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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/12/2022 TO 07/12/2022

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
2022/12/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	2025	02/02/2023		Bond Future	165.3325	165.3325	165.7759	165.7759	0.268	0.0000	0.0000	6,278
2022/12/07	2025	04/05/2023		Bond Future	168.6219	168.6219	169.0711	169.0711	0.266	0.0000	0.0000	0
2022/12/07	2025	03/08/2023		Bond Future	170.3833	170.3833	170.8389	170.8389	0.267	0.0000	0.0000	0
2022/12/07	2025	02/11/2023		Bond Future	174.0081	174.0081	174.4725	174.4725	0.267	0.0000	0.0000	0
2022/12/07	2025	01/02/2024		Bond Future	175.7579	175.7579	176.2303	176.2303	0.269	0.0000	0.0000	0
2022/12/07	2029	02/02/2023		Bond Future	117.6020	117.6020	117.3480	117.3480	(0.216)	0.0000	0.0000	1,496
2022/12/07	2029	04/05/2023		Bond Future	118.6468	118.6468	118.3852	118.3852	(0.220)	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
2022/12/07	2029	03/08/2023			Bond Future	121.1147	121.1147	120.8464	120.8464	(0.221)	0.0000	0.0000	0
2022/12/07	2029	02/11/2023			Bond Future	122.3613	122.3613	122.0856	122.0856	(0.225)	0.0000	0.0000	0
2022/12/07	2029	01/02/2024			Bond Future	124.8472	124.8472	124.5666	124.5666	(0.225)	0.0000	0.0000	0
2022/12/07	2030	02/02/2023	8.81	Put	Bond Future	8,751.4100	8.7514	8,339.4500	8.3395	(4.707)	0	0	0
2022/12/07	2030	02/02/2023	9.04	Call	Bond Future	10.7300	0.0107	10.6000	0.0106	(1.212)	0	0	0
2022/12/07	2030	02/02/2023	9.04	Put	Bond Future	7,617.2200	7.6172	7,205.4000	7.2054	(5.406)	0	0	0
2022/12/07	2030	02/02/2023	9.08	Put	Bond Future	7,422.4400	7.4224	7,010.7100	7.0107	(5.547)	0	0	0
2022/12/07	2030	02/02/2023	11.16	Put	Bond Future	774.1700	0.7742	570.7900	0.5708	(26.271)	0	0	388
2022/12/07	2030	02/02/2023	11.35	Call	Bond Future	3,538.7000	3.5387	3,788.1400	3.7881	7.049	0	0	5,000
2022/12/07	2030	02/02/2023	11.35	Put	Bond Future	584.6200	0.5846	422.3700	0.4224	(27.753)	0	0	0
2022/12/07	2030	02/02/2023	9.99	Call	Bond Future	366.6200	0.3666	343.9400	0.3439	(6.186)	0	0	0
2022/12/07	2030	02/02/2023	10.00	Call	Bond Future	376.7100	0.3767	354.7300	0.3547	(5.835)	0	0	0
2022/12/07	2030	02/02/2023	10.01	Put	Bond Future	3,365.9100	3.3659	2,932.6800	2.9327	(12.871)	0	0	0
2022/12/07	2030	02/02/2023	9.80	Call	Bond Future	208.1000	0.2081	180.2300	0.1802	(13.393)	0	0	0
2022/12/07	2030	02/02/2023	9.94	Put	Bond Future	3,621.6800	3.6217	3,184.8800	3.1849	(12.061)	0	0	102
2022/12/07	2030	02/02/2023	9.20	Call	Bond Future	20.2900	0.0203	20.7400	0.0207	2.218	0	0	0
2022/12/07	2030	02/02/2023	9.20	Put	Bond Future	6,843.1500	6.8432	6,431.9100	6.4319	(6.010)	0	0	0
2022/12/07	2030	02/02/2023	9.66	Call	Bond Future	130.6500	0.1306	111.5800	0.1116	(14.596)	0	0	0
2022/12/07	2030	02/02/2023	9.66	Put	Bond Future	4,745.6000	4.7456	4,314.8400	4.3148	(9.077)	0	0	102
2022/12/07	2030	02/02/2023			Bond Future	10.6683	87.2466	10.5756	87.6583	(0.869)	0.0000	0.0000	95,078
2022/12/07	2030	02/02/2023	8.81	Call	Bond Future	4.0000	0.0040	3.7300	0.0037	(6.750)	0	0	102
2022/12/07	2030	02/02/2023	9.08	Call	Bond Future	12.6300	0.0126	12.5900	0.0126	(0.317)	0	0	388
2022/12/07	2030	02/02/2023	11.55	Call	Bond Future	4,227.3900	4.2274	4,514.3100	4.5143	6.787	0	0	5,000
2022/12/07	2030	02/02/2023	11.55	Put	Bond Future	430.9100	0.4309	306.1400	0.3061	(28.955)	0	0	0
2022/12/07	2030	02/02/2023	11.12	Call	Bond Future	2,792.0500	2.7920	2,991.2400	2.9912	7.134	0	0	0
2022/12/07	2030	02/02/2023	11.12	Put	Bond Future	820.2000	0.8202	607.7000	0.6077	(25.908)	0	0	0
2022/12/07	2030	02/02/2023	11.16	Call	Bond Future	2,917.8900	2.9179	3,126.2000	3.1262	7.139	0	0	0
2022/12/07	2030	02/02/2023	9.99	Put	Bond Future	3,437.8400	3.4378	3,003.4700	3.0035	(12.635)	0	0	0
2022/12/07	2030	02/02/2023	10.00	Put	Bond Future	3,401.6700	3.4017	2,968.0000	2.9680	(12.749)	0	0	0
2022/12/07	2030	02/02/2023	10.01	Call	Bond Future	387.1900	0.3872	365.6500	0.3656	(5.563)	0	0	0
2022/12/07	2030	02/02/2023	9.80	Put	Bond Future	4,164.0900	4.1641	3,724.5300	3.7245	(10.556)	0	0	0
2022/12/07	2030	02/02/2023	9.83	Call	Bond Future	229.0100	0.2290	201.2700	0.2013	(12.113)	0	0	388
2022/12/07	2030	02/02/2023	9.83	Put	Bond Future	4,044.5700	4.0446	3,605.1400	3.6051	(10.865)	0	0	0
2022/12/07	2030	02/02/2023	9.94	Call	Bond Future	318.6800	0.3187	293.5700	0.2936	(7.879)	0	0	0
2022/12/07	2030	02/02/2023	9.79	Call	Bond Future	201.5000	0.2015	173.5400	0.1735	(13.876)	0	0	0
2022/12/07	2030	02/02/2023	9.79	Put	Bond Future	4,204.3600	4.2044	3,764.7100	3.7647	(10.457)	0	0	0
2022/12/07	2030	04/05/2023	11.34	Call	Bond Future	3,909.2100	3.9092	4,153.7700	4.1538	6.256	0	0	0
2022/12/07	2030	04/05/2023	11.34	Put	Bond Future	1,653.0500	1.6531	1,479.5000	1.4795	(10.499)	0	0	150
2022/12/07	2030	04/05/2023	10.42	Call	Bond Future	1,750.3600	1.7504	1,907.6300	1.9076	8.985	0	0	479
2022/12/07	2030	04/05/2023	10.42	Put	Bond Future	3,428.5300	3.4285	3,167.6900	3.1677	(7.608)	0	0	0
2022/12/07	2030	04/05/2023	10.52	Call	Bond Future	1,939.2700	1.9393	2,104.5800	2.1046	8.524	0	0	0
2022/12/07	2030	04/05/2023	10.52	Put	Bond Future	3,178.7400	3.1787	2,925.9400	2.9259	(7.953)	0	0	0
2022/12/07	2030	04/05/2023	10.53	Call	Bond Future	1,958.9700	1.9590	2,125.1900	2.1252	8.485	0	0	0
2022/12/07	2030	04/05/2023	10.53	Put	Bond Future	3,154.7200	3.1547	2,902.8300	2.9028	(7.985)	0	0	0
2022/12/07	2030	04/05/2023	9.67	Call	Bond Future	728.1300	0.7281	838.5100	0.8385	15.159	0	0	479
2022/12/07	2030	04/05/2023	9.67	Put	Bond Future	5,785.8500	5.7859	5,478.1200	5.4781	(5.319)	0	0	0
2022/12/07	2030	04/05/2023	9.78	Call	Bond Future	837.4500	0.8375	946.8300	0.9468	13.061	0	0	388

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2022/12/07	2030	04/05/2023	9.78	Put	Bond Future	5,389.4700	5.3895	5,080.7400	5.0807	(5.728)	0	0	0
2022/12/07	2030	04/05/2023	10.00	Call	Bond Future	1,091.3400	1.0913	1,223.5300	1.2235	12.113	0	0	1,080
2022/12/07	2030	04/05/2023	10.00	Put	Bond Future	4,642.4000	4.6424	4,356.4800	4.3565	(6.159)	0	0	0
2022/12/07	2030	04/05/2023	9.03	Call	Bond Future	327.8800	0.3279	406.8600	0.4069	24.088	0	0	388
2022/12/07	2030	04/05/2023	9.03	Put	Bond Future	8,398.5900	8.3986	8,059.4600	8.0595	(4.038)	0	0	0
2022/12/07	2030	04/05/2023	9.58	Put	Bond Future	6,120.7100	6.1207	5,816.9400	5.8169	(4.963)	0	0	0
2022/12/07	2030	04/05/2023			Bond Future	10.8060	88.9622	10.7089	89.3803	(0.898)	0.0000	0.0000	0
2022/12/07	2030	04/05/2023	12.57	Call	Bond Future	7,741.8400	7.7418	8,096.8800	8.0969	4.586	0	0	0
2022/12/07	2030	04/05/2023	12.57	Put	Bond Future	565.5500	0.5655	502.4800	0.5025	(11.152)	0	0	350
2022/12/07	2030	04/05/2023	11.62	Call	Bond Future	4,716.5600	4.7166	4,989.4500	4.9894	5.786	0	0	0
2022/12/07	2030	04/05/2023	11.62	Put	Bond Future	1,307.1300	1.3071	1,161.9100	1.1619	(11.110)	0	0	388
2022/12/07	2030	04/05/2023	12.04	Call	Bond Future	6,014.8400	6.0148	6,324.3300	6.3243	5.145	0	0	0
2022/12/07	2030	04/05/2023	12.04	Put	Bond Future	912.6900	0.9127	804.0700	0.8041	(11.901)	0	0	1,080
2022/12/07	2030	04/05/2023	12.50	Call	Bond Future	7,517.4600	7.5175	7,859.0200	7.8590	4.544	0	0	0
2022/12/07	2030	04/05/2023	12.50	Put	Bond Future	611.2300	0.6112	534.6800	0.5347	(12.524)	0	0	479
2022/12/07	2030	04/05/2023	10.54	Call	Bond Future	1,979.0000	1.9790	2,145.9200	2.1459	8.435	0	0	0
2022/12/07	2030	04/05/2023	10.54	Put	Bond Future	3,131.0600	3.1311	2,879.8700	2.8799	(8.023)	0	0	0
2022/12/07	2030	04/05/2023	10.65	Call	Bond Future	2,204.9800	2.2050	2,381.5500	2.3816	8.008	0	0	350
2022/12/07	2030	04/05/2023	10.65	Put	Bond Future	2,878.2400	2.8782	2,636.7000	2.6367	(8.392)	0	0	0
2022/12/07	2030	04/05/2023	9.58	Call	Bond Future	646.6100	0.6466	760.9500	0.7609	17.683	0	0	150
2022/12/07	2030	03/08/2023	12.89	Call	Bond Future	8,493.3400	8.4933	8,879.6900	8.8797	4.549	0	0	0
2022/12/07	2030	03/08/2023	12.89	Put	Bond Future	829.6400	0.8296	790.2900	0.7903	(4.743)	0	0	350
2022/12/07	2030	03/08/2023	11.34	Call	Bond Future	4,070.7700	4.0708	4,269.4800	4.2695	4.881	0	0	0
2022/12/07	2030	03/08/2023	11.34	Put	Bond Future	2,416.2800	2.4163	2,189.2900	2.1893	(9.394)	0	0	0
2022/12/07	2030	03/08/2023	11.35	Call	Bond Future	4,096.1500	4.0962	4,295.7700	4.2958	4.873	0	0	0
2022/12/07	2030	03/08/2023	11.36	Put	Bond Future	2,386.2200	2.3862	2,160.7700	2.1608	(9.448)	0	0	0
2022/12/07	2030	03/08/2023	10.40	Call	Bond Future	2,018.6300	2.0186	2,173.0600	2.1731	7.650	0	0	1,012
2022/12/07	2030	03/08/2023	10.65	Call	Bond Future	2,489.4900	2.4895	2,647.7300	2.6477	6.356	0	0	350
2022/12/07	2030	03/08/2023	10.65	Put	Bond Future	3,696.0700	3.6961	3,428.6100	3.4286	(7.236)	0	0	0
2022/12/07	2030	03/08/2023			Bond Future	10.9375	86.7852	10.8355	87.2109	(0.933)	0.0000	0.0000	0
2022/12/07	2030	03/08/2023	12.59	Call	Bond Future	7,614.2500	7.6142	7,931.9000	7.9319	4.172	0	0	0
2022/12/07	2030	03/08/2023	12.59	Put	Bond Future	1,070.4300	1.0704	962.3800	0.9624	(10.094)	0	0	1,012
2022/12/07	2030	03/08/2023	11.35	Put	Bond Future	2,401.0700	2.4011	2,174.9900	2.1750	(9.416)	0	0	0
2022/12/07	2030	03/08/2023	11.36	Call	Bond Future	4,121.8700	4.1219	4,322.1200	4.3221	4.858	0	0	0
2022/12/07	2030	03/08/2023	10.40	Put	Bond Future	4,291.7300	4.2917	4,020.4600	4.0205	(6.321)	0	0	0
2022/12/07	2030	02/11/2023	10.81	Call	Bond Future	2,695.2000	2.6952	2,866.6500	2.8667	6.361	0	0	0
2022/12/07	2030	02/11/2023	10.81	Put	Bond Future	3,702.1300	3.7021	3,439.4300	3.4394	(7.096)	0	0	0
2022/12/07	2030	02/11/2023	10.80	Call	Bond Future	2,674.8700	2.6749	2,845.7600	2.8458	6.389	0	0	0
2022/12/07	2030	02/11/2023	10.80	Put	Bond Future	3,722.7400	3.7227	3,459.4800	3.4595	(7.072)	0	0	0
2022/12/07	2030	02/11/2023			Bond Future	11.0578	88.6138	10.9505	89.0479	(0.970)	0.0000	0.0000	0
2022/12/07	2030	02/11/2023	10.82	Call	Bond Future	2,715.2700	2.7153	2,887.6100	2.8876	6.347	0	0	0
2022/12/07	2030	02/11/2023	10.82	Put	Bond Future	3,681.2800	3.6813	3,419.4700	3.4195	(7.112)	0	0	0
2022/12/07	2030	01/02/2024	11.37	Call	Bond Future	3,872.5800	3.8726	3,951.2800	3.9513	2.032	0	0	0
2022/12/07	2030	01/02/2024	11.37	Put	Bond Future	3,266.8300	3.2668	2,902.1000	2.9021	(11.165)	0	0	0
2022/12/07	2030	01/02/2024			Bond Future	11.2138	86.3880	11.1004	86.8314	(1.012)	0.0000	0.0000	0
2022/12/07	2030	01/02/2024	11.36	Call	Bond Future	3,849.7400	3.8497	3,928.3000	3.9283	2.041	0	0	0
2022/12/07	2030	01/02/2024	11.36	Put	Bond Future	3,282.6200	3.2826	2,917.7500	2.9177	(11.115)	0	0	0
2022/12/07	2030	01/02/2024	11.35	Call	Bond Future	3,827.3300	3.8273	3,905.0100	3.9050	2.030	0	0	0

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2022/12/07	2030	01/02/2024	11.35	Put	Bond Future	3,298.8500	3.2988	2,933.1000	2.9331	(11.087)	0	0	0
2022/12/07	2032	02/02/2023	9.47	Call	Bond Future	8.8700	0.0089	7.4900	0.0075	(15.558)	0	0	500
2022/12/07	2032	02/02/2023	9.47	Put	Bond Future	9,271.6100	9.2716	8,884.6700	8.8847	(4.173)	0	0	0
2022/12/07	2032	02/02/2023	9.92	Call	Bond Future	63.8700	0.0639	54.1500	0.0542	(15.218)	0	0	750
2022/12/07	2032	02/02/2023	9.92	Put	Bond Future	6,791.7500	6.7917	6,396.4700	6.3965	(5.820)	0	0	0
2022/12/07	2032	02/02/2023	11.50	Call	Bond Future	2,710.8800	2.7109	2,838.7500	2.8388	4.717	0	0	0
2022/12/07	2032	02/02/2023	11.50	Put	Bond Future	1,230.0400	1.2300	972.3500	0.9723	(20.950)	0	0	8,000
2022/12/07	2032	02/02/2023	11.69	Call	Bond Future	3,350.5100	3.3505	3,521.3800	3.5214	5.100	0	0	0
2022/12/07	2032	02/02/2023	11.69	Put	Bond Future	950.3700	0.9504	735.6800	0.7357	(22.590)	0	0	0
2022/12/07	2032	02/02/2023	10.50	Call	Bond Future	446.6100	0.4466	403.6900	0.4037	(9.610)	0	0	0
2022/12/07	2032	02/02/2023	10.50	Put	Bond Future	4,039.9700	4.0400	3,611.4900	3.6115	(10.606)	0	0	454
2022/12/07	2032	02/02/2023	10.67	Call	Bond Future	679.0000	0.6790	644.7600	0.6448	(5.043)	0	0	750
2022/12/07	2032	02/02/2023	10.67	Put	Bond Future	3,380.9300	3.3809	2,961.1300	2.9611	(12.417)	0	0	0
2022/12/07	2032	02/02/2023	11.45	Call	Bond Future	2,551.4000	2.5514	2,666.9500	2.6669	4.529	0	0	0
2022/12/07	2032	02/02/2023	11.45	Put	Bond Future	1,314.7900	1.3148	1,044.7800	1.0448	(20.536)	0	0	8,000
2022/12/07	2032	02/02/2023	10.40	Call	Bond Future	339.2600	0.3393	294.7800	0.2948	(13.111)	0	0	0
2022/12/07	2032	02/02/2023	10.40	Put	Bond Future	4,462.7000	4.4627	4,032.6600	4.0327	(9.636)	0	0	0
2022/12/07	2032	02/02/2023	10.22	Call	Bond Future	194.5600	0.1946	156.8100	0.1568	(19.403)	0	0	500
2022/12/07	2032	02/02/2023	10.22	Put	Bond Future	5,282.9100	5.2829	4,859.6000	4.8596	(8.013)	0	0	0
2022/12/07	2032	02/02/2023			Bond Future	11.1998	86.3100	11.1229	86.6955	(0.687)	0.0000	0.0000	111,927
2022/12/07	2032	02/02/2023	9.31	Call	Bond Future	4.1000	0.0041	3.2800	0.0033	(20.000)	0	0	454
2022/12/07	2032	02/02/2023	9.31	Put	Bond Future	10,190.5900	10.1906	9,804.2100	9.8042	(3.792)	0	0	0
2022/12/07	2032	02/02/2023	12.75	Call	Bond Future	7,482.5900	7.4826	7,810.7200	7.8107	4.385	0	0	0
2022/12/07	2032	02/02/2023	12.75	Put	Bond Future	199.2400	0.1992	141.8100	0.1418	(28.825)	0	0	750
2022/12/07	2032	02/02/2023	11.84	Call	Bond Future	3,886.1500	3.8862	4,089.5700	4.0896	5.234	0	0	0
2022/12/07	2032	02/02/2023	11.84	Put	Bond Future	769.9500	0.7700	587.8100	0.5878	(23.656)	0	0	500
2022/12/07	2032	02/02/2023	10.38	Call	Bond Future	320.2400	0.3202	275.7600	0.2758	(13.890)	0	0	0
2022/12/07	2032	02/02/2023	10.38	Put	Bond Future	4,550.2000	4.5502	4,120.1600	4.1202	(9.451)	0	0	0
2022/12/07	2032	02/02/2023	10.39	Call	Bond Future	329.6500	0.3297	285.1200	0.2851	(13.508)	0	0	0
2022/12/07	2032	02/02/2023	10.39	Put	Bond Future	4,506.3300	4.5063	4,076.2400	4.0762	(9.544)	0	0	0
2022/12/07	2032	02/02/2023	10.16	Call	Bond Future	159.1700	0.1592	128.6900	0.1287	(19.149)	0	0	0
2022/12/07	2032	02/02/2023	10.16	Put	Bond Future	5,572.2700	5.5723	5,156.2300	5.1562	(7.466)	0	0	454
2022/12/07	2032	02/02/2023	10.30	Call	Bond Future	251.5000	0.2515	208.2300	0.2082	(17.205)	0	0	8,000
2022/12/07	2032	02/02/2023	10.30	Put	Bond Future	4,909.2800	4.9093	4,480.4500	4.4805	(8.735)	0	0	0
2022/12/07	2032	04/05/2023	13.43	Call	Bond Future	9,956.1000	9.9561	10,316.6700	10.3167	3.622	0	0	0
2022/12/07	2032	04/05/2023	13.43	Put	Bond Future	536.3300	0.5363	505.3200	0.5053	(5.782)	0	0	400
2022/12/07	2032	04/05/2023	10.89	Call	Bond Future	2,039.9800	2.0400	2,158.6000	2.1586	5.815	0	0	0
2022/12/07	2032	04/05/2023	10.89	Put	Bond Future	4,253.4200	4.2534	3,980.4600	3.9805	(6.417)	0	0	0
2022/12/07	2032	04/05/2023	11.37	Call	Bond Future	3,175.9600	3.1760	3,336.4800	3.3365	5.054	0	0	400
2022/12/07	2032	04/05/2023			Bond Future	11.3364	83.8459	11.2563	84.2375	(0.707)	0.0000	0.0000	66,549
2022/12/07	2032	04/05/2023	10.88	Call	Bond Future	2,019.4000	2.0194	2,137.2500	2.1372	5.836	0	0	0
2022/12/07	2032	04/05/2023	10.88	Put	Bond Future	4,283.3100	4.2833	4,009.5800	4.0096	(6.391)	0	0	0
2022/12/07	2032	04/05/2023	11.37	Put	Bond Future	3,012.4000	3.0124	2,781.3400	2.7813	(7.670)	0	0	0
2022/12/07	2032	04/05/2023	10.62	Call	Bond Future	1,527.1600	1.5272	1,630.9300	1.6309	6.795	0	0	400
2022/12/07	2032	04/05/2023	10.62	Put	Bond Future	5,117.3100	5.1173	4,829.5000	4.8295	(5.624)	0	0	0
2022/12/07	2032	04/05/2023	10.87	Call	Bond Future	1,998.9300	1.9989	2,116.0300	2.1160	5.858	0	0	0
2022/12/07	2032	04/05/2023	10.87	Put	Bond Future	4,313.3500	4.3133	4,038.8700	4.0389	(6.363)	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
2022/12/07	2032	03/08/2023	11.77	Call	Bond Future	4,565.9300	4.5659	4,739.9800	4.7400	3.812	0	0	0
2022/12/07	2032	03/08/2023	11.77	Put	Bond Future	3,120.9300	3.1209	2,896.3000	2.8963	(7.198)	0	0	0
2022/12/07	2032	03/08/2023	11.90	Call	Bond Future	4,934.8000	4.9348	5,119.1300	5.1191	3.735	0	0	5,000
2022/12/07	2032	03/08/2023	11.90	Put	Bond Future	2,888.2600	2.8883	2,673.9100	2.6739	(7.421)	0	0	0
2022/12/07	2032	03/08/2023			Bond Future	11.4629	85.5717	11.3793	85.9704	(0.728)	0.0000	0.0000	2,600
2022/12/07	2032	03/08/2023	11.75	Call	Bond Future	4,510.3300	4.5103	4,682.4800	4.6825	3.817	0	0	0
2022/12/07	2032	03/08/2023	11.75	Put	Bond Future	3,158.4000	3.1584	2,931.8700	2.9319	(7.172)	0	0	0
2022/12/07	2032	03/08/2023	11.76	Call	Bond Future	4,538.2300	4.5382	4,711.2000	4.7112	3.811	0	0	0
2022/12/07	2032	03/08/2023	11.76	Put	Bond Future	3,139.7500	3.1398	2,914.0400	2.9140	(7.189)	0	0	0
2022/12/07	2032	02/11/2023	11.24	Call	Bond Future	3,035.0900	3.0351	3,160.4800	3.1605	4.131	0	0	0
2022/12/07	2032	02/11/2023	11.24	Put	Bond Future	4,679.4600	4.6795	4,398.2500	4.3982	(6.009)	0	0	0
2022/12/07	2032	02/11/2023			Bond Future	11.5893	83.2130	11.5021	83.6195	(0.753)	0.0000	0.0000	0
2022/12/07	2032	02/11/2023	11.23	Call	Bond Future	3,012.7800	3.0128	3,138.0100	3.1380	4.157	0	0	0
2022/12/07	2032	02/11/2023	11.23	Put	Bond Future	4,704.8600	4.7049	4,423.4900	4.4235	(5.980)	0	0	0
2022/12/07	2032	02/11/2023	11.22	Call	Bond Future	2,990.8700	2.9909	3,115.3000	3.1153	4.160	0	0	0
2022/12/07	2032	02/11/2023	11.22	Put	Bond Future	4,730.6900	4.7307	4,448.5200	4.4485	(5.965)	0	0	0
2022/12/07	2032	01/02/2024	11.84	Call	Bond Future	4,469.0700	4.4691	4,499.0100	4.4990	0.670	0	0	0
2022/12/07	2032	01/02/2024	11.84	Put	Bond Future	4,025.6900	4.0257	3,640.3600	3.6404	(9.572)	0	0	0
2022/12/07	2032	01/02/2024	11.83	Call	Bond Future	4,443.7500	4.4438	4,472.8700	4.4729	0.655	0	0	0
2022/12/07	2032	01/02/2024	11.83	Put	Bond Future	4,045.3400	4.0453	3,659.1900	3.6592	(9.546)	0	0	0
2022/12/07	2032	01/02/2024			Bond Future	11.7417	84.8829	11.6503	85.2982	(0.779)	0.0000	0.0000	0
2022/12/07	2032	01/02/2024	11.85	Call	Bond Future	4,494.4600	4.4945	4,525.2100	4.5252	0.684	0	0	0
2022/12/07	2032	01/02/2024	11.85	Put	Bond Future	4,006.1400	4.0061	3,621.6200	3.6216	(9.598)	0	0	0
2022/12/07	2033	02/02/2023			Bond Future	111.7611	111.7611	112.2969	112.2969	0.479	0.0000	0.0000	7,312
2022/12/07	2033	04/05/2023			Bond Future	112.5988	112.5988	113.1430	113.1430	0.483	0.0000	0.0000	0
2022/12/07	2033	03/08/2023			Bond Future	114.9408	114.9408	115.4950	115.4950	0.482	0.0000	0.0000	0
2022/12/07	2033	02/11/2023			Bond Future	115.9650	115.9650	116.5293	116.5293	0.487	0.0000	0.0000	0
2022/12/07	2033	01/02/2024			Bond Future	118.3210	118.3210	118.8976	118.8976	0.487	0.0000	0.0000	0
2022/12/07	2037	02/02/2023	11.03	Call	Bond Future	635.7100	0.6357	660.0200	0.6600	3.824	0	0	0
2022/12/07	2037	02/02/2023	11.03	Put	Bond Future	4,684.1300	4.6841	4,477.9500	4.4780	(4.402)	0	0	0
2022/12/07	2037	02/02/2023	11.04	Call	Bond Future	649.9500	0.6500	674.4800	0.6745	3.774	0	0	0
2022/12/07	2037	02/02/2023	11.04	Put	Bond Future	4,637.3300	4.6373	4,431.3700	4.4314	(4.441)	0	0	0
2022/12/07	2037	02/02/2023	11.97	Call	Bond Future	2,960.9600	2.9610	3,053.8700	3.0539	3.138	0	0	0
2022/12/07	2037	02/02/2023			Bond Future	11.7179	78.2870	11.6774	78.5175	(0.346)	0.0000	0.0000	133,713
2022/12/07	2037	02/02/2023	11.05	Call	Bond Future	664.3100	0.6643	689.1500	0.6892	3.739	0	0	0
2022/12/07	2037	02/02/2023	11.05	Put	Bond Future	4,590.7200	4.5907	4,385.0700	4.3851	(4.480)	0	0	0
2022/12/07	2037	02/02/2023	11.10	Call	Bond Future	739.6700	0.7397	765.9200	0.7659	3.549	0	0	577
2022/12/07	2037	02/02/2023	11.10	Put	Bond Future	4,362.2100	4.3622	4,157.9700	4.1580	(4.682)	0	0	0
2022/12/07	2037	02/02/2023	11.97	Put	Bond Future	1,551.1300	1.5511	1,413.5500	1.4135	(8.870)	0	0	577
2022/12/07	2037	04/05/2023	13.73	Put	Bond Future	857.8200	0.8578	843.3700	0.8434	(1.685)	0	0	400
2022/12/07	2037	04/05/2023	11.94	Call	Bond Future	3,920.7000	3.9207	3,996.3300	3.9963	1.929	0	0	0
2022/12/07	2037	04/05/2023	11.03	Put	Bond Future	6,391.7100	6.3917	6,202.1800	6.2022	(2.965)	0	0	0
2022/12/07	2037	04/05/2023	11.30	Call	Bond Future	2,196.5600	2.1966	2,242.5000	2.2425	2.091	0	0	0
2022/12/07	2037	04/05/2023	11.30	Put	Bond Future	5,341.6800	5.3417	5,154.1100	5.1541	(3.511)	0	0	0
2022/12/07	2037	04/05/2023	11.31	Call	Bond Future	2,219.7000	2.2197	2,265.7600	2.2658	2.075	0	0	0
2022/12/07	2037	04/05/2023	11.31	Put	Bond Future	5,305.8600	5.3059	5,118.4100	5.1184	(3.533)	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
2022/12/07	2037	04/05/2023	10.95	Call	Bond Future	1,484.1600	1.4842	1,525.7500	1.5257	2.802	0	0	703
2022/12/07	2037	04/05/2023	10.95	Put	Bond Future	6,733.2900	6.7333	6,541.3700	6.5414	(2.850)	0	0	0
2022/12/07	2037	04/05/2023			Bond Future	11.8489	79.8266	11.8070	80.0602	(0.353)	0.0000	0.0000	0
2022/12/07	2037	04/05/2023	13.73	Call	Bond Future	10,357.7200	10.3577	10,576.7800	10.5768	2.115	0	0	0
2022/12/07	2037	04/05/2023	11.32	Call	Bond Future	2,242.7800	2.2428	2,289.3500	2.2894	2.076	0	0	0
2022/12/07	2037	04/05/2023	11.32	Put	Bond Future	5,270.0400	5.2700	5,083.1000	5.0831	(3.547)	0	0	0
2022/12/07	2037	04/05/2023	11.78	Call	Bond Future	3,444.7600	3.4448	3,511.2300	3.5112	1.930	0	0	400
2022/12/07	2037	04/05/2023	11.78	Put	Bond Future	3,829.4500	3.8294	3,662.4100	3.6624	(4.362)	0	0	0
2022/12/07	2037	04/05/2023	11.94	Put	Bond Future	3,416.1000	3.4161	3,258.2200	3.2582	(4.622)	0	0	703
2022/12/07	2037	04/05/2023	11.03	Call	Bond Future	1,630.4900	1.6305	1,674.4700	1.6745	2.697	0	0	400
2022/12/07	2037	03/08/2023	12.12	Call	Bond Future	4,823.5700	4.8236	4,945.1000	4.9451	2.520	0	0	0
2022/12/07	2037	03/08/2023	12.12	Put	Bond Future	4,039.1800	4.0392	3,923.3200	3.9233	(2.868)	0	0	0
2022/12/07	2037	03/08/2023	12.13	Call	Bond Future	4,853.6800	4.8537	4,975.9200	4.9759	2.519	0	0	0
2022/12/07	2037	03/08/2023	12.13	Put	Bond Future	4,015.5200	4.0155	3,900.3700	3.9004	(2.868)	0	0	0
2022/12/07	2037	03/08/2023			Bond Future	11.9753	77.2114	11.9319	77.4488	(0.362)	0.0000	0.0000	0
2022/12/07	2037	03/08/2023	12.14	Call	Bond Future	4,884.1200	4.8841	5,006.8100	5.0068	2.512	0	0	0
2022/12/07	2037	03/08/2023	12.14	Put	Bond Future	3,992.2500	3.9923	3,877.5500	3.8775	(2.873)	0	0	0
2022/12/07	2037	02/11/2023	11.57	Call	Bond Future	3,367.3000	3.3673	3,387.2500	3.3873	0.592	0	0	0
2022/12/07	2037	02/11/2023	11.55	Put	Bond Future	6,307.6400	6.3076	6,085.1600	6.0852	(3.527)	0	0	0
2022/12/07	2037	02/11/2023	11.56	Put	Bond Future	6,274.9500	6.2750	6,052.5700	6.0526	(3.544)	0	0	0
2022/12/07	2037	02/11/2023			Bond Future	12.0911	78.8387	12.0461	79.0806	(0.372)	0.0000	0.0000	0
2022/12/07	2037	02/11/2023	11.57	Put	Bond Future	6,242.4000	6.2424	6,020.4300	6.0204	(3.556)	0	0	0
2022/12/07	2037	02/11/2023	11.55	Call	Bond Future	3,319.0600	3.3191	3,338.5000	3.3385	0.586	0	0	0
2022/12/07	2037	02/11/2023	11.56	Call	Bond Future	3,343.1400	3.3431	3,362.6800	3.3627	0.584	0	0	0
2022/12/07	2037	01/02/2024	12.33	Call	Bond Future	5,329.9700	5.3300	5,322.5000	5.3225	(0.140)	0	0	0
2022/12/07	2037	01/02/2024	12.33	Put	Bond Future	4,807.9900	4.8080	4,553.2000	4.5532	(5.299)	0	0	0
2022/12/07	2037	01/02/2024			Bond Future	12.2304	76.1658	12.1835	76.4131	(0.383)	0.0000	0.0000	0
2022/12/07	2037	01/02/2024	12.31	Call	Bond Future	5,272.2700	5.2723	5,264.4900	5.2645	(0.148)	0	0	0
2022/12/07	2037	01/02/2024	12.31	Put	Bond Future	4,854.6400	4.8546	4,599.5400	4.5995	(5.255)	0	0	0
2022/12/07	2037	01/02/2024	12.32	Call	Bond Future	5,300.9300	5.3009	5,293.6300	5.2936	(0.138)	0	0	0
2022/12/07	2037	01/02/2024	12.32	Put	Bond Future	4,831.1000	4.8311	4,576.4800	4.5765	(5.270)	0	0	0
2022/12/07	2038	02/02/2023			Bond Future	121.8719	121.8719	121.7838	121.7838	(0.072)	0.0000	0.0000	4,193
2022/12/07	2038	04/05/2023			Bond Future	124.2967	124.2967	124.2047	124.2047	(0.074)	0.0000	0.0000	1,583
2022/12/07	2038	03/08/2023			Bond Future	124.9184	124.9184	124.8218	124.8218	(0.077)	0.0000	0.0000	0
2022/12/07	2038	02/11/2023			Bond Future	127.5762	127.5762	127.4770	127.4770	(0.078)	0.0000	0.0000	0
2022/12/07	2038	01/02/2024			Bond Future	128.1588	128.1588	128.0555	128.0555	(0.081)	0.0000	0.0000	0
2022/12/07	2040	02/02/2023	10.93	Call	Bond Future	459.7000	0.4597	489.1100	0.4891	6.398	0	0	0
2022/12/07	2040	02/02/2023	12.24	Call	Bond Future	3,912.8100	3.9128	4,091.8500	4.0919	4.576	0	0	0
2022/12/07	2040	02/02/2023	12.24	Put	Bond Future	1,337.5600	1.3376	1,176.2200	1.1762	(12.062)	0	0	0
2022/12/07	2040	02/02/2023	12.27	Call	Bond Future	4,032.6600	4.0327	4,215.8000	4.2158	4.541	0	0	0
2022/12/07	2040	02/02/2023	12.27	Put	Bond Future	1,284.5600	1.2846	1,127.3200	1.1273	(12.241)	0	0	388
2022/12/07	2040	02/02/2023	11.12	Call	Bond Future	711.9500	0.7119	753.3300	0.7533	5.812	0	0	0
2022/12/07	2040	02/02/2023	11.12	Put	Bond Future	5,057.0800	5.0571	4,758.0800	4.7581	(5.913)	0	0	0
2022/12/07	2040	02/02/2023	11.19	Call	Bond Future	825.8700	0.8259	871.5500	0.8716	5.531	0	0	563
2022/12/07	2040	02/02/2023	11.19	Put	Bond Future	4,710.3900	4.7104	4,415.6900	4.4157	(6.256)	0	0	0
2022/12/07	2040	02/02/2023	12.07	Put	Bond Future	1,675.4700	1.6755	1,489.8200	1.4898	(11.080)	0	0	563

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/07	2040	02/02/2023	10.96	Call	Bond Future	493.8700	0.4939	525.5500	0.5255	6.415	0	0	388
2022/12/07	2040	02/02/2023	10.96	Put	Bond Future	5,906.7600	5.9068	5,598.0600	5.5981	(5.226)	0	0	0
2022/12/07	2040	02/02/2023			Bond Future	11.8053	79.7947	11.7495	80.1351	(0.473)	0.0000	0.0000	131,788
2022/12/07	2040	02/02/2023	10.18	Call	Bond Future	52.3000	0.0523	61.5300	0.0615	17.648	0	0	0
2022/12/07	2040	02/02/2023	10.18	Put	Bond Future	10,983.4100	10.9834	10,652.2600	10.6523	(3.015)	0	0	0
2022/12/07	2040	02/02/2023	10.21	Call	Bond Future	57.6600	0.0577	67.7100	0.0677	17.430	0	0	388
2022/12/07	2040	02/02/2023	10.21	Put	Bond Future	10,766.5000	10.7665	10,436.1700	10.4362	(3.068)	0	0	0
2022/12/07	2040	02/02/2023	10.93	Put	Bond Future	6,075.1400	6.0751	5,764.1700	5.7642	(5.119)	0	0	0
2022/12/07	2040	02/02/2023	12.07	Call	Bond Future	3,259.4500	3.2594	3,414.1800	3.4142	4.747	0	0	0
2022/12/07	2040	02/02/2023	11.10	Call	Bond Future	681.4200	0.6814	721.6500	0.7217	5.904	0	0	0
2022/12/07	2040	02/02/2023	11.10	Put	Bond Future	5,158.8800	5.1589	4,858.7300	4.8587	(5.818)	0	0	0
2022/12/07	2040	02/02/2023	11.11	Call	Bond Future	696.5200	0.6965	737.3700	0.7374	5.865	0	0	0
2022/12/07	2040	02/02/2023	11.11	Put	Bond Future	5,107.7700	5.1078	4,808.2400	4.8082	(5.864)	0	0	0
2022/12/07	2040	04/05/2023	13.45	Put	Bond Future	1,268.3400	1.2683	1,164.8200	1.1648	(8.162)	0	0	486
2022/12/07	2040	04/05/2023	12.05	Put	Bond Future	3,574.3300	3.5743	3,355.9500	3.3560	(6.110)	0	0	684
2022/12/07	2040	04/05/2023	12.78	Call	Bond Future	6,908.3100	6.9083	7,099.9000	7.0999	2.773	0	0	0
2022/12/07	2040	04/05/2023	12.78	Put	Bond Future	2,091.6600	2.0917	1,937.7600	1.9378	(7.358)	0	0	388
2022/12/07	2040	04/05/2023	11.43	Call	Bond Future	2,455.9900	2.4560	2,540.3800	2.5404	3.436	0	0	0
2022/12/07	2040	04/05/2023	11.43	Put	Bond Future	5,548.6600	5.5487	5,287.5600	5.2876	(4.706)	0	0	0
2022/12/07	2040	04/05/2023	10.73	Put	Bond Future	8,803.0300	8.8030	8,542.0000	8.5420	(2.965)	0	0	0
2022/12/07	2040	04/05/2023			Bond Future	11.9324	81.3641	11.8748	81.7096	(0.483)	0.0000	0.0000	300
2022/12/07	2040	04/05/2023	13.45	Call	Bond Future	9,569.0300	9.5690	9,811.0000	9.8110	2.529	0	0	0
2022/12/07	2040	04/05/2023	11.48	Call	Bond Future	2,583.1200	2.5831	2,668.5500	2.6686	3.307	0	0	486
2022/12/07	2040	04/05/2023	11.48	Put	Bond Future	5,359.6100	5.3596	5,099.5500	5.0995	(4.852)	0	0	0
2022/12/07	2040	04/05/2023	12.05	Call	Bond Future	4,271.5700	4.2716	4,398.6800	4.3987	2.976	0	0	0
2022/12/07	2040	04/05/2023	11.41	Call	Bond Future	2,406.2900	2.4063	2,490.0600	2.4901	3.481	0	0	0
2022/12/07	2040	04/05/2023	11.41	Put	Bond Future	5,625.9700	5.6260	5,364.2500	5.3642	(4.652)	0	0	0
2022/12/07	2040	04/05/2023	11.42	Call	Bond Future	2,431.1800	2.4312	2,515.1500	2.5151	3.454	0	0	0
2022/12/07	2040	04/05/2023	11.42	Put	Bond Future	5,587.3100	5.5873	5,325.7900	5.3258	(4.681)	0	0	0
2022/12/07	2040	04/05/2023	10.73	Call	Bond Future	1,077.0600	1.0771	1,161.5200	1.1615	7.842	0	0	486
2022/12/07	2040	04/05/2023	10.92	Call	Bond Future	1,378.5500	1.3785	1,448.4400	1.4484	5.070	0	0	388
2022/12/07	2040	04/05/2023	10.92	Put	Bond Future	7,807.7100	7.8077	7,532.1100	7.5321	(3.530)	0	0	0
2022/12/07	2040	04/05/2023	11.03	Call	Bond Future	1,577.7900	1.5778	1,641.0400	1.6410	4.009	0	0	684
2022/12/07	2040	04/05/2023	11.03	Put	Bond Future	7,269.7700	7.2698	6,987.5300	6.9875	(3.882)	0	0	0
2022/12/07	2040	04/05/2023	10.17	Call	Bond Future	508.3900	0.5084	555.2300	0.5552	9.213	0	0	388
2022/12/07	2040	04/05/2023	10.17	Put	Bond Future	12,237.1200	12.2371	11,938.4700	11.9385	(2.441)	0	0	0
2022/12/07	2040	03/08/2023	12.23	Call	Bond Future	5,348.2800	5.3483	5,521.6900	5.5217	3.242	0	0	0
2022/12/07	2040	03/08/2023	12.23	Put	Bond Future	4,332.7000	4.3327	4,154.3900	4.1544	(4.115)	0	0	0
2022/12/07	2040	03/08/2023			Bond Future	12.0551	78.5300	11.9953	78.8818	(0.496)	0.0000	0.0000	0
2022/12/07	2040	03/08/2023	12.21	Call	Bond Future	5,283.1500	5.2832	5,455.4500	5.4554	3.261	0	0	0
2022/12/07	2040	03/08/2023	12.21	Put	Bond Future	4,382.6300	4.3826	4,203.2100	4.2032	(4.094)	0	0	0
2022/12/07	2040	03/08/2023	12.22	Call	Bond Future	5,315.6800	5.3157	5,488.4100	5.4884	3.249	0	0	0
2022/12/07	2040	03/08/2023	12.22	Put	Bond Future	4,357.6000	4.3576	4,178.6100	4.1786	(4.108)	0	0	0
2022/12/07	2040	02/11/2023	11.60	Put	Bond Future	6,965.5200	6.9655	6,658.8700	6.6589	(4.402)	0	0	0
2022/12/07	2040	02/11/2023	11.58	Call	Bond Future	3,528.8700	3.5289	3,581.4500	3.5814	1.490	0	0	0
2022/12/07	2040	02/11/2023	11.58	Put	Bond Future	7,037.8100	7.0378	6,731.7600	6.7318	(4.349)	0	0	0
2022/12/07	2040	02/11/2023	11.59	Call	Bond Future	3,554.3000	3.5543	3,606.8800	3.6069	1.479	0	0	0
2022/12/07	2040	02/11/2023			Bond Future	12.1671	80.1852	12.1053	80.5438	(0.509)	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
2022/12/07	2040	02/11/2023	11.60	Call	Bond Future	3,580.1200	3.5801	3,632.1000	3.6321	1.452	0	0	0
2022/12/07	2040	02/11/2023	11.59	Put	Bond Future	7,001.4300	7.0014	6,695.3800	6.6954	(4.371)	0	0	0
2022/12/07	2040	01/02/2024	12.33	Call	Bond Future	5,608.0600	5.6081	5,710.3400	5.7103	1.824	0	0	0
2022/12/07	2040	01/02/2024	12.33	Put	Bond Future	5,445.6300	5.4456	5,181.5500	5.1815	(4.849)	0	0	0
2022/12/07	2040	01/02/2024	12.34	Call	Bond Future	5,638.8500	5.6388	5,741.1100	5.7411	1.813	0	0	0
2022/12/07	2040	01/02/2024	12.34	Put	Bond Future	5,419.9900	5.4200	5,155.8900	5.1559	(4.873)	0	0	0
2022/12/07	2040	01/02/2024			Bond Future	12.3013	77.2889	12.2368	77.6552	(0.524)	0.0000	0.0000	0
2022/12/07	2040	01/02/2024	12.35	Call	Bond Future	5,669.3700	5.6694	5,772.2800	5.7723	1.815	0	0	0
2022/12/07	2040	01/02/2024	12.35	Put	Bond Future	5,394.1400	5.3941	5,130.6900	5.1307	(4.884)	0	0	0
2022/12/07	2044	02/02/2023	10.30	Call	Bond Future	93.6400	0.0936	104.4900	0.1045	11.587	0	0	0
2022/12/07	2044	02/02/2023	10.30	Put	Bond Future	9,979.5200	9.9795	9,707.7300	9.7077	(2.723)	0	0	0
2022/12/07	2044	02/02/2023	11.00	Call	Bond Future	639.0700	0.6391	661.2300	0.6612	3.468	0	0	2,500
2022/12/07	2044	02/02/2023	11.00	Put	Bond Future	5,452.2600	5.4523	5,191.7800	5.1918	(4.777)	0	0	0
2022/12/07	2044	02/02/2023	11.75	Put	Bond Future	2,333.8200	2.3338	2,130.9500	2.1309	(8.693)	0	0	2,500
2022/12/07	2044	02/02/2023	11.90	Call	Bond Future	2,953.0900	2.9531	3,051.6800	3.0517	3.339	0	0	0
2022/12/07	2044	02/02/2023	11.90	Put	Bond Future	1,928.2500	1.9282	1,744.2000	1.7442	(9.545)	0	0	0
2022/12/07	2044	02/02/2023	12.00	Call	Bond Future	3,322.7200	3.3227	3,433.8000	3.4338	3.343	0	0	0
2022/12/07	2044	02/02/2023	12.00	Put	Bond Future	1,692.3400	1.6923	1,520.7800	1.5208	(10.137)	0	0	4,000
2022/12/07	2044	02/02/2023	11.20	Put	Bond Future	4,432.0700	4.4321	4,179.6500	4.1796	(5.695)	0	0	0
2022/12/07	2044	02/02/2023	11.70	Call	Bond Future	2,272.7300	2.2727	2,346.6700	2.3467	3.253	0	0	1,700
2022/12/07	2044	02/02/2023	11.70	Put	Bond Future	2,483.8500	2.4838	2,275.1500	2.2751	(8.402)	0	0	0
2022/12/07	2044	02/02/2023	11.10	Call	Bond Future	797.2300	0.7972	823.1300	0.8231	3.249	0	0	1,700
2022/12/07	2044	02/02/2023	11.14	Call	Bond Future	867.2000	0.8672	894.6800	0.8947	3.169	0	0	0
2022/12/07	2044	02/02/2023	11.14	Put	Bond Future	4,724.1100	4.7241	4,468.9500	4.4689	(5.401)	0	0	0
2022/12/07	2044	02/02/2023	11.15	Call	Bond Future	885.2800	0.8853	913.2100	0.9132	3.155	0	0	0
2022/12/07	2044	02/02/2023	11.15	Put	Bond Future	4,674.5900	4.6746	4,419.8800	4.4199	(5.449)	0	0	0
2022/12/07	2044	02/02/2023			Bond Future	11.7338	77.0603	11.6886	77.3429	(0.385)	0.0000	0.0000	83,188
2022/12/07	2044	02/02/2023	10.75	Call	Bond Future	346.8200	0.3468	356.2200	0.3562	2.710	0	0	2,500
2022/12/07	2044	02/02/2023	10.75	Put	Bond Future	6,914.7200	6.9147	6,641.4800	6.6415	(3.952)	0	0	0
2022/12/07	2044	02/02/2023	11.75	Call	Bond Future	2,434.8400	2.4348	2,514.6100	2.5146	3.276	0	0	0
2022/12/07	2044	02/02/2023	11.16	Call	Bond Future	903.6000	0.9036	931.9000	0.9319	3.132	0	0	0
2022/12/07	2044	02/02/2023	11.16	Put	Bond Future	4,625.4000	4.6254	4,371.0600	4.3711	(5.499)	0	0	0
2022/12/07	2044	02/02/2023	11.20	Call	Bond Future	979.3500	0.9794	1,009.5700	1.0096	3.086	0	0	0
2022/12/07	2044	02/02/2023	11.10	Put	Bond Future	4,925.4700	4.9255	4,668.7300	4.6687	(5.212)	0	0	0
2022/12/07	2044	04/05/2023	11.75	Put	Bond Future	4,342.9000	4.3429	4,121.5900	4.1216	(5.096)	0	0	4,115
2022/12/07	2044	04/05/2023	11.41	Call	Bond Future	2,724.4400	2.7244	2,771.0100	2.7710	1.709	0	0	0
2022/12/07	2044	04/05/2023	11.41	Put	Bond Future	5,511.1600	5.5112	5,270.9600	5.2710	(4.358)	0	0	0
2022/12/07	2044	04/05/2023	11.42	Call	Bond Future	2,751.4500	2.7514	2,798.4800	2.7985	1.709	0	0	0
2022/12/07	2044	04/05/2023	11.42	Put	Bond Future	5,473.1300	5.4731	5,233.3900	5.2334	(4.380)	0	0	0
2022/12/07	2044	04/05/2023			Bond Future	11.8511	78.5759	11.8045	78.8627	(0.393)	0.0000	0.0000	0
2022/12/07	2044	04/05/2023	11.75	Call	Bond Future	3,718.6100	3.7186	3,784.0700	3.7841	1.760	0	0	0
2022/12/07	2044	04/05/2023	12.00	Call	Bond Future	4,537.0300	4.5370	4,620.9100	4.6209	1.849	0	0	0
2022/12/07	2044	04/05/2023	12.00	Put	Bond Future	3,633.5000	3.6335	3,430.6100	3.4306	(5.584)	0	0	4,115
2022/12/07	2044	04/05/2023	12.25	Call	Bond Future	5,415.6200	5.4156	5,518.9100	5.5189	1.907	0	0	0
2022/12/07	2044	04/05/2023	12.25	Put	Bond Future	3,034.5700	3.0346	2,851.0900	2.8511	(6.046)	0	0	1,500
2022/12/07	2044	04/05/2023	11.43	Call	Bond Future	2,778.6000	2.7786	2,826.0800	2.8261	1.709	0	0	0
2022/12/07	2044	04/05/2023	11.43	Put	Bond Future	5,435.3300	5.4353	5,196.0400	5.1960	(4.402)	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
2022/12/07	2044	03/08/2023	12.15	Call	Bond Future	5,482.2300	5.4822	5,609.0500	5.6090	2.313	0	0	0
2022/12/07	2044	03/08/2023	12.15	Put	Bond Future	4,373.5100	4.3735	4,208.5900	4.2086	(3.771)	0	0	0
2022/12/07	2044	03/08/2023	12.16	Call	Bond Future	5,515.7200	5.5157	5,643.1200	5.6431	2.310	0	0	0
2022/12/07	2044	03/08/2023	12.16	Put	Bond Future	4,348.2300	4.3482	4,183.8900	4.1839	(3.779)	0	0	0
2022/12/07	2044	03/08/2023			Bond Future	11.9638	75.8097	11.9156	76.1015	(0.403)	0.0000	0.0000	0
2022/12/07	2044	03/08/2023	12.17	Call	Bond Future	5,549.0400	5.5490	5,677.0200	5.6770	2.306	0	0	0
2022/12/07	2044	03/08/2023	12.17	Put	Bond Future	4,322.8600	4.3229	4,159.1000	4.1591	(3.788)	0	0	0
2022/12/07	2044	02/11/2023	11.57	Call	Bond Future	3,800.0300	3.8000	4,042.0500	4.0420	6.369	0	0	0
2022/12/07	2044	02/11/2023	11.57	Put	Bond Future	6,846.6600	6.8467	6,791.2500	6.7913	(0.809)	0	0	0
2022/12/07	2044	02/11/2023			Bond Future	12.0661	77.4075	12.0162	77.7050	(0.414)	0.0000	0.0000	0
2022/12/07	2044	02/11/2023	11.55	Call	Bond Future	3,745.8300	3.7458	3,987.1300	3.9871	6.442	0	0	0
2022/12/07	2044	02/11/2023	11.55	Put	Bond Future	6,919.5500	6.9196	6,863.4200	6.8634	(0.811)	0	0	0
2022/12/07	2044	02/11/2023	11.56	Call	Bond Future	3,773.0300	3.7730	4,014.7000	4.0147	6.405	0	0	0
2022/12/07	2044	02/11/2023	11.56	Put	Bond Future	6,883.1600	6.8832	6,827.4000	6.8274	(0.810)	0	0	0
2022/12/07	2044	01/02/2024	12.29	Call	Bond Future	5,909.0700	5.9091	6,198.2600	6.1983	4.894	0	0	0
2022/12/07	2044	01/02/2024	12.29	Put	Bond Future	5,321.2000	5.3212	5,306.5300	5.3065	(0.276)	0	0	0
2022/12/07	2044	01/02/2024			Bond Future	12.1886	74.5807	12.1367	74.8845	(0.426)	0.0000	0.0000	0
2022/12/07	2044	01/02/2024	12.27	Call	Bond Future	5,845.7800	5.8458	6,134.4500	6.1345	4.938	0	0	0
2022/12/07	2044	01/02/2024	12.27	Put	Bond Future	5,373.2500	5.3733	5,358.0600	5.3581	(0.283)	0	0	0
2022/12/07	2044	01/02/2024	12.28	Call	Bond Future	5,877.4000	5.8774	6,166.1700	6.1662	4.913	0	0	0
2022/12/07	2044	01/02/2024	12.28	Put	Bond Future	5,347.1600	5.3472	5,332.0700	5.3321	(0.282)	0	0	0
2022/12/07	2046	02/02/2023			Bond Future	107.2728	107.2728	107.6164	107.6164	0.320	0.0000	0.0000	13,685
2022/12/07	2046	04/05/2023			Bond Future	107.3724	107.3724	107.7204	107.7204	0.324	0.0000	0.0000	4,935
2022/12/07	2046	03/08/2023			Bond Future	109.6061	109.6061	109.9602	109.9602	0.323	0.0000	0.0000	0
2022/12/07	2046	02/11/2023			Bond Future	109.8485	109.8485	110.2077	110.2077	0.327	0.0000	0.0000	0
2022/12/07	2046	01/02/2024			Bond Future	112.0793	112.0793	112.4466	112.4466	0.328	0.0000	0.0000	0
2022/12/07	2050	02/02/2023			Bond Future	107.5477	107.5477	108.4837	108.4837	0.870	0.0000	0.0000	10,717
2022/12/07	2050	04/05/2023			Bond Future	109.6873	109.6873	110.6400	110.6400	0.869	0.0000	0.0000	3,359
2022/12/07	2050	03/08/2023			Bond Future	109.7846	109.7846	110.7547	110.7547	0.884	0.0000	0.0000	0
2022/12/07	2050	02/11/2023			Bond Future	112.1205	112.1205	113.1107	113.1107	0.883	0.0000	0.0000	0
2022/12/07	2050	01/02/2024			Bond Future	112.1593	112.1593	113.1676	113.1676	0.899	0.0000	0.0000	0
2022/12/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	AL37	02/02/2023			Index Future	848.1030	848.1030	851.0490	851.0490	0.347	0.0000	0.0000	0
2022/12/07	AL37	04/05/2023			Index Future	864.7570	864.7570	867.7560	867.7560	0.347	0.0000	0.0000	0
2022/12/07	AL37	03/08/2023			Index Future	882.5320	882.5320	885.5900	885.5900	0.347	0.0000	0.0000	0
2022/12/07	AL37	02/11/2023			Index Future	901.1020	901.1020	904.2230	904.2230	0.346	0.0000	0.0000	0
2022/12/07	AL37	01/02/2024			Index Future	919.2280	919.2280	922.4130	922.4130	0.346	0.0000	0.0000	0
2022/12/07	AL7T	02/02/2023			Index Future	968.9090	968.9090	972.9670	972.9670	0.419	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
2022/12/07	AL7T	04/05/2023			Index Future	987.9360	987.9360	992.0680	992.0680	0.418	0.0000	0.0000	0
2022/12/07	AL7T	03/08/2023			Index Future	1,008.2430	1,008.2430	1,012.4560	1,012.4560	0.418	0.0000	0.0000	0
2022/12/07	AL7T	02/11/2023			Index Future	1,029.4580	1,029.4580	1,033.7580	1,033.7580	0.418	0.0000	0.0000	0
2022/12/07	AL7T	01/02/2024			Index Future	1,050.1660	1,050.1660	1,054.5550	1,054.5550	0.418	0.0000	0.0000	0
2022/12/07	ALBI	02/02/2023			Index Future	850.5820	850.5820	853.6020	853.6020	0.355	0.0000	0.0000	107
2022/12/07	ALBI	04/05/2023			Index Future	867.2850	867.2850	870.3590	870.3590	0.354	0.0000	0.0000	0
2022/12/07	ALBI	03/08/2023			Index Future	885.1120	885.1120	888.2460	888.2460	0.354	0.0000	0.0000	0
2022/12/07	ALBI	02/11/2023			Index Future	903.7370	903.7370	906.9350	906.9350	0.354	0.0000	0.0000	0
2022/12/07	ALBI	01/02/2024			Index Future	921.9160	921.9160	925.1800	925.1800	0.354	0.0000	0.0000	0
2022/12/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	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
2022/12/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/07	ES33	02/02/2023			Bond Future	12.5253	73.9344	12.4830	74.1278	(0.338)	0.0000	0.0000	350
2022/12/07	ES33	04/05/2023			Bond Future	12.6974	71.6109	12.6536	71.8068	(0.345)	0.0000	0.0000	0
2022/12/07	ES33	03/08/2023			Bond Future	12.8616	73.1013	12.8162	73.3006	(0.354)	0.0000	0.0000	0
2022/12/07	ES33	02/11/2023			Bond Future	13.0299	70.8612	12.9825	71.0643	(0.364)	0.0000	0.0000	0
2022/12/07	ES33	01/02/2024			Bond Future	13.2282	72.2984	13.1785	72.5061	(0.375)	0.0000	0.0000	0
2022/12/07	ES42	02/02/2023			Bond Future	12.7282	72.3041	12.6766	72.5796	(0.406)	0.0000	0.0000	4,195
2022/12/07	ES42	04/05/2023			Bond Future	12.8836	69.4796	12.8301	69.7593	(0.415)	0.0000	0.0000	0
2022/12/07	ES42	03/08/2023			Bond Future	13.0278	70.9265	12.9723	71.2112	(0.426)	0.0000	0.0000	0
2022/12/07	ES42	02/11/2023			Bond Future	13.1750	68.1734	13.1173	68.4638	(0.438)	0.0000	0.0000	0
2022/12/07	ES42	01/02/2024			Bond Future	13.3394	69.5548	13.2792	69.8515	(0.451)	0.0000	0.0000	0
2022/12/07	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GOVI	02/02/2023	850.82	Put	GOVI	123,470.0000	12.3470	93,550.0000	9.3550	(24.233)	0	0	0
2022/12/07	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GOVI	02/02/2023	850.83	Put	GOVI	123,570.0000	12.3570	93,650.0000	9.3650	(24.213)	0	0	0
2022/12/07	GOVI	02/02/2023			GOVI	838.4730	838.4730	841.4650	841.4650	0.357	0.0000	0.0000	848
2022/12/07	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GOVI	02/02/2023	850.84	Put	GOVI	123,670.0000	12.3670	93,750.0000	9.3750	(24.193)	0	0	0
2022/12/07	GOVI	04/05/2023	852.86	Call	GOVI	20,790.0000	2.0790	51,240.0000	5.1240	146.465	0	0	0
2022/12/07	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GOVI	04/05/2023	852.87	Call	GOVI	20,690.0000	2.0690	51,140.0000	5.1140	147.173	0	0	0
2022/12/07	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GOVI	04/05/2023			GOVI	854.9390	854.9390	857.9840	857.9840	0.356	0.0000	0.0000	0
2022/12/07	GOVI	04/05/2023	852.88	Call	GOVI	20,590.0000	2.0590	51,040.0000	5.1040	147.887	0	0	0
2022/12/07	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GOVI	03/08/2023	837.21	Call	GOVI	353,020.0000	35.3020	384,070.0000	38.4070	8.796	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
2022/12/07	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GOVI	03/08/2023	837.22	Call	GOVI	352,920.0000	35.2920	383,970.0000	38.3970	8.798	0	0	0
2022/12/07	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GOVI	03/08/2023			GOVI	872.5120	872.5120	875.6170	875.6170	0.356	0.0000	0.0000	0
2022/12/07	GOVI	03/08/2023	837.23	Call	GOVI	352,820.0000	35.2820	383,870.0000	38.3870	8.801	0	0	0
2022/12/07	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GOVI	02/11/2023	885.82	Call	GOVI	50,510.0000	5.0510	82,200.0000	8.2200	62.740	0	0	0
2022/12/07	GOVI	02/11/2023			GOVI	890.8710	890.8710	894.0400	894.0400	0.356	0.0000	0.0000	0
2022/12/07	GOVI	02/11/2023	885.80	Call	GOVI	50,710.0000	5.0710	82,400.0000	8.2400	62.493	0	0	0
2022/12/07	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GOVI	02/11/2023	885.81	Call	GOVI	50,610.0000	5.0610	82,300.0000	8.2300	62.616	0	0	0
2022/12/07	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GOVI	01/02/2024	880.00	Call	GOVI	287,910.0000	28.7910	320,250.0000	32.0250	11.233	0	0	0
2022/12/07	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GOVI	01/02/2024			GOVI	908.7910	908.7910	912.0250	912.0250	0.356	0.0000	0.0000	0
2022/12/07	GOVI	01/02/2024	879.98	Call	GOVI	288,110.0000	28.8110	320,450.0000	32.0450	11.225	0	0	0
2022/12/07	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GOVI	01/02/2024	879.99	Call	GOVI	288,010.0000	28.8010	320,350.0000	32.0350	11.229	0	0	0
2022/12/07	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/07	IGOV	02/02/2023			Index Future	310.6470	310.6470	311.7170	311.7170	0.344	0.0000	0.0000	671
2022/12/07	IGOV	04/05/2023			Index Future	316.8230	316.8230	317.9130	317.9130	0.344	0.0000	0.0000	16
2022/12/07	IGOV	03/08/2023			Index Future	323.4090	323.4090	324.5200	324.5200	0.344	0.0000	0.0000	0
2022/12/07	IGOV	02/11/2023			Index Future	330.2870	330.2870	331.4210	331.4210	0.343	0.0000	0.0000	0
2022/12/07	IGOV	01/02/2024			Index Future	337.0020	337.0020	338.1590	338.1590	0.343	0.0000	0.0000	0
2022/12/07	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/12/07	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/07	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
2022/12/07	JBAF	21/12/2022			Jibar Tradeable Future	7.2350	92.7650	7.2350	92.7650	0.000	0.0000	0.0000	68
2022/12/07	JBAF	18/01/2023			Jibar Tradeable Future	7.2750	92.7250	7.2750	92.7250	0.000	0.0000	0.0000	0
2022/12/07	JBAF	15/02/2023			Jibar Tradeable Future	7.6800	92.3200	7.6900	92.3100	0.130	0.0000	0.0000	0
2022/12/07	JBAF	15/03/2023			Jibar Tradeable Future	7.7250	92.2750	7.7250	92.2750	0.000	0.0000	0.0000	0
2022/12/07	JBAF	19/04/2023			Jibar Tradeable Future	7.8900	92.1100	7.9000	92.1000	0.127	0.0000	0.0000	0
2022/12/07	JBAF	17/05/2023			Jibar Tradeable Future	7.9100	92.0900	7.9300	92.0700	0.253	0.0000	0.0000	0
2022/12/07	JBAF	21/06/2023			Jibar Tradeable Future	7.9700	92.0300	7.9800	92.0200	0.125	0.0000	0.0000	0
2022/12/07	JBAF	20/09/2023			Jibar Tradeable Future	7.9850	92.0150	7.9850	92.0150	0.000	0.0000	0.0000	75
2022/12/07	JBAF	20/12/2023			Jibar Tradeable Future	7.9850	92.0150	7.9850	92.0150	0.000	0.0000	0.0000	272
2022/12/07	JBAF	20/03/2024			Jibar Tradeable Future	7.9700	92.0300	7.9700	92.0300	0.000	0.0000	0.0000	0
2022/12/07	JBAF	19/06/2024			Jibar Tradeable Future	7.9600	92.0400	7.9600	92.0400	0.000	0.0000	0.0000	0
2022/12/07	JBAF	18/09/2024			Jibar Tradeable Future	7.9450	92.0550	7.9550	92.0450	0.126	0.0000	0.0000	0
2022/12/07	R035	02/02/2023	9.81	Call	Bond Future	29.1700	0.0292	34.1800	0.0342	17.175	0	0	582
2022/12/07	R035	02/02/2023	9.81	Put	Bond Future	10,735.9700	10.7360	10,510.7400	10.5107	(2.098)	0	0	0
2022/12/07	R035	02/02/2023	9.85	Call	Bond Future	33.4600	0.0335	39.1000	0.0391	16.856	0	0	0
2022/12/07	R035	02/02/2023	9.89	Call	Bond Future	38.3000	0.0383	44.6300	0.0446	16.527	0	0	388
2022/12/07	R035	02/02/2023	9.89	Put	Bond Future	10,214.2200	10.2142	9,990.3100	9.9903	(2.192)	0	0	0
2022/12/07	R035	02/02/2023	11.94	Call	Bond Future	3,383.4700	3.3835	3,496.0600	3.4961	3.328	0	0	0
2022/12/07	R035	02/02/2023	13.22	Put	Bond Future	185.4300	0.1854	158.8500	0.1588	(14.334)	0	0	976
2022/12/07	R035	02/02/2023	10.88	Call	Bond Future	635.5400	0.6355	661.7200	0.6617	4.119	0	0	0
2022/12/07	R035	02/02/2023	10.88	Put	Bond Future	4,577.2300	4.5772	4,373.1700	4.3732	(4.458)	0	0	0
2022/12/07	R035	02/02/2023	10.66	Call	Bond Future	378.3500	0.3784	395.9800	0.3960	4.660	0	0	0
2022/12/07	R035	02/02/2023	10.66	Put	Bond Future	5,653.4800	5.6535	5,440.8700	5.4409	(3.761)	0	0	582
2022/12/07	R035	02/02/2023	10.30	Put	Bond Future	7,657.7600	7.6578	7,443.3800	7.4434	(2.800)	0	0	0
2022/12/07	R035	02/02/2023	10.60	Call	Bond Future	324.7700	0.3248	339.6300	0.3396	4.576	0	0	0
2022/12/07	R035	02/02/2023	10.60	Put	Bond Future	5,968.5800	5.9686	5,753.2000	5.7532	(3.609)	0	0	0
2022/12/07	R035	02/02/2023	10.64	Put	Bond Future	5,757.5900	5.7576	5,544.0700	5.5441	(3.708)	0	0	0
2022/12/07	R035	02/02/2023			Bond Future	11.5594	86.6773	11.5184	86.9075	(0.354)	0.0000	0.0000	145,634
2022/12/07	R035	02/02/2023	9.85	Put	Bond Future	10,474.3000	10.4743	10,249.7000	10.2497	(2.144)	0	0	0
2022/12/07	R035	02/02/2023	11.94	Put	Bond Future	1,285.9200	1.2859	1,168.2700	1.1683	(9.149)	0	0	0
2022/12/07	R035	02/02/2023	11.98	Call	Bond Future	3,530.6800	3.5307	3,647.2800	3.6473	3.302	0	0	0
2022/12/07	R035	02/02/2023	11.98	Put	Bond Future	1,217.1400	1.2171	1,103.5000	1.1035	(9.337)	0	0	388
2022/12/07	R035	02/02/2023	13.22	Call	Bond Future	8,800.8500	8.8009	9,004.5100	9.0045	2.314	0	0	0
2022/12/07	R035	02/02/2023	11.05	Call	Bond Future	906.4100	0.9064	939.4700	0.9395	3.647	0	0	976
2022/12/07	R035	02/02/2023	11.05	Put	Bond Future	3,837.1800	3.8372	3,640.0000	3.6400	(5.139)	0	0	0
2022/12/07	R035	02/02/2023	11.06	Call	Bond Future	924.4800	0.9245	958.1400	0.9581	3.641	0	0	0
2022/12/07	R035	02/02/2023	11.06	Put	Bond Future	3,796.3000	3.7963	3,599.7200	3.5997	(5.178)	0	0	582
2022/12/07	R035	02/02/2023	10.86	Call	Bond Future	607.9200	0.6079	633.4200	0.6334	4.195	0	0	0
2022/12/07	R035	02/02/2023	10.86	Put	Bond Future	4,669.6500	4.6696	4,464.9100	4.4649	(4.384)	0	0	0
2022/12/07	R035	02/02/2023	10.87	Call	Bond Future	621.6800	0.6217	647.4600	0.6475	4.147	0	0	0
2022/12/07	R035	02/02/2023	10.87	Put	Bond Future	4,623.3600	4.6234	4,418.9000	4.4189	(4.422)	0	0	0
2022/12/07	R035	02/02/2023	10.30	Call	Bond Future	137.6000	0.1376	153.4600	0.1535	11.526	0	0	976
2022/12/07	R035	02/02/2023	10.64	Call	Bond Future	359.8100	0.3598	376.5300	0.3765	4.647	0	0	388
2022/12/07	R035	04/05/2023	11.22	Put	Bond Future	4,976.1800	4.9762	4,739.3000	4.7393	(4.760)	0	0	0
2022/12/07	R035	04/05/2023	12.46	Call	Bond Future	6,119.3500	6.1193	6,186.1900	6.1862	1.092	0	0	0
2022/12/07	R035	04/05/2023	12.46	Put	Bond Future	2,029.5800	2.0296	1,863.2700	1.8633	(8.194)	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
2022/12/07	R035	04/05/2023	13.18	Call	Bond Future	8,819.6400	8.8196	8,940.5900	8.9406	1.371	0	0	0
2022/12/07	R035	04/05/2023	13.18	Put	Bond Future	1,168.7400	1.1687	1,056.5400	1.0565	(9.600)	0	0	491
2022/12/07	R035	04/05/2023	11.17	Call	Bond Future	2,219.8200	2.2198	2,217.4200	2.2174	(0.108)	0	0	491
2022/12/07	R035	04/05/2023	11.20	Call	Bond Future	2,289.3000	2.2893	2,285.9200	2.2859	(0.148)	0	0	0
2022/12/07	R035	04/05/2023	11.21	Call	Bond Future	2,312.6400	2.3126	2,309.0900	2.3091	(0.154)	0	0	0
2022/12/07	R035	04/05/2023	10.60	Call	Bond Future	1,143.6400	1.1436	1,166.6400	1.1666	2.011	0	0	388
2022/12/07	R035	04/05/2023	10.60	Put	Bond Future	7,459.6100	7.4596	7,249.4600	7.2495	(2.817)	0	0	0
2022/12/07	R035	04/05/2023			Bond Future	11.6892	83.8771	11.6469	84.1103	(0.362)	0.0000	0.0000	104,314
2022/12/07	R035	04/05/2023	11.22	Call	Bond Future	2,336.1200	2.3361	2,332.3900	2.3324	(0.160)	0	0	0
2022/12/07	R035	04/05/2023	11.17	Put	Bond Future	5,148.2700	5.1483	4,912.7200	4.9127	(4.575)	0	0	0
2022/12/07	R035	04/05/2023	11.20	Put	Bond Future	5,044.5500	5.0445	4,808.0200	4.8080	(4.689)	0	0	0
2022/12/07	R035	04/05/2023	11.21	Put	Bond Future	5,010.2700	5.0103	4,773.5700	4.7736	(4.724)	0	0	0
2022/12/07	R035	04/05/2023	9.85	Call	Bond Future	399.4500	0.3995	436.8800	0.4369	9.370	0	0	388
2022/12/07	R035	04/05/2023	9.85	Put	Bond Future	11,466.8400	11.4668	11,271.1200	11.2711	(1.707)	0	0	0
2022/12/07	R035	04/05/2023	10.42	Call	Bond Future	898.3500	0.8983	940.6900	0.9407	4.713	0	0	491
2022/12/07	R035	04/05/2023	10.42	Put	Bond Future	8,323.3300	8.3233	8,132.5200	8.1325	(2.292)	0	0	0
2022/12/07	R035	03/08/2023	12.00	Call	Bond Future	4,877.4100	4.8774	5,010.8200	5.0108	2.735	0	0	0
2022/12/07	R035	03/08/2023	12.00	Put	Bond Future	3,869.3600	3.8694	3,765.7600	3.7658	(2.677)	0	0	0
2022/12/07	R035	03/08/2023			Bond Future	11.8115	85.6031	11.7677	85.8401	(0.371)	0.0000	0.0000	0
2022/12/07	R035	03/08/2023	11.98	Call	Bond Future	4,816.8000	4.8168	4,949.3100	4.9493	2.751	0	0	0
2022/12/07	R035	03/08/2023	11.98	Put	Bond Future	3,914.8600	3.9149	3,810.3600	3.8104	(2.669)	0	0	0
2022/12/07	R035	03/08/2023	11.99	Call	Bond Future	4,847.0700	4.8471	4,980.0300	4.9800	2.743	0	0	0
2022/12/07	R035	03/08/2023	11.99	Put	Bond Future	3,892.0500	3.8920	3,788.0000	3.7880	(2.673)	0	0	0
2022/12/07	R035	02/11/2023	11.41	Call	Bond Future	3,264.3300	3.2643	3,234.7000	3.2347	(0.908)	0	0	0
2022/12/07	R035	02/11/2023	11.41	Put	Bond Future	6,117.8200	6.1178	5,846.6800	5.8467	(4.432)	0	0	0
2022/12/07	R035	02/11/2023	11.42	Call	Bond Future	3,288.3200	3.2883	3,258.1100	3.2581	(0.919)	0	0	0
2022/12/07	R035	02/11/2023	11.42	Put	Bond Future	6,086.3000	6.0863	5,814.5800	5.8146	(4.464)	0	0	0
2022/12/07	R035	02/11/2023			Bond Future	11.9363	82.8996	11.8908	83.1411	(0.382)	0.0000	0.0000	0
2022/12/07	R035	02/11/2023	11.43	Call	Bond Future	3,312.4000	3.3124	3,281.3100	3.2813	(0.939)	0	0	0
2022/12/07	R035	02/11/2023	11.43	Put	Bond Future	6,054.9100	6.0549	5,782.3100	5.7823	(4.502)	0	0	0
2022/12/07	R035	01/02/2024	12.18	Put	Bond Future	4,720.9600	4.7210	4,474.2700	4.4743	(5.225)	0	0	0
2022/12/07	R035	01/02/2024	12.19	Call	Bond Future	5,225.8400	5.2258	5,226.5900	5.2266	0.014	0	0	0
2022/12/07	R035	01/02/2024	12.19	Put	Bond Future	4,698.2300	4.6982	4,452.0200	4.4520	(5.240)	0	0	0
2022/12/07	R035	01/02/2024			Bond Future	12.0876	84.5635	12.0399	84.8105	(0.394)	0.0000	0.0000	0
2022/12/07	R035	01/02/2024	12.18	Call	Bond Future	5,197.2800	5.1973	5,197.5500	5.1975	0.005	0	0	0
2022/12/07	R035	01/02/2024	12.20	Call	Bond Future	5,254.4600	5.2545	5,255.3200	5.2553	0.016	0	0	0
2022/12/07	R035	01/02/2024	12.20	Put	Bond Future	4,675.6200	4.6756	4,429.5200	4.4295	(5.263)	0	0	0
2022/12/07	R186	02/02/2023	8.32	Call	Bond Future	128.2300	0.1282	177.6900	0.1777	38.571	0	0	0
2022/12/07	R186	02/02/2023	8.32	Put	Bond Future	2,670.3600	2.6704	2,323.1400	2.3231	(13.003)	0	0	0
2022/12/07	R186	02/02/2023	8.33	Call	Bond Future	132.9100	0.1329	183.8700	0.1839	38.342	0	0	0
2022/12/07	R186	02/02/2023	8.33	Put	Bond Future	2,641.1000	2.6411	2,295.3800	2.2954	(13.090)	0	0	0
2022/12/07	R186	02/02/2023			Bond Future	9.0802	105.9078	8.9600	106.3045	(1.323)	0.0000	0.0000	72,693
2022/12/07	R186	02/02/2023	8.34	Call	Bond Future	137.8000	0.1378	190.2100	0.1902	38.033	0	0	0
2022/12/07	R186	02/02/2023	8.34	Put	Bond Future	2,612.0600	2.6121	2,267.7900	2.2678	(13.180)	0	0	0
2022/12/07	R186	04/05/2023	8.83	Put	Bond Future	2,108.5100	2.1085	1,891.2200	1.8912	(10.305)	0	0	0
2022/12/07	R186	04/05/2023	8.84	Call	Bond Future	1,044.3200	1.0443	1,229.9400	1.2299	17.774	0	0	0
2022/12/07	R186	04/05/2023			Bond Future	9.1755	107.9892	9.0461	108.3913	(1.411)	0.0000	0.0000	12,188

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/07	R186	04/05/2023	8.82	Call	Bond Future	1,018.0100	1.0180	1,202.0200	1.2020	18.075	0	0	0
2022/12/07	R186	04/05/2023	8.82	Put	Bond Future	2,126.9200	2.1269	1,908.8300	1.9088	(10.254)	0	0	0
2022/12/07	R186	04/05/2023	8.83	Call	Bond Future	1,030.9900	1.0310	1,215.8000	1.2158	17.925	0	0	0
2022/12/07	R186	04/05/2023	8.84	Put	Bond Future	2,090.4700	2.0905	1,873.9900	1.8740	(10.356)	0	0	0
2022/12/07	R186	03/08/2023	9.73	Put	Bond Future	1,302.7000	1.3027	1,168.5600	1.1686	(10.297)	0	0	0
2022/12/07	R186	03/08/2023	9.74	Call	Bond Future	2,705.9300	2.7059	2,981.3000	2.9813	10.177	0	0	0
2022/12/07	R186	03/08/2023	9.74	Put	Bond Future	1,293.3800	1.2934	1,159.7600	1.1598	(10.331)	0	0	0
2022/12/07	R186	03/08/2023			Bond Future	9.2494	104.9045	9.1089	105.3135	(1.519)	0.0000	0.0000	0
2022/12/07	R186	03/08/2023	9.73	Call	Bond Future	2,686.7000	2.6867	2,961.5500	2.9615	10.230	0	0	0
2022/12/07	R186	03/08/2023	9.75	Call	Bond Future	2,725.2100	2.7252	3,001.4100	3.0014	10.135	0	0	0
2022/12/07	R186	03/08/2023	9.75	Put	Bond Future	1,284.1200	1.2841	1,151.3300	1.1513	(10.341)	0	0	0
2022/12/07	R186	02/11/2023	9.40	Call	Bond Future	2,101.1400	2.1011	2,365.4900	2.3655	12.581	0	0	0
2022/12/07	R186	02/11/2023	9.40	Put	Bond Future	1,868.6000	1.8686	1,716.0400	1.7160	(8.164)	0	0	0
2022/12/07	R186	02/11/2023	9.15	Call	Bond Future	1,721.2900	1.7213	1,963.2400	1.9632	14.056	0	0	1,715
2022/12/07	R186	02/11/2023			Bond Future	9.3140	107.1143	9.1606	107.5312	(1.648)	0.0000	0.0000	0
2022/12/07	R186	02/11/2023	10.42	Call	Bond Future	3,953.4300	3.9534	4,295.7800	4.2958	8.660	0	0	0
2022/12/07	R186	02/11/2023	10.42	Put	Bond Future	1,010.9000	1.0109	936.3400	0.9363	(7.376)	0	0	1,715
2022/12/07	R186	02/11/2023	9.15	Put	Bond Future	2,166.9900	2.1670	1,992.0300	1.9920	(8.074)	0	0	0
2022/12/07	R186	02/11/2023	9.38	Call	Bond Future	2,069.2600	2.0693	2,332.2900	2.3323	12.711	0	0	0
2022/12/07	R186	02/11/2023	9.38	Put	Bond Future	1,890.7700	1.8908	1,736.8900	1.7369	(8.138)	0	0	0
2022/12/07	R186	02/11/2023	9.39	Call	Bond Future	2,085.3700	2.0854	2,348.8600	2.3489	12.635	0	0	0
2022/12/07	R186	02/11/2023	9.39	Put	Bond Future	1,879.8500	1.8799	1,726.4300	1.7264	(8.161)	0	0	0
2022/12/07	R186	01/02/2024	9.51	Call	Bond Future	2,213.7000	2.2137	2,401.8400	2.4018	8.499	0	0	0
2022/12/07	R186	01/02/2024	9.52	Put	Bond Future	2,006.6700	2.0067	1,769.5300	1.7695	(11.818)	0	0	0
2022/12/07	R186	01/02/2024	9.50	Call	Bond Future	2,198.8700	2.1989	2,386.1900	2.3862	8.519	0	0	0
2022/12/07	R186	01/02/2024			Bond Future	9.4314	103.9598	9.2620	104.3859	(1.796)	0.0000	0.0000	0
2022/12/07	R186	01/02/2024	9.51	Put	Bond Future	2,016.8100	2.0168	1,778.8600	1.7789	(11.798)	0	0	0
2022/12/07	R186	01/02/2024	9.52	Call	Bond Future	2,228.5800	2.2286	2,417.5300	2.4175	8.478	0	0	0
2022/12/07	R186	01/02/2024	9.50	Put	Bond Future	2,027.0100	2.0270	1,788.2400	1.7882	(11.779)	0	0	0
2022/12/07	R197	02/02/2023			Bond Future	328.7487	328.7487	329.1403	329.1403	0.119	0.0000	0.0000	977
2022/12/07	R197	04/05/2023			Bond Future	335.2883	335.2883	335.6817	335.6817	0.117	0.0000	0.0000	0
2022/12/07	R197	03/08/2023			Bond Future	333.1837	333.1837	333.5775	333.5775	0.118	0.0000	0.0000	0
2022/12/07	R197	02/11/2023			Bond Future	340.2729	340.2729	340.6734	340.6734	0.118	0.0000	0.0000	0
2022/12/07	R202	02/02/2023			Bond Future	239.2250	239.2250	240.6878	240.6878	0.611	0.0000	0.0000	5,950
2022/12/07	R202	04/05/2023			Bond Future	243.9838	243.9838	245.4710	245.4710	0.610	0.0000	0.0000	0
2022/12/07	R202	03/08/2023			Bond Future	244.2363	244.2363	245.7496	245.7496	0.620	0.0000	0.0000	0
2022/12/07	R202	02/11/2023			Bond Future	249.4325	249.4325	250.9767	250.9767	0.619	0.0000	0.0000	0
2022/12/07	R202	01/02/2024			Bond Future	249.5489	249.5489	251.1204	251.1204	0.630	0.0000	0.0000	0
2022/12/07	R209	02/02/2023	10.78	Call	Bond Future	454.5600	0.4546	473.1200	0.4731	4.083	0	0	0
2022/12/07	R209	02/02/2023	10.79	Call	Bond Future	465.3900	0.4654	484.1200	0.4841	4.025	0	0	0
2022/12/07	R209	02/02/2023	10.80	Put	Bond Future	4,299.1000	4.2991	4,120.0200	4.1200	(4.166)	0	0	0
2022/12/07	R209	02/02/2023			Bond Future	11.5460	66.8361	11.5059	67.0341	(0.348)	0.0000	0.0000	25,765
2022/12/07	R209	02/02/2023	10.78	Put	Bond Future	4,384.1300	4.3841	4,204.6400	4.2046	(4.094)	0	0	0
2022/12/07	R209	02/02/2023	10.79	Put	Bond Future	4,341.5300	4.3415	4,162.2100	4.1622	(4.130)	0	0	0
2022/12/07	R209	02/02/2023	10.80	Call	Bond Future	476.3200	0.4763	495.2900	0.4953	3.983	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
2022/12/07	R209	04/05/2023	11.10	Call	Bond Future	1,853.5800	1.8536	1,848.9100	1.8489	(0.252)	0	0	0
2022/12/07	R209	04/05/2023	11.10	Put	Bond Future	4,665.7500	4.6657	4,460.4000	4.4604	(4.401)	0	0	0
2022/12/07	R209	04/05/2023	11.50	Put	Bond Future	3,527.9800	3.5280	3,323.7500	3.3238	(5.789)	0	0	0
2022/12/07	R209	04/05/2023	10.00	Call	Bond Future	450.4400	0.4504	488.0600	0.4881	8.352	0	0	500
2022/12/07	R209	04/05/2023	10.00	Put	Bond Future	9,262.5700	9.2626	9,099.5100	9.0995	(1.760)	0	0	0
2022/12/07	R209	04/05/2023	11.09	Call	Bond Future	1,834.0200	1.8340	1,829.6300	1.8296	(0.239)	0	0	0
2022/12/07	R209	04/05/2023	11.09	Put	Bond Future	4,697.6200	4.6976	4,492.5500	4.4925	(4.365)	0	0	0
2022/12/07	R209	04/05/2023			Bond Future	11.6637	64.9979	11.6223	65.1986	(0.355)	0.0000	0.0000	2,635
2022/12/07	R209	04/05/2023	12.50	Call	Bond Future	5,554.6000	5.5546	5,612.6600	5.6127	1.045	0	0	0
2022/12/07	R209	04/05/2023	12.50	Put	Bond Future	1,678.8800	1.6789	1,536.2600	1.5363	(8.495)	0	0	8,500
2022/12/07	R209	04/05/2023	11.11	Call	Bond Future	1,873.2400	1.8732	1,868.3100	1.8683	(0.263)	0	0	0
2022/12/07	R209	04/05/2023	11.11	Put	Bond Future	4,634.0500	4.6340	4,428.4400	4.4284	(4.437)	0	0	0
2022/12/07	R209	04/05/2023	11.50	Call	Bond Future	2,728.5600	2.7286	2,725.0100	2.7250	(0.130)	0	0	1,000
2022/12/07	R209	04/05/2023	11.00	Call	Bond Future	1,663.5000	1.6635	1,661.3600	1.6614	(0.129)	0	0	0
2022/12/07	R209	04/05/2023	11.00	Put	Bond Future	4,992.3800	4.9924	4,789.5600	4.7896	(4.063)	0	0	6,250
2022/12/07	R209	03/08/2023	11.95	Put	Bond Future	3,406.5000	3.4065	3,312.5300	3.3125	(2.759)	0	0	0
2022/12/07	R209	03/08/2023	11.93	Call	Bond Future	4,193.5700	4.1936	4,302.8700	4.3029	2.606	0	0	0
2022/12/07	R209	03/08/2023	11.94	Call	Bond Future	4,219.9200	4.2199	4,329.6200	4.3296	2.600	0	0	0
2022/12/07	R209	03/08/2023			Bond Future	11.7722	66.3357	11.7295	66.5397	(0.363)	0.0000	0.0000	0
2022/12/07	R209	03/08/2023	11.95	Call	Bond Future	4,246.5500	4.2465	4,356.6400	4.3566	2.592	0	0	0
2022/12/07	R209	03/08/2023	11.93	Put	Bond Future	3,447.2400	3.4472	3,352.4800	3.3525	(2.749)	0	0	0
2022/12/07	R209	03/08/2023	11.94	Put	Bond Future	3,426.7000	3.4267	3,332.3400	3.3323	(2.754)	0	0	0
2022/12/07	R209	02/11/2023	11.33	Call	Bond Future	2,815.1600	2.8152	2,790.1300	2.7901	(0.889)	0	0	0
2022/12/07	R209	02/11/2023	11.33	Put	Bond Future	5,470.0600	5.4701	5,237.0500	5.2371	(4.260)	0	0	0
2022/12/07	R209	02/11/2023	11.34	Call	Bond Future	2,836.0700	2.8361	2,810.3900	2.8104	(0.905)	0	0	0
2022/12/07	R209	02/11/2023	11.34	Put	Bond Future	5,441.3000	5.4413	5,207.6400	5.2076	(4.294)	0	0	0
2022/12/07	R209	02/11/2023			Bond Future	11.8794	64.5805	11.8353	64.7885	(0.372)	0.0000	0.0000	0
2022/12/07	R209	02/11/2023	11.35	Call	Bond Future	2,857.0600	2.8571	2,830.7200	2.8307	(0.922)	0	0	0
2022/12/07	R209	02/11/2023	11.35	Put	Bond Future	5,412.6700	5.4127	5,178.3500	5.1784	(4.329)	0	0	0
2022/12/07	R209	01/02/2024	12.14	Call	Bond Future	4,678.3400	4.6783	4,673.3000	4.6733	(0.108)	0	0	0
2022/12/07	R209	01/02/2024	12.14	Put	Bond Future	4,059.1000	4.0591	3,841.4700	3.8415	(5.362)	0	0	0
2022/12/07	R209	01/02/2024	12.13	Put	Bond Future	4,079.3300	4.0793	3,861.5500	3.8615	(5.339)	0	0	0
2022/12/07	R209	01/02/2024			Bond Future	12.0050	65.8766	11.9591	66.0892	(0.383)	0.0000	0.0000	0
2022/12/07	R209	01/02/2024	12.12	Call	Bond Future	4,627.7000	4.6277	4,622.0700	4.6221	(0.122)	0	0	0
2022/12/07	R209	01/02/2024	12.12	Put	Bond Future	4,099.6800	4.0997	3,881.4600	3.8815	(5.323)	0	0	0
2022/12/07	R209	01/02/2024	12.13	Call	Bond Future	4,652.9900	4.6530	4,647.8000	4.6478	(0.112)	0	0	0
2022/12/07	R210	02/02/2023			Bond Future	219.8189	219.8189	220.0998	220.0998	0.128	0.0000	0.0000	372
2022/12/07	R210	04/05/2023			Bond Future	221.1079	221.1079	221.3896	221.3896	0.127	0.0000	0.0000	0
2022/12/07	R210	03/08/2023			Bond Future	225.7071	225.7071	225.9924	225.9924	0.126	0.0000	0.0000	0
2022/12/07	R210	02/11/2023			Bond Future	227.3412	227.3412	227.6285	227.6285	0.126	0.0000	0.0000	0
2022/12/07	R210	01/02/2024			Bond Future	231.9593	231.9593	232.2539	232.2539	0.127	0.0000	0.0000	0
2022/12/07	R213	02/02/2023	10.01	Call	Bond Future	125.6700	0.1257	107.9400	0.1079	(14.108)	0	0	0
2022/12/07	R213	02/02/2023	10.43	Put	Bond Future	3,232.6300	3.2326	2,889.0000	2.8890	(10.630)	0	0	0
2022/12/07	R213	02/02/2023	12.20	Call	Bond Future	5,338.0200	5.3380	5,629.2800	5.6293	5.456	0	0	0
2022/12/07	R213	02/02/2023	12.20	Put	Bond Future	292.0500	0.2920	234.5300	0.2345	(19.695)	0	0	912
2022/12/07	R213	02/02/2023	10.22	Put	Bond Future	4,022.2100	4.0222	3,663.2900	3.6633	(8.923)	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
2022/12/07	R213	02/02/2023	10.23	Call	Bond Future	260.0600	0.2601	250.6300	0.2506	(3.626)	0	0	0
2022/12/07	R213	02/02/2023	10.35	Call	Bond Future	370.0700	0.3701	368.4100	0.3684	(0.449)	0	0	0
2022/12/07	R213	02/02/2023	10.35	Put	Bond Future	3,521.1500	3.5212	3,170.7100	3.1707	(9.952)	0	0	476
2022/12/07	R213	02/02/2023			Bond Future	11.0319	81.9202	10.9548	82.2690	(0.700)	0.0000	0.0000	38,989
2022/12/07	R213	02/02/2023	9.16	Call	Bond Future	3.5400	0.0035	2.7300	0.0027	(22.881)	0	0	476
2022/12/07	R213	02/02/2023	9.16	Put	Bond Future	9,046.7700	9.0468	8,697.1800	8.6972	(3.864)	0	0	0
2022/12/07	R213	02/02/2023	10.01	Put	Bond Future	4,907.7400	4.9077	4,541.2300	4.5412	(7.468)	0	0	476
2022/12/07	R213	02/02/2023	10.21	Call	Bond Future	244.7700	0.2448	233.9500	0.2339	(4.420)	0	0	0
2022/12/07	R213	02/02/2023	10.21	Put	Bond Future	4,062.5000	4.0625	3,702.9000	3.7029	(8.852)	0	0	0
2022/12/07	R213	02/02/2023	10.43	Call	Bond Future	459.4300	0.4594	464.5800	0.4646	1.121	0	0	912
2022/12/07	R213	02/02/2023	10.22	Call	Bond Future	252.3300	0.2523	242.1900	0.2422	(4.019)	0	0	0
2022/12/07	R213	02/02/2023	10.23	Put	Bond Future	3,982.1300	3.9821	3,623.9200	3.6239	(8.995)	0	0	0
2022/12/07	R213	04/05/2023	10.75	Call	Bond Future	1,857.2100	1.8572	1,932.2900	1.9323	4.043	0	0	0
2022/12/07	R213	04/05/2023	10.75	Put	Bond Future	3,703.7400	3.7037	3,424.6600	3.4247	(7.535)	0	0	0
2022/12/07	R213	04/05/2023			Bond Future	11.1640	79.9780	11.0836	80.3321	(0.720)	0.0000	0.0000	0
2022/12/07	R213	04/05/2023	10.74	Call	Bond Future	1,838.4600	1.8385	1,913.6900	1.9137	4.092	0	0	0
2022/12/07	R213	04/05/2023	10.74	Put	Bond Future	3,730.2800	3.7303	3,451.3500	3.4513	(7.477)	0	0	0
2022/12/07	R213	04/05/2023	10.73	Call	Bond Future	1,819.8200	1.8198	1,895.2100	1.8952	4.143	0	0	0
2022/12/07	R213	04/05/2023	10.73	Put	Bond Future	3,756.9500	3.7569	3,478.1800	3.4782	(7.420)	0	0	0
2022/12/07	R213	03/08/2023	11.62	Put	Bond Future	2,669.7800	2.6698	2,526.3700	2.5264	(5.372)	0	0	0
2022/12/07	R213	03/08/2023	11.63	Call	Bond Future	4,103.8300	4.1038	4,321.3500	4.3213	5.300	0	0	0
2022/12/07	R213	03/08/2023			Bond Future	11.2876	81.6235	11.2037	81.9841	(0.743)	0.0000	0.0000	0
2022/12/07	R213	03/08/2023	11.62	Call	Bond Future	4,078.0700	4.0781	4,295.1700	4.2952	5.324	0	0	0
2022/12/07	R213	03/08/2023	11.63	Put	Bond Future	2,653.6800	2.6537	2,510.6900	2.5107	(5.388)	0	0	0
2022/12/07	R213	03/08/2023	11.61	Call	Bond Future	4,052.6300	4.0526	4,269.0400	4.2690	5.340	0	0	0
2022/12/07	R213	03/08/2023	11.61	Put	Bond Future	2,686.2400	2.6862	2,542.1400	2.5421	(5.364)	0	0	0
2022/12/07	R213	02/11/2023	11.13	Call	Bond Future	2,803.4000	2.8034	2,886.8400	2.8868	2.976	0	0	0
2022/12/07	R213	02/11/2023	11.13	Put	Bond Future	4,008.2400	4.0082	3,724.0400	3.7240	(7.090)	0	0	0
2022/12/07	R213	02/11/2023			Bond Future	11.4157	79.7880	11.3280	80.1557	(0.769)	0.0000	0.0000	0
2022/12/07	R213	02/11/2023	11.12	Call	Bond Future	2,782.7300	2.7827	2,865.7400	2.8657	2.983	0	0	0
2022/12/07	R213	02/11/2023	11.12	Put	Bond Future	4,030.1600	4.0302	3,745.5300	3.7455	(7.062)	0	0	0
2022/12/07	R213	02/11/2023	11.11	Call	Bond Future	2,762.1300	2.7621	2,845.0200	2.8450	3.001	0	0	0
2022/12/07	R213	02/11/2023	11.11	Put	Bond Future	4,052.1800	4.0522	3,767.4300	3.7674	(7.027)	0	0	0
2022/12/07	R213	01/02/2024	11.71	Call	Bond Future	3,981.2700	3.9813	4,098.3700	4.0984	2.941	0	0	0
2022/12/07	R213	01/02/2024	11.71	Put	Bond Future	3,442.5200	3.4425	3,184.0400	3.1840	(7.508)	0	0	0
2022/12/07	R213	01/02/2024	11.70	Call	Bond Future	3,958.0600	3.9581	4,074.4600	4.0745	2.941	0	0	0
2022/12/07	R213	01/02/2024	11.70	Put	Bond Future	3,459.5400	3.4595	3,200.3600	3.2004	(7.492)	0	0	0
2022/12/07	R213	01/02/2024			Bond Future	11.5766	81.3901	11.4843	81.7657	(0.797)	0.0000	0.0000	0
2022/12/07	R213	01/02/2024	11.72	Call	Bond Future	4,004.5400	4.0045	4,122.3400	4.1223	2.942	0	0	0
2022/12/07	R213	01/02/2024	11.72	Put	Bond Future	3,425.5900	3.4256	3,167.8100	3.1678	(7.525)	0	0	0
2022/12/07	R214	02/02/2023	10.90	Put	Bond Future	4,543.5300	4.5435	4,280.5100	4.2805	(5.789)	0	0	0
2022/12/07	R214	02/02/2023	11.10	Call	Bond Future	805.9700	0.8060	803.5500	0.8036	(0.300)	0	0	0
2022/12/07	R214	02/02/2023	11.07	Call	Bond Future	758.5400	0.7585	756.0200	0.7560	(0.332)	0	0	0
2022/12/07	R214	02/02/2023	11.07	Put	Bond Future	3,821.2700	3.8213	3,559.4000	3.5594	(6.853)	0	0	0
2022/12/07	R214	02/02/2023	11.08	Call	Bond Future	774.1400	0.7741	771.7100	0.7717	(0.314)	0	0	0
2022/12/07	R214	02/02/2023	11.08	Put	Bond Future	3,781.3500	3.7813	3,519.5700	3.5196	(6.923)	0	0	0
2022/12/07	R214	02/02/2023			Bond Future	11.6424	64.4174	11.5922	64.6768	(0.431)	0.0000	0.0000	71,030

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/07	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/07	R214	02/02/2023		Put	Bond Future	35,582.5700	35.5826	35,323.2200	35.3232	(0.729)	0	0	0
2022/12/07	R214	02/02/2023	10.30	Call	Bond Future	100.0700	0.1001	111.3400	0.1113	11.262	0	0	0
2022/12/07	R214	02/02/2023	10.30	Put	Bond Future	7,669.5900	7.6696	7,421.5100	7.4215	(3.235)	0	0	0
2022/12/07	R214	02/02/2023	10.90	Call	Bond Future	525.4200	0.5254	521.7500	0.5217	(0.698)	0	0	2,300
2022/12/07	R214	02/02/2023	11.80	Call	Bond Future	2,427.3000	2.4273	2,476.1900	2.4762	2.014	0	0	0
2022/12/07	R214	02/02/2023	11.80	Put	Bond Future	1,623.5900	1.6236	1,413.1300	1.4131	(12.963)	0	0	0
2022/12/07	R214	02/02/2023	11.09	Call	Bond Future	789.9500	0.7900	787.5300	0.7875	(0.306)	0	0	0
2022/12/07	R214	02/02/2023	11.09	Put	Bond Future	3,741.7000	3.7417	3,479.9300	3.4799	(6.996)	0	0	0
2022/12/07	R214	02/02/2023	11.10	Put	Bond Future	3,702.3400	3.7023	3,440.5700	3.4406	(7.070)	0	0	0
2022/12/07	R214	02/02/2023	11.60	Call	Bond Future	1,868.1000	1.8681	1,894.2400	1.8942	1.399	0	0	2,300
2022/12/07	R214	02/02/2023	11.60	Put	Bond Future	2,086.9800	2.0870	1,853.7700	1.8538	(11.175)	0	0	0
2022/12/07	R214	02/02/2023	11.00	Call	Bond Future	655.1500	0.6552	652.3900	0.6524	(0.421)	0	0	0
2022/12/07	R214	02/02/2023	11.00	Put	Bond Future	4,108.6500	4.1087	3,846.5400	3.8465	(6.379)	0	0	0
2022/12/07	R214	04/05/2023	11.36	Call	Bond Future	2,311.6900	2.3117	2,372.8000	2.3728	2.644	0	0	0
2022/12/07	R214	04/05/2023	11.36	Put	Bond Future	4,339.5500	4.3395	4,137.3600	4.1374	(4.659)	0	0	0
2022/12/07	R214	04/05/2023	11.37	Call	Bond Future	2,334.3600	2.3344	2,396.1100	2.3961	2.645	0	0	0
2022/12/07	R214	04/05/2023	11.37	Put	Bond Future	4,308.8300	4.3088	4,107.2800	4.1073	(4.678)	0	0	0
2022/12/07	R214	04/05/2023			Bond Future	11.7493	62.3850	11.6976	62.6483	(0.440)	0.0000	0.0000	0
2022/12/07	R214	04/05/2023	11.38	Call	Bond Future	2,357.3000	2.3573	2,419.3700	2.4194	2.633	0	0	0
2022/12/07	R214	04/05/2023	11.38	Put	Bond Future	4,278.4500	4.2785	4,077.2200	4.0772	(4.703)	0	0	0
2022/12/07	R214	03/08/2023	12.14	Call	Bond Future	4,842.6800	4.8427	4,971.6400	4.9716	2.663	0	0	0
2022/12/07	R214	03/08/2023	12.14	Put	Bond Future	3,412.2300	3.4122	3,273.1600	3.2732	(4.076)	0	0	0
2022/12/07	R214	03/08/2023	12.15	Call	Bond Future	4,870.9600	4.8710	5,000.4400	5.0004	2.658	0	0	0
2022/12/07	R214	03/08/2023	12.15	Put	Bond Future	3,392.2800	3.3923	3,253.7300	3.2537	(4.084)	0	0	0
2022/12/07	R214	03/08/2023			Bond Future	11.8490	63.6687	11.7957	63.9367	(0.450)	0.0000	0.0000	0
2022/12/07	R214	03/08/2023	12.16	Call	Bond Future	4,899.5000	4.8995	5,029.5000	5.0295	2.653	0	0	0
2022/12/07	R214	03/08/2023	12.16	Put	Bond Future	3,372.6600	3.3727	3,234.6300	3.2346	(4.093)	0	0	0
2022/12/07	R214	02/11/2023	11.45	Put	Bond Future	5,634.4600	5.6345	5,493.5600	5.4936	(2.501)	0	0	0
2022/12/07	R214	02/11/2023	11.46	Call	Bond Future	3,107.2000	3.1072	3,239.4900	3.2395	4.258	0	0	0
2022/12/07	R214	02/11/2023	11.46	Put	Bond Future	5,604.0400	5.6040	5,462.9900	5.4630	(2.517)	0	0	0
2022/12/07	R214	02/11/2023			Bond Future	11.9496	61.7091	11.8945	61.9824	(0.461)	0.0000	0.0000	0
2022/12/07	R214	02/11/2023	11.47	Call	Bond Future	3,129.5100	3.1295	3,261.6500	3.2617	4.222	0	0	0
2022/12/07	R214	02/11/2023	11.47	Put	Bond Future	5,573.7600	5.5738	5,432.5600	5.4326	(2.533)	0	0	0
2022/12/07	R214	02/11/2023	11.45	Call	Bond Future	3,084.9700	3.0850	3,217.4100	3.2174	4.293	0	0	0
2022/12/07	R214	01/02/2024	12.16	Call	Bond Future	4,898.1800	4.8982	5,012.7600	5.0128	2.339	0	0	0
2022/12/07	R214	01/02/2024	12.16	Put	Bond Future	4,460.9600	4.4610	4,296.3100	4.2963	(3.691)	0	0	0
2022/12/07	R214	01/02/2024			Bond Future	12.0696	62.9478	12.0124	63.2270	(0.474)	0.0000	0.0000	0
2022/12/07	R214	01/02/2024	12.14	Call	Bond Future	4,845.6500	4.8456	4,959.5400	4.9595	2.350	0	0	0
2022/12/07	R214	01/02/2024	12.14	Put	Bond Future	4,504.7400	4.5047	4,339.4000	4.3394	(3.670)	0	0	0
2022/12/07	R214	01/02/2024	12.15	Call	Bond Future	4,871.7500	4.8718	4,986.1300	4.9861	2.348	0	0	0
2022/12/07	R214	01/02/2024	12.15	Put	Bond Future	4,482.6600	4.4827	4,317.8100	4.3178	(3.678)	0	0	0
2022/12/07	R248	02/02/2023	11.00	Call	Bond Future	871.4700	0.8715	895.0200	0.8950	2.702	0	0	2,900
2022/12/07	R248	02/02/2023	11.00	Put	Bond Future	5,012.4000	5.0124	4,712.2100	4.7122	(5.989)	0	0	0
2022/12/07	R248	02/02/2023	11.60	Call	Bond Future	2,440.3800	2.4404	2,526.1000	2.5261	3.513	0	0	2,900
2022/12/07	R248	02/02/2023	11.60	Put	Bond Future	2,524.7100	2.5247	2,286.6900	2.2867	(9.428)	0	0	0
2022/12/07	R248	02/02/2023	11.70	Call	Bond Future	2,785.9800	2.7860	2,885.8900	2.8859	3.586	0	0	0

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2022/12/07	R248	02/02/2023	11.70	Put	Bond Future	2,228.7400	2.2287	2,004.9100	2.0049	(10.043)	0	0	0
2022/12/07	R248	02/02/2023	11.08	Call	Bond Future	1,027.1000	1.0271	1,056.5300	1.0565	2.865	0	0	0
2022/12/07	R248	02/02/2023	11.08	Put	Bond Future	4,605.8200	4.6058	4,311.5100	4.3115	(6.390)	0	0	0
2022/12/07	R248	02/02/2023	11.10	Put	Bond Future	4,507.8300	4.5078	4,215.0200	4.2150	(6.496)	0	0	0
2022/12/07	R248	02/02/2023			Bond Future	11.6131	80.6577	11.5631	80.9815	(0.431)	0.0000	0.0000	247,673
2022/12/07	R248	02/02/2023	10.40	Call	Bond Future	185.0000	0.1850	194.0200	0.1940	4.876	0	0	0
2022/12/07	R248	02/02/2023	10.40	Put	Bond Future	8,768.4400	8.7684	8,453.7200	8.4537	(3.589)	0	0	0
2022/12/07	R248	02/02/2023	11.06	Call	Bond Future	986.6300	0.9866	1,014.4900	1.0145	2.824	0	0	0
2022/12/07	R248	02/02/2023	11.06	Put	Bond Future	4,705.2700	4.7053	4,409.3900	4.4094	(6.288)	0	0	0
2022/12/07	R248	02/02/2023	11.07	Call	Bond Future	1,006.6900	1.0067	1,035.3300	1.0353	2.845	0	0	0
2022/12/07	R248	02/02/2023	11.07	Put	Bond Future	4,655.3100	4.6553	4,360.2100	4.3602	(6.339)	0	0	0
2022/12/07	R248	02/02/2023	11.10	Call	Bond Future	1,068.6100	1.0686	1,099.5400	1.0995	2.894	0	0	0
2022/12/07	R248	04/05/2023	11.35	Call	Bond Future	2,949.2500	2.9493	3,007.5000	3.0075	1.975	0	0	0
2022/12/07	R248	04/05/2023	11.35	Put	Bond Future	5,374.9900	5.3750	5,104.6400	5.1046	(5.030)	0	0	0
2022/12/07	R248	04/05/2023			Bond Future	11.7219	77.7835	11.6703	78.1121	(0.440)	0.0000	0.0000	10,943
2022/12/07	R248	04/05/2023	11.34	Call	Bond Future	2,920.4600	2.9205	2,978.1300	2.9781	1.975	0	0	0
2022/12/07	R248	04/05/2023	11.34	Put	Bond Future	5,413.2900	5.4133	5,142.3600	5.1424	(5.005)	0	0	0
2022/12/07	R248	04/05/2023	11.33	Call	Bond Future	2,892.0100	2.8920	2,949.1100	2.9491	1.974	0	0	0
2022/12/07	R248	04/05/2023	11.33	Put	Bond Future	5,452.0200	5.4520	5,180.5200	5.1805	(4.980)	0	0	0
2022/12/07	R248	03/08/2023	12.11	Call	Bond Future	6,033.3200	6.0333	6,167.9700	6.1680	2.232	0	0	0
2022/12/07	R248	03/08/2023	12.11	Put	Bond Future	4,300.2100	4.3002	4,100.3400	4.1003	(4.648)	0	0	0
2022/12/07	R248	03/08/2023			Bond Future	11.8267	79.3466	11.7733	79.6811	(0.451)	0.0000	0.0000	0
2022/12/07	R248	03/08/2023	12.10	Call	Bond Future	5,998.3600	5.9984	6,132.0900	6.1321	2.229	0	0	0
2022/12/07	R248	03/08/2023	12.10	Put	Bond Future	4,325.2200	4.3252	4,124.4300	4.1244	(4.642)	0	0	0
2022/12/07	R248	03/08/2023	12.09	Call	Bond Future	5,963.2100	5.9632	6,096.5100	6.0965	2.235	0	0	0
2022/12/07	R248	03/08/2023	12.09	Put	Bond Future	4,350.1300	4.3501	4,148.9100	4.1489	(4.626)	0	0	0
2022/12/07	R248	02/11/2023	11.48	Call	Bond Future	4,004.7000	4.0047	4,049.1700	4.0492	1.110	0	0	0
2022/12/07	R248	02/11/2023	11.49	Put	Bond Future	6,784.0400	6.7840	6,487.1800	6.4872	(4.376)	0	0	0
2022/12/07	R248	02/11/2023	11.47	Call	Bond Future	3,976.4200	3.9764	4,021.1500	4.0212	1.125	0	0	0
2022/12/07	R248	02/11/2023			Bond Future	11.9231	76.5942	11.8679	76.9353	(0.463)	0.0000	0.0000	13,000
2022/12/07	R248	02/11/2023	11.48	Put	Bond Future	6,821.2700	6.8213	6,524.6600	6.5247	(4.348)	0	0	0
2022/12/07	R248	02/11/2023	11.49	Call	Bond Future	4,033.0700	4.0331	4,077.2900	4.0773	1.096	0	0	0
2022/12/07	R248	02/11/2023	11.47	Put	Bond Future	6,858.6800	6.8587	6,562.3300	6.5623	(4.321)	0	0	0
2022/12/07	R248	01/02/2024	12.15	Call	Bond Future	6,179.2800	6.1793	6,198.1600	6.1982	0.306	0	0	0
2022/12/07	R248	01/02/2024	12.15	Put	Bond Future	5,494.8500	5.4949	5,165.2400	5.1652	(5.999)	0	0	0
2022/12/07	R248	01/02/2024	12.14	Call	Bond Future	6,146.6800	6.1467	6,164.8800	6.1649	0.296	0	0	0
2022/12/07	R248	01/02/2024	12.14	Put	Bond Future	5,521.8200	5.5218	5,191.5300	5.1915	(5.982)	0	0	0
2022/12/07	R248	01/02/2024			Bond Future	12.0360	78.1684	11.9786	78.5169	(0.477)	0.0000	0.0000	0
2022/12/07	R248	01/02/2024	12.16	Call	Bond Future	6,212.2600	6.2123	6,231.4900	6.2315	0.310	0	0	0
2022/12/07	R248	01/02/2024	12.16	Put	Bond Future	5,468.3400	5.4683	5,139.0800	5.1391	(6.021)	0	0	0

**Total**

**1569210**