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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/12/2022 TO 01/12/2022

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
2022/12/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	2025	02/02/2023		Bond Future	166.1317	166.1317	166.1188	166.1188	(0.008)	0.0000	0.0000	6,278
2022/12/01	2025	04/05/2023		Bond Future	169.4375	169.4375	169.4232	169.4232	(0.008)	0.0000	0.0000	0
2022/12/01	2025	03/08/2023		Bond Future	171.1420	171.1420	171.1270	171.1270	(0.009)	0.0000	0.0000	0
2022/12/01	2025	02/11/2023		Bond Future	174.6376	174.6376	174.6223	174.6223	(0.009)	0.0000	0.0000	0
2022/12/01	2025	01/02/2024		Bond Future	176.2606	176.2606	176.2454	176.2454	(0.009)	0.0000	0.0000	0
2022/12/01	2029	02/02/2023		Bond Future	119.4043	119.4043	118.4320	118.4320	(0.814)	0.0000	0.0000	1,476
2022/12/01	2029	04/05/2023		Bond Future	120.4861	120.4861	119.4936	119.4936	(0.824)	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
2022/12/01	2029	03/08/2023			Bond Future	122.9389	122.9389	121.9260	121.9260	(0.824)	0.0000	0.0000	0
2022/12/01	2029	02/11/2023			Bond Future	124.1219	124.1219	123.0883	123.0883	(0.833)	0.0000	0.0000	0
2022/12/01	2029	01/02/2024			Bond Future	126.5443	126.5443	125.4909	125.4909	(0.832)	0.0000	0.0000	0
2022/12/01	2030	02/02/2023	8.81	Put	Bond Future	7,300.1000	7.3001	10,585.3600	10.5854	45.003	0	0	0
2022/12/01	2030	02/02/2023	9.04	Call	Bond Future	51.9100	0.0519	2.4600	0.0025	(95.261)	0	0	0
2022/12/01	2030	02/02/2023	9.04	Put	Bond Future	6,187.7500	6.1877	9,446.0500	9.4461	52.657	0	0	0
2022/12/01	2030	02/02/2023	9.08	Put	Bond Future	5,998.3700	5.9984	9,249.8400	9.2498	54.206	0	0	0
2022/12/01	2030	02/02/2023	11.16	Put	Bond Future	486.0200	0.4860	1,527.9900	1.5280	214.388	0	0	388
2022/12/01	2030	02/02/2023	11.35	Call	Bond Future	4,789.3300	4.7893	2,327.9000	2.3279	(51.394)	0	0	5,000
2022/12/01	2030	02/02/2023	11.35	Put	Bond Future	364.6000	0.3646	1,210.9200	1.2109	232.123	0	0	0
2022/12/01	2030	02/02/2023	9.99	Call	Bond Future	814.9700	0.8150	144.7100	0.1447	(82.244)	0	0	0
2022/12/01	2030	02/02/2023	10.00	Call	Bond Future	832.1900	0.8322	149.5200	0.1495	(82.033)	0	0	0
2022/12/01	2030	02/02/2023	10.01	Put	Bond Future	2,357.9700	2.3580	4,970.3800	4.9704	110.791	0	0	0
2022/12/01	2030	02/02/2023	9.80	Call	Bond Future	527.5500	0.5276	73.3600	0.0734	(86.094)	0	0	0
2022/12/01	2030	02/02/2023	9.94	Put	Bond Future	2,564.1000	2.5641	5,262.3600	5.2624	105.232	0	0	102
2022/12/01	2030	02/02/2023	9.20	Call	Bond Future	86.7100	0.0867	4.9100	0.0049	(94.337)	0	0	0
2022/12/01	2030	02/02/2023	9.20	Put	Bond Future	5,438.9200	5.4389	8,664.8700	8.6649	59.312	0	0	0
2022/12/01	2030	02/02/2023	9.66	Call	Bond Future	368.4900	0.3685	42.2900	0.0423	(88.523)	0	0	0
2022/12/01	2030	02/02/2023	9.66	Put	Bond Future	3,512.7900	3.5128	6,494.3400	6.4943	84.877	0	0	102
2022/12/01	2030	02/02/2023			Bond Future	10.3398	88.7172	11.0887	85.4095	7.243	0.0000	0.0000	95,180
2022/12/01	2030	02/02/2023	8.81	Call	Bond Future	23.3400	0.0233	0.8500	0.0009	(96.358)	0	0	102
2022/12/01	2030	02/02/2023	9.08	Call	Bond Future	59.2100	0.0592	2.9300	0.0029	(95.052)	0	0	388
2022/12/01	2030	02/02/2023	11.55	Call	Bond Future	5,534.7500	5.5348	2,898.1700	2.8982	(47.637)	0	0	5,000
2022/12/01	2030	02/02/2023	11.55	Put	Bond Future	267.6200	0.2676	938.7900	0.9388	250.792	0	0	0
2022/12/01	2030	02/02/2023	11.12	Call	Bond Future	3,958.2700	3.9583	1,737.3100	1.7373	(56.109)	0	0	0
2022/12/01	2030	02/02/2023	11.12	Put	Bond Future	515.7700	0.5158	1,602.5600	1.6026	210.712	0	0	0
2022/12/01	2030	02/02/2023	11.16	Call	Bond Future	4,100.3900	4.1004	1,834.6100	1.8346	(55.258)	0	0	0
2022/12/01	2030	02/02/2023	9.99	Put	Bond Future	2,415.5400	2.4155	5,053.0300	5.0530	109.188	0	0	0
2022/12/01	2030	02/02/2023	10.00	Put	Bond Future	2,386.5000	2.3865	5,011.5800	5.0116	109.997	0	0	0
2022/12/01	2030	02/02/2023	10.01	Call	Bond Future	849.9000	0.8499	154.5600	0.1546	(81.814)	0	0	0
2022/12/01	2030	02/02/2023	9.80	Put	Bond Future	3,012.8900	3.0129	5,866.4500	5.8664	94.712	0	0	0
2022/12/01	2030	02/02/2023	9.83	Call	Bond Future	567.7600	0.5678	82.2600	0.0823	(85.511)	0	0	388
2022/12/01	2030	02/02/2023	9.83	Put	Bond Future	2,912.6700	2.9127	5,734.9200	5.7349	96.896	0	0	0
2022/12/01	2030	02/02/2023	9.94	Call	Bond Future	731.7500	0.7317	122.2600	0.1223	(83.292)	0	0	0
2022/12/01	2030	02/02/2023	9.79	Call	Bond Future	514.6400	0.5146	70.5900	0.0706	(86.284)	0	0	0
2022/12/01	2030	02/02/2023	9.79	Put	Bond Future	3,046.8500	3.0469	5,910.5500	5.9105	93.989	0	0	0
2022/12/01	2030	04/05/2023	11.34	Call	Bond Future	4,986.6000	4.9866	2,839.7000	2.8397	(43.053)	0	0	0
2022/12/01	2030	04/05/2023	11.34	Put	Bond Future	1,230.4100	1.2304	2,456.8700	2.4569	99.679	0	0	150
2022/12/01	2030	04/05/2023	10.42	Call	Bond Future	2,483.4600	2.4835	1,128.2500	1.1283	(54.569)	0	0	479
2022/12/01	2030	04/05/2023	10.42	Put	Bond Future	2,661.6000	2.6616	4,679.7500	4.6798	75.825	0	0	0
2022/12/01	2030	04/05/2023	10.52	Call	Bond Future	2,714.3500	2.7144	1,268.2500	1.2683	(53.276)	0	0	0
2022/12/01	2030	04/05/2023	10.52	Put	Bond Future	2,453.7900	2.4538	4,381.0500	4.3811	78.542	0	0	0
2022/12/01	2030	04/05/2023	10.53	Call	Bond Future	2,738.2200	2.7382	1,283.0100	1.2830	(53.144)	0	0	0
2022/12/01	2030	04/05/2023	10.53	Put	Bond Future	2,433.9400	2.4339	4,352.0900	4.3521	78.808	0	0	0
2022/12/01	2030	04/05/2023	9.67	Call	Bond Future	1,154.9900	1.1550	421.0700	0.4211	(63.543)	0	0	479
2022/12/01	2030	04/05/2023	9.67	Put	Bond Future	4,712.6800	4.7127	7,352.1200	7.3521	56.007	0	0	0
2022/12/01	2030	04/05/2023	9.78	Call	Bond Future	1,305.8600	1.3059	491.8300	0.4918	(62.337)	0	0	388

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2022/12/01	2030	04/05/2023	9.78	Put	Bond Future	4,357.8500	4.3579	6,917.1800	6.9172	58.729	0	0	0
2022/12/01	2030	04/05/2023	10.00	Call	Bond Future	1,646.9900	1.6470	660.6600	0.6607	(59.887)	0	0	1,080
2022/12/01	2030	04/05/2023	10.00	Put	Bond Future	3,698.0200	3.6980	6,085.0500	6.0850	64.549	0	0	0
2022/12/01	2030	04/05/2023	9.03	Call	Bond Future	565.9800	0.5660	178.2200	0.1782	(68.511)	0	0	388
2022/12/01	2030	04/05/2023	9.03	Put	Bond Future	7,136.6600	7.1367	10,122.2600	10.1223	41.835	0	0	0
2022/12/01	2030	04/05/2023	9.58	Put	Bond Future	5,014.7000	5.0147	7,716.5600	7.7166	53.879	0	0	0
2022/12/01	2030	04/05/2023			Bond Future	10.4605	90.4622	11.2481	87.0889	7.529	0.0000	0.0000	0
2022/12/01	2030	04/05/2023	12.57	Call	Bond Future	9,084.4000	9.0844	6,233.7500	6.2338	(31.380)	0	0	0
2022/12/01	2030	04/05/2023	12.57	Put	Bond Future	408.0800	0.4081	930.7900	0.9308	128.090	0	0	350
2022/12/01	2030	04/05/2023	11.62	Call	Bond Future	5,873.6800	5.8737	3,526.2100	3.5262	(39.966)	0	0	0
2022/12/01	2030	04/05/2023	11.62	Put	Bond Future	964.2200	0.9642	1,990.1100	1.9901	106.396	0	0	388
2022/12/01	2030	04/05/2023	12.04	Call	Bond Future	7,268.4300	7.2684	4,666.7300	4.6667	(35.795)	0	0	0
2022/12/01	2030	04/05/2023	12.04	Put	Bond Future	666.2500	0.6663	1,437.9100	1.4379	115.821	0	0	1,080
2022/12/01	2030	04/05/2023	12.50	Call	Bond Future	8,848.9200	8.8489	6,030.1400	6.0301	(31.855)	0	0	0
2022/12/01	2030	04/05/2023	12.50	Put	Bond Future	442.6600	0.4427	997.2400	0.9972	125.284	0	0	479
2022/12/01	2030	04/05/2023	10.54	Call	Bond Future	2,762.4300	2.7624	1,298.0700	1.2981	(53.010)	0	0	0
2022/12/01	2030	04/05/2023	10.54	Put	Bond Future	2,414.4600	2.4145	4,323.4600	4.3235	79.065	0	0	0
2022/12/01	2030	04/05/2023	10.65	Call	Bond Future	3,033.6400	3.0336	1,469.3300	1.4693	(51.565)	0	0	350
2022/12/01	2030	04/05/2023	10.65	Put	Bond Future	2,206.8700	2.2069	4,015.9200	4.0159	81.974	0	0	0
2022/12/01	2030	04/05/2023	9.58	Call	Bond Future	1,040.6300	1.0406	369.1300	0.3691	(64.528)	0	0	150
2022/12/01	2030	03/08/2023	12.89	Call	Bond Future	9,786.7300	9.7867	6,956.9300	6.9569	(28.915)	0	0	0
2022/12/01	2030	03/08/2023	12.89	Put	Bond Future	632.1700	0.6322	1,243.7700	1.2438	96.746	0	0	350
2022/12/01	2030	03/08/2023	11.34	Call	Bond Future	5,054.7200	5.0547	3,025.9300	3.0259	(40.137)	0	0	0
2022/12/01	2030	03/08/2023	11.34	Put	Bond Future	1,909.3700	1.9094	3,321.9800	3.3220	73.983	0	0	0
2022/12/01	2030	03/08/2023	11.35	Call	Bond Future	5,082.8200	5.0828	3,047.4000	3.0474	(40.045)	0	0	0
2022/12/01	2030	03/08/2023	11.36	Put	Bond Future	1,884.7200	1.8847	3,284.1100	3.2841	74.249	0	0	0
2022/12/01	2030	03/08/2023	10.40	Call	Bond Future	2,708.2700	2.7083	1,363.9000	1.3639	(49.639)	0	0	1,012
2022/12/01	2030	03/08/2023	10.65	Call	Bond Future	3,263.5100	3.2635	1,729.5600	1.7296	(47.003)	0	0	350
2022/12/01	2030	03/08/2023	10.65	Put	Bond Future	2,979.2300	2.9792	4,886.6800	4.8867	64.025	0	0	0
2022/12/01	2030	03/08/2023			Bond Future	10.5830	88.2760	11.4131	84.8347	7.844	0.0000	0.0000	0
2022/12/01	2030	03/08/2023	12.59	Call	Bond Future	8,860.2100	8.8602	6,159.7600	6.1598	(30.478)	0	0	0
2022/12/01	2030	03/08/2023	12.59	Put	Bond Future	825.5300	0.8255	1,566.4800	1.5665	89.754	0	0	1,012
2022/12/01	2030	03/08/2023	11.35	Put	Bond Future	1,896.8800	1.8969	3,302.8600	3.3029	74.121	0	0	0
2022/12/01	2030	03/08/2023	11.36	Call	Bond Future	5,111.2300	5.1112	3,069.2200	3.0692	(39.951)	0	0	0
2022/12/01	2030	03/08/2023	10.40	Put	Bond Future	3,490.5100	3.4905	5,587.5400	5.5875	60.078	0	0	0
2022/12/01	2030	02/11/2023	10.81	Call	Bond Future	3,452.0000	3.4520	1,858.4700	1.8585	(46.163)	0	0	0
2022/12/01	2030	02/11/2023	10.81	Put	Bond Future	3,013.2700	3.0133	4,930.6700	4.9307	63.632	0	0	0
2022/12/01	2030	02/11/2023	10.80	Call	Bond Future	3,428.6700	3.4287	1,842.4000	1.8424	(46.265)	0	0	0
2022/12/01	2030	02/11/2023	10.80	Put	Bond Future	3,030.8800	3.0309	4,955.5400	4.9555	63.502	0	0	0
2022/12/01	2030	02/11/2023			Bond Future	10.7032	90.0594	11.5776	86.5485	8.170	0.0000	0.0000	0
2022/12/01	2030	02/11/2023	10.82	Call	Bond Future	3,475.0500	3.4750	1,874.3100	1.8743	(46.064)	0	0	0
2022/12/01	2030	02/11/2023	10.82	Put	Bond Future	2,995.4000	2.9954	4,905.5900	4.9056	63.771	0	0	0
2022/12/01	2030	01/02/2024	11.37	Call	Bond Future	4,708.0100	4.7080	2,807.1500	2.8071	(40.375)	0	0	0
2022/12/01	2030	01/02/2024	11.37	Put	Bond Future	2,700.2400	2.7002	4,377.8600	4.3779	62.129	0	0	0
2022/12/01	2030	01/02/2024			Bond Future	10.8576	87.7900	11.7815	84.2116	8.510	0.0000	0.0000	0
2022/12/01	2030	01/02/2024	11.36	Call	Bond Future	4,682.8400	4.6828	2,788.1300	2.7881	(40.461)	0	0	0
2022/12/01	2030	01/02/2024	11.36	Put	Bond Future	2,713.7000	2.7137	4,397.4700	4.3975	62.047	0	0	0
2022/12/01	2030	01/02/2024	11.35	Call	Bond Future	4,658.0900	4.6581	2,769.5300	2.7695	(40.544)	0	0	0

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2022/12/01	2030	01/02/2024	11.35	Put	Bond Future	2,727.5900	2.7276	4,417.5100	4.4175	61.957	0	0	0
2022/12/01	2032	02/02/2023	9.47	Call	Bond Future	42.3200	0.0423	1.9700	0.0020	(95.345)	0	0	500
2022/12/01	2032	02/02/2023	9.47	Put	Bond Future	7,729.3400	7.7293	11,369.7200	11.3697	47.098	0	0	0
2022/12/01	2032	02/02/2023	9.92	Call	Bond Future	203.6900	0.2037	18.3500	0.0184	(90.991)	0	0	750
2022/12/01	2032	02/02/2023	9.92	Put	Bond Future	5,355.8500	5.3559	8,851.2400	8.8512	65.263	0	0	0
2022/12/01	2032	02/02/2023	11.50	Call	Bond Future	3,881.4900	3.8815	1,637.4600	1.6375	(57.814)	0	0	0
2022/12/01	2032	02/02/2023	11.50	Put	Bond Future	824.9300	0.8249	2,261.6300	2.2616	174.160	0	0	8,000
2022/12/01	2032	02/02/2023	11.69	Call	Bond Future	4,608.6900	4.6087	2,123.4100	2.1234	(53.926)	0	0	0
2022/12/01	2032	02/02/2023	11.69	Put	Bond Future	632.8300	0.6328	1,828.2800	1.8283	188.905	0	0	0
2022/12/01	2032	02/02/2023	10.50	Call	Bond Future	931.7700	0.9318	182.9000	0.1829	(80.371)	0	0	0
2022/12/01	2032	02/02/2023	10.50	Put	Bond Future	2,949.4100	2.9494	5,881.2700	5.8813	99.405	0	0	454
2022/12/01	2032	02/02/2023	10.67	Call	Bond Future	1,293.5800	1.2936	303.0600	0.3031	(76.572)	0	0	750
2022/12/01	2032	02/02/2023	10.67	Put	Bond Future	2,419.7900	2.4198	5,110.0000	5.1100	111.175	0	0	0
2022/12/01	2032	02/02/2023	11.45	Call	Bond Future	3,696.2100	3.6962	1,520.2000	1.5202	(58.871)	0	0	0
2022/12/01	2032	02/02/2023	11.45	Put	Bond Future	883.8800	0.8839	2,388.6000	2.3886	170.240	0	0	8,000
2022/12/01	2032	02/02/2023	10.40	Call	Bond Future	751.5400	0.7515	131.5600	0.1316	(82.495)	0	0	0
2022/12/01	2032	02/02/2023	10.40	Put	Bond Future	3,299.2600	3.2993	6,360.0100	6.3600	92.771	0	0	0
2022/12/01	2032	02/02/2023	10.22	Call	Bond Future	486.8300	0.4868	67.8500	0.0679	(86.063)	0	0	500
2022/12/01	2032	02/02/2023	10.22	Put	Bond Future	3,999.4600	3.9995	7,261.2100	7.2612	81.555	0	0	0
2022/12/01	2032	02/02/2023			Bond Future	10.8881	87.8857	11.6287	84.2050	6.802	0.0000	0.0000	112,745
2022/12/01	2032	02/02/2023	9.31	Call	Bond Future	22.6900	0.0227	0.8500	0.0009	(96.254)	0	0	454
2022/12/01	2032	02/02/2023	9.31	Put	Bond Future	8,633.4600	8.6335	12,292.3500	12.2923	42.380	0	0	0
2022/12/01	2032	02/02/2023	12.75	Call	Bond Future	8,991.9800	8.9920	5,667.6100	5.6676	(36.970)	0	0	0
2022/12/01	2032	02/02/2023	12.75	Put	Bond Future	132.9100	0.1329	489.2700	0.4893	268.121	0	0	750
2022/12/01	2032	02/02/2023	11.84	Call	Bond Future	5,202.4600	5.2025	2,546.6400	2.5466	(51.049)	0	0	0
2022/12/01	2032	02/02/2023	11.84	Put	Bond Future	510.5400	0.5105	1,535.4500	1.5354	200.750	0	0	500
2022/12/01	2032	02/02/2023	10.38	Call	Bond Future	718.4000	0.7184	122.7900	0.1228	(82.908)	0	0	0
2022/12/01	2032	02/02/2023	10.38	Put	Bond Future	3,372.6400	3.3726	6,457.7600	6.4578	91.475	0	0	0
2022/12/01	2032	02/02/2023	10.39	Call	Bond Future	734.8500	0.7348	127.1200	0.1271	(82.701)	0	0	0
2022/12/01	2032	02/02/2023	10.39	Put	Bond Future	3,335.8100	3.3358	6,408.8100	6.4088	92.122	0	0	0
2022/12/01	2032	02/02/2023	10.16	Call	Bond Future	416.0500	0.4160	53.5400	0.0535	(87.131)	0	0	0
2022/12/01	2032	02/02/2023	10.16	Put	Bond Future	4,253.4300	4.2534	7,571.6500	7.5716	78.013	0	0	454
2022/12/01	2032	02/02/2023	10.30	Call	Bond Future	594.9100	0.5949	92.0300	0.0920	(84.530)	0	0	8,000
2022/12/01	2032	02/02/2023	10.30	Put	Bond Future	3,676.9700	3.6770	6,854.8200	6.8548	86.426	0	0	0
2022/12/01	2032	04/05/2023	13.43	Call	Bond Future	11,428.6200	11.4286	8,157.5900	8.1576	(28.621)	0	0	0
2022/12/01	2032	04/05/2023	13.43	Put	Bond Future	401.7800	0.4018	884.4100	0.8844	120.123	0	0	400
2022/12/01	2032	04/05/2023	10.89	Call	Bond Future	2,814.0900	2.8141	1,335.4400	1.3354	(52.545)	0	0	0
2022/12/01	2032	04/05/2023	10.89	Put	Bond Future	3,420.4600	3.4205	5,695.4700	5.6955	66.512	0	0	0
2022/12/01	2032	04/05/2023	11.37	Call	Bond Future	4,148.5800	4.1486	2,213.2200	2.2132	(46.651)	0	0	400
2022/12/01	2032	04/05/2023			Bond Future	11.0108	85.4530	11.7846	81.6994	7.028	0.0000	0.0000	66,000
2022/12/01	2032	04/05/2023	10.88	Call	Bond Future	2,789.1700	2.7892	1,320.1400	1.3201	(52.669)	0	0	0
2022/12/01	2032	04/05/2023	10.88	Put	Bond Future	3,446.0100	3.4460	5,730.6400	5.7306	66.298	0	0	0
2022/12/01	2032	04/05/2023	11.37	Put	Bond Future	2,377.9500	2.3779	4,196.2500	4.1963	76.465	0	0	0
2022/12/01	2032	04/05/2023	10.62	Call	Bond Future	2,183.1400	2.1831	961.5900	0.9616	(55.954)	0	0	400
2022/12/01	2032	04/05/2023	10.62	Put	Bond Future	4,166.2200	4.1662	6,698.3300	6.6983	60.777	0	0	0
2022/12/01	2032	04/05/2023	10.87	Call	Bond Future	2,764.3700	2.7644	1,304.9500	1.3050	(52.794)	0	0	0
2022/12/01	2032	04/05/2023	10.87	Put	Bond Future	3,471.7200	3.4717	5,765.9600	5.7660	66.084	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
2022/12/01	2032	03/08/2023	11.77	Call	Bond Future	5,595.0700	5.5951	3,410.4000	3.4104	(39.046)	0	0	0
2022/12/01	2032	03/08/2023	11.77	Put	Bond Future	2,548.2300	2.5482	4,192.9000	4.1929	64.542	0	0	0
2022/12/01	2032	03/08/2023	11.90	Call	Bond Future	6,000.5800	6.0006	3,723.8100	3.7238	(37.942)	0	0	5,000
2022/12/01	2032	03/08/2023	11.90	Put	Bond Future	2,352.2000	2.3522	3,904.7700	3.9048	66.005	0	0	0
2022/12/01	2032	03/08/2023			Bond Future	11.1305	87.1735	11.9394	83.3442	7.267	0.0000	0.0000	2,600
2022/12/01	2032	03/08/2023	11.75	Call	Bond Future	5,533.6900	5.5337	3,363.4700	3.3635	(39.218)	0	0	0
2022/12/01	2032	03/08/2023	11.75	Put	Bond Future	2,579.9200	2.5799	4,239.0400	4.2390	64.309	0	0	0
2022/12/01	2032	03/08/2023	11.76	Call	Bond Future	5,564.4800	5.5645	3,387.0300	3.3870	(39.131)	0	0	0
2022/12/01	2032	03/08/2023	11.76	Put	Bond Future	2,564.1600	2.5642	4,216.0500	4.2161	64.422	0	0	0
2022/12/01	2032	02/11/2023	11.24	Call	Bond Future	3,829.7100	3.8297	2,111.2900	2.1113	(44.871)	0	0	0
2022/12/01	2032	02/11/2023	11.24	Put	Bond Future	3,912.2500	3.9123	6,100.5200	6.1005	55.934	0	0	0
2022/12/01	2032	02/11/2023			Bond Future	11.2573	84.7748	12.1036	80.8681	7.518	0.0000	0.0000	0
2022/12/01	2032	02/11/2023	11.23	Call	Bond Future	3,804.2300	3.8042	2,093.6500	2.0937	(44.965)	0	0	0
2022/12/01	2032	02/11/2023	11.23	Put	Bond Future	3,934.4800	3.9345	6,130.5900	6.1306	55.817	0	0	0
2022/12/01	2032	02/11/2023	11.22	Call	Bond Future	3,779.1600	3.7792	2,076.3800	2.0764	(45.057)	0	0	0
2022/12/01	2032	02/11/2023	11.22	Put	Bond Future	3,957.1500	3.9571	6,161.0600	6.1611	55.694	0	0	0
2022/12/01	2032	01/02/2024	11.84	Call	Bond Future	5,367.0200	5.3670	3,275.9100	3.2759	(38.962)	0	0	0
2022/12/01	2032	01/02/2024	11.84	Put	Bond Future	3,399.4600	3.3995	5,290.2600	5.2903	55.621	0	0	0
2022/12/01	2032	01/02/2024	11.83	Call	Bond Future	5,339.1900	5.3392	3,254.8000	3.2548	(39.039)	0	0	0
2022/12/01	2032	01/02/2024	11.83	Put	Bond Future	3,416.6000	3.4166	5,314.1200	5.3141	55.538	0	0	0
2022/12/01	2032	01/02/2024			Bond Future	11.4091	86.4071	12.2955	82.4252	7.769	0.0000	0.0000	0
2022/12/01	2032	01/02/2024	11.85	Call	Bond Future	5,394.9100	5.3949	3,297.0900	3.2971	(38.885)	0	0	0
2022/12/01	2032	01/02/2024	11.85	Put	Bond Future	3,382.4100	3.3824	5,266.5000	5.2665	55.703	0	0	0
2022/12/01	2033	02/02/2023			Bond Future	114.3957	114.3957	112.3660	112.3660	(1.774)	0.0000	0.0000	7,312
2022/12/01	2033	04/05/2023			Bond Future	115.2862	115.2862	113.2155	113.2155	(1.796)	0.0000	0.0000	0
2022/12/01	2033	03/08/2023			Bond Future	117.6332	117.6332	115.5200	115.5200	(1.796)	0.0000	0.0000	0
2022/12/01	2033	02/11/2023			Bond Future	118.6165	118.6165	116.4601	116.4601	(1.818)	0.0000	0.0000	0
2022/12/01	2033	01/02/2024			Bond Future	120.9315	120.9315	118.7334	118.7334	(1.818)	0.0000	0.0000	0
2022/12/01	2037	02/02/2023	11.03	Call	Bond Future	1,078.6900	1.0787	260.8300	0.2608	(75.820)	0	0	0
2022/12/01	2037	02/02/2023	11.03	Put	Bond Future	3,812.2400	3.8122	6,925.1700	6.9252	81.656	0	0	0
2022/12/01	2037	02/02/2023	11.04	Call	Bond Future	1,098.8300	1.0988	267.8100	0.2678	(75.628)	0	0	0
2022/12/01	2037	02/02/2023	11.04	Put	Bond Future	3,771.3400	3.7713	6,871.1100	6.8711	82.193	0	0	0
2022/12/01	2037	02/02/2023	11.97	Call	Bond Future	3,926.5600	3.9266	1,686.3000	1.6863	(57.054)	0	0	0
2022/12/01	2037	02/02/2023			Bond Future	11.4888	79.6019	12.1912	75.6711	6.113	0.0000	0.0000	135,867
2022/12/01	2037	02/02/2023	11.05	Call	Bond Future	1,119.0800	1.1191	274.8700	0.2749	(75.438)	0	0	0
2022/12/01	2037	02/02/2023	11.05	Put	Bond Future	3,730.6200	3.7306	6,817.2000	6.8172	82.736	0	0	0
2022/12/01	2037	02/02/2023	11.10	Call	Bond Future	1,224.1700	1.2242	312.4700	0.3125	(74.475)	0	0	577
2022/12/01	2037	02/02/2023	11.10	Put	Bond Future	3,531.8400	3.5318	6,550.9300	6.5509	85.482	0	0	0
2022/12/01	2037	02/02/2023	11.97	Put	Bond Future	1,201.8600	1.2019	2,892.3900	2.8924	140.659	0	0	577
2022/12/01	2037	04/05/2023	13.73	Put	Bond Future	719.1500	0.7192	1,395.0800	1.3951	93.990	0	0	400
2022/12/01	2037	04/05/2023	11.94	Call	Bond Future	4,761.7500	4.7618	2,680.9100	2.6809	(43.699)	0	0	0
2022/12/01	2037	04/05/2023	11.03	Put	Bond Future	5,573.7400	5.5737	8,404.8300	8.4048	50.793	0	0	0
2022/12/01	2037	04/05/2023	11.30	Call	Bond Future	2,819.1900	2.8192	1,373.9700	1.3740	(51.264)	0	0	0
2022/12/01	2037	04/05/2023	11.30	Put	Bond Future	4,623.1500	4.6231	7,186.5000	7.1865	55.446	0	0	0
2022/12/01	2037	04/05/2023	11.31	Call	Bond Future	2,846.0000	2.8460	1,390.6500	1.3906	(51.137)	0	0	0
2022/12/01	2037	04/05/2023	11.31	Put	Bond Future	4,591.0000	4.5910	7,144.2200	7.1442	55.614	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
2022/12/01	2037	04/05/2023	10.95	Call	Bond Future	1,978.1100	1.9781	876.8900	0.8769	(55.670)	0	0	703
2022/12/01	2037	04/05/2023	10.95	Put	Bond Future	5,886.0800	5.8861	8,793.4300	8.7934	49.394	0	0	0
2022/12/01	2037	04/05/2023			Bond Future	11.6109	81.1678	12.3408	77.1592	6.287	0.0000	0.0000	0
2022/12/01	2037	04/05/2023	13.73	Call	Bond Future	11,560.2100	11.5602	8,227.5700	8.2276	(28.829)	0	0	0
2022/12/01	2037	04/05/2023	11.32	Call	Bond Future	2,872.7200	2.8727	1,407.2900	1.4073	(51.012)	0	0	0
2022/12/01	2037	04/05/2023	11.32	Put	Bond Future	4,558.8200	4.5588	7,101.9600	7.1020	55.785	0	0	0
2022/12/01	2037	04/05/2023	11.78	Call	Bond Future	4,234.9400	4.2349	2,308.3900	2.3084	(45.492)	0	0	400
2022/12/01	2037	04/05/2023	11.78	Put	Bond Future	3,278.4700	3.2785	5,360.4900	5.3605	63.506	0	0	0
2022/12/01	2037	04/05/2023	11.94	Put	Bond Future	2,915.9900	2.9160	4,843.7200	4.8437	66.109	0	0	703
2022/12/01	2037	04/05/2023	11.03	Call	Bond Future	2,153.6800	2.1537	976.2000	0.9762	(54.673)	0	0	400
2022/12/01	2037	03/08/2023	12.12	Call	Bond Future	5,651.0800	5.6511	3,469.9700	3.4700	(38.596)	0	0	0
2022/12/01	2037	03/08/2023	12.12	Put	Bond Future	3,533.8800	3.5339	5,442.1600	5.4422	54.000	0	0	0
2022/12/01	2037	03/08/2023	12.13	Call	Bond Future	5,683.6900	5.6837	3,494.7000	3.4947	(38.514)	0	0	0
2022/12/01	2037	03/08/2023	12.13	Put	Bond Future	3,512.7200	3.5127	5,413.1200	5.4131	54.101	0	0	0
2022/12/01	2037	03/08/2023			Bond Future	11.7343	78.5442	12.4938	74.4548	6.473	0.0000	0.0000	0
2022/12/01	2037	03/08/2023	12.14	Call	Bond Future	5,716.6000	5.7166	3,519.7500	3.5198	(38.429)	0	0	0
2022/12/01	2037	03/08/2023	12.14	Put	Bond Future	3,491.9200	3.4919	5,384.4600	5.3845	54.198	0	0	0
2022/12/01	2037	02/11/2023	11.57	Call	Bond Future	3,995.3400	3.9953	2,296.0400	2.2960	(42.532)	0	0	0
2022/12/01	2037	02/11/2023	11.55	Put	Bond Future	5,638.2400	5.6382	8,126.9800	8.1270	44.140	0	0	0
2022/12/01	2037	02/11/2023	11.56	Put	Bond Future	5,608.1100	5.6081	8,088.8500	8.0888	44.235	0	0	0
2022/12/01	2037	02/11/2023			Bond Future	11.8534	80.1310	12.6426	75.9590	6.658	0.0000	0.0000	0
2022/12/01	2037	02/11/2023	11.57	Put	Bond Future	5,578.1300	5.5781	8,050.8600	8.0509	44.329	0	0	0
2022/12/01	2037	02/11/2023	11.55	Call	Bond Future	3,941.9700	3.9420	2,258.6800	2.2587	(42.702)	0	0	0
2022/12/01	2037	02/11/2023	11.56	Call	Bond Future	3,968.6100	3.9686	2,277.3200	2.2773	(42.617)	0	0	0
2022/12/01	2037	01/02/2024	12.33	Call	Bond Future	6,078.7900	6.0788	3,852.4200	3.8524	(36.625)	0	0	0
2022/12/01	2037	01/02/2024	12.33	Put	Bond Future	4,303.3700	4.3034	6,329.3700	6.3294	47.079	0	0	0
2022/12/01	2037	01/02/2024			Bond Future	11.9951	77.4192	12.8170	73.1669	6.852	0.0000	0.0000	0
2022/12/01	2037	01/02/2024	12.31	Call	Bond Future	6,017.0500	6.0171	3,804.7900	3.8048	(36.767)	0	0	0
2022/12/01	2037	01/02/2024	12.31	Put	Bond Future	4,345.9800	4.3460	6,386.0900	6.3861	46.942	0	0	0
2022/12/01	2037	01/02/2024	12.32	Call	Bond Future	6,047.7300	6.0477	3,828.4100	3.8284	(36.697)	0	0	0
2022/12/01	2037	01/02/2024	12.32	Put	Bond Future	4,324.4600	4.3245	6,357.5100	6.3575	47.013	0	0	0
2022/12/01	2038	02/02/2023			Bond Future	125.5017	125.5017	123.3706	123.3706	(1.698)	0.0000	0.0000	4,113
2022/12/01	2038	04/05/2023			Bond Future	127.9993	127.9993	125.8249	125.8249	(1.699)	0.0000	0.0000	1,583
2022/12/01	2038	03/08/2023			Bond Future	128.6423	128.6423	126.4231	126.4231	(1.725)	0.0000	0.0000	0
2022/12/01	2038	02/11/2023			Bond Future	131.2698	131.2698	129.0054	129.0054	(1.725)	0.0000	0.0000	0
2022/12/01	2038	01/02/2024			Bond Future	131.8223	131.8223	129.5141	129.5141	(1.751)	0.0000	0.0000	0
2022/12/01	2040	02/02/2023	10.93	Call	Bond Future	822.0900	0.8221	172.0800	0.1721	(79.068)	0	0	0
2022/12/01	2040	02/02/2023	12.24	Call	Bond Future	5,004.0200	5.0040	2,313.6700	2.3137	(53.764)	0	0	0
2022/12/01	2040	02/02/2023	12.24	Put	Bond Future	1,047.6300	1.0476	2,622.8100	2.6228	150.357	0	0	0
2022/12/01	2040	02/02/2023	12.27	Call	Bond Future	5,135.0900	5.1351	2,402.1200	2.4021	(53.221)	0	0	0
2022/12/01	2040	02/02/2023	12.27	Put	Bond Future	1,005.8500	1.0058	2,538.4100	2.5384	152.365	0	0	388
2022/12/01	2040	02/02/2023	11.12	Call	Bond Future	1,186.5000	1.1865	289.1400	0.2891	(75.631)	0	0	0
2022/12/01	2040	02/02/2023	11.12	Put	Bond Future	4,150.4900	4.1505	7,518.6600	7.5187	81.151	0	0	0
2022/12/01	2040	02/02/2023	11.19	Call	Bond Future	1,343.8600	1.3439	345.3300	0.3453	(74.303)	0	0	563
2022/12/01	2040	02/02/2023	11.19	Put	Bond Future	3,847.2400	3.8472	7,114.2400	7.1142	84.918	0	0	0
2022/12/01	2040	02/02/2023	12.07	Put	Bond Future	1,315.5700	1.3156	3,144.6200	3.1446	139.031	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
2022/12/01	2040	02/02/2023	10.96	Call	Bond Future	873.1200	0.8731	187.2400	0.1872	(78.555)	0	0	388
2022/12/01	2040	02/02/2023	10.96	Put	Bond Future	4,904.8700	4.9049	8,484.5200	8.4845	72.982	0	0	0
2022/12/01	2040	02/02/2023			Bond Future	11.5813	81.1758	12.2937	76.9103	6.152	0.0000	0.0000	131,096
2022/12/01	2040	02/02/2023	10.18	Call	Bond Future	131.3300	0.1313	14.4800	0.0145	(88.974)	0	0	0
2022/12/01	2040	02/02/2023	10.18	Put	Bond Future	9,681.3000	9.6813	13,829.9800	13.8300	42.853	0	0	0
2022/12/01	2040	02/02/2023	10.21	Call	Bond Future	142.6800	0.1427	16.1200	0.0161	(88.702)	0	0	388
2022/12/01	2040	02/02/2023	10.21	Put	Bond Future	9,470.3800	9.4704	13,609.3500	13.6093	43.704	0	0	0
2022/12/01	2040	02/02/2023	10.93	Put	Bond Future	5,056.3900	5.0564	8,671.9100	8.6719	71.504	0	0	0
2022/12/01	2040	02/02/2023	12.07	Call	Bond Future	4,280.6900	4.2807	1,844.2100	1.8442	(56.918)	0	0	0
2022/12/01	2040	02/02/2023	11.10	Call	Bond Future	1,143.6900	1.1437	274.4000	0.2744	(76.007)	0	0	0
2022/12/01	2040	02/02/2023	11.10	Put	Bond Future	4,240.0100	4.2400	7,636.2500	7.6363	80.100	0	0	0
2022/12/01	2040	02/02/2023	11.11	Call	Bond Future	1,164.9200	1.1649	281.6700	0.2817	(75.821)	0	0	0
2022/12/01	2040	02/02/2023	11.11	Put	Bond Future	4,195.0300	4.1950	7,577.3100	7.5773	80.626	0	0	0
2022/12/01	2040	04/05/2023	13.45	Put	Bond Future	1,073.3300	1.0733	2,017.2000	2.0172	87.938	0	0	486
2022/12/01	2040	04/05/2023	12.05	Put	Bond Future	3,059.8400	3.0598	5,129.7500	5.1298	67.648	0	0	684
2022/12/01	2040	04/05/2023	12.78	Call	Bond Future	8,000.7700	8.0008	5,051.2000	5.0512	(36.866)	0	0	0
2022/12/01	2040	04/05/2023	12.78	Put	Bond Future	1,775.3700	1.7754	3,175.6900	3.1757	78.875	0	0	388
2022/12/01	2040	04/05/2023	11.43	Call	Bond Future	3,128.5600	3.1286	1,518.8000	1.5188	(51.454)	0	0	0
2022/12/01	2040	04/05/2023	11.43	Put	Bond Future	4,812.4800	4.8125	7,552.6100	7.5526	56.938	0	0	0
2022/12/01	2040	04/05/2023	10.73	Put	Bond Future	7,799.5600	7.7996	11,258.6000	11.2586	44.349	0	0	0
2022/12/01	2040	04/05/2023			Bond Future	11.6998	82.7728	12.4398	78.4229	6.325	0.0000	0.0000	300
2022/12/01	2040	04/05/2023	13.45	Call	Bond Future	10,782.7700	10.7828	7,376.7500	7.3767	(31.588)	0	0	0
2022/12/01	2040	04/05/2023	11.48	Call	Bond Future	3,274.8400	3.2748	1,609.9800	1.6100	(50.838)	0	0	486
2022/12/01	2040	04/05/2023	11.48	Put	Bond Future	4,642.5800	4.6426	7,327.6100	7.3276	57.835	0	0	0
2022/12/01	2040	04/05/2023	12.05	Call	Bond Future	5,165.8300	5.1658	2,885.8500	2.8858	(44.136)	0	0	0
2022/12/01	2040	04/05/2023	11.41	Call	Bond Future	3,071.1800	3.0712	1,483.4000	1.4834	(51.699)	0	0	0
2022/12/01	2040	04/05/2023	11.41	Put	Bond Future	4,882.1100	4.8821	7,644.2200	7.6442	56.576	0	0	0
2022/12/01	2040	04/05/2023	11.42	Call	Bond Future	3,099.9100	3.0999	1,501.1200	1.5011	(51.575)	0	0	0
2022/12/01	2040	04/05/2023	11.42	Put	Bond Future	4,847.2900	4.8473	7,598.3900	7.5984	56.755	0	0	0
2022/12/01	2040	04/05/2023	10.73	Call	Bond Future	1,482.3400	1.4823	591.4900	0.5915	(60.098)	0	0	486
2022/12/01	2040	04/05/2023	10.92	Call	Bond Future	1,854.1500	1.8541	783.1000	0.7831	(57.765)	0	0	388
2022/12/01	2040	04/05/2023	10.92	Put	Bond Future	6,874.5600	6.8746	10,153.4000	10.1534	47.695	0	0	0
2022/12/01	2040	04/05/2023	11.03	Call	Bond Future	2,095.4300	2.0954	913.6200	0.9136	(56.399)	0	0	684
2022/12/01	2040	04/05/2023	11.03	Put	Bond Future	6,378.6600	6.3787	9,546.7400	9.5467	49.667	0	0	0
2022/12/01	2040	04/05/2023	10.17	Call	Bond Future	745.9400	0.7459	257.7700	0.2578	(65.444)	0	0	388
2022/12/01	2040	04/05/2023	10.17	Put	Bond Future	11,065.9200	11.0659	14,927.6400	14.9276	34.897	0	0	0
2022/12/01	2040	03/08/2023	12.23	Call	Bond Future	6,229.2000	6.2292	3,835.7200	3.8357	(38.424)	0	0	0
2022/12/01	2040	03/08/2023	12.23	Put	Bond Future	3,812.4900	3.8125	5,856.6400	5.8566	53.617	0	0	0
2022/12/01	2040	03/08/2023			Bond Future	11.8195	79.9312	12.5891	75.4935	6.511	0.0000	0.0000	0
2022/12/01	2040	03/08/2023	12.21	Call	Bond Future	6,158.9400	6.1589	3,782.2500	3.7823	(38.589)	0	0	0
2022/12/01	2040	03/08/2023	12.21	Put	Bond Future	3,857.2900	3.8573	5,918.2300	5.9182	53.430	0	0	0
2022/12/01	2040	03/08/2023	12.22	Call	Bond Future	6,194.0400	6.1940	3,808.9400	3.8089	(38.506)	0	0	0
2022/12/01	2040	03/08/2023	12.22	Put	Bond Future	3,834.8300	3.8348	5,887.3600	5.8874	53.523	0	0	0
2022/12/01	2040	02/11/2023	11.60	Put	Bond Future	6,259.0400	6.2590	8,971.7800	8.9718	43.341	0	0	0
2022/12/01	2040	02/11/2023	11.58	Call	Bond Future	4,177.7600	4.1778	2,380.4800	2.3805	(43.020)	0	0	0
2022/12/01	2040	02/11/2023	11.58	Put	Bond Future	6,325.9500	6.3260	9,055.9400	9.0559	43.155	0	0	0
2022/12/01	2040	02/11/2023	11.59	Call	Bond Future	4,205.8800	4.2059	2,399.9900	2.4000	(42.937)	0	0	0
2022/12/01	2040	02/11/2023			Bond Future	11.9346	81.5459	12.7338	77.0186	6.696	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
2022/12/01	2040	02/11/2023	11.60	Call	Bond Future	4,234.3900	4.2344	2,419.8600	2.4199	(42.852)	0	0	0
2022/12/01	2040	02/11/2023	11.59	Put	Bond Future	6,292.2600	6.2923	9,013.6400	9.0136	43.250	0	0	0
2022/12/01	2040	01/02/2024	12.33	Call	Bond Future	6,386.4700	6.3865	4,017.4200	4.0174	(37.095)	0	0	0
2022/12/01	2040	01/02/2024	12.33	Put	Bond Future	4,901.9300	4.9019	7,147.3500	7.1474	45.807	0	0	0
2022/12/01	2040	01/02/2024	12.34	Call	Bond Future	6,419.3900	6.4194	4,042.7200	4.0427	(37.023)	0	0	0
2022/12/01	2040	01/02/2024	12.34	Put	Bond Future	4,878.4200	4.8784	7,116.2200	7.1162	45.871	0	0	0
2022/12/01	2040	01/02/2024			Bond Future	12.0710	78.6110	12.9027	73.9965	6.890	0.0000	0.0000	0
2022/12/01	2040	01/02/2024	12.35	Call	Bond Future	6,452.0300	6.4520	4,067.7700	4.0678	(36.954)	0	0	0
2022/12/01	2040	01/02/2024	12.35	Put	Bond Future	4,854.6900	4.8547	7,084.9000	7.0849	45.939	0	0	0
2022/12/01	2044	02/02/2023	10.30	Call	Bond Future	211.4900	0.2115	27.5100	0.0275	(86.992)	0	0	0
2022/12/01	2044	02/02/2023	10.30	Put	Bond Future	8,742.3400	8.7423	12,856.6200	12.8566	47.062	0	0	0
2022/12/01	2044	02/02/2023	11.00	Call	Bond Future	1,072.4300	1.0724	251.8700	0.2519	(76.514)	0	0	2,500
2022/12/01	2044	02/02/2023	11.00	Put	Bond Future	4,530.5900	4.5306	8,008.2900	8.0083	76.760	0	0	0
2022/12/01	2044	02/02/2023	11.75	Put	Bond Future	1,864.6100	1.8646	4,117.0500	4.1170	120.800	0	0	2,500
2022/12/01	2044	02/02/2023	11.90	Call	Bond Future	3,914.2400	3.9142	1,618.1600	1.6182	(58.660)	0	0	0
2022/12/01	2044	02/02/2023	11.90	Put	Bond Future	1,534.3700	1.5344	3,536.5500	3.5365	130.489	0	0	0
2022/12/01	2044	02/02/2023	12.00	Call	Bond Future	4,329.4500	4.3294	1,872.9400	1.8729	(56.740)	0	0	0
2022/12/01	2044	02/02/2023	12.00	Put	Bond Future	1,344.0400	1.3440	3,185.7900	3.1858	137.031	0	0	4,000
2022/12/01	2044	02/02/2023	11.20	Put	Bond Future	3,634.2900	3.6343	6,815.8600	6.8159	87.543	0	0	0
2022/12/01	2044	02/02/2023	11.70	Call	Bond Future	0.0000	0.0000	1,171.1200	1.1711	100.000	0	0	1,700
2022/12/01	2044	02/02/2023	11.70	Put	Bond Future	0.0000	0.0000	4,325.4700	4.3255	100.000	0	0	0
2022/12/01	2044	02/02/2023	11.10	Call	Bond Future	0.0000	0.0000	328.0300	0.3280	100.000	0	0	1,700
2022/12/01	2044	02/02/2023	11.14	Call	Bond Future	1,386.8300	1.3868	362.8400	0.3628	(73.837)	0	0	0
2022/12/01	2044	02/02/2023	11.14	Put	Bond Future	3,888.7100	3.8887	7,162.9800	7.1630	84.199	0	0	0
2022/12/01	2044	02/02/2023	11.15	Call	Bond Future	1,411.1700	1.4112	371.9400	0.3719	(73.643)	0	0	0
2022/12/01	2044	02/02/2023	11.15	Put	Bond Future	3,845.4500	3.8455	7,104.4800	7.1045	84.750	0	0	0
2022/12/01	2044	02/02/2023			Bond Future	11.5196	78.4153	12.2215	74.1171	6.093	0.0000	0.0000	81,178
2022/12/01	2044	02/02/2023	10.75	Call	Bond Future	640.6700	0.6407	122.6500	0.1227	(80.856)	0	0	2,500
2022/12/01	2044	02/02/2023	10.75	Put	Bond Future	5,853.5400	5.8535	9,633.7800	9.6338	64.580	0	0	0
2022/12/01	2044	02/02/2023	11.75	Call	Bond Future	3,320.6600	3.3207	1,274.8400	1.2748	(61.609)	0	0	0
2022/12/01	2044	02/02/2023	11.16	Call	Bond Future	1,435.7500	1.4357	381.2000	0.3812	(73.449)	0	0	0
2022/12/01	2044	02/02/2023	11.16	Put	Bond Future	3,802.5200	3.8025	7,046.2300	7.0462	85.304	0	0	0
2022/12/01	2044	02/02/2023	11.20	Call	Bond Future	1,536.6000	1.5366	419.9100	0.4199	(72.673)	0	0	0
2022/12/01	2044	02/02/2023	11.10	Put	Bond Future	0.0000	0.0000	7,399.5000	7.3995	100.000	0	0	0
2022/12/01	2044	04/05/2023	11.75	Put	Bond Future	3,771.1900	3.7712	6,082.0300	6.0820	61.276	0	0	4,115
2022/12/01	2044	04/05/2023	11.41	Call	Bond Future	3,413.1500	3.4131	1,713.8600	1.7139	(49.787)	0	0	0
2022/12/01	2044	04/05/2023	11.41	Put	Bond Future	4,817.7300	4.8177	7,501.6600	7.5017	55.709	0	0	0
2022/12/01	2044	04/05/2023	11.42	Call	Bond Future	3,443.9000	3.4439	1,733.5000	1.7335	(49.665)	0	0	0
2022/12/01	2044	04/05/2023	11.42	Put	Bond Future	4,783.4400	4.7834	7,456.2600	7.4563	55.877	0	0	0
2022/12/01	2044	04/05/2023			Bond Future	11.6290	79.9580	12.3574	75.5748	6.264	0.0000	0.0000	0
2022/12/01	2044	04/05/2023	11.75	Call	Bond Future	4,529.0400	4.5290	2,456.6600	2.4567	(45.758)	0	0	0
2022/12/01	2044	04/05/2023	12.00	Call	Bond Future	5,428.5200	5.4285	3,094.4700	3.0945	(42.996)	0	0	0
2022/12/01	2044	04/05/2023	12.00	Put	Bond Future	3,142.8500	3.1429	5,192.0200	5.1920	65.201	0	0	4,115
2022/12/01	2044	04/05/2023	12.25	Call	Bond Future	6,379.8600	6.3799	3,800.9700	3.8010	(40.422)	0	0	0
2022/12/01	2044	04/05/2023	12.25	Put	Bond Future	2,616.6700	2.6167	4,421.0000	4.4210	68.955	0	0	1,500
2022/12/01	2044	04/05/2023	11.43	Call	Bond Future	3,474.7700	3.4748	1,753.2700	1.7533	(49.543)	0	0	0
2022/12/01	2044	04/05/2023	11.43	Put	Bond Future	4,749.3600	4.7494	7,411.0800	7.4111	56.044	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
2022/12/01	2044	03/08/2023	12.15	Call	Bond Future	6,353.3100	6.3533	3,927.2000	3.9272	(38.187)	0	0	0
2022/12/01	2044	03/08/2023	12.15	Put	Bond Future	3,869.5100	3.8695	5,914.9300	5.9149	52.860	0	0	0
2022/12/01	2044	03/08/2023	12.16	Call	Bond Future	6,389.3200	6.3893	3,954.7300	3.9547	(38.104)	0	0	0
2022/12/01	2044	03/08/2023	12.16	Put	Bond Future	3,846.7500	3.8468	5,883.6900	5.8837	52.952	0	0	0
2022/12/01	2044	03/08/2023			Bond Future	11.7391	77.1848	12.4958	72.7133	6.446	0.0000	0.0000	0
2022/12/01	2044	03/08/2023	12.17	Call	Bond Future	6,425.1300	6.4251	3,982.0900	3.9821	(38.023)	0	0	0
2022/12/01	2044	03/08/2023	12.17	Put	Bond Future	3,823.8700	3.8239	5,852.3600	5.8524	53.048	0	0	0
2022/12/01	2044	02/11/2023	11.57	Call	Bond Future	4,461.8600	4.4619	2,576.0400	2.5760	(42.265)	0	0	0
2022/12/01	2044	02/11/2023	11.57	Put	Bond Future	6,171.8700	6.1719	8,847.9300	8.8479	43.359	0	0	0
2022/12/01	2044	02/11/2023			Bond Future	11.8444	78.7442	12.6293	74.1823	6.627	0.0000	0.0000	0
2022/12/01	2044	02/11/2023	11.55	Call	Bond Future	4,402.3100	4.4023	2,534.2000	2.5342	(42.435)	0	0	0
2022/12/01	2044	02/11/2023	11.55	Put	Bond Future	6,239.4100	6.2394	8,933.1800	8.9332	43.173	0	0	0
2022/12/01	2044	02/11/2023	11.56	Call	Bond Future	4,432.1900	4.4322	2,555.2100	2.5552	(42.349)	0	0	0
2022/12/01	2044	02/11/2023	11.56	Put	Bond Future	6,205.7000	6.2057	8,890.6000	8.8906	43.265	0	0	0
2022/12/01	2044	01/02/2024	12.29	Call	Bond Future	6,692.4700	6.6925	4,244.0000	4.2440	(36.585)	0	0	0
2022/12/01	2044	01/02/2024	12.29	Put	Bond Future	4,804.8800	4.8049	7,006.1900	7.0062	45.814	0	0	0
2022/12/01	2044	01/02/2024			Bond Future	11.9691	75.8804	12.7852	71.2306	6.818	0.0000	0.0000	0
2022/12/01	2044	01/02/2024	12.27	Call	Bond Future	6,624.9900	6.6250	4,191.9400	4.1919	(36.725)	0	0	0
2022/12/01	2044	01/02/2024	12.27	Put	Bond Future	4,852.7400	4.8527	7,069.4700	7.0695	45.680	0	0	0
2022/12/01	2044	01/02/2024	12.28	Call	Bond Future	6,658.7100	6.6587	4,217.9400	4.2179	(36.655)	0	0	0
2022/12/01	2044	01/02/2024	12.28	Put	Bond Future	4,828.7500	4.8288	7,037.7600	7.0378	45.747	0	0	0
2022/12/01	2046	02/02/2023			Bond Future	112.0787	112.0787	109.8680	109.8680	(1.972)	0.0000	0.0000	13,085
2022/12/01	2046	04/05/2023			Bond Future	112.2754	112.2754	110.0200	110.0200	(2.009)	0.0000	0.0000	4,935
2022/12/01	2046	03/08/2023			Bond Future	114.5614	114.5614	112.2598	112.2598	(2.009)	0.0000	0.0000	0
2022/12/01	2046	02/11/2023			Bond Future	114.8143	114.8143	112.4658	112.4658	(2.045)	0.0000	0.0000	0
2022/12/01	2046	01/02/2024			Bond Future	117.0541	117.0541	114.6600	114.6600	(2.045)	0.0000	0.0000	0
2022/12/01	2050	02/02/2023			Bond Future	112.2213	112.2213	108.1216	108.1216	(3.653)	0.0000	0.0000	10,467
2022/12/01	2050	04/05/2023			Bond Future	114.4543	114.4543	110.2723	110.2723	(3.654)	0.0000	0.0000	3,359
2022/12/01	2050	03/08/2023			Bond Future	114.6019	114.6019	110.3343	110.3343	(3.724)	0.0000	0.0000	0
2022/12/01	2050	02/11/2023			Bond Future	116.9427	116.9427	112.5879	112.5879	(3.724)	0.0000	0.0000	0
2022/12/01	2050	01/02/2024			Bond Future	116.9872	116.9872	112.5477	112.5477	(3.795)	0.0000	0.0000	0
2022/12/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	AL37	02/02/2023			Index Future	855.5610	855.5610	839.4350	839.4350	(1.885)	0.0000	0.0000	0
2022/12/01	AL37	04/05/2023			Index Future	872.3740	872.3740	855.9260	855.9260	(1.885)	0.0000	0.0000	0
2022/12/01	AL37	03/08/2023			Index Future	889.9290	889.9290	873.1480	873.1480	(1.886)	0.0000	0.0000	0
2022/12/01	AL37	02/11/2023			Index Future	907.9070	907.9070	890.7870	890.7870	(1.886)	0.0000	0.0000	0
2022/12/01	AL37	01/02/2024			Index Future	925.4430	925.4430	907.9950	907.9950	(1.885)	0.0000	0.0000	0
2022/12/01	AL7T	02/02/2023			Index Future	985.2460	985.2460	946.8630	946.8630	(3.896)	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
2022/12/01	AL7T	04/05/2023			Index Future	1,004.6080	1,004.6080	965.4640	965.4640	(3.896)	0.0000	0.0000	0
2022/12/01	AL7T	03/08/2023			Index Future	1,024.8230	1,024.8230	984.8900	984.8900	(3.897)	0.0000	0.0000	0
2022/12/01	AL7T	02/11/2023			Index Future	1,045.5270	1,045.5270	1,004.7870	1,004.7870	(3.897)	0.0000	0.0000	0
2022/12/01	AL7T	01/02/2024			Index Future	1,065.7210	1,065.7210	1,024.1970	1,024.1970	(3.896)	0.0000	0.0000	0
2022/12/01	ALBI	02/02/2023			Index Future	863.3920	863.3920	828.3170	828.3170	(4.062)	0.0000	0.0000	107
2022/12/01	ALBI	04/05/2023			Index Future	880.3600	880.3600	844.5900	844.5900	(4.063)	0.0000	0.0000	0
2022/12/01	ALBI	03/08/2023			Index Future	898.0750	898.0750	861.5840	861.5840	(4.063)	0.0000	0.0000	0
2022/12/01	ALBI	02/11/2023			Index Future	916.2180	916.2180	878.9890	878.9890	(4.063)	0.0000	0.0000	0
2022/12/01	ALBI	01/02/2024			Index Future	933.9140	933.9140	895.9690	895.9690	(4.063)	0.0000	0.0000	0
2022/12/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	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
2022/12/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/01	ES33	02/02/2023			Bond Future	12.2927	75.0079	13.0067	71.7819	5.809	0.0000	0.0000	350
2022/12/01	ES33	04/05/2023			Bond Future	12.4548	72.7060	13.1997	69.4154	5.981	0.0000	0.0000	0
2022/12/01	ES33	03/08/2023			Bond Future	12.6160	74.1868	13.3933	70.8290	6.161	0.0000	0.0000	0
2022/12/01	ES33	02/11/2023			Bond Future	12.7878	71.9074	13.5996	68.4811	6.348	0.0000	0.0000	0
2022/12/01	ES33	01/02/2024			Bond Future	12.9889	73.3073	13.8381	69.8143	6.538	0.0000	0.0000	0
2022/12/01	ES42	02/02/2023			Bond Future	12.5102	73.4802	13.2181	69.7768	5.659	0.0000	0.0000	4,195
2022/12/01	ES42	04/05/2023			Bond Future	12.6566	70.6794	13.3944	66.9018	5.829	0.0000	0.0000	0
2022/12/01	ES42	03/08/2023			Bond Future	12.7979	72.1193	13.5658	68.2647	6.000	0.0000	0.0000	0
2022/12/01	ES42	02/11/2023			Bond Future	12.9476	69.3298	13.7482	65.3966	6.183	0.0000	0.0000	0
2022/12/01	ES42	01/02/2024			Bond Future	13.1140	70.6778	13.9487	66.6679	6.365	0.0000	0.0000	0
2022/12/01	GOVI	02/02/2023	850.82	Call	GOVI	3,820.0000	0.3820	0.0000	0.0000	(100.000)	0	0	0
2022/12/01	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	342,720.0000	34.2720	100.000	0	0	0
2022/12/01	GOVI	02/02/2023	850.83	Call	GOVI	3,720.0000	0.3720	0.0000	0.0000	(100.000)	0	0	0
2022/12/01	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	342,820.0000	34.2820	100.000	0	0	0
2022/12/01	GOVI	02/02/2023			GOVI	851.2020	851.2020	816.5480	816.5480	(4.071)	0.0000	0.0000	836
2022/12/01	GOVI	02/02/2023	850.84	Call	GOVI	3,620.0000	0.3620	0.0000	0.0000	(100.000)	0	0	0
2022/12/01	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	342,920.0000	34.2920	100.000	0	0	0
2022/12/01	GOVI	04/05/2023	852.86	Call	GOVI	150,690.0000	15.0690	0.0000	0.0000	(100.000)	0	0	0
2022/12/01	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	202,710.0000	20.2710	100.000	0	0	0
2022/12/01	GOVI	04/05/2023	852.87	Call	GOVI	150,590.0000	15.0590	0.0000	0.0000	(100.000)	0	0	0
2022/12/01	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	202,810.0000	20.2810	100.000	0	0	0
2022/12/01	GOVI	04/05/2023			GOVI	867.9290	867.9290	832.5890	832.5890	(4.072)	0.0000	0.0000	0
2022/12/01	GOVI	04/05/2023	852.88	Call	GOVI	150,490.0000	15.0490	0.0000	0.0000	(100.000)	0	0	0
2022/12/01	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	202,910.0000	20.2910	100.000	0	0	0
2022/12/01	GOVI	03/08/2023	837.21	Call	GOVI	481,840.0000	48.1840	121,310.0000	12.1310	(74.824)	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
2022/12/01	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/01	GOVI	03/08/2023	837.22	Call	GOVI	481,740.0000	48.1740	121,210.0000	12.1210	(74.839)	0	0	0
2022/12/01	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/01	GOVI	03/08/2023			GOVI	885.3940	885.3940	849.3410	849.3410	(4.072)	0.0000	0.0000	0
2022/12/01	GOVI	03/08/2023	837.23	Call	GOVI	481,640.0000	48.1640	121,110.0000	12.1110	(74.855)	0	0	0
2022/12/01	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/01	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	193,100.0000	19.3100	100.000	0	0	0
2022/12/01	GOVI	02/11/2023	885.82	Call	GOVI	174,610.0000	17.4610	0.0000	0.0000	(100.000)	0	0	0
2022/12/01	GOVI	02/11/2023			GOVI	903.2810	903.2810	866.5000	866.5000	(4.072)	0.0000	0.0000	0
2022/12/01	GOVI	02/11/2023	885.80	Call	GOVI	174,810.0000	17.4810	0.0000	0.0000	(100.000)	0	0	0
2022/12/01	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	193,000.0000	19.3000	100.000	0	0	0
2022/12/01	GOVI	02/11/2023	885.81	Call	GOVI	174,710.0000	17.4710	0.0000	0.0000	(100.000)	0	0	0
2022/12/01	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	193,200.0000	19.3200	100.000	0	0	0
2022/12/01	GOVI	01/02/2024	880.00	Call	GOVI	407,280.0000	40.7280	32,380.0000	3.2380	(92.050)	0	0	0
2022/12/01	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/01	GOVI	01/02/2024			GOVI	920.7280	920.7280	883.2380	883.2380	(4.072)	0.0000	0.0000	0
2022/12/01	GOVI	01/02/2024	879.98	Call	GOVI	407,480.0000	40.7480	32,580.0000	3.2580	(92.005)	0	0	0
2022/12/01	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/01	GOVI	01/02/2024	879.99	Call	GOVI	407,380.0000	40.7380	32,480.0000	3.2480	(92.027)	0	0	0
2022/12/01	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/01	IGOV	02/02/2023			Index Future	318.7260	318.7260	314.2490	314.2490	(1.405)	0.0000	0.0000	663
2022/12/01	IGOV	04/05/2023			Index Future	325.0670	325.0670	320.4990	320.4990	(1.405)	0.0000	0.0000	16
2022/12/01	IGOV	03/08/2023			Index Future	331.6840	331.6840	327.0230	327.0230	(1.405)	0.0000	0.0000	0
2022/12/01	IGOV	02/11/2023			Index Future	338.4590	338.4590	333.7020	333.7020	(1.405)	0.0000	0.0000	0
2022/12/01	IGOV	01/02/2024			Index Future	345.0690	345.0690	340.2210	340.2210	(1.405)	0.0000	0.0000	0
2022/12/01	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/12/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/01	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
2022/12/01	JBAF	21/12/2022			Jibar Tradeable Future	7.2350	92.7650	7.2400	92.7600	0.069	0.0000	0.0000	68
2022/12/01	JBAF	18/01/2023			Jibar Tradeable Future	7.2650	92.7350	7.3350	92.6650	0.964	0.0000	0.0000	0
2022/12/01	JBAF	15/02/2023			Jibar Tradeable Future	7.6300	92.3700	7.8100	92.1900	2.359	0.0000	0.0000	0
2022/12/01	JBAF	15/03/2023			Jibar Tradeable Future	7.6550	92.3450	7.9750	92.0250	4.180	0.0000	0.0000	0
2022/12/01	JBAF	19/04/2023			Jibar Tradeable Future	7.7900	92.2100	8.0700	91.9300	3.594	0.0000	0.0000	0
2022/12/01	JBAF	17/05/2023			Jibar Tradeable Future	7.8200	92.1800	8.1450	91.8550	4.156	0.0000	0.0000	0
2022/12/01	JBAF	21/06/2023			Jibar Tradeable Future	7.8400	92.1600	8.2100	91.7900	4.719	0.0000	0.0000	0
2022/12/01	JBAF	20/09/2023			Jibar Tradeable Future	7.8450	92.1550	8.2500	91.7500	5.163	0.0000	0.0000	75
2022/12/01	JBAF	20/12/2023			Jibar Tradeable Future	7.8450	92.1550	8.2600	91.7400	5.290	0.0000	0.0000	272
2022/12/01	JBAF	20/03/2024			Jibar Tradeable Future	7.8300	92.1700	8.2700	91.7300	5.619	0.0000	0.0000	0
2022/12/01	JBAF	19/06/2024			Jibar Tradeable Future	7.8000	92.2000	8.2550	91.7450	5.833	0.0000	0.0000	0
2022/12/01	JBAF	18/09/2024			Jibar Tradeable Future	7.7850	92.2150	8.2800	91.7200	6.358	0.0000	0.0000	0
2022/12/01	R035	02/02/2023	9.81	Call	Bond Future	85.4200	0.0854	8.2600	0.0083	(90.330)	0	0	582
2022/12/01	R035	02/02/2023	9.81	Put	Bond Future	9,374.5500	9.3746	13,234.3100	13.2343	41.173	0	0	0
2022/12/01	R035	02/02/2023	9.85	Call	Bond Future	95.9000	0.0959	9.5900	0.0096	(90.000)	0	0	0
2022/12/01	R035	02/02/2023	9.89	Call	Bond Future	107.4600	0.1075	11.1100	0.0111	(89.661)	0	0	388
2022/12/01	R035	02/02/2023	9.89	Put	Bond Future	8,865.7100	8.8657	12,706.2800	12.7063	43.319	0	0	0
2022/12/01	R035	02/02/2023	11.94	Call	Bond Future	4,475.8400	4.4758	2,029.7700	2.0298	(54.651)	0	0	0
2022/12/01	R035	02/02/2023	13.22	Put	Bond Future	140.1600	0.1402	491.8100	0.4918	250.892	0	0	976
2022/12/01	R035	02/02/2023	10.88	Call	Bond Future	1,114.1900	1.1142	269.5300	0.2695	(75.809)	0	0	0
2022/12/01	R035	02/02/2023	10.88	Put	Bond Future	3,638.2100	3.6382	6,730.4700	6.7305	84.994	0	0	0
2022/12/01	R035	02/02/2023	10.66	Call	Bond Future	725.6900	0.7257	146.6000	0.1466	(79.799)	0	0	0
2022/12/01	R035	02/02/2023	10.66	Put	Bond Future	4,583.1500	4.5831	7,940.9800	7.9410	73.265	0	0	582
2022/12/01	R035	02/02/2023	10.30	Put	Bond Future	6,416.6600	6.4167	10,085.0600	10.0851	57.170	0	0	0
2022/12/01	R035	02/02/2023	10.60	Call	Bond Future	639.5400	0.6395	122.7700	0.1228	(80.803)	0	0	0
2022/12/01	R035	02/02/2023	10.60	Put	Bond Future	4,865.6800	4.8657	8,285.8300	8.2858	70.291	0	0	0
2022/12/01	R035	02/02/2023	10.64	Put	Bond Future	4,676.2400	4.6762	8,055.3100	8.0553	72.260	0	0	0
2022/12/01	R035	02/02/2023			Bond Future	11.3098	88.0949	12.0182	84.1580	6.264	0.0000	0.0000	150,815
2022/12/01	R035	02/02/2023	9.85	Put	Bond Future	9,119.0700	9.1191	12,969.6800	12.9697	42.226	0	0	0
2022/12/01	R035	02/02/2023	11.94	Put	Bond Future	960.6200	0.9606	2,451.4700	2.4515	155.197	0	0	0
2022/12/01	R035	02/02/2023	11.98	Call	Bond Future	4,639.5300	4.6395	2,138.8800	2.1389	(53.899)	0	0	0
2022/12/01	R035	02/02/2023	11.98	Put	Bond Future	908.3200	0.9083	2,344.5900	2.3446	158.124	0	0	388
2022/12/01	R035	02/02/2023	13.22	Call	Bond Future	10,173.2500	10.1733	6,587.9800	6.5880	(35.242)	0	0	0
2022/12/01	R035	02/02/2023	11.05	Call	Bond Future	1,494.2400	1.4942	410.9900	0.4110	(72.495)	0	0	976
2022/12/01	R035	02/02/2023	11.05	Put	Bond Future	3,007.3400	3.0073	5,861.0100	5.8610	94.890	0	0	0
2022/12/01	R035	02/02/2023	11.06	Call	Bond Future	1,518.8300	1.5188	420.8000	0.4208	(72.294)	0	0	0
2022/12/01	R035	02/02/2023	11.06	Put	Bond Future	2,972.9800	2.9730	5,811.8700	5.8119	95.490	0	0	582
2022/12/01	R035	02/02/2023	10.86	Call	Bond Future	1,074.0300	1.0740	255.7300	0.2557	(76.190)	0	0	0
2022/12/01	R035	02/02/2023	10.86	Put	Bond Future	3,718.0900	3.7181	6,836.7100	6.8367	83.877	0	0	0
2022/12/01	R035	02/02/2023	10.87	Call	Bond Future	1,094.0600	1.0941	262.5900	0.2626	(75.999)	0	0	0
2022/12/01	R035	02/02/2023	10.87	Put	Bond Future	3,678.0700	3.6781	6,783.5200	6.7835	84.432	0	0	0
2022/12/01	R035	02/02/2023	10.30	Call	Bond Future	314.1700	0.3142	45.6500	0.0457	(85.470)	0	0	976
2022/12/01	R035	02/02/2023	10.64	Call	Bond Future	696.1300	0.6961	138.2800	0.1383	(80.136)	0	0	388
2022/12/01	R035	04/05/2023	11.22	Put	Bond Future	4,227.5600	4.2276	6,705.9900	6.7060	58.626	0	0	0
2022/12/01	R035	04/05/2023	12.46	Call	Bond Future	7,217.0900	7.2171	4,535.3800	4.5354	(37.158)	0	0	0
2022/12/01	R035	04/05/2023	12.46	Put	Bond Future	1,681.4100	1.6814	3,014.5100	3.0145	79.285	0	0	388

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
2022/12/01	R035	04/05/2023	13.18	Call	Bond Future	10,058.9900	10.0590	6,907.9500	6.9079	(31.326)	0	0	0
2022/12/01	R035	04/05/2023	13.18	Put	Bond Future	962.1800	0.9622	1,825.9500	1.8259	89.772	0	0	491
2022/12/01	R035	04/05/2023	11.17	Call	Bond Future	2,897.6000	2.8976	1,411.9200	1.4119	(51.273)	0	0	491
2022/12/01	R035	04/05/2023	11.20	Call	Bond Future	2,978.8000	2.9788	1,462.7000	1.4627	(50.896)	0	0	0
2022/12/01	R035	04/05/2023	11.21	Call	Bond Future	3,006.0400	3.0060	1,479.8100	1.4798	(50.772)	0	0	0
2022/12/01	R035	04/05/2023	10.60	Call	Bond Future	1,598.1700	1.5982	663.1900	0.6632	(58.503)	0	0	388
2022/12/01	R035	04/05/2023	10.60	Put	Bond Future	6,468.2300	6.4682	9,548.0600	9.5481	47.615	0	0	0
2022/12/01	R035	04/05/2023			Bond Future	11.4296	85.3230	12.1667	81.3082	6.449	0.0000	0.0000	103,525
2022/12/01	R035	04/05/2023	11.22	Call	Bond Future	3,033.4100	3.0334	1,497.0300	1.4970	(50.649)	0	0	0
2022/12/01	R035	04/05/2023	11.17	Put	Bond Future	4,380.1400	4.3801	6,909.2700	6.9093	57.741	0	0	0
2022/12/01	R035	04/05/2023	11.20	Put	Bond Future	4,288.1400	4.2881	6,786.8500	6.7868	58.270	0	0	0
2022/12/01	R035	04/05/2023	11.21	Put	Bond Future	4,257.7600	4.2578	6,746.3400	6.7463	58.448	0	0	0
2022/12/01	R035	04/05/2023	9.85	Call	Bond Future	617.7000	0.6177	206.0000	0.2060	(66.650)	0	0	388
2022/12/01	R035	04/05/2023	9.85	Put	Bond Future	10,239.1800	10.2392	13,842.2900	13.8423	35.189	0	0	0
2022/12/01	R035	04/05/2023	10.42	Call	Bond Future	1,286.5500	1.2866	504.9400	0.5049	(60.752)	0	0	491
2022/12/01	R035	04/05/2023	10.42	Put	Bond Future	7,265.6200	7.2656	10,498.8200	10.4988	44.500	0	0	0
2022/12/01	R035	03/08/2023	12.00	Call	Bond Future	5,775.3200	5.7753	3,555.9600	3.5560	(38.428)	0	0	0
2022/12/01	R035	03/08/2023	12.00	Put	Bond Future	3,329.6400	3.3296	5,206.0800	5.2061	56.356	0	0	0
2022/12/01	R035	03/08/2023			Bond Future	11.5483	87.0408	12.3159	82.9450	6.647	0.0000	0.0000	0
2022/12/01	R035	03/08/2023	11.98	Call	Bond Future	5,709.3700	5.7094	3,505.7300	3.5057	(38.597)	0	0	0
2022/12/01	R035	03/08/2023	11.98	Put	Bond Future	3,369.8000	3.3698	5,261.9600	5.2620	56.151	0	0	0
2022/12/01	R035	03/08/2023	11.99	Call	Bond Future	5,742.3100	5.7423	3,530.8100	3.5308	(38.512)	0	0	0
2022/12/01	R035	03/08/2023	11.99	Put	Bond Future	3,349.6600	3.3497	5,233.9600	5.2340	56.253	0	0	0
2022/12/01	R035	02/11/2023	11.41	Call	Bond Future	3,936.0100	3.9360	2,237.8900	2.2379	(43.143)	0	0	0
2022/12/01	R035	02/11/2023	11.41	Put	Bond Future	5,394.3800	5.3944	7,874.8100	7.8748	45.982	0	0	0
2022/12/01	R035	02/11/2023	11.42	Call	Bond Future	3,962.7700	3.9628	2,256.5800	2.2566	(43.055)	0	0	0
2022/12/01	R035	02/11/2023	11.42	Put	Bond Future	5,365.6300	5.3656	7,837.9900	7.8380	46.078	0	0	0
2022/12/01	R035	02/11/2023			Bond Future	11.6758	84.2947	12.4755	80.1161	6.849	0.0000	0.0000	0
2022/12/01	R035	02/11/2023	11.43	Call	Bond Future	3,989.6300	3.9896	2,275.3600	2.2754	(42.968)	0	0	0
2022/12/01	R035	02/11/2023	11.43	Put	Bond Future	5,337.0200	5.3370	7,801.3000	7.8013	46.173	0	0	0
2022/12/01	R035	01/02/2024	12.18	Put	Bond Future	4,167.8800	4.1679	6,207.9900	6.2080	48.948	0	0	0
2022/12/01	R035	01/02/2024	12.19	Call	Bond Future	6,029.5500	6.0296	3,803.6100	3.8036	(36.917)	0	0	0
2022/12/01	R035	01/02/2024	12.19	Put	Bond Future	4,147.3400	4.1473	6,180.3900	6.1804	49.021	0	0	0
2022/12/01	R035	01/02/2024			Bond Future	11.8288	85.9181	12.6636	81.6591	7.058	0.0000	0.0000	0
2022/12/01	R035	01/02/2024	12.18	Call	Bond Future	5,998.8000	5.9988	3,779.9200	3.7799	(36.989)	0	0	0
2022/12/01	R035	01/02/2024	12.20	Call	Bond Future	6,060.3500	6.0603	3,827.3700	3.8274	(36.846)	0	0	0
2022/12/01	R035	01/02/2024	12.20	Put	Bond Future	4,126.9100	4.1269	6,152.9200	6.1529	49.093	0	0	0
2022/12/01	R186	02/02/2023	8.32	Call	Bond Future	338.0000	0.3380	48.2500	0.0483	(85.725)	0	0	0
2022/12/01	R186	02/02/2023	8.32	Put	Bond Future	1,891.5500	1.8916	3,715.2900	3.7153	96.415	0	0	0
2022/12/01	R186	02/02/2023	8.33	Call	Bond Future	347.4100	0.3474	50.3100	0.0503	(85.519)	0	0	0
2022/12/01	R186	02/02/2023	8.33	Put	Bond Future	1,867.0200	1.8670	3,683.4100	3.6834	97.288	0	0	0
2022/12/01	R186	02/02/2023			Bond Future	8.7818	106.8964	9.4239	104.7829	7.312	0.0000	0.0000	72,193
2022/12/01	R186	02/02/2023	8.34	Call	Bond Future	357.1400	0.3571	52.5000	0.0525	(85.300)	0	0	0
2022/12/01	R186	02/02/2023	8.34	Put	Bond Future	1,842.8200	1.8428	3,651.6700	3.6517	98.157	0	0	0
2022/12/01	R186	04/05/2023	8.83	Put	Bond Future	1,580.9200	1.5809	2,889.3600	2.8894	82.764	0	0	0
2022/12/01	R186	04/05/2023	8.84	Call	Bond Future	1,528.6200	1.5286	674.4300	0.6744	(55.880)	0	0	0
2022/12/01	R186	04/05/2023			Bond Future	8.8520	108.9977	9.5484	106.8420	7.867	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
2022/12/01	R186	04/05/2023	8.82	Call	Bond Future	1,495.5800	1.4956	655.0800	0.6551	(56.199)	0	0	0
2022/12/01	R186	04/05/2023	8.82	Put	Bond Future	1,595.9800	1.5960	2,911.2400	2.9112	82.411	0	0	0
2022/12/01	R186	04/05/2023	8.83	Call	Bond Future	1,511.9100	1.5119	664.5900	0.6646	(56.043)	0	0	0
2022/12/01	R186	04/05/2023	8.84	Put	Bond Future	1,566.2600	1.5663	2,867.8300	2.8678	83.101	0	0	0
2022/12/01	R186	03/08/2023	9.73	Put	Bond Future	989.8500	0.9898	1,842.1600	1.8422	86.105	0	0	0
2022/12/01	R186	03/08/2023	9.74	Call	Bond Future	3,376.8900	3.3769	2,025.1000	2.0251	(40.031)	0	0	0
2022/12/01	R186	03/08/2023	9.74	Put	Bond Future	982.5000	0.9825	1,830.0700	1.8301	86.267	0	0	0
2022/12/01	R186	03/08/2023			Bond Future	8.9133	105.8864	9.6718	103.6870	8.509	0.0000	0.0000	0
2022/12/01	R186	03/08/2023	9.73	Call	Bond Future	3,355.6900	3.3557	2,008.6400	2.0086	(40.142)	0	0	0
2022/12/01	R186	03/08/2023	9.75	Call	Bond Future	3,398.1400	3.3981	2,041.6300	2.0416	(39.919)	0	0	0
2022/12/01	R186	03/08/2023	9.75	Put	Bond Future	975.2100	0.9752	1,818.0600	1.8181	86.428	0	0	0
2022/12/01	R186	02/11/2023	9.40	Call	Bond Future	2,632.5500	2.6325	1,483.4400	1.4834	(43.650)	0	0	0
2022/12/01	R186	02/11/2023	9.40	Put	Bond Future	1,488.8000	1.4888	2,583.5000	2.5835	73.529	0	0	0
2022/12/01	R186	02/11/2023	9.15	Call	Bond Future	2,203.2700	2.2033	1,177.6400	1.1776	(46.550)	0	0	1,715
2022/12/01	R186	02/11/2023			Bond Future	8.9796	108.0255	9.8099	105.7817	9.247	0.0000	0.0000	0
2022/12/01	R186	02/11/2023	10.42	Call	Bond Future	4,644.3700	4.6444	3,074.2500	3.0743	(33.807)	0	0	0
2022/12/01	R186	02/11/2023	10.42	Put	Bond Future	790.6300	0.7906	1,464.3200	1.4643	85.209	0	0	1,715
2022/12/01	R186	02/11/2023	9.15	Put	Bond Future	1,737.7600	1.7378	2,955.9400	2.9559	70.101	0	0	0
2022/12/01	R186	02/11/2023	9.38	Call	Bond Future	2,596.8500	2.5969	1,457.3800	1.4574	(43.879)	0	0	0
2022/12/01	R186	02/11/2023	9.38	Put	Bond Future	1,507.1500	1.5072	2,611.4900	2.6115	73.273	0	0	0
2022/12/01	R186	02/11/2023	9.39	Call	Bond Future	2,614.8800	2.6149	1,470.5800	1.4706	(43.761)	0	0	0
2022/12/01	R186	02/11/2023	9.39	Put	Bond Future	1,498.1500	1.4981	2,597.6600	2.5977	73.391	0	0	0
2022/12/01	R186	01/02/2024	9.51	Call	Bond Future	2,697.9200	2.6979	1,546.6600	1.5467	(42.672)	0	0	0
2022/12/01	R186	01/02/2024	9.52	Put	Bond Future	1,648.6500	1.6487	2,779.9100	2.7799	68.617	0	0	0
2022/12/01	R186	01/02/2024	9.50	Call	Bond Future	2,681.5400	2.6815	1,534.5900	1.5346	(42.772)	0	0	0
2022/12/01	R186	01/02/2024			Bond Future	9.0968	104.8036	10.0118	102.5167	10.059	0.0000	0.0000	0
2022/12/01	R186	01/02/2024	9.51	Put	Bond Future	1,657.2500	1.6572	2,792.8000	2.7928	68.520	0	0	0
2022/12/01	R186	01/02/2024	9.52	Call	Bond Future	2,714.3400	2.7143	1,558.7900	1.5588	(42.572)	0	0	0
2022/12/01	R186	01/02/2024	9.50	Put	Bond Future	1,665.9000	1.6659	2,805.7600	2.8058	68.423	0	0	0
2022/12/01	R197	02/02/2023			Bond Future	329.5332	329.5332	329.2383	329.2383	(0.089)	0.0000	0.0000	977
2022/12/01	R197	04/05/2023			Bond Future	336.0892	336.0892	335.7863	335.7863	(0.090)	0.0000	0.0000	0
2022/12/01	R197	03/08/2023			Bond Future	333.8634	333.8634	333.5517	333.5517	(0.093)	0.0000	0.0000	0
2022/12/01	R197	02/11/2023			Bond Future	340.6826	340.6826	340.3646	340.3646	(0.093)	0.0000	0.0000	0
2022/12/01	R202	02/02/2023			Bond Future	245.4997	245.4997	243.3112	243.3112	(0.891)	0.0000	0.0000	5,950
2022/12/01	R202	04/05/2023			Bond Future	250.3837	250.3837	248.1502	248.1502	(0.892)	0.0000	0.0000	0
2022/12/01	R202	03/08/2023			Bond Future	250.6645	250.6645	248.3839	248.3839	(0.910)	0.0000	0.0000	0
2022/12/01	R202	02/11/2023			Bond Future	255.7843	255.7843	253.4571	253.4571	(0.910)	0.0000	0.0000	0
2022/12/01	R202	01/02/2024			Bond Future	255.8307	255.8307	253.4590	253.4590	(0.927)	0.0000	0.0000	0
2022/12/01	R209	02/02/2023	10.78	Call	Bond Future	805.3100	0.8053	177.0300	0.1770	(78.017)	0	0	0
2022/12/01	R209	02/02/2023	10.79	Call	Bond Future	821.2300	0.8212	182.0700	0.1821	(77.830)	0	0	0
2022/12/01	R209	02/02/2023	10.80	Put	Bond Future	3,492.3800	3.4924	6,298.5600	6.2986	80.352	0	0	0
2022/12/01	R209	02/02/2023			Bond Future	11.3117	68.0037	12.0231	64.5475	6.289	0.0000	0.0000	25,765
2022/12/01	R209	02/02/2023	10.78	Put	Bond Future	3,567.2400	3.5672	6,395.2200	6.3952	79.276	0	0	0
2022/12/01	R209	02/02/2023	10.79	Put	Bond Future	3,529.7300	3.5297	6,346.8300	6.3468	79.811	0	0	0
2022/12/01	R209	02/02/2023	10.80	Call	Bond Future	837.2400	0.8372	187.1600	0.1872	(77.646)	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
2022/12/01	R209	04/05/2023	11.10	Call	Bond Future	2,400.7400	2.4007	1,143.8500	1.1439	(52.354)	0	0	0
2022/12/01	R209	04/05/2023	11.10	Put	Bond Future	4,022.0700	4.0221	6,289.8100	6.2898	56.382	0	0	0
2022/12/01	R209	04/05/2023	10.00	Call	Bond Future	668.0200	0.6680	230.5200	0.2305	(65.492)	0	0	1,000
2022/12/01	R209	04/05/2023	10.00	Put	Bond Future	8,289.3100	8.2893	11,376.4400	11.3764	37.242	0	0	0
2022/12/01	R209	04/05/2023	11.09	Call	Bond Future	2,377.9000	2.3779	1,129.9400	1.1299	(52.482)	0	0	0
2022/12/01	R209	04/05/2023	11.09	Put	Bond Future	4,050.6600	4.0507	6,327.3300	6.3273	56.205	0	0	0
2022/12/01	R209	04/05/2023			Bond Future	11.4209	66.1887	12.1584	62.6641	6.458	0.0000	0.0000	2,510
2022/12/01	R209	04/05/2023	11.11	Call	Bond Future	2,423.6800	2.4237	1,157.8600	1.1579	(52.227)	0	0	0
2022/12/01	R209	04/05/2023	11.11	Put	Bond Future	3,993.6500	3.9937	6,252.4600	6.2525	56.560	0	0	0
2022/12/01	R209	04/05/2023	12.50	Call	Bond Future	6,476.7800	6.4768	4,079.1100	4.0791	(37.019)	0	0	0
2022/12/01	R209	04/05/2023	12.50	Put	Bond Future	1,410.2200	1.4102	2,537.1800	2.5372	79.914	0	0	8,500
2022/12/01	R209	04/05/2023	11.00	Call	Bond Future	2,177.7500	2.1778	1,009.7700	1.0098	(53.632)	0	0	0
2022/12/01	R209	04/05/2023	11.00	Put	Bond Future	4,315.7900	4.3158	6,672.4400	6.6724	54.605	0	0	6,250
2022/12/01	R209	03/08/2023	11.93	Call	Bond Future	4,932.5400	4.9325	3,004.0300	3.0040	(39.098)	0	0	0
2022/12/01	R209	03/08/2023	11.94	Call	Bond Future	4,961.1200	4.9611	3,025.6200	3.0256	(39.013)	0	0	0
2022/12/01	R209	03/08/2023	11.95	Put	Bond Future	2,964.2200	2.9642	4,617.4000	4.6174	55.771	0	0	0
2022/12/01	R209	03/08/2023			Bond Future	11.5267	67.5214	12.2913	63.9257	6.633	0.0000	0.0000	0
2022/12/01	R209	03/08/2023	11.93	Put	Bond Future	3,000.5100	3.0005	4,667.6700	4.6677	55.563	0	0	0
2022/12/01	R209	03/08/2023	11.94	Put	Bond Future	2,982.2000	2.9822	4,642.3700	4.6424	55.669	0	0	0
2022/12/01	R209	03/08/2023	11.95	Call	Bond Future	4,989.9700	4.9900	3,047.4800	3.0475	(38.928)	0	0	0
2022/12/01	R209	02/11/2023	11.33	Call	Bond Future	3,368.3600	3.3684	1,895.9200	1.8959	(43.714)	0	0	0
2022/12/01	R209	02/11/2023	11.33	Put	Bond Future	4,869.6800	4.8697	7,065.5700	7.0656	45.093	0	0	0
2022/12/01	R209	02/11/2023	11.34	Call	Bond Future	3,391.6100	3.3916	1,911.9900	1.9120	(43.626)	0	0	0
2022/12/01	R209	02/11/2023	11.34	Put	Bond Future	4,843.2600	4.8433	7,031.9700	7.0320	45.191	0	0	0
2022/12/01	R209	02/11/2023			Bond Future	11.6369	65.7341	12.4300	62.0658	6.816	0.0000	0.0000	0
2022/12/01	R209	02/11/2023	11.35	Call	Bond Future	3,414.9300	3.4149	1,928.1400	1.9281	(43.538)	0	0	0
2022/12/01	R209	02/11/2023	11.35	Put	Bond Future	4,816.9600	4.8170	6,998.5000	6.9985	45.289	0	0	0
2022/12/01	R209	01/02/2024	12.13	Put	Bond Future	3,631.5400	3.6315	5,396.0900	5.3961	48.590	0	0	0
2022/12/01	R209	01/02/2024	12.14	Call	Bond Future	5,355.6100	5.3556	3,374.8800	3.3749	(36.984)	0	0	0
2022/12/01	R209	01/02/2024	12.14	Put	Bond Future	3,613.1300	3.6131	5,371.4100	5.3714	48.664	0	0	0
2022/12/01	R209	01/02/2024			Bond Future	11.7648	66.9999	12.5881	63.2609	6.998	0.0000	0.0000	0
2022/12/01	R209	01/02/2024	12.12	Call	Bond Future	5,301.3100	5.3013	3,333.1200	3.3331	(37.126)	0	0	0
2022/12/01	R209	01/02/2024	12.12	Put	Bond Future	3,650.0500	3.6500	5,420.8700	5.4209	48.515	0	0	0
2022/12/01	R209	01/02/2024	12.13	Call	Bond Future	5,328.4400	5.3284	3,353.9800	3.3540	(37.055)	0	0	0
2022/12/01	R210	02/02/2023			Bond Future	223.4156	223.4156	223.4007	223.4007	(0.007)	0.0000	0.0000	372
2022/12/01	R210	04/05/2023			Bond Future	224.7785	224.7785	224.7620	224.7620	(0.007)	0.0000	0.0000	0
2022/12/01	R210	03/08/2023			Bond Future	229.3548	229.3548	229.3374	229.3374	(0.008)	0.0000	0.0000	0
2022/12/01	R210	02/11/2023			Bond Future	230.8758	230.8758	230.8581	230.8581	(0.008)	0.0000	0.0000	0
2022/12/01	R210	01/02/2024			Bond Future	235.3808	235.3808	235.3635	235.3635	(0.007)	0.0000	0.0000	0
2022/12/01	R213	02/02/2023	10.01	Call	Bond Future	349.9400	0.3499	39.0300	0.0390	(88.847)	0	0	0
2022/12/01	R213	02/02/2023	10.43	Put	Bond Future	2,281.6900	2.2817	4,864.1000	4.8641	113.180	0	0	0
2022/12/01	R213	02/02/2023	12.20	Call	Bond Future	6,678.8500	6.6788	3,822.0000	3.8220	(42.775)	0	0	0
2022/12/01	R213	02/02/2023	12.20	Put	Bond Future	187.2600	0.1873	681.6100	0.6816	263.991	0	0	912
2022/12/01	R213	02/02/2023	10.22	Put	Bond Future	2,924.7800	2.9248	5,765.0900	5.7651	97.112	0	0	0
2022/12/01	R213	02/02/2023	10.23	Call	Bond Future	614.7300	0.6147	92.9300	0.0929	(84.883)	0	0	0
2022/12/01	R213	02/02/2023	10.35	Call	Bond Future	807.2300	0.8072	142.4400	0.1424	(82.354)	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
2022/12/01	R213	02/02/2023	10.35	Put	Bond Future	2,512.6900	2.5127	5,199.1000	5.1991	106.914	0	0	476
2022/12/01	R213	02/02/2023			Bond Future	10.7148	83.3658	11.4615	80.0146	6.968	0.0000	0.0000	39,597
2022/12/01	R213	02/02/2023	9.16	Call	Bond Future	20.4500	0.0204	0.7000	0.0007	(96.577)	0	0	476
2022/12/01	R213	02/02/2023	9.16	Put	Bond Future	7,618.0600	7.6181	10,949.5100	10.9495	43.731	0	0	0
2022/12/01	R213	02/02/2023	10.01	Put	Bond Future	3,686.3900	3.6864	6,726.6800	6.7267	82.473	0	0	476
2022/12/01	R213	02/02/2023	10.21	Call	Bond Future	586.5200	0.5865	86.4200	0.0864	(85.266)	0	0	0
2022/12/01	R213	02/02/2023	10.21	Put	Bond Future	2,958.6300	2.9586	5,809.7300	5.8097	96.366	0	0	0
2022/12/01	R213	02/02/2023	10.43	Call	Bond Future	954.1100	0.9541	185.3200	0.1853	(80.577)	0	0	912
2022/12/01	R213	02/02/2023	10.22	Call	Bond Future	600.5200	0.6005	89.6300	0.0896	(85.075)	0	0	0
2022/12/01	R213	02/02/2023	10.23	Put	Bond Future	2,891.1800	2.8912	5,720.5800	5.7206	97.863	0	0	0
2022/12/01	R213	04/05/2023	10.75	Call	Bond Future	2,576.2000	2.5762	1,210.3000	1.2103	(53.020)	0	0	0
2022/12/01	R213	04/05/2023	10.75	Put	Bond Future	2,948.3300	2.9483	5,000.0100	5.0000	69.588	0	0	0
2022/12/01	R213	04/05/2023			Bond Future	10.8324	81.4524	11.6132	78.0348	7.207	0.0000	0.0000	0
2022/12/01	R213	04/05/2023	10.74	Call	Bond Future	2,553.4500	2.5534	1,196.4000	1.1964	(53.146)	0	0	0
2022/12/01	R213	04/05/2023	10.74	Put	Bond Future	2,970.8700	2.9709	5,031.4000	5.0314	69.358	0	0	0
2022/12/01	R213	04/05/2023	10.73	Call	Bond Future	2,530.8000	2.5308	1,182.6000	1.1826	(53.272)	0	0	0
2022/12/01	R213	04/05/2023	10.73	Put	Bond Future	2,993.5300	2.9935	5,062.9100	5.0629	69.128	0	0	0
2022/12/01	R213	03/08/2023	11.62	Put	Bond Future	2,151.7800	2.1518	3,632.9900	3.6330	68.836	0	0	0
2022/12/01	R213	03/08/2023	11.63	Call	Bond Future	5,057.0000	5.0570	3,044.9800	3.0450	(39.787)	0	0	0
2022/12/01	R213	03/08/2023			Bond Future	10.9489	83.0920	11.7663	79.6055	7.466	0.0000	0.0000	0
2022/12/01	R213	03/08/2023	11.62	Call	Bond Future	5,028.5600	5.0286	3,023.2300	3.0232	(39.879)	0	0	0
2022/12/01	R213	03/08/2023	11.63	Put	Bond Future	2,138.3600	2.1384	3,612.8800	3.6129	68.956	0	0	0
2022/12/01	R213	03/08/2023	11.61	Call	Bond Future	5,000.4100	5.0004	3,001.8100	3.0018	(39.969)	0	0	0
2022/12/01	R213	03/08/2023	11.61	Put	Bond Future	2,165.5300	2.1655	3,653.4700	3.6535	68.710	0	0	0
2022/12/01	R213	02/11/2023	11.13	Call	Bond Future	3,546.0100	3.5460	1,945.7900	1.9458	(45.127)	0	0	0
2022/12/01	R213	02/11/2023	11.13	Put	Bond Future	3,321.0300	3.3210	5,277.8200	5.2778	58.921	0	0	0
2022/12/01	R213	02/11/2023			Bond Future	11.0772	81.2179	11.9340	77.6609	7.734	0.0000	0.0000	0
2022/12/01	R213	02/11/2023	11.12	Call	Bond Future	3,522.4200	3.5224	1,929.4100	1.9294	(45.225)	0	0	0
2022/12/01	R213	02/11/2023	11.12	Put	Bond Future	3,340.0300	3.3400	5,304.0300	5.3040	58.802	0	0	0
2022/12/01	R213	02/11/2023	11.11	Call	Bond Future	3,498.9000	3.4989	1,913.0900	1.9131	(45.323)	0	0	0
2022/12/01	R213	02/11/2023	11.11	Put	Bond Future	3,359.1300	3.3591	5,330.3300	5.3303	58.682	0	0	0
2022/12/01	R213	01/02/2024	11.71	Call	Bond Future	4,808.1300	4.8081	2,891.0700	2.8911	(39.871)	0	0	0
2022/12/01	R213	01/02/2024	11.71	Put	Bond Future	2,876.6000	2.8766	4,585.0100	4.5850	59.390	0	0	0
2022/12/01	R213	01/02/2024	11.70	Call	Bond Future	4,782.5800	4.7826	2,871.7800	2.8718	(39.953)	0	0	0
2022/12/01	R213	01/02/2024	11.70	Put	Bond Future	2,891.2800	2.8913	4,605.9500	4.6060	59.305	0	0	0
2022/12/01	R213	01/02/2024			Bond Future	11.2371	82.7829	12.1371	79.1574	8.010	0.0000	0.0000	0
2022/12/01	R213	01/02/2024	11.72	Call	Bond Future	4,833.7100	4.8337	2,910.4200	2.9104	(39.789)	0	0	0
2022/12/01	R213	01/02/2024	11.72	Put	Bond Future	2,861.9800	2.8620	4,564.1600	4.5642	59.476	0	0	0
2022/12/01	R214	02/02/2023	10.90	Put	Bond Future	0.0000	0.0000	6,656.8400	6.6568	100.000	0	0	0
2022/12/01	R214	02/02/2023	11.10	Call	Bond Future	1,273.7600	1.2738	347.2300	0.3472	(72.740)	0	0	0
2022/12/01	R214	02/02/2023	11.07	Call	Bond Future	1,210.4400	1.2104	322.7700	0.3228	(73.334)	0	0	0
2022/12/01	R214	02/02/2023	11.07	Put	Bond Future	3,127.7300	3.1277	5,816.2500	5.8163	85.958	0	0	0
2022/12/01	R214	02/02/2023	11.08	Call	Bond Future	1,231.3400	1.2313	330.7800	0.3308	(73.137)	0	0	0
2022/12/01	R214	02/02/2023	11.08	Put	Bond Future	3,093.1100	3.0931	5,768.7400	5.7687	86.503	0	0	0
2022/12/01	R214	02/02/2023			Bond Future	11.4232	65.5629	12.1294	61.9867	6.182	0.0000	0.0000	71,030
2022/12/01	R214	02/02/2023	10.30	Call	Bond Future	220.6000	0.2206	30.0700	0.0301	(86.369)	0	0	0
2022/12/01	R214	02/02/2023	10.30	Put	Bond Future	6,644.6800	6.6447	10,030.3400	10.0303	50.953	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
2022/12/01	R214	02/02/2023	10.90	Call	Bond Future	0.0000	0.0000	207.9800	0.2080	100.000	0	0	2,300
2022/12/01	R214	02/02/2023	11.00	Call	Bond Future	1,070.2200	1.0702	270.6700	0.2707	(74.709)	0	0	0
2022/12/01	R214	02/02/2023	11.00	Put	Bond Future	3,378.2800	3.3783	6,154.9200	6.1549	82.191	0	0	0
2022/12/01	R214	02/02/2023	11.10	Put	Bond Future	3,024.6900	3.0247	5,674.3500	5.6743	87.601	0	0	0
2022/12/01	R214	02/02/2023	11.60	Call	Bond Future	0.0000	0.0000	965.5100	0.9655	100.000	0	0	2,300
2022/12/01	R214	02/02/2023	11.60	Put	Bond Future	0.0000	0.0000	3,615.1400	3.6151	100.000	0	0	0
2022/12/01	R214	02/02/2023	11.80	Call	Bond Future	3,234.9500	3.2350	1,333.1800	1.3332	(58.788)	0	0	0
2022/12/01	R214	02/02/2023	11.80	Put	Bond Future	1,285.8000	1.2858	2,960.2200	2.9602	130.224	0	0	0
2022/12/01	R214	02/02/2023	11.09	Call	Bond Future	1,252.4400	1.2524	338.9300	0.3389	(72.938)	0	0	0
2022/12/01	R214	02/02/2023	11.09	Put	Bond Future	3,058.7500	3.0588	5,721.4300	5.7214	87.051	0	0	0
2022/12/01	R214	04/05/2023	11.36	Call	Bond Future	2,907.3000	2.9073	1,450.0700	1.4501	(50.123)	0	0	0
2022/12/01	R214	04/05/2023	11.36	Put	Bond Future	3,766.8900	3.7669	5,956.5000	5.9565	58.128	0	0	0
2022/12/01	R214	04/05/2023	11.37	Call	Bond Future	2,933.1400	2.9331	1,466.5500	1.4666	(50.001)	0	0	0
2022/12/01	R214	04/05/2023	11.37	Put	Bond Future	3,739.3400	3.7393	5,919.5900	5.9196	58.306	0	0	0
2022/12/01	R214	04/05/2023			Bond Future	11.5226	63.5532	12.2535	59.9064	6.343	0.0000	0.0000	0
2022/12/01	R214	04/05/2023	11.38	Call	Bond Future	2,959.2400	2.9592	1,483.2800	1.4833	(49.876)	0	0	0
2022/12/01	R214	04/05/2023	11.38	Put	Bond Future	3,712.1200	3.7121	5,883.0000	5.8830	58.481	0	0	0
2022/12/01	R214	03/08/2023	12.14	Call	Bond Future	5,601.0400	5.6010	3,508.1100	3.5081	(37.367)	0	0	0
2022/12/01	R214	03/08/2023	12.14	Put	Bond Future	3,006.5900	3.0066	4,634.0300	4.6340	54.129	0	0	0
2022/12/01	R214	03/08/2023	12.15	Call	Bond Future	5,631.3800	5.6314	3,531.5700	3.5316	(37.288)	0	0	0
2022/12/01	R214	03/08/2023	12.15	Put	Bond Future	2,988.7000	2.9887	4,609.2600	4.6093	54.223	0	0	0
2022/12/01	R214	03/08/2023			Bond Future	11.6201	64.8327	12.3769	61.1123	6.513	0.0000	0.0000	0
2022/12/01	R214	03/08/2023	12.16	Call	Bond Future	5,661.9500	5.6620	3,555.2900	3.5553	(37.207)	0	0	0
2022/12/01	R214	03/08/2023	12.16	Put	Bond Future	2,971.1100	2.9711	4,584.8200	4.5848	54.313	0	0	0
2022/12/01	R214	02/11/2023	11.45	Put	Bond Future	5,059.8000	5.0598	7,290.0800	7.2901	44.078	0	0	0
2022/12/01	R214	02/11/2023	11.46	Call	Bond Future	3,669.1200	3.6691	2,096.4100	2.0964	(42.863)	0	0	0
2022/12/01	R214	02/11/2023	11.46	Put	Bond Future	5,031.6700	5.0317	7,254.5200	7.2545	44.177	0	0	0
2022/12/01	R214	02/11/2023			Bond Future	11.7234	62.8434	12.5072	59.0478	6.687	0.0000	0.0000	0
2022/12/01	R214	02/11/2023	11.45	Call	Bond Future	3,644.6000	3.6446	2,079.3200	2.0793	(42.948)	0	0	0
2022/12/01	R214	02/11/2023	11.47	Call	Bond Future	3,693.7200	3.6937	2,113.5700	2.1136	(42.779)	0	0	0
2022/12/01	R214	02/11/2023	11.47	Put	Bond Future	5,003.6800	5.0037	7,219.0900	7.2191	44.276	0	0	0
2022/12/01	R214	01/02/2024	12.16	Call	Bond Future	5,562.0500	5.5621	3,530.2400	3.5302	(36.530)	0	0	0
2022/12/01	R214	01/02/2024	12.16	Put	Bond Future	4,018.8800	4.0189	5,855.7000	5.8557	45.705	0	0	0
2022/12/01	R214	01/02/2024			Bond Future	11.8454	64.0537	12.6588	60.1851	6.866	0.0000	0.0000	0
2022/12/01	R214	01/02/2024	12.14	Call	Bond Future	5,505.9400	5.5059	3,486.9800	3.4870	(36.669)	0	0	0
2022/12/01	R214	01/02/2024	12.14	Put	Bond Future	4,059.0800	4.0591	5,908.7500	5.9088	45.569	0	0	0
2022/12/01	R214	01/02/2024	12.15	Call	Bond Future	5,533.8400	5.5338	3,508.4500	3.5085	(36.600)	0	0	0
2022/12/01	R214	01/02/2024	12.15	Put	Bond Future	4,038.8000	4.0388	5,882.0400	5.8820	45.638	0	0	0
2022/12/01	R248	02/02/2023	11.00	Call	Bond Future	1,399.4100	1.3994	362.4100	0.3624	(74.103)	0	0	2,900
2022/12/01	R248	02/02/2023	11.00	Put	Bond Future	4,134.5600	4.1346	7,567.6900	7.5677	83.035	0	0	0
2022/12/01	R248	02/02/2023	11.60	Call	Bond Future	0.0000	0.0000	1,267.9600	1.2680	100.000	0	0	2,900
2022/12/01	R248	02/02/2023	11.60	Put	Bond Future	0.0000	0.0000	4,416.6400	4.4166	100.000	0	0	0
2022/12/01	R248	02/02/2023	11.70	Call	Bond Future	3,742.7800	3.7428	1,492.9200	1.4929	(60.112)	0	0	0
2022/12/01	R248	02/02/2023	11.70	Put	Bond Future	1,779.7600	1.7798	4,000.0300	4.0000	124.751	0	0	0
2022/12/01	R248	02/02/2023	11.08	Call	Bond Future	1,607.3100	1.6073	441.6400	0.4416	(72.523)	0	0	0
2022/12/01	R248	02/02/2023	11.08	Put	Bond Future	3,780.2500	3.7802	7,084.7100	7.0847	87.414	0	0	0
2022/12/01	R248	02/02/2023	11.10	Put	Bond Future	3,695.3600	3.6954	6,966.8200	6.9668	88.529	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
2022/12/01	R248	02/02/2023			Bond Future	11.3986	82.0635	12.1055	77.5934	6.202	0.0000	0.0000	247,647
2022/12/01	R248	02/02/2023	10.40	Call	Bond Future	379.1500	0.3791	58.6200	0.0586	(84.539)	0	0	0
2022/12/01	R248	02/02/2023	10.40	Put	Bond Future	7,556.8100	7.5568	11,706.4100	11.7064	54.912	0	0	0
2022/12/01	R248	02/02/2023	11.06	Call	Bond Future	1,553.7400	1.5537	420.7500	0.4208	(72.920)	0	0	0
2022/12/01	R248	02/02/2023	11.06	Put	Bond Future	3,866.6000	3.8666	7,203.7400	7.2037	86.307	0	0	0
2022/12/01	R248	02/02/2023	11.07	Call	Bond Future	1,580.3300	1.5803	431.0700	0.4311	(72.723)	0	0	0
2022/12/01	R248	02/02/2023	11.07	Put	Bond Future	3,823.1700	3.8232	7,144.0400	7.1440	86.862	0	0	0
2022/12/01	R248	02/02/2023	11.10	Call	Bond Future	1,661.9200	1.6619	463.2500	0.4633	(72.126)	0	0	0
2022/12/01	R248	04/05/2023	11.35	Call	Bond Future	3,688.0600	3.6881	1,849.5100	1.8495	(49.851)	0	0	0
2022/12/01	R248	04/05/2023	11.35	Put	Bond Future	4,680.0200	4.6800	7,399.9100	7.3999	58.117	0	0	0
2022/12/01	R248	04/05/2023			Bond Future	11.4996	79.2173	12.2329	74.6589	6.376	0.0000	0.0000	10,943
2022/12/01	R248	04/05/2023	11.34	Call	Bond Future	3,655.3800	3.6554	1,828.5800	1.8286	(49.976)	0	0	0
2022/12/01	R248	04/05/2023	11.34	Put	Bond Future	4,714.4300	4.7144	7,446.0700	7.4461	57.942	0	0	0
2022/12/01	R248	04/05/2023	11.33	Call	Bond Future	3,623.0300	3.6230	1,807.9600	1.8080	(50.098)	0	0	0
2022/12/01	R248	04/05/2023	11.33	Put	Bond Future	4,749.2600	4.7493	7,492.6300	7.4926	57.764	0	0	0
2022/12/01	R248	03/08/2023	12.11	Call	Bond Future	6,962.1500	6.9622	4,357.0400	4.3570	(37.418)	0	0	0
2022/12/01	R248	03/08/2023	12.11	Put	Bond Future	3,801.0500	3.8011	5,846.4200	5.8464	53.811	0	0	0
2022/12/01	R248	03/08/2023			Bond Future	11.6017	80.7746	12.3630	76.1241	6.562	0.0000	0.0000	0
2022/12/01	R248	03/08/2023	12.10	Call	Bond Future	6,924.6800	6.9247	4,328.1300	4.3281	(37.497)	0	0	0
2022/12/01	R248	03/08/2023	12.10	Put	Bond Future	3,823.5500	3.8236	5,877.4800	5.8775	53.718	0	0	0
2022/12/01	R248	03/08/2023	12.09	Call	Bond Future	6,887.0100	6.8870	4,299.0500	4.2990	(37.577)	0	0	0
2022/12/01	R248	03/08/2023	12.09	Put	Bond Future	3,845.9400	3.8459	5,908.4600	5.9085	53.629	0	0	0
2022/12/01	R248	02/11/2023	11.48	Call	Bond Future	4,706.8900	4.7069	2,702.0300	2.7020	(42.594)	0	0	0
2022/12/01	R248	02/11/2023	11.49	Put	Bond Future	6,098.4700	6.0985	8,828.6500	8.8287	44.768	0	0	0
2022/12/01	R248	02/11/2023	11.47	Call	Bond Future	4,675.8000	4.6758	2,680.2600	2.6803	(42.678)	0	0	0
2022/12/01	R248	02/11/2023			Bond Future	11.7008	77.9848	12.4905	73.2404	6.749	0.0000	0.0000	13,000
2022/12/01	R248	02/11/2023	11.48	Put	Bond Future	6,132.9000	6.1329	8,872.3900	8.8724	44.669	0	0	0
2022/12/01	R248	02/11/2023	11.49	Call	Bond Future	4,738.0600	4.7381	2,723.8900	2.7239	(42.510)	0	0	0
2022/12/01	R248	02/11/2023	11.47	Put	Bond Future	6,167.5000	6.1675	8,916.3100	8.9163	44.569	0	0	0
2022/12/01	R248	01/02/2024	12.15	Call	Bond Future	6,998.1200	6.9981	4,443.2400	4.4432	(36.508)	0	0	0
2022/12/01	R248	01/02/2024	12.15	Put	Bond Future	4,958.7800	4.9588	7,239.6000	7.2396	45.996	0	0	0
2022/12/01	R248	01/02/2024	12.14	Call	Bond Future	6,963.3500	6.9634	4,416.4300	4.4164	(36.576)	0	0	0
2022/12/01	R248	01/02/2024	12.14	Put	Bond Future	4,983.5800	4.9836	7,272.3600	7.2724	45.926	0	0	0
2022/12/01	R248	01/02/2024			Bond Future	11.8156	79.5233	12.6361	74.6876	6.944	0.0000	0.0000	0
2022/12/01	R248	01/02/2024	12.16	Call	Bond Future	7,033.2600	7.0333	4,470.4400	4.4704	(36.439)	0	0	0
2022/12/01	R248	01/02/2024	12.16	Put	Bond Future	4,934.4300	4.9344	7,207.3100	7.2073	46.062	0	0	0

Total

1571912