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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/12/2022 TO 29/12/2022

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
2022/12/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	2025	02/02/2023		Bond Future	165.7934	165.7934	165.8550	165.8550	0.037	0.0000	0.0000	6,568
2022/12/29	2025	04/05/2023		Bond Future	169.0579	169.0579	169.0881	169.0881	0.018	0.0000	0.0000	0
2022/12/29	2025	03/08/2023		Bond Future	170.8508	170.8508	170.8441	170.8441	(0.004)	0.0000	0.0000	0
2022/12/29	2025	02/11/2023		Bond Future	174.4157	174.4157	174.3209	174.3209	(0.054)	0.0000	0.0000	0
2022/12/29	2025	01/02/2024		Bond Future	176.2147	176.2147	176.0636	176.0636	(0.086)	0.0000	0.0000	0
2022/12/29	2029	02/02/2023		Bond Future	119.5905	119.5905	119.5896	119.5896	(0.001)	0.0000	0.0000	1,476
2022/12/29	2029	04/05/2023		Bond Future	120.6498	120.6498	120.6255	120.6255	(0.020)	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
2022/12/29	2029	03/08/2023			Bond Future	123.1740	123.1740	123.1224	123.1224	(0.042)	0.0000	0.0000	0
2022/12/29	2029	02/11/2023			Bond Future	124.4149	124.4149	124.2990	124.2990	(0.093)	0.0000	0.0000	0
2022/12/29	2029	01/02/2024			Bond Future	126.9728	126.9728	126.8161	126.8161	(0.123)	0.0000	0.0000	0
2022/12/29	2030	02/02/2023	8.81	Put	Bond Future	6,983.2800	6.9833	7,049.9000	7.0499	0.954	0	0	0
2022/12/29	2030	02/02/2023	9.04	Call	Bond Future	0.9800	0.0010	0.7400	0.0007	(24.490)	0	0	0
2022/12/29	2030	02/02/2023	9.04	Put	Bond Future	5,843.2100	5.8432	5,909.6300	5.9096	1.137	0	0	0
2022/12/29	2030	02/02/2023	9.08	Put	Bond Future	5,646.9000	5.6469	5,713.2400	5.7132	1.175	0	0	0
2022/12/29	2030	02/02/2023	11.16	Put	Bond Future	204.1500	0.2041	202.5200	0.2025	(0.798)	0	0	388
2022/12/29	2030	02/02/2023	11.35	Call	Bond Future	4,854.8800	4.8549	4,786.1700	4.7862	(1.415)	0	0	5,000
2022/12/29	2030	02/02/2023	11.35	Put	Bond Future	136.5400	0.1365	134.4900	0.1345	(1.501)	0	0	0
2022/12/29	2030	02/02/2023	9.99	Call	Bond Future	529.6300	0.5296	495.9600	0.4960	(6.357)	0	0	0
2022/12/29	2030	02/02/2023	10.00	Call	Bond Future	546.9200	0.5469	512.6400	0.5126	(6.268)	0	0	0
2022/12/29	2030	02/02/2023	10.01	Put	Bond Future	1,778.8000	1.7788	1,810.5700	1.8106	1.786	0	0	0
2022/12/29	2030	02/02/2023	9.80	Call	Bond Future	262.4300	0.2624	240.5000	0.2405	(8.357)	0	0	0
2022/12/29	2030	02/02/2023	9.94	Put	Bond Future	1,986.7600	1.9868	2,022.8500	2.0228	1.817	0	0	102
2022/12/29	2030	02/02/2023	9.20	Call	Bond Future	3.4000	0.0034	2.6800	0.0027	(21.176)	0	0	0
2022/12/29	2030	02/02/2023	9.20	Put	Bond Future	5,062.0000	5.0620	5,127.9400	5.1279	1.303	0	0	0
2022/12/29	2030	02/02/2023	9.66	Call	Bond Future	133.4900	0.1335	119.6600	0.1197	(10.360)	0	0	0
2022/12/29	2030	02/02/2023	9.66	Put	Bond Future	2,984.1800	2.9842	3,037.0100	3.0370	1.770	0	0	102
2022/12/29	2030	02/02/2023			Bond Future	10.2750	89.0108	10.2897	88.9442	0.143	0.0000	0.0000	92,379
2022/12/29	2030	02/02/2023	8.81	Call	Bond Future	0.1300	0.0001	0.0900	0.0001	(30.769)	0	0	102
2022/12/29	2030	02/02/2023	9.08	Call	Bond Future	1.3500	0.0014	1.0300	0.0010	(23.704)	0	0	388
2022/12/29	2030	02/02/2023	11.55	Call	Bond Future	5,648.9300	5.6489	5,580.2400	5.5802	(1.216)	0	0	5,000
2022/12/29	2030	02/02/2023	11.55	Put	Bond Future	88.1900	0.0882	86.1600	0.0862	(2.302)	0	0	0
2022/12/29	2030	02/02/2023	11.12	Call	Bond Future	3,957.8200	3.9578	3,889.7000	3.8897	(1.721)	0	0	0
2022/12/29	2030	02/02/2023	11.12	Put	Bond Future	221.7100	0.2217	220.2500	0.2202	(0.659)	0	0	0
2022/12/29	2030	02/02/2023	11.16	Call	Bond Future	4,112.1300	4.1121	4,043.8400	4.0438	(1.661)	0	0	0
2022/12/29	2030	02/02/2023	9.99	Put	Bond Future	1,836.5900	1.8366	1,869.5800	1.8696	1.796	0	0	0
2022/12/29	2030	02/02/2023	10.00	Put	Bond Future	1,807.6200	1.8076	1,840.0000	1.8400	1.791	0	0	0
2022/12/29	2030	02/02/2023	10.01	Call	Bond Future	564.3400	0.5643	529.4500	0.5295	(6.182)	0	0	0
2022/12/29	2030	02/02/2023	9.80	Put	Bond Future	2,454.1600	2.4542	2,498.8900	2.4989	1.823	0	0	0
2022/12/29	2030	02/02/2023	9.83	Call	Bond Future	297.0000	0.2970	273.2400	0.2732	(8.000)	0	0	388
2022/12/29	2030	02/02/2023	9.83	Put	Bond Future	2,348.3000	2.3483	2,391.2000	2.3912	1.827	0	0	0
2022/12/29	2030	02/02/2023	9.94	Call	Bond Future	448.0200	0.4480	417.4500	0.4174	(6.823)	0	0	0
2022/12/29	2030	02/02/2023	9.79	Call	Bond Future	251.5300	0.2515	230.2000	0.2302	(8.480)	0	0	0
2022/12/29	2030	02/02/2023	9.79	Put	Bond Future	2,490.1300	2.4901	2,535.4600	2.5355	1.820	0	0	0
2022/12/29	2030	04/05/2023	11.34	Call	Bond Future	5,009.9600	5.0100	4,937.7100	4.9377	(1.442)	0	0	0
2022/12/29	2030	04/05/2023	11.34	Put	Bond Future	973.9000	0.9739	987.2700	0.9873	1.373	0	0	150
2022/12/29	2030	04/05/2023	10.42	Call	Bond Future	2,407.5800	2.4076	2,354.0300	2.3540	(2.224)	0	0	479
2022/12/29	2030	04/05/2023	10.42	Put	Bond Future	2,305.8500	2.3059	2,337.9200	2.3379	1.391	0	0	0
2022/12/29	2030	04/05/2023	10.52	Call	Bond Future	2,648.7600	2.6488	2,592.6600	2.5927	(2.118)	0	0	0
2022/12/29	2030	04/05/2023	10.52	Put	Bond Future	2,108.3300	2.1083	2,137.8500	2.1378	1.400	0	0	0
2022/12/29	2030	04/05/2023	10.53	Call	Bond Future	2,673.3900	2.6734	2,617.0500	2.6170	(2.107)	0	0	0
2022/12/29	2030	04/05/2023	10.53	Put	Bond Future	2,089.2400	2.0892	2,118.5200	2.1185	1.401	0	0	0
2022/12/29	2030	04/05/2023	9.67	Call	Bond Future	1,027.9900	1.0280	995.2000	0.9952	(3.190)	0	0	479
2022/12/29	2030	04/05/2023	9.67	Put	Bond Future	4,305.8100	4.3058	4,358.6400	4.3586	1.227	0	0	0
2022/12/29	2030	04/05/2023	9.78	Call	Bond Future	1,179.1800	1.1792	1,143.3800	1.1434	(3.036)	0	0	388

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2022/12/29	2030	04/05/2023	9.78	Put	Bond Future	3,951.3000	3.9513	4,001.1200	4.0011	1.261	0	0	0
2022/12/29	2030	04/05/2023	10.00	Call	Bond Future	1,536.7300	1.5367	1,494.7200	1.4947	(2.734)	0	0	1,080
2022/12/29	2030	04/05/2023	10.00	Put	Bond Future	3,307.8900	3.3079	3,351.5000	3.3515	1.318	0	0	0
2022/12/29	2030	04/05/2023	9.03	Call	Bond Future	437.6100	0.4376	419.6000	0.4196	(4.116)	0	0	388
2022/12/29	2030	04/05/2023	9.03	Put	Bond Future	6,728.4200	6.7284	6,796.0300	6.7960	1.005	0	0	0
2022/12/29	2030	04/05/2023	9.58	Put	Bond Future	4,610.3000	4.6103	4,665.5100	4.6655	1.198	0	0	0
2022/12/29	2030	04/05/2023			Bond Future	10.3969	90.7421	10.4163	90.6565	0.187	0.0000	0.0000	0
2022/12/29	2030	04/05/2023	12.57	Call	Bond Future	9,212.8100	9.2128	9,130.0200	9.1300	(0.899)	0	0	0
2022/12/29	2030	04/05/2023	12.57	Put	Bond Future	256.6200	0.2566	259.4500	0.2595	1.103	0	0	350
2022/12/29	2030	04/05/2023	11.62	Call	Bond Future	5,929.1900	5.9292	5,853.3600	5.8534	(1.279)	0	0	0
2022/12/29	2030	04/05/2023	11.62	Put	Bond Future	739.8600	0.7399	749.6500	0.7497	1.323	0	0	388
2022/12/29	2030	04/05/2023	12.04	Call	Bond Future	7,368.0200	7.3680	7,288.3300	7.2883	(1.082)	0	0	0
2022/12/29	2030	04/05/2023	12.04	Put	Bond Future	485.9700	0.4860	491.9000	0.4919	1.220	0	0	1,080
2022/12/29	2030	04/05/2023	12.50	Call	Bond Future	8,968.4800	8.9685	8,886.0100	8.8860	(0.920)	0	0	0
2022/12/29	2030	04/05/2023	12.50	Put	Bond Future	282.3500	0.2823	285.5000	0.2855	1.116	0	0	479
2022/12/29	2030	04/05/2023	10.54	Call	Bond Future	2,698.3400	2.6983	2,641.7500	2.6418	(2.097)	0	0	0
2022/12/29	2030	04/05/2023	10.54	Put	Bond Future	2,070.5000	2.0705	2,099.5300	2.0995	1.402	0	0	0
2022/12/29	2030	04/05/2023	10.65	Call	Bond Future	2,979.5400	2.9795	2,920.3000	2.9203	(1.988)	0	0	350
2022/12/29	2030	04/05/2023	10.65	Put	Bond Future	1,872.9000	1.8729	1,899.2800	1.8993	1.409	0	0	0
2022/12/29	2030	04/05/2023	9.58	Call	Bond Future	916.1000	0.9161	885.6900	0.8857	(3.320)	0	0	150
2022/12/29	2030	03/08/2023	12.89	Call	Bond Future	10,001.6900	10.0017	9,902.8200	9.9028	(0.989)	0	0	0
2022/12/29	2030	03/08/2023	12.89	Put	Bond Future	510.9600	0.5110	519.5200	0.5195	1.675	0	0	350
2022/12/29	2030	03/08/2023	11.34	Call	Bond Future	5,156.5700	5.1566	5,076.3900	5.0764	(1.555)	0	0	0
2022/12/29	2030	03/08/2023	11.34	Put	Bond Future	1,675.0500	1.6750	1,702.3000	1.7023	1.627	0	0	0
2022/12/29	2030	03/08/2023	11.35	Call	Bond Future	5,185.4100	5.1854	5,105.0400	5.1050	(1.550)	0	0	0
2022/12/29	2030	03/08/2023	11.36	Put	Bond Future	1,651.8700	1.6519	1,678.7500	1.6788	1.627	0	0	0
2022/12/29	2030	03/08/2023	10.40	Call	Bond Future	2,745.4800	2.7455	2,686.0800	2.6861	(2.164)	0	0	1,012
2022/12/29	2030	03/08/2023	10.65	Call	Bond Future	3,316.9600	3.3170	3,251.3400	3.2513	(1.978)	0	0	350
2022/12/29	2030	03/08/2023	10.65	Put	Bond Future	2,696.5100	2.6965	2,738.3200	2.7383	1.551	0	0	0
2022/12/29	2030	03/08/2023			Bond Future	10.5041	88.6122	10.5293	88.5048	0.240	0.0000	0.0000	0
2022/12/29	2030	03/08/2023	12.59	Call	Bond Future	9,051.7600	9.0518	8,955.4600	8.9555	(1.064)	0	0	0
2022/12/29	2030	03/08/2023	12.59	Put	Bond Future	680.9100	0.6809	692.0400	0.6920	1.635	0	0	1,012
2022/12/29	2030	03/08/2023	11.35	Put	Bond Future	1,663.3000	1.6633	1,690.3600	1.6904	1.627	0	0	0
2022/12/29	2030	03/08/2023	11.36	Call	Bond Future	5,214.5500	5.2146	5,134.0000	5.1340	(1.545)	0	0	0
2022/12/29	2030	03/08/2023	10.40	Put	Bond Future	3,191.5500	3.1915	3,239.5800	3.2396	1.505	0	0	0
2022/12/29	2030	02/11/2023	10.81	Call	Bond Future	3,644.0700	3.6441	3,552.4200	3.5524	(2.515)	0	0	0
2022/12/29	2030	02/11/2023	10.81	Put	Bond Future	2,823.3000	2.8233	2,887.6000	2.8876	2.277	0	0	0
2022/12/29	2030	02/11/2023	10.80	Call	Bond Future	3,620.0900	3.6201	3,528.7500	3.5288	(2.523)	0	0	0
2022/12/29	2030	02/11/2023	10.80	Put	Bond Future	2,840.2600	2.8403	2,904.8700	2.9049	2.275	0	0	0
2022/12/29	2030	02/11/2023			Bond Future	10.6107	90.4415	10.6484	90.2855	0.355	0.0000	0.0000	0
2022/12/29	2030	02/11/2023	10.82	Call	Bond Future	3,668.1300	3.6681	3,576.1700	3.5762	(2.507)	0	0	0
2022/12/29	2030	02/11/2023	10.82	Put	Bond Future	2,806.4400	2.8064	2,870.4300	2.8704	2.280	0	0	0
2022/12/29	2030	01/02/2024	11.37	Call	Bond Future	4,780.3400	4.7803	4,658.4500	4.6585	(2.550)	0	0	0
2022/12/29	2030	01/02/2024	11.37	Put	Bond Future	2,287.6300	2.2876	2,352.8200	2.3528	2.850	0	0	0
2022/12/29	2030	01/02/2024			Bond Future	10.7360	88.2750	10.7828	88.0879	0.436	0.0000	0.0000	0
2022/12/29	2030	01/02/2024	11.36	Call	Bond Future	4,754.2000	4.7542	4,632.6100	4.6326	(2.558)	0	0	0
2022/12/29	2030	01/02/2024	11.36	Put	Bond Future	2,300.1200	2.3001	2,365.6100	2.3656	2.847	0	0	0
2022/12/29	2030	01/02/2024	11.35	Call	Bond Future	4,728.4600	4.7285	4,607.1800	4.6072	(2.565)	0	0	0

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2022/12/29	2030	01/02/2024	11.35	Put	Bond Future	2,313.0200	2.3130	2,378.8200	2.3788	2.845	0	0	0
2022/12/29	2032	02/02/2023	9.47	Call	Bond Future	0.8200	0.0008	0.6200	0.0006	(24.390)	0	0	500
2022/12/29	2032	02/02/2023	9.47	Put	Bond Future	7,661.8800	7.6619	7,735.4700	7.7355	0.960	0	0	0
2022/12/29	2032	02/02/2023	9.92	Call	Bond Future	28.7900	0.0288	24.5000	0.0245	(14.901)	0	0	750
2022/12/29	2032	02/02/2023	9.92	Put	Bond Future	5,154.9900	5.1550	5,224.4900	5.2245	1.348	0	0	0
2022/12/29	2032	02/02/2023	11.50	Call	Bond Future	3,543.1200	3.5431	3,468.9400	3.4689	(2.094)	0	0	0
2022/12/29	2032	02/02/2023	11.50	Put	Bond Future	460.6000	0.4606	460.2100	0.4602	(0.085)	0	0	8,000
2022/12/29	2032	02/02/2023	11.69	Call	Bond Future	4,322.1900	4.3222	4,246.3100	4.2463	(1.756)	0	0	0
2022/12/29	2032	02/02/2023	11.69	Put	Bond Future	320.3700	0.3204	318.2800	0.3183	(0.652)	0	0	0
2022/12/29	2032	02/02/2023	10.50	Call	Bond Future	521.2200	0.5212	486.9000	0.4869	(6.585)	0	0	0
2022/12/29	2032	02/02/2023	10.50	Put	Bond Future	2,512.9000	2.5129	2,552.3700	2.5524	1.571	0	0	454
2022/12/29	2032	02/02/2023	10.67	Call	Bond Future	849.4700	0.8495	804.4900	0.8045	(5.295)	0	0	750
2022/12/29	2032	02/02/2023	10.67	Put	Bond Future	1,949.7200	1.9497	1,978.5300	1.9785	1.478	0	0	0
2022/12/29	2032	02/02/2023	11.45	Call	Bond Future	3,344.4900	3.3445	3,270.9700	3.2710	(2.198)	0	0	0
2022/12/29	2032	02/02/2023	11.45	Put	Bond Future	506.2000	0.5062	506.4700	0.5065	0.053	0	0	8,000
2022/12/29	2032	02/02/2023	10.40	Call	Bond Future	370.3300	0.3703	342.4800	0.3425	(7.520)	0	0	0
2022/12/29	2032	02/02/2023	10.40	Put	Bond Future	2,892.0900	2.8921	2,938.0300	2.9380	1.588	0	0	0
2022/12/29	2032	02/02/2023	10.22	Call	Bond Future	176.1700	0.1762	159.2300	0.1592	(9.616)	0	0	500
2022/12/29	2032	02/02/2023	10.22	Put	Bond Future	3,662.8400	3.6628	3,719.6900	3.7197	1.552	0	0	0
2022/12/29	2032	02/02/2023			Bond Future	10.8831	87.9117	10.8975	87.8379	0.132	0.0000	0.0000	112,020
2022/12/29	2032	02/02/2023	9.31	Call	Bond Future	0.2100	0.0002	0.1500	0.0002	(28.571)	0	0	454
2022/12/29	2032	02/02/2023	9.31	Put	Bond Future	8,585.0200	8.5850	8,658.7500	8.6588	0.859	0	0	0
2022/12/29	2032	02/02/2023	12.75	Call	Bond Future	8,921.2800	8.9213	8,845.7900	8.8458	(0.846)	0	0	0
2022/12/29	2032	02/02/2023	12.75	Put	Bond Future	36.2500	0.0363	34.5500	0.0346	(4.690)	0	0	750
2022/12/29	2032	02/02/2023	11.84	Call	Bond Future	4,955.9500	4.9560	4,879.4300	4.8794	(1.544)	0	0	0
2022/12/29	2032	02/02/2023	11.84	Put	Bond Future	238.0700	0.2381	235.3400	0.2353	(1.147)	0	0	500
2022/12/29	2032	02/02/2023	10.38	Call	Bond Future	344.0200	0.3440	317.4400	0.3174	(7.726)	0	0	0
2022/12/29	2032	02/02/2023	10.38	Put	Bond Future	2,972.3000	2.9723	3,019.5100	3.0195	1.588	0	0	0
2022/12/29	2032	02/02/2023	10.39	Call	Bond Future	357.0200	0.3570	329.8000	0.3298	(7.624)	0	0	0
2022/12/29	2032	02/02/2023	10.39	Put	Bond Future	2,932.0200	2.9320	2,978.5900	2.9786	1.588	0	0	0
2022/12/29	2032	02/02/2023	10.16	Call	Bond Future	130.5500	0.1305	116.8700	0.1169	(10.479)	0	0	0
2022/12/29	2032	02/02/2023	10.16	Put	Bond Future	3,941.9700	3.9420	4,002.0800	4.0021	1.525	0	0	454
2022/12/29	2032	02/02/2023	10.30	Call	Bond Future	251.1200	0.2511	229.5000	0.2295	(8.609)	0	0	8,000
2022/12/29	2032	02/02/2023	10.30	Put	Bond Future	3,307.2200	3.3072	3,359.3900	3.3594	1.577	0	0	0
2022/12/29	2032	04/05/2023	13.43	Call	Bond Future	11,280.0200	11.2800	11,189.7300	11.1897	(0.800)	0	0	0
2022/12/29	2032	04/05/2023	13.43	Put	Bond Future	245.1300	0.2451	247.1500	0.2471	0.824	0	0	400
2022/12/29	2032	04/05/2023	10.89	Call	Bond Future	2,431.2300	2.4312	2,376.4300	2.3764	(2.254)	0	0	0
2022/12/29	2032	04/05/2023	10.89	Put	Bond Future	3,029.5500	3.0295	3,067.0600	3.0671	1.238	0	0	0
2022/12/29	2032	04/05/2023	11.37	Call	Bond Future	3,774.0200	3.7740	3,706.6800	3.7067	(1.784)	0	0	400
2022/12/29	2032	04/05/2023			Bond Future	11.0091	85.4611	11.0276	85.3688	0.168	0.0000	0.0000	66,415
2022/12/29	2032	04/05/2023	10.88	Call	Bond Future	2,406.4200	2.4064	2,351.9100	2.3519	(2.265)	0	0	0
2022/12/29	2032	04/05/2023	10.88	Put	Bond Future	3,055.2100	3.0552	3,093.0100	3.0930	1.237	0	0	0
2022/12/29	2032	04/05/2023	11.37	Put	Bond Future	1,995.3400	1.9953	2,020.3100	2.0203	1.251	0	0	0
2022/12/29	2032	04/05/2023	10.62	Call	Bond Future	1,813.9600	1.8140	1,767.2200	1.7672	(2.577)	0	0	400
2022/12/29	2032	04/05/2023	10.62	Put	Bond Future	3,788.9900	3.7890	3,834.5600	3.8346	1.203	0	0	0
2022/12/29	2032	04/05/2023	10.87	Call	Bond Future	2,381.7400	2.3817	2,327.5200	2.3275	(2.276)	0	0	0
2022/12/29	2032	04/05/2023	10.87	Put	Bond Future	3,081.0400	3.0810	3,119.1300	3.1191	1.236	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
2022/12/29	2032	03/08/2023	11.77	Call	Bond Future	5,446.2200	5.4462	5,364.7300	5.3647	(1.496)	0	0	0
2022/12/29	2032	03/08/2023	11.77	Put	Bond Future	2,342.7300	2.3427	2,374.3900	2.3744	1.351	0	0	0
2022/12/29	2032	03/08/2023	11.90	Call	Bond Future	5,856.6900	5.8567	5,772.7200	5.7727	(1.434)	0	0	5,000
2022/12/29	2032	03/08/2023	11.90	Put	Bond Future	2,151.6600	2.1517	2,180.8400	2.1808	1.356	0	0	0
2022/12/29	2032	03/08/2023			Bond Future	11.1189	87.2302	11.1421	87.1170	0.208	0.0000	0.0000	2,600
2022/12/29	2032	03/08/2023	11.75	Call	Bond Future	5,384.0500	5.3840	5,302.9500	5.3029	(1.506)	0	0	0
2022/12/29	2032	03/08/2023	11.75	Put	Bond Future	2,373.6300	2.3736	2,405.6800	2.4057	1.350	0	0	0
2022/12/29	2032	03/08/2023	11.76	Call	Bond Future	5,415.1100	5.4151	5,333.8100	5.3338	(1.501)	0	0	0
2022/12/29	2032	03/08/2023	11.76	Put	Bond Future	2,358.1400	2.3581	2,389.9900	2.3900	1.351	0	0	0
2022/12/29	2032	02/11/2023	11.24	Call	Bond Future	3,802.3600	3.8024	3,713.0900	3.7131	(2.348)	0	0	0
2022/12/29	2032	02/11/2023	11.24	Put	Bond Future	3,789.4300	3.7894	3,860.1800	3.8602	1.867	0	0	0
2022/12/29	2032	02/11/2023			Bond Future	11.2373	84.8702	11.2709	84.7102	0.299	0.0000	0.0000	0
2022/12/29	2032	02/11/2023	11.23	Call	Bond Future	3,776.7900	3.7768	3,687.8500	3.6879	(2.355)	0	0	0
2022/12/29	2032	02/11/2023	11.23	Put	Bond Future	3,811.5700	3.8116	3,882.6500	3.8826	1.865	0	0	0
2022/12/29	2032	02/11/2023	11.22	Call	Bond Future	3,751.6200	3.7516	3,663.0000	3.6630	(2.362)	0	0	0
2022/12/29	2032	02/11/2023	11.22	Put	Bond Future	3,834.1400	3.8341	3,905.5400	3.9055	1.862	0	0	0
2022/12/29	2032	01/02/2024	11.84	Call	Bond Future	5,179.6400	5.1796	5,060.2100	5.0602	(2.306)	0	0	0
2022/12/29	2032	01/02/2024	11.84	Put	Bond Future	3,024.1100	3.0241	3,094.2700	3.0943	2.320	0	0	0
2022/12/29	2032	01/02/2024	11.83	Call	Bond Future	5,151.2800	5.1513	5,032.1700	5.0322	(2.312)	0	0	0
2022/12/29	2032	01/02/2024	11.83	Put	Bond Future	3,040.7200	3.0407	3,111.2000	3.1112	2.318	0	0	0
2022/12/29	2032	01/02/2024			Bond Future	11.3686	86.5951	11.4094	86.4055	0.359	0.0000	0.0000	0
2022/12/29	2032	01/02/2024	11.85	Call	Bond Future	5,208.0600	5.2081	5,088.3100	5.0883	(2.299)	0	0	0
2022/12/29	2032	01/02/2024	11.85	Put	Bond Future	3,007.5900	3.0076	3,077.4300	3.0774	2.322	0	0	0
2022/12/29	2033	02/02/2023			Bond Future	114.7847	114.7847	114.7850	114.7850	0.000	0.0000	0.0000	7,312
2022/12/29	2033	04/05/2023			Bond Future	115.6586	115.6586	115.6365	115.6365	(0.019)	0.0000	0.0000	0
2022/12/29	2033	03/08/2023			Bond Future	118.0782	118.0782	118.0300	118.0300	(0.041)	0.0000	0.0000	0
2022/12/29	2033	02/11/2023			Bond Future	119.1219	119.1219	119.0122	119.0122	(0.092)	0.0000	0.0000	0
2022/12/29	2033	01/02/2024			Bond Future	121.5710	121.5710	121.4223	121.4223	(0.122)	0.0000	0.0000	0
2022/12/29	2037	02/02/2023	11.03	Call	Bond Future	492.3100	0.4923	458.2600	0.4583	(6.916)	0	0	0
2022/12/29	2037	02/02/2023	11.03	Put	Bond Future	3,736.5700	3.7366	3,784.8200	3.7848	1.291	0	0	0
2022/12/29	2037	02/02/2023	11.04	Call	Bond Future	506.1800	0.5062	471.5300	0.4715	(6.845)	0	0	0
2022/12/29	2037	02/02/2023	11.04	Put	Bond Future	3,689.4000	3.6894	3,737.0500	3.7370	1.292	0	0	0
2022/12/29	2037	02/02/2023	11.97	Call	Bond Future	3,058.8400	3.0588	2,979.7100	2.9797	(2.587)	0	0	0
2022/12/29	2037	02/02/2023			Bond Future	11.5771	79.0911	11.5915	79.0088	0.124	0.0000	0.0000	133,641
2022/12/29	2037	02/02/2023	11.05	Call	Bond Future	520.3200	0.5203	485.0700	0.4851	(6.775)	0	0	0
2022/12/29	2037	02/02/2023	11.05	Put	Bond Future	3,642.5700	3.6426	3,689.6200	3.6896	1.292	0	0	0
2022/12/29	2037	02/02/2023	11.10	Call	Bond Future	595.1500	0.5952	556.9000	0.5569	(6.427)	0	0	577
2022/12/29	2037	02/02/2023	11.10	Put	Bond Future	3,413.5300	3.4135	3,457.5800	3.4576	1.290	0	0	0
2022/12/29	2037	02/02/2023	11.97	Put	Bond Future	844.8500	0.8448	848.0200	0.8480	0.375	0	0	577
2022/12/29	2037	04/05/2023	13.73	Put	Bond Future	621.1400	0.6211	625.3300	0.6253	0.675	0	0	400
2022/12/29	2037	04/05/2023	11.94	Call	Bond Future	4,088.4000	4.0884	4,017.4100	4.0174	(1.736)	0	0	0
2022/12/29	2037	04/05/2023	11.03	Put	Bond Future	5,616.5500	5.6165	5,671.9700	5.6720	0.987	0	0	0
2022/12/29	2037	04/05/2023	11.30	Call	Bond Future	2,250.6100	2.2506	2,197.8300	2.1978	(2.345)	0	0	0
2022/12/29	2037	04/05/2023	11.30	Put	Bond Future	4,592.7500	4.5927	4,639.6000	4.6396	1.020	0	0	0
2022/12/29	2037	04/05/2023	11.31	Call	Bond Future	2,274.8500	2.2749	2,221.7600	2.2218	(2.334)	0	0	0
2022/12/29	2037	04/05/2023	11.31	Put	Bond Future	4,558.0300	4.5580	4,604.5700	4.6046	1.021	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
2022/12/29	2037	04/05/2023	10.95	Call	Bond Future	1,503.6900	1.5037	1,462.0400	1.4620	(2.770)	0	0	703
2022/12/29	2037	04/05/2023	10.95	Put	Bond Future	5,949.8400	5.9498	6,007.8200	6.0078	0.974	0	0	0
2022/12/29	2037	04/05/2023			Bond Future	11.7057	80.6296	11.7233	80.5300	0.151	0.0000	0.0000	0
2022/12/29	2037	04/05/2023	13.73	Call	Bond Future	10,924.0200	10.9240	10,828.5800	10.8286	(0.874)	0	0	0
2022/12/29	2037	04/05/2023	11.32	Call	Bond Future	2,299.4200	2.2994	2,246.0100	2.2460	(2.323)	0	0	0
2022/12/29	2037	04/05/2023	11.32	Put	Bond Future	4,523.7000	4.5237	4,569.9200	4.5699	1.022	0	0	0
2022/12/29	2037	04/05/2023	11.78	Call	Bond Future	3,579.7900	3.5798	3,512.9100	3.5129	(1.868)	0	0	400
2022/12/29	2037	04/05/2023	11.78	Put	Bond Future	3,161.5000	3.1615	3,194.2500	3.1943	1.036	0	0	0
2022/12/29	2037	04/05/2023	11.94	Put	Bond Future	2,780.8200	2.7808	2,809.4600	2.8095	1.030	0	0	703
2022/12/29	2037	04/05/2023	11.03	Call	Bond Future	1,658.3100	1.6583	1,614.1000	1.6141	(2.666)	0	0	400
2022/12/29	2037	03/08/2023	12.12	Call	Bond Future	5,258.8800	5.2589	5,179.1400	5.1791	(1.516)	0	0	0
2022/12/29	2037	03/08/2023	12.12	Put	Bond Future	3,645.7000	3.6457	3,685.3800	3.6854	1.088	0	0	0
2022/12/29	2037	03/08/2023	12.13	Call	Bond Future	5,290.7000	5.2907	5,210.7300	5.2107	(1.512)	0	0	0
2022/12/29	2037	03/08/2023	12.13	Put	Bond Future	3,623.7500	3.6238	3,663.2000	3.6632	1.089	0	0	0
2022/12/29	2037	03/08/2023			Bond Future	11.8247	78.0402	11.8463	77.9208	0.182	0.0000	0.0000	0
2022/12/29	2037	03/08/2023	12.14	Call	Bond Future	5,322.5800	5.3226	5,242.3900	5.2424	(1.507)	0	0	0
2022/12/29	2037	03/08/2023	12.14	Put	Bond Future	3,601.9200	3.6019	3,641.1500	3.6412	1.089	0	0	0
2022/12/29	2037	02/11/2023	11.57	Call	Bond Future	3,740.9000	3.7409	3,659.0600	3.6591	(2.188)	0	0	0
2022/12/29	2037	02/11/2023	11.55	Put	Bond Future	5,865.0500	5.8650	5,946.7500	5.9467	1.393	0	0	0
2022/12/29	2037	02/11/2023	11.56	Put	Bond Future	5,834.1400	5.8341	5,915.5200	5.9155	1.395	0	0	0
2022/12/29	2037	02/11/2023			Bond Future	11.9409	79.6513	11.9708	79.4884	0.250	0.0000	0.0000	0
2022/12/29	2037	02/11/2023	11.57	Put	Bond Future	5,803.3800	5.8034	5,884.4300	5.8844	1.397	0	0	0
2022/12/29	2037	02/11/2023	11.55	Call	Bond Future	3,689.0900	3.6891	3,607.9000	3.6079	(2.201)	0	0	0
2022/12/29	2037	02/11/2023	11.56	Call	Bond Future	3,714.9500	3.7150	3,633.4400	3.6334	(2.194)	0	0	0
2022/12/29	2037	01/02/2024	12.33	Call	Bond Future	5,680.5700	5.6806	5,565.1000	5.5651	(2.033)	0	0	0
2022/12/29	2037	01/02/2024	12.33	Put	Bond Future	4,309.6500	4.3096	4,384.9400	4.3849	1.747	0	0	0
2022/12/29	2037	01/02/2024			Bond Future	12.0704	77.0147	12.1061	76.8240	0.296	0.0000	0.0000	0
2022/12/29	2037	01/02/2024	12.31	Call	Bond Future	5,620.1100	5.6201	5,505.2800	5.5053	(2.043)	0	0	0
2022/12/29	2037	01/02/2024	12.31	Put	Bond Future	4,353.5400	4.3535	4,429.4700	4.4295	1.744	0	0	0
2022/12/29	2037	01/02/2024	12.32	Call	Bond Future	5,650.1500	5.6501	5,535.0000	5.5350	(2.038)	0	0	0
2022/12/29	2037	01/02/2024	12.32	Put	Bond Future	4,331.3800	4.3314	4,406.9900	4.4070	1.746	0	0	0
2022/12/29	2038	02/02/2023			Bond Future	126.5946	126.5946	127.5227	127.5227	0.733	0.0000	0.0000	4,123
2022/12/29	2038	04/05/2023			Bond Future	129.0875	129.0875	130.0086	130.0086	0.714	0.0000	0.0000	1,583
2022/12/29	2038	03/08/2023			Bond Future	129.8264	129.8264	130.7380	130.7380	0.702	0.0000	0.0000	0
2022/12/29	2038	02/11/2023			Bond Future	132.5352	132.5352	133.3983	133.3983	0.651	0.0000	0.0000	0
2022/12/29	2038	01/02/2024			Bond Future	133.2494	133.2494	134.0887	134.0887	0.630	0.0000	0.0000	0
2022/12/29	2040	02/02/2023	10.93	Call	Bond Future	326.9200	0.3269	300.1800	0.3002	(8.179)	0	0	0
2022/12/29	2040	02/02/2023	12.24	Call	Bond Future	4,168.2100	4.1682	4,078.8700	4.0789	(2.143)	0	0	0
2022/12/29	2040	02/02/2023	12.24	Put	Bond Future	642.2200	0.6422	641.5800	0.6416	(0.100)	0	0	0
2022/12/29	2040	02/02/2023	12.27	Call	Bond Future	4,304.8200	4.3048	4,215.0500	4.2150	(2.085)	0	0	0
2022/12/29	2040	02/02/2023	12.27	Put	Bond Future	605.9800	0.6060	604.9100	0.6049	(0.177)	0	0	388
2022/12/29	2040	02/02/2023	11.12	Call	Bond Future	569.7000	0.5697	531.3600	0.5314	(6.730)	0	0	0
2022/12/29	2040	02/02/2023	11.12	Put	Bond Future	3,964.0900	3.9641	4,014.4500	4.0144	1.270	0	0	0
2022/12/29	2040	02/02/2023	11.19	Call	Bond Future	685.5300	0.6855	642.6500	0.6427	(6.255)	0	0	563
2022/12/29	2040	02/02/2023	11.19	Put	Bond Future	3,619.3100	3.6193	3,665.1300	3.6651	1.266	0	0	0
2022/12/29	2040	02/02/2023	12.07	Put	Bond Future	885.3700	0.8854	887.9700	0.8880	0.294	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
2022/12/29	2040	02/02/2023	10.96	Call	Bond Future	358.5300	0.3585	330.0700	0.3301	(7.938)	0	0	388
2022/12/29	2040	02/02/2023	10.96	Put	Bond Future	4,820.6800	4.8207	4,880.9200	4.8809	1.250	0	0	0
2022/12/29	2040	02/02/2023			Bond Future	11.6504	80.7454	11.6648	80.6567	0.123	0.0000	0.0000	138,235
2022/12/29	2040	02/02/2023	10.18	Call	Bond Future	17.3800	0.0174	14.6200	0.0146	(15.880)	0	0	0
2022/12/29	2040	02/02/2023	10.18	Put	Bond Future	9,997.7500	9.9977	10,083.6900	10.0837	0.860	0	0	0
2022/12/29	2040	02/02/2023	10.21	Call	Bond Future	19.9100	0.0199	16.8200	0.0168	(15.520)	0	0	388
2022/12/29	2040	02/02/2023	10.21	Put	Bond Future	9,778.0100	9.7780	9,863.6200	9.8636	0.876	0	0	0
2022/12/29	2040	02/02/2023	10.93	Put	Bond Future	4,991.6200	4.9916	5,053.5800	5.0536	1.241	0	0	0
2022/12/29	2040	02/02/2023	12.07	Call	Bond Future	3,420.0900	3.4201	3,333.9900	3.3340	(2.517)	0	0	0
2022/12/29	2040	02/02/2023	11.10	Call	Bond Future	539.2900	0.5393	502.2300	0.5022	(6.872)	0	0	0
2022/12/29	2040	02/02/2023	11.10	Put	Bond Future	4,066.0100	4.0660	4,117.6500	4.1176	1.270	0	0	0
2022/12/29	2040	02/02/2023	11.11	Call	Bond Future	554.3500	0.5544	516.6500	0.5166	(6.801)	0	0	0
2022/12/29	2040	02/02/2023	11.11	Put	Bond Future	4,014.8600	4.0149	4,065.8600	4.0659	1.270	0	0	0
2022/12/29	2040	04/05/2023	13.45	Put	Bond Future	934.4800	0.9345	941.4200	0.9414	0.743	0	0	486
2022/12/29	2040	04/05/2023	12.05	Put	Bond Future	2,935.2100	2.9352	2,964.3900	2.9644	0.994	0	0	684
2022/12/29	2040	04/05/2023	12.78	Call	Bond Future	7,393.0600	7.3931	7,301.2500	7.3013	(1.242)	0	0	0
2022/12/29	2040	04/05/2023	12.78	Put	Bond Future	1,624.4400	1.6244	1,639.0200	1.6390	0.898	0	0	388
2022/12/29	2040	04/05/2023	11.43	Call	Bond Future	2,621.7100	2.6217	2,562.8100	2.5628	(2.247)	0	0	0
2022/12/29	2040	04/05/2023	11.43	Put	Bond Future	4,762.4100	4.7624	4,809.9000	4.8099	0.997	0	0	0
2022/12/29	2040	04/05/2023	10.73	Put	Bond Future	7,897.5900	7.8976	7,968.7300	7.9687	0.901	0	0	0
2022/12/29	2040	04/05/2023			Bond Future	11.7745	82.3160	11.7920	82.2097	0.149	0.0000	0.0000	300
2022/12/29	2040	04/05/2023	13.45	Call	Bond Future	10,187.1400	10.1871	10,087.6900	10.0877	(0.976)	0	0	0
2022/12/29	2040	04/05/2023	11.48	Call	Bond Future	2,759.4200	2.7594	2,698.8800	2.6989	(2.194)	0	0	486
2022/12/29	2040	04/05/2023	11.48	Put	Bond Future	4,583.9400	4.5839	4,629.7900	4.6298	1.000	0	0	0
2022/12/29	2040	04/05/2023	12.05	Call	Bond Future	4,584.4200	4.5844	4,507.2100	4.5072	(1.684)	0	0	0
2022/12/29	2040	04/05/2023	11.41	Call	Bond Future	2,567.6100	2.5676	2,509.3700	2.5094	(2.268)	0	0	0
2022/12/29	2040	04/05/2023	11.41	Put	Bond Future	4,835.3200	4.8353	4,883.4700	4.8835	0.996	0	0	0
2022/12/29	2040	04/05/2023	11.42	Call	Bond Future	2,594.4900	2.5945	2,535.9300	2.5359	(2.257)	0	0	0
2022/12/29	2040	04/05/2023	11.42	Put	Bond Future	4,798.6500	4.7987	4,846.4800	4.8465	0.997	0	0	0
2022/12/29	2040	04/05/2023	10.73	Call	Bond Future	1,123.5900	1.1236	1,088.3400	1.0883	(3.137)	0	0	486
2022/12/29	2040	04/05/2023	10.92	Call	Bond Future	1,450.7800	1.4508	1,409.1900	1.4092	(2.867)	0	0	388
2022/12/29	2040	04/05/2023	10.92	Put	Bond Future	6,927.9700	6.9280	6,992.7700	6.9928	0.935	0	0	0
2022/12/29	2040	04/05/2023	11.03	Call	Bond Future	1,667.5000	1.6675	1,622.1600	1.6222	(2.719)	0	0	684
2022/12/29	2040	04/05/2023	11.03	Put	Bond Future	6,407.5100	6.4075	6,468.5600	6.4686	0.953	0	0	0
2022/12/29	2040	04/05/2023	10.17	Call	Bond Future	510.0900	0.5101	489.9800	0.4900	(3.942)	0	0	388
2022/12/29	2040	04/05/2023	10.17	Put	Bond Future	11,286.8500	11.2868	11,373.1300	11.3731	0.764	0	0	0
2022/12/29	2040	03/08/2023	12.23	Call	Bond Future	5,864.0300	5.8640	5,777.9400	5.7779	(1.468)	0	0	0
2022/12/29	2040	03/08/2023	12.23	Put	Bond Future	3,867.4000	3.8674	3,908.0200	3.9080	1.050	0	0	0
2022/12/29	2040	03/08/2023			Bond Future	11.8895	79.5111	11.9107	79.3844	0.178	0.0000	0.0000	0
2022/12/29	2040	03/08/2023	12.21	Call	Bond Future	5,795.2400	5.7952	5,709.6100	5.7096	(1.478)	0	0	0
2022/12/29	2040	03/08/2023	12.21	Put	Bond Future	3,913.6700	3.9137	3,954.7500	3.9548	1.050	0	0	0
2022/12/29	2040	03/08/2023	12.22	Call	Bond Future	5,829.7200	5.8297	5,743.8600	5.7439	(1.473)	0	0	0
2022/12/29	2040	03/08/2023	12.22	Put	Bond Future	3,890.5900	3.8906	3,931.4400	3.9314	1.050	0	0	0
2022/12/29	2040	02/11/2023	11.60	Put	Bond Future	6,336.6800	6.3367	6,422.5700	6.4226	1.355	0	0	0
2022/12/29	2040	02/11/2023	11.58	Call	Bond Future	3,864.0100	3.8640	3,779.4600	3.7795	(2.188)	0	0	0
2022/12/29	2040	02/11/2023	11.58	Put	Bond Future	6,405.5300	6.4055	6,492.1100	6.4921	1.352	0	0	0
2022/12/29	2040	02/11/2023	11.59	Call	Bond Future	3,891.4600	3.8915	3,806.5600	3.8066	(2.182)	0	0	0
2022/12/29	2040	02/11/2023			Bond Future	12.0012	81.1526	12.0303	80.9815	0.243	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
2022/12/29	2040	02/11/2023	11.60	Call	Bond Future	3,918.7000	3.9187	3,833.4600	3.8335	(2.175)	0	0	0
2022/12/29	2040	02/11/2023	11.59	Put	Bond Future	6,371.1700	6.3712	6,457.4000	6.4574	1.353	0	0	0
2022/12/29	2040	01/02/2024	12.33	Call	Bond Future	6,000.5000	6.0005	5,880.7800	5.8808	(1.995)	0	0	0
2022/12/29	2040	01/02/2024	12.33	Put	Bond Future	4,830.8000	4.8308	4,910.7600	4.9108	1.655	0	0	0
2022/12/29	2040	01/02/2024	12.34	Call	Bond Future	6,032.6100	6.0326	5,912.5600	5.9126	(1.990)	0	0	0
2022/12/29	2040	01/02/2024	12.34	Put	Bond Future	4,806.4800	4.8065	4,886.1100	4.8861	1.657	0	0	0
2022/12/29	2040	01/02/2024			Bond Future	12.1253	78.2961	12.1599	78.0965	0.285	0.0000	0.0000	0
2022/12/29	2040	01/02/2024	12.35	Call	Bond Future	6,064.7700	6.0648	5,944.3900	5.9444	(1.985)	0	0	0
2022/12/29	2040	01/02/2024	12.35	Put	Bond Future	4,782.2700	4.7823	4,861.5700	4.8616	1.658	0	0	0
2022/12/29	2044	02/02/2023	10.30	Call	Bond Future	28.6500	0.0287	23.9300	0.0239	(16.475)	0	0	0
2022/12/29	2044	02/02/2023	10.30	Put	Bond Future	9,438.0600	9.4381	9,555.6500	9.5557	1.246	0	0	0
2022/12/29	2044	02/02/2023	11.00	Call	Bond Future	404.4400	0.4044	368.1000	0.3681	(8.985)	0	0	2,500
2022/12/29	2044	02/02/2023	11.00	Put	Bond Future	4,741.1600	4.7412	4,827.1300	4.8271	1.813	0	0	0
2022/12/29	2044	02/02/2023	11.75	Put	Bond Future	1,611.4100	1.6114	1,639.5400	1.6395	1.746	0	0	2,500
2022/12/29	2044	02/02/2023	11.90	Call	Bond Future	2,748.7400	2.7487	2,646.1300	2.6461	(3.733)	0	0	0
2022/12/29	2044	02/02/2023	11.90	Put	Bond Future	1,247.4300	1.2474	1,267.1300	1.2671	1.579	0	0	0
2022/12/29	2044	02/02/2023	12.00	Call	Bond Future	3,151.7400	3.1517	3,044.4700	3.0445	(3.404)	0	0	0
2022/12/29	2044	02/02/2023	12.00	Put	Bond Future	1,044.8900	1.0449	1,059.9300	1.0599	1.439	0	0	4,000
2022/12/29	2044	02/02/2023	11.20	Put	Bond Future	3,683.0800	3.6831	3,753.1900	3.7532	1.904	0	0	0
2022/12/29	2044	02/02/2023	11.70	Call	Bond Future	2,015.6900	2.0157	1,924.6900	1.9247	(4.515)	0	0	1,700
2022/12/29	2044	02/02/2023	11.70	Put	Bond Future	1,750.3400	1.7503	1,781.6500	1.7816	1.789	0	0	0
2022/12/29	2044	02/02/2023	11.10	Call	Bond Future	541.0700	0.5411	496.9800	0.4970	(8.149)	0	0	1,700
2022/12/29	2044	02/02/2023	11.14	Call	Bond Future	603.7400	0.6037	556.4400	0.5564	(7.834)	0	0	0
2022/12/29	2044	02/02/2023	11.14	Put	Bond Future	3,984.1800	3.9842	4,059.1900	4.0592	1.883	0	0	0
2022/12/29	2044	02/02/2023	11.15	Call	Bond Future	620.2100	0.6202	572.1000	0.5721	(7.757)	0	0	0
2022/12/29	2044	02/02/2023	11.15	Put	Bond Future	3,933.0500	3.9331	4,007.2500	4.0073	1.887	0	0	0
2022/12/29	2044	02/02/2023			Bond Future	11.6578	77.5368	11.6772	77.4144	0.167	0.0000	0.0000	79,400
2022/12/29	2044	02/02/2023	10.75	Call	Bond Future	178.1300	0.1781	157.9200	0.1579	(11.346)	0	0	2,500
2022/12/29	2044	02/02/2023	10.75	Put	Bond Future	6,269.5600	6.2696	6,371.6600	6.3717	1.629	0	0	0
2022/12/29	2044	02/02/2023	11.75	Call	Bond Future	2,188.9000	2.1889	2,094.7200	2.0947	(4.303)	0	0	0
2022/12/29	2044	02/02/2023	11.16	Call	Bond Future	636.9100	0.6369	587.9900	0.5880	(7.681)	0	0	0
2022/12/29	2044	02/02/2023	11.16	Put	Bond Future	3,882.2400	3.8822	3,955.6300	3.9556	1.890	0	0	0
2022/12/29	2044	02/02/2023	11.20	Call	Bond Future	706.8300	0.7068	654.6300	0.6546	(7.385)	0	0	0
2022/12/29	2044	02/02/2023	11.10	Put	Bond Future	4,192.8400	4.1928	4,271.0600	4.2711	1.866	0	0	0
2022/12/29	2044	04/05/2023	11.75	Put	Bond Future	3,799.8600	3.7999	3,853.2800	3.8533	1.406	0	0	4,115
2022/12/29	2044	04/05/2023	11.41	Call	Bond Future	2,623.9400	2.6239	2,551.2300	2.5512	(2.771)	0	0	0
2022/12/29	2044	04/05/2023	11.41	Put	Bond Future	4,941.6000	4.9416	5,008.9000	5.0089	1.362	0	0	0
2022/12/29	2044	04/05/2023	11.42	Call	Bond Future	2,651.5700	2.6516	2,578.4400	2.5784	(2.758)	0	0	0
2022/12/29	2044	04/05/2023	11.42	Put	Bond Future	4,904.1900	4.9042	4,971.0700	4.9711	1.364	0	0	0
2022/12/29	2044	04/05/2023			Bond Future	11.7750	79.0449	11.7977	78.9049	0.192	0.0000	0.0000	0
2022/12/29	2044	04/05/2023	11.75	Call	Bond Future	3,644.6300	3.6446	3,558.0400	3.5580	(2.376)	0	0	0
2022/12/29	2044	04/05/2023	12.00	Call	Bond Future	4,492.7000	4.4927	4,397.0000	4.3970	(2.130)	0	0	0
2022/12/29	2044	04/05/2023	12.00	Put	Bond Future	3,120.1100	3.1201	3,164.4200	3.1644	1.420	0	0	4,115
2022/12/29	2044	04/05/2023	12.25	Call	Bond Future	5,407.8000	5.4078	5,304.0900	5.3041	(1.918)	0	0	0
2022/12/29	2044	04/05/2023	12.25	Put	Bond Future	2,557.6900	2.5577	2,593.9900	2.5940	1.419	0	0	1,500
2022/12/29	2044	04/05/2023	11.43	Call	Bond Future	2,679.1600	2.6792	2,605.6000	2.6056	(2.746)	0	0	0
2022/12/29	2044	04/05/2023	11.43	Put	Bond Future	4,866.8300	4.8668	4,933.2800	4.9333	1.365	0	0	0



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2022/12/29	2044	03/08/2023	12.15	Call	Bond Future	5,726.8400	5.7268	5,622.5400	5.6225	(1.821)	0	0	0
2022/12/29	2044	03/08/2023	12.15	Put	Bond Future	4,130.2900	4.1303	4,186.3300	4.1863	1.357	0	0	0
2022/12/29	2044	03/08/2023	12.16	Call	Bond Future	5,761.1000	5.7611	5,656.5100	5.6565	(1.815)	0	0	0
2022/12/29	2044	03/08/2023	12.16	Put	Bond Future	4,105.7800	4.1058	4,161.5300	4.1615	1.358	0	0	0
2022/12/29	2044	03/08/2023			Bond Future	11.8833	76.2976	11.9097	76.1372	0.222	0.0000	0.0000	0
2022/12/29	2044	03/08/2023	12.17	Call	Bond Future	5,795.4300	5.7954	5,690.5400	5.6905	(1.810)	0	0	0
2022/12/29	2044	03/08/2023	12.17	Put	Bond Future	4,081.4200	4.0814	4,136.8700	4.1369	1.359	0	0	0
2022/12/29	2044	02/11/2023	11.57	Call	Bond Future	3,970.8800	3.9709	3,871.0600	3.8711	(2.514)	0	0	0
2022/12/29	2044	02/11/2023	11.57	Put	Bond Future	6,552.3200	6.5523	6,656.2400	6.6562	1.586	0	0	0
2022/12/29	2044	02/11/2023			Bond Future	11.9882	77.8727	12.0222	77.6690	0.284	0.0000	0.0000	0
2022/12/29	2044	02/11/2023	11.55	Call	Bond Future	3,915.4000	3.9154	3,816.4100	3.8164	(2.528)	0	0	0
2022/12/29	2044	02/11/2023	11.55	Put	Bond Future	6,623.9300	6.6239	6,728.6800	6.7287	1.581	0	0	0
2022/12/29	2044	02/11/2023	11.56	Call	Bond Future	3,943.1000	3.9431	3,843.6900	3.8437	(2.521)	0	0	0
2022/12/29	2044	02/11/2023	11.56	Put	Bond Future	6,588.0400	6.5880	6,692.3700	6.6924	1.584	0	0	0
2022/12/29	2044	01/02/2024	12.29	Call	Bond Future	6,069.4400	6.0694	5,931.6600	5.9317	(2.270)	0	0	0
2022/12/29	2044	01/02/2024	12.29	Put	Bond Future	4,987.4600	4.9875	5,081.5700	5.0816	1.887	0	0	0
2022/12/29	2044	01/02/2024			Bond Future	12.1044	75.0748	12.1438	74.8429	0.326	0.0000	0.0000	0
2022/12/29	2044	01/02/2024	12.27	Call	Bond Future	6,004.5900	6.0046	5,867.5800	5.8676	(2.282)	0	0	0
2022/12/29	2044	01/02/2024	12.27	Put	Bond Future	5,037.9500	5.0380	5,132.8300	5.1328	1.883	0	0	0
2022/12/29	2044	01/02/2024	12.28	Call	Bond Future	6,036.9900	6.0370	5,899.5900	5.8996	(2.276)	0	0	0
2022/12/29	2044	01/02/2024	12.28	Put	Bond Future	5,012.6400	5.0126	5,107.1300	5.1071	1.885	0	0	0
2022/12/29	2046	02/02/2023			Bond Future	113.3100	113.3100	115.1335	115.1335	1.609	0.0000	0.0000	13,685
2022/12/29	2046	04/05/2023			Bond Future	113.5055	113.5055	115.3426	115.3426	1.619	0.0000	0.0000	4,935
2022/12/29	2046	03/08/2023			Bond Future	115.8807	115.8807	117.7303	117.7303	1.596	0.0000	0.0000	0
2022/12/29	2046	02/11/2023			Bond Future	116.2099	116.2099	118.0379	118.0379	1.573	0.0000	0.0000	0
2022/12/29	2046	01/02/2024			Bond Future	118.5986	118.5986	120.4276	120.4276	1.542	0.0000	0.0000	0
2022/12/29	2050	02/02/2023			Bond Future	113.7096	113.7096	115.7609	115.7609	1.804	0.0000	0.0000	10,717
2022/12/29	2050	04/05/2023			Bond Future	115.9484	115.9484	118.0172	118.0172	1.784	0.0000	0.0000	3,359
2022/12/29	2050	03/08/2023			Bond Future	116.1934	116.1934	118.2796	118.2796	1.795	0.0000	0.0000	0
2022/12/29	2050	02/11/2023			Bond Future	118.6178	118.6178	120.6865	120.6865	1.744	0.0000	0.0000	0
2022/12/29	2050	01/02/2024			Bond Future	118.8165	118.8165	120.8902	120.8902	1.745	0.0000	0.0000	0
2022/12/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	AL37	02/02/2023			Index Future	853.9180	853.9180	853.9140	853.9140	0.000	0.0000	0.0000	0
2022/12/29	AL37	04/05/2023			Index Future	870.5250	870.5250	870.3530	870.3530	(0.020)	0.0000	0.0000	0
2022/12/29	AL37	03/08/2023			Index Future	888.5330	888.5330	888.1640	888.1640	(0.042)	0.0000	0.0000	0
2022/12/29	AL37	02/11/2023			Index Future	906.8710	906.8710	906.0380	906.0380	(0.092)	0.0000	0.0000	0
2022/12/29	AL37	01/02/2024			Index Future	925.3240	925.3240	924.1930	924.1930	(0.122)	0.0000	0.0000	0
2022/12/29	AL7T	02/02/2023			Index Future	986.8640	986.8640	986.0920	986.0920	(0.078)	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
2022/12/29	AL7T	04/05/2023			Index Future	1,006.0570	1,006.0570	1,005.0750	1,005.0750	(0.098)	0.0000	0.0000	0
2022/12/29	AL7T	03/08/2023			Index Future	1,026.8680	1,026.8680	1,025.6430	1,025.6430	(0.119)	0.0000	0.0000	0
2022/12/29	AL7T	02/11/2023			Index Future	1,048.0620	1,048.0620	1,046.2840	1,046.2840	(0.170)	0.0000	0.0000	0
2022/12/29	AL7T	01/02/2024			Index Future	1,069.3870	1,069.3870	1,067.2490	1,067.2490	(0.200)	0.0000	0.0000	0
2022/12/29	ALBI	02/02/2023			Index Future	860.5540	860.5540	859.8250	859.8250	(0.085)	0.0000	0.0000	111
2022/12/29	ALBI	04/05/2023			Index Future	877.2900	877.2900	876.3770	876.3770	(0.104)	0.0000	0.0000	0
2022/12/29	ALBI	03/08/2023			Index Future	895.4380	895.4380	894.3110	894.3110	(0.126)	0.0000	0.0000	0
2022/12/29	ALBI	02/11/2023			Index Future	913.9180	913.9180	912.3090	912.3090	(0.176)	0.0000	0.0000	0
2022/12/29	ALBI	01/02/2024			Index Future	932.5150	932.5150	930.5890	930.5890	(0.207)	0.0000	0.0000	0
2022/12/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	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
2022/12/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/29	ES33	02/02/2023			Bond Future	12.3301	74.8334	12.3440	74.7689	0.113	0.0000	0.0000	350
2022/12/29	ES33	04/05/2023			Bond Future	12.4973	72.5126	12.5149	72.4325	0.141	0.0000	0.0000	0
2022/12/29	ES33	03/08/2023			Bond Future	12.6510	74.0306	12.6730	73.9327	0.174	0.0000	0.0000	0
2022/12/29	ES33	02/11/2023			Bond Future	12.8170	71.7799	12.8486	71.6424	0.247	0.0000	0.0000	0
2022/12/29	ES33	01/02/2024			Bond Future	13.0014	73.2541	13.0396	73.0917	0.294	0.0000	0.0000	0
2022/12/29	ES42	02/02/2023			Bond Future	12.5963	73.0120	12.6154	72.9088	0.152	0.0000	0.0000	4,195
2022/12/29	ES42	04/05/2023			Bond Future	12.7491	70.1867	12.7716	70.0672	0.177	0.0000	0.0000	0
2022/12/29	ES42	03/08/2023			Bond Future	12.8862	71.6570	12.9127	71.5195	0.205	0.0000	0.0000	0
2022/12/29	ES42	02/11/2023			Bond Future	13.0334	68.8897	13.0683	68.7123	0.267	0.0000	0.0000	0
2022/12/29	ES42	01/02/2024			Bond Future	13.1884	70.3036	13.2289	70.1013	0.307	0.0000	0.0000	0
2022/12/29	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GOVI	02/02/2023	850.82	Put	GOVI	23,640.0000	2.3640	30,800.0000	3.0800	30.288	0	0	0
2022/12/29	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GOVI	02/02/2023	850.83	Put	GOVI	23,740.0000	2.3740	30,900.0000	3.0900	30.160	0	0	0
2022/12/29	GOVI	02/02/2023			GOVI	848.4560	848.4560	847.7400	847.7400	(0.084)	0.0000	0.0000	848
2022/12/29	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GOVI	02/02/2023	850.84	Put	GOVI	23,840.0000	2.3840	31,000.0000	3.1000	30.034	0	0	0
2022/12/29	GOVI	04/05/2023	852.86	Call	GOVI	120,970.0000	12.0970	112,000.0000	11.2000	(7.415)	0	0	0
2022/12/29	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GOVI	04/05/2023	852.87	Call	GOVI	120,870.0000	12.0870	111,900.0000	11.1900	(7.421)	0	0	0
2022/12/29	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GOVI	04/05/2023			GOVI	864.9570	864.9570	864.0600	864.0600	(0.104)	0.0000	0.0000	0
2022/12/29	GOVI	04/05/2023	852.88	Call	GOVI	120,770.0000	12.0770	111,800.0000	11.1800	(7.427)	0	0	0
2022/12/29	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GOVI	03/08/2023	837.21	Call	GOVI	456,400.0000	45.6400	445,320.0000	44.5320	(2.428)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/29	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GOVI	03/08/2023	837.22	Call	GOVI	456,300.0000	45.6300	445,220.0000	44.5220	(2.428)	0	0	0
2022/12/29	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GOVI	03/08/2023			GOVI	882.8500	882.8500	881.7420	881.7420	(0.126)	0.0000	0.0000	0
2022/12/29	GOVI	03/08/2023	837.23	Call	GOVI	456,200.0000	45.6200	445,120.0000	44.5120	(2.429)	0	0	0
2022/12/29	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GOVI	02/11/2023	885.82	Call	GOVI	152,510.0000	15.2510	136,670.0000	13.6670	(10.386)	0	0	0
2022/12/29	GOVI	02/11/2023			GOVI	901.0710	901.0710	899.4870	899.4870	(0.176)	0.0000	0.0000	0
2022/12/29	GOVI	02/11/2023	885.80	Call	GOVI	152,710.0000	15.2710	136,870.0000	13.6870	(10.373)	0	0	0
2022/12/29	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GOVI	02/11/2023	885.81	Call	GOVI	152,610.0000	15.2610	136,770.0000	13.6770	(10.379)	0	0	0
2022/12/29	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GOVI	01/02/2024	880.00	Call	GOVI	394,060.0000	39.4060	375,110.0000	37.5110	(4.809)	0	0	0
2022/12/29	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GOVI	01/02/2024			GOVI	919.4060	919.4060	917.5110	917.5110	(0.206)	0.0000	0.0000	0
2022/12/29	GOVI	01/02/2024	879.98	Call	GOVI	394,260.0000	39.4260	375,310.0000	37.5310	(4.806)	0	0	0
2022/12/29	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GOVI	01/02/2024	879.99	Call	GOVI	394,160.0000	39.4160	375,210.0000	37.5210	(4.808)	0	0	0
2022/12/29	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/29	IGOV	02/02/2023			Index Future	320.2230	320.2230	322.4280	322.4280	0.689	0.0000	0.0000	671
2022/12/29	IGOV	04/05/2023			Index Future	326.5290	326.5290	328.7140	328.7140	0.669	0.0000	0.0000	16
2022/12/29	IGOV	03/08/2023			Index Future	333.3610	333.3610	335.5180	335.5180	0.647	0.0000	0.0000	0
2022/12/29	IGOV	02/11/2023			Index Future	340.3160	340.3160	342.3470	342.3470	0.597	0.0000	0.0000	0
2022/12/29	IGOV	01/02/2024			Index Future	347.3150	347.3150	349.2810	349.2810	0.566	0.0000	0.0000	0
2022/12/29	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/29	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
2022/12/29	JBAF	18/01/2023			Jibar Tradeable Future	7.3350	92.6650	7.2850	92.7150	(0.682)	0.0000	0.0000	0
2022/12/29	JBAF	15/02/2023			Jibar Tradeable Future	7.6750	92.3250	7.6800	92.3200	0.065	0.0000	0.0000	0
2022/12/29	JBAF	15/03/2023			Jibar Tradeable Future	7.7100	92.2900	7.7250	92.2750	0.195	0.0000	0.0000	0
2022/12/29	JBAF	19/04/2023			Jibar Tradeable Future	7.8300	92.1700	7.8400	92.1600	0.128	0.0000	0.0000	0
2022/12/29	JBAF	17/05/2023			Jibar Tradeable Future	7.8500	92.1500	7.8700	92.1300	0.255	0.0000	0.0000	0
2022/12/29	JBAF	21/06/2023			Jibar Tradeable Future	7.8950	92.1050	7.8900	92.1100	(0.063)	0.0000	0.0000	0
2022/12/29	JBAF	20/09/2023			Jibar Tradeable Future	7.9000	92.1000	7.9200	92.0800	0.253	0.0000	0.0000	75
2022/12/29	JBAF	20/12/2023			Jibar Tradeable Future	7.9100	92.0900	7.8800	92.1200	(0.379)	0.0000	0.0000	272
2022/12/29	JBAF	20/03/2024			Jibar Tradeable Future	7.8900	92.1100	7.8400	92.1600	(0.634)	0.0000	0.0000	0
2022/12/29	JBAF	19/06/2024			Jibar Tradeable Future	7.8750	92.1250	7.8450	92.1550	(0.381)	0.0000	0.0000	0
2022/12/29	JBAF	18/09/2024			Jibar Tradeable Future	7.8750	92.1250	7.8350	92.1650	(0.508)	0.0000	0.0000	68
2022/12/29	JBAF	18/12/2024			Jibar Tradeable Future	7.8600	92.1400	7.9300	92.0700	0.891	0.0000	0.0000	0
2022/12/29	R035	02/02/2023	9.81	Call	Bond Future	9.3600	0.0094	7.5600	0.0076	(19.231)	0	0	582
2022/12/29	R035	02/02/2023	9.81	Put	Bond Future	9,673.0200	9.6730	9,781.7300	9.7817	1.124	0	0	0
2022/12/29	R035	02/02/2023	9.85	Call	Bond Future	11.3300	0.0113	9.2100	0.0092	(18.711)	0	0	0
2022/12/29	R035	02/02/2023	9.89	Call	Bond Future	13.6700	0.0137	11.1700	0.0112	(18.288)	0	0	388
2022/12/29	R035	02/02/2023	9.89	Put	Bond Future	9,146.4500	9.1464	9,254.4600	9.2545	1.181	0	0	0
2022/12/29	R035	02/02/2023	11.94	Call	Bond Future	3,731.6400	3.7316	3,627.7600	3.6278	(2.784)	0	0	0
2022/12/29	R035	02/02/2023	13.22	Put	Bond Future	33.1100	0.0331	32.0400	0.0320	(3.232)	0	0	976
2022/12/29	R035	02/02/2023	10.88	Call	Bond Future	551.0500	0.5510	508.0100	0.5080	(7.811)	0	0	0
2022/12/29	R035	02/02/2023	10.88	Put	Bond Future	3,449.6000	3.4496	3,517.0700	3.5171	1.956	0	0	0
2022/12/29	R035	02/02/2023	10.66	Call	Bond Future	289.0700	0.2891	261.1200	0.2611	(9.669)	0	0	0
2022/12/29	R035	02/02/2023	10.66	Put	Bond Future	4,521.0600	4.5211	4,603.6200	4.6036	1.826	0	0	582
2022/12/29	R035	02/02/2023	10.30	Put	Bond Future	6,555.0400	6.5550	6,655.0600	6.6551	1.526	0	0	0
2022/12/29	R035	02/02/2023	10.60	Call	Bond Future	238.0700	0.2381	213.7100	0.2137	(10.232)	0	0	0
2022/12/29	R035	02/02/2023	10.60	Put	Bond Future	4,838.7400	4.8387	4,924.8900	4.9249	1.780	0	0	0
2022/12/29	R035	02/02/2023	10.64	Put	Bond Future	4,625.8700	4.6259	4,709.6600	4.7097	1.811	0	0	0
2022/12/29	R035	02/02/2023			Bond Future	11.3752	87.7204	11.3945	87.6099	0.170	0.0000	0.0000	145,700
2022/12/29	R035	02/02/2023	9.85	Put	Bond Future	9,409.0300	9.4090	9,517.4200	9.5174	1.152	0	0	0
2022/12/29	R035	02/02/2023	11.94	Put	Bond Future	590.9500	0.5909	597.5800	0.5976	1.122	0	0	0
2022/12/29	R035	02/02/2023	11.98	Call	Bond Future	3,902.3100	3.9023	3,797.4600	3.7975	(2.687)	0	0	0
2022/12/29	R035	02/02/2023	11.98	Put	Bond Future	545.6300	0.5456	551.2900	0.5513	1.037	0	0	388
2022/12/29	R035	02/02/2023	13.22	Call	Bond Future	9,691.6700	9.6917	9,580.0900	9.5801	(1.151)	0	0	0
2022/12/29	R035	02/02/2023	11.05	Call	Bond Future	846.4400	0.8464	790.6300	0.7906	(6.593)	0	0	976
2022/12/29	R035	02/02/2023	11.05	Put	Bond Future	2,734.0700	2.7341	2,788.7700	2.7888	2.001	0	0	0
2022/12/29	R035	02/02/2023	11.06	Call	Bond Future	866.5300	0.8665	809.9600	0.8100	(6.528)	0	0	0
2022/12/29	R035	02/02/2023	11.06	Put	Bond Future	2,695.2100	2.6952	2,749.1500	2.7492	2.001	0	0	582
2022/12/29	R035	02/02/2023	10.86	Call	Bond Future	521.8500	0.5219	480.2700	0.4803	(7.968)	0	0	0
2022/12/29	R035	02/02/2023	10.86	Put	Bond Future	3,540.4400	3.5404	3,609.3700	3.6094	1.947	0	0	0
2022/12/29	R035	02/02/2023	10.87	Call	Bond Future	536.3100	0.5363	494.0000	0.4940	(7.889)	0	0	0
2022/12/29	R035	02/02/2023	10.87	Put	Bond Future	3,494.8500	3.4949	3,563.0500	3.5631	1.951	0	0	0
2022/12/29	R035	02/02/2023	10.30	Call	Bond Future	78.0200	0.0780	67.5300	0.0675	(13.445)	0	0	976
2022/12/29	R035	02/02/2023	10.64	Call	Bond Future	271.2300	0.2712	244.5100	0.2445	(9.851)	0	0	388
2022/12/29	R035	04/05/2023	11.22	Put	Bond Future	4,100.1800	4.1002	4,160.4100	4.1604	1.469	0	0	0
2022/12/29	R035	04/05/2023	12.46	Call	Bond Future	6,618.9900	6.6190	6,512.0300	6.5120	(1.616)	0	0	0
2022/12/29	R035	04/05/2023	12.46	Put	Bond Future	1,483.6200	1.4836	1,505.9700	1.5060	1.506	0	0	388
2022/12/29	R035	04/05/2023	13.18	Call	Bond Future	9,489.5400	9.4895	9,371.2900	9.3713	(1.246)	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
2022/12/29	R035	04/05/2023	13.18	Put	Bond Future	793.0400	0.7930	804.1000	0.8041	1.395	0	0	491
2022/12/29	R035	04/05/2023	11.17	Call	Bond Future	2,379.2500	2.3793	2,312.1400	2.3121	(2.821)	0	0	491
2022/12/29	R035	04/05/2023	11.20	Call	Bond Future	2,454.7900	2.4548	2,386.5000	2.3865	(2.782)	0	0	0
2022/12/29	R035	04/05/2023	11.21	Call	Bond Future	2,480.1800	2.4802	2,411.5000	2.4115	(2.769)	0	0	0
2022/12/29	R035	04/05/2023	10.60	Call	Bond Future	1,208.4600	1.2085	1,164.1900	1.1642	(3.663)	0	0	388
2022/12/29	R035	04/05/2023	10.60	Put	Bond Future	6,478.8300	6.4788	6,563.8700	6.5639	1.313	0	0	0
2022/12/29	R035	04/05/2023			Bond Future	11.5008	84.9227	11.5239	84.7934	0.201	0.0000	0.0000	104,314
2022/12/29	R035	04/05/2023	11.22	Call	Bond Future	2,505.7200	2.5057	2,436.6400	2.4366	(2.757)	0	0	0
2022/12/29	R035	04/05/2023	11.17	Put	Bond Future	4,262.1000	4.2621	4,324.3000	4.3243	1.459	0	0	0
2022/12/29	R035	04/05/2023	11.20	Put	Bond Future	4,164.4400	4.1644	4,225.4600	4.2255	1.465	0	0	0
2022/12/29	R035	04/05/2023	11.21	Put	Bond Future	4,132.2100	4.1322	4,192.8400	4.1928	1.467	0	0	0
2022/12/29	R035	04/05/2023	9.85	Call	Bond Future	419.2200	0.4192	398.6100	0.3986	(4.916)	0	0	388
2022/12/29	R035	04/05/2023	9.85	Put	Bond Future	10,441.0100	10.4410	10,549.7100	10.5497	1.041	0	0	0
2022/12/29	R035	04/05/2023	10.42	Call	Bond Future	949.9300	0.9499	912.3400	0.9123	(3.957)	0	0	491
2022/12/29	R035	04/05/2023	10.42	Put	Bond Future	7,329.3100	7.3293	7,421.0300	7.4210	1.251	0	0	0
2022/12/29	R035	03/08/2023	12.00	Call	Bond Future	5,459.6400	5.4596	5,359.6500	5.3597	(1.831)	0	0	0
2022/12/29	R035	03/08/2023	12.00	Put	Bond Future	3,374.5000	3.3745	3,425.3400	3.4253	1.507	0	0	0
2022/12/29	R035	03/08/2023			Bond Future	11.6137	86.6802	11.6412	86.5294	0.237	0.0000	0.0000	0
2022/12/29	R035	03/08/2023	11.98	Call	Bond Future	5,394.9000	5.3949	5,295.4700	5.2955	(1.843)	0	0	0
2022/12/29	R035	03/08/2023	11.98	Put	Bond Future	3,415.8700	3.4159	3,467.2700	3.4673	1.505	0	0	0
2022/12/29	R035	03/08/2023	11.99	Call	Bond Future	5,427.1000	5.4271	5,327.4000	5.3274	(1.837)	0	0	0
2022/12/29	R035	03/08/2023	11.99	Put	Bond Future	3,394.9900	3.3950	3,446.1200	3.4461	1.506	0	0	0
2022/12/29	R035	02/11/2023	11.41	Call	Bond Future	3,687.2500	3.6873	3,589.0800	3.5891	(2.662)	0	0	0
2022/12/29	R035	02/11/2023	11.41	Put	Bond Future	5,476.6300	5.4766	5,576.0600	5.5761	1.816	0	0	0
2022/12/29	R035	02/11/2023	11.42	Call	Bond Future	3,712.8900	3.7129	3,614.3200	3.6143	(2.655)	0	0	0
2022/12/29	R035	02/11/2023	11.42	Put	Bond Future	5,446.7600	5.4468	5,545.7900	5.5458	1.818	0	0	0
2022/12/29	R035	02/11/2023			Bond Future	11.7371	83.9637	11.7738	83.7661	0.313	0.0000	0.0000	0
2022/12/29	R035	02/11/2023	11.43	Call	Bond Future	3,738.6200	3.7386	3,639.6600	3.6397	(2.647)	0	0	0
2022/12/29	R035	02/11/2023	11.43	Put	Bond Future	5,417.0200	5.4170	5,515.6600	5.5157	1.821	0	0	0
2022/12/29	R035	01/02/2024	12.18	Put	Bond Future	4,115.6000	4.1156	4,206.0100	4.2060	2.197	0	0	0
2022/12/29	R035	01/02/2024	12.19	Call	Bond Future	5,729.0700	5.7291	5,591.5100	5.5915	(2.401)	0	0	0
2022/12/29	R035	01/02/2024	12.19	Put	Bond Future	4,094.6800	4.0947	4,184.7100	4.1847	2.199	0	0	0
2022/12/29	R035	01/02/2024			Bond Future	11.8757	85.6703	11.9189	85.4427	0.364	0.0000	0.0000	0
2022/12/29	R035	01/02/2024	12.18	Call	Bond Future	5,698.7000	5.6987	5,561.5200	5.5615	(2.407)	0	0	0
2022/12/29	R035	01/02/2024	12.20	Call	Bond Future	5,759.4900	5.7595	5,621.5600	5.6216	(2.395)	0	0	0
2022/12/29	R035	01/02/2024	12.20	Put	Bond Future	4,073.8700	4.0739	4,163.5300	4.1635	2.201	0	0	0
2022/12/29	R186	02/02/2023	8.32	Call	Bond Future	125.3100	0.1253	119.9200	0.1199	(4.301)	0	0	0
2022/12/29	R186	02/02/2023	8.32	Put	Bond Future	1,887.9900	1.8880	1,883.1700	1.8832	(0.255)	0	0	0
2022/12/29	R186	02/02/2023	8.33	Call	Bond Future	131.6200	0.1316	126.0800	0.1261	(4.209)	0	0	0
2022/12/29	R186	02/02/2023	8.33	Put	Bond Future	1,860.3600	1.8604	1,855.3900	1.8554	(0.267)	0	0	0
2022/12/29	R186	02/02/2023			Bond Future	8.8447	106.6873	8.8448	106.6867	0.002	0.0000	0.0000	73,862
2022/12/29	R186	02/02/2023	8.34	Call	Bond Future	138.1400	0.1381	132.4500	0.1324	(4.119)	0	0	0
2022/12/29	R186	02/02/2023	8.34	Put	Bond Future	1,832.9500	1.8329	1,827.8300	1.8278	(0.279)	0	0	0
2022/12/29	R186	04/05/2023	8.83	Put	Bond Future	1,652.1900	1.6522	1,657.7100	1.6577	0.334	0	0	0
2022/12/29	R186	04/05/2023	8.84	Call	Bond Future	1,362.5900	1.3626	1,346.4000	1.3464	(1.188)	0	0	0
2022/12/29	R186	04/05/2023			Bond Future	8.9274	108.7616	8.9343	108.7400	0.078	0.0000	0.0000	12,216
2022/12/29	R186	04/05/2023	8.82	Call	Bond Future	1,331.6300	1.3316	1,315.6000	1.3156	(1.204)	0	0	0

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2022/12/29	R186	04/05/2023	8.82	Put	Bond Future	1,668.1500	1.6681	1,673.7500	1.6738	0.336	0	0	0
2022/12/29	R186	04/05/2023	8.83	Call	Bond Future	1,347.0600	1.3471	1,330.9500	1.3309	(1.196)	0	0	0
2022/12/29	R186	04/05/2023	8.84	Put	Bond Future	1,636.3500	1.6363	1,641.7900	1.6418	0.332	0	0	0
2022/12/29	R186	03/08/2023	9.73	Put	Bond Future	1,010.3200	1.0103	1,020.8300	1.0208	1.040	0	0	0
2022/12/29	R186	03/08/2023	9.74	Call	Bond Future	3,215.9600	3.2160	3,180.7800	3.1808	(1.094)	0	0	0
2022/12/29	R186	03/08/2023	9.74	Put	Bond Future	1,002.6100	1.0026	1,013.0400	1.0130	1.040	0	0	0
2022/12/29	R186	03/08/2023			Bond Future	8.9750	105.7053	8.9906	105.6597	0.173	0.0000	0.0000	0
2022/12/29	R186	03/08/2023	9.73	Call	Bond Future	3,195.1200	3.1951	3,160.0200	3.1600	(1.099)	0	0	0
2022/12/29	R186	03/08/2023	9.75	Call	Bond Future	3,236.8400	3.2368	3,201.5800	3.2016	(1.089)	0	0	0
2022/12/29	R186	03/08/2023	9.75	Put	Bond Future	994.9500	0.9950	1,005.3000	1.0053	1.040	0	0	0
2022/12/29	R186	02/11/2023	9.40	Call	Bond Future	2,527.2700	2.5273	2,464.6400	2.4646	(2.478)	0	0	0
2022/12/29	R186	02/11/2023	9.40	Put	Bond Future	1,521.7000	1.5217	1,560.6900	1.5607	2.562	0	0	0
2022/12/29	R186	02/11/2023	9.15	Call	Bond Future	2,106.2300	2.1062	2,049.0700	2.0491	(2.714)	0	0	1,715
2022/12/29	R186	02/11/2023			Bond Future	9.0301	107.8874	9.0673	107.7857	0.412	0.0000	0.0000	0
2022/12/29	R186	02/11/2023	10.42	Call	Bond Future	4,514.3900	4.5144	4,434.5600	4.4346	(1.768)	0	0	0
2022/12/29	R186	02/11/2023	10.42	Put	Bond Future	798.8300	0.7988	820.6200	0.8206	2.728	0	0	1,715
2022/12/29	R186	02/11/2023	9.15	Put	Bond Future	1,778.9000	1.7789	1,823.3600	1.8234	2.499	0	0	0
2022/12/29	R186	02/11/2023	9.38	Call	Bond Future	2,492.2600	2.4923	2,430.0500	2.4300	(2.496)	0	0	0
2022/12/29	R186	02/11/2023	9.38	Put	Bond Future	1,540.7400	1.5407	1,580.1500	1.5801	2.558	0	0	0
2022/12/29	R186	02/11/2023	9.39	Call	Bond Future	2,509.5500	2.5096	2,447.1300	2.4471	(2.487)	0	0	0
2022/12/29	R186	02/11/2023	9.39	Put	Bond Future	1,531.0000	1.5310	1,570.2000	1.5702	2.560	0	0	0
2022/12/29	R186	01/02/2024	9.51	Call	Bond Future	2,607.1200	2.6071	2,525.2300	2.5252	(3.141)	0	0	0
2022/12/29	R186	01/02/2024	9.52	Put	Bond Future	1,586.3900	1.5864	1,640.5500	1.6406	3.414	0	0	0
2022/12/29	R186	01/02/2024	9.50	Call	Bond Future	2,590.8000	2.5908	2,509.1600	2.5092	(3.151)	0	0	0
2022/12/29	R186	01/02/2024			Bond Future	9.1081	104.7750	9.1619	104.6387	0.591	0.0000	0.0000	0
2022/12/29	R186	01/02/2024	9.51	Put	Bond Future	1,595.0400	1.5950	1,649.4500	1.6494	3.411	0	0	0
2022/12/29	R186	01/02/2024	9.52	Call	Bond Future	2,623.4900	2.6235	2,541.3500	2.5413	(3.131)	0	0	0
2022/12/29	R186	01/02/2024	9.50	Put	Bond Future	1,603.7500	1.6038	1,658.4100	1.6584	3.408	0	0	0
2022/12/29	R197	02/02/2023			Bond Future	328.4425	328.4425	328.5246	328.5246	0.025	0.0000	0.0000	977
2022/12/29	R197	04/05/2023			Bond Future	334.9091	334.9091	334.9281	334.9281	0.006	0.0000	0.0000	0
2022/12/29	R197	03/08/2023			Bond Future	332.8493	332.8493	332.7957	332.7957	(0.016)	0.0000	0.0000	0
2022/12/29	R197	02/11/2023			Bond Future	339.7945	339.7945	339.5679	339.5679	(0.067)	0.0000	0.0000	0
2022/12/29	R202	02/02/2023			Bond Future	246.1145	246.1145	247.6447	247.6447	0.622	0.0000	0.0000	5,950
2022/12/29	R202	04/05/2023			Bond Future	250.9602	250.9602	252.4717	252.4717	0.602	0.0000	0.0000	0
2022/12/29	R202	03/08/2023			Bond Future	251.3946	251.3946	252.8826	252.8826	0.592	0.0000	0.0000	0
2022/12/29	R202	02/11/2023			Bond Future	256.6401	256.6401	258.0286	258.0286	0.541	0.0000	0.0000	0
2022/12/29	R202	01/02/2024			Bond Future	256.9646	256.9646	258.3020	258.3020	0.520	0.0000	0.0000	0
2022/12/29	R209	02/02/2023	10.78	Call	Bond Future	370.2600	0.3703	343.1000	0.3431	(7.335)	0	0	0
2022/12/29	R209	02/02/2023	10.79	Call	Bond Future	381.2800	0.3813	353.6100	0.3536	(7.257)	0	0	0
2022/12/29	R209	02/02/2023	10.80	Put	Bond Future	3,329.3700	3.3294	3,373.3200	3.3733	1.320	0	0	0
2022/12/29	R209	02/02/2023			Bond Future	11.3677	67.7220	11.3821	67.6498	0.127	0.0000	0.0000	31,486
2022/12/29	R209	02/02/2023	10.78	Put	Bond Future	3,413.9500	3.4139	3,458.9200	3.4589	1.317	0	0	0
2022/12/29	R209	02/02/2023	10.79	Put	Bond Future	3,371.5400	3.3715	3,416.0000	3.4160	1.319	0	0	0
2022/12/29	R209	02/02/2023	10.80	Call	Bond Future	392.4700	0.3925	364.2900	0.3643	(7.180)	0	0	0
2022/12/29	R209	04/05/2023	11.10	Call	Bond Future	1,974.1100	1.9741	1,927.7400	1.9277	(2.349)	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
2022/12/29	R209	04/05/2023	11.10	Put	Bond Future	3,896.9200	3.8969	3,937.1900	3.9372	1.033	0	0	0
2022/12/29	R209	04/05/2023	11.50	Put	Bond Future	2,838.8400	2.8388	2,868.6800	2.8687	1.051	0	0	0
2022/12/29	R209	04/05/2023	10.00	Call	Bond Future	474.0000	0.4740	455.7600	0.4558	(3.848)	0	0	500
2022/12/29	R209	04/05/2023	10.00	Put	Bond Future	8,396.7700	8.3968	8,465.1700	8.4652	0.815	0	0	0
2022/12/29	R209	04/05/2023	11.09	Call	Bond Future	1,952.8800	1.9529	1,906.7900	1.9068	(2.360)	0	0	0
2022/12/29	R209	04/05/2023	11.09	Put	Bond Future	3,927.1200	3.9271	3,967.6700	3.9677	1.033	0	0	0
2022/12/29	R209	04/05/2023			Bond Future	11.4818	65.8873	11.4993	65.8006	0.153	0.0000	0.0000	2,635
2022/12/29	R209	04/05/2023	12.50	Call	Bond Future	5,990.2900	5.9903	5,915.2600	5.9153	(1.253)	0	0	0
2022/12/29	R209	04/05/2023	12.50	Put	Bond Future	1,225.2100	1.2252	1,236.8200	1.2368	0.948	0	0	8,500
2022/12/29	R209	04/05/2023	11.11	Call	Bond Future	1,995.4600	1.9955	1,948.8200	1.9488	(2.337)	0	0	0
2022/12/29	R209	04/05/2023	11.11	Put	Bond Future	3,866.9100	3.8669	3,906.9100	3.9069	1.034	0	0	0
2022/12/29	R209	04/05/2023	11.50	Call	Bond Future	2,928.7800	2.9288	2,871.9800	2.8720	(1.939)	0	0	1,000
2022/12/29	R209	04/05/2023	11.00	Call	Bond Future	1,766.9000	1.7669	1,723.3300	1.7233	(2.466)	0	0	0
2022/12/29	R209	04/05/2023	11.00	Put	Bond Future	4,206.4200	4.2064	4,249.4900	4.2495	1.024	0	0	6,250
2022/12/29	R209	03/08/2023	11.95	Put	Bond Future	2,985.3000	2.9853	3,018.0400	3.0180	1.097	0	0	0
2022/12/29	R209	03/08/2023	11.93	Call	Bond Future	4,684.3100	4.6843	4,614.4300	4.6144	(1.492)	0	0	0
2022/12/29	R209	03/08/2023	11.94	Call	Bond Future	4,712.5300	4.7125	4,642.4600	4.6425	(1.487)	0	0	0
2022/12/29	R209	03/08/2023			Bond Future	11.5821	67.2511	11.6033	67.1481	0.183	0.0000	0.0000	0
2022/12/29	R209	03/08/2023	11.95	Call	Bond Future	4,740.8100	4.7408	4,670.5500	4.6706	(1.482)	0	0	0
2022/12/29	R209	03/08/2023	11.93	Put	Bond Future	3,022.5200	3.0225	3,055.6400	3.0556	1.096	0	0	0
2022/12/29	R209	03/08/2023	11.94	Put	Bond Future	3,003.8500	3.0038	3,036.7800	3.0368	1.096	0	0	0
2022/12/29	R209	02/11/2023	11.33	Call	Bond Future	3,232.4100	3.2324	3,161.9600	3.1620	(2.179)	0	0	0
2022/12/29	R209	02/11/2023	11.33	Put	Bond Future	4,980.3900	4.9804	5,049.4100	5.0494	1.386	0	0	0
2022/12/29	R209	02/11/2023	11.34	Call	Bond Future	3,255.0500	3.2550	3,184.3100	3.1843	(2.173)	0	0	0
2022/12/29	R209	02/11/2023	11.34	Put	Bond Future	4,953.3600	4.9534	5,022.0900	5.0221	1.388	0	0	0
2022/12/29	R209	02/11/2023			Bond Future	11.6883	65.4874	11.7174	65.3480	0.249	0.0000	0.0000	0
2022/12/29	R209	02/11/2023	11.35	Call	Bond Future	3,278.0000	3.2780	3,206.9800	3.2070	(2.167)	0	0	0
2022/12/29	R209	02/11/2023	11.35	Put	Bond Future	4,926.6900	4.9267	4,995.1400	4.9951	1.389	0	0	0
2022/12/29	R209	01/02/2024	12.14	Call	Bond Future	5,109.8900	5.1099	5,009.1800	5.0092	(1.971)	0	0	0
2022/12/29	R209	01/02/2024	12.14	Put	Bond Future	3,548.9200	3.5489	3,610.8400	3.6108	1.745	0	0	0
2022/12/29	R209	01/02/2024	12.13	Put	Bond Future	3,567.3300	3.5673	3,629.5100	3.6295	1.743	0	0	0
2022/12/29	R209	01/02/2024			Bond Future	11.8032	66.8184	11.8378	66.6557	0.293	0.0000	0.0000	0
2022/12/29	R209	01/02/2024	12.12	Call	Bond Future	5,055.8500	5.0558	4,955.6800	4.9557	(1.981)	0	0	0
2022/12/29	R209	01/02/2024	12.12	Put	Bond Future	3,586.1000	3.5861	3,648.5600	3.6486	1.742	0	0	0
2022/12/29	R209	01/02/2024	12.13	Call	Bond Future	5,082.7200	5.0827	4,982.2700	4.9823	(1.976)	0	0	0
2022/12/29	R210	02/02/2023			Bond Future	222.1812	222.1812	222.1774	222.1774	(0.002)	0.0000	0.0000	372
2022/12/29	R210	04/05/2023			Bond Future	223.4703	223.4703	223.4228	223.4228	(0.021)	0.0000	0.0000	0
2022/12/29	R210	03/08/2023			Bond Future	228.1458	228.1458	228.0479	228.0479	(0.043)	0.0000	0.0000	0
2022/12/29	R210	02/11/2023			Bond Future	229.7401	229.7401	229.5230	229.5230	(0.094)	0.0000	0.0000	0
2022/12/29	R210	01/02/2024			Bond Future	234.4631	234.4631	234.1704	234.1704	(0.125)	0.0000	0.0000	0
2022/12/29	R213	02/02/2023	10.01	Call	Bond Future	138.9900	0.1390	125.0100	0.1250	(10.058)	0	0	0
2022/12/29	R213	02/02/2023	10.43	Put	Bond Future	1,858.0700	1.8581	1,886.8100	1.8868	1.547	0	0	0
2022/12/29	R213	02/02/2023	12.20	Call	Bond Future	6,706.3400	6.7063	6,637.2700	6.6373	(1.030)	0	0	0
2022/12/29	R213	02/02/2023	12.20	Put	Bond Future	70.1300	0.0701	67.8700	0.0679	(3.223)	0	0	912
2022/12/29	R213	02/02/2023	10.22	Put	Bond Future	2,523.6000	2.5236	2,564.7200	2.5647	1.629	0	0	0
2022/12/29	R213	02/02/2023	10.23	Call	Bond Future	356.8900	0.3569	330.6000	0.3306	(7.366)	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
2022/12/29	R213	02/02/2023	10.35	Call	Bond Future	533.4100	0.5334	499.9900	0.5000	(6.265)	0	0	0
2022/12/29	R213	02/02/2023	10.35	Put	Bond Future	2,094.2500	2.0943	2,127.6400	2.1276	1.594	0	0	476
2022/12/29	R213	02/02/2023			Bond Future	10.6835	83.5105	10.6980	83.4436	0.135	0.0000	0.0000	38,255
2022/12/29	R213	02/02/2023	9.16	Call	Bond Future	0.1000	0.0001	0.0700	0.0001	(30.000)	0	0	476
2022/12/29	R213	02/02/2023	9.16	Put	Bond Future	7,453.0900	7.4531	7,519.8700	7.5199	0.896	0	0	0
2022/12/29	R213	02/02/2023	10.01	Put	Bond Future	3,330.8200	3.3308	3,383.6500	3.3837	1.586	0	0	476
2022/12/29	R213	02/02/2023	10.21	Call	Bond Future	331.3300	0.3313	306.2400	0.3062	(7.573)	0	0	0
2022/12/29	R213	02/02/2023	10.21	Put	Bond Future	2,558.8200	2.5588	2,600.5400	2.6005	1.630	0	0	0
2022/12/29	R213	02/02/2023	10.43	Call	Bond Future	675.1100	0.6751	637.0400	0.6370	(5.639)	0	0	912
2022/12/29	R213	02/02/2023	10.22	Call	Bond Future	343.9600	0.3440	318.2700	0.3183	(7.469)	0	0	0
2022/12/29	R213	02/02/2023	10.23	Put	Bond Future	2,488.7200	2.4887	2,529.2400	2.5292	1.628	0	0	0
2022/12/29	R213	04/05/2023	10.75	Call	Bond Future	2,318.2200	2.3182	2,266.8900	2.2669	(2.214)	0	0	0
2022/12/29	R213	04/05/2023	10.75	Put	Bond Future	2,560.3800	2.5604	2,593.1400	2.5931	1.279	0	0	0
2022/12/29	R213	04/05/2023			Bond Future	10.8036	81.5823	10.8223	81.4983	0.173	0.0000	0.0000	0
2022/12/29	R213	04/05/2023	10.74	Call	Bond Future	2,295.3000	2.2953	2,244.2300	2.2442	(2.225)	0	0	0
2022/12/29	R213	04/05/2023	10.74	Put	Bond Future	2,582.7500	2.5827	2,615.7700	2.6158	1.278	0	0	0
2022/12/29	R213	04/05/2023	10.73	Call	Bond Future	2,272.5100	2.2725	2,221.7000	2.2217	(2.236)	0	0	0
2022/12/29	R213	04/05/2023	10.73	Put	Bond Future	2,605.2700	2.6053	2,638.5500	2.6386	1.277	0	0	0
2022/12/29	R213	03/08/2023	11.62	Put	Bond Future	2,007.6200	2.0076	2,035.8300	2.0358	1.405	0	0	0
2022/12/29	R213	03/08/2023	11.63	Call	Bond Future	5,091.3900	5.0914	5,015.4900	5.0155	(1.491)	0	0	0
2022/12/29	R213	03/08/2023			Bond Future	10.9083	83.2705	10.9319	83.1666	0.217	0.0000	0.0000	0
2022/12/29	R213	03/08/2023	11.62	Call	Bond Future	5,062.8600	5.0629	4,987.1500	4.9871	(1.495)	0	0	0
2022/12/29	R213	03/08/2023	11.63	Put	Bond Future	1,994.2900	1.9943	2,022.3100	2.0223	1.405	0	0	0
2022/12/29	R213	03/08/2023	11.61	Call	Bond Future	5,034.3900	5.0344	4,958.8500	4.9588	(1.500)	0	0	0
2022/12/29	R213	03/08/2023	11.61	Put	Bond Future	2,021.0500	2.0210	2,049.4300	2.0494	1.404	0	0	0
2022/12/29	R213	02/11/2023	11.13	Call	Bond Future	3,582.6200	3.5826	3,497.4700	3.4975	(2.377)	0	0	0
2022/12/29	R213	02/11/2023	11.13	Put	Bond Future	3,140.0400	3.1400	3,203.0600	3.2031	2.007	0	0	0
2022/12/29	R213	02/11/2023			Bond Future	11.0264	81.4355	11.0610	81.2873	0.314	0.0000	0.0000	0
2022/12/29	R213	02/11/2023	11.12	Call	Bond Future	3,558.6800	3.5587	3,473.8300	3.4738	(2.384)	0	0	0
2022/12/29	R213	02/11/2023	11.12	Put	Bond Future	3,158.6900	3.1587	3,222.0100	3.2220	2.005	0	0	0
2022/12/29	R213	02/11/2023	11.11	Call	Bond Future	3,534.8100	3.5348	3,450.2600	3.4503	(2.392)	0	0	0
2022/12/29	R213	02/11/2023	11.11	Put	Bond Future	3,177.4400	3.1774	3,241.0600	3.2411	2.002	0	0	0
2022/12/29	R213	01/02/2024	11.71	Call	Bond Future	4,802.6900	4.8027	4,689.7000	4.6897	(2.353)	0	0	0
2022/12/29	R213	01/02/2024	11.71	Put	Bond Future	2,563.0000	2.5630	2,626.3900	2.6264	2.473	0	0	0
2022/12/29	R213	01/02/2024	11.70	Call	Bond Future	4,776.5100	4.7765	4,663.8100	4.6638	(2.359)	0	0	0
2022/12/29	R213	01/02/2024	11.70	Put	Bond Future	2,577.0500	2.5770	2,640.7300	2.6407	2.471	0	0	0
2022/12/29	R213	01/02/2024			Bond Future	11.1629	83.0910	11.2053	82.9146	0.380	0.0000	0.0000	0
2022/12/29	R213	01/02/2024	11.72	Call	Bond Future	4,828.9200	4.8289	4,715.6300	4.7156	(2.346)	0	0	0
2022/12/29	R213	01/02/2024	11.72	Put	Bond Future	2,549.0300	2.5490	2,612.1200	2.6121	2.475	0	0	0
2022/12/29	R214	02/02/2023	10.90	Put	Bond Future	3,741.5200	3.7415	3,811.9100	3.8119	1.881	0	0	0
2022/12/29	R214	02/02/2023	11.10	Call	Bond Future	610.9600	0.6110	566.2900	0.5663	(7.311)	0	0	0
2022/12/29	R214	02/02/2023	11.07	Call	Bond Future	565.2100	0.5652	522.6300	0.5226	(7.533)	0	0	0
2022/12/29	R214	02/02/2023	11.07	Put	Bond Future	2,999.7800	2.9998	3,058.8800	3.0589	1.970	0	0	0
2022/12/29	R214	02/02/2023	11.08	Call	Bond Future	580.2200	0.5802	536.9400	0.5369	(7.459)	0	0	0
2022/12/29	R214	02/02/2023	11.08	Put	Bond Future	2,959.2700	2.9593	3,017.6700	3.0177	1.973	0	0	0
2022/12/29	R214	02/02/2023			Bond Future	11.5214	65.0456	11.5409	64.9439	0.169	0.0000	0.0000	71,030
2022/12/29	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/29	R214	02/02/2023		Put	Bond Future	34,954.4100		34.9544	35,056.0900	35.0561	0.291	0	0	0
2022/12/29	R214	02/02/2023	10.30	Call	Bond Future	39.7600		0.0398	33.7400	0.0337	(15.141)	0	0	0
2022/12/29	R214	02/02/2023	10.30	Put	Bond Future	6,981.1200		6.9811	7,076.7800	7.0768	1.370	0	0	0
2022/12/29	R214	02/02/2023	10.90	Call	Bond Future	351.5700		0.3516	320.2800	0.3203	(8.900)	0	0	2,300
2022/12/29	R214	02/02/2023	11.80	Call	Bond Future	2,363.8600		2.3639	2,277.3900	2.2774	(3.658)	0	0	0
2022/12/29	R214	02/02/2023	11.80	Put	Bond Future	931.9900		0.9320	947.2000	0.9472	1.632	0	0	0
2022/12/29	R214	02/02/2023	11.09	Call	Bond Future	595.4200		0.5954	551.4500	0.5515	(7.385)	0	0	0
2022/12/29	R214	02/02/2023	11.09	Put	Bond Future	2,919.0100		2.9190	2,976.7200	2.9767	1.977	0	0	0
2022/12/29	R214	02/02/2023	11.10	Put	Bond Future	2,879.1700		2.8792	2,936.1800	2.9362	1.980	0	0	0
2022/12/29	R214	02/02/2023	11.60	Call	Bond Future	1,736.3900		1.7364	1,659.3500	1.6594	(4.437)	0	0	2,300
2022/12/29	R214	02/02/2023	11.60	Put	Bond Future	1,327.1100		1.3271	1,351.7500	1.3518	1.857	0	0	0
2022/12/29	R214	02/02/2023	11.00	Call	Bond Future	467.6500		0.4677	429.8700	0.4299	(8.079)	0	0	0
2022/12/29	R214	02/02/2023	11.00	Put	Bond Future	3,292.9900		3.2930	3,356.8900	3.3569	1.940	0	0	0
2022/12/29	R214	04/05/2023	11.36	Call	Bond Future	2,400.2800		2.4003	2,336.5400	2.3365	(2.656)	0	0	0
2022/12/29	R214	04/05/2023	11.36	Put	Bond Future	3,800.9800		3.8010	3,853.2600	3.8533	1.375	0	0	0
2022/12/29	R214	04/05/2023	11.37	Call	Bond Future	2,424.5700		2.4246	2,360.4800	2.3605	(2.643)	0	0	0
2022/12/29	R214	04/05/2023	11.37	Put	Bond Future	3,771.8800		3.7719	3,823.8100	3.8238	1.377	0	0	0
2022/12/29	R214	04/05/2023			Bond Future	11.6268		63.0121	11.6493	62.8961	0.194	0.0000	0.0000	0
2022/12/29	R214	04/05/2023	11.38	Call	Bond Future	2,448.8300		2.4488	2,384.3900	2.3844	(2.631)	0	0	0
2022/12/29	R214	04/05/2023	11.38	Put	Bond Future	3,742.8200		3.7428	3,794.4000	3.7944	1.378	0	0	0
2022/12/29	R214	03/08/2023	12.14	Call	Bond Future	5,117.2200		5.1172	5,027.4700	5.0275	(1.754)	0	0	0
2022/12/29	R214	03/08/2023	12.14	Put	Bond Future	3,039.2900		3.0393	3,081.9100	3.0819	1.402	0	0	0
2022/12/29	R214	03/08/2023	12.15	Call	Bond Future	5,146.7000		5.1467	5,056.7100	5.0567	(1.748)	0	0	0
2022/12/29	R214	03/08/2023	12.15	Put	Bond Future	3,020.5400		3.0205	3,062.9200	3.0629	1.403	0	0	0
2022/12/29	R214	03/08/2023			Bond Future	11.7208		64.3162	11.7469	64.1838	0.222	0.0000	0.0000	0
2022/12/29	R214	03/08/2023	12.16	Call	Bond Future	5,176.4100		5.1764	5,086.1800	5.0862	(1.743)	0	0	0
2022/12/29	R214	03/08/2023	12.16	Put	Bond Future	3,002.0900		3.0021	3,044.2300	3.0442	1.404	0	0	0
2022/12/29	R214	02/11/2023	11.45	Put	Bond Future	5,291.8500		5.2918	5,375.6500	5.3757	1.584	0	0	0
2022/12/29	R214	02/11/2023	11.46	Call	Bond Future	3,400.6500		3.4006	3,316.6400	3.3166	(2.470)	0	0	0
2022/12/29	R214	02/11/2023	11.46	Put	Bond Future	5,262.8400		5.2628	5,346.3000	5.3463	1.586	0	0	0
2022/12/29	R214	02/11/2023			Bond Future	11.8222		62.3437	11.8556	62.1763	0.283	0.0000	0.0000	0
2022/12/29	R214	02/11/2023	11.47	Call	Bond Future	3,424.1400		3.4241	3,339.7900	3.3398	(2.463)	0	0	0
2022/12/29	R214	02/11/2023	11.47	Put	Bond Future	5,233.7400		5.2337	5,316.8600	5.3169	1.588	0	0	0
2022/12/29	R214	02/11/2023	11.45	Call	Bond Future	3,377.0100		3.3770	3,293.3400	3.2933	(2.478)	0	0	0
2022/12/29	R214	01/02/2024	12.16	Call	Bond Future	5,146.7500		5.1467	5,032.5100	5.0325	(2.220)	0	0	0
2022/12/29	R214	01/02/2024	12.16	Put	Bond Future	4,046.3900		4.0464	4,122.3100	4.1223	1.876	0	0	0
2022/12/29	R214	01/02/2024			Bond Future	11.9344		63.6109	11.9730	63.4207	0.323	0.0000	0.0000	0
2022/12/29	R214	01/02/2024	12.14	Call	Bond Future	5,092.0400		5.0920	4,978.4300	4.9784	(2.231)	0	0	0
2022/12/29	R214	01/02/2024	12.14	Put	Bond Future	4,087.9900		4.0880	4,164.5400	4.1645	1.873	0	0	0
2022/12/29	R214	01/02/2024	12.15	Call	Bond Future	5,119.2400		5.1192	5,005.3100	5.0053	(2.226)	0	0	0
2022/12/29	R214	01/02/2024	12.15	Put	Bond Future	4,067.0100		4.0670	4,143.2400	4.1432	1.874	0	0	0
2022/12/29	R248	02/02/2023	11.00	Call	Bond Future	627.0500		0.6270	585.1400	0.5851	(6.684)	0	0	2,900
2022/12/29	R248	02/02/2023	11.00	Put	Bond Future	3,992.1600		3.9922	4,045.0200	4.0450	1.324	0	0	0
2022/12/29	R248	02/02/2023	11.60	Call	Bond Future	2,276.3200		2.2763	2,196.2700	2.1963	(3.517)	0	0	2,900
2022/12/29	R248	02/02/2023	11.60	Put	Bond Future	1,584.8300		1.5848	1,599.5500	1.5996	0.929	0	0	0
2022/12/29	R248	02/02/2023	11.70	Call	Bond Future	2,663.0300		2.6630	2,578.6000	2.5786	(3.170)	0	0	0
2022/12/29	R248	02/02/2023	11.70	Put	Bond Future	1,329.9700		1.3300	1,340.3100	1.3403	0.777	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/29	R248 02/02/2023	11.08	Call	Bond Future	776.0800	0.7761	728.4800	0.7285	(6.133)	0	0	0
2022/12/29	R248 02/02/2023	11.08	Put	Bond Future	3,578.9800	3.5790	3,626.1500	3.6262	1.318	0	0	0
2022/12/29	R248 02/02/2023	11.10	Put	Bond Future	3,480.0800	3.4801	3,525.8300	3.5258	1.315	0	0	0
2022/12/29	R248 02/02/2023			Bond Future	11.4938	81.4335	11.5083	81.3388	0.126	0.0000	0.0000	247,738
2022/12/29	R248 02/02/2023	10.40	Call	Bond Future	80.3700	0.0804	70.6300	0.0706	(12.119)	0	0	0
2022/12/29	R248 02/02/2023	10.40	Put	Bond Future	7,887.9900	7.8880	7,973.0200	7.9730	1.078	0	0	0
2022/12/29	R248 02/02/2023	11.06	Call	Bond Future	736.8300	0.7368	690.6500	0.6906	(6.267)	0	0	0
2022/12/29	R248 02/02/2023	11.06	Put	Bond Future	3,679.6500	3.6796	3,728.2400	3.7282	1.321	0	0	0
2022/12/29	R248 02/02/2023	11.07	Call	Bond Future	756.2900	0.7563	709.4000	0.7094	(6.200)	0	0	0
2022/12/29	R248 02/02/2023	11.07	Put	Bond Future	3,629.0900	3.6291	3,676.9700	3.6770	1.319	0	0	0
2022/12/29	R248 02/02/2023	11.10	Call	Bond Future	816.6800	0.8167	767.6600	0.7677	(6.002)	0	0	0
2022/12/29	R248 04/05/2023	11.35	Call	Bond Future	3,051.7300	3.0517	2,986.1500	2.9862	(2.149)	0	0	0
2022/12/29	R248 04/05/2023	11.35	Put	Bond Future	4,703.0900	4.7031	4,749.6200	4.7496	0.989	0	0	0
2022/12/29	R248 04/05/2023			Bond Future	11.6010	78.5579	11.6183	78.4458	0.150	0.0000	0.0000	10,946
2022/12/29	R248 04/05/2023	11.34	Call	Bond Future	3,021.1400	3.0211	2,955.9000	2.9559	(2.159)	0	0	0
2022/12/29	R248 04/05/2023	11.34	Put	Bond Future	4,739.5900	4.7396	4,786.4600	4.7865	0.989	0	0	0
2022/12/29	R248 04/05/2023	11.33	Call	Bond Future	2,990.7100	2.9907	2,925.8100	2.9258	(2.170)	0	0	0
2022/12/29	R248 04/05/2023	11.33	Put	Bond Future	4,776.3400	4.7763	4,823.5500	4.8236	0.988	0	0	0
2022/12/29	R248 03/08/2023	12.11	Call	Bond Future	6,457.1800	6.4572	6,365.5700	6.3656	(1.419)	0	0	0
2022/12/29	R248 03/08/2023	12.11	Put	Bond Future	3,924.5100	3.9245	3,964.7400	3.9647	1.025	0	0	0
2022/12/29	R248 03/08/2023			Bond Future	11.6998	80.1461	11.7206	80.0143	0.177	0.0000	0.0000	0
2022/12/29	R248 03/08/2023	12.10	Call	Bond Future	6,420.6400	6.4206	6,329.2600	6.3293	(1.423)	0	0	0
2022/12/29	R248 03/08/2023	12.10	Put	Bond Future	3,947.9400	3.9479	3,988.4000	3.9884	1.025	0	0	0
2022/12/29	R248 03/08/2023	12.09	Call	Bond Future	6,383.9200	6.3839	6,292.7800	6.2928	(1.428)	0	0	0
2022/12/29	R248 03/08/2023	12.09	Put	Bond Future	3,971.2800	3.9713	4,011.9800	4.0120	1.025	0	0	0
2022/12/29	R248 02/11/2023	11.48	Call	Bond Future	4,531.4500	4.5314	4,439.8800	4.4399	(2.021)	0	0	0
2022/12/29	R248 02/11/2023	11.49	Put	Bond Future	6,528.9100	6.5289	6,611.8900	6.6119	1.271	0	0	0
2022/12/29	R248 02/11/2023	11.47	Call	Bond Future	4,501.6600	4.5017	4,410.4300	4.4104	(2.027)	0	0	0
2022/12/29	R248 02/11/2023			Bond Future	11.7970	77.3776	11.8249	77.2027	0.237	0.0000	0.0000	13,000
2022/12/29	R248 02/11/2023	11.48	Put	Bond Future	6,564.6400	6.5646	6,647.9600	6.6480	1.269	0	0	0
2022/12/29	R248 02/11/2023	11.49	Call	Bond Future	4,561.3200	4.5613	4,469.4100	4.4694	(2.015)	0	0	0
2022/12/29	R248 02/11/2023	11.47	Put	Bond Future	6,600.5400	6.6005	6,684.2000	6.6842	1.267	0	0	0
2022/12/29	R248 01/02/2024	12.15	Call	Bond Future	6,782.4100	6.7824	6,658.5400	6.6585	(1.826)	0	0	0
2022/12/29	R248 01/02/2024	12.15	Put	Bond Future	5,279.1900	5.2792	5,357.7700	5.3578	1.488	0	0	0
2022/12/29	R248 01/02/2024	12.14	Call	Bond Future	6,748.7100	6.7487	6,625.1500	6.6251	(1.831)	0	0	0
2022/12/29	R248 01/02/2024	12.14	Put	Bond Future	5,305.0600	5.3051	5,383.9500	5.3839	1.487	0	0	0
2022/12/29	R248 01/02/2024			Bond Future	11.9019	78.9872	11.9348	78.7848	0.276	0.0000	0.0000	0
2022/12/29	R248 01/02/2024	12.16	Call	Bond Future	6,816.4900	6.8165	6,692.3000	6.6923	(1.822)	0	0	0
2022/12/29	R248 01/02/2024	12.16	Put	Bond Future	5,253.7800	5.2538	5,332.0400	5.3320	1.490	0	0	0

**Total**

**1575579**