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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/12/2022 TO 05/12/2022

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
2022/12/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	2025	02/02/2023		Bond Future	165.8290	165.8290	165.4029	165.4029	(0.257)	0.0000	0.0000	6,278
2022/12/05	2025	04/05/2023		Bond Future	169.1266	169.1266	168.6910	168.6910	(0.258)	0.0000	0.0000	0
2022/12/05	2025	03/08/2023		Bond Future	170.8223	170.8223	170.3785	170.3785	(0.260)	0.0000	0.0000	0
2022/12/05	2025	02/11/2023		Bond Future	174.3114	174.3114	173.8585	173.8585	(0.260)	0.0000	0.0000	0
2022/12/05	2025	01/02/2024		Bond Future	175.9268	175.9268	175.4676	175.4676	(0.261)	0.0000	0.0000	0
2022/12/05	2029	02/02/2023		Bond Future	117.2656	117.2656	117.3962	117.3962	0.111	0.0000	0.0000	1,476
2022/12/05	2029	04/05/2023		Bond Future	118.3021	118.3021	118.4348	118.4348	0.112	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
2022/12/05	2029	03/08/2023			Bond Future	120.7101	120.7101	120.8452	120.8452	0.112	0.0000	0.0000	0
2022/12/05	2029	02/11/2023			Bond Future	121.8451	121.8451	121.9841	121.9841	0.114	0.0000	0.0000	0
2022/12/05	2029	01/02/2024			Bond Future	124.2238	124.2238	124.3658	124.3658	0.114	0.0000	0.0000	0
2022/12/05	2030	02/02/2023	9.08	Put	Bond Future	8,189.9500	8.1900	7,323.1000	7.3231	(10.584)	0	0	0
2022/12/05	2030	02/02/2023	9.04	Put	Bond Future	8,385.4300	8.3854	7,517.6000	7.5176	(10.349)	0	0	0
2022/12/05	2030	02/02/2023	9.04	Call	Bond Future	6.7300	0.0067	12.6200	0.0126	87.519	0	0	0
2022/12/05	2030	02/02/2023	8.81	Put	Bond Future	9,522.1100	9.5221	8,650.7100	8.6507	(9.151)	0	0	0
2022/12/05	2030	02/02/2023	9.66	Put	Bond Future	5,475.9900	5.4760	4,657.9600	4.6580	(14.938)	0	0	102
2022/12/05	2030	02/02/2023	9.66	Call	Bond Future	88.8300	0.0888	144.5200	0.1445	62.693	0	0	0
2022/12/05	2030	02/02/2023	9.20	Put	Bond Future	7,607.8900	7.6079	6,744.8700	6.7449	(11.344)	0	0	0
2022/12/05	2030	02/02/2023	9.20	Call	Bond Future	12.8200	0.0128	23.5200	0.0235	83.463	0	0	0
2022/12/05	2030	02/02/2023	9.94	Put	Bond Future	4,302.8900	4.3029	3,546.2800	3.5463	(17.584)	0	0	102
2022/12/05	2030	02/02/2023	9.80	Call	Bond Future	144.9800	0.1450	227.5500	0.2275	56.953	0	0	0
2022/12/05	2030	02/02/2023	10.01	Put	Bond Future	4,030.9100	4.0309	3,294.1300	3.2941	(18.278)	0	0	0
2022/12/05	2030	02/02/2023	10.00	Call	Bond Future	271.9200	0.2719	405.9000	0.4059	49.272	0	0	0
2022/12/05	2030	02/02/2023	9.99	Call	Bond Future	264.1900	0.2642	395.2900	0.3953	49.623	0	0	0
2022/12/05	2030	02/02/2023	11.35	Put	Bond Future	834.7900	0.8348	572.4100	0.5724	(31.431)	0	0	0
2022/12/05	2030	02/02/2023	11.35	Call	Bond Future	3,016.6600	3.0167	3,628.0000	3.6280	20.265	0	0	5,000
2022/12/05	2030	02/02/2023	11.16	Put	Bond Future	1,076.7300	1.0767	757.0400	0.7570	(29.691)	0	0	388
2022/12/05	2030	02/02/2023			Bond Future	10.8436	86.4744	10.6454	87.3481	(1.828)	0.0000	0.0000	95,078
2022/12/05	2030	02/02/2023	11.55	Put	Bond Future	632.7800	0.6328	422.6200	0.4226	(33.212)	0	0	0
2022/12/05	2030	02/02/2023	11.55	Call	Bond Future	3,657.0500	3.6570	4,320.6100	4.3206	18.145	0	0	5,000
2022/12/05	2030	02/02/2023	9.08	Call	Bond Future	7.9300	0.0079	14.8000	0.0148	86.633	0	0	388
2022/12/05	2030	02/02/2023	8.81	Call	Bond Future	2.4900	0.0025	4.8100	0.0048	93.173	0	0	102
2022/12/05	2030	02/02/2023	9.79	Put	Bond Future	4,915.1900	4.9152	4,121.8600	4.1219	(16.140)	0	0	0
2022/12/05	2030	02/02/2023	9.79	Call	Bond Future	140.1200	0.1401	220.5100	0.2205	57.372	0	0	0
2022/12/05	2030	02/02/2023	9.94	Call	Bond Future	227.6800	0.2277	344.7900	0.3448	51.436	0	0	0
2022/12/05	2030	02/02/2023	9.83	Put	Bond Future	4,748.2000	4.7482	3,963.8700	3.9639	(16.518)	0	0	0
2022/12/05	2030	02/02/2023	9.83	Call	Bond Future	160.4300	0.1604	249.8200	0.2498	55.719	0	0	388
2022/12/05	2030	02/02/2023	9.80	Put	Bond Future	4,873.1800	4.8732	4,082.0300	4.0820	(16.235)	0	0	0
2022/12/05	2030	02/02/2023	10.01	Call	Bond Future	279.9800	0.2800	416.9200	0.4169	48.911	0	0	0
2022/12/05	2030	02/02/2023	10.00	Put	Bond Future	4,069.0900	4.0691	3,329.3500	3.3294	(18.179)	0	0	0
2022/12/05	2030	02/02/2023	9.99	Put	Bond Future	4,107.6200	4.1076	3,365.0000	3.3650	(18.079)	0	0	0
2022/12/05	2030	02/02/2023	11.16	Call	Bond Future	2,448.2400	2.4482	3,002.2700	3.0023	22.630	0	0	0
2022/12/05	2030	02/02/2023	11.12	Put	Bond Future	1,134.5200	1.1345	801.8700	0.8019	(29.321)	0	0	0
2022/12/05	2030	02/02/2023	11.12	Call	Bond Future	2,334.1600	2.3342	2,875.2300	2.8752	23.181	0	0	0
2022/12/05	2030	04/05/2023	9.03	Call	Bond Future	261.8200	0.2618	343.5900	0.3436	31.231	0	0	388
2022/12/05	2030	04/05/2023	9.03	Put	Bond Future	9,120.6500	9.1207	8,312.1200	8.3121	(8.865)	0	0	0
2022/12/05	2030	04/05/2023	9.58	Put	Bond Future	6,786.0200	6.7860	6,044.7900	6.0448	(10.923)	0	0	0
2022/12/05	2030	04/05/2023	11.34	Call	Bond Future	3,450.1100	3.4501	3,983.9800	3.9840	15.474	0	0	0
2022/12/05	2030	04/05/2023	11.34	Put	Bond Future	1,982.0700	1.9821	1,625.6400	1.6256	(17.983)	0	0	150
2022/12/05	2030	04/05/2023	10.42	Call	Bond Future	1,478.8200	1.4788	1,800.4900	1.8005	21.752	0	0	479
2022/12/05	2030	04/05/2023	10.42	Put	Bond Future	3,945.1100	3.9451	3,376.4800	3.3765	(14.414)	0	0	0
2022/12/05	2030	04/05/2023	10.52	Call	Bond Future	1,646.9600	1.6470	1,992.4000	1.9924	20.974	0	0	0
2022/12/05	2030	04/05/2023	10.52	Put	Bond Future	3,674.5500	3.6745	3,129.6900	3.1297	(14.828)	0	0	0
2022/12/05	2030	04/05/2023	10.53	Call	Bond Future	1,664.5700	1.6646	2,012.4000	2.0124	20.896	0	0	0
2022/12/05	2030	04/05/2023	10.53	Put	Bond Future	3,648.4400	3.6484	3,105.9700	3.1060	(14.869)	0	0	0

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2022/12/05	2030	04/05/2023	9.67	Call	Bond Future	592.3900	0.5924	756.6800	0.7567	27.733	0	0	479
2022/12/05	2030	04/05/2023	9.67	Put	Bond Future	6,438.2300	6.4382	5,712.2200	5.7122	(11.277)	0	0	0
2022/12/05	2030	04/05/2023	9.78	Call	Bond Future	684.8900	0.6849	868.8900	0.8689	26.866	0	0	388
2022/12/05	2030	04/05/2023	9.78	Put	Bond Future	6,025.0300	6.0250	5,318.7300	5.3187	(11.723)	0	0	0
2022/12/05	2030	04/05/2023	10.00	Call	Bond Future	901.8100	0.9018	1,128.8700	1.1289	25.178	0	0	1,080
2022/12/05	2030	04/05/2023	10.00	Put	Bond Future	5,240.9900	5.2410	4,577.7500	4.5777	(12.655)	0	0	0
2022/12/05	2030	04/05/2023			Bond Future	10.9905	88.1741	10.7822	89.0644	(1.895)	0.0000	0.0000	0
2022/12/05	2030	04/05/2023	9.58	Call	Bond Future	523.8000	0.5238	672.8700	0.6729	28.459	0	0	150
2022/12/05	2030	04/05/2023	12.57	Call	Bond Future	7,102.3900	7.1024	7,834.9400	7.8349	10.314	0	0	0
2022/12/05	2030	04/05/2023	12.57	Put	Bond Future	714.2200	0.7142	556.4700	0.5565	(22.087)	0	0	350
2022/12/05	2030	04/05/2023	11.62	Call	Bond Future	4,207.5300	4.2075	4,796.9700	4.7970	14.009	0	0	0
2022/12/05	2030	04/05/2023	11.62	Put	Bond Future	1,586.2200	1.5862	1,285.3600	1.2854	(18.967)	0	0	388
2022/12/05	2030	04/05/2023	12.04	Call	Bond Future	5,440.9700	5.4410	6,101.9600	6.1020	12.148	0	0	0
2022/12/05	2030	04/05/2023	12.04	Put	Bond Future	1,126.9400	1.1269	897.6300	0.8976	(20.348)	0	0	1,080
2022/12/05	2030	04/05/2023	12.50	Call	Bond Future	6,886.6500	6.8866	7,609.8600	7.6099	10.502	0	0	0
2022/12/05	2030	04/05/2023	12.50	Put	Bond Future	768.5400	0.7685	601.4500	0.6015	(21.741)	0	0	479
2022/12/05	2030	04/05/2023	10.54	Call	Bond Future	1,682.5000	1.6825	2,032.7300	2.0327	20.816	0	0	0
2022/12/05	2030	04/05/2023	10.54	Put	Bond Future	3,622.6800	3.6227	3,082.6100	3.0826	(14.908)	0	0	0
2022/12/05	2030	04/05/2023	10.65	Call	Bond Future	1,885.3700	1.8854	2,261.9600	2.2620	19.974	0	0	350
2022/12/05	2030	04/05/2023	10.65	Put	Bond Future	3,346.7500	3.3468	2,833.0400	2.8330	(15.350)	0	0	0
2022/12/05	2030	03/08/2023	12.89	Call	Bond Future	7,822.1500	7.8222	8,551.5200	8.5515	9.324	0	0	0
2022/12/05	2030	03/08/2023	12.89	Put	Bond Future	1,002.1100	1.0021	823.4600	0.8235	(17.827)	0	0	350
2022/12/05	2030	03/08/2023	11.34	Call	Bond Future	3,607.6800	3.6077	4,115.9600	4.1160	14.089	0	0	0
2022/12/05	2030	03/08/2023	11.34	Put	Bond Future	2,796.8500	2.7969	2,397.1100	2.3971	(14.293)	0	0	0
2022/12/05	2030	03/08/2023	11.35	Call	Bond Future	3,631.4000	3.6314	4,141.4600	4.1415	14.046	0	0	0
2022/12/05	2030	03/08/2023	11.36	Put	Bond Future	2,763.4700	2.7635	2,367.2900	2.3673	(14.336)	0	0	0
2022/12/05	2030	03/08/2023	10.40	Call	Bond Future	1,723.5300	1.7235	2,050.4100	2.0504	18.966	0	0	1,012
2022/12/05	2030	03/08/2023	10.65	Call	Bond Future	2,148.6800	2.1487	2,525.1500	2.5251	17.521	0	0	350
2022/12/05	2030	03/08/2023	10.65	Put	Bond Future	4,198.9200	4.1989	3,667.3700	3.6674	(12.659)	0	0	0
2022/12/05	2030	03/08/2023			Bond Future	11.1415	85.9415	10.9220	86.8495	(1.970)	0.0000	0.0000	0
2022/12/05	2030	03/08/2023	12.59	Call	Bond Future	6,977.9700	6.9780	7,670.6500	7.6707	9.927	0	0	0
2022/12/05	2030	03/08/2023	12.59	Put	Bond Future	1,277.8100	1.2778	1,062.4700	1.0625	(16.852)	0	0	1,012
2022/12/05	2030	03/08/2023	11.35	Put	Bond Future	2,779.9800	2.7800	2,382.0200	2.3820	(14.315)	0	0	0
2022/12/05	2030	03/08/2023	11.36	Call	Bond Future	3,655.4600	3.6555	4,167.3000	4.1673	14.002	0	0	0
2022/12/05	2030	03/08/2023	10.40	Put	Bond Future	4,840.2900	4.8403	4,259.1500	4.2592	(12.006)	0	0	0
2022/12/05	2030	02/11/2023	10.81	Call	Bond Future	2,298.1500	2.2981	2,695.4100	2.6954	17.286	0	0	0
2022/12/05	2030	02/11/2023	10.81	Put	Bond Future	4,241.1600	4.2412	3,712.0600	3.7121	(12.475)	0	0	0
2022/12/05	2030	02/11/2023	10.80	Call	Bond Future	2,279.7500	2.2797	2,675.0900	2.6751	17.341	0	0	0
2022/12/05	2030	02/11/2023	10.80	Put	Bond Future	4,263.7000	4.2637	3,732.6800	3.7327	(12.454)	0	0	0
2022/12/05	2030	02/11/2023			Bond Future	11.2914	87.6777	11.0602	88.6041	(2.048)	0.0000	0.0000	0
2022/12/05	2030	02/11/2023	10.82	Call	Bond Future	2,316.3000	2.3163	2,715.4600	2.7155	17.233	0	0	0
2022/12/05	2030	02/11/2023	10.82	Put	Bond Future	4,218.3900	4.2184	3,691.1900	3.6912	(12.498)	0	0	0
2022/12/05	2030	01/02/2024	11.37	Call	Bond Future	3,351.2700	3.3513	3,832.7700	3.8328	14.368	0	0	0
2022/12/05	2030	01/02/2024	11.37	Put	Bond Future	3,770.6700	3.7707	3,307.6500	3.3076	(12.280)	0	0	0
2022/12/05	2030	01/02/2024			Bond Future	11.4789	85.3629	11.2345	86.3074	(2.129)	0.0000	0.0000	0
2022/12/05	2030	01/02/2024	11.36	Call	Bond Future	3,330.2000	3.3302	3,810.0700	3.8101	14.410	0	0	0
2022/12/05	2030	01/02/2024	11.36	Put	Bond Future	3,788.2300	3.7882	3,323.5800	3.3236	(12.266)	0	0	0
2022/12/05	2030	01/02/2024	11.35	Call	Bond Future	3,309.5600	3.3096	3,787.7900	3.7878	14.450	0	0	0

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2022/12/05	2030	01/02/2024	11.35	Put	Bond Future	3,806.2300	3.8062	3,339.9400	3.3399	(12.251)	0	0	0
2022/12/05	2032	02/02/2023	11.69	Put	Bond Future	1,288.5300	1.2885	930.8900	0.9309	(27.756)	0	0	0
2022/12/05	2032	02/02/2023	11.69	Call	Bond Future	2,849.0400	2.8490	3,445.8700	3.4459	20.948	0	0	0
2022/12/05	2032	02/02/2023	9.92	Put	Bond Future	7,611.0600	7.6111	6,685.0800	6.6851	(12.166)	0	0	0
2022/12/05	2032	02/02/2023	9.92	Call	Bond Future	43.5500	0.0436	72.0400	0.0720	65.419	0	0	750
2022/12/05	2032	02/02/2023	9.47	Put	Bond Future	10,108.1400	10.1081	9,158.3900	9.1584	(9.396)	0	0	0
2022/12/05	2032	02/02/2023	9.47	Call	Bond Future	5.7700	0.0058	10.4900	0.0105	81.802	0	0	500
2022/12/05	2032	02/02/2023	10.22	Put	Bond Future	6,067.1000	6.0671	5,186.9900	5.1870	(14.506)	0	0	0
2022/12/05	2032	02/02/2023	10.22	Call	Bond Future	139.1200	0.1391	213.4800	0.2135	53.450	0	0	500
2022/12/05	2032	02/02/2023	10.50	Put	Bond Future	4,766.3300	4.7663	3,958.7100	3.9587	(16.944)	0	0	454
2022/12/05	2032	02/02/2023	10.50	Call	Bond Future	333.3400	0.3333	480.1900	0.4802	44.054	0	0	0
2022/12/05	2032	02/02/2023	10.40	Put	Bond Future	5,212.5400	5.2125	4,375.8000	4.3758	(16.052)	0	0	0
2022/12/05	2032	02/02/2023	10.40	Call	Bond Future	249.4700	0.2495	367.2000	0.3672	47.192	0	0	0
2022/12/05	2032	02/02/2023	11.50	Put	Bond Future	1,628.7900	1.6288	1,203.7500	1.2038	(26.095)	0	0	8,000
2022/12/05	2032	02/02/2023	11.50	Call	Bond Future	2,270.0000	2.2700	2,799.4300	2.7994	23.323	0	0	0
2022/12/05	2032	02/02/2023	11.45	Put	Bond Future	1,730.2700	1.7303	1,286.4600	1.2865	(25.650)	0	0	8,000
2022/12/05	2032	02/02/2023	11.45	Call	Bond Future	2,127.2500	2.1272	2,637.9100	2.6379	24.006	0	0	0
2022/12/05	2032	02/02/2023	10.67	Put	Bond Future	4,060.7200	4.0607	3,309.8800	3.3099	(18.490)	0	0	0
2022/12/05	2032	02/02/2023	10.67	Call	Bond Future	519.1600	0.5192	722.7900	0.7228	39.223	0	0	750
2022/12/05	2032	02/02/2023			Bond Future	11.3691	85.4703	11.1769	86.4248	(1.691)	0.0000	0.0000	111,759
2022/12/05	2032	02/02/2023	12.75	Put	Bond Future	309.0700	0.3091	197.1900	0.1972	(36.199)	0	0	750
2022/12/05	2032	02/02/2023	12.75	Call	Bond Future	6,752.7900	6.7528	7,595.3800	7.5954	12.478	0	0	0
2022/12/05	2032	02/02/2023	11.84	Put	Bond Future	1,063.9900	1.0640	754.8600	0.7549	(29.054)	0	0	500
2022/12/05	2032	02/02/2023	11.84	Call	Bond Future	3,340.5600	3.3406	3,985.9000	3.9859	19.318	0	0	0
2022/12/05	2032	02/02/2023	9.31	Put	Bond Future	11,028.7700	11.0288	10,076.5900	10.0766	(8.634)	0	0	0
2022/12/05	2032	02/02/2023	9.31	Call	Bond Future	2.6500	0.0027	4.9400	0.0049	86.415	0	0	454
2022/12/05	2032	02/02/2023	10.16	Put	Bond Future	6,365.5100	6.3655	5,473.7700	5.4738	(14.009)	0	0	454
2022/12/05	2032	02/02/2023	10.16	Call	Bond Future	112.7800	0.1128	175.5100	0.1755	55.622	0	0	0
2022/12/05	2032	02/02/2023	10.38	Put	Bond Future	5,304.3600	5.3044	4,462.2100	4.4622	(15.877)	0	0	0
2022/12/05	2032	02/02/2023	10.38	Call	Bond Future	234.7700	0.2348	347.0900	0.3471	47.843	0	0	0
2022/12/05	2032	02/02/2023	10.30	Put	Bond Future	5,679.5100	5.6795	4,817.1600	4.8172	(15.184)	0	0	0
2022/12/05	2032	02/02/2023	10.30	Call	Bond Future	182.1000	0.1821	274.2200	0.2742	50.588	0	0	8,000
2022/12/05	2032	02/02/2023	10.39	Put	Bond Future	5,258.3500	5.2584	4,418.8900	4.4189	(15.964)	0	0	0
2022/12/05	2032	02/02/2023	10.39	Call	Bond Future	242.0400	0.2420	357.0500	0.3570	47.517	0	0	0
2022/12/05	2032	04/05/2023	13.43	Call	Bond Future	9,235.0400	9.2350	10,064.1000	10.0641	8.977	0	0	0
2022/12/05	2032	04/05/2023	13.43	Put	Bond Future	672.2000	0.6722	528.5900	0.5286	(21.364)	0	0	400
2022/12/05	2032	04/05/2023	10.89	Call	Bond Future	1,751.1500	1.7512	2,096.6000	2.0966	19.727	0	0	0
2022/12/05	2032	04/05/2023	10.89	Put	Bond Future	4,821.5200	4.8215	4,194.3000	4.1943	(13.009)	0	0	0
2022/12/05	2032	04/05/2023	11.37	Call	Bond Future	2,784.2200	2.7842	3,247.6400	3.2476	16.645	0	0	400
2022/12/05	2032	04/05/2023			Bond Future	11.5135	82.9890	11.3127	83.9617	(1.744)	0.0000	0.0000	66,549
2022/12/05	2032	04/05/2023	10.88	Call	Bond Future	1,732.6800	1.7327	2,075.6900	2.0757	19.797	0	0	0
2022/12/05	2032	04/05/2023	10.88	Put	Bond Future	4,853.5200	4.8535	4,223.8600	4.2239	(12.973)	0	0	0
2022/12/05	2032	04/05/2023	11.37	Put	Bond Future	3,477.5900	3.4776	2,968.3400	2.9683	(14.644)	0	0	0
2022/12/05	2032	04/05/2023	10.62	Call	Bond Future	1,294.2400	1.2942	1,574.8400	1.5748	21.681	0	0	400
2022/12/05	2032	04/05/2023	10.62	Put	Bond Future	5,741.3200	5.7413	5,049.2500	5.0493	(12.054)	0	0	0
2022/12/05	2032	04/05/2023	10.87	Call	Bond Future	1,714.3400	1.7143	2,054.9000	2.0549	19.865	0	0	0
2022/12/05	2032	04/05/2023	10.87	Put	Bond Future	4,885.6900	4.8857	4,253.5800	4.2536	(12.938)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/05	2032	03/08/2023	11.77	Call	Bond Future	4,083.1600	4.0832	4,620.4200	4.6204	13.158	0	0	0
2022/12/05	2032	03/08/2023	11.77	Put	Bond Future	3,550.2500	3.5502	3,095.4600	3.0955	(12.810)	0	0	0
2022/12/05	2032	03/08/2023	11.90	Call	Bond Future	4,429.6500	4.4296	4,991.1900	4.9912	12.677	0	0	5,000
2022/12/05	2032	03/08/2023	11.90	Put	Bond Future	3,295.2000	3.2952	2,864.6900	2.8647	(13.065)	0	0	0
2022/12/05	2032	03/08/2023			Bond Future	11.6559	84.6596	11.4461	85.6517	(1.800)	0.0000	0.0000	2,600
2022/12/05	2032	03/08/2023	11.75	Call	Bond Future	4,031.0800	4.0311	4,564.5300	4.5645	13.233	0	0	0
2022/12/05	2032	03/08/2023	11.75	Put	Bond Future	3,591.2400	3.5912	3,132.6400	3.1326	(12.770)	0	0	0
2022/12/05	2032	03/08/2023	11.76	Call	Bond Future	4,057.2200	4.0572	4,592.5700	4.5926	13.195	0	0	0
2022/12/05	2032	03/08/2023	11.76	Put	Bond Future	3,570.8300	3.5708	3,114.1300	3.1141	(12.790)	0	0	0
2022/12/05	2032	02/11/2023	11.24	Call	Bond Future	2,622.8500	2.6229	3,044.9200	3.0449	16.092	0	0	0
2022/12/05	2032	02/11/2023	11.24	Put	Bond Future	5,270.0600	5.2701	4,680.0900	4.6801	(11.195)	0	0	0
2022/12/05	2032	02/11/2023			Bond Future	11.8069	82.2101	11.5873	83.2222	(1.859)	0.0000	0.0000	0
2022/12/05	2032	02/11/2023	11.23	Call	Bond Future	2,602.5400	2.6025	3,022.5800	3.0226	16.140	0	0	0
2022/12/05	2032	02/11/2023	11.23	Put	Bond Future	5,297.4600	5.2975	4,705.4600	4.7055	(11.175)	0	0	0
2022/12/05	2032	02/11/2023	11.22	Call	Bond Future	2,582.6200	2.5826	3,000.6500	3.0006	16.186	0	0	0
2022/12/05	2032	02/11/2023	11.22	Put	Bond Future	5,325.2800	5.3253	4,731.2700	4.7313	(11.155)	0	0	0
2022/12/05	2032	01/02/2024	11.84	Call	Bond Future	3,921.0400	3.9210	4,442.9000	4.4429	13.309	0	0	0
2022/12/05	2032	01/02/2024	11.84	Put	Bond Future	4,567.2100	4.5672	4,057.2200	4.0572	(11.166)	0	0	0
2022/12/05	2032	01/02/2024	11.83	Call	Bond Future	3,897.5600	3.8976	4,417.6700	4.4177	13.345	0	0	0
2022/12/05	2032	01/02/2024	11.83	Put	Bond Future	4,588.7000	4.5887	4,076.9600	4.0770	(11.152)	0	0	0
2022/12/05	2032	01/02/2024			Bond Future	11.9845	83.7934	11.7545	84.8252	(1.919)	0.0000	0.0000	0
2022/12/05	2032	01/02/2024	11.85	Call	Bond Future	3,944.5800	3.9446	4,468.1900	4.4682	13.274	0	0	0
2022/12/05	2032	01/02/2024	11.85	Put	Bond Future	4,545.8100	4.5458	4,037.5700	4.0376	(11.180)	0	0	0
2022/12/05	2033	02/02/2023			Bond Future	111.8620	111.8620	112.7588	112.7588	0.802	0.0000	0.0000	7,312
2022/12/05	2033	04/05/2023			Bond Future	112.7005	112.7005	113.6144	113.6144	0.811	0.0000	0.0000	0
2022/12/05	2033	03/08/2023			Bond Future	114.9944	114.9944	115.9267	115.9267	0.811	0.0000	0.0000	0
2022/12/05	2033	02/11/2023			Bond Future	115.9218	115.9218	116.8742	116.8742	0.822	0.0000	0.0000	0
2022/12/05	2033	01/02/2024			Bond Future	118.1849	118.1849	119.1562	119.1562	0.822	0.0000	0.0000	0
2022/12/05	2037	02/02/2023	11.97	Call	Bond Future	2,437.2600	2.4373	3,152.3300	3.1523	29.339	0	0	0
2022/12/05	2037	02/02/2023	11.04	Put	Bond Future	5,506.4100	5.5064	4,439.4200	4.4394	(19.377)	0	0	0
2022/12/05	2037	02/02/2023	11.04	Call	Bond Future	487.3900	0.4874	729.7000	0.7297	49.716	0	0	0
2022/12/05	2037	02/02/2023	11.03	Put	Bond Future	5,556.2300	5.5562	4,485.0400	4.4850	(19.279)	0	0	0
2022/12/05	2037	02/02/2023	11.03	Call	Bond Future	476.1700	0.4762	714.2800	0.7143	50.005	0	0	0
2022/12/05	2037	02/02/2023			Bond Future	11.9017	77.2553	11.6691	78.5646	(1.955)	0.0000	0.0000	135,772
2022/12/05	2037	02/02/2023	11.97	Put	Bond Future	2,059.0700	2.0591	1,464.8400	1.4648	(28.859)	0	0	577
2022/12/05	2037	02/02/2023	11.10	Put	Bond Future	5,212.5400	5.2125	4,171.4900	4.1715	(19.972)	0	0	0
2022/12/05	2037	02/02/2023	11.10	Call	Bond Future	558.3600	0.5584	826.6100	0.8266	48.042	0	0	577
2022/12/05	2037	02/02/2023	11.05	Put	Bond Future	5,456.7500	5.4567	4,393.9900	4.3940	(19.476)	0	0	0
2022/12/05	2037	02/02/2023	11.05	Call	Bond Future	498.7000	0.4987	745.2400	0.7452	49.437	0	0	0
2022/12/05	2037	04/05/2023	13.73	Put	Bond Future	1,063.9600	1.0640	824.3800	0.8244	(22.518)	0	0	400
2022/12/05	2037	04/05/2023	11.94	Call	Bond Future	3,419.6200	3.4196	4,088.2500	4.0882	19.553	0	0	0
2022/12/05	2037	04/05/2023	11.03	Put	Bond Future	7,174.7400	7.1747	6,210.0200	6.2100	(13.446)	0	0	0
2022/12/05	2037	04/05/2023	11.30	Call	Bond Future	1,859.8700	1.8599	2,317.4800	2.3175	24.604	0	0	0
2022/12/05	2037	04/05/2023	11.30	Put	Bond Future	6,057.5200	6.0575	5,180.6700	5.1807	(14.475)	0	0	0
2022/12/05	2037	04/05/2023	11.31	Call	Bond Future	1,880.4400	1.8804	2,341.3900	2.3414	24.513	0	0	0
2022/12/05	2037	04/05/2023	11.31	Put	Bond Future	6,019.1300	6.0191	5,145.6200	5.1456	(14.512)	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
2022/12/05	2037	04/05/2023	10.95	Call	Bond Future	1,233.5600	1.2336	1,578.3800	1.5784	27.953	0	0	703
2022/12/05	2037	04/05/2023	10.95	Put	Bond Future	7,535.2200	7.5352	6,545.5800	6.5456	(13.134)	0	0	0
2022/12/05	2037	04/05/2023			Bond Future	12.0399	78.7741	11.7984	80.1086	(2.007)	0.0000	0.0000	0
2022/12/05	2037	04/05/2023	13.73	Call	Bond Future	9,511.3300	9.5113	10,606.2100	10.6062	11.511	0	0	0
2022/12/05	2037	04/05/2023	11.32	Call	Bond Future	1,900.9600	1.9010	2,365.2300	2.3652	24.423	0	0	0
2022/12/05	2037	04/05/2023	11.32	Put	Bond Future	5,980.7500	5.9808	5,110.5600	5.1106	(14.550)	0	0	0
2022/12/05	2037	04/05/2023	11.78	Call	Bond Future	2,984.1800	2.9842	3,601.3100	3.6013	20.680	0	0	400
2022/12/05	2037	04/05/2023	11.78	Put	Bond Future	4,421.4000	4.4214	3,704.0700	3.7041	(16.224)	0	0	0
2022/12/05	2037	04/05/2023	11.94	Put	Bond Future	3,967.5500	3.9675	3,301.7200	3.3017	(16.782)	0	0	703
2022/12/05	2037	04/05/2023	11.03	Call	Bond Future	1,360.9900	1.3610	1,730.7300	1.7307	27.167	0	0	400
2022/12/05	2037	03/08/2023	12.12	Call	Bond Future	4,264.1700	4.2642	4,974.0000	4.9740	16.646	0	0	0
2022/12/05	2037	03/08/2023	12.12	Put	Bond Future	4,589.1800	4.5892	3,937.9000	3.9379	(14.192)	0	0	0
2022/12/05	2037	03/08/2023	12.13	Call	Bond Future	4,292.1400	4.2921	5,004.6000	5.0046	16.599	0	0	0
2022/12/05	2037	03/08/2023	12.13	Put	Bond Future	4,563.3800	4.5634	3,914.7300	3.9147	(14.214)	0	0	0
2022/12/05	2037	03/08/2023			Bond Future	12.1806	76.1020	11.9293	77.4631	(2.063)	0.0000	0.0000	0
2022/12/05	2037	03/08/2023	12.14	Call	Bond Future	4,320.4400	4.3204	5,035.5100	5.0355	16.551	0	0	0
2022/12/05	2037	03/08/2023	12.14	Put	Bond Future	4,537.9700	4.5380	3,891.9300	3.8919	(14.236)	0	0	0
2022/12/05	2037	02/11/2023	11.57	Call	Bond Future	2,900.6700	2.9007	3,456.4700	3.4565	19.161	0	0	0
2022/12/05	2037	02/11/2023	11.55	Put	Bond Future	7,044.7900	7.0448	6,206.6600	6.2067	(11.897)	0	0	0
2022/12/05	2037	02/11/2023	11.56	Put	Bond Future	7,009.8200	7.0098	6,174.3500	6.1743	(11.919)	0	0	0
2022/12/05	2037	02/11/2023			Bond Future	12.3170	77.6394	12.0559	79.0281	(2.120)	0.0000	0.0000	0
2022/12/05	2037	02/11/2023	11.57	Put	Bond Future	6,975.0000	6.9750	6,142.1800	6.1422	(11.940)	0	0	0
2022/12/05	2037	02/11/2023	11.55	Call	Bond Future	2,856.9800	2.8570	3,407.4700	3.4075	19.268	0	0	0
2022/12/05	2037	02/11/2023	11.56	Call	Bond Future	2,878.7800	2.8788	3,431.9300	3.4319	19.215	0	0	0
2022/12/05	2037	01/02/2024	12.33	Call	Bond Future	4,672.7700	4.6728	5,407.6300	5.4076	15.726	0	0	0
2022/12/05	2037	01/02/2024	12.33	Put	Bond Future	5,436.5400	5.4365	4,755.7000	4.7557	(12.523)	0	0	0
2022/12/05	2037	01/02/2024			Bond Future	12.4776	74.8801	12.2057	76.2957	(2.179)	0.0000	0.0000	0
2022/12/05	2037	01/02/2024	12.31	Call	Bond Future	4,619.3400	4.6193	5,349.5100	5.3495	15.807	0	0	0
2022/12/05	2037	01/02/2024	12.31	Put	Bond Future	5,487.4600	5.4875	4,801.9300	4.8019	(12.493)	0	0	0
2022/12/05	2037	01/02/2024	12.32	Call	Bond Future	4,645.8600	4.6459	5,378.3800	5.3784	15.767	0	0	0
2022/12/05	2037	01/02/2024	12.32	Put	Bond Future	5,461.7800	5.4618	4,778.6000	4.7786	(12.508)	0	0	0
2022/12/05	2038	02/02/2023			Bond Future	123.6666	123.6666	122.3141	122.3141	(1.094)	0.0000	0.0000	4,113
2022/12/05	2038	04/05/2023			Bond Future	126.1260	126.1260	124.7459	124.7459	(1.094)	0.0000	0.0000	1,583
2022/12/05	2038	03/08/2023			Bond Future	126.7283	126.7283	125.3209	125.3209	(1.111)	0.0000	0.0000	0
2022/12/05	2038	02/11/2023			Bond Future	129.3166	129.3166	127.8807	127.8807	(1.110)	0.0000	0.0000	0
2022/12/05	2038	01/02/2024			Bond Future	129.8294	129.8294	128.3678	128.3678	(1.126)	0.0000	0.0000	0
2022/12/05	2040	02/02/2023	12.27	Put	Bond Future	1,754.1900	1.7542	1,231.2400	1.2312	(29.811)	0	0	388
2022/12/05	2040	02/02/2023	12.27	Call	Bond Future	3,367.5500	3.3675	4,214.9000	4.2149	25.162	0	0	0
2022/12/05	2040	02/02/2023	12.24	Put	Bond Future	1,819.4200	1.8194	1,282.1400	1.2821	(29.530)	0	0	0
2022/12/05	2040	02/02/2023	12.24	Call	Bond Future	3,259.9300	3.2599	4,092.9500	4.0930	25.553	0	0	0
2022/12/05	2040	02/02/2023	12.07	Put	Bond Future	2,229.3200	2.2293	1,607.0300	1.6070	(27.914)	0	0	563
2022/12/05	2040	02/02/2023	10.96	Put	Bond Future	6,910.0100	6.9100	5,726.2900	5.7263	(17.131)	0	0	0
2022/12/05	2040	02/02/2023	10.96	Call	Bond Future	362.3800	0.3624	548.9600	0.5490	51.487	0	0	388
2022/12/05	2040	02/02/2023	10.93	Call	Bond Future	336.2500	0.3363	512.0700	0.5121	52.288	0	0	0
2022/12/05	2040	02/02/2023	11.19	Put	Bond Future	5,640.9500	5.6410	4,552.8100	4.5528	(19.290)	0	0	0
2022/12/05	2040	02/02/2023	11.19	Call	Bond Future	621.6900	0.6217	903.8500	0.9039	45.386	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
2022/12/05	2040	02/02/2023	11.12	Put	Bond Future	6,011.6600	6.0117	4,892.2300	4.8922	(18.621)	0	0	0
2022/12/05	2040	02/02/2023	11.12	Call	Bond Future	531.7900	0.5318	782.6600	0.7827	47.175	0	0	0
2022/12/05	2040	02/02/2023			Bond Future	11.9941	78.6599	11.7667	80.0302	(1.896)	0.0000	0.0000	131,875
2022/12/05	2040	02/02/2023	12.07	Call	Bond Future	2,678.5600	2.6786	3,426.5700	3.4266	27.926	0	0	0
2022/12/05	2040	02/02/2023	10.21	Put	Bond Future	11,883.3300	11.8833	10,541.5000	10.5415	(11.292)	0	0	0
2022/12/05	2040	02/02/2023	10.21	Call	Bond Future	39.7500	0.0398	68.2200	0.0682	71.623	0	0	388
2022/12/05	2040	02/02/2023	10.18	Put	Bond Future	12,101.8700	12.1019	10,757.6100	10.7576	(11.108)	0	0	0
2022/12/05	2040	02/02/2023	10.18	Call	Bond Future	36.0200	0.0360	62.0600	0.0621	72.293	0	0	0
2022/12/05	2040	02/02/2023	11.10	Put	Bond Future	6,120.0400	6.1200	4,992.0000	4.9920	(18.432)	0	0	0
2022/12/05	2040	02/02/2023	11.10	Call	Bond Future	507.8400	0.5078	750.1000	0.7501	47.704	0	0	0
2022/12/05	2040	02/02/2023	10.93	Put	Bond Future	7,086.4300	7.0864	5,891.9500	5.8920	(16.856)	0	0	0
2022/12/05	2040	02/02/2023	11.11	Put	Bond Future	6,065.6600	6.0657	4,941.9100	4.9419	(18.526)	0	0	0
2022/12/05	2040	02/02/2023	11.11	Call	Bond Future	519.6700	0.5197	766.2200	0.7662	47.444	0	0	0
2022/12/05	2040	04/05/2023	13.45	Put	Bond Future	1,554.3500	1.5544	1,232.6000	1.2326	(20.700)	0	0	486
2022/12/05	2040	04/05/2023	12.05	Put	Bond Future	4,171.3700	4.1714	3,481.5500	3.4815	(16.537)	0	0	684
2022/12/05	2040	04/05/2023	12.78	Call	Bond Future	6,165.2100	6.1652	7,089.6800	7.0897	14.995	0	0	0
2022/12/05	2040	04/05/2023	12.78	Put	Bond Future	2,506.2200	2.5062	2,034.0500	2.0341	(18.840)	0	0	388
2022/12/05	2040	04/05/2023	11.43	Call	Bond Future	2,071.7500	2.0718	2,563.7300	2.5637	23.747	0	0	0
2022/12/05	2040	04/05/2023	11.43	Put	Bond Future	6,322.0800	6.3221	5,417.4200	5.4174	(14.310)	0	0	0
2022/12/05	2040	04/05/2023	10.73	Put	Bond Future	9,758.1500	9.7582	8,626.8800	8.6269	(11.593)	0	0	0
2022/12/05	2040	04/05/2023			Bond Future	12.1285	80.2064	11.8925	81.6031	(1.946)	0.0000	0.0000	300
2022/12/05	2040	04/05/2023	13.45	Call	Bond Future	8,697.3800	8.6974	9,772.2700	9.7723	12.359	0	0	0
2022/12/05	2040	04/05/2023	11.48	Call	Bond Future	2,184.6100	2.1846	2,694.1400	2.6941	23.324	0	0	486
2022/12/05	2040	04/05/2023	11.48	Put	Bond Future	6,118.7600	6.1188	5,231.6500	5.2316	(14.498)	0	0	0
2022/12/05	2040	04/05/2023	12.05	Call	Bond Future	3,710.9500	3.7110	4,417.7700	4.4178	19.047	0	0	0
2022/12/05	2040	04/05/2023	11.41	Call	Bond Future	2,027.7300	2.0277	2,512.7100	2.5127	23.917	0	0	0
2022/12/05	2040	04/05/2023	11.41	Put	Bond Future	6,405.0700	6.4051	5,493.4100	5.4934	(14.233)	0	0	0
2022/12/05	2040	04/05/2023	11.42	Call	Bond Future	2,049.7700	2.0498	2,538.2600	2.5383	23.831	0	0	0
2022/12/05	2040	04/05/2023	11.42	Put	Bond Future	6,363.5600	6.3636	5,455.4100	5.4554	(14.271)	0	0	0
2022/12/05	2040	04/05/2023	10.73	Call	Bond Future	874.5200	0.8745	1,139.8900	1.1399	30.345	0	0	486
2022/12/05	2040	04/05/2023	10.92	Call	Bond Future	1,131.3500	1.1314	1,453.0200	1.4530	28.432	0	0	388
2022/12/05	2040	04/05/2023	10.92	Put	Bond Future	8,718.1700	8.7182	7,643.2000	7.6432	(12.330)	0	0	0
2022/12/05	2040	04/05/2023	11.03	Call	Bond Future	1,302.8300	1.3028	1,659.2800	1.6593	27.360	0	0	684
2022/12/05	2040	04/05/2023	11.03	Put	Bond Future	8,152.4700	8.1525	7,112.2800	7.1123	(12.759)	0	0	0
2022/12/05	2040	04/05/2023	10.17	Call	Bond Future	403.2100	0.4032	544.1700	0.5442	34.959	0	0	388
2022/12/05	2040	04/05/2023	10.17	Put	Bond Future	13,289.6000	13.2896	12,033.9200	12.0339	(9.449)	0	0	0
2022/12/05	2040	03/08/2023	12.23	Call	Bond Future	4,725.3900	4.7254	5,475.8800	5.4759	15.882	0	0	0
2022/12/05	2040	03/08/2023	12.23	Put	Bond Future	4,927.0900	4.9271	4,253.0400	4.2530	(13.680)	0	0	0
2022/12/05	2040	03/08/2023			Bond Future	12.2652	77.3127	12.0198	78.7373	(2.000)	0.0000	0.0000	0
2022/12/05	2040	03/08/2023	12.21	Call	Bond Future	4,664.8700	4.6649	5,409.9700	5.4100	15.973	0	0	0
2022/12/05	2040	03/08/2023	12.21	Put	Bond Future	4,981.6300	4.9816	4,302.1900	4.3022	(13.639)	0	0	0
2022/12/05	2040	03/08/2023	12.22	Call	Bond Future	4,695.0900	4.6951	5,442.8900	5.4429	15.927	0	0	0
2022/12/05	2040	03/08/2023	12.22	Put	Bond Future	4,954.2900	4.9543	4,277.5500	4.2775	(13.660)	0	0	0
2022/12/05	2040	02/11/2023	11.60	Put	Bond Future	7,773.0700	7.7731	6,891.3000	6.8913	(11.344)	0	0	0
2022/12/05	2040	02/11/2023	11.58	Call	Bond Future	3,030.8300	3.0308	3,596.8800	3.5969	18.676	0	0	0
2022/12/05	2040	02/11/2023	11.58	Put	Bond Future	7,850.3000	7.8503	6,963.0100	6.9630	(11.303)	0	0	0
2022/12/05	2040	02/11/2023	11.59	Call	Bond Future	3,053.8000	3.0538	3,622.6000	3.6226	18.626	0	0	0
2022/12/05	2040	02/11/2023			Bond Future	12.3972	78.8746	12.1424	80.3280	(2.055)	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
2022/12/05	2040	02/11/2023	11.60	Call	Bond Future	3,077.1400	3.0771	3,648.7100	3.6487	18.575	0	0	0
2022/12/05	2040	02/11/2023	11.59	Put	Bond Future	7,811.4600	7.8115	6,926.9200	6.9269	(11.324)	0	0	0
2022/12/05	2040	01/02/2024	12.33	Call	Bond Future	4,905.2400	4.9052	5,658.6500	5.6587	15.359	0	0	0
2022/12/05	2040	01/02/2024	12.33	Put	Bond Future	6,143.1400	6.1431	5,414.8600	5.4149	(11.855)	0	0	0
2022/12/05	2040	01/02/2024	12.34	Call	Bond Future	4,933.7300	4.9337	5,689.5800	5.6896	15.320	0	0	0
2022/12/05	2040	01/02/2024	12.34	Put	Bond Future	6,115.2000	6.1152	5,389.3600	5.3894	(11.869)	0	0	0
2022/12/05	2040	01/02/2024			Bond Future	12.5520	75.8885	12.2869	77.3702	(2.112)	0.0000	0.0000	0
2022/12/05	2040	01/02/2024	12.35	Call	Bond Future	4,961.9500	4.9619	5,720.2300	5.7202	15.282	0	0	0
2022/12/05	2040	01/02/2024	12.35	Put	Bond Future	6,087.0500	6.0871	5,363.6400	5.3636	(11.884)	0	0	0
2022/12/05	2044	02/02/2023	12.00	Put	Bond Future	2,255.4800	2.2555	1,610.4400	1.6104	(28.599)	0	0	4,000
2022/12/05	2044	02/02/2023	12.00	Call	Bond Future	2,726.2500	2.7263	3,515.4300	3.5154	28.947	0	0	0
2022/12/05	2044	02/02/2023	11.90	Put	Bond Future	2,536.7300	2.5367	1,836.3300	1.8363	(27.610)	0	0	0
2022/12/05	2044	02/02/2023	11.90	Call	Bond Future	2,401.9600	2.4020	3,135.7800	3.1358	30.551	0	0	0
2022/12/05	2044	02/02/2023	11.75	Put	Bond Future	3,011.8300	3.0118	2,225.5600	2.2256	(26.106)	0	0	2,500
2022/12/05	2044	02/02/2023	11.00	Put	Bond Future	6,445.9800	6.4460	5,251.7800	5.2518	(18.526)	0	0	0
2022/12/05	2044	02/02/2023	11.00	Call	Bond Future	473.1800	0.4732	713.2000	0.7132	50.725	0	0	2,500
2022/12/05	2044	02/02/2023	10.30	Put	Bond Future	11,110.4700	11.1105	9,722.3700	9.7224	(12.494)	0	0	0
2022/12/05	2044	02/02/2023	10.30	Call	Bond Future	64.9800	0.0650	111.1000	0.1111	70.976	0	0	0
2022/12/05	2044	02/02/2023	11.15	Put	Bond Future	5,615.6700	5.6157	4,492.1100	4.4921	(20.008)	0	0	0
2022/12/05	2044	02/02/2023	11.15	Call	Bond Future	666.7500	0.6667	977.4100	0.9774	46.593	0	0	0
2022/12/05	2044	02/02/2023	11.14	Put	Bond Future	5,668.9200	5.6689	4,540.4000	4.5404	(19.907)	0	0	0
2022/12/05	2044	02/02/2023	11.14	Call	Bond Future	652.4000	0.6524	958.1000	0.9581	46.858	0	0	0
2022/12/05	2044	02/02/2023	11.10	Call	Bond Future	597.0600	0.5971	883.2300	0.8832	47.930	0	0	1,700
2022/12/05	2044	02/02/2023	11.70	Put	Bond Future	3,185.2300	3.1852	2,369.8500	2.3699	(25.599)	0	0	0
2022/12/05	2044	02/02/2023	11.70	Call	Bond Future	1,814.5000	1.8145	2,433.3400	2.4333	34.105	0	0	1,700
2022/12/05	2044	02/02/2023	11.20	Put	Bond Future	5,354.0200	5.3540	4,255.8000	4.2558	(20.512)	0	0	0
2022/12/05	2044	02/02/2023			Bond Future	11.9221	75.9007	11.6899	77.3349	(1.948)	0.0000	0.0000	83,220
2022/12/05	2044	02/02/2023	11.75	Call	Bond Future	1,953.2400	1.9532	2,601.1900	2.6012	33.173	0	0	0
2022/12/05	2044	02/02/2023	10.75	Put	Bond Future	7,977.4700	7.9775	6,688.1400	6.6881	(16.162)	0	0	0
2022/12/05	2044	02/02/2023	10.75	Call	Bond Future	249.9600	0.2500	394.8500	0.3948	57.965	0	0	2,500
2022/12/05	2044	02/02/2023	11.10	Put	Bond Future	5,884.9100	5.8849	4,736.8600	4.7369	(19.508)	0	0	0
2022/12/05	2044	02/02/2023	11.20	Call	Bond Future	741.6900	0.7417	1,077.6900	1.0777	45.302	0	0	0
2022/12/05	2044	02/02/2023	11.16	Put	Bond Future	5,562.7200	5.5627	4,444.1600	4.4442	(20.108)	0	0	0
2022/12/05	2044	02/02/2023	11.16	Call	Bond Future	681.3100	0.6813	996.9700	0.9970	46.331	0	0	0
2022/12/05	2044	04/05/2023	11.75	Put	Bond Future	5,013.6000	5.0136	4,218.7200	4.2187	(15.854)	0	0	4,115
2022/12/05	2044	04/05/2023	11.41	Call	Bond Future	2,311.2300	2.3112	2,854.2100	2.8542	23.493	0	0	0
2022/12/05	2044	04/05/2023	11.41	Put	Bond Future	6,280.9400	6.2809	5,362.0500	5.3621	(14.630)	0	0	0
2022/12/05	2044	04/05/2023	11.42	Call	Bond Future	2,335.3300	2.3353	2,881.9800	2.8820	23.408	0	0	0
2022/12/05	2044	04/05/2023	11.42	Put	Bond Future	6,240.0000	6.2400	5,324.7800	5.3248	(14.667)	0	0	0
2022/12/05	2044	04/05/2023			Bond Future	12.0466	77.3929	11.8058	78.8548	(1.999)	0.0000	0.0000	0
2022/12/05	2044	04/05/2023	11.75	Call	Bond Future	3,206.3200	3.2063	3,873.3100	3.8733	20.802	0	0	0
2022/12/05	2044	04/05/2023	12.00	Call	Bond Future	3,954.1200	3.9541	4,708.5600	4.7086	19.080	0	0	0
2022/12/05	2044	04/05/2023	12.00	Put	Bond Future	4,233.5800	4.2336	3,526.1500	3.5262	(16.710)	0	0	4,115
2022/12/05	2044	04/05/2023	12.25	Call	Bond Future	4,765.7300	4.7657	5,602.4200	5.6024	17.556	0	0	0
2022/12/05	2044	04/05/2023	12.25	Put	Bond Future	3,567.6700	3.5677	2,942.4900	2.9425	(17.523)	0	0	1,500
2022/12/05	2044	04/05/2023	11.43	Call	Bond Future	2,359.5500	2.3596	2,909.8900	2.9099	23.324	0	0	0
2022/12/05	2044	04/05/2023	11.43	Put	Bond Future	6,199.2700	6.1993	5,287.7400	5.2877	(14.704)	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
2022/12/05	2044	03/08/2023	12.15	Call	Bond Future	4,841.5300	4.8415	5,634.9400	5.6349	16.388	0	0	0
2022/12/05	2044	03/08/2023	12.15	Put	Bond Future	4,974.7600	4.9748	4,277.0500	4.2770	(14.025)	0	0	0
2022/12/05	2044	03/08/2023	12.16	Call	Bond Future	4,872.6600	4.8727	5,668.9000	5.6689	16.341	0	0	0
2022/12/05	2044	03/08/2023	12.16	Put	Bond Future	4,947.1200	4.9471	4,252.2400	4.2522	(14.046)	0	0	0
2022/12/05	2044	03/08/2023			Bond Future	12.1727	74.5678	11.9226	76.0589	(2.055)	0.0000	0.0000	0
2022/12/05	2044	03/08/2023	12.17	Call	Bond Future	4,903.6300	4.9036	5,702.6800	5.7027	16.295	0	0	0
2022/12/05	2044	03/08/2023	12.17	Put	Bond Future	4,919.4000	4.9194	4,227.3300	4.2273	(14.068)	0	0	0
2022/12/05	2044	02/11/2023	11.57	Call	Bond Future	3,270.5100	3.2705	3,890.8200	3.8908	18.967	0	0	0
2022/12/05	2044	02/11/2023	11.57	Put	Bond Future	7,650.4300	7.6504	6,749.5000	6.7495	(11.776)	0	0	0
2022/12/05	2044	02/11/2023			Bond Future	12.2939	76.0743	12.0345	77.5955	(2.110)	0.0000	0.0000	0
2022/12/05	2044	02/11/2023	11.55	Call	Bond Future	3,221.4500	3.2214	3,835.8600	3.8359	19.072	0	0	0
2022/12/05	2044	02/11/2023	11.55	Put	Bond Future	7,728.4600	7.7285	6,821.6300	6.8216	(11.734)	0	0	0
2022/12/05	2044	02/11/2023	11.56	Call	Bond Future	3,246.0800	3.2461	3,863.4500	3.8635	19.019	0	0	0
2022/12/05	2044	02/11/2023	11.56	Put	Bond Future	7,689.5000	7.6895	6,785.6300	6.7856	(11.755)	0	0	0
2022/12/05	2044	01/02/2024	12.29	Call	Bond Future	5,175.9200	5.1759	5,987.7400	5.9877	15.685	0	0	0
2022/12/05	2044	01/02/2024	12.29	Put	Bond Future	6,009.3200	6.0093	5,270.3000	5.2703	(12.298)	0	0	0
2022/12/05	2044	01/02/2024			Bond Future	12.4361	73.1594	12.1664	74.7102	(2.168)	0.0000	0.0000	0
2022/12/05	2044	01/02/2024	12.27	Call	Bond Future	5,117.3300	5.1173	5,924.0300	5.9240	15.764	0	0	0
2022/12/05	2044	01/02/2024	12.27	Put	Bond Future	6,066.0700	6.0661	5,321.9300	5.3219	(12.267)	0	0	0
2022/12/05	2044	01/02/2024	12.28	Call	Bond Future	5,146.6000	5.1466	5,955.8600	5.9559	15.724	0	0	0
2022/12/05	2044	01/02/2024	12.28	Put	Bond Future	6,037.6300	6.0376	5,296.0500	5.2961	(12.283)	0	0	0
2022/12/05	2046	02/02/2023			Bond Future	107.2905	107.2905	108.1356	108.1356	0.788	0.0000	0.0000	13,085
2022/12/05	2046	04/05/2023			Bond Future	107.3890	107.3890	108.2505	108.2505	0.802	0.0000	0.0000	4,935
2022/12/05	2046	03/08/2023			Bond Future	109.5751	109.5751	110.4540	110.4540	0.802	0.0000	0.0000	0
2022/12/05	2046	02/11/2023			Bond Future	109.7225	109.7225	110.6208	110.6208	0.819	0.0000	0.0000	0
2022/12/05	2046	01/02/2024			Bond Future	111.8633	111.8633	112.7796	112.7796	0.819	0.0000	0.0000	0
2022/12/05	2050	02/02/2023			Bond Future	109.0737	109.0737	108.1133	108.1133	(0.881)	0.0000	0.0000	10,467
2022/12/05	2050	04/05/2023			Bond Future	111.2426	111.2426	110.2624	110.2624	(0.881)	0.0000	0.0000	3,359
2022/12/05	2050	03/08/2023			Bond Future	111.3218	111.3218	110.3224	110.3224	(0.898)	0.0000	0.0000	0
2022/12/05	2050	02/11/2023			Bond Future	113.5957	113.5957	112.5759	112.5759	(0.898)	0.0000	0.0000	0
2022/12/05	2050	01/02/2024			Bond Future	113.5719	113.5719	112.5349	112.5349	(0.913)	0.0000	0.0000	0
2022/12/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	AL37	02/02/2023			Index Future	843.5450	843.5450	848.0150	848.0150	0.530	0.0000	0.0000	0
2022/12/05	AL37	04/05/2023			Index Future	860.1120	860.1120	864.6520	864.6520	0.528	0.0000	0.0000	0
2022/12/05	AL37	03/08/2023			Index Future	877.4160	877.4160	882.0430	882.0430	0.527	0.0000	0.0000	0
2022/12/05	AL37	02/11/2023			Index Future	895.1410	895.1410	899.8620	899.8620	0.527	0.0000	0.0000	0
2022/12/05	AL37	01/02/2024			Index Future	912.4360	912.4360	917.2550	917.2550	0.528	0.0000	0.0000	0
2022/12/05	AL7T	02/02/2023			Index Future	959.8260	959.8260	970.1570	970.1570	1.076	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
2022/12/05	AL7T	04/05/2023			Index Future	978.6760	978.6760	989.1900	989.1900	1.074	0.0000	0.0000	0
2022/12/05	AL7T	03/08/2023			Index Future	998.3650	998.3650	1,009.0850	1,009.0850	1.074	0.0000	0.0000	0
2022/12/05	AL7T	02/11/2023			Index Future	1,018.5340	1,018.5340	1,029.4710	1,029.4710	1.074	0.0000	0.0000	0
2022/12/05	AL7T	01/02/2024			Index Future	1,038.2130	1,038.2130	1,049.3690	1,049.3690	1.075	0.0000	0.0000	0
2022/12/05	ALBI	02/02/2023			Index Future	841.5510	841.5510	852.2900	852.2900	1.276	0.0000	0.0000	107
2022/12/05	ALBI	04/05/2023			Index Future	858.0780	858.0780	869.0110	869.0110	1.274	0.0000	0.0000	0
2022/12/05	ALBI	03/08/2023			Index Future	875.3410	875.3410	886.4890	886.4890	1.274	0.0000	0.0000	0
2022/12/05	ALBI	02/11/2023			Index Future	893.0250	893.0250	904.3980	904.3980	1.274	0.0000	0.0000	0
2022/12/05	ALBI	01/02/2024			Index Future	910.2780	910.2780	921.8790	921.8790	1.274	0.0000	0.0000	0
2022/12/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/05	ES33	02/02/2023			Bond Future	12.7107	73.0943	12.4821	74.1320	(1.799)	0.0000	0.0000	350
2022/12/05	ES33	04/05/2023			Bond Future	12.8910	70.7534	12.6526	71.8113	(1.849)	0.0000	0.0000	0
2022/12/05	ES33	03/08/2023			Bond Future	13.0710	72.1941	12.8224	73.2734	(1.902)	0.0000	0.0000	0
2022/12/05	ES33	02/11/2023			Bond Future	13.2629	69.8740	13.0032	70.9753	(1.958)	0.0000	0.0000	0
2022/12/05	ES33	01/02/2024			Bond Future	13.4856	71.2346	13.2140	72.3577	(2.015)	0.0000	0.0000	0
2022/12/05	ES42	02/02/2023			Bond Future	12.9178	71.3077	12.6898	72.5090	(1.765)	0.0000	0.0000	4,195
2022/12/05	ES42	04/05/2023			Bond Future	13.0813	68.4627	12.8439	69.6873	(1.815)	0.0000	0.0000	0
2022/12/05	ES42	03/08/2023			Bond Future	13.2396	69.8572	12.9927	71.1066	(1.866)	0.0000	0.0000	0
2022/12/05	ES42	02/11/2023			Bond Future	13.4079	67.0216	13.1505	68.2965	(1.920)	0.0000	0.0000	0
2022/12/05	ES42	01/02/2024			Bond Future	13.5935	68.3249	13.3251	69.6249	(1.974)	0.0000	0.0000	0
2022/12/05	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/05	GOVI	02/02/2023	850.82	Put	GOVI	212,250.0000	21.2250	106,570.0000	10.6570	(49.790)	0	0	0
2022/12/05	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/05	GOVI	02/02/2023	850.83	Put	GOVI	212,350.0000	21.2350	106,670.0000	10.6670	(49.767)	0	0	0
2022/12/05	GOVI	02/02/2023			GOVI	829.5950	829.5950	840.1630	840.1630	1.274	0.0000	0.0000	844
2022/12/05	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/05	GOVI	02/02/2023	850.84	Put	GOVI	212,450.0000	21.2450	106,770.0000	10.6770	(49.743)	0	0	0
2022/12/05	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	37,870.0000	3.7870	100.000	0	0	0
2022/12/05	GOVI	04/05/2023	852.86	Put	GOVI	69,730.0000	6.9730	0.0000	0.0000	(100.000)	0	0	0
2022/12/05	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	37,770.0000	3.7770	100.000	0	0	0
2022/12/05	GOVI	04/05/2023	852.87	Put	GOVI	69,830.0000	6.9830	0.0000	0.0000	(100.000)	0	0	0
2022/12/05	GOVI	04/05/2023			GOVI	845.8870	845.8870	856.6470	856.6470	1.272	0.0000	0.0000	0
2022/12/05	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	37,670.0000	3.7670	100.000	0	0	0
2022/12/05	GOVI	04/05/2023	852.88	Put	GOVI	69,930.0000	6.9930	0.0000	0.0000	(100.000)	0	0	0
2022/12/05	GOVI	03/08/2023	837.21	Call	GOVI	256,950.0000	25.6950	366,660.0000	36.6660	42.697	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
2022/12/05	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/05	GOVI	03/08/2023	837.22	Call	GOVI	256,850.0000	25.6850	366,560.0000	36.6560	42.714	0	0	0
2022/12/05	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/05	GOVI	03/08/2023			GOVI	862.9050	862.9050	873.8760	873.8760	1.271	0.0000	0.0000	0
2022/12/05	GOVI	03/08/2023	837.23	Call	GOVI	256,750.0000	25.6750	366,460.0000	36.6460	42.730	0	0	0
2022/12/05	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/05	GOVI	02/11/2023	885.81	Put	GOVI	54,720.0000	5.4720	0.0000	0.0000	(100.000)	0	0	0
2022/12/05	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	57,100.0000	5.7100	100.000	0	0	0
2022/12/05	GOVI	02/11/2023			GOVI	880.3380	880.3380	891.5300	891.5300	1.271	0.0000	0.0000	0
2022/12/05	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	57,300.0000	5.7300	100.000	0	0	0
2022/12/05	GOVI	02/11/2023	885.80	Put	GOVI	54,620.0000	5.4620	0.0000	0.0000	(100.000)	0	0	0
2022/12/05	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	57,200.0000	5.7200	100.000	0	0	0
2022/12/05	GOVI	02/11/2023	885.82	Put	GOVI	54,820.0000	5.4820	0.0000	0.0000	(100.000)	0	0	0
2022/12/05	GOVI	01/02/2024	880.00	Call	GOVI	173,460.0000	17.3460	287,620.0000	28.7620	65.813	0	0	0
2022/12/05	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/05	GOVI	01/02/2024			GOVI	897.3460	897.3460	908.7620	908.7620	1.272	0.0000	0.0000	0
2022/12/05	GOVI	01/02/2024	879.98	Call	GOVI	173,660.0000	17.3660	287,820.0000	28.7820	65.738	0	0	0
2022/12/05	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/05	GOVI	01/02/2024	879.99	Call	GOVI	173,560.0000	17.3560	287,720.0000	28.7720	65.776	0	0	0
2022/12/05	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/05	IGOV	02/02/2023			Index Future	313.0290	313.0290	311.8510	311.8510	(0.376)	0.0000	0.0000	672
2022/12/05	IGOV	04/05/2023			Index Future	319.2520	319.2520	318.0450	318.0450	(0.378)	0.0000	0.0000	16
2022/12/05	IGOV	03/08/2023			Index Future	325.7500	325.7500	324.5160	324.5160	(0.379)	0.0000	0.0000	0
2022/12/05	IGOV	02/11/2023			Index Future	332.4030	332.4030	331.1450	331.1450	(0.378)	0.0000	0.0000	0
2022/12/05	IGOV	01/02/2024			Index Future	338.8970	338.8970	337.6170	337.6170	(0.378)	0.0000	0.0000	0
2022/12/05	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/12/05	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/05	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
2022/12/05	JBAF	21/12/2022			Jibar Tradeable Future	7.2350	92.7650	7.2350	92.7650	0.000	0.0000	0.0000	68
2022/12/05	JBAF	18/01/2023			Jibar Tradeable Future	7.2650	92.7350	7.2600	92.7400	(0.069)	0.0000	0.0000	0
2022/12/05	JBAF	15/02/2023			Jibar Tradeable Future	7.6900	92.3100	7.6550	92.3450	(0.455)	0.0000	0.0000	0
2022/12/05	JBAF	15/03/2023			Jibar Tradeable Future	7.7250	92.2750	7.6950	92.3050	(0.388)	0.0000	0.0000	0
2022/12/05	JBAF	19/04/2023			Jibar Tradeable Future	7.9100	92.0900	7.8600	92.1400	(0.632)	0.0000	0.0000	0
2022/12/05	JBAF	17/05/2023			Jibar Tradeable Future	7.9300	92.0700	7.8850	92.1150	(0.567)	0.0000	0.0000	0
2022/12/05	JBAF	21/06/2023			Jibar Tradeable Future	7.9900	92.0100	7.9400	92.0600	(0.626)	0.0000	0.0000	0
2022/12/05	JBAF	20/09/2023			Jibar Tradeable Future	8.0250	91.9750	7.9550	92.0450	(0.872)	0.0000	0.0000	75
2022/12/05	JBAF	20/12/2023			Jibar Tradeable Future	8.0350	91.9650	7.9550	92.0450	(0.996)	0.0000	0.0000	272
2022/12/05	JBAF	20/03/2024			Jibar Tradeable Future	8.0300	91.9700	7.9400	92.0600	(1.121)	0.0000	0.0000	0
2022/12/05	JBAF	19/06/2024			Jibar Tradeable Future	8.0200	91.9800	7.9200	92.0800	(1.247)	0.0000	0.0000	0
2022/12/05	JBAF	18/09/2024			Jibar Tradeable Future	8.0150	91.9850	7.9150	92.0850	(1.248)	0.0000	0.0000	0
2022/12/05	R035	02/02/2023	13.22	Put	Bond Future	289.4800	0.2895	174.4500	0.1745	(39.737)	0	0	976
2022/12/05	R035	02/02/2023	11.94	Call	Bond Future	2,880.2500	2.8802	3,584.3900	3.5844	24.447	0	0	0
2022/12/05	R035	02/02/2023	9.89	Put	Bond Future	11,115.9600	11.1160	9,948.9300	9.9489	(10.499)	0	0	0
2022/12/05	R035	02/02/2023	9.89	Call	Bond Future	28.2100	0.0282	47.2800	0.0473	67.600	0	0	388
2022/12/05	R035	02/02/2023	9.85	Call	Bond Future	24.6400	0.0246	41.4800	0.0415	68.344	0	0	0
2022/12/05	R035	02/02/2023	9.81	Put	Bond Future	11,640.1000	11.6401	10,468.8400	10.4688	(10.062)	0	0	0
2022/12/05	R035	02/02/2023	9.81	Call	Bond Future	21.4700	0.0215	36.3100	0.0363	69.120	0	0	582
2022/12/05	R035	02/02/2023	10.64	Put	Bond Future	6,584.8000	6.5848	5,535.7400	5.5357	(15.932)	0	0	0
2022/12/05	R035	02/02/2023	10.60	Put	Bond Future	6,803.2400	6.8032	5,742.9600	5.7430	(15.585)	0	0	0
2022/12/05	R035	02/02/2023	10.60	Call	Bond Future	247.6000	0.2476	373.4200	0.3734	50.816	0	0	0
2022/12/05	R035	02/02/2023	10.30	Put	Bond Future	8,534.4900	8.5345	7,408.9100	7.4089	(13.189)	0	0	0
2022/12/05	R035	02/02/2023	10.66	Put	Bond Future	6,476.7900	6.4768	5,433.5600	5.4336	(16.107)	0	0	582
2022/12/05	R035	02/02/2023	10.66	Call	Bond Future	289.8300	0.2898	432.7000	0.4327	49.294	0	0	0
2022/12/05	R035	02/02/2023	10.88	Put	Bond Future	5,349.6700	5.3497	4,381.0400	4.3810	(18.106)	0	0	0
2022/12/05	R035	02/02/2023	10.88	Call	Bond Future	496.1500	0.4962	713.6200	0.7136	43.832	0	0	0
2022/12/05	R035	02/02/2023			Bond Future	11.7231	85.7654	11.5106	86.9515	(1.813)	0.0000	0.0000	145,655
2022/12/05	R035	02/02/2023	13.22	Call	Bond Future	7,993.0700	7.9931	9,064.1400	9.0641	13.400	0	0	0
2022/12/05	R035	02/02/2023	11.98	Put	Bond Future	1,612.0000	1.6120	1,147.3300	1.1473	(28.826)	0	0	388
2022/12/05	R035	02/02/2023	11.98	Call	Bond Future	3,013.7100	3.0137	3,735.1400	3.7351	23.938	0	0	0
2022/12/05	R035	02/02/2023	11.94	Put	Bond Future	1,694.5300	1.6945	1,212.5700	1.2126	(28.442)	0	0	0
2022/12/05	R035	02/02/2023	9.85	Put	Bond Future	11,377.3100	11.3773	10,208.0500	10.2080	(10.277)	0	0	0
2022/12/05	R035	02/02/2023	10.64	Call	Bond Future	275.1900	0.2752	412.2300	0.4122	49.798	0	0	388
2022/12/05	R035	02/02/2023	10.30	Call	Bond Future	102.5000	0.1025	163.0200	0.1630	59.044	0	0	976
2022/12/05	R035	02/02/2023	10.87	Put	Bond Future	5,398.4100	5.3984	4,426.0200	4.4260	(18.013)	0	0	0
2022/12/05	R035	02/02/2023	10.87	Call	Bond Future	484.9000	0.4849	698.6100	0.6986	44.073	0	0	0
2022/12/05	R035	02/02/2023	10.86	Put	Bond Future	5,447.3100	5.4473	4,471.1500	4.4712	(17.920)	0	0	0
2022/12/05	R035	02/02/2023	10.86	Call	Bond Future	473.7500	0.4738	683.6900	0.6837	44.315	0	0	0
2022/12/05	R035	02/02/2023	11.06	Put	Bond Future	4,517.0300	4.5170	3,621.8700	3.6219	(19.817)	0	0	582
2022/12/05	R035	02/02/2023	11.06	Call	Bond Future	733.3800	0.7334	1,024.3200	1.0243	39.671	0	0	0
2022/12/05	R035	02/02/2023	11.05	Put	Bond Future	4,560.9900	4.5610	3,661.5000	3.6615	(19.721)	0	0	0
2022/12/05	R035	02/02/2023	11.05	Call	Bond Future	718.3900	0.7184	1,005.0000	1.0050	39.896	0	0	976
2022/12/05	R035	04/05/2023	11.22	Put	Bond Future	5,594.9700	5.5950	4,822.6400	4.8226	(13.804)	0	0	0
2022/12/05	R035	04/05/2023	12.46	Call	Bond Future	5,540.4000	5.5404	6,323.9600	6.3240	14.143	0	0	0
2022/12/05	R035	04/05/2023	12.46	Put	Bond Future	2,381.1000	2.3811	1,955.8300	1.9558	(17.860)	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
2022/12/05	R035	04/05/2023	13.18	Call	Bond Future	8,124.1100	8.1241	9,053.5600	9.0536	11.441	0	0	0
2022/12/05	R035	04/05/2023	13.18	Put	Bond Future	1,403.6800	1.4037	1,124.3000	1.1243	(19.903)	0	0	491
2022/12/05	R035	04/05/2023	11.17	Call	Bond Future	1,919.4600	1.9195	2,340.8700	2.3409	21.955	0	0	491
2022/12/05	R035	04/05/2023	11.20	Call	Bond Future	1,982.1500	1.9822	2,412.6100	2.4126	21.717	0	0	0
2022/12/05	R035	04/05/2023	11.21	Call	Bond Future	2,003.2300	2.0032	2,436.7100	2.4367	21.639	0	0	0
2022/12/05	R035	04/05/2023	10.60	Call	Bond Future	963.0700	0.9631	1,222.3500	1.2223	26.922	0	0	388
2022/12/05	R035	04/05/2023	10.60	Put	Bond Future	8,209.5100	8.2095	7,259.9600	7.2600	(11.566)	0	0	0
2022/12/05	R035	04/05/2023			Bond Future	11.8597	82.9467	11.6387	84.1555	(1.863)	0.0000	0.0000	104,314
2022/12/05	R035	04/05/2023	11.22	Call	Bond Future	2,024.4400	2.0244	2,460.9400	2.4609	21.562	0	0	0
2022/12/05	R035	04/05/2023	11.17	Put	Bond Future	5,778.3800	5.7784	4,990.9600	4.9910	(13.627)	0	0	0
2022/12/05	R035	04/05/2023	11.20	Put	Bond Future	5,667.8700	5.6679	4,889.5000	4.8895	(13.733)	0	0	0
2022/12/05	R035	04/05/2023	11.21	Put	Bond Future	5,631.3300	5.6313	4,855.9800	4.8560	(13.769)	0	0	0
2022/12/05	R035	04/05/2023	9.85	Call	Bond Future	326.2100	0.3262	435.4500	0.4355	33.488	0	0	388
2022/12/05	R035	04/05/2023	9.85	Put	Bond Future	12,324.0700	12.3241	11,224.4800	11.2245	(8.922)	0	0	0
2022/12/05	R035	04/05/2023	10.42	Call	Bond Future	750.0000	0.7500	964.8200	0.9648	28.643	0	0	491
2022/12/05	R035	04/05/2023	10.42	Put	Bond Future	9,105.4500	9.1054	8,111.4400	8.1114	(10.917)	0	0	0
2022/12/05	R035	03/08/2023	12.00	Call	Bond Future	4,376.0900	4.3761	5,025.8300	5.0258	14.848	0	0	0
2022/12/05	R035	03/08/2023	12.00	Put	Bond Future	4,354.9900	4.3550	3,771.7200	3.7717	(13.393)	0	0	0
2022/12/05	R035	03/08/2023			Bond Future	11.9960	84.6162	11.7660	85.8492	(1.918)	0.0000	0.0000	0
2022/12/05	R035	03/08/2023	11.98	Call	Bond Future	4,319.2800	4.3193	4,964.2700	4.9643	14.933	0	0	0
2022/12/05	R035	03/08/2023	11.98	Put	Bond Future	4,404.2900	4.4043	3,816.2700	3.8163	(13.351)	0	0	0
2022/12/05	R035	03/08/2023	11.99	Call	Bond Future	4,347.6400	4.3476	4,995.0100	4.9950	14.890	0	0	0
2022/12/05	R035	03/08/2023	11.99	Put	Bond Future	4,379.5700	4.3796	3,793.9300	3.7939	(13.372)	0	0	0
2022/12/05	R035	02/11/2023	11.41	Call	Bond Future	2,849.0400	2.8490	3,348.3100	3.3483	17.524	0	0	0
2022/12/05	R035	02/11/2023	11.41	Put	Bond Future	6,780.9700	6.7810	6,022.3600	6.0224	(11.187)	0	0	0
2022/12/05	R035	02/11/2023	11.42	Call	Bond Future	2,870.9700	2.8710	3,372.6600	3.3727	17.475	0	0	0
2022/12/05	R035	02/11/2023	11.42	Put	Bond Future	6,747.3900	6.7474	5,991.2000	5.9912	(11.207)	0	0	0
2022/12/05	R035	02/11/2023			Bond Future	12.1421	81.8211	11.9025	83.0790	(1.973)	0.0000	0.0000	0
2022/12/05	R035	02/11/2023	11.43	Call	Bond Future	2,892.9900	2.8930	3,397.1000	3.3971	17.425	0	0	0
2022/12/05	R035	02/11/2023	11.43	Put	Bond Future	6,713.9400	6.7139	5,960.1700	5.9602	(11.227)	0	0	0
2022/12/05	R035	01/02/2024	12.18	Put	Bond Future	5,297.0100	5.2970	4,674.1000	4.6741	(11.760)	0	0	0
2022/12/05	R035	01/02/2024	12.19	Call	Bond Future	4,633.7700	4.6338	5,295.4000	5.2954	14.278	0	0	0
2022/12/05	R035	01/02/2024	12.19	Put	Bond Future	5,272.3600	5.2724	4,651.5700	4.6516	(11.774)	0	0	0
2022/12/05	R035	01/02/2024			Bond Future	12.3153	83.3973	12.0651	84.6797	(2.031)	0.0000	0.0000	0
2022/12/05	R035	01/02/2024	12.18	Call	Bond Future	4,607.1300	4.6071	5,266.6400	5.2666	14.315	0	0	0
2022/12/05	R035	01/02/2024	12.20	Call	Bond Future	4,660.4600	4.6605	5,324.2100	5.3242	14.242	0	0	0
2022/12/05	R035	01/02/2024	12.20	Put	Bond Future	5,247.8200	5.2478	4,629.1500	4.6292	(11.789)	0	0	0
2022/12/05	R186	02/02/2023	8.33	Put	Bond Future	3,179.7800	3.1798	2,654.7800	2.6548	(16.511)	0	0	0
2022/12/05	R186	02/02/2023	8.33	Call	Bond Future	84.9000	0.0849	135.2900	0.1353	59.352	0	0	0
2022/12/05	R186	02/02/2023	8.32	Put	Bond Future	3,210.5300	3.2105	2,684.0100	2.6840	(16.400)	0	0	0
2022/12/05	R186	02/02/2023	8.32	Call	Bond Future	81.7100	0.0817	130.5800	0.1306	59.809	0	0	0
2022/12/05	R186	02/02/2023			Bond Future	9.2589	105.3211	9.0836	105.8965	(1.893)	0.0000	0.0000	72,285
2022/12/05	R186	02/02/2023	8.34	Put	Bond Future	3,149.2100	3.1492	2,625.7900	2.6258	(16.621)	0	0	0
2022/12/05	R186	02/02/2023	8.34	Call	Bond Future	88.2600	0.0883	140.2300	0.1402	58.883	0	0	0
2022/12/05	R186	04/05/2023	8.83	Put	Bond Future	2,507.5800	2.5076	2,121.3700	2.1214	(15.402)	0	0	0
2022/12/05	R186	04/05/2023	8.84	Call	Bond Future	842.3500	0.8423	1,043.9300	1.0439	23.931	0	0	0
2022/12/05	R186	04/05/2023			Bond Future	9.3697	107.3900	9.1798	107.9760	(2.026)	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
2022/12/05	R186	04/05/2023	8.82	Call	Bond Future	819.7200	0.8197	1,017.6700	1.0177	24.148	0	0	0
2022/12/05	R186	04/05/2023	8.82	Put	Bond Future	2,527.8300	2.5278	2,139.8100	2.1398	(15.350)	0	0	0
2022/12/05	R186	04/05/2023	8.83	Call	Bond Future	830.8600	0.8309	1,030.6200	1.0306	24.043	0	0	0
2022/12/05	R186	04/05/2023	8.84	Put	Bond Future	2,487.7000	2.4877	2,103.3100	2.1033	(15.452)	0	0	0
2022/12/05	R186	03/08/2023	9.73	Put	Bond Future	1,584.5200	1.5845	1,329.7800	1.3298	(16.077)	0	0	0
2022/12/05	R186	03/08/2023	9.74	Call	Bond Future	2,327.6100	2.3276	2,671.7300	2.6717	14.784	0	0	0
2022/12/05	R186	03/08/2023	9.74	Put	Bond Future	1,573.7300	1.5737	1,320.3200	1.3203	(16.103)	0	0	0
2022/12/05	R186	03/08/2023			Bond Future	9.4771	104.2459	9.2705	104.8434	(2.181)	0.0000	0.0000	0
2022/12/05	R186	03/08/2023	9.73	Call	Bond Future	2,309.8500	2.3099	2,652.6400	2.6526	14.840	0	0	0
2022/12/05	R186	03/08/2023	9.75	Call	Bond Future	2,345.4300	2.3454	2,690.8800	2.6909	14.729	0	0	0
2022/12/05	R186	03/08/2023	9.75	Put	Bond Future	1,563.0100	1.5630	1,310.9300	1.3109	(16.128)	0	0	0
2022/12/05	R186	02/11/2023	9.40	Call	Bond Future	1,733.8000	1.7338	2,024.3700	2.0244	16.759	0	0	0
2022/12/05	R186	02/11/2023	9.40	Put	Bond Future	2,263.7100	2.2637	1,944.6900	1.9447	(14.093)	0	0	0
2022/12/05	R186	02/11/2023	9.15	Call	Bond Future	1,396.1700	1.3962	1,652.9300	1.6529	18.390	0	0	1,715
2022/12/05	R186	02/11/2023			Bond Future	9.5968	106.3519	9.3705	106.9615	(2.358)	0.0000	0.0000	0
2022/12/05	R186	02/11/2023	10.42	Call	Bond Future	3,439.2000	3.4392	3,847.8300	3.8478	11.882	0	0	0
2022/12/05	R186	02/11/2023	10.42	Put	Bond Future	1,259.1200	1.2591	1,058.1600	1.0582	(15.960)	0	0	1,715
2022/12/05	R186	02/11/2023	9.15	Put	Bond Future	2,604.3200	2.6043	2,251.4900	2.2515	(13.548)	0	0	0
2022/12/05	R186	02/11/2023	9.38	Call	Bond Future	1,705.2300	1.7052	1,993.1500	1.9931	16.885	0	0	0
2022/12/05	R186	02/11/2023	9.38	Put	Bond Future	2,289.1900	2.2892	1,967.5200	1.9675	(14.052)	0	0	0
2022/12/05	R186	02/11/2023	9.39	Call	Bond Future	1,719.6900	1.7197	2,008.9400	2.0089	16.820	0	0	0
2022/12/05	R186	02/11/2023	9.39	Put	Bond Future	2,276.6200	2.2766	1,956.2800	1.9563	(14.071)	0	0	0
2022/12/05	R186	01/02/2024	9.51	Call	Bond Future	1,799.2300	1.7992	2,092.4500	2.0925	16.297	0	0	0
2022/12/05	R186	01/02/2024	9.52	Put	Bond Future	2,452.1300	2.4521	2,124.8200	2.1248	(13.348)	0	0	0
2022/12/05	R186	01/02/2024	9.50	Call	Bond Future	1,786.0300	1.7860	2,078.0700	2.0781	16.351	0	0	0
2022/12/05	R186	01/02/2024			Bond Future	9.7767	103.0982	9.5272	103.7199	(2.552)	0.0000	0.0000	0
2022/12/05	R186	01/02/2024	9.51	Put	Bond Future	2,463.9100	2.4639	2,135.4100	2.1354	(13.332)	0	0	0
2022/12/05	R186	01/02/2024	9.52	Call	Bond Future	1,812.4700	1.8125	2,106.8800	2.1069	16.244	0	0	0
2022/12/05	R186	01/02/2024	9.50	Put	Bond Future	2,475.7400	2.4757	2,146.0600	2.1461	(13.316)	0	0	0
2022/12/05	R197	02/02/2023			Bond Future	329.2319	329.2319	328.8604	328.8604	(0.113)	0.0000	0.0000	977
2022/12/05	R197	04/05/2023			Bond Future	335.7776	335.7776	335.3966	335.3966	(0.113)	0.0000	0.0000	0
2022/12/05	R197	03/08/2023			Bond Future	333.5312	333.5312	333.1455	333.1455	(0.116)	0.0000	0.0000	0
2022/12/05	R197	02/11/2023			Bond Future	340.3437	340.3437	339.9501	339.9501	(0.116)	0.0000	0.0000	0
2022/12/05	R202	02/02/2023			Bond Future	242.6525	242.6525	240.0694	240.0694	(1.065)	0.0000	0.0000	5,950
2022/12/05	R202	04/05/2023			Bond Future	247.4767	247.4767	244.8409	244.8409	(1.065)	0.0000	0.0000	0
2022/12/05	R202	03/08/2023			Bond Future	247.6906	247.6906	245.0024	245.0024	(1.085)	0.0000	0.0000	0
2022/12/05	R202	02/11/2023			Bond Future	252.7497	252.7497	250.0067	250.0067	(1.085)	0.0000	0.0000	0
2022/12/05	R202	01/02/2024			Bond Future	252.7289	252.7289	249.9380	249.9380	(1.104)	0.0000	0.0000	0
2022/12/05	R209	02/02/2023	10.80	Put	Bond Future	5,069.1400	5.0691	4,139.4200	4.1394	(18.341)	0	0	0
2022/12/05	R209	02/02/2023	10.79	Call	Bond Future	345.3400	0.3453	520.9100	0.5209	50.840	0	0	0
2022/12/05	R209	02/02/2023	10.78	Call	Bond Future	336.9200	0.3369	509.1900	0.5092	51.131	0	0	0
2022/12/05	R209	02/02/2023			Bond Future	11.7292	65.9436	11.5022	67.0522	(1.935)	0.0000	0.0000	25,765
2022/12/05	R209	02/02/2023	10.80	Call	Bond Future	353.8500	0.3538	532.7400	0.5327	50.555	0	0	0
2022/12/05	R209	02/02/2023	10.79	Put	Bond Future	5,113.9900	5.1140	4,180.9500	4.1810	(18.245)	0	0	0
2022/12/05	R209	02/02/2023	10.78	Put	Bond Future	5,159.0000	5.1590	4,222.6600	4.2227	(18.150)	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
2022/12/05	R209	04/05/2023	11.10	Call	Bond Future	1,565.5600	1.5656	1,947.4800	1.9475	24.395	0	0	0
2022/12/05	R209	04/05/2023	11.10	Put	Bond Future	5,288.3600	5.2884	4,540.3900	4.5404	(14.144)	0	0	0
2022/12/05	R209	04/05/2023	11.50	Put	Bond Future	4,060.3400	4.0603	3,426.2500	3.4263	(15.617)	0	0	0
2022/12/05	R209	04/05/2023	10.00	Call	Bond Future	359.0100	0.3590	485.5400	0.4855	35.244	0	0	500
2022/12/05	R209	04/05/2023	10.00	Put	Bond Future	10,081.7700	10.0818	9,078.4100	9.0784	(9.952)	0	0	0
2022/12/05	R209	04/05/2023	11.09	Call	Bond Future	1,548.2300	1.5482	1,927.3200	1.9273	24.485	0	0	0
2022/12/05	R209	04/05/2023	11.09	Put	Bond Future	5,322.4600	5.3225	4,571.6600	4.5717	(14.106)	0	0	0
2022/12/05	R209	04/05/2023			Bond Future	11.8537	64.0873	11.6185	65.2172	(1.984)	0.0000	0.0000	2,635
2022/12/05	R209	04/05/2023	12.50	Call	Bond Future	4,970.1500	4.9701	5,719.8200	5.7198	15.083	0	0	0
2022/12/05	R209	04/05/2023	12.50	Put	Bond Future	2,005.0600	2.0051	1,624.8400	1.6248	(18.963)	0	0	8,500
2022/12/05	R209	04/05/2023	11.11	Call	Bond Future	1,583.0000	1.5830	1,967.7600	1.9678	24.306	0	0	0
2022/12/05	R209	04/05/2023	11.11	Put	Bond Future	5,254.4400	5.2544	4,509.3100	4.5093	(14.181)	0	0	0
2022/12/05	R209	04/05/2023	11.50	Call	Bond Future	2,350.2900	2.3503	2,846.0900	2.8461	21.095	0	0	1,000
2022/12/05	R209	04/05/2023	11.00	Call	Bond Future	1,397.5500	1.3975	1,751.3400	1.7513	25.315	0	0	0
2022/12/05	R209	04/05/2023	11.00	Put	Bond Future	5,637.0600	5.6371	4,860.9600	4.8610	(13.768)	0	0	6,250
2022/12/05	R209	03/08/2023	11.95	Put	Bond Future	3,874.9300	3.8749	3,330.4400	3.3304	(14.052)	0	0	0
2022/12/05	R209	03/08/2023	11.93	Call	Bond Future	3,707.4100	3.7074	4,310.9200	4.3109	16.278	0	0	0
2022/12/05	R209	03/08/2023	11.94	Call	Bond Future	3,731.8900	3.7319	4,337.6400	4.3376	16.232	0	0	0
2022/12/05	R209	03/08/2023			Bond Future	11.9753	65.3773	11.7316	66.5298	(2.035)	0.0000	0.0000	0
2022/12/05	R209	03/08/2023	11.95	Call	Bond Future	3,756.6500	3.7567	4,364.6400	4.3646	16.184	0	0	0
2022/12/05	R209	03/08/2023	11.93	Put	Bond Future	3,919.4100	3.9194	3,370.4400	3.3704	(14.006)	0	0	0
2022/12/05	R209	03/08/2023	11.94	Put	Bond Future	3,897.0000	3.8970	3,350.2700	3.3503	(14.030)	0	0	0
2022/12/05	R209	02/11/2023	11.33	Call	Bond Future	2,418.9300	2.4189	2,881.8000	2.8818	19.135	0	0	0
2022/12/05	R209	02/11/2023	11.33	Put	Bond Future	6,107.6100	6.1076	5,394.7300	5.3947	(11.672)	0	0	0
2022/12/05	R209	02/11/2023	11.34	Call	Bond Future	2,437.8400	2.4378	2,903.0100	2.9030	19.081	0	0	0
2022/12/05	R209	02/11/2023	11.34	Put	Bond Future	6,076.8500	6.0768	5,366.2700	5.3663	(11.693)	0	0	0
2022/12/05	R209	02/11/2023			Bond Future	12.1021	63.5467	11.8493	64.7225	(2.089)	0.0000	0.0000	0
2022/12/05	R209	02/11/2023	11.35	Call	Bond Future	2,456.8300	2.4568	2,924.2900	2.9243	19.027	0	0	0
2022/12/05	R209	02/11/2023	11.35	Put	Bond Future	6,046.2200	6.0462	5,337.9300	5.3379	(11.715)	0	0	0
2022/12/05	R209	01/02/2024	12.14	Call	Bond Future	4,106.3100	4.1063	4,735.1300	4.7351	15.314	0	0	0
2022/12/05	R209	01/02/2024	12.14	Put	Bond Future	4,593.0600	4.5931	4,023.2300	4.0232	(12.406)	0	0	0
2022/12/05	R209	01/02/2024	12.13	Put	Bond Future	4,615.1500	4.6151	4,043.3100	4.0433	(12.390)	0	0	0
2022/12/05	R209	01/02/2024			Bond Future	12.2474	64.7706	11.9850	65.9693	(2.143)	0.0000	0.0000	0
2022/12/05	R209	01/02/2024	12.12	Call	Bond Future	4,059.3800	4.0594	4,684.1800	4.6842	15.392	0	0	0
2022/12/05	R209	01/02/2024	12.12	Put	Bond Future	4,637.3500	4.6374	4,063.5000	4.0635	(12.375)	0	0	0
2022/12/05	R209	01/02/2024	12.13	Call	Bond Future	4,082.8200	4.0828	4,709.6300	4.7096	15.352	0	0	0
2022/12/05	R210	02/02/2023			Bond Future	222.1396	222.1396	220.3522	220.3522	(0.805)	0.0000	0.0000	372
2022/12/05	R210	04/05/2023			Bond Future	223.4717	223.4717	221.6480	221.6480	(0.816)	0.0000	0.0000	0
2022/12/05	R210	03/08/2023			Bond Future	228.0204	228.0204	226.1592	226.1592	(0.816)	0.0000	0.0000	0
2022/12/05	R210	02/11/2023			Bond Future	229.5085	229.5085	227.6117	227.6117	(0.826)	0.0000	0.0000	0
2022/12/05	R210	01/02/2024			Bond Future	233.9882	233.9882	232.0549	232.0549	(0.826)	0.0000	0.0000	0
2022/12/05	R213	02/02/2023	12.20	Put	Bond Future	438.6900	0.4387	287.4200	0.2874	(34.482)	0	0	912
2022/12/05	R213	02/02/2023	12.20	Call	Bond Future	4,724.8700	4.7249	5,436.7600	5.4368	15.067	0	0	0
2022/12/05	R213	02/02/2023	10.43	Put	Bond Future	3,873.0700	3.8731	3,162.7100	3.1627	(18.341)	0	0	0
2022/12/05	R213	02/02/2023	10.35	Put	Bond Future	4,181.1900	4.1812	3,446.8500	3.4469	(17.563)	0	0	476
2022/12/05	R213	02/02/2023	10.35	Call	Bond Future	270.3200	0.2703	399.1400	0.3991	47.655	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
2022/12/05	R213	02/02/2023	10.01	Call	Bond Future	86.6700	0.0867	139.2400	0.1392	60.655	0	0	0
2022/12/05	R213	02/02/2023	10.23	Call	Bond Future	186.0900	0.1861	282.9500	0.2830	52.050	0	0	0
2022/12/05	R213	02/02/2023	10.22	Put	Bond Future	4,709.9400	4.7099	3,941.2600	3.9413	(16.320)	0	0	0
2022/12/05	R213	02/02/2023			Bond Future	11.2016	81.1604	11.0090	82.0236	(1.719)	0.0000	0.0000	40,652
2022/12/05	R213	02/02/2023	10.43	Call	Bond Future	340.0800	0.3401	492.8800	0.4929	44.931	0	0	912
2022/12/05	R213	02/02/2023	10.01	Put	Bond Future	5,628.5300	5.6285	4,817.9400	4.8179	(14.401)	0	0	476
2022/12/05	R213	02/02/2023	9.16	Put	Bond Future	9,805.2800	9.8053	8,944.1400	8.9441	(8.782)	0	0	0
2022/12/05	R213	02/02/2023	9.16	Call	Bond Future	2.2600	0.0023	4.2800	0.0043	89.381	0	0	476
2022/12/05	R213	02/02/2023	10.23	Put	Bond Future	4,667.9500	4.6680	3,901.6500	3.9017	(16.416)	0	0	0
2022/12/05	R213	02/02/2023	10.22	Call	Bond Future	180.2700	0.1803	274.7500	0.2748	52.410	0	0	0
2022/12/05	R213	02/02/2023	10.21	Put	Bond Future	4,752.1000	4.7521	3,981.0700	3.9811	(16.225)	0	0	0
2022/12/05	R213	02/02/2023	10.21	Call	Bond Future	174.5800	0.1746	266.7100	0.2667	52.772	0	0	0
2022/12/05	R213	04/05/2023	10.75	Call	Bond Future	1,591.4100	1.5914	1,908.6600	1.9087	19.935	0	0	0
2022/12/05	R213	04/05/2023	10.75	Put	Bond Future	4,213.3400	4.2133	3,651.0700	3.6511	(13.345)	0	0	0
2022/12/05	R213	04/05/2023			Bond Future	11.3415	79.2026	11.1403	80.0821	(1.774)	0.0000	0.0000	0
2022/12/05	R213	04/05/2023	10.74	Call	Bond Future	1,574.6100	1.5746	1,889.6200	1.8896	20.006	0	0	0
2022/12/05	R213	04/05/2023	10.74	Put	Bond Future	4,241.8300	4.2418	3,677.3200	3.6773	(13.308)	0	0	0
2022/12/05	R213	04/05/2023	10.73	Call	Bond Future	1,557.9200	1.5579	1,870.6800	1.8707	20.075	0	0	0
2022/12/05	R213	04/05/2023	10.73	Put	Bond Future	4,270.4500	4.2705	3,703.6900	3.7037	(13.272)	0	0	0
2022/12/05	R213	03/08/2023	11.62	Put	Bond Future	3,054.4900	3.0545	2,647.7500	2.6477	(13.316)	0	0	0
2022/12/05	R213	03/08/2023	11.63	Call	Bond Future	3,659.9900	3.6600	4,152.0800	4.1521	13.445	0	0	0
2022/12/05	R213	03/08/2023			Bond Future	11.4818	80.7966	11.2712	81.6937	(1.834)	0.0000	0.0000	0
2022/12/05	R213	03/08/2023	11.62	Call	Bond Future	3,635.8500	3.6358	4,126.1900	4.1262	13.486	0	0	0
2022/12/05	R213	03/08/2023	11.63	Put	Bond Future	3,036.7700	3.0368	2,631.7800	2.6318	(13.336)	0	0	0
2022/12/05	R213	03/08/2023	11.61	Call	Bond Future	3,612.0400	3.6120	4,100.6100	4.1006	13.526	0	0	0
2022/12/05	R213	03/08/2023	11.61	Put	Bond Future	3,072.5800	3.0726	2,664.0700	2.6641	(13.295)	0	0	0
2022/12/05	R213	02/11/2023	11.13	Call	Bond Future	2,419.3100	2.4193	2,809.9100	2.8099	16.145	0	0	0
2022/12/05	R213	02/11/2023	11.13	Put	Bond Future	4,536.1300	4.5361	4,011.5700	4.0116	(11.564)	0	0	0
2022/12/05	R213	02/11/2023			Bond Future	11.6357	78.8761	11.4150	79.7912	(1.897)	0.0000	0.0000	0
2022/12/05	R213	02/11/2023	11.12	Call	Bond Future	2,400.4800	2.4005	2,789.2300	2.7892	16.195	0	0	0
2022/12/05	R213	02/11/2023	11.12	Put	Bond Future	4,559.8900	4.5599	4,033.4800	4.0335	(11.544)	0	0	0
2022/12/05	R213	02/11/2023	11.11	Call	Bond Future	2,381.7100	2.3817	2,768.6100	2.7686	16.245	0	0	0
2022/12/05	R213	02/11/2023	11.11	Put	Bond Future	4,583.7400	4.5837	4,055.4800	4.0555	(11.525)	0	0	0
2022/12/05	R213	01/02/2024	11.71	Call	Bond Future	3,477.3100	3.4773	3,952.6200	3.9526	13.669	0	0	0
2022/12/05	R213	01/02/2024	11.71	Put	Bond Future	3,932.3300	3.9323	3,474.5300	3.4745	(11.642)	0	0	0
2022/12/05	R213	01/02/2024	11.70	Call	Bond Future	3,455.8200	3.4558	3,929.5100	3.9295	13.707	0	0	0
2022/12/05	R213	01/02/2024	11.70	Put	Bond Future	3,951.0700	3.9511	3,491.6500	3.4917	(11.628)	0	0	0
2022/12/05	R213	01/02/2024			Bond Future	11.8236	80.3963	11.5916	81.3294	(1.962)	0.0000	0.0000	0
2022/12/05	R213	01/02/2024	11.72	Call	Bond Future	3,498.8600	3.4989	3,975.7800	3.9758	13.631	0	0	0
2022/12/05	R213	01/02/2024	11.72	Put	Bond Future	3,913.6800	3.9137	3,457.4900	3.4575	(11.656)	0	0	0
2022/12/05	R214	02/02/2023	11.10	Call	Bond Future	611.6400	0.6116	878.7200	0.8787	43.666	0	0	0
2022/12/05	R214	02/02/2023	10.90	Put	Bond Future	5,364.8600	5.3649	4,398.1200	4.3981	(18.020)	0	0	0
2022/12/05	R214	02/02/2023	11.08	Put	Bond Future	4,550.3300	4.5503	3,651.9300	3.6519	(19.744)	0	0	0
2022/12/05	R214	02/02/2023	11.08	Call	Bond Future	586.1600	0.5862	845.0500	0.8450	44.167	0	0	0
2022/12/05	R214	02/02/2023	11.07	Put	Bond Future	4,593.3900	4.5934	3,690.9300	3.6909	(19.647)	0	0	0
2022/12/05	R214	02/02/2023	11.07	Call	Bond Future	573.7000	0.5737	828.5300	0.8285	44.419	0	0	0
2022/12/05	R214	02/02/2023			Bond Future	11.8304	63.4605	11.6036	64.6178	(1.918)	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
2022/12/05	R214	02/02/2023	11.09	Put	Bond Future	4,507.5200	4.5075	3,613.2000	3.6132	(19.841)	0	0	0
2022/12/05	R214	02/02/2023	11.10	Put	Bond Future	4,464.9700	4.4650	3,574.7600	3.5748	(19.938)	0	0	0
2022/12/05	R214	02/02/2023	11.60	Call	Bond Future	1,493.4600	1.4935	1,986.4000	1.9864	33.007	0	0	2,300
2022/12/05	R214	02/02/2023	11.60	Put	Bond Future	2,669.3000	2.6693	2,004.9500	2.0050	(24.889)	0	0	0
2022/12/05	R214	02/02/2023	11.80	Call	Bond Future	1,976.4400	1.9764	2,561.7000	2.5617	29.612	0	0	0
2022/12/05	R214	02/02/2023		Put	Bond Future	0.0000	0.0000	35,382.2400	35.3822	100.000	0	0	0
2022/12/05	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/05	R214	02/02/2023	11.00	Put	Bond Future	4,902.0200	4.9020	3,971.9700	3.9720	(18.973)	0	0	0
2022/12/05	R214	02/02/2023	11.00	Call	Bond Future	491.5600	0.4916	718.8000	0.7188	46.228	0	0	0
2022/12/05	R214	02/02/2023	10.90	Call	Bond Future	389.7900	0.3898	580.3400	0.5803	48.885	0	0	2,300
2022/12/05	R214	02/02/2023	10.30	Put	Bond Future	8,596.0800	8.5961	7,485.4000	7.4854	(12.921)	0	0	0
2022/12/05	R214	02/02/2023	10.30	Call	Bond Future	69.6000	0.0696	116.2100	0.1162	66.968	0	0	0
2022/12/05	R214	02/02/2023	11.80	Put	Bond Future	2,129.6900	2.1297	1,557.6600	1.5577	(26.860)	0	0	0
2022/12/05	R214	02/02/2023	11.09	Call	Bond Future	598.8100	0.5988	861.7800	0.8618	43.915	0	0	0
2022/12/05	R214	04/05/2023	11.36	Call	Bond Future	1,959.0700	1.9591	2,409.8300	2.4098	23.009	0	0	0
2022/12/05	R214	04/05/2023	11.36	Put	Bond Future	4,963.2000	4.9632	4,234.3600	4.2344	(14.685)	0	0	0
2022/12/05	R214	04/05/2023	11.37	Call	Bond Future	1,979.2900	1.9793	2,433.0600	2.4331	22.926	0	0	0
2022/12/05	R214	04/05/2023	11.37	Put	Bond Future	4,930.0300	4.9300	4,204.2000	4.2042	(14.723)	0	0	0
2022/12/05	R214	04/05/2023			Bond Future	11.9440	61.4087	11.7094	62.5883	(1.964)	0.0000	0.0000	0
2022/12/05	R214	04/05/2023	11.38	Call	Bond Future	1,999.7800	1.9998	2,456.5600	2.4566	22.842	0	0	0
2022/12/05	R214	04/05/2023	11.38	Put	Bond Future	4,897.2000	4.8972	4,174.3800	4.1744	(14.760)	0	0	0
2022/12/05	R214	03/08/2023	12.14	Call	Bond Future	4,294.6500	4.2946	4,956.9500	4.9569	15.422	0	0	0
2022/12/05	R214	03/08/2023	12.14	Put	Bond Future	3,888.1600	3.8882	3,347.2800	3.3473	(13.911)	0	0	0
2022/12/05	R214	03/08/2023	12.15	Call	Bond Future	4,321.0300	4.3210	4,985.5600	4.9856	15.379	0	0	0
2022/12/05	R214	03/08/2023	12.15	Put	Bond Future	3,866.3100	3.8663	3,327.6600	3.3277	(13.932)	0	0	0
2022/12/05	R214	03/08/2023			Bond Future	12.0562	62.6447	11.8133	63.8479	(2.014)	0.0000	0.0000	0
2022/12/05	R214	03/08/2023	12.16	Call	Bond Future	4,347.6700	4.3477	5,014.4200	5.0144	15.336	0	0	0
2022/12/05	R214	03/08/2023	12.16	Put	Bond Future	3,844.7900	3.8448	3,308.3600	3.3084	(13.952)	0	0	0
2022/12/05	R214	02/11/2023	11.45	Put	Bond Future	6,297.6800	6.2977	5,568.2000	5.5682	(11.583)	0	0	0
2022/12/05	R214	02/11/2023	11.46	Call	Bond Future	2,670.4300	2.6704	3,170.8200	3.1708	18.738	0	0	0
2022/12/05	R214	02/11/2023	11.46	Put	Bond Future	6,265.1300	6.2651	5,538.0500	5.5380	(11.605)	0	0	0
2022/12/05	R214	02/11/2023			Bond Future	12.1749	60.6112	11.9234	61.8387	(2.066)	0.0000	0.0000	0
2022/12/05	R214	02/11/2023	11.47	Call	Bond Future	2,690.6100	2.6906	3,193.3900	3.1934	18.686	0	0	0
2022/12/05	R214	02/11/2023	11.47	Put	Bond Future	6,232.7200	6.2327	5,508.0300	5.5080	(11.627)	0	0	0
2022/12/05	R214	02/11/2023	11.45	Call	Bond Future	2,650.3300	2.6503	3,148.3200	3.1483	18.790	0	0	0
2022/12/05	R214	01/02/2024	12.16	Call	Bond Future	4,297.8400	4.2978	4,949.3500	4.9494	15.159	0	0	0
2022/12/05	R214	01/02/2024	12.16	Put	Bond Future	5,029.5500	5.0295	4,429.6400	4.4296	(11.928)	0	0	0
2022/12/05	R214	01/02/2024			Bond Future	12.3136	61.7788	12.0527	63.0303	(2.119)	0.0000	0.0000	0
2022/12/05	R214	01/02/2024	12.14	Call	Bond Future	4,249.1800	4.2492	4,896.5400	4.8965	15.235	0	0	0
2022/12/05	R214	01/02/2024	12.14	Put	Bond Future	5,077.2000	5.0772	4,473.1400	4.4731	(11.898)	0	0	0
2022/12/05	R214	01/02/2024	12.15	Call	Bond Future	4,273.3500	4.2733	4,922.7900	4.9228	15.197	0	0	0
2022/12/05	R214	01/02/2024	12.15	Put	Bond Future	5,053.1900	5.0532	4,451.2100	4.4512	(11.913)	0	0	0
2022/12/05	R248	02/02/2023	11.00	Call	Bond Future	663.3500	0.6633	963.6000	0.9636	45.263	0	0	2,900
2022/12/05	R248	02/02/2023	11.00	Put	Bond Future	5,968.6100	5.9686	4,819.6400	4.8196	(19.250)	0	0	0
2022/12/05	R248	02/02/2023	11.60	Call	Bond Future	1,972.0800	1.9721	2,609.5900	2.6096	32.327	0	0	2,900
2022/12/05	R248	02/02/2023	11.60	Put	Bond Future	3,220.7400	3.2207	2,409.0300	2.4090	(25.203)	0	0	0
2022/12/05	R248	02/02/2023	11.70	Call	Bond Future	2,271.2900	2.2713	2,966.7400	2.9667	30.619	0	0	0

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2022/12/05	R248	02/02/2023	11.70	Put	Bond Future	2,878.3800	2.8784	2,124.6100	2.1246	(26.187)	0	0	0
2022/12/05	R248	02/02/2023	11.08	Call	Bond Future	788.5200	0.7885	1,129.5700	1.1296	43.252	0	0	0
2022/12/05	R248	02/02/2023	11.08	Put	Bond Future	5,531.5700	5.5316	4,423.4000	4.4234	(20.034)	0	0	0
2022/12/05	R248	02/02/2023	11.10	Put	Bond Future	5,425.6700	5.4257	4,328.0200	4.3280	(20.231)	0	0	0
2022/12/05	R248	02/02/2023			Bond Future	11.7960	79.4934	11.5690	80.9426	(1.924)	0.0000	0.0000	247,713
2022/12/05	R248	02/02/2023	10.40	Call	Bond Future	132.3900	0.1324	215.1800	0.2152	62.535	0	0	0
2022/12/05	R248	02/02/2023	10.40	Put	Bond Future	9,880.1600	9.8802	8,513.7300	8.5137	(13.830)	0	0	0
2022/12/05	R248	02/02/2023	11.06	Call	Bond Future	755.8400	0.7558	1,086.4900	1.0865	43.746	0	0	0
2022/12/05	R248	02/02/2023	11.06	Put	Bond Future	5,638.8100	5.6388	4,520.2400	4.5202	(19.837)	0	0	0
2022/12/05	R248	02/02/2023	11.07	Call	Bond Future	772.0200	0.7720	1,107.8500	1.1078	43.500	0	0	0
2022/12/05	R248	02/02/2023	11.07	Put	Bond Future	5,584.9700	5.5850	4,471.5800	4.4716	(19.935)	0	0	0
2022/12/05	R248	02/02/2023	11.10	Call	Bond Future	822.1200	0.8221	1,173.6900	1.1737	42.764	0	0	0
2022/12/05	R248	04/05/2023	11.35	Call	Bond Future	2,515.5300	2.5155	3,088.7400	3.0887	22.787	0	0	0
2022/12/05	R248	04/05/2023	11.35	Put	Bond Future	6,129.1200	6.1291	5,225.1900	5.2252	(14.748)	0	0	0
2022/12/05	R248	04/05/2023			Bond Future	11.9117	76.5957	11.6765	78.0728	(1.975)	0.0000	0.0000	10,943
2022/12/05	R248	04/05/2023	11.34	Call	Bond Future	2,489.7400	2.4897	3,059.1700	3.0592	22.871	0	0	0
2022/12/05	R248	04/05/2023	11.34	Put	Bond Future	6,170.4200	6.1704	5,262.7100	5.2627	(14.711)	0	0	0
2022/12/05	R248	04/05/2023	11.33	Call	Bond Future	2,464.2800	2.4643	3,029.9200	3.0299	22.954	0	0	0
2022/12/05	R248	04/05/2023	11.33	Put	Bond Future	6,212.1400	6.2121	5,300.6400	5.3006	(14.673)	0	0	0
2022/12/05	R248	03/08/2023	12.11	Call	Bond Future	5,368.5700	5.3686	6,197.1000	6.1971	15.433	0	0	0
2022/12/05	R248	03/08/2023	12.11	Put	Bond Future	4,882.2800	4.8823	4,204.0900	4.2041	(13.891)	0	0	0
2022/12/05	R248	03/08/2023			Bond Future	12.0293	78.0998	11.7852	79.6065	(2.030)	0.0000	0.0000	0
2022/12/05	R248	03/08/2023	12.10	Call	Bond Future	5,335.9100	5.3359	6,161.6700	6.1617	15.476	0	0	0
2022/12/05	R248	03/08/2023	12.10	Put	Bond Future	4,909.5900	4.9096	4,228.6300	4.2286	(13.870)	0	0	0
2022/12/05	R248	03/08/2023	12.09	Call	Bond Future	5,303.0700	5.3031	6,126.0500	6.1261	15.519	0	0	0
2022/12/05	R248	03/08/2023	12.09	Put	Bond Future	4,936.8100	4.9368	4,253.0700	4.2531	(13.850)	0	0	0
2022/12/05	R248	02/11/2023	11.48	Call	Bond Future	3,460.2900	3.4603	4,102.5300	4.1025	18.560	0	0	0
2022/12/05	R248	02/11/2023	11.49	Put	Bond Future	7,575.2700	7.5753	6,683.4000	6.6834	(11.773)	0	0	0
2022/12/05	R248	02/11/2023	11.47	Call	Bond Future	3,434.6200	3.4346	4,073.8400	4.0738	18.611	0	0	0
2022/12/05	R248	02/11/2023			Bond Future	12.1440	75.2560	11.8909	76.7931	(2.085)	0.0000	0.0000	13,000
2022/12/05	R248	02/11/2023	11.48	Put	Bond Future	7,615.1000	7.6151	6,720.2200	6.7202	(11.751)	0	0	0
2022/12/05	R248	02/11/2023	11.49	Call	Bond Future	3,486.0600	3.4861	4,131.3100	4.1313	18.509	0	0	0
2022/12/05	R248	02/11/2023	11.47	Put	Bond Future	7,655.1200	7.6551	6,757.2200	6.7572	(11.729)	0	0	0
2022/12/05	R248	01/02/2024	12.15	Call	Bond Future	5,441.1900	5.4412	6,264.8000	6.2648	15.137	0	0	0
2022/12/05	R248	01/02/2024	12.15	Put	Bond Future	6,182.8400	6.1828	5,439.4000	5.4394	(12.024)	0	0	0
2022/12/05	R248	01/02/2024	12.14	Call	Bond Future	5,410.9300	5.4109	6,231.9700	6.2320	15.174	0	0	0
2022/12/05	R248	01/02/2024	12.14	Put	Bond Future	6,212.1500	6.2122	5,466.1400	5.4661	(12.009)	0	0	0
2022/12/05	R248	01/02/2024			Bond Future	12.2757	76.7423	12.0127	78.3094	(2.142)	0.0000	0.0000	0
2022/12/05	R248	01/02/2024	12.16	Call	Bond Future	5,471.8400	5.4718	6,298.0100	6.2980	15.099	0	0	0
2022/12/05	R248	01/02/2024	12.16	Put	Bond Future	6,154.0000	6.1540	5,413.1200	5.4131	(12.039)	0	0	0

Total

1571583