3912	2,103.7700	2.1038	(12.020)	0	0	0
2022/12/30	2030	02/02/2023	9.94	Call	Bond Future	417.4500	0.4174	483.9400	0.4839	15.928	0	0	0
2022/12/30	2030	02/02/2023	9.79	Call	Bond Future	230.2000	0.2302	266.4400	0.2664	15.743	0	0	0
2022/12/30	2030	02/02/2023	9.79	Put	Bond Future	2,535.4600	2.5355	2,240.8000	2.2408	(11.622)	0	0	0
2022/12/30	2030	04/05/2023	11.34	Call	Bond Future	4,937.7100	4.9377	5,121.3900	5.1214	3.720	0	0	0
2022/12/30	2030	04/05/2023	11.34	Put	Bond Future	987.2700	0.9873	834.1200	0.8341	(15.512)	0	0	150
2022/12/30	2030	04/05/2023	10.42	Call	Bond Future	2,354.0300	2.3540	2,452.5100	2.4525	4.183	0	0	479
2022/12/30	2030	04/05/2023	10.42	Put	Bond Future	2,337.9200	2.3379	2,099.5700	2.0996	(10.195)	0	0	0
2022/12/30	2030	04/05/2023	10.52	Call	Bond Future	2,592.6600	2.5927	2,698.6200	2.6986	4.087	0	0	0
2022/12/30	2030	04/05/2023	10.52	Put	Bond Future	2,137.8500	2.1378	1,906.9800	1.9070	(10.799)	0	0	0
2022/12/30	2030	04/05/2023	10.53	Call	Bond Future	2,617.0500	2.6170	2,724.0800	2.7241	4.090	0	0	0
2022/12/30	2030	04/05/2023	10.53	Put	Bond Future	2,118.5200	2.1185	1,888.7200	1.8887	(10.847)	0	0	0
2022/12/30	2030	04/05/2023	9.67	Call	Bond Future	995.2000	0.9952	1,055.6100	1.0556	6.070	0	0	479
2022/12/30	2030	04/05/2023	9.67	Put	Bond Future	4,358.6400	4.3586	4,082.2200	4.0822	(6.342)	0	0	0
2022/12/30	2030	04/05/2023	9.78	Call	Bond Future	1,143.3800	1.1434	1,210.6400	1.2106	5.883	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
2022/12/30	2030	04/05/2023	9.78	Put	Bond Future	4,001.1200	4.0011	3,731.5500	3.7315	(6.737)	0	0	0
2022/12/30	2030	04/05/2023	10.00	Call	Bond Future	1,494.7200	1.4947	1,565.9600	1.5660	4.766	0	0	1,080
2022/12/30	2030	04/05/2023	10.00	Put	Bond Future	3,351.5000	3.3515	3,085.9100	3.0859	(7.925)	0	0	0
2022/12/30	2030	04/05/2023	9.03	Call	Bond Future	419.6000	0.4196	470.4000	0.4704	12.107	0	0	388
2022/12/30	2030	04/05/2023	9.03	Put	Bond Future	6,796.0300	6.7960	6,510.0000	6.5100	(4.209)	0	0	0
2022/12/30	2030	04/05/2023	9.58	Put	Bond Future	4,665.5100	4.6655	4,382.4100	4.3824	(6.068)	0	0	0
2022/12/30	2030	04/05/2023			Bond Future	10.4163	90.6565	10.3400	90.9933	(0.733)	0.0000	0.0000	0
2022/12/30	2030	04/05/2023	12.57	Call	Bond Future	9,130.0200	9.1300	9,426.8100	9.4268	3.251	0	0	0
2022/12/30	2030	04/05/2023	12.57	Put	Bond Future	259.4500	0.2595	219.4100	0.2194	(15.433)	0	0	350
2022/12/30	2030	04/05/2023	11.62	Call	Bond Future	5,853.3600	5.8534	6,062.3900	6.0624	3.571	0	0	0
2022/12/30	2030	04/05/2023	11.62	Put	Bond Future	749.6500	0.7497	621.8500	0.6219	(17.048)	0	0	388
2022/12/30	2030	04/05/2023	12.04	Call	Bond Future	7,288.3300	7.2883	7,531.0800	7.5311	3.331	0	0	0
2022/12/30	2030	04/05/2023	12.04	Put	Bond Future	491.9000	0.4919	397.8200	0.3978	(19.126)	0	0	1,080
2022/12/30	2030	04/05/2023	12.50	Call	Bond Future	8,886.0100	8.8860	9,179.6900	9.1797	3.305	0	0	0
2022/12/30	2030	04/05/2023	12.50	Put	Bond Future	285.5000	0.2855	242.3500	0.2423	(15.114)	0	0	479
2022/12/30	2030	04/05/2023	10.54	Call	Bond Future	2,641.7500	2.6418	2,749.6500	2.7496	4.084	0	0	0
2022/12/30	2030	04/05/2023	10.54	Put	Bond Future	2,099.5300	2.0995	1,870.6000	1.8706	(10.904)	0	0	0
2022/12/30	2030	04/05/2023	10.65	Call	Bond Future	2,920.3000	2.9203	3,038.2700	3.0383	4.040	0	0	350
2022/12/30	2030	04/05/2023	10.65	Put	Bond Future	1,899.2800	1.8993	1,680.4200	1.6804	(11.523)	0	0	0
2022/12/30	2030	04/05/2023	9.58	Call	Bond Future	885.6900	0.8857	939.4200	0.9394	6.066	0	0	150
2022/12/30	2030	03/08/2023	12.89	Call	Bond Future	9,902.8200	9.9028	10,197.1400	10.1971	2.972	0	0	0
2022/12/30	2030	03/08/2023	12.89	Put	Bond Future	519.5200	0.5195	470.5200	0.4705	(9.432)	0	0	350
2022/12/30	2030	03/08/2023	11.34	Call	Bond Future	5,076.3900	5.0764	5,295.5300	5.2955	4.317	0	0	0
2022/12/30	2030	03/08/2023	11.34	Put	Bond Future	1,702.3000	1.7023	1,578.1200	1.5781	(7.295)	0	0	0
2022/12/30	2030	03/08/2023	11.35	Call	Bond Future	5,105.0400	5.1050	5,324.8300	5.3248	4.305	0	0	0
2022/12/30	2030	03/08/2023	11.36	Put	Bond Future	1,678.7500	1.6788	1,555.8600	1.5559	(7.320)	0	0	0
2022/12/30	2030	03/08/2023	10.40	Call	Bond Future	2,686.0800	2.6861	2,835.9600	2.8360	5.580	0	0	1,012
2022/12/30	2030	03/08/2023	10.65	Call	Bond Future	3,251.3400	3.2513	3,419.3200	3.4193	5.166	0	0	350
2022/12/30	2030	03/08/2023	10.65	Put	Bond Future	2,738.3200	2.7383	2,562.9800	2.5630	(6.403)	0	0	0
2022/12/30	2030	03/08/2023			Bond Future	10.5293	88.5048	10.4490	88.8481	(0.763)	0.0000	0.0000	0
2022/12/30	2030	03/08/2023	12.59	Call	Bond Future	8,955.4600	8.9555	9,237.6900	9.2377	3.151	0	0	0
2022/12/30	2030	03/08/2023	12.59	Put	Bond Future	692.0400	0.6920	630.9500	0.6309	(8.828)	0	0	1,012
2022/12/30	2030	03/08/2023	11.35	Put	Bond Future	1,690.3600	1.6904	1,566.8300	1.5668	(7.308)	0	0	0
2022/12/30	2030	03/08/2023	11.36	Call	Bond Future	5,134.0000	5.1340	5,354.4300	5.3544	4.294	0	0	0
2022/12/30	2030	03/08/2023	10.40	Put	Bond Future	3,239.5800	3.2396	3,046.1400	3.0461	(5.971)	0	0	0
2022/12/30	2030	02/11/2023	10.81	Call	Bond Future	3,552.4200	3.5524	3,693.4400	3.6934	3.970	0	0	0
2022/12/30	2030	02/11/2023	10.81	Put	Bond Future	2,887.6000	2.8876	2,678.3700	2.6784	(7.246)	0	0	0
2022/12/30	2030	02/11/2023	10.80	Call	Bond Future	3,528.7500	3.5288	3,669.0200	3.6690	3.975	0	0	0
2022/12/30	2030	02/11/2023	10.80	Put	Bond Future	2,904.8700	2.9049	2,694.8900	2.6949	(7.229)	0	0	0
2022/12/30	2030	02/11/2023			Bond Future	10.6484	90.2855	10.5638	90.6358	(0.794)	0.0000	0.0000	0
2022/12/30	2030	02/11/2023	10.82	Call	Bond Future	3,576.1700	3.5762	3,717.6000	3.7176	3.955	0	0	0
2022/12/30	2030	02/11/2023	10.82	Put	Bond Future	2,870.4300	2.8704	2,661.6100	2.6616	(7.275)	0	0	0
2022/12/30	2030	01/02/2024	11.37	Call	Bond Future	4,658.4500	4.6585	4,853.2700	4.8533	4.182	0	0	0
2022/12/30	2030	01/02/2024	11.37	Put	Bond Future	2,352.8200	2.3528	2,190.2400	2.1902	(6.910)	0	0	0
2022/12/30	2030	01/02/2024			Bond Future	10.7828	88.0879	10.6935	88.4453	(0.828)	0.0000	0.0000	0
2022/12/30	2030	01/02/2024	11.36	Call	Bond Future	4,632.6100	4.6326	4,826.8000	4.8268	4.192	0	0	0
2022/12/30	2030	01/02/2024	11.36	Put	Bond Future	2,365.6100	2.3656	2,202.4000	2.2024	(6.899)	0	0	0
2022/12/30	2030	01/02/2024	11.35	Call	Bond Future	4,607.1800	4.6072	4,800.7200	4.8007	4.201	0	0	0

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2022/12/30	2030	01/02/2024	11.35	Put	Bond Future	2,378.8200	2.3788	2,214.9600	2.2150	(6.888)	0	0	0
2022/12/30	2032	02/02/2023	9.47	Call	Bond Future	0.6200	0.0006	0.4100	0.0004	(33.871)	0	0	500
2022/12/30	2032	02/02/2023	9.47	Put	Bond Future	7,735.4700	7.7355	7,362.5700	7.3626	(4.821)	0	0	0
2022/12/30	2032	02/02/2023	9.92	Call	Bond Future	24.5000	0.0245	14.7100	0.0147	(39.959)	0	0	750
2022/12/30	2032	02/02/2023	9.92	Put	Bond Future	5,224.4900	5.2245	4,842.0100	4.8420	(7.321)	0	0	0
2022/12/30	2032	02/02/2023	11.50	Call	Bond Future	3,468.9400	3.4689	3,708.4500	3.7085	6.904	0	0	0
2022/12/30	2032	02/02/2023	11.50	Put	Bond Future	460.2100	0.4602	327.0300	0.3270	(28.939)	0	0	8,000
2022/12/30	2032	02/02/2023	11.69	Call	Bond Future	4,246.3100	4.2463	4,518.8700	4.5189	6.419	0	0	0
2022/12/30	2032	02/02/2023	11.69	Put	Bond Future	318.2800	0.3183	218.1500	0.2182	(31.460)	0	0	0
2022/12/30	2032	02/02/2023	10.50	Call	Bond Future	486.9000	0.4869	478.7300	0.4787	(1.678)	0	0	0
2022/12/30	2032	02/02/2023	10.50	Put	Bond Future	2,552.3700	2.5524	2,171.5100	2.1715	(14.922)	0	0	454
2022/12/30	2032	02/02/2023	10.67	Call	Bond Future	804.4900	0.8045	828.9800	0.8290	3.044	0	0	750
2022/12/30	2032	02/02/2023	10.67	Put	Bond Future	1,978.5300	1.9785	1,630.3300	1.6303	(17.599)	0	0	0
2022/12/30	2032	02/02/2023	11.45	Call	Bond Future	3,270.9700	3.2710	3,499.7700	3.4998	6.995	0	0	0
2022/12/30	2032	02/02/2023	11.45	Put	Bond Future	506.4700	0.5065	362.5800	0.3626	(28.410)	0	0	8,000
2022/12/30	2032	02/02/2023	10.40	Call	Bond Future	342.4800	0.3425	318.3700	0.3184	(7.040)	0	0	0
2022/12/30	2032	02/02/2023	10.40	Put	Bond Future	2,938.0300	2.9380	2,541.2300	2.5412	(13.506)	0	0	0
2022/12/30	2032	02/02/2023	10.22	Call	Bond Future	159.2300	0.1592	125.7400	0.1257	(21.032)	0	0	500
2022/12/30	2032	02/02/2023	10.22	Put	Bond Future	3,719.6900	3.7197	3,313.5100	3.3135	(10.920)	0	0	0
2022/12/30	2032	02/02/2023			Bond Future	10.8975	87.8379	10.8248	88.2106	(0.667)	0.0000	0.0000	112,020
2022/12/30	2032	02/02/2023	9.31	Call	Bond Future	0.1500	0.0002	0.0900	0.0001	(40.000)	0	0	454
2022/12/30	2032	02/02/2023	9.31	Put	Bond Future	8,658.7500	8.6588	8,286.0000	8.2860	(4.305)	0	0	0
2022/12/30	2032	02/02/2023	12.75	Call	Bond Future	8,845.7900	8.8458	9,204.2400	9.2042	4.052	0	0	0
2022/12/30	2032	02/02/2023	12.75	Put	Bond Future	34.5500	0.0346	20.3100	0.0203	(41.216)	0	0	750
2022/12/30	2032	02/02/2023	11.84	Call	Bond Future	4,879.4300	4.8794	5,174.8800	5.1749	6.055	0	0	0
2022/12/30	2032	02/02/2023	11.84	Put	Bond Future	235.3400	0.2353	158.1000	0.1581	(32.821)	0	0	500
2022/12/30	2032	02/02/2023	10.38	Call	Bond Future	317.4400	0.3174	291.0100	0.2910	(8.326)	0	0	0
2022/12/30	2032	02/02/2023	10.38	Put	Bond Future	3,019.5100	3.0195	2,620.3900	2.6204	(13.218)	0	0	0
2022/12/30	2032	02/02/2023	10.39	Call	Bond Future	329.8000	0.3298	304.5000	0.3045	(7.671)	0	0	0
2022/12/30	2032	02/02/2023	10.39	Put	Bond Future	2,978.5900	2.9786	2,580.6000	2.5806	(13.362)	0	0	0
2022/12/30	2032	02/02/2023	10.16	Call	Bond Future	116.8700	0.1169	85.9400	0.0859	(26.465)	0	0	0
2022/12/30	2032	02/02/2023	10.16	Put	Bond Future	4,002.0800	4.0021	3,598.4600	3.5985	(10.085)	0	0	454
2022/12/30	2032	02/02/2023	10.30	Call	Bond Future	229.5000	0.2295	196.8700	0.1969	(14.218)	0	0	8,000
2022/12/30	2032	02/02/2023	10.30	Put	Bond Future	3,359.3900	3.3594	2,954.0700	2.9541	(12.065)	0	0	0
2022/12/30	2032	04/05/2023	13.43	Call	Bond Future	11,189.7300	11.1897	11,535.0000	11.5350	3.086	0	0	0
2022/12/30	2032	04/05/2023	13.43	Put	Bond Future	247.1500	0.2471	212.9400	0.2129	(13.842)	0	0	400
2022/12/30	2032	04/05/2023	10.89	Call	Bond Future	2,376.4300	2.3764	2,526.2200	2.5262	6.303	0	0	0
2022/12/30	2032	04/05/2023	10.89	Put	Bond Future	3,067.0600	3.0671	2,837.3700	2.8374	(7.489)	0	0	0
2022/12/30	2032	04/05/2023	11.37	Call	Bond Future	3,706.6800	3.7067	3,909.3000	3.9093	5.466	0	0	400
2022/12/30	2032	04/05/2023			Bond Future	11.0276	85.3688	10.9518	85.7482	(0.687)	0.0000	0.0000	66,415
2022/12/30	2032	04/05/2023	10.88	Call	Bond Future	2,351.9100	2.3519	2,500.5700	2.5006	6.321	0	0	0
2022/12/30	2032	04/05/2023	10.88	Put	Bond Future	3,093.0100	3.0930	2,862.1900	2.8622	(7.463)	0	0	0
2022/12/30	2032	04/05/2023	11.37	Put	Bond Future	2,020.3100	2.0203	1,843.4500	1.8434	(8.754)	0	0	0
2022/12/30	2032	04/05/2023	10.62	Call	Bond Future	1,767.2200	1.7672	1,885.8800	1.8859	6.715	0	0	400
2022/12/30	2032	04/05/2023	10.62	Put	Bond Future	3,834.5600	3.8346	3,573.7400	3.5737	(6.802)	0	0	0
2022/12/30	2032	04/05/2023	10.87	Call	Bond Future	2,327.5200	2.3275	2,475.0600	2.4751	6.339	0	0	0
2022/12/30	2032	04/05/2023	10.87	Put	Bond Future	3,119.1300	3.1191	2,887.1900	2.8872	(7.436)	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
2022/12/30	2032	03/08/2023	11.77	Call	Bond Future	5,364.7300	5.3647	5,556.3200	5.5563	3.571	0	0	0
2022/12/30	2032	03/08/2023	11.77	Put	Bond Future	2,374.3900	2.3744	2,179.1800	2.1792	(8.221)	0	0	0
2022/12/30	2032	03/08/2023	11.90	Call	Bond Future	5,772.7200	5.7727	5,974.5800	5.9746	3.497	0	0	5,000
2022/12/30	2032	03/08/2023	11.90	Put	Bond Future	2,180.8400	2.1808	1,995.9000	1.9959	(8.480)	0	0	0
2022/12/30	2032	03/08/2023			Bond Future	11.1421	87.1170	11.0630	87.5038	(0.710)	0.0000	0.0000	2,600
2022/12/30	2032	03/08/2023	11.75	Call	Bond Future	5,302.9500	5.3029	5,492.9000	5.4929	3.582	0	0	0
2022/12/30	2032	03/08/2023	11.75	Put	Bond Future	2,405.6800	2.4057	2,208.8300	2.2088	(8.183)	0	0	0
2022/12/30	2032	03/08/2023	11.76	Call	Bond Future	5,333.8100	5.3338	5,524.5800	5.5246	3.577	0	0	0
2022/12/30	2032	03/08/2023	11.76	Put	Bond Future	2,389.9900	2.3900	2,193.9600	2.1940	(8.202)	0	0	0
2022/12/30	2032	02/11/2023	11.24	Call	Bond Future	3,713.0900	3.7131	3,916.9900	3.9170	5.491	0	0	0
2022/12/30	2032	02/11/2023	11.24	Put	Bond Future	3,860.1800	3.8602	3,669.4400	3.6694	(4.941)	0	0	0
2022/12/30	2032	02/11/2023			Bond Future	11.2709	84.7102	11.1882	85.1049	(0.734)	0.0000	0.0000	0
2022/12/30	2032	02/11/2023	11.23	Call	Bond Future	3,687.8500	3.6879	3,890.9600	3.8910	5.508	0	0	0
2022/12/30	2032	02/11/2023	11.23	Put	Bond Future	3,882.6500	3.8826	3,691.1200	3.6911	(4.933)	0	0	0
2022/12/30	2032	02/11/2023	11.22	Call	Bond Future	3,663.0000	3.6630	3,865.3200	3.8653	5.523	0	0	0
2022/12/30	2032	02/11/2023	11.22	Put	Bond Future	3,905.5400	3.9055	3,713.2200	3.7132	(4.924)	0	0	0
2022/12/30	2032	01/02/2024	11.84	Call	Bond Future	5,060.2100	5.0602	5,173.5900	5.1736	2.241	0	0	0
2022/12/30	2032	01/02/2024	11.84	Put	Bond Future	3,094.2700	3.0943	2,804.9600	2.8050	(9.350)	0	0	0
2022/12/30	2032	01/02/2024	11.83	Call	Bond Future	5,032.1700	5.0322	5,145.0400	5.1450	2.243	0	0	0
2022/12/30	2032	01/02/2024	11.83	Put	Bond Future	3,111.2000	3.1112	2,821.3800	2.8214	(9.315)	0	0	0
2022/12/30	2032	01/02/2024			Bond Future	11.4094	86.4055	11.3229	86.8082	(0.759)	0.0000	0.0000	0
2022/12/30	2032	01/02/2024	11.85	Call	Bond Future	5,088.3100	5.0883	5,202.5400	5.2025	2.245	0	0	0
2022/12/30	2032	01/02/2024	11.85	Put	Bond Future	3,077.4300	3.0774	2,788.9700	2.7890	(9.373)	0	0	0
2022/12/30	2033	02/02/2023			Bond Future	114.7850	114.7850	116.7419	116.7419	1.705	0.0000	0.0000	7,312
2022/12/30	2033	04/05/2023			Bond Future	115.6365	115.6365	117.6311	117.6311	1.725	0.0000	0.0000	0
2022/12/30	2033	03/08/2023			Bond Future	118.0300	118.0300	120.0654	120.0654	1.724	0.0000	0.0000	0
2022/12/30	2033	02/11/2023			Bond Future	119.0122	119.0122	121.0885	121.0885	1.745	0.0000	0.0000	0
2022/12/30	2033	01/02/2024			Bond Future	121.4223	121.4223	123.5408	123.5408	1.745	0.0000	0.0000	0
2022/12/30	2037	02/02/2023	11.03	Call	Bond Future	458.2600	0.4583	500.6600	0.5007	9.252	0	0	0
2022/12/30	2037	02/02/2023	11.03	Put	Bond Future	3,784.8200	3.7848	3,467.5900	3.4676	(8.382)	0	0	0
2022/12/30	2037	02/02/2023	11.04	Call	Bond Future	471.5300	0.4715	515.1700	0.5152	9.255	0	0	0
2022/12/30	2037	02/02/2023	11.04	Put	Bond Future	3,737.0500	3.7370	3,421.0600	3.4211	(8.456)	0	0	0
2022/12/30	2037	02/02/2023	11.97	Call	Bond Future	2,979.7100	2.9797	3,193.7600	3.1938	7.184	0	0	0
2022/12/30	2037	02/02/2023			Bond Future	11.5915	79.0088	11.5291	79.3685	(0.538)	0.0000	0.0000	133,641
2022/12/30	2037	02/02/2023	11.05	Call	Bond Future	485.0700	0.4851	529.9800	0.5300	9.258	0	0	0
2022/12/30	2037	02/02/2023	11.05	Put	Bond Future	3,689.6200	3.6896	3,374.9000	3.3749	(8.530)	0	0	0
2022/12/30	2037	02/02/2023	11.10	Call	Bond Future	556.9000	0.5569	608.4400	0.6084	9.255	0	0	577
2022/12/30	2037	02/02/2023	11.10	Put	Bond Future	3,457.5800	3.4576	3,149.4900	3.1495	(8.911)	0	0	0
2022/12/30	2037	02/02/2023	11.97	Put	Bond Future	848.0200	0.8480	702.4400	0.7024	(17.167)	0	0	577
2022/12/30	2037	04/05/2023	13.73	Put	Bond Future	625.3300	0.6253	555.5400	0.5555	(11.161)	0	0	400
2022/12/30	2037	04/05/2023	11.94	Call	Bond Future	4,017.4100	4.0174	4,174.6800	4.1747	3.915	0	0	0
2022/12/30	2037	04/05/2023	11.03	Put	Bond Future	5,671.9700	5.6720	5,373.4000	5.3734	(5.264)	0	0	0
2022/12/30	2037	04/05/2023	11.30	Call	Bond Future	2,197.8300	2.1978	2,289.9000	2.2899	4.189	0	0	0
2022/12/30	2037	04/05/2023	11.30	Put	Bond Future	4,639.6000	4.6396	4,365.5000	4.3655	(5.908)	0	0	0
2022/12/30	2037	04/05/2023	11.31	Call	Bond Future	2,221.7600	2.2218	2,314.9600	2.3150	4.195	0	0	0
2022/12/30	2037	04/05/2023	11.31	Put	Bond Future	4,604.5700	4.6046	4,331.6000	4.3316	(5.928)	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
2022/12/30	2037	04/05/2023	10.95	Call	Bond Future	1,462.0400	1.4620	1,523.1100	1.5231	4.177	0	0	703
2022/12/30	2037	04/05/2023	10.95	Put	Bond Future	6,007.8200	6.0078	5,702.7200	5.7027	(5.078)	0	0	0
2022/12/30	2037	04/05/2023			Bond Future	11.7233	80.5300	11.6586	80.8962	(0.552)	0.0000	0.0000	0
2022/12/30	2037	04/05/2023	13.73	Call	Bond Future	10,828.5800	10.8286	11,124.9600	11.1250	2.737	0	0	0
2022/12/30	2037	04/05/2023	11.32	Call	Bond Future	2,246.0100	2.2460	2,340.1700	2.3402	4.192	0	0	0
2022/12/30	2037	04/05/2023	11.32	Put	Bond Future	4,569.9200	4.5699	4,297.9100	4.2979	(5.952)	0	0	0
2022/12/30	2037	04/05/2023	11.78	Call	Bond Future	3,512.9100	3.5129	3,654.0700	3.6541	4.018	0	0	400
2022/12/30	2037	04/05/2023	11.78	Put	Bond Future	3,194.2500	3.1943	2,969.2400	2.9692	(7.044)	0	0	0
2022/12/30	2037	04/05/2023	11.94	Put	Bond Future	2,809.4600	2.8095	2,600.5600	2.6006	(7.436)	0	0	703
2022/12/30	2037	04/05/2023	11.03	Call	Bond Future	1,614.1000	1.6141	1,681.7000	1.6817	4.188	0	0	400
2022/12/30	2037	03/08/2023	12.12	Call	Bond Future	5,179.1400	5.1791	5,357.2800	5.3573	3.440	0	0	0
2022/12/30	2037	03/08/2023	12.12	Put	Bond Future	3,685.3800	3.6854	3,490.2900	3.4903	(5.294)	0	0	0
2022/12/30	2037	03/08/2023	12.13	Call	Bond Future	5,210.7300	5.2107	5,389.8600	5.3899	3.438	0	0	0
2022/12/30	2037	03/08/2023	12.13	Put	Bond Future	3,663.2000	3.6632	3,469.1000	3.4691	(5.299)	0	0	0
2022/12/30	2037	03/08/2023			Bond Future	11.8463	77.9208	11.7791	78.2940	(0.567)	0.0000	0.0000	0
2022/12/30	2037	03/08/2023	12.14	Call	Bond Future	5,242.3900	5.2424	5,422.2600	5.4223	3.431	0	0	0
2022/12/30	2037	03/08/2023	12.14	Put	Bond Future	3,641.1500	3.6412	3,447.7900	3.4478	(5.310)	0	0	0
2022/12/30	2037	02/11/2023	11.57	Call	Bond Future	3,659.0600	3.6591	3,728.1100	3.7281	1.887	0	0	0
2022/12/30	2037	02/11/2023	11.55	Put	Bond Future	5,946.7500	5.9467	5,634.4500	5.6345	(5.252)	0	0	0
2022/12/30	2037	02/11/2023	11.56	Put	Bond Future	5,915.5200	5.9155	5,603.6100	5.6036	(5.273)	0	0	0
2022/12/30	2037	02/11/2023			Bond Future	11.9708	79.4884	11.9011	79.8693	(0.583)	0.0000	0.0000	0
2022/12/30	2037	02/11/2023	11.57	Put	Bond Future	5,884.4300	5.8844	5,572.6300	5.5726	(5.299)	0	0	0
2022/12/30	2037	02/11/2023	11.55	Call	Bond Future	3,607.9000	3.6079	3,676.4500	3.6764	1.900	0	0	0
2022/12/30	2037	02/11/2023	11.56	Call	Bond Future	3,633.4400	3.6334	3,702.3800	3.7024	1.897	0	0	0
2022/12/30	2037	01/02/2024	12.33	Call	Bond Future	5,565.1000	5.5651	5,675.7800	5.6758	1.989	0	0	0
2022/12/30	2037	01/02/2024	12.33	Put	Bond Future	4,384.9400	4.3849	4,107.0300	4.1070	(6.338)	0	0	0
2022/12/30	2037	01/02/2024			Bond Future	12.1061	76.8240	12.0335	77.2126	(0.600)	0.0000	0.0000	0
2022/12/30	2037	01/02/2024	12.31	Call	Bond Future	5,505.2800	5.5053	5,614.4800	5.6145	1.984	0	0	0
2022/12/30	2037	01/02/2024	12.31	Put	Bond Future	4,429.4700	4.4295	4,150.0800	4.1501	(6.308)	0	0	0
2022/12/30	2037	01/02/2024	12.32	Call	Bond Future	5,535.0000	5.5350	5,644.9400	5.6449	1.986	0	0	0
2022/12/30	2037	01/02/2024	12.32	Put	Bond Future	4,406.9900	4.4070	4,128.3400	4.1283	(6.323)	0	0	0
2022/12/30	2038	02/02/2023			Bond Future	127.5227	127.5227	129.0918	129.0918	1.230	0.0000	0.0000	3,782
2022/12/30	2038	04/05/2023			Bond Future	130.0086	130.0086	131.6078	131.6078	1.230	0.0000	0.0000	1,583
2022/12/30	2038	03/08/2023			Bond Future	130.7380	130.7380	132.3690	132.3690	1.248	0.0000	0.0000	0
2022/12/30	2038	02/11/2023			Bond Future	133.3983	133.3983	135.0628	135.0628	1.248	0.0000	0.0000	0
2022/12/30	2038	01/02/2024			Bond Future	134.0887	134.0887	135.7851	135.7851	1.265	0.0000	0.0000	0
2022/12/30	2040	02/02/2023	10.93	Call	Bond Future	300.1800	0.3002	312.0100	0.3120	3.941	0	0	0
2022/12/30	2040	02/02/2023	12.24	Call	Bond Future	4,078.8700	4.0789	4,336.8300	4.3368	6.324	0	0	0
2022/12/30	2040	02/02/2023	12.24	Put	Bond Future	641.5800	0.6416	481.1100	0.4811	(25.012)	0	0	0
2022/12/30	2040	02/02/2023	12.27	Call	Bond Future	4,215.0500	4.2150	4,479.4700	4.4795	6.273	0	0	0
2022/12/30	2040	02/02/2023	12.27	Put	Bond Future	604.9100	0.6049	450.9000	0.4509	(25.460)	0	0	388
2022/12/30	2040	02/02/2023	11.12	Call	Bond Future	531.3600	0.5314	557.9600	0.5580	5.006	0	0	0
2022/12/30	2040	02/02/2023	11.12	Put	Bond Future	4,014.4500	4.0144	3,622.6200	3.6226	(9.760)	0	0	0
2022/12/30	2040	02/02/2023	11.19	Call	Bond Future	642.6500	0.6427	675.9600	0.6760	5.183	0	0	563
2022/12/30	2040	02/02/2023	11.19	Put	Bond Future	3,665.1300	3.6651	3,280.0100	3.2800	(10.508)	0	0	0
2022/12/30	2040	02/02/2023	12.07	Put	Bond Future	887.9700	0.8880	688.8800	0.6889	(22.421)	0	0	563

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/30	2040	02/02/2023	10.96	Call	Bond Future	330.0700	0.3301	344.0900	0.3441	4.248	0	0	388
2022/12/30	2040	02/02/2023	10.96	Put	Bond Future	4,880.9200	4.8809	4,476.5100	4.4765	(8.286)	0	0	0
2022/12/30	2040	02/02/2023			Bond Future	11.6648	80.6567	11.5974	81.0752	(0.578)	0.0000	0.0000	138,235
2022/12/30	2040	02/02/2023	10.18	Call	Bond Future	14.6200	0.0146	15.4800	0.0155	5.882	0	0	0
2022/12/30	2040	02/02/2023	10.18	Put	Bond Future	10,083.6900	10.0837	9,666.1200	9.6661	(4.141)	0	0	0
2022/12/30	2040	02/02/2023	10.21	Call	Bond Future	16.8200	0.0168	17.8700	0.0179	6.243	0	0	388
2022/12/30	2040	02/02/2023	10.21	Put	Bond Future	9,863.6200	9.8636	9,446.2400	9.4462	(4.232)	0	0	0
2022/12/30	2040	02/02/2023	10.93	Put	Bond Future	5,053.5800	5.0536	4,646.9800	4.6470	(8.046)	0	0	0
2022/12/30	2040	02/02/2023	12.07	Call	Bond Future	3,333.9900	3.3340	3,553.3300	3.5533	6.579	0	0	0
2022/12/30	2040	02/02/2023	11.10	Call	Bond Future	502.2300	0.5022	527.0400	0.5270	4.940	0	0	0
2022/12/30	2040	02/02/2023	11.10	Put	Bond Future	4,117.6500	4.1176	3,724.0300	3.7240	(9.559)	0	0	0
2022/12/30	2040	02/02/2023	11.11	Call	Bond Future	516.6500	0.5166	542.3800	0.5424	4.980	0	0	0
2022/12/30	2040	02/02/2023	11.11	Put	Bond Future	4,065.8600	4.0659	3,673.1600	3.6732	(9.658)	0	0	0
2022/12/30	2040	04/05/2023	13.45	Put	Bond Future	941.4200	0.9414	838.9600	0.8390	(10.884)	0	0	486
2022/12/30	2040	04/05/2023	12.05	Put	Bond Future	2,964.3900	2.9644	2,732.3800	2.7324	(7.827)	0	0	684
2022/12/30	2040	04/05/2023	12.78	Call	Bond Future	7,301.2500	7.3013	7,571.9900	7.5720	3.708	0	0	0
2022/12/30	2040	04/05/2023	12.78	Put	Bond Future	1,639.0200	1.6390	1,483.7100	1.4837	(9.476)	0	0	388
2022/12/30	2040	04/05/2023	11.43	Call	Bond Future	2,562.8100	2.5628	2,684.4100	2.6844	4.745	0	0	0
2022/12/30	2040	04/05/2023	11.43	Put	Bond Future	4,809.9000	4.8099	4,505.4500	4.5055	(6.330)	0	0	0
2022/12/30	2040	04/05/2023	10.73	Put	Bond Future	7,968.7300	7.9687	7,593.2600	7.5933	(4.712)	0	0	0
2022/12/30	2040	04/05/2023			Bond Future	11.7920	82.2097	11.7222	82.6357	(0.592)	0.0000	0.0000	300
2022/12/30	2040	04/05/2023	13.45	Call	Bond Future	10,087.6900	10.0877	10,411.2800	10.4113	3.208	0	0	0
2022/12/30	2040	04/05/2023	11.48	Call	Bond Future	2,698.8800	2.6989	2,826.5300	2.8265	4.730	0	0	486
2022/12/30	2040	04/05/2023	11.48	Put	Bond Future	4,629.7900	4.6298	4,331.3900	4.3314	(6.445)	0	0	0
2022/12/30	2040	04/05/2023	12.05	Call	Bond Future	4,507.2100	4.5072	4,701.2500	4.7013	4.305	0	0	0
2022/12/30	2040	04/05/2023	11.41	Call	Bond Future	2,509.3700	2.5094	2,628.5300	2.6285	4.749	0	0	0
2022/12/30	2040	04/05/2023	11.41	Put	Bond Future	4,883.4700	4.8835	4,576.5800	4.5766	(6.284)	0	0	0
2022/12/30	2040	04/05/2023	11.42	Call	Bond Future	2,535.9300	2.5359	2,656.4000	2.6564	4.751	0	0	0
2022/12/30	2040	04/05/2023	11.42	Put	Bond Future	4,846.4800	4.8465	4,540.9000	4.5409	(6.305)	0	0	0
2022/12/30	2040	04/05/2023	10.73	Call	Bond Future	1,088.3400	1.0883	1,138.9200	1.1389	4.647	0	0	486
2022/12/30	2040	04/05/2023	10.92	Call	Bond Future	1,409.1900	1.4092	1,476.0100	1.4760	4.742	0	0	388
2022/12/30	2040	04/05/2023	10.92	Put	Bond Future	6,992.7700	6.9928	6,633.5400	6.6335	(5.137)	0	0	0
2022/12/30	2040	04/05/2023	11.03	Call	Bond Future	1,622.1600	1.6222	1,699.4900	1.6995	4.767	0	0	684
2022/12/30	2040	04/05/2023	11.03	Put	Bond Future	6,468.5600	6.4686	6,119.8400	6.1198	(5.391)	0	0	0
2022/12/30	2040	04/05/2023	10.17	Call	Bond Future	489.9800	0.4900	509.0100	0.5090	3.884	0	0	388
2022/12/30	2040	04/05/2023	10.17	Put	Bond Future	11,373.1300	11.3731	10,966.1100	10.9661	(3.579)	0	0	0
2022/12/30	2040	03/08/2023	12.23	Call	Bond Future	5,777.9400	5.7779	5,902.6500	5.9026	2.158	0	0	0
2022/12/30	2040	03/08/2023	12.23	Put	Bond Future	3,908.0200	3.9080	3,598.4200	3.5984	(7.922)	0	0	0
2022/12/30	2040	03/08/2023			Bond Future	11.9107	79.3844	11.8382	79.8187	(0.609)	0.0000	0.0000	0
2022/12/30	2040	03/08/2023	12.21	Call	Bond Future	5,709.6100	5.7096	5,832.8600	5.8329	2.159	0	0	0
2022/12/30	2040	03/08/2023	12.21	Put	Bond Future	3,954.7500	3.9548	3,643.6900	3.6437	(7.865)	0	0	0
2022/12/30	2040	03/08/2023	12.22	Call	Bond Future	5,743.8600	5.7439	5,867.6000	5.8676	2.154	0	0	0
2022/12/30	2040	03/08/2023	12.22	Put	Bond Future	3,931.4400	3.9314	3,620.8700	3.6209	(7.900)	0	0	0
2022/12/30	2040	02/11/2023	11.60	Put	Bond Future	6,422.5700	6.4226	6,143.7100	6.1437	(4.342)	0	0	0
2022/12/30	2040	02/11/2023	11.58	Call	Bond Future	3,779.4600	3.7795	3,942.0100	3.9420	4.301	0	0	0
2022/12/30	2040	02/11/2023	11.58	Put	Bond Future	6,492.1100	6.4921	6,211.5500	6.2115	(4.322)	0	0	0
2022/12/30	2040	02/11/2023	11.59	Call	Bond Future	3,806.5600	3.8066	3,969.9700	3.9700	4.293	0	0	0
2022/12/30	2040	02/11/2023			Bond Future	12.0303	80.9815	11.9551	81.4246	(0.625)	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
2022/12/30	2040	02/11/2023	11.60	Call	Bond Future	3,833.4600	3.8335	3,997.7100	3.9977	4.285	0	0	0
2022/12/30	2040	02/11/2023	11.59	Put	Bond Future	6,457.4000	6.4574	6,177.7000	6.1777	(4.331)	0	0	0
2022/12/30	2040	01/02/2024	12.33	Call	Bond Future	5,880.7800	5.8808	5,918.6700	5.9187	0.644	0	0	0
2022/12/30	2040	01/02/2024	12.33	Put	Bond Future	4,910.7600	4.9108	4,496.4600	4.4965	(8.437)	0	0	0
2022/12/30	2040	01/02/2024	12.34	Call	Bond Future	5,912.5600	5.9126	5,951.0500	5.9511	0.651	0	0	0
2022/12/30	2040	01/02/2024	12.34	Put	Bond Future	4,886.1100	4.8861	4,472.4100	4.4724	(8.467)	0	0	0
2022/12/30	2040	01/02/2024			Bond Future	12.1599	78.0965	12.0817	78.5487	(0.643)	0.0000	0.0000	0
2022/12/30	2040	01/02/2024	12.35	Call	Bond Future	5,944.3900	5.9444	5,983.8100	5.9838	0.663	0	0	0
2022/12/30	2040	01/02/2024	12.35	Put	Bond Future	4,861.5700	4.8616	4,448.8000	4.4488	(8.490)	0	0	0
2022/12/30	2044	02/02/2023	10.30	Call	Bond Future	23.9300	0.0239	25.2900	0.0253	5.683	0	0	0
2022/12/30	2044	02/02/2023	10.30	Put	Bond Future	9,555.6500	9.5557	9,132.3100	9.1323	(4.430)	0	0	0
2022/12/30	2044	02/02/2023	11.00	Call	Bond Future	368.1000	0.3681	382.9600	0.3830	4.037	0	0	2,500
2022/12/30	2044	02/02/2023	11.00	Put	Bond Future	4,827.1300	4.8271	4,417.2900	4.4173	(8.490)	0	0	0
2022/12/30	2044	02/02/2023	11.75	Put	Bond Future	1,639.5400	1.6395	1,350.4900	1.3505	(17.630)	0	0	2,500
2022/12/30	2044	02/02/2023	11.90	Call	Bond Future	2,646.1300	2.6461	2,819.9400	2.8199	6.568	0	0	0
2022/12/30	2044	02/02/2023	11.90	Put	Bond Future	1,267.1300	1.2671	1,016.2400	1.0162	(19.800)	0	0	0
2022/12/30	2044	02/02/2023	12.00	Call	Bond Future	3,044.4700	3.0445	3,243.5200	3.2435	6.538	0	0	0
2022/12/30	2044	02/02/2023	12.00	Put	Bond Future	1,059.9300	1.0599	834.2800	0.8343	(21.289)	0	0	4,000
2022/12/30	2044	02/02/2023	11.20	Put	Bond Future	3,753.1900	3.7532	3,359.6300	3.3596	(10.486)	0	0	0
2022/12/30	2044	02/02/2023	11.70	Call	Bond Future	1,924.6900	1.9247	2,048.2600	2.0483	6.420	0	0	1,700
2022/12/30	2044	02/02/2023	11.70	Put	Bond Future	1,781.6500	1.7816	1,480.5200	1.4805	(16.902)	0	0	0
2022/12/30	2044	02/02/2023	11.10	Call	Bond Future	496.9800	0.4970	518.9000	0.5189	4.411	0	0	1,700
2022/12/30	2044	02/02/2023	11.14	Call	Bond Future	556.4400	0.5564	581.7300	0.5817	4.545	0	0	0
2022/12/30	2044	02/02/2023	11.14	Put	Bond Future	4,059.1900	4.0592	3,659.7800	3.6598	(9.840)	0	0	0
2022/12/30	2044	02/02/2023	11.15	Call	Bond Future	572.1000	0.5721	598.3100	0.5983	4.581	0	0	0
2022/12/30	2044	02/02/2023	11.15	Put	Bond Future	4,007.2500	4.0073	3,608.7600	3.6088	(9.944)	0	0	0
2022/12/30	2044	02/02/2023			Bond Future	11.6772	77.4144	11.6099	77.8391	(0.576)	0.0000	0.0000	79,400
2022/12/30	2044	02/02/2023	10.75	Call	Bond Future	157.9200	0.1579	158.6900	0.1587	0.488	0	0	2,500
2022/12/30	2044	02/02/2023	10.75	Put	Bond Future	6,371.6600	6.3717	5,947.7300	5.9477	(6.653)	0	0	0
2022/12/30	2044	02/02/2023	11.75	Call	Bond Future	2,094.7200	2.0947	2,230.3700	2.2304	6.476	0	0	0
2022/12/30	2044	02/02/2023	11.16	Call	Bond Future	587.9900	0.5880	615.1300	0.6151	4.616	0	0	0
2022/12/30	2044	02/02/2023	11.16	Put	Bond Future	3,955.6300	3.9556	3,558.0700	3.5581	(10.050)	0	0	0
2022/12/30	2044	02/02/2023	11.20	Call	Bond Future	654.6300	0.6546	685.7700	0.6858	4.757	0	0	0
2022/12/30	2044	02/02/2023	11.10	Put	Bond Future	4,271.0600	4.2711	3,868.2800	3.8683	(9.430)	0	0	0
2022/12/30	2044	04/05/2023	11.75	Put	Bond Future	3,853.2800	3.8533	3,575.5300	3.5755	(7.208)	0	0	4,115
2022/12/30	2044	04/05/2023	11.41	Call	Bond Future	2,551.2300	2.5512	2,666.3400	2.6663	4.512	0	0	0
2022/12/30	2044	04/05/2023	11.41	Put	Bond Future	5,008.9000	5.0089	4,691.5300	4.6915	(6.336)	0	0	0
2022/12/30	2044	04/05/2023	11.42	Call	Bond Future	2,578.4400	2.5784	2,694.6700	2.6947	4.508	0	0	0
2022/12/30	2044	04/05/2023	11.42	Put	Bond Future	4,971.0700	4.9711	4,654.8200	4.6548	(6.362)	0	0	0
2022/12/30	2044	04/05/2023			Bond Future	11.7977	78.9049	11.7280	79.3374	(0.591)	0.0000	0.0000	0
2022/12/30	2044	04/05/2023	11.75	Call	Bond Future	3,558.0400	3.5580	3,712.7700	3.7128	4.349	0	0	0
2022/12/30	2044	04/05/2023	12.00	Call	Bond Future	4,397.0000	4.3970	4,582.9600	4.5830	4.229	0	0	0
2022/12/30	2044	04/05/2023	12.00	Put	Bond Future	3,164.4200	3.1644	2,917.9000	2.9179	(7.790)	0	0	4,115
2022/12/30	2044	04/05/2023	12.25	Call	Bond Future	5,304.0900	5.3041	5,516.7200	5.5167	4.009	0	0	0
2022/12/30	2044	04/05/2023	12.25	Put	Bond Future	2,593.9900	2.5940	2,374.1400	2.3741	(8.475)	0	0	1,500
2022/12/30	2044	04/05/2023	11.43	Call	Bond Future	2,605.6000	2.6056	2,722.9800	2.7230	4.505	0	0	0
2022/12/30	2044	04/05/2023	11.43	Put	Bond Future	4,933.2800	4.9333	4,618.1800	4.6182	(6.387)	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
2022/12/30	2044	03/08/2023	12.15	Call	Bond Future	5,622.5400	5.6225	5,733.6500	5.7337	1.976	0	0	0
2022/12/30	2044	03/08/2023	12.15	Put	Bond Future	4,186.3300	4.1863	3,856.5000	3.8565	(7.879)	0	0	0
2022/12/30	2044	03/08/2023	12.16	Call	Bond Future	5,656.5100	5.6565	5,768.6100	5.7686	1.982	0	0	0
2022/12/30	2044	03/08/2023	12.16	Put	Bond Future	4,161.5300	4.1615	3,832.6900	3.8327	(7.902)	0	0	0
2022/12/30	2044	03/08/2023			Bond Future	11.9097	76.1372	11.8374	76.5782	(0.607)	0.0000	0.0000	0
2022/12/30	2044	03/08/2023	12.17	Call	Bond Future	5,690.5400	5.6905	5,803.6300	5.8036	1.987	0	0	0
2022/12/30	2044	03/08/2023	12.17	Put	Bond Future	4,136.8700	4.1369	3,809.0200	3.8090	(7.925)	0	0	0
2022/12/30	2044	02/11/2023	11.57	Call	Bond Future	3,871.0600	3.8711	4,027.1000	4.0271	4.031	0	0	0
2022/12/30	2044	02/11/2023	11.57	Put	Bond Future	6,656.2400	6.6562	6,362.4300	6.3624	(4.414)	0	0	0
2022/12/30	2044	02/11/2023			Bond Future	12.0222	77.6690	11.9473	78.1188	(0.623)	0.0000	0.0000	0
2022/12/30	2044	02/11/2023	11.55	Call	Bond Future	3,816.4100	3.8164	3,970.7300	3.9707	4.044	0	0	0
2022/12/30	2044	02/11/2023	11.55	Put	Bond Future	6,728.6800	6.7287	6,433.1500	6.4332	(4.392)	0	0	0
2022/12/30	2044	02/11/2023	11.56	Call	Bond Future	3,843.6900	3.8437	3,998.8700	3.9989	4.037	0	0	0
2022/12/30	2044	02/11/2023	11.56	Put	Bond Future	6,692.3700	6.6924	6,397.7000	6.3977	(4.403)	0	0	0
2022/12/30	2044	01/02/2024	12.29	Call	Bond Future	5,931.6600	5.9317	5,959.1900	5.9592	0.464	0	0	0
2022/12/30	2044	01/02/2024	12.29	Put	Bond Future	5,081.5700	5.0816	4,650.0600	4.6501	(8.492)	0	0	0
2022/12/30	2044	01/02/2024			Bond Future	12.1438	74.8429	12.0660	75.3019	(0.641)	0.0000	0.0000	0
2022/12/30	2044	01/02/2024	12.27	Call	Bond Future	5,867.5800	5.8676	5,893.8500	5.8938	0.448	0	0	0
2022/12/30	2044	01/02/2024	12.27	Put	Bond Future	5,132.8300	5.1328	4,700.0600	4.7001	(8.431)	0	0	0
2022/12/30	2044	01/02/2024	12.28	Call	Bond Future	5,899.5900	5.8996	5,926.5000	5.9265	0.456	0	0	0
2022/12/30	2044	01/02/2024	12.28	Put	Bond Future	5,107.1300	5.1071	4,675.0000	4.6750	(8.461)	0	0	0
2022/12/30	2046	02/02/2023			Bond Future	115.1335	115.1335	116.2505	116.2505	0.970	0.0000	0.0000	13,685
2022/12/30	2046	04/05/2023			Bond Future	115.3426	115.3426	116.4805	116.4805	0.987	0.0000	0.0000	4,935
2022/12/30	2046	03/08/2023			Bond Future	117.7303	117.7303	118.8914	118.8914	0.986	0.0000	0.0000	0
2022/12/30	2046	02/11/2023			Bond Future	118.0379	118.0379	119.2214	119.2214	1.003	0.0000	0.0000	0
2022/12/30	2046	01/02/2024			Bond Future	120.4276	120.4276	121.6353	121.6353	1.003	0.0000	0.0000	0
2022/12/30	2050	02/02/2023			Bond Future	115.7609	115.7609	117.0200	117.0200	1.088	0.0000	0.0000	10,426
2022/12/30	2050	04/05/2023			Bond Future	118.0172	118.0172	119.3003	119.3003	1.087	0.0000	0.0000	3,359
2022/12/30	2050	03/08/2023			Bond Future	118.2796	118.2796	119.5881	119.5881	1.106	0.0000	0.0000	0
2022/12/30	2050	02/11/2023			Bond Future	120.6865	120.6865	122.0216	122.0216	1.106	0.0000	0.0000	0
2022/12/30	2050	01/02/2024			Bond Future	120.8902	120.8902	122.2509	122.2509	1.126	0.0000	0.0000	0
2022/12/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	AL37	02/02/2023			Index Future	853.9140	853.9140	855.4500	855.4500	0.180	0.0000	0.0000	0
2022/12/30	AL37	04/05/2023			Index Future	870.3530	870.3530	871.9130	871.9130	0.179	0.0000	0.0000	0
2022/12/30	AL37	03/08/2023			Index Future	888.1640	888.1640	889.7530	889.7530	0.179	0.0000	0.0000	0
2022/12/30	AL37	02/11/2023			Index Future	906.0380	906.0380	907.6590	907.6590	0.179	0.0000	0.0000	0
2022/12/30	AL37	01/02/2024			Index Future	924.1930	924.1930	925.8480	925.8480	0.179	0.0000	0.0000	0
2022/12/30	AL7T	02/02/2023			Index Future	986.0920	986.0920	989.9350	989.9350	0.390	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/30	AL7T	04/05/2023			Index Future	1,005.0750	1,005.0750	1,008.9870	1,008.9870	0.389	0.0000	0.0000	0
2022/12/30	AL7T	03/08/2023			Index Future	1,025.6430	1,025.6430	1,029.6310	1,029.6310	0.389	0.0000	0.0000	0
2022/12/30	AL7T	02/11/2023			Index Future	1,046.2840	1,046.2840	1,050.3530	1,050.3530	0.389	0.0000	0.0000	0
2022/12/30	AL7T	01/02/2024			Index Future	1,067.2490	1,067.2490	1,071.4000	1,071.4000	0.389	0.0000	0.0000	0
2022/12/30	ALBI	02/02/2023			Index Future	859.8250	859.8250	863.3820	863.3820	0.414	0.0000	0.0000	111
2022/12/30	ALBI	04/05/2023			Index Future	876.3770	876.3770	879.9990	879.9990	0.413	0.0000	0.0000	0
2022/12/30	ALBI	03/08/2023			Index Future	894.3110	894.3110	898.0040	898.0040	0.413	0.0000	0.0000	0
2022/12/30	ALBI	02/11/2023			Index Future	912.3090	912.3090	916.0760	916.0760	0.413	0.0000	0.0000	0
2022/12/30	ALBI	01/02/2024			Index Future	930.5890	930.5890	934.4330	934.4330	0.413	0.0000	0.0000	0
2022/12/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/30	ES33	02/02/2023			Bond Future	12.3440	74.7689	12.2811	75.0620	(0.510)	0.0000	0.0000	350
2022/12/30	ES33	04/05/2023			Bond Future	12.5149	72.4325	12.4493	72.7310	(0.524)	0.0000	0.0000	0
2022/12/30	ES33	03/08/2023			Bond Future	12.6730	73.9327	12.6047	74.2370	(0.539)	0.0000	0.0000	0
2022/12/30	ES33	02/11/2023			Bond Future	12.8486	71.6424	12.7773	71.9530	(0.555)	0.0000	0.0000	0
2022/12/30	ES33	01/02/2024			Bond Future	13.0396	73.0917	12.9651	73.4087	(0.572)	0.0000	0.0000	0
2022/12/30	ES42	02/02/2023			Bond Future	12.6154	72.9088	12.5476	73.2758	(0.537)	0.0000	0.0000	4,195
2022/12/30	ES42	04/05/2023			Bond Future	12.7716	70.0672	12.7012	70.4411	(0.552)	0.0000	0.0000	0
2022/12/30	ES42	03/08/2023			Bond Future	12.9127	71.5195	12.8395	71.9008	(0.567)	0.0000	0.0000	0
2022/12/30	ES42	02/11/2023			Bond Future	13.0683	68.7123	12.9920	69.1014	(0.583)	0.0000	0.0000	0
2022/12/30	ES42	01/02/2024			Bond Future	13.2289	70.1013	13.1495	70.4984	(0.600)	0.0000	0.0000	0
2022/12/30	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	4,480.0000	0.4480	100.000	0	0	0
2022/12/30	GOVI	02/02/2023	850.82	Put	GOVI	30,800.0000	3.0800	0.0000	0.0000	(100.000)	0	0	0
2022/12/30	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	4,380.0000	0.4380	100.000	0	0	0
2022/12/30	GOVI	02/02/2023	850.83	Put	GOVI	30,900.0000	3.0900	0.0000	0.0000	(100.000)	0	0	0
2022/12/30	GOVI	02/02/2023			GOVI	847.7400	847.7400	851.2680	851.2680	0.416	0.0000	0.0000	848
2022/12/30	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	4,280.0000	0.4280	100.000	0	0	0
2022/12/30	GOVI	02/02/2023	850.84	Put	GOVI	31,000.0000	3.1000	0.0000	0.0000	(100.000)	0	0	0
2022/12/30	GOVI	04/05/2023	852.86	Call	GOVI	112,000.0000	11.2000	147,920.0000	14.7920	32.071	0	0	0
2022/12/30	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/30	GOVI	04/05/2023	852.87	Call	GOVI	111,900.0000	11.1900	147,820.0000	14.7820	32.100	0	0	0
2022/12/30	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/30	GOVI	04/05/2023			GOVI	864.0600	864.0600	867.6520	867.6520	0.416	0.0000	0.0000	0
2022/12/30	GOVI	04/05/2023	852.88	Call	GOVI	111,800.0000	11.1800	147,720.0000	14.7720	32.129	0	0	0
2022/12/30	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/30	GOVI	03/08/2023	837.21	Call	GOVI	445,320.0000	44.5320	481,940.0000	48.1940	8.223	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/30	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/30	GOVI	03/08/2023	837.22	Call	GOVI	445,220.0000	44.5220	481,840.0000	48.1840	8.225	0	0	0
2022/12/30	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/30	GOVI	03/08/2023			GOVI	881.7420	881.7420	885.4040	885.4040	0.415	0.0000	0.0000	0
2022/12/30	GOVI	03/08/2023	837.23	Call	GOVI	445,120.0000	44.5120	481,740.0000	48.1740	8.227	0	0	0
2022/12/30	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/30	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/30	GOVI	02/11/2023	885.82	Call	GOVI	136,670.0000	13.6670	174,030.0000	17.4030	27.336	0	0	0
2022/12/30	GOVI	02/11/2023			GOVI	899.4870	899.4870	903.2230	903.2230	0.415	0.0000	0.0000	0
2022/12/30	GOVI	02/11/2023	885.80	Call	GOVI	136,870.0000	13.6870	174,230.0000	17.4230	27.296	0	0	0
2022/12/30	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/30	GOVI	02/11/2023	885.81	Call	GOVI	136,770.0000	13.6770	174,130.0000	17.4130	27.316	0	0	0
2022/12/30	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/30	GOVI	01/02/2024	880.00	Call	GOVI	375,110.0000	37.5110	413,220.0000	41.3220	10.160	0	0	0
2022/12/30	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/30	GOVI	01/02/2024			GOVI	917.5110	917.5110	921.3220	921.3220	0.415	0.0000	0.0000	0
2022/12/30	GOVI	01/02/2024	879.98	Call	GOVI	375,310.0000	37.5310	413,420.0000	41.3420	10.154	0	0	0
2022/12/30	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/30	GOVI	01/02/2024	879.99	Call	GOVI	375,210.0000	37.5210	413,320.0000	41.3320	10.157	0	0	0
2022/12/30	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/30	IGOV	02/02/2023			Index Future	322.4280	322.4280	325.3800	325.3800	0.916	0.0000	0.0000	671
2022/12/30	IGOV	04/05/2023			Index Future	328.7140	328.7140	331.7220	331.7220	0.915	0.0000	0.0000	16
2022/12/30	IGOV	03/08/2023			Index Future	335.5180	335.5180	338.5880	338.5880	0.915	0.0000	0.0000	0
2022/12/30	IGOV	02/11/2023			Index Future	342.3470	342.3470	345.4790	345.4790	0.915	0.0000	0.0000	0
2022/12/30	IGOV	01/02/2024			Index Future	349.2810	349.2810	352.4770	352.4770	0.915	0.0000	0.0000	0
2022/12/30	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/30	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/30	JBAF	18/01/2023			Jibar Tradeable Future	7.2850	92.7150	7.2900	92.7100	0.069	0.0000	0.0000	0
2022/12/30	JBAF	15/02/2023			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2022/12/30	JBAF	15/03/2023			Jibar Tradeable Future	7.7250	92.2750	7.7150	92.2850	(0.129)	0.0000	0.0000	0
2022/12/30	JBAF	19/04/2023			Jibar Tradeable Future	7.8400	92.1600	7.8300	92.1700	(0.128)	0.0000	0.0000	0
2022/12/30	JBAF	17/05/2023			Jibar Tradeable Future	7.8700	92.1300	7.8750	92.1250	0.064	0.0000	0.0000	0
2022/12/30	JBAF	21/06/2023			Jibar Tradeable Future	7.8900	92.1100	7.8950	92.1050	0.063	0.0000	0.0000	0
2022/12/30	JBAF	20/09/2023			Jibar Tradeable Future	7.9200	92.0800	7.9100	92.0900	(0.126)	0.0000	0.0000	75
2022/12/30	JBAF	20/12/2023			Jibar Tradeable Future	7.8800	92.1200	7.8900	92.1100	0.127	0.0000	0.0000	272
2022/12/30	JBAF	20/03/2024			Jibar Tradeable Future	7.8400	92.1600	7.8550	92.1450	0.191	0.0000	0.0000	0
2022/12/30	JBAF	19/06/2024			Jibar Tradeable Future	7.8450	92.1550	7.8500	92.1500	0.064	0.0000	0.0000	0
2022/12/30	JBAF	18/09/2024			Jibar Tradeable Future	7.8350	92.1650	7.8400	92.1600	0.064	0.0000	0.0000	68
2022/12/30	JBAF	18/12/2024			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2022/12/30	R035	02/02/2023	9.81	Call	Bond Future	7.5600	0.0076	8.2000	0.0082	8.466	0	0	582
2022/12/30	R035	02/02/2023	9.81	Put	Bond Future	9,781.7300	9.7817	9,366.5200	9.3665	(4.245)	0	0	0
2022/12/30	R035	02/02/2023	9.85	Call	Bond Future	9.2100	0.0092	10.0300	0.0100	8.903	0	0	0
2022/12/30	R035	02/02/2023	9.89	Call	Bond Future	11.1700	0.0112	12.2200	0.0122	9.400	0	0	388
2022/12/30	R035	02/02/2023	9.89	Put	Bond Future	9,254.4600	9.2545	8,839.6600	8.8397	(4.482)	0	0	0
2022/12/30	R035	02/02/2023	11.94	Call	Bond Future	3,627.7600	3.6278	3,888.6500	3.8887	7.191	0	0	0
2022/12/30	R035	02/02/2023	13.22	Put	Bond Future	32.0400	0.0320	17.7800	0.0178	(44.507)	0	0	976
2022/12/30	R035	02/02/2023	10.88	Call	Bond Future	508.0100	0.5080	544.4300	0.5444	7.169	0	0	0
2022/12/30	R035	02/02/2023	10.88	Put	Bond Future	3,517.0700	3.5171	3,137.6400	3.1376	(10.788)	0	0	0
2022/12/30	R035	02/02/2023	10.66	Call	Bond Future	261.1200	0.2611	277.1600	0.2772	6.143	0	0	0
2022/12/30	R035	02/02/2023	10.66	Put	Bond Future	4,603.6200	4.6036	4,203.8100	4.2038	(8.685)	0	0	582
2022/12/30	R035	02/02/2023	10.30	Put	Bond Future	6,655.0600	6.6551	6,246.0900	6.2461	(6.145)	0	0	0
2022/12/30	R035	02/02/2023	10.60	Call	Bond Future	213.7100	0.2137	225.4800	0.2255	5.507	0	0	0
2022/12/30	R035	02/02/2023	10.60	Put	Bond Future	4,924.8900	4.9249	4,520.8100	4.5208	(8.205)	0	0	0
2022/12/30	R035	02/02/2023	10.64	Put	Bond Future	4,709.6600	4.7097	4,308.3300	4.3083	(8.521)	0	0	0
2022/12/30	R035	02/02/2023			Bond Future	11.3945	87.6099	11.3219	88.0257	(0.638)	0.0000	0.0000	145,700
2022/12/30	R035	02/02/2023	9.85	Put	Bond Future	9,517.4200	9.5174	9,102.3900	9.1024	(4.361)	0	0	0
2022/12/30	R035	02/02/2023	11.94	Put	Bond Future	597.5800	0.5976	442.6200	0.4426	(25.931)	0	0	0
2022/12/30	R035	02/02/2023	11.98	Call	Bond Future	3,797.4600	3.7975	4,066.9100	4.0669	7.096	0	0	0
2022/12/30	R035	02/02/2023	11.98	Put	Bond Future	551.2900	0.5513	404.8900	0.4049	(26.556)	0	0	388
2022/12/30	R035	02/02/2023	13.22	Call	Bond Future	9,580.0900	9.5801	9,981.6800	9.9817	4.192	0	0	0
2022/12/30	R035	02/02/2023	11.05	Call	Bond Future	790.6300	0.7906	849.6600	0.8497	7.466	0	0	976
2022/12/30	R035	02/02/2023	11.05	Put	Bond Future	2,788.7700	2.7888	2,431.9500	2.4319	(12.795)	0	0	0
2022/12/30	R035	02/02/2023	11.06	Call	Bond Future	809.9600	0.8100	870.7900	0.8708	7.510	0	0	0
2022/12/30	R035	02/02/2023	11.06	Put	Bond Future	2,749.1500	2.7492	2,394.1300	2.3941	(12.914)	0	0	582
2022/12/30	R035	02/02/2023	10.86	Call	Bond Future	480.2700	0.4803	514.5700	0.5146	7.142	0	0	0
2022/12/30	R035	02/02/2023	10.86	Put	Bond Future	3,609.3700	3.6094	3,227.8200	3.2278	(10.571)	0	0	0
2022/12/30	R035	02/02/2023	10.87	Call	Bond Future	494.0000	0.4940	529.3500	0.5294	7.156	0	0	0
2022/12/30	R035	02/02/2023	10.87	Put	Bond Future	3,563.0500	3.5631	3,182.5500	3.1825	(10.679)	0	0	0
2022/12/30	R035	02/02/2023	10.30	Call	Bond Future	67.5300	0.0675	74.4100	0.0744	10.188	0	0	976
2022/12/30	R035	02/02/2023	10.64	Call	Bond Future	244.5100	0.2445	259.0300	0.2590	5.938	0	0	388
2022/12/30	R035	04/05/2023	11.22	Put	Bond Future	4,160.4100	4.1604	3,872.8200	3.8728	(6.913)	0	0	0
2022/12/30	R035	04/05/2023	12.46	Call	Bond Future	6,512.0300	6.5120	6,787.2500	6.7873	4.226	0	0	0
2022/12/30	R035	04/05/2023	12.46	Put	Bond Future	1,505.9700	1.5060	1,357.7900	1.3578	(9.840)	0	0	388
2022/12/30	R035	04/05/2023	13.18	Call	Bond Future	9,371.2900	9.3713	9,703.1500	9.7032	3.541	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/30	R035	04/05/2023	13.18	Put	Bond Future	804.1000		0.8041	712.5600	0.7126	(11.384)	0	0	491
2022/12/30	R035	04/05/2023	11.17	Call	Bond Future	2,312.1400		2.3121	2,441.6100	2.4416	5.600	0	0	491
2022/12/30	R035	04/05/2023	11.20	Call	Bond Future	2,386.5000		2.3865	2,519.8000	2.5198	5.586	0	0	0
2022/12/30	R035	04/05/2023	11.21	Call	Bond Future	2,411.5000		2.4115	2,545.9500	2.5459	5.575	0	0	0
2022/12/30	R035	04/05/2023	10.60	Call	Bond Future	1,164.1900		1.1642	1,232.2100	1.2322	5.843	0	0	388
2022/12/30	R035	04/05/2023	10.60	Put	Bond Future	6,563.8700		6.5639	6,208.4900	6.2085	(5.414)	0	0	0
2022/12/30	R035	04/05/2023			Bond Future	11.5239		84.7934	11.4485	85.2168	(0.655)	0.0000	0.0000	104,314
2022/12/30	R035	04/05/2023	11.22	Call	Bond Future	2,436.6400		2.4366	2,572.4500	2.5725	5.574	0	0	0
2022/12/30	R035	04/05/2023	11.17	Put	Bond Future	4,324.3000		4.3243	4,030.3700	4.0304	(6.797)	0	0	0
2022/12/30	R035	04/05/2023	11.20	Put	Bond Future	4,225.4600		4.2255	3,935.3600	3.9354	(6.866)	0	0	0
2022/12/30	R035	04/05/2023	11.21	Put	Bond Future	4,192.8400		4.1928	3,903.8900	3.9039	(6.892)	0	0	0
2022/12/30	R035	04/05/2023	9.85	Call	Bond Future	398.6100		0.3986	420.2400	0.4202	5.426	0	0	388
2022/12/30	R035	04/05/2023	9.85	Put	Bond Future	10,549.7100		10.5497	10,147.9400	10.1479	(3.808)	0	0	0
2022/12/30	R035	04/05/2023	10.42	Call	Bond Future	912.3400		0.9123	965.4400	0.9654	5.820	0	0	491
2022/12/30	R035	04/05/2023	10.42	Put	Bond Future	7,421.0300		7.4210	7,050.7300	7.0507	(4.990)	0	0	0
2022/12/30	R035	03/08/2023	12.00	Call	Bond Future	5,359.6500		5.3597	5,502.5700	5.5026	2.667	0	0	0
2022/12/30	R035	03/08/2023	12.00	Put	Bond Future	3,425.3400		3.4253	3,136.5700	3.1366	(8.430)	0	0	0
2022/12/30	R035	03/08/2023			Bond Future	11.6412		86.5294	11.5627	86.9611	(0.674)	0.0000	0.0000	0
2022/12/30	R035	03/08/2023	11.98	Call	Bond Future	5,295.4700		5.2955	5,436.7300	5.4367	2.668	0	0	0
2022/12/30	R035	03/08/2023	11.98	Put	Bond Future	3,467.2700		3.4673	3,176.8400	3.1768	(8.376)	0	0	0
2022/12/30	R035	03/08/2023	11.99	Call	Bond Future	5,327.4000		5.3274	5,469.6200	5.4696	2.670	0	0	0
2022/12/30	R035	03/08/2023	11.99	Put	Bond Future	3,446.1200		3.4461	3,156.6500	3.1567	(8.400)	0	0	0
2022/12/30	R035	02/11/2023	11.41	Call	Bond Future	3,589.0800		3.5891	3,767.0200	3.7670	4.958	0	0	0
2022/12/30	R035	02/11/2023	11.41	Put	Bond Future	5,576.0600		5.5761	5,313.6100	5.3136	(4.707)	0	0	0
2022/12/30	R035	02/11/2023	11.42	Call	Bond Future	3,614.3200		3.6143	3,793.1200	3.7931	4.947	0	0	0
2022/12/30	R035	02/11/2023	11.42	Put	Bond Future	5,545.7900		5.5458	5,284.2000	5.2842	(4.717)	0	0	0
2022/12/30	R035	02/11/2023			Bond Future	11.7738		83.7661	11.6921	84.2065	(0.694)	0.0000	0.0000	0
2022/12/30	R035	02/11/2023	11.43	Call	Bond Future	3,639.6600		3.6397	3,819.3100	3.8193	4.936	0	0	0
2022/12/30	R035	02/11/2023	11.43	Put	Bond Future	5,515.6600		5.5157	5,254.9200	5.2549	(4.727)	0	0	0
2022/12/30	R035	01/02/2024	12.18	Put	Bond Future	4,206.0100		4.2060	3,828.2000	3.8282	(8.983)	0	0	0
2022/12/30	R035	01/02/2024	12.19	Call	Bond Future	5,591.5100		5.5915	5,663.6300	5.6636	1.290	0	0	0
2022/12/30	R035	01/02/2024	12.19	Put	Bond Future	4,184.7100		4.1847	3,807.4700	3.8075	(9.015)	0	0	0
2022/12/30	R035	01/02/2024			Bond Future	11.9189		85.4427	11.8337	85.8920	(0.715)	0.0000	0.0000	0
2022/12/30	R035	01/02/2024	12.18	Call	Bond Future	5,561.5200		5.5615	5,633.0700	5.6331	1.287	0	0	0
2022/12/30	R035	01/02/2024	12.20	Call	Bond Future	5,621.5600		5.6216	5,694.2500	5.6942	1.293	0	0	0
2022/12/30	R035	01/02/2024	12.20	Put	Bond Future	4,163.5300		4.1635	3,786.8600	3.7869	(9.047)	0	0	0
2022/12/30	R186	02/02/2023	8.32	Call	Bond Future	119.9200		0.1199	134.0700	0.1341	11.800	0	0	0
2022/12/30	R186	02/02/2023	8.32	Put	Bond Future	1,883.1700		1.8832	1,705.1100	1.7051	(9.455)	0	0	0
2022/12/30	R186	02/02/2023	8.33	Call	Bond Future	126.0800		0.1261	141.1100	0.1411	11.921	0	0	0
2022/12/30	R186	02/02/2023	8.33	Put	Bond Future	1,855.3900		1.8554	1,678.2100	1.6782	(9.549)	0	0	0
2022/12/30	R186	02/02/2023			Bond Future	8.8448		106.6867	8.7871	106.8789	(0.653)	0.0000	0.0000	73,869
2022/12/30	R186	02/02/2023	8.34	Call	Bond Future	132.4500		0.1324	148.3900	0.1484	12.035	0	0	0
2022/12/30	R186	02/02/2023	8.34	Put	Bond Future	1,827.8300		1.8278	1,651.5600	1.6516	(9.644)	0	0	0
2022/12/30	R186	04/05/2023	8.83	Put	Bond Future	1,657.7100		1.6577	1,512.5100	1.5125	(8.759)	0	0	0
2022/12/30	R186	04/05/2023	8.84	Call	Bond Future	1,346.4000		1.3464	1,396.9900	1.3970	3.757	0	0	0
2022/12/30	R186	04/05/2023			Bond Future	8.9343		108.7400	8.8719	108.9354	(0.699)	0.0000	0.0000	12,216
2022/12/30	R186	04/05/2023	8.82	Call	Bond Future	1,315.6000		1.3156	1,365.6600	1.3657	3.805	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
2022/12/30	R186	04/05/2023	8.82	Put	Bond Future	1,673.7500	1.6738	1,528.4100	1.5284	(8.683)	0	0	0
2022/12/30	R186	04/05/2023	8.83	Call	Bond Future	1,330.9500	1.3309	1,381.1500	1.3812	3.772	0	0	0
2022/12/30	R186	04/05/2023	8.84	Put	Bond Future	1,641.7900	1.6418	1,496.9800	1.4970	(8.820)	0	0	0
2022/12/30	R186	03/08/2023	9.73	Put	Bond Future	1,020.8300	1.0208	925.4600	0.9255	(9.342)	0	0	0
2022/12/30	R186	03/08/2023	9.74	Call	Bond Future	3,180.7800	3.1808	3,284.5200	3.2845	3.261	0	0	0
2022/12/30	R186	03/08/2023	9.74	Put	Bond Future	1,013.0400	1.0130	917.8700	0.9179	(9.394)	0	0	0
2022/12/30	R186	03/08/2023			Bond Future	8.9906	105.6597	8.9228	105.8586	(0.754)	0.0000	0.0000	0
2022/12/30	R186	03/08/2023	9.73	Call	Bond Future	3,160.0200	3.1600	3,263.5600	3.2636	3.277	0	0	0
2022/12/30	R186	03/08/2023	9.75	Call	Bond Future	3,201.5800	3.2016	3,305.8100	3.3058	3.256	0	0	0
2022/12/30	R186	03/08/2023	9.75	Put	Bond Future	1,005.3000	1.0053	910.6200	0.9106	(9.418)	0	0	0
2022/12/30	R186	02/11/2023	9.40	Call	Bond Future	2,464.6400	2.4646	2,586.4600	2.5865	4.943	0	0	0
2022/12/30	R186	02/11/2023	9.40	Put	Bond Future	1,560.6900	1.5607	1,479.5500	1.4796	(5.199)	0	0	0
2022/12/30	R186	02/11/2023	9.15	Call	Bond Future	2,049.0700	2.0491	2,160.9700	2.1610	5.461	0	0	1,715
2022/12/30	R186	02/11/2023			Bond Future	9.0673	107.7857	8.9930	107.9887	(0.818)	0.0000	0.0000	0
2022/12/30	R186	02/11/2023	10.42	Call	Bond Future	4,434.5600	4.4346	4,590.5300	4.5905	3.517	0	0	0
2022/12/30	R186	02/11/2023	10.42	Put	Bond Future	820.6200	0.8206	773.6300	0.7736	(5.726)	0	0	1,715
2022/12/30	R186	02/11/2023	9.15	Put	Bond Future	1,823.3600	1.8234	1,732.3000	1.7323	(4.994)	0	0	0
2022/12/30	R186	02/11/2023	9.38	Call	Bond Future	2,430.0500	2.4300	2,551.0500	2.5510	4.979	0	0	0
2022/12/30	R186	02/11/2023	9.38	Put	Bond Future	1,580.1500	1.5801	1,498.1900	1.4982	(5.187)	0	0	0
2022/12/30	R186	02/11/2023	9.39	Call	Bond Future	2,447.1300	2.4471	2,568.9200	2.5689	4.977	0	0	0
2022/12/30	R186	02/11/2023	9.39	Put	Bond Future	1,570.2000	1.5702	1,489.0300	1.4890	(5.169)	0	0	0
2022/12/30	R186	01/02/2024	9.51	Call	Bond Future	2,525.2300	2.5252	2,584.8700	2.5849	2.362	0	0	0
2022/12/30	R186	01/02/2024	9.52	Put	Bond Future	1,640.5500	1.6406	1,493.4500	1.4934	(8.967)	0	0	0
2022/12/30	R186	01/02/2024	9.50	Call	Bond Future	2,509.1600	2.5092	2,567.9200	2.5679	2.342	0	0	0
2022/12/30	R186	01/02/2024			Bond Future	9.1619	104.6387	9.0801	104.8458	(0.893)	0.0000	0.0000	0
2022/12/30	R186	01/02/2024	9.51	Put	Bond Future	1,649.4500	1.6494	1,501.9100	1.5019	(8.945)	0	0	0
2022/12/30	R186	01/02/2024	9.52	Call	Bond Future	2,541.3500	2.5413	2,601.4300	2.6014	2.364	0	0	0
2022/12/30	R186	01/02/2024	9.50	Put	Bond Future	1,658.4100	1.6584	1,509.9900	1.5100	(8.950)	0	0	0
2022/12/30	R197	02/02/2023			Bond Future	328.5246	328.5246	328.6787	328.6787	0.047	0.0000	0.0000	977
2022/12/30	R197	04/05/2023			Bond Future	334.9281	334.9281	335.0837	335.0837	0.046	0.0000	0.0000	0
2022/12/30	R197	03/08/2023			Bond Future	332.7957	332.7957	332.9511	332.9511	0.047	0.0000	0.0000	0
2022/12/30	R197	02/11/2023			Bond Future	339.5679	339.5679	339.7266	339.7266	0.047	0.0000	0.0000	0
2022/12/30	R202	02/02/2023			Bond Future	247.6447	247.6447	250.5251	250.5251	1.163	0.0000	0.0000	5,950
2022/12/30	R202	04/05/2023			Bond Future	252.4717	252.4717	255.4069	255.4069	1.163	0.0000	0.0000	0
2022/12/30	R202	03/08/2023			Bond Future	252.8826	252.8826	255.8764	255.8764	1.184	0.0000	0.0000	0
2022/12/30	R202	02/11/2023			Bond Future	258.0286	258.0286	261.0836	261.0836	1.184	0.0000	0.0000	0
2022/12/30	R202	01/02/2024			Bond Future	258.3020	258.3020	261.4155	261.4155	1.205	0.0000	0.0000	0
2022/12/30	R209	02/02/2023	10.78	Call	Bond Future	343.1000	0.3431	356.5700	0.3566	3.926	0	0	0
2022/12/30	R209	02/02/2023	10.79	Call	Bond Future	353.6100	0.3536	367.5300	0.3675	3.937	0	0	0
2022/12/30	R209	02/02/2023	10.80	Put	Bond Future	3,373.3200	3.3733	3,075.2900	3.0753	(8.835)	0	0	0
2022/12/30	R209	02/02/2023			Bond Future	11.3821	67.6498	11.3199	67.9623	(0.546)	0.0000	0.0000	31,486
2022/12/30	R209	02/02/2023	10.78	Put	Bond Future	3,458.9200	3.4589	3,159.9200	3.1599	(8.644)	0	0	0
2022/12/30	R209	02/02/2023	10.79	Put	Bond Future	3,416.0000	3.4160	3,117.4500	3.1175	(8.740)	0	0	0
2022/12/30	R209	02/02/2023	10.80	Call	Bond Future	364.2900	0.3643	378.7300	0.3787	3.964	0	0	0
2022/12/30	R209	04/05/2023	11.10	Call	Bond Future	1,927.7400	1.9277	2,012.3500	2.0124	4.389	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
2022/12/30	R209	04/05/2023	11.10	Put	Bond Future	3,937.1900	3.9372	3,703.6100	3.7036	(5.933)	0	0	0
2022/12/30	R209	04/05/2023	11.50	Put	Bond Future	2,868.6800	2.8687	2,671.0900	2.6711	(6.888)	0	0	0
2022/12/30	R209	04/05/2023	10.00	Call	Bond Future	455.7600	0.4558	472.9900	0.4730	3.780	0	0	500
2022/12/30	R209	04/05/2023	10.00	Put	Bond Future	8,465.1700	8.4652	8,164.2100	8.1642	(3.555)	0	0	0
2022/12/30	R209	04/05/2023	11.09	Call	Bond Future	1,906.7900	1.9068	1,990.4000	1.9904	4.385	0	0	0
2022/12/30	R209	04/05/2023	11.09	Put	Bond Future	3,967.6700	3.9677	3,733.0900	3.7331	(5.912)	0	0	0
2022/12/30	R209	04/05/2023			Bond Future	11.4993	65.8006	11.4350	66.1188	(0.560)	0.0000	0.0000	2,635
2022/12/30	R209	04/05/2023	12.50	Call	Bond Future	5,915.2600	5.9153	6,120.5000	6.1205	3.470	0	0	0
2022/12/30	R209	04/05/2023	12.50	Put	Bond Future	1,236.8200	1.2368	1,123.8700	1.1239	(9.132)	0	0	8,500
2022/12/30	R209	04/05/2023	11.11	Call	Bond Future	1,948.8200	1.9488	2,034.4300	2.0344	4.393	0	0	0
2022/12/30	R209	04/05/2023	11.11	Put	Bond Future	3,906.9100	3.9069	3,674.3300	3.6743	(5.953)	0	0	0
2022/12/30	R209	04/05/2023	11.50	Call	Bond Future	2,871.9800	2.8720	2,992.5800	2.9926	4.199	0	0	1,000
2022/12/30	R209	04/05/2023	11.00	Call	Bond Future	1,723.3300	1.7233	1,799.0300	1.7990	4.393	0	0	0
2022/12/30	R209	04/05/2023	11.00	Put	Bond Future	4,249.4900	4.2495	4,007.0000	4.0070	(5.706)	0	0	6,250
2022/12/30	R209	03/08/2023	11.95	Put	Bond Future	3,018.0400	3.0180	2,854.5900	2.8546	(5.416)	0	0	0
2022/12/30	R209	03/08/2023	11.93	Call	Bond Future	4,614.4300	4.6144	4,773.8200	4.7738	3.454	0	0	0
2022/12/30	R209	03/08/2023	11.94	Call	Bond Future	4,642.4600	4.6425	4,802.5000	4.8025	3.447	0	0	0
2022/12/30	R209	03/08/2023			Bond Future	11.6033	67.1481	11.5367	67.4725	(0.574)	0.0000	0.0000	0
2022/12/30	R209	03/08/2023	11.95	Call	Bond Future	4,670.5500	4.6706	4,831.4400	4.8314	3.445	0	0	0
2022/12/30	R209	03/08/2023	11.93	Put	Bond Future	3,055.6400	3.0556	2,890.6900	2.8907	(5.398)	0	0	0
2022/12/30	R209	03/08/2023	11.94	Put	Bond Future	3,036.7800	3.0368	2,872.4800	2.8725	(5.410)	0	0	0
2022/12/30	R209	02/11/2023	11.33	Call	Bond Future	3,161.9600	3.1620	3,224.9900	3.2250	1.993	0	0	0
2022/12/30	R209	02/11/2023	11.33	Put	Bond Future	5,049.4100	5.0494	4,781.5600	4.7816	(5.305)	0	0	0
2022/12/30	R209	02/11/2023	11.34	Call	Bond Future	3,184.3100	3.1843	3,247.7200	3.2477	1.991	0	0	0
2022/12/30	R209	02/11/2023	11.34	Put	Bond Future	5,022.0900	5.0221	4,754.6200	4.7546	(5.326)	0	0	0
2022/12/30	R209	02/11/2023			Bond Future	11.7174	65.3480	11.6484	65.6788	(0.589)	0.0000	0.0000	0
2022/12/30	R209	02/11/2023	11.35	Call	Bond Future	3,206.9800	3.2070	3,270.5300	3.2705	1.982	0	0	0
2022/12/30	R209	02/11/2023	11.35	Put	Bond Future	4,995.1400	4.9951	4,727.8100	4.7278	(5.352)	0	0	0
2022/12/30	R209	01/02/2024	12.14	Call	Bond Future	5,009.1800	5.0092	5,112.0300	5.1120	2.053	0	0	0
2022/12/30	R209	01/02/2024	12.14	Put	Bond Future	3,610.8400	3.6108	3,376.0400	3.3760	(6.503)	0	0	0
2022/12/30	R209	01/02/2024	12.13	Put	Bond Future	3,629.5100	3.6295	3,394.3300	3.3943	(6.480)	0	0	0
2022/12/30	R209	01/02/2024			Bond Future	11.8378	66.6557	11.7661	66.9934	(0.605)	0.0000	0.0000	0
2022/12/30	R209	01/02/2024	12.12	Call	Bond Future	4,955.6800	4.9557	5,057.4900	5.0575	2.054	0	0	0
2022/12/30	R209	01/02/2024	12.12	Put	Bond Future	3,648.5600	3.6486	3,412.7200	3.4127	(6.464)	0	0	0
2022/12/30	R209	01/02/2024	12.13	Call	Bond Future	4,982.2700	4.9823	5,084.7400	5.0847	2.057	0	0	0
2022/12/30	R210	02/02/2023			Bond Future	222.1774	222.1774	223.1425	223.1425	0.434	0.0000	0.0000	372
2022/12/30	R210	04/05/2023			Bond Future	223.4228	223.4228	224.4054	224.4054	0.440	0.0000	0.0000	0
2022/12/30	R210	03/08/2023			Bond Future	228.0479	228.0479	229.0499	229.0499	0.439	0.0000	0.0000	0
2022/12/30	R210	02/11/2023			Bond Future	229.5230	229.5230	230.5437	230.5437	0.445	0.0000	0.0000	0
2022/12/30	R210	01/02/2024			Bond Future	234.1704	234.1704	235.2122	235.2122	0.445	0.0000	0.0000	0
2022/12/30	R213	02/02/2023	10.01	Call	Bond Future	125.0100	0.1250	91.1900	0.0912	(27.054)	0	0	0
2022/12/30	R213	02/02/2023	10.43	Put	Bond Future	1,886.8100	1.8868	1,559.7200	1.5597	(17.336)	0	0	0
2022/12/30	R213	02/02/2023	12.20	Call	Bond Future	6,637.2700	6.6373	6,948.7900	6.9488	4.693	0	0	0
2022/12/30	R213	02/02/2023	12.20	Put	Bond Future	67.8700	0.0679	42.6400	0.0426	(37.174)	0	0	912
2022/12/30	R213	02/02/2023	10.22	Put	Bond Future	2,564.7200	2.5647	2,204.3900	2.2044	(14.049)	0	0	0
2022/12/30	R213	02/02/2023	10.23	Call	Bond Future	330.6000	0.3306	308.3300	0.3083	(6.736)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/30	R213	02/02/2023	10.35	Call	Bond Future	499.9900	0.5000	494.5400	0.4945	(1.090)	0	0	0
2022/12/30	R213	02/02/2023	10.35	Put	Bond Future	2,127.6400	2.1276	1,785.4400	1.7854	(16.084)	0	0	476
2022/12/30	R213	02/02/2023			Bond Future	10.6980	83.4436	10.6253	83.7804	(0.680)	0.0000	0.0000	38,255
2022/12/30	R213	02/02/2023	9.16	Call	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	476
2022/12/30	R213	02/02/2023	9.16	Put	Bond Future	7,519.8700	7.5199	7,183.0800	7.1831	(4.479)	0	0	0
2022/12/30	R213	02/02/2023	10.01	Put	Bond Future	3,383.6500	3.3837	3,013.0800	3.0131	(10.952)	0	0	476
2022/12/30	R213	02/02/2023	10.21	Call	Bond Future	306.2400	0.3062	281.4200	0.2814	(8.105)	0	0	0
2022/12/30	R213	02/02/2023	10.21	Put	Bond Future	2,600.5400	2.6005	2,238.9700	2.2390	(13.904)	0	0	0
2022/12/30	R213	02/02/2023	10.43	Call	Bond Future	637.0400	0.6370	646.7000	0.6467	1.516	0	0	912
2022/12/30	R213	02/02/2023	10.22	Call	Bond Future	318.2700	0.3183	294.6900	0.2947	(7.409)	0	0	0
2022/12/30	R213	02/02/2023	10.23	Put	Bond Future	2,529.2400	2.5292	2,170.2200	2.1702	(14.195)	0	0	0
2022/12/30	R213	04/05/2023	10.75	Call	Bond Future	2,266.8900	2.2669	2,434.0700	2.4341	7.375	0	0	0
2022/12/30	R213	04/05/2023	10.75	Put	Bond Future	2,593.1400	2.5931	2,417.5000	2.4175	(6.773)	0	0	0
2022/12/30	R213	04/05/2023			Bond Future	10.8223	81.4983	10.7463	81.8411	(0.702)	0.0000	0.0000	0
2022/12/30	R213	04/05/2023	10.74	Call	Bond Future	2,244.2300	2.2442	2,410.4000	2.4104	7.404	0	0	0
2022/12/30	R213	04/05/2023	10.74	Put	Bond Future	2,615.7700	2.6158	2,439.1200	2.4391	(6.753)	0	0	0
2022/12/30	R213	04/05/2023	10.73	Call	Bond Future	2,221.7000	2.2217	2,386.8500	2.3869	7.433	0	0	0
2022/12/30	R213	04/05/2023	10.73	Put	Bond Future	2,638.5500	2.6386	2,460.8800	2.4609	(6.734)	0	0	0
2022/12/30	R213	03/08/2023	11.62	Put	Bond Future	2,035.8300	2.0358	1,877.6300	1.8776	(7.771)	0	0	0
2022/12/30	R213	03/08/2023	11.63	Call	Bond Future	5,015.4900	5.0155	5,207.4600	5.2075	3.828	0	0	0
2022/12/30	R213	03/08/2023			Bond Future	10.9319	83.1666	10.8526	83.5160	(0.726)	0.0000	0.0000	0
2022/12/30	R213	03/08/2023	11.62	Call	Bond Future	4,987.1500	4.9871	5,178.4100	5.1784	3.835	0	0	0
2022/12/30	R213	03/08/2023	11.63	Put	Bond Future	2,022.3100	2.0223	1,864.8200	1.8648	(7.788)	0	0	0
2022/12/30	R213	03/08/2023	11.61	Call	Bond Future	4,958.8500	4.9588	5,149.1700	5.1492	3.838	0	0	0
2022/12/30	R213	03/08/2023	11.61	Put	Bond Future	2,049.4300	2.0494	1,890.2900	1.8903	(7.765)	0	0	0
2022/12/30	R213	02/11/2023	11.13	Call	Bond Future	3,497.4700	3.4975	3,706.3600	3.7064	5.973	0	0	0
2022/12/30	R213	02/11/2023	11.13	Put	Bond Future	3,203.0600	3.2031	3,055.4200	3.0554	(4.609)	0	0	0
2022/12/30	R213	02/11/2023			Bond Future	11.0610	81.2873	10.9779	81.6438	(0.751)	0.0000	0.0000	0
2022/12/30	R213	02/11/2023	11.12	Call	Bond Future	3,473.8300	3.4738	3,682.0200	3.6820	5.993	0	0	0
2022/12/30	R213	02/11/2023	11.12	Put	Bond Future	3,222.0100	3.2220	3,073.6700	3.0737	(4.604)	0	0	0
2022/12/30	R213	02/11/2023	11.11	Call	Bond Future	3,450.2600	3.4503	3,657.7400	3.6577	6.013	0	0	0
2022/12/30	R213	02/11/2023	11.11	Put	Bond Future	3,241.0600	3.2411	3,092.0100	3.0920	(4.599)	0	0	0
2022/12/30	R213	01/02/2024	11.71	Call	Bond Future	4,689.7000	4.6897	4,818.2600	4.8183	2.741	0	0	0
2022/12/30	R213	01/02/2024	11.71	Put	Bond Future	2,626.3900	2.6264	2,391.1600	2.3912	(8.956)	0	0	0
2022/12/30	R213	01/02/2024	11.70	Call	Bond Future	4,663.8100	4.6638	4,791.6300	4.7916	2.741	0	0	0
2022/12/30	R213	01/02/2024	11.70	Put	Bond Future	2,640.7300	2.6407	2,404.7600	2.4048	(8.936)	0	0	0
2022/12/30	R213	01/02/2024			Bond Future	11.2053	82.9146	11.1180	83.2784	(0.779)	0.0000	0.0000	0
2022/12/30	R213	01/02/2024	11.72	Call	Bond Future	4,715.6300	4.7156	4,844.6100	4.8446	2.735	0	0	0
2022/12/30	R213	01/02/2024	11.72	Put	Bond Future	2,612.1200	2.6121	2,377.3100	2.3773	(8.989)	0	0	0
2022/12/30	R214	02/02/2023	10.90	Put	Bond Future	3,811.9100	3.8119	3,493.0900	3.4931	(8.364)	0	0	0
2022/12/30	R214	02/02/2023	11.10	Call	Bond Future	566.2900	0.5663	625.4500	0.6255	10.447	0	0	0
2022/12/30	R214	02/02/2023	11.07	Call	Bond Future	522.6300	0.5226	577.4100	0.5774	10.482	0	0	0
2022/12/30	R214	02/02/2023	11.07	Put	Bond Future	3,058.8800	3.0589	2,761.2600	2.7613	(9.730)	0	0	0
2022/12/30	R214	02/02/2023	11.08	Call	Bond Future	536.9400	0.5369	593.1600	0.5932	10.470	0	0	0
2022/12/30	R214	02/02/2023	11.08	Put	Bond Future	3,017.6700	3.0177	2,721.4900	2.7215	(9.815)	0	0	0
2022/12/30	R214	02/02/2023			Bond Future	11.5409	64.9439	11.4737	65.2963	(0.582)	0.0000	0.0000	71,030
2022/12/30	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2022/12/30	R214	02/02/2023		Put	Bond Future	35,056.0900	35.0561	34,703.6900	34.7037	(1.005)	0	0	0
2022/12/30	R214	02/02/2023	10.30	Call	Bond Future	33.7400	0.0337	36.1900	0.0362	7.261	0	0	0
2022/12/30	R214	02/02/2023	10.30	Put	Bond Future	7,076.7800	7.0768	6,726.8300	6.7268	(4.945)	0	0	0
2022/12/30	R214	02/02/2023	10.90	Call	Bond Future	320.2800	0.3203	353.8600	0.3539	10.485	0	0	2,300
2022/12/30	R214	02/02/2023	11.80	Call	Bond Future	2,277.3900	2.2774	2,468.9200	2.4689	8.410	0	0	0
2022/12/30	R214	02/02/2023	11.80	Put	Bond Future	947.2000	0.9472	786.3300	0.7863	(16.984)	0	0	0
2022/12/30	R214	02/02/2023	11.09	Call	Bond Future	551.4500	0.5515	609.1300	0.6091	10.460	0	0	0
2022/12/30	R214	02/02/2023	11.09	Put	Bond Future	2,976.7200	2.9767	2,682.0000	2.6820	(9.901)	0	0	0
2022/12/30	R214	02/02/2023	11.10	Put	Bond Future	2,936.1800	2.9362	2,642.9400	2.6429	(9.987)	0	0	0
2022/12/30	R214	02/02/2023	11.60	Call	Bond Future	1,659.3500	1.6594	1,810.9000	1.8109	9.133	0	0	2,300
2022/12/30	R214	02/02/2023	11.60	Put	Bond Future	1,351.7500	1.3518	1,150.9000	1.1509	(14.859)	0	0	0
2022/12/30	R214	02/02/2023	11.00	Call	Bond Future	429.8700	0.4299	475.1200	0.4751	10.526	0	0	0
2022/12/30	R214	02/02/2023	11.00	Put	Bond Future	3,356.8900	3.3569	3,049.7400	3.0497	(9.150)	0	0	0
2022/12/30	R214	04/05/2023	11.36	Call	Bond Future	2,336.5400	2.3365	2,383.7100	2.3837	2.019	0	0	0
2022/12/30	R214	04/05/2023	11.36	Put	Bond Future	3,853.2600	3.8533	3,541.6000	3.5416	(8.088)	0	0	0
2022/12/30	R214	04/05/2023	11.37	Call	Bond Future	2,360.4800	2.3605	2,408.2800	2.4083	2.025	0	0	0
2022/12/30	R214	04/05/2023	11.37	Put	Bond Future	3,823.8100	3.8238	3,512.7800	3.5128	(8.134)	0	0	0
2022/12/30	R214	04/05/2023			Bond Future	11.6493	62.8961	11.5799	63.2549	(0.596)	0.0000	0.0000	0
2022/12/30	R214	04/05/2023	11.38	Call	Bond Future	2,384.3900	2.3844	2,432.9800	2.4330	2.038	0	0	0
2022/12/30	R214	04/05/2023	11.38	Put	Bond Future	3,794.4000	3.7944	3,484.1600	3.4842	(8.176)	0	0	0
2022/12/30	R214	03/08/2023	12.14	Call	Bond Future	5,027.4700	5.0275	5,210.4200	5.2104	3.639	0	0	0
2022/12/30	R214	03/08/2023	12.14	Put	Bond Future	3,081.9100	3.0819	2,899.0000	2.8990	(5.935)	0	0	0
2022/12/30	R214	03/08/2023	12.15	Call	Bond Future	5,056.7100	5.0567	5,240.5800	5.2406	3.636	0	0	0
2022/12/30	R214	03/08/2023	12.15	Put	Bond Future	3,062.9200	3.0629	2,880.9300	2.8809	(5.942)	0	0	0
2022/12/30	R214	03/08/2023			Bond Future	11.7469	64.1838	11.6751	64.5497	(0.611)	0.0000	0.0000	0
2022/12/30	R214	03/08/2023	12.16	Call	Bond Future	5,086.1800	5.0862	5,270.7700	5.2708	3.629	0	0	0
2022/12/30	R214	03/08/2023	12.16	Put	Bond Future	3,044.2300	3.0442	2,862.9600	2.8630	(5.955)	0	0	0
2022/12/30	R214	02/11/2023	11.45	Put	Bond Future	5,375.6500	5.3757	5,140.9800	5.1410	(4.365)	0	0	0
2022/12/30	R214	02/11/2023	11.46	Call	Bond Future	3,316.6400	3.3166	3,455.9900	3.4560	4.202	0	0	0
2022/12/30	R214	02/11/2023	11.46	Put	Bond Future	5,346.3000	5.3463	5,112.3500	5.1124	(4.376)	0	0	0
2022/12/30	R214	02/11/2023			Bond Future	11.8556	62.1763	11.7813	62.5496	(0.627)	0.0000	0.0000	0
2022/12/30	R214	02/11/2023	11.47	Call	Bond Future	3,339.7900	3.3398	3,479.8700	3.4799	4.194	0	0	0
2022/12/30	R214	02/11/2023	11.47	Put	Bond Future	5,316.8600	5.3169	5,083.6400	5.0836	(4.386)	0	0	0
2022/12/30	R214	02/11/2023	11.45	Call	Bond Future	3,293.3400	3.2933	3,431.9700	3.4320	4.209	0	0	0
2022/12/30	R214	01/02/2024	12.16	Call	Bond Future	5,032.5100	5.0325	5,059.0800	5.0591	0.528	0	0	0
2022/12/30	R214	01/02/2024	12.16	Put	Bond Future	4,122.3100	4.1223	3,768.0200	3.7680	(8.594)	0	0	0
2022/12/30	R214	01/02/2024			Bond Future	11.9730	63.4207	11.8960	63.8016	(0.643)	0.0000	0.0000	0
2022/12/30	R214	01/02/2024	12.14	Call	Bond Future	4,978.4300	4.9784	5,003.6800	5.0037	0.507	0	0	0
2022/12/30	R214	01/02/2024	12.14	Put	Bond Future	4,164.5400	4.1645	3,808.9300	3.8089	(8.539)	0	0	0
2022/12/30	R214	01/02/2024	12.15	Call	Bond Future	5,005.3100	5.0053	5,031.3600	5.0314	0.520	0	0	0
2022/12/30	R214	01/02/2024	12.15	Put	Bond Future	4,143.2400	4.1432	3,788.4300	3.7884	(8.564)	0	0	0
2022/12/30	R248	02/02/2023	11.00	Call	Bond Future	585.1400	0.5851	661.7200	0.6617	13.087	0	0	2,900
2022/12/30	R248	02/02/2023	11.00	Put	Bond Future	4,045.0200	4.0450	3,612.3800	3.6124	(10.696)	0	0	0
2022/12/30	R248	02/02/2023	11.60	Call	Bond Future	2,196.2700	2.1963	2,432.0100	2.4320	10.734	0	0	2,900
2022/12/30	R248	02/02/2023	11.60	Put	Bond Future	1,599.5500	1.5996	1,326.0700	1.3261	(17.097)	0	0	0
2022/12/30	R248	02/02/2023	11.70	Call	Bond Future	2,578.6000	2.5786	2,842.9300	2.8429	10.251	0	0	0
2022/12/30	R248	02/02/2023	11.70	Put	Bond Future	1,340.3100	1.3403	1,095.4200	1.0954	(18.271)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/30	R248	02/02/2023	11.08	Call	Bond Future	728.4800	0.7285	822.3300	0.8223	12.883	0	0	0
2022/12/30	R248	02/02/2023	11.08	Put	Bond Future	3,626.1500	3.6262	3,210.7800	3.2108	(11.455)	0	0	0
2022/12/30	R248	02/02/2023	11.10	Put	Bond Future	3,525.8300	3.5258	3,115.0600	3.1151	(11.650)	0	0	0
2022/12/30	R248	02/02/2023			Bond Future	11.5083	81.3388	11.4310	81.8480	(0.672)	0.0000	0.0000	247,738
2022/12/30	R248	02/02/2023	10.40	Call	Bond Future	70.6300	0.0706	78.9400	0.0789	11.766	0	0	0
2022/12/30	R248	02/02/2023	10.40	Put	Bond Future	7,973.0200	7.9730	7,472.1100	7.4721	(6.283)	0	0	0
2022/12/30	R248	02/02/2023	11.06	Call	Bond Future	690.6500	0.6906	780.0100	0.7800	12.939	0	0	0
2022/12/30	R248	02/02/2023	11.06	Put	Bond Future	3,728.2400	3.7282	3,308.3800	3.3084	(11.262)	0	0	0
2022/12/30	R248	02/02/2023	11.07	Call	Bond Future	709.4000	0.7094	800.9900	0.8010	12.911	0	0	0
2022/12/30	R248	02/02/2023	11.07	Put	Bond Future	3,676.9700	3.6770	3,259.3400	3.2593	(11.358)	0	0	0
2022/12/30	R248	02/02/2023	11.10	Call	Bond Future	767.6600	0.7677	866.1100	0.8661	12.825	0	0	0
2022/12/30	R248	04/05/2023	11.35	Call	Bond Future	2,986.1500	2.9862	3,149.6600	3.1497	5.476	0	0	0
2022/12/30	R248	04/05/2023	11.35	Put	Bond Future	4,749.6200	4.7496	4,394.4900	4.3945	(7.477)	0	0	0
2022/12/30	R248	04/05/2023			Bond Future	11.6183	78.4458	11.5383	78.9644	(0.689)	0.0000	0.0000	10,946
2022/12/30	R248	04/05/2023	11.34	Call	Bond Future	2,955.9000	2.9559	3,118.0000	3.1180	5.484	0	0	0
2022/12/30	R248	04/05/2023	11.34	Put	Bond Future	4,786.4600	4.7865	4,429.9200	4.4299	(7.449)	0	0	0
2022/12/30	R248	04/05/2023	11.33	Call	Bond Future	2,925.8100	2.9258	3,086.4900	3.0865	5.492	0	0	0
2022/12/30	R248	04/05/2023	11.33	Put	Bond Future	4,823.5500	4.8236	4,465.5900	4.4656	(7.421)	0	0	0
2022/12/30	R248	03/08/2023	12.11	Call	Bond Future	6,365.5700	6.3656	6,534.5700	6.5346	2.655	0	0	0
2022/12/30	R248	03/08/2023	12.11	Put	Bond Future	3,964.7400	3.9647	3,604.8800	3.6049	(9.077)	0	0	0
2022/12/30	R248	03/08/2023			Bond Future	11.7206	80.0143	11.6377	80.5432	(0.707)	0.0000	0.0000	0
2022/12/30	R248	03/08/2023	12.10	Call	Bond Future	6,329.2600	6.3293	6,497.1000	6.4971	2.652	0	0	0
2022/12/30	R248	03/08/2023	12.10	Put	Bond Future	3,988.4000	3.9884	3,627.3800	3.6274	(9.052)	0	0	0
2022/12/30	R248	03/08/2023	12.09	Call	Bond Future	6,292.7800	6.2928	6,459.6800	6.4597	2.652	0	0	0
2022/12/30	R248	03/08/2023	12.09	Put	Bond Future	4,011.9800	4.0120	3,650.0200	3.6500	(9.022)	0	0	0
2022/12/30	R248	02/11/2023	11.48	Call	Bond Future	4,439.8800	4.4399	4,643.9100	4.6439	4.595	0	0	0
2022/12/30	R248	02/11/2023	11.49	Put	Bond Future	6,611.8900	6.6119	6,277.3800	6.2774	(5.059)	0	0	0
2022/12/30	R248	02/11/2023	11.47	Call	Bond Future	4,410.4300	4.4104	4,613.4400	4.6134	4.603	0	0	0
2022/12/30	R248	02/11/2023			Bond Future	11.8249	77.2027	11.7390	77.7423	(0.726)	0.0000	0.0000	13,000
2022/12/30	R248	02/11/2023	11.48	Put	Bond Future	6,647.9600	6.6480	6,312.4200	6.3124	(5.047)	0	0	0
2022/12/30	R248	02/11/2023	11.49	Call	Bond Future	4,469.4100	4.4694	4,674.4700	4.6745	4.588	0	0	0
2022/12/30	R248	02/11/2023	11.47	Put	Bond Future	6,684.2000	6.6842	6,347.6400	6.3476	(5.035)	0	0	0
2022/12/30	R248	01/02/2024	12.15	Call	Bond Future	6,658.5400	6.6585	6,794.3000	6.7943	2.039	0	0	0
2022/12/30	R248	01/02/2024	12.15	Put	Bond Future	5,357.7700	5.3578	4,943.0300	4.9430	(7.741)	0	0	0
2022/12/30	R248	01/02/2024	12.14	Call	Bond Future	6,625.1500	6.6251	6,759.9000	6.7599	2.034	0	0	0
2022/12/30	R248	01/02/2024	12.14	Put	Bond Future	5,383.9500	5.3839	4,968.2000	4.9682	(7.722)	0	0	0
2022/12/30	R248	01/02/2024			Bond Future	11.9348	78.7848	11.8457	79.3353	(0.747)	0.0000	0.0000	0
2022/12/30	R248	01/02/2024	12.16	Call	Bond Future	6,692.3000	6.6923	6,828.7600	6.8288	2.039	0	0	0
2022/12/30	R248	01/02/2024	12.16	Put	Bond Future	5,332.0400	5.3320	4,918.0000	4.9180	(7.765)	0	0	0

**Total**

**1574954**