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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/11/2022 TO 18/11/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	2025	02/02/2023		Bond Future	165.8270	165.8270	165.3993	165.3993	(0.258)	0.0000	0.0000	6,088
2022/11/18	2025	04/05/2023		Bond Future	169.0827	169.0827	168.6455	168.6455	(0.259)	0.0000	0.0000	0
2022/11/18	2025	03/08/2023		Bond Future	170.7687	170.7687	170.3228	170.3228	(0.261)	0.0000	0.0000	0
2022/11/18	2025	02/11/2023		Bond Future	174.3207	174.3207	173.8652	173.8652	(0.261)	0.0000	0.0000	0
2022/11/18	2025	01/02/2024		Bond Future	175.8878	175.8878	175.4272	175.4272	(0.262)	0.0000	0.0000	0
2022/11/18	2029	02/02/2023		Bond Future	119.2840	119.2840	118.5877	118.5877	(0.584)	0.0000	0.0000	1,392
2022/11/18	2029	04/05/2023		Bond Future	120.3333	120.3333	119.6231	119.6231	(0.590)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/18	2029	03/08/2023			Bond Future	122.7747	122.7747	122.0497	122.0497	(0.591)	0.0000	0.0000	0
2022/11/18	2029	02/11/2023			Bond Future	124.0008	124.0008	123.2617	123.2617	(0.596)	0.0000	0.0000	0
2022/11/18	2029	01/02/2024			Bond Future	126.3848	126.3848	125.6319	125.6319	(0.596)	0.0000	0.0000	0
2022/11/18	2030	02/02/2023	8.81	Put	Bond Future	8,335.3500	8.3353	8,054.4100	8.0544	(3.370)	0	0	0
2022/11/18	2030	02/02/2023	9.04	Call	Bond Future	66.8200	0.0668	77.3400	0.0773	15.744	0	0	0
2022/11/18	2030	02/02/2023	9.04	Put	Bond Future	7,224.9400	7.2249	6,948.5600	6.9486	(3.825)	0	0	0
2022/11/18	2030	02/02/2023	9.08	Put	Bond Future	7,035.4200	7.0354	6,760.0900	6.7601	(3.913)	0	0	0
2022/11/18	2030	02/02/2023	11.16	Put	Bond Future	843.6700	0.8437	756.2300	0.7562	(10.364)	0	0	388
2022/11/18	2030	02/02/2023	11.35	Call	Bond Future	4,059.2600	4.0593	4,274.1700	4.2742	5.294	0	0	5,000
2022/11/18	2030	02/02/2023	11.35	Put	Bond Future	656.8100	0.6568	584.8200	0.5848	(10.961)	0	0	0
2022/11/18	2030	02/02/2023	9.99	Call	Bond Future	675.8800	0.6759	748.3200	0.7483	10.718	0	0	0
2022/11/18	2030	02/02/2023	10.00	Call	Bond Future	689.2400	0.6892	762.7300	0.7627	10.662	0	0	0
2022/11/18	2030	02/02/2023	10.01	Put	Bond Future	3,233.4000	3.2334	3,021.0500	3.0211	(6.567)	0	0	0
2022/11/18	2030	02/02/2023	9.80	Call	Bond Future	454.2100	0.4542	507.8300	0.5078	11.805	0	0	0
2022/11/18	2030	02/02/2023	9.94	Put	Bond Future	3,466.3100	3.4663	3,246.6500	3.2467	(6.337)	0	0	102
2022/11/18	2030	02/02/2023	9.20	Call	Bond Future	99.9200	0.0999	115.1400	0.1151	15.232	0	0	0
2022/11/18	2030	02/02/2023	9.20	Put	Bond Future	6,474.4100	6.4744	6,202.7300	6.2027	(4.196)	0	0	0
2022/11/18	2030	02/02/2023	9.66	Call	Bond Future	330.9100	0.3309	372.6200	0.3726	12.605	0	0	0
2022/11/18	2030	02/02/2023	9.66	Put	Bond Future	4,497.4900	4.4975	4,252.3000	4.2523	(5.452)	0	0	102
2022/11/18	2030	02/02/2023			Bond Future	10.5674	87.6949	10.5032	87.9818	(0.608)	0.0000	0.0000	90,949
2022/11/18	2030	02/02/2023	8.81	Call	Bond Future	36.3100	0.0363	42.2700	0.0423	16.414	0	0	102
2022/11/18	2030	02/02/2023	9.08	Call	Bond Future	73.9800	0.0740	85.5500	0.0855	15.639	0	0	388
2022/11/18	2030	02/02/2023	11.55	Call	Bond Future	4,746.1400	4.7461	4,975.0100	4.9750	4.822	0	0	5,000
2022/11/18	2030	02/02/2023	11.55	Put	Bond Future	501.2900	0.5013	443.2600	0.4433	(11.576)	0	0	0
2022/11/18	2030	02/02/2023	11.12	Call	Bond Future	3,308.8200	3.3088	3,504.7500	3.5048	5.921	0	0	0
2022/11/18	2030	02/02/2023	11.12	Put	Bond Future	888.6000	0.8886	797.6300	0.7976	(10.237)	0	0	0
2022/11/18	2030	02/02/2023	11.16	Call	Bond Future	3,435.7600	3.4358	3,635.2200	3.6352	5.805	0	0	0
2022/11/18	2030	02/02/2023	9.99	Put	Bond Future	3,298.7300	3.2987	3,084.2700	3.0843	(6.501)	0	0	0
2022/11/18	2030	02/02/2023	10.00	Put	Bond Future	3,265.8300	3.2658	3,052.4200	3.0524	(6.535)	0	0	0
2022/11/18	2030	02/02/2023	10.01	Call	Bond Future	703.0500	0.7031	777.6000	0.7776	10.604	0	0	0
2022/11/18	2030	02/02/2023	9.80	Put	Bond Future	3,961.8300	3.9618	3,728.5500	3.7286	(5.888)	0	0	0
2022/11/18	2030	02/02/2023	9.83	Call	Bond Future	485.2600	0.4853	541.6700	0.5417	11.625	0	0	388
2022/11/18	2030	02/02/2023	9.83	Put	Bond Future	3,852.4500	3.8525	3,621.9600	3.6220	(5.983)	0	0	0
2022/11/18	2030	02/02/2023	9.94	Call	Bond Future	611.6800	0.6117	678.9200	0.6789	10.993	0	0	0
2022/11/18	2030	02/02/2023	9.79	Call	Bond Future	444.1800	0.4442	496.8800	0.4969	11.865	0	0	0
2022/11/18	2030	02/02/2023	9.79	Put	Bond Future	3,998.6700	3.9987	3,764.4700	3.7645	(5.857)	0	0	0
2022/11/18	2030	04/05/2023	11.34	Call	Bond Future	4,282.6600	4.2827	4,472.1900	4.4722	4.426	0	0	0
2022/11/18	2030	04/05/2023	11.34	Put	Bond Future	1,591.8400	1.5918	1,489.5200	1.4895	(6.428)	0	0	150
2022/11/18	2030	04/05/2023	10.42	Call	Bond Future	2,016.3600	2.0164	2,139.2200	2.1392	6.093	0	0	479
2022/11/18	2030	04/05/2023	10.42	Put	Bond Future	3,259.8700	3.2599	3,090.8800	3.0909	(5.184)	0	0	0
2022/11/18	2030	04/05/2023	10.52	Call	Bond Future	2,219.1000	2.2191	2,349.7700	2.3498	5.888	0	0	0
2022/11/18	2030	04/05/2023	10.52	Put	Bond Future	3,023.9100	3.0239	2,862.7300	2.8627	(5.330)	0	0	0
2022/11/18	2030	04/05/2023	10.53	Call	Bond Future	2,240.1700	2.2402	2,371.6200	2.3716	5.868	0	0	0
2022/11/18	2030	04/05/2023	10.53	Put	Bond Future	3,001.2600	3.0013	2,840.8600	2.8409	(5.344)	0	0	0
2022/11/18	2030	04/05/2023	9.67	Call	Bond Future	886.6900	0.8867	954.7700	0.9548	7.678	0	0	479
2022/11/18	2030	04/05/2023	9.67	Put	Bond Future	5,509.7500	5.5098	5,285.9800	5.2860	(4.061)	0	0	0
2022/11/18	2030	04/05/2023	9.78	Call	Bond Future	1,010.9200	1.0109	1,086.2200	1.0862	7.449	0	0	388

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/18	2030	04/05/2023	9.78	Put	Bond Future	5,128.2800		5.1283	4,911.7300	4.9117	(4.223)	0	0	0
2022/11/18	2030	04/05/2023	10.00	Call	Bond Future	1,295.2200		1.2952	1,385.9000	1.3859	7.001	0	0	1,080
2022/11/18	2030	04/05/2023	10.00	Put	Bond Future	4,411.6200		4.4116	4,210.4500	4.2105	(4.560)	0	0	0
2022/11/18	2030	04/05/2023	9.03	Call	Bond Future	418.9200		0.4189	455.1000	0.4551	8.636	0	0	388
2022/11/18	2030	04/05/2023	9.03	Put	Bond Future	8,054.9700		8.0550	7,799.3000	7.7993	(3.174)	0	0	0
2022/11/18	2030	04/05/2023	9.58	Put	Bond Future	5,832.9600		5.8330	5,603.5700	5.6036	(3.933)	0	0	0
2022/11/18	2030	04/05/2023			Bond Future	10.7051		89.3969	10.6377	89.6887	(0.629)	0.0000	0.0000	0
2022/11/18	2030	04/05/2023	12.57	Call	Bond Future	8,176.3000		8.1763	8,423.7600	8.4238	3.027	0	0	0
2022/11/18	2030	04/05/2023	12.57	Put	Bond Future	565.3500		0.5653	520.9600	0.5210	(7.852)	0	0	350
2022/11/18	2030	04/05/2023	11.62	Call	Bond Future	5,111.5800		5.1116	5,317.6500	5.3176	4.031	0	0	0
2022/11/18	2030	04/05/2023	11.62	Put	Bond Future	1,267.4900		1.2675	1,181.7100	1.1817	(6.768)	0	0	388
2022/11/18	2030	04/05/2023	12.04	Call	Bond Future	6,432.6100		6.4326	6,659.5600	6.6596	3.528	0	0	0
2022/11/18	2030	04/05/2023	12.04	Put	Bond Future	895.8000		0.8958	830.9000	0.8309	(7.245)	0	0	1,080
2022/11/18	2030	04/05/2023	12.50	Call	Bond Future	7,950.6000		7.9506	8,195.3500	8.1953	3.078	0	0	0
2022/11/18	2030	04/05/2023	12.50	Put	Bond Future	609.7100		0.6097	562.6100	0.5626	(7.725)	0	0	479
2022/11/18	2030	04/05/2023	10.54	Call	Bond Future	2,261.5900		2.2616	2,393.8200	2.3938	5.847	0	0	0
2022/11/18	2030	04/05/2023	10.54	Put	Bond Future	2,978.9900		2.9790	2,819.3700	2.8194	(5.358)	0	0	0
2022/11/18	2030	04/05/2023	10.65	Call	Bond Future	2,502.3600		2.5024	2,643.1000	2.6431	5.624	0	0	350
2022/11/18	2030	04/05/2023	10.65	Put	Bond Future	2,740.9600		2.7410	2,589.8500	2.5899	(5.513)	0	0	0
2022/11/18	2030	04/05/2023	9.58	Call	Bond Future	793.5200		0.7935	855.9800	0.8560	7.871	0	0	150
2022/11/18	2030	03/08/2023	12.89	Call	Bond Future	8,842.4300		8.8424	9,089.7800	9.0898	2.797	0	0	0
2022/11/18	2030	03/08/2023	12.89	Put	Bond Future	780.4900		0.7805	730.3700	0.7304	(6.422)	0	0	350
2022/11/18	2030	03/08/2023	11.34	Call	Bond Future	4,328.7200		4.3287	4,508.9600	4.5090	4.164	0	0	0
2022/11/18	2030	03/08/2023	11.34	Put	Bond Future	2,275.9900		2.2760	2,158.7600	2.1588	(5.151)	0	0	0
2022/11/18	2030	03/08/2023	11.35	Call	Bond Future	4,354.9400		4.3549	4,535.7400	4.5357	4.152	0	0	0
2022/11/18	2030	03/08/2023	11.36	Put	Bond Future	2,247.6100		2.2476	2,131.4900	2.1315	(5.166)	0	0	0
2022/11/18	2030	03/08/2023	10.40	Call	Bond Future	2,188.0600		2.1881	2,309.3900	2.3094	5.545	0	0	1,012
2022/11/18	2030	03/08/2023	10.65	Call	Bond Future	2,684.6800		2.6847	2,822.5600	2.8226	5.136	0	0	350
2022/11/18	2030	03/08/2023	10.65	Put	Bond Future	3,493.0200		3.4930	3,333.4300	3.3334	(4.569)	0	0	0
2022/11/18	2030	03/08/2023			Bond Future	10.8420		87.1834	10.7711	87.4809	(0.654)	0.0000	0.0000	0
2022/11/18	2030	03/08/2023	12.59	Call	Bond Future	7,951.0100		7.9510	8,187.3900	8.1874	2.973	0	0	0
2022/11/18	2030	03/08/2023	12.59	Put	Bond Future	1,008.9500		1.0089	947.8600	0.9479	(6.055)	0	0	1,012
2022/11/18	2030	03/08/2023	11.35	Put	Bond Future	2,261.6200		2.2616	2,144.9500	2.1450	(5.159)	0	0	0
2022/11/18	2030	03/08/2023	11.36	Call	Bond Future	4,381.5000		4.3815	4,562.8500	4.5629	4.139	0	0	0
2022/11/18	2030	03/08/2023	10.40	Put	Bond Future	4,062.9200		4.0629	3,886.7800	3.8868	(4.335)	0	0	0
2022/11/18	2030	02/11/2023	10.81	Call	Bond Future	2,639.4700		2.6395	2,783.9900	2.7840	5.475	0	0	0
2022/11/18	2030	02/11/2023	10.81	Put	Bond Future	3,280.9000		3.2809	3,121.9700	3.1220	(4.844)	0	0	0
2022/11/18	2030	02/11/2023	10.80	Call	Bond Future	2,618.3500		2.6183	2,762.1900	2.7622	5.494	0	0	0
2022/11/18	2030	02/11/2023	10.80	Put	Bond Future	3,300.7200		3.3007	3,141.1100	3.1411	(4.836)	0	0	0
2022/11/18	2030	02/11/2023			Bond Future	10.9674		88.9793	10.8928	89.2827	(0.681)	0.0000	0.0000	0
2022/11/18	2030	02/11/2023	10.82	Call	Bond Future	2,660.3200		2.6603	2,805.5100	2.8055	5.458	0	0	0
2022/11/18	2030	02/11/2023	10.82	Put	Bond Future	3,260.8300		3.2608	3,102.5700	3.1026	(4.853)	0	0	0
2022/11/18	2030	01/02/2024	11.37	Call	Bond Future	3,874.4600		3.8745	4,046.3000	4.0463	4.435	0	0	0
2022/11/18	2030	01/02/2024	11.37	Put	Bond Future	2,993.9800		2.9940	2,856.3400	2.8563	(4.597)	0	0	0
2022/11/18	2030	01/02/2024			Bond Future	11.1434		86.6627	11.0645	86.9722	(0.708)	0.0000	0.0000	0
2022/11/18	2030	01/02/2024	11.36	Call	Bond Future	3,850.9800		3.8510	4,022.2700	4.0223	4.448	0	0	0
2022/11/18	2030	01/02/2024	11.36	Put	Bond Future	3,009.1300		3.0091	2,870.9400	2.8709	(4.592)	0	0	0
2022/11/18	2030	01/02/2024	11.35	Call	Bond Future	3,827.9400		3.8279	3,998.6800	3.9987	4.460	0	0	0

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2022/11/18	2030	01/02/2024	11.35	Put	Bond Future	3,024.7300	3.0247	2,885.9900	2.8860	(4.587)	0	0	0
2022/11/18	2032	02/02/2023	9.47	Call	Bond Future	61.0700	0.0611	68.7000	0.0687	12.494	0	0	500
2022/11/18	2032	02/02/2023	9.47	Put	Bond Future	8,714.0600	8.7141	8,451.2600	8.4513	(3.016)	0	0	0
2022/11/18	2032	02/02/2023	9.92	Call	Bond Future	218.0700	0.2181	241.5400	0.2415	10.763	0	0	750
2022/11/18	2032	02/02/2023	9.92	Put	Bond Future	6,336.2000	6.3362	6,089.2400	6.0892	(3.898)	0	0	0
2022/11/18	2032	02/02/2023	11.50	Call	Bond Future	3,370.9000	3.3709	3,539.3300	3.5393	4.997	0	0	0
2022/11/18	2032	02/02/2023	11.50	Put	Bond Future	1,280.3100	1.2803	1,178.3100	1.1783	(7.967)	0	0	8,000
2022/11/18	2032	02/02/2023	11.69	Call	Bond Future	4,026.8300	4.0268	4,211.1900	4.2112	4.578	0	0	0
2022/11/18	2032	02/02/2023	11.69	Put	Bond Future	1,016.9400	1.0169	930.8700	0.9309	(8.464)	0	0	0
2022/11/18	2032	02/02/2023	10.50	Call	Bond Future	830.9900	0.8310	898.9400	0.8989	8.177	0	0	0
2022/11/18	2032	02/02/2023	10.50	Put	Bond Future	3,814.6000	3.8146	3,612.1200	3.6121	(5.308)	0	0	454
2022/11/18	2032	02/02/2023	10.67	Call	Bond Future	1,132.1800	1.1322	1,217.1200	1.2171	7.502	0	0	750
2022/11/18	2032	02/02/2023	10.67	Put	Bond Future	3,224.3600	3.2244	3,038.8700	3.0389	(5.753)	0	0	0
2022/11/18	2032	02/02/2023	11.45	Call	Bond Future	3,205.4200	3.2054	3,369.3800	3.3694	5.115	0	0	0
2022/11/18	2032	02/02/2023	11.45	Put	Bond Future	1,359.0600	1.3591	1,252.5900	1.2526	(7.834)	0	0	8,000
2022/11/18	2032	02/02/2023	10.40	Call	Bond Future	681.6200	0.6816	740.2000	0.7402	8.594	0	0	0
2022/11/18	2032	02/02/2023	10.40	Put	Bond Future	4,195.3100	4.1953	3,983.4600	3.9835	(5.050)	0	0	0
2022/11/18	2032	02/02/2023	10.22	Call	Bond Future	460.9600	0.4610	504.2300	0.5042	9.387	0	0	500
2022/11/18	2032	02/02/2023	10.22	Put	Bond Future	4,939.5600	4.9396	4,712.4000	4.7124	(4.599)	0	0	0
2022/11/18	2032	02/02/2023			Bond Future	11.0783	86.9197	11.0248	87.1902	(0.483)	0.0000	0.0000	110,745
2022/11/18	2032	02/02/2023	9.31	Call	Bond Future	37.5900	0.0376	42.4500	0.0425	12.929	0	0	454
2022/11/18	2032	02/02/2023	9.31	Put	Bond Future	9,614.3300	9.6143	9,348.7600	9.3488	(2.762)	0	0	0
2022/11/18	2032	02/02/2023	12.75	Call	Bond Future	8,150.4400	8.1504	8,392.2400	8.3922	2.967	0	0	0
2022/11/18	2032	02/02/2023	12.75	Put	Bond Future	257.3400	0.2573	228.7100	0.2287	(11.125)	0	0	750
2022/11/18	2032	02/02/2023	11.84	Call	Bond Future	4,569.6800	4.5697	4,765.3800	4.7654	4.283	0	0	0
2022/11/18	2032	02/02/2023	11.84	Put	Bond Future	843.7300	0.8437	769.0000	0.7690	(8.857)	0	0	500
2022/11/18	2032	02/02/2023	10.38	Call	Bond Future	654.0400	0.6540	710.8000	0.7108	8.678	0	0	0
2022/11/18	2032	02/02/2023	10.38	Put	Bond Future	4,274.2500	4.2743	4,060.5800	4.0606	(4.999)	0	0	0
2022/11/18	2032	02/02/2023	10.39	Call	Bond Future	667.8000	0.6678	725.4700	0.7255	8.636	0	0	0
2022/11/18	2032	02/02/2023	10.39	Put	Bond Future	4,234.7300	4.2347	4,021.9700	4.0220	(5.024)	0	0	0
2022/11/18	2032	02/02/2023	10.16	Call	Bond Future	401.4400	0.4014	440.1800	0.4402	9.650	0	0	0
2022/11/18	2032	02/02/2023	10.16	Put	Bond Future	5,204.7900	5.2048	4,973.1000	4.9731	(4.451)	0	0	454
2022/11/18	2032	02/02/2023	10.30	Call	Bond Future	551.2800	0.5513	601.0600	0.6011	9.030	0	0	8,000
2022/11/18	2032	02/02/2023	10.30	Put	Bond Future	4,599.3100	4.5993	4,378.6600	4.3787	(4.797)	0	0	0
2022/11/18	2032	04/05/2023	13.43	Call	Bond Future	10,553.1700	10.5532	10,792.7900	10.7928	2.271	0	0	0
2022/11/18	2032	04/05/2023	13.43	Put	Bond Future	533.7700	0.5338	498.2400	0.4982	(6.656)	0	0	400
2022/11/18	2032	04/05/2023	10.89	Call	Bond Future	2,403.7000	2.4037	2,516.6200	2.5166	4.698	0	0	0
2022/11/18	2032	04/05/2023	10.89	Put	Bond Future	4,017.5100	4.0175	3,855.2800	3.8553	(4.038)	0	0	0
2022/11/18	2032	04/05/2023	11.37	Call	Bond Future	3,618.5000	3.6185	3,763.9600	3.7640	4.020	0	0	400
2022/11/18	2032	04/05/2023			Bond Future	11.2139	84.4456	11.1581	84.7207	(0.498)	0.0000	0.0000	66,448
2022/11/18	2032	04/05/2023	10.88	Call	Bond Future	2,381.2700	2.3813	2,493.5000	2.4935	4.713	0	0	0
2022/11/18	2032	04/05/2023	10.88	Put	Bond Future	4,045.5500	4.0456	3,882.6300	3.8826	(4.027)	0	0	0
2022/11/18	2032	04/05/2023	11.37	Put	Bond Future	2,855.3100	2.8553	2,725.6200	2.7256	(4.542)	0	0	0
2022/11/18	2032	04/05/2023	10.62	Call	Bond Future	1,839.6700	1.8397	1,933.9500	1.9340	5.125	0	0	400
2022/11/18	2032	04/05/2023	10.62	Put	Bond Future	4,830.1900	4.8302	4,649.3200	4.6493	(3.745)	0	0	0
2022/11/18	2032	04/05/2023	10.87	Call	Bond Future	2,358.9600	2.3590	2,470.4900	2.4705	4.728	0	0	0
2022/11/18	2032	04/05/2023	10.87	Put	Bond Future	4,073.7500	4.0738	3,910.1300	3.9101	(4.016)	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
2022/11/18	2032	03/08/2023	11.77	Call	Bond Future	4,889.0700	4.8891	5,053.2500	5.0532	3.358	0	0	0
2022/11/18	2032	03/08/2023	11.77	Put	Bond Future	2,875.2600	2.8753	2,759.0600	2.7591	(4.041)	0	0	0
2022/11/18	2032	03/08/2023	11.90	Call	Bond Future	5,273.2300	5.2732	5,444.0500	5.4440	3.239	0	0	5,000
2022/11/18	2032	03/08/2023	11.90	Put	Bond Future	2,657.8800	2.6579	2,548.3200	2.5483	(4.122)	0	0	0
2022/11/18	2032	03/08/2023			Bond Future	11.3439	86.1405	11.2856	86.4209	(0.513)	0.0000	0.0000	2,600
2022/11/18	2032	03/08/2023	11.75	Call	Bond Future	4,831.0900	4.8311	4,994.2200	4.9942	3.377	0	0	0
2022/11/18	2032	03/08/2023	11.75	Put	Bond Future	2,910.3500	2.9104	2,793.1000	2.7931	(4.029)	0	0	0
2022/11/18	2032	03/08/2023	11.76	Call	Bond Future	4,860.1900	4.8602	5,023.8400	5.0238	3.367	0	0	0
2022/11/18	2032	03/08/2023	11.76	Put	Bond Future	2,892.9000	2.8929	2,776.1700	2.7762	(4.035)	0	0	0
2022/11/18	2032	02/11/2023	11.24	Call	Bond Future	3,060.7600	3.0608	3,192.6000	3.1926	4.307	0	0	0
2022/11/18	2032	02/11/2023	11.24	Put	Bond Future	4,164.2100	4.1642	4,009.9700	4.0100	(3.704)	0	0	0
2022/11/18	2032	02/11/2023			Bond Future	11.4734	83.7539	11.4125	84.0400	(0.531)	0.0000	0.0000	0
2022/11/18	2032	02/11/2023	11.23	Call	Bond Future	3,037.3500	3.0374	3,168.5800	3.1686	4.321	0	0	0
2022/11/18	2032	02/11/2023	11.23	Put	Bond Future	4,188.5100	4.1885	4,033.6600	4.0337	(3.697)	0	0	0
2022/11/18	2032	02/11/2023	11.22	Call	Bond Future	3,014.3500	3.0144	3,144.9800	3.1450	4.334	0	0	0
2022/11/18	2032	02/11/2023	11.22	Put	Bond Future	4,213.2500	4.2132	4,057.8000	4.0578	(3.690)	0	0	0
2022/11/18	2032	01/02/2024	11.84	Call	Bond Future	4,582.3700	4.5824	4,742.3800	4.7424	3.492	0	0	0
2022/11/18	2032	01/02/2024	11.84	Put	Bond Future	3,680.4600	3.6805	3,548.7400	3.5487	(3.579)	0	0	0
2022/11/18	2032	01/02/2024	11.83	Call	Bond Future	4,556.1100	4.5561	4,715.6300	4.7156	3.501	0	0	0
2022/11/18	2032	01/02/2024	11.83	Put	Bond Future	3,699.1700	3.6992	3,566.9600	3.5670	(3.574)	0	0	0
2022/11/18	2032	01/02/2024			Bond Future	11.6408	85.3415	11.5770	85.6332	(0.548)	0.0000	0.0000	0
2022/11/18	2032	01/02/2024	11.85	Call	Bond Future	4,608.6800	4.6087	4,769.2000	4.7692	3.483	0	0	0
2022/11/18	2032	01/02/2024	11.85	Put	Bond Future	3,661.8300	3.6618	3,530.6200	3.5306	(3.583)	0	0	0
2022/11/18	2033	02/02/2023			Bond Future	114.9149	114.9149	113.1747	113.1747	(1.514)	0.0000	0.0000	7,298
2022/11/18	2033	04/05/2023			Bond Future	115.7885	115.7885	114.0138	114.0138	(1.533)	0.0000	0.0000	0
2022/11/18	2033	03/08/2023			Bond Future	118.1376	118.1376	116.3266	116.3266	(1.533)	0.0000	0.0000	0
2022/11/18	2033	02/11/2023			Bond Future	119.1760	119.1760	117.3280	117.3280	(1.551)	0.0000	0.0000	0
2022/11/18	2033	01/02/2024			Bond Future	121.4673	121.4673	119.5841	119.5841	(1.550)	0.0000	0.0000	0
2022/11/18	2037	02/02/2023	11.03	Call	Bond Future	1,029.9400	1.0299	1,118.4700	1.1185	8.596	0	0	0
2022/11/18	2037	02/02/2023	11.03	Put	Bond Future	4,460.9900	4.4610	4,213.6200	4.2136	(5.545)	0	0	0
2022/11/18	2037	02/02/2023	11.04	Call	Bond Future	1,048.3300	1.0483	1,138.0300	1.1380	8.556	0	0	0
2022/11/18	2037	02/02/2023	11.04	Put	Bond Future	4,418.3400	4.4183	4,172.1400	4.1721	(5.572)	0	0	0
2022/11/18	2037	02/02/2023	11.97	Call	Bond Future	3,646.6500	3.6467	3,850.3000	3.8503	5.585	0	0	0
2022/11/18	2037	02/02/2023			Bond Future	11.6097	78.9044	11.5513	79.2402	(0.503)	0.0000	0.0000	132,044
2022/11/18	2037	02/02/2023	11.05	Call	Bond Future	1,066.9200	1.0669	1,157.8000	1.1578	8.518	0	0	0
2022/11/18	2037	02/02/2023	11.05	Put	Bond Future	4,375.9600	4.3760	4,130.9400	4.1309	(5.599)	0	0	0
2022/11/18	2037	02/02/2023	11.10	Call	Bond Future	1,163.1200	1.1631	1,259.9600	1.2600	8.326	0	0	577
2022/11/18	2037	02/02/2023	11.10	Put	Bond Future	4,168.2900	4.1683	3,929.2300	3.9292	(5.735)	0	0	0
2022/11/18	2037	02/02/2023	11.97	Put	Bond Future	1,619.4500	1.6194	1,487.2000	1.4872	(8.166)	0	0	577
2022/11/18	2037	04/05/2023	13.73	Put	Bond Future	846.9700	0.8470	792.0200	0.7920	(6.488)	0	0	400
2022/11/18	2037	04/05/2023	11.30	Call	Bond Future	2,543.1400	2.5431	2,676.3400	2.6763	5.238	0	0	0
2022/11/18	2037	04/05/2023	11.30	Put	Bond Future	5,079.0000	5.0790	4,870.2500	4.8702	(4.110)	0	0	0
2022/11/18	2037	04/05/2023	11.31	Call	Bond Future	2,567.7900	2.5678	2,701.8500	2.7019	5.221	0	0	0
2022/11/18	2037	04/05/2023	11.31	Put	Bond Future	5,044.6900	5.0447	4,836.8000	4.8368	(4.121)	0	0	0
2022/11/18	2037	04/05/2023	11.03	Put	Bond Future	6,078.0500	6.0780	5,846.3400	5.8463	(3.812)	0	0	0
2022/11/18	2037	04/05/2023			Bond Future	11.7400	80.4359	11.6795	80.7779	(0.516)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/18	2037	04/05/2023	11.78	Call	Bond Future	3,871.3700	3.8714	4,044.8500	4.0449	4.481	0	0	400
2022/11/18	2037	04/05/2023	11.78	Put	Bond Future	3,646.8000	3.6468	3,478.3300	3.4783	(4.620)	0	0	0
2022/11/18	2037	04/05/2023	13.73	Call	Bond Future	10,956.1300	10.9561	11,243.1300	11.2431	2.620	0	0	0
2022/11/18	2037	04/05/2023	11.32	Call	Bond Future	2,592.7900	2.5928	2,727.7000	2.7277	5.203	0	0	0
2022/11/18	2037	04/05/2023	11.32	Put	Bond Future	5,010.7900	5.0108	4,803.7500	4.8038	(4.132)	0	0	0
2022/11/18	2037	04/05/2023	11.03	Call	Bond Future	1,926.0900	1.9261	2,036.3300	2.0363	5.724	0	0	400
2022/11/18	2037	03/08/2023	12.13	Call	Bond Future	5,162.7300	5.1627	5,358.2600	5.3583	3.787	0	0	0
2022/11/18	2037	03/08/2023	12.13	Put	Bond Future	3,743.5200	3.7435	3,590.5800	3.5906	(4.085)	0	0	0
2022/11/18	2037	03/08/2023	12.12	Call	Bond Future	5,131.3600	5.1314	5,326.2300	5.3262	3.798	0	0	0
2022/11/18	2037	03/08/2023	12.12	Put	Bond Future	3,765.9200	3.7659	3,612.3200	3.6123	(4.079)	0	0	0
2022/11/18	2037	03/08/2023			Bond Future	11.8695	77.7925	11.8066	78.1409	(0.530)	0.0000	0.0000	0
2022/11/18	2037	03/08/2023	12.14	Call	Bond Future	5,194.4200	5.1944	5,390.6100	5.3906	3.777	0	0	0
2022/11/18	2037	03/08/2023	12.14	Put	Bond Future	3,721.5000	3.7215	3,569.2200	3.5692	(4.092)	0	0	0
2022/11/18	2037	02/11/2023	11.56	Put	Bond Future	5,729.4700	5.7295	5,527.3700	5.5274	(3.527)	0	0	0
2022/11/18	2037	02/11/2023	11.57	Call	Bond Future	3,379.4500	3.3794	3,533.6000	3.5336	4.561	0	0	0
2022/11/18	2037	02/11/2023	11.55	Put	Bond Future	5,761.1500	5.7612	5,558.3300	5.5583	(3.520)	0	0	0
2022/11/18	2037	02/11/2023			Bond Future	11.9880	79.3953	11.9227	79.7508	(0.545)	0.0000	0.0000	0
2022/11/18	2037	02/11/2023	11.56	Call	Bond Future	3,354.2700	3.3543	3,507.7000	3.5077	4.574	0	0	0
2022/11/18	2037	02/11/2023	11.57	Put	Bond Future	5,697.9400	5.6979	5,496.5600	5.4966	(3.534)	0	0	0
2022/11/18	2037	02/11/2023	11.55	Call	Bond Future	3,329.1800	3.3292	3,481.8900	3.4819	4.587	0	0	0
2022/11/18	2037	01/02/2024	12.33	Call	Bond Future	5,406.9900	5.4070	5,608.1900	5.6082	3.721	0	0	0
2022/11/18	2037	01/02/2024	12.33	Put	Bond Future	4,405.0400	4.4050	4,243.7000	4.2437	(3.663)	0	0	0
2022/11/18	2037	01/02/2024			Bond Future	12.1396	76.6458	12.0716	77.0083	(0.560)	0.0000	0.0000	0
2022/11/18	2037	01/02/2024	12.32	Call	Bond Future	5,377.2900	5.3773	5,577.8800	5.5779	3.730	0	0	0
2022/11/18	2037	01/02/2024	12.32	Put	Bond Future	4,427.4900	4.4275	4,265.5400	4.2655	(3.658)	0	0	0
2022/11/18	2037	01/02/2024	12.31	Call	Bond Future	5,347.3100	5.3473	5,547.2900	5.5473	3.740	0	0	0
2022/11/18	2037	01/02/2024	12.31	Put	Bond Future	4,449.7100	4.4497	4,287.1500	4.2871	(3.653)	0	0	0
2022/11/18	2038	02/02/2023			Bond Future	125.5100	125.5100	124.2099	124.2099	(1.036)	0.0000	0.0000	4,059
2022/11/18	2038	04/05/2023			Bond Future	127.9744	127.9744	126.6479	126.6479	(1.036)	0.0000	0.0000	1,583
2022/11/18	2038	03/08/2023			Bond Future	128.6085	128.6085	127.2555	127.2555	(1.052)	0.0000	0.0000	0
2022/11/18	2038	02/11/2023			Bond Future	131.2840	131.2840	129.9025	129.9025	(1.052)	0.0000	0.0000	0
2022/11/18	2038	01/02/2024			Bond Future	131.7996	131.7996	130.3955	130.3955	(1.065)	0.0000	0.0000	0
2022/11/18	2040	02/02/2023	10.93	Call	Bond Future	800.4800	0.8005	889.6000	0.8896	11.133	0	0	0
2022/11/18	2040	02/02/2023	12.24	Call	Bond Future	4,660.3600	4.6604	4,943.6000	4.9436	6.078	0	0	0
2022/11/18	2040	02/02/2023	12.24	Put	Bond Future	1,448.7400	1.4487	1,307.6400	1.3076	(9.739)	0	0	0
2022/11/18	2040	02/02/2023	12.27	Call	Bond Future	4,782.7300	4.7827	5,069.6600	5.0697	5.999	0	0	0
2022/11/18	2040	02/02/2023	12.27	Put	Bond Future	1,398.2600	1.3983	1,260.8500	1.2608	(9.827)	0	0	388
2022/11/18	2040	02/02/2023	11.12	Call	Bond Future	1,137.1200	1.1371	1,253.1300	1.2531	10.202	0	0	0
2022/11/18	2040	02/02/2023	11.12	Put	Bond Future	4,845.8800	4.8459	4,537.5500	4.5375	(6.363)	0	0	0
2022/11/18	2040	02/02/2023	11.19	Call	Bond Future	1,281.9300	1.2819	1,408.4900	1.4085	9.873	0	0	563
2022/11/18	2040	02/02/2023	11.19	Put	Bond Future	4,530.0800	4.5301	4,232.3000	4.2323	(6.573)	0	0	0
2022/11/18	2040	02/02/2023	12.07	Put	Bond Future	1,766.4000	1.7664	1,603.2200	1.6032	(9.238)	0	0	563
2022/11/18	2040	02/02/2023	10.96	Call	Bond Future	847.7100	0.8477	940.8600	0.9409	10.988	0	0	388
2022/11/18	2040	02/02/2023	10.96	Put	Bond Future	5,624.2300	5.6242	5,293.0400	5.2930	(5.889)	0	0	0
2022/11/18	2040	02/02/2023			Bond Future	11.7013	80.4310	11.6327	80.8554	(0.587)	0.0000	0.0000	120,774
2022/11/18	2040	02/02/2023	10.18	Call	Bond Future	143.9900	0.1440	165.2100	0.1652	14.737	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
2022/11/18	2040	02/02/2023	10.18	Put	Bond Future	10,438.7300	10.4387	10,035.6100	10.0356	(3.862)	0	0	0
2022/11/18	2040	02/02/2023	10.21	Call	Bond Future	155.3700	0.1554	178.0800	0.1781	14.617	0	0	388
2022/11/18	2040	02/02/2023	10.21	Put	Bond Future	10,227.8400	10.2278	9,826.2100	9.8262	(3.927)	0	0	0
2022/11/18	2040	02/02/2023	10.93	Put	Bond Future	5,779.5500	5.7796	5,444.3300	5.4443	(5.800)	0	0	0
2022/11/18	2040	02/02/2023	12.07	Call	Bond Future	3,986.7500	3.9868	4,247.9100	4.2479	6.551	0	0	0
2022/11/18	2040	02/02/2023	11.10	Call	Bond Future	1,097.6600	1.0977	1,210.7100	1.2107	10.299	0	0	0
2022/11/18	2040	02/02/2023	11.10	Put	Bond Future	4,938.7500	4.9388	4,627.4600	4.6275	(6.303)	0	0	0
2022/11/18	2040	02/02/2023	11.11	Call	Bond Future	1,117.2200	1.1172	1,231.7400	1.2317	10.250	0	0	0
2022/11/18	2040	02/02/2023	11.11	Put	Bond Future	4,892.1000	4.8921	4,582.2800	4.5823	(6.333)	0	0	0
2022/11/18	2040	04/05/2023	12.78	Call	Bond Future	7,468.0400	7.4680	7,771.3800	7.7714	4.062	0	0	0
2022/11/18	2040	04/05/2023	12.78	Put	Bond Future	2,023.1300	2.0231	1,894.4400	1.8944	(6.361)	0	0	388
2022/11/18	2040	04/05/2023	13.45	Put	Bond Future	1,245.4600	1.2455	1,158.5300	1.1585	(6.980)	0	0	486
2022/11/18	2040	04/05/2023	11.43	Call	Bond Future	2,826.5500	2.8265	3,002.2200	3.0022	6.215	0	0	0
2022/11/18	2040	04/05/2023	11.43	Put	Bond Future	5,290.9600	5.2910	5,034.6000	5.0346	(4.845)	0	0	0
2022/11/18	2040	04/05/2023	10.73	Put	Bond Future	8,408.2400	8.4082	8,078.2200	8.0782	(3.925)	0	0	0
2022/11/18	2040	04/05/2023			Bond Future	11.8279	81.9923	11.7568	82.4244	(0.601)	0.0000	0.0000	300
2022/11/18	2040	04/05/2023	13.45	Call	Bond Future	10,174.4100	10.1744	10,519.5100	10.5195	3.392	0	0	0
2022/11/18	2040	04/05/2023	11.42	Call	Bond Future	2,799.7600	2.7998	2,974.3400	2.9743	6.236	0	0	0
2022/11/18	2040	04/05/2023	11.42	Put	Bond Future	5,327.6300	5.3276	5,070.1800	5.0702	(4.832)	0	0	0
2022/11/18	2040	04/05/2023	11.48	Call	Bond Future	2,962.6500	2.9626	3,143.7800	3.1438	6.114	0	0	486
2022/11/18	2040	04/05/2023	11.48	Put	Bond Future	5,110.8800	5.1109	4,859.9800	4.8600	(4.909)	0	0	0
2022/11/18	2040	04/05/2023	10.73	Call	Bond Future	1,310.5300	1.3105	1,412.5400	1.4125	7.784	0	0	486
2022/11/18	2040	04/05/2023	10.92	Call	Bond Future	1,649.4900	1.6495	1,770.4300	1.7704	7.332	0	0	388
2022/11/18	2040	04/05/2023	10.92	Put	Bond Future	7,450.3900	7.4504	7,139.3000	7.1393	(4.175)	0	0	0
2022/11/18	2040	04/05/2023	11.41	Call	Bond Future	2,773.1000	2.7731	2,946.5900	2.9466	6.256	0	0	0
2022/11/18	2040	04/05/2023	11.41	Put	Bond Future	5,364.5200	5.3645	5,105.9800	5.1060	(4.819)	0	0	0
2022/11/18	2040	04/05/2023	10.17	Call	Bond Future	651.6100	0.6516	709.3900	0.7094	8.867	0	0	388
2022/11/18	2040	04/05/2023	10.17	Put	Bond Future	11,752.0800	11.7521	11,377.8300	11.3778	(3.185)	0	0	0
2022/11/18	2040	03/08/2023	12.23	Call	Bond Future	5,670.2600	5.6703	5,921.1400	5.9211	4.424	0	0	0
2022/11/18	2040	03/08/2023	12.23	Put	Bond Future	4,055.0100	4.0550	3,865.4400	3.8654	(4.675)	0	0	0
2022/11/18	2040	03/08/2023			Bond Future	11.9535	79.1297	11.8796	79.5702	(0.618)	0.0000	0.0000	0
2022/11/18	2040	03/08/2023	12.22	Call	Bond Future	5,636.6300	5.6366	5,886.6900	5.8867	4.436	0	0	0
2022/11/18	2040	03/08/2023	12.22	Put	Bond Future	4,078.8800	4.0789	3,888.4900	3.8885	(4.668)	0	0	0
2022/11/18	2040	03/08/2023	12.21	Call	Bond Future	5,603.0700	5.6031	5,852.3100	5.8523	4.448	0	0	0
2022/11/18	2040	03/08/2023	12.21	Put	Bond Future	4,102.8800	4.1029	3,911.6700	3.9117	(4.660)	0	0	0
2022/11/18	2040	02/11/2023	11.59	Call	Bond Future	3,705.9100	3.7059	3,899.6600	3.8997	5.228	0	0	0
2022/11/18	2040	02/11/2023	11.60	Put	Bond Future	6,542.9900	6.5430	6,288.2200	6.2882	(3.894)	0	0	0
2022/11/18	2040	02/11/2023	11.58	Call	Bond Future	3,679.0400	3.6790	3,871.9000	3.8719	5.242	0	0	0
2022/11/18	2040	02/11/2023	11.58	Put	Bond Future	6,613.0100	6.6130	6,356.4700	6.3565	(3.879)	0	0	0
2022/11/18	2040	02/11/2023			Bond Future	12.0681	80.7601	11.9915	81.2095	(0.635)	0.0000	0.0000	0
2022/11/18	2040	02/11/2023	11.59	Put	Bond Future	6,578.0700	6.5781	6,322.4200	6.3224	(3.886)	0	0	0
2022/11/18	2040	02/11/2023	11.60	Call	Bond Future	3,732.5600	3.7326	3,927.1900	3.9272	5.214	0	0	0
2022/11/18	2040	01/02/2024	12.34	Call	Bond Future	5,817.3400	5.8173	6,068.9200	6.0689	4.325	0	0	0
2022/11/18	2040	01/02/2024	12.34	Put	Bond Future	5,101.3700	5.1014	4,894.7300	4.8947	(4.051)	0	0	0
2022/11/18	2040	01/02/2024	12.33	Call	Bond Future	5,785.9200	5.7859	6,036.7500	6.0367	4.335	0	0	0
2022/11/18	2040	01/02/2024	12.33	Put	Bond Future	5,126.3800	5.1264	4,918.9900	4.9190	(4.046)	0	0	0
2022/11/18	2040	01/02/2024			Bond Future	12.2140	77.7860	12.1343	78.2442	(0.653)	0.0000	0.0000	0
2022/11/18	2040	01/02/2024	12.35	Call	Bond Future	5,848.8100	5.8488	6,101.1400	6.1011	4.314	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
2022/11/18	2040	01/02/2024	12.35	Put	Bond Future	5,076.4700	5.0765	4,870.5800	4.8706	(4.056)	0	0	0
2022/11/18	2044	02/02/2023	10.30	Call	Bond Future	220.4000	0.2204	251.4500	0.2514	14.088	0	0	2,840
2022/11/18	2044	02/02/2023	10.30	Put	Bond Future	9,570.8600	9.5709	9,167.9100	9.1679	(4.210)	0	0	0
2022/11/18	2044	02/02/2023	11.00	Call	Bond Future	1,016.6500	1.0167	1,124.7100	1.1247	10.629	0	0	2,840
2022/11/18	2044	02/02/2023	11.00	Put	Bond Future	5,294.4200	5.2944	4,968.4800	4.9685	(6.156)	0	0	0
2022/11/18	2044	02/02/2023	12.00	Call	Bond Future	3,993.8000	3.9938	4,259.2800	4.2593	6.647	0	0	0
2022/11/18	2044	02/02/2023	12.00	Put	Bond Future	1,828.0000	1.8280	1,659.4800	1.6595	(9.219)	0	0	4,000
2022/11/18	2044	02/02/2023	11.20	Put	Bond Future	4,357.4900	4.3575	4,062.6800	4.0627	(6.766)	0	0	0
2022/11/18	2044	02/02/2023	11.75	Put	Bond Future	2,428.4900	2.4285	2,222.9000	2.2229	(8.466)	0	0	2,500
2022/11/18	2044	02/02/2023	11.90	Call	Bond Future	3,610.5600	3.6106	3,861.6700	3.8617	6.955	0	0	0
2022/11/18	2044	02/02/2023	11.90	Put	Bond Future	2,050.3000	2.0503	1,867.4100	1.8674	(8.920)	0	0	0
2022/11/18	2044	02/02/2023	11.14	Call	Bond Future	1,303.6500	1.3037	1,433.2700	1.4333	9.943	0	0	0
2022/11/18	2044	02/02/2023	11.14	Put	Bond Future	4,625.1400	4.6251	4,320.7600	4.3208	(6.581)	0	0	0
2022/11/18	2044	02/02/2023	11.15	Call	Bond Future	1,325.9000	1.3259	1,457.1100	1.4571	9.896	0	0	0
2022/11/18	2044	02/02/2023	11.15	Put	Bond Future	4,579.7900	4.5798	4,277.0000	4.2770	(6.611)	0	0	0
2022/11/18	2044	02/02/2023			Bond Future	11.6484	77.5957	11.5799	78.0297	(0.588)	0.0000	0.0000	91,942
2022/11/18	2044	02/02/2023	10.75	Call	Bond Future	622.5200	0.6225	696.4500	0.6964	11.876	0	0	2,500
2022/11/18	2044	02/02/2023	10.75	Put	Bond Future	6,655.0000	6.6550	6,294.9300	6.2949	(5.411)	0	0	0
2022/11/18	2044	02/02/2023	11.20	Call	Bond Future	1,440.1900	1.4402	1,579.3800	1.5794	9.665	0	0	0
2022/11/18	2044	02/02/2023	11.75	Call	Bond Future	3,064.9300	3.0649	3,293.3400	3.2933	7.452	0	0	0
2022/11/18	2044	02/02/2023	11.16	Call	Bond Future	1,348.2600	1.3483	1,481.0500	1.4810	9.849	0	0	0
2022/11/18	2044	02/02/2023	11.16	Put	Bond Future	4,534.6400	4.5346	4,233.4300	4.2334	(6.642)	0	0	0
2022/11/18	2044	04/05/2023	11.75	Put	Bond Future	4,215.3200	4.2153	3,995.6200	3.9956	(5.212)	0	0	4,115
2022/11/18	2044	04/05/2023	11.41	Call	Bond Future	3,071.4900	3.0715	3,256.8900	3.2569	6.036	0	0	0
2022/11/18	2044	04/05/2023	11.41	Put	Bond Future	5,332.0700	5.3321	5,075.5400	5.0755	(4.811)	0	0	0
2022/11/18	2044	04/05/2023	11.42	Call	Bond Future	3,100.2100	3.1002	3,286.7200	3.2867	6.016	0	0	0
2022/11/18	2044	04/05/2023	11.42	Put	Bond Future	5,295.7500	5.2958	5,040.3300	5.0403	(4.823)	0	0	0
2022/11/18	2044	04/05/2023			Bond Future	11.7658	79.1020	11.6949	79.5440	(0.603)	0.0000	0.0000	0
2022/11/18	2044	04/05/2023	12.25	Call	Bond Future	5,873.6100	5.8736	6,144.7500	6.1448	4.616	0	0	0
2022/11/18	2044	04/05/2023	12.25	Put	Bond Future	2,966.4200	2.9664	2,795.6300	2.7956	(5.757)	0	0	1,500
2022/11/18	2044	04/05/2023	11.43	Call	Bond Future	3,129.0600	3.1291	3,316.6700	3.3167	5.996	0	0	0
2022/11/18	2044	04/05/2023	11.43	Put	Bond Future	5,259.6500	5.2597	5,005.3300	5.0053	(4.835)	0	0	0
2022/11/18	2044	04/05/2023	11.75	Call	Bond Future	4,117.1700	4.1172	4,339.4000	4.3394	5.398	0	0	0
2022/11/18	2044	04/05/2023	12.00	Call	Bond Future	4,967.7900	4.9678	5,215.4200	5.2154	4.985	0	0	0
2022/11/18	2044	04/05/2023	12.00	Put	Bond Future	3,538.1200	3.5381	3,343.8200	3.3438	(5.492)	0	0	4,115
2022/11/18	2044	03/08/2023	12.15	Call	Bond Future	5,752.9900	5.7530	6,009.8600	6.0099	4.465	0	0	0
2022/11/18	2044	03/08/2023	12.15	Put	Bond Future	4,147.4200	4.1474	3,953.7700	3.9538	(4.669)	0	0	0
2022/11/18	2044	03/08/2023	12.16	Call	Bond Future	5,787.5800	5.7876	6,045.2900	6.0453	4.453	0	0	0
2022/11/18	2044	03/08/2023	12.16	Put	Bond Future	4,123.2400	4.1232	3,930.4300	3.9304	(4.676)	0	0	0
2022/11/18	2044	03/08/2023			Bond Future	11.8818	76.3066	11.8083	76.7571	(0.619)	0.0000	0.0000	0
2022/11/18	2044	03/08/2023	12.17	Call	Bond Future	5,821.9900	5.8220	6,080.5300	6.0805	4.441	0	0	0
2022/11/18	2044	03/08/2023	12.17	Put	Bond Future	4,098.9600	4.0990	3,906.9800	3.9070	(4.684)	0	0	0
2022/11/18	2044	02/11/2023	11.57	Call	Bond Future	4,105.6600	4.1057	4,311.0900	4.3111	5.004	0	0	0
2022/11/18	2044	02/11/2023	11.57	Put	Bond Future	6,680.9200	6.6809	6,426.7000	6.4267	(3.805)	0	0	0
2022/11/18	2044	02/11/2023			Bond Future	11.9872	77.8789	11.9110	78.3386	(0.636)	0.0000	0.0000	0
2022/11/18	2044	02/11/2023	11.55	Call	Bond Future	4,049.3000	4.0493	4,252.9600	4.2530	5.030	0	0	0
2022/11/18	2044	02/11/2023	11.55	Put	Bond Future	6,751.6500	6.7516	6,495.6600	6.4957	(3.792)	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
2022/11/18	2044	02/11/2023	11.56	Call	Bond Future	4,077.2800	4.0773	4,281.8300	4.2818	5.017	0	0	0
2022/11/18	2044	02/11/2023	11.56	Put	Bond Future	6,716.0400	6.7160	6,460.9400	6.4609	(3.798)	0	0	0
2022/11/18	2044	01/02/2024	12.29	Call	Bond Future	6,218.8100	6.2188	6,480.3500	6.4803	4.206	0	0	0
2022/11/18	2044	01/02/2024	12.29	Put	Bond Future	5,236.3900	5.2364	5,029.2500	5.0293	(3.956)	0	0	0
2022/11/18	2044	01/02/2024			Bond Future	12.1213	74.9752	12.0421	75.4439	(0.653)	0.0000	0.0000	0
2022/11/18	2044	01/02/2024	12.27	Call	Bond Future	6,154.1600	6.1542	6,414.2100	6.4142	4.226	0	0	0
2022/11/18	2044	01/02/2024	12.27	Put	Bond Future	5,287.0800	5.2871	5,078.4500	5.0785	(3.946)	0	0	0
2022/11/18	2044	01/02/2024	12.28	Call	Bond Future	6,186.4600	6.1865	6,447.2500	6.4473	4.215	0	0	0
2022/11/18	2044	01/02/2024	12.28	Put	Bond Future	5,261.6700	5.2617	5,053.7800	5.0538	(3.951)	0	0	0
2022/11/18	2046	02/02/2023			Bond Future	111.9916	111.9916	109.7822	109.7822	(1.973)	0.0000	0.0000	12,606
2022/11/18	2046	04/05/2023			Bond Future	112.1596	112.1596	109.9068	109.9068	(2.009)	0.0000	0.0000	4,935
2022/11/18	2046	03/08/2023			Bond Future	114.4355	114.4355	112.1367	112.1367	(2.009)	0.0000	0.0000	0
2022/11/18	2046	02/11/2023			Bond Future	114.7300	114.7300	112.3851	112.3851	(2.044)	0.0000	0.0000	0
2022/11/18	2046	01/02/2024			Bond Future	116.9344	116.9344	114.5449	114.5449	(2.043)	0.0000	0.0000	0
2022/11/18	2050	02/02/2023			Bond Future	110.3441	110.3441	110.4415	110.4415	0.088	0.0000	0.0000	9,301
2022/11/18	2050	04/05/2023			Bond Future	112.5105	112.5105	112.6092	112.6092	0.088	0.0000	0.0000	3,359
2022/11/18	2050	03/08/2023			Bond Future	112.6097	112.6097	112.7104	112.7104	0.089	0.0000	0.0000	0
2022/11/18	2050	02/11/2023			Bond Future	114.9523	114.9523	115.0550	115.0550	0.089	0.0000	0.0000	0
2022/11/18	2050	01/02/2024			Bond Future	114.9259	114.9259	115.0343	115.0343	0.094	0.0000	0.0000	0
2022/11/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	AL37	02/02/2023			Index Future	852.2390	852.2390	853.3560	853.3560	0.131	0.0000	0.0000	0
2022/11/18	AL37	04/05/2023			Index Future	868.7620	868.7620	869.8950	869.8950	0.130	0.0000	0.0000	0
2022/11/18	AL37	03/08/2023			Index Future	886.1820	886.1820	887.3360	887.3360	0.130	0.0000	0.0000	0
2022/11/18	AL37	02/11/2023			Index Future	904.4130	904.4130	905.5890	905.5890	0.130	0.0000	0.0000	0
2022/11/18	AL37	01/02/2024			Index Future	921.6220	921.6220	922.8230	922.8230	0.130	0.0000	0.0000	0
2022/11/18	AL7T	02/02/2023			Index Future	974.3250	974.3250	977.4360	977.4360	0.319	0.0000	0.0000	0
2022/11/18	AL7T	04/05/2023			Index Future	993.2140	993.2140	996.3800	996.3800	0.319	0.0000	0.0000	0
2022/11/18	AL7T	03/08/2023			Index Future	1,013.1300	1,013.1300	1,016.3570	1,016.3570	0.319	0.0000	0.0000	0
2022/11/18	AL7T	02/11/2023			Index Future	1,033.9730	1,033.9730	1,037.2640	1,037.2640	0.318	0.0000	0.0000	0
2022/11/18	AL7T	01/02/2024			Index Future	1,053.6470	1,053.6470	1,057.0040	1,057.0040	0.319	0.0000	0.0000	0
2022/11/18	ALBI	02/02/2023			Index Future	855.5830	855.5830	858.7420	858.7420	0.369	0.0000	0.0000	109
2022/11/18	ALBI	04/05/2023			Index Future	872.1700	872.1700	875.3850	875.3850	0.369	0.0000	0.0000	0
2022/11/18	ALBI	03/08/2023			Index Future	889.6600	889.6600	892.9360	892.9360	0.368	0.0000	0.0000	0
2022/11/18	ALBI	02/11/2023			Index Future	907.9620	907.9620	911.3050	911.3050	0.368	0.0000	0.0000	0
2022/11/18	ALBI	01/02/2024			Index Future	925.2380	925.2380	928.6470	928.6470	0.368	0.0000	0.0000	0
2022/11/18	C002	31/03/2032			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/18	ES33	02/02/2023			Bond Future	12.4315	74.3646	12.3672	74.6616	(0.517)	0.0000	0.0000	350
2022/11/18	ES33	04/05/2023			Bond Future	12.6038	72.0309	12.5368	72.3332	(0.531)	0.0000	0.0000	0
2022/11/18	ES33	03/08/2023			Bond Future	12.7723	73.4932	12.7026	73.8014	(0.546)	0.0000	0.0000	0
2022/11/18	ES33	02/11/2023			Bond Future	12.9445	71.2277	12.8717	71.5422	(0.562)	0.0000	0.0000	0
2022/11/18	ES33	01/02/2024			Bond Future	13.1578	72.5930	13.0816	72.9138	(0.579)	0.0000	0.0000	0
2022/11/18	ES42	02/02/2023			Bond Future	12.6497	72.7237	12.5807	73.0963	(0.546)	0.0000	0.0000	4,195
2022/11/18	ES42	04/05/2023			Bond Future	12.8055	69.8886	12.7337	70.2681	(0.561)	0.0000	0.0000	0
2022/11/18	ES42	03/08/2023			Bond Future	12.9535	71.3081	12.8789	71.6951	(0.576)	0.0000	0.0000	0
2022/11/18	ES42	02/11/2023			Bond Future	13.1042	68.5297	13.0266	68.9246	(0.593)	0.0000	0.0000	0
2022/11/18	ES42	01/02/2024			Bond Future	13.2813	69.8411	13.2003	70.2439	(0.610)	0.0000	0.0000	0
2022/11/18	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/18	GOVI	02/02/2023	850.82	Put	GOVI	73,790.0000	7.3790	42,690.0000	4.2690	(42.147)	0	0	0
2022/11/18	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/18	GOVI	02/02/2023	850.83	Put	GOVI	73,890.0000	7.3890	42,790.0000	4.2790	(42.090)	0	0	0
2022/11/18	GOVI	02/02/2023			GOVI	843.4410	843.4410	846.5510	846.5510	0.369	0.0000	0.0000	835
2022/11/18	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/18	GOVI	02/02/2023	850.84	Put	GOVI	73,990.0000	7.3990	42,890.0000	4.2890	(42.033)	0	0	0
2022/11/18	GOVI	04/05/2023	852.86	Call	GOVI	69,330.0000	6.9330	100,970.0000	10.0970	45.637	0	0	0
2022/11/18	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/18	GOVI	04/05/2023	852.87	Call	GOVI	69,230.0000	6.9230	100,870.0000	10.0870	45.703	0	0	0
2022/11/18	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/18	GOVI	04/05/2023			GOVI	859.7930	859.7930	862.9570	862.9570	0.368	0.0000	0.0000	0
2022/11/18	GOVI	04/05/2023	852.88	Call	GOVI	69,130.0000	6.9130	100,770.0000	10.0770	45.769	0	0	0
2022/11/18	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/18	GOVI	03/08/2023	837.21	Call	GOVI	398,240.0000	39.8240	430,490.0000	43.0490	8.098	0	0	0
2022/11/18	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/18	GOVI	03/08/2023	837.22	Call	GOVI	398,140.0000	39.8140	430,390.0000	43.0390	8.100	0	0	0
2022/11/18	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/18	GOVI	03/08/2023			GOVI	877.0340	877.0340	880.2590	880.2590	0.368	0.0000	0.0000	0
2022/11/18	GOVI	03/08/2023	837.23	Call	GOVI	398,040.0000	39.8040	430,290.0000	43.0290	8.102	0	0	0
2022/11/18	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/18	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/18	GOVI	02/11/2023	885.82	Call	GOVI	92,570.0000	9.2570	125,470.0000	12.5470	35.541	0	0	0
2022/11/18	GOVI	02/11/2023			GOVI	895.0770	895.0770	898.3670	898.3670	0.368	0.0000	0.0000	0
2022/11/18	GOVI	02/11/2023	885.80	Call	GOVI	92,770.0000	9.2770	125,670.0000	12.5670	35.464	0	0	0
2022/11/18	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/18	GOVI	02/11/2023	885.81	Call	GOVI	92,670.0000	9.2670	125,570.0000	12.5570	35.502	0	0	0
2022/11/18	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/18	GOVI	01/02/2024	880.00	Call	GOVI	321,080.0000	32.1080	354,630.0000	35.4630	10.449	0	0	0
2022/11/18	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/18	GOVI	01/02/2024			GOVI	912.1080	912.1080	915.4630	915.4630	0.368	0.0000	0.0000	0
2022/11/18	GOVI	01/02/2024	879.98	Call	GOVI	321,280.0000	32.1280	354,830.0000	35.4830	10.443	0	0	0
2022/11/18	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/18	GOVI	01/02/2024	879.99	Call	GOVI	321,180.0000	32.1180	354,730.0000	35.4730	10.446	0	0	0
2022/11/18	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/18	IGOV	02/02/2023			Index Future	319.1120	319.1120	317.2000	317.2000	(0.599)	0.0000	0.0000	662
2022/11/18	IGOV	04/05/2023			Index Future	325.3750	325.3750	323.4240	323.4240	(0.600)	0.0000	0.0000	16
2022/11/18	IGOV	03/08/2023			Index Future	331.9750	331.9750	329.9840	329.9840	(0.600)	0.0000	0.0000	0
2022/11/18	IGOV	02/11/2023			Index Future	338.8790	338.8790	336.8450	336.8450	(0.600)	0.0000	0.0000	0
2022/11/18	IGOV	01/02/2024			Index Future	345.3990	345.3990	343.3270	343.3270	(0.600)	0.0000	0.0000	0
2022/11/18	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/18	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/18	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/18	JBAF	21/12/2022			Jibar Tradeable Future	7.1350	92.8650	7.1050	92.8950	(0.420)	0.0000	0.0000	68
2022/11/18	JBAF	18/01/2023			Jibar Tradeable Future	7.1950	92.8050	7.1650	92.8350	(0.417)	0.0000	0.0000	0
2022/11/18	JBAF	15/02/2023			Jibar Tradeable Future	7.5400	92.4600	7.5000	92.5000	(0.531)	0.0000	0.0000	0
2022/11/18	JBAF	15/03/2023			Jibar Tradeable Future	7.5750	92.4250	7.5550	92.4450	(0.264)	0.0000	0.0000	0
2022/11/18	JBAF	19/04/2023			Jibar Tradeable Future	7.7100	92.2900	7.6800	92.3200	(0.389)	0.0000	0.0000	0
2022/11/18	JBAF	17/05/2023			Jibar Tradeable Future	7.7400	92.2600	7.7000	92.3000	(0.517)	0.0000	0.0000	0
2022/11/18	JBAF	21/06/2023			Jibar Tradeable Future	7.8100	92.1900	7.7500	92.2500	(0.768)	0.0000	0.0000	0
2022/11/18	JBAF	20/09/2023			Jibar Tradeable Future	7.8950	92.1050	7.8250	92.1750	(0.887)	0.0000	0.0000	75
2022/11/18	JBAF	20/12/2023			Jibar Tradeable Future	7.9450	92.0550	7.8650	92.1350	(1.007)	0.0000	0.0000	272
2022/11/18	JBAF	20/03/2024			Jibar Tradeable Future	8.0000	92.0000	7.9200	92.0800	(1.000)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/18	JBAF	19/06/2024			Jibar Tradeable Future	8.0000	92.0000	7.9200	92.0800	(1.000)	0.0000	0.0000	0
2022/11/18	JBAF	18/09/2024			Jibar Tradeable Future	7.9850	92.0150	7.9150	92.0850	(0.877)	0.0000	0.0000	0
2022/11/18	R035	02/02/2023	9.81	Call	Bond Future	92.7100	0.0927	107.2300	0.1072	15.662	0	0	582
2022/11/18	R035	02/02/2023	9.81	Put	Bond Future	10,140.5100	10.1405	9,762.4300	9.7624	(3.728)	0	0	0
2022/11/18	R035	02/02/2023	9.85	Call	Bond Future	103.1500	0.1031	119.1400	0.1191	15.502	0	0	0
2022/11/18	R035	02/02/2023	9.89	Call	Bond Future	114.5800	0.1146	132.1500	0.1321	15.334	0	0	388
2022/11/18	R035	02/02/2023	9.89	Put	Bond Future	9,631.5000	9.6315	9,256.4700	9.2565	(3.894)	0	0	0
2022/11/18	R035	02/02/2023	11.94	Call	Bond Future	4,112.8400	4.1128	4,371.0100	4.3710	6.277	0	0	0
2022/11/18	R035	02/02/2023	13.22	Put	Bond Future	259.7900	0.2598	224.3800	0.2244	(13.630)	0	0	976
2022/11/18	R035	02/02/2023	10.88	Call	Bond Future	1,041.8400	1.0418	1,150.0600	1.1501	10.387	0	0	0
2022/11/18	R035	02/02/2023	10.88	Put	Bond Future	4,324.5300	4.3245	4,040.1500	4.0401	(6.576)	0	0	0
2022/11/18	R035	02/02/2023	10.66	Call	Bond Future	689.3700	0.6894	768.7200	0.7687	11.511	0	0	0
2022/11/18	R035	02/02/2023	10.66	Put	Bond Future	5,305.5000	5.3055	4,992.2500	4.9923	(5.904)	0	0	582
2022/11/18	R035	02/02/2023	10.30	Put	Bond Future	7,172.2400	7.1722	6,821.6200	6.8216	(4.889)	0	0	0
2022/11/18	R035	02/02/2023	10.60	Call	Bond Future	610.9100	0.6109	683.1300	0.6831	11.822	0	0	0
2022/11/18	R035	02/02/2023	10.60	Put	Bond Future	5,595.7200	5.5957	5,275.3400	5.2753	(5.725)	0	0	0
2022/11/18	R035	02/02/2023	10.64	Put	Bond Future	5,401.2500	5.4013	5,085.5900	5.0856	(5.844)	0	0	0
2022/11/18	R035	02/02/2023			Bond Future	11.4426	87.3363	11.3737	87.7289	(0.602)	0.0000	0.0000	166,143
2022/11/18	R035	02/02/2023	9.85	Put	Bond Future	9,884.9900	9.8850	9,508.3800	9.5084	(3.810)	0	0	0
2022/11/18	R035	02/02/2023	11.94	Put	Bond Future	1,356.2900	1.3563	1,221.8600	1.2219	(9.912)	0	0	0
2022/11/18	R035	02/02/2023	11.98	Call	Bond Future	4,264.8200	4.2648	4,527.7400	4.5277	6.165	0	0	0
2022/11/18	R035	02/02/2023	11.98	Put	Bond Future	1,292.2800	1.2923	1,162.6000	1.1626	(10.035)	0	0	388
2022/11/18	R035	02/02/2023	13.22	Call	Bond Future	9,534.2100	9.5342	9,891.4000	9.8914	3.746	0	0	0
2022/11/18	R035	02/02/2023	11.05	Call	Bond Future	1,385.9000	1.3859	1,518.5500	1.5185	9.571	0	0	976
2022/11/18	R035	02/02/2023	11.05	Put	Bond Future	3,657.6700	3.6577	3,397.7200	3.3977	(7.107)	0	0	0
2022/11/18	R035	02/02/2023	11.06	Call	Bond Future	1,408.1700	1.4082	1,542.2900	1.5423	9.524	0	0	0
2022/11/18	R035	02/02/2023	11.06	Put	Bond Future	3,620.9900	3.6210	3,362.5100	3.3625	(7.138)	0	0	582
2022/11/18	R035	02/02/2023	10.86	Call	Bond Future	1,005.4600	1.0055	1,110.9100	1.1109	10.488	0	0	0
2022/11/18	R035	02/02/2023	10.86	Put	Bond Future	4,408.1900	4.4082	4,121.0400	4.1210	(6.514)	0	0	0
2022/11/18	R035	02/02/2023	10.87	Call	Bond Future	1,023.6200	1.0236	1,130.4500	1.1305	10.436	0	0	0
2022/11/18	R035	02/02/2023	10.87	Put	Bond Future	4,366.3000	4.3663	4,080.5300	4.0805	(6.545)	0	0	0
2022/11/18	R035	02/02/2023	10.30	Call	Bond Future	311.0800	0.3111	353.0600	0.3531	13.495	0	0	976
2022/11/18	R035	02/02/2023	10.64	Call	Bond Future	662.4700	0.6625	739.4100	0.7394	11.614	0	0	388
2022/11/18	R035	04/05/2023	11.22	Put	Bond Future	4,702.6700	4.7027	4,469.3400	4.4693	(4.962)	0	0	0
2022/11/18	R035	04/05/2023	12.46	Call	Bond Future	6,682.0700	6.6821	6,957.9500	6.9579	4.129	0	0	0
2022/11/18	R035	04/05/2023	12.46	Put	Bond Future	1,942.0100	1.9420	1,818.2100	1.8182	(6.375)	0	0	388
2022/11/18	R035	04/05/2023	13.18	Call	Bond Future	9,435.9000	9.4359	9,755.1700	9.7552	3.384	0	0	0
2022/11/18	R035	04/05/2023	13.18	Put	Bond Future	1,134.7100	1.1347	1,054.3000	1.0543	(7.086)	0	0	491
2022/11/18	R035	04/05/2023	11.17	Call	Bond Future	2,586.7900	2.5868	2,748.1100	2.7481	6.236	0	0	491
2022/11/18	R035	04/05/2023	11.20	Call	Bond Future	2,662.0800	2.6621	2,826.4200	2.8264	6.173	0	0	0
2022/11/18	R035	04/05/2023	11.21	Call	Bond Future	2,687.4300	2.6874	2,852.7700	2.8528	6.152	0	0	0
2022/11/18	R035	04/05/2023	10.60	Call	Bond Future	1,397.8100	1.3978	1,503.1900	1.5032	7.539	0	0	388
2022/11/18	R035	04/05/2023	10.60	Put	Bond Future	7,063.4900	7.0635	6,769.1900	6.7692	(4.166)	0	0	0
2022/11/18	R035	04/05/2023			Bond Future	11.5716	84.5274	11.5001	84.9271	(0.619)	0.0000	0.0000	0
2022/11/18	R035	04/05/2023	11.22	Call	Bond Future	2,712.9000	2.7129	2,879.2500	2.8793	6.132	0	0	0
2022/11/18	R035	04/05/2023	11.17	Put	Bond Future	4,864.9500	4.8650	4,626.5900	4.6266	(4.900)	0	0	0
2022/11/18	R035	04/05/2023	11.20	Put	Bond Future	4,767.0400	4.7670	4,531.7000	4.5317	(4.937)	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
2022/11/18	R035	04/05/2023	11.21	Put	Bond Future	4,734.7700	4.7348	4,500.4300	4.5004	(4.949)	0	0	0
2022/11/18	R035	04/05/2023	9.85	Call	Bond Future	527.4700	0.5275	576.2300	0.5762	9.244	0	0	388
2022/11/18	R035	04/05/2023	9.85	Put	Bond Future	10,944.5700	10.9446	10,593.6500	10.5937	(3.206)	0	0	0
2022/11/18	R035	04/05/2023	10.42	Call	Bond Future	1,117.9200	1.1179	1,207.1800	1.2072	7.984	0	0	491
2022/11/18	R035	04/05/2023	10.42	Put	Bond Future	7,892.6100	7.8926	7,582.1900	7.5822	(3.933)	0	0	0
2022/11/18	R035	03/08/2023	12.00	Call	Bond Future	5,213.7900	5.2138	5,446.5600	5.4466	4.465	0	0	0
2022/11/18	R035	03/08/2023	12.00	Put	Bond Future	3,585.1700	3.5852	3,410.4800	3.4105	(4.873)	0	0	0
2022/11/18	R035	03/08/2023			Bond Future	11.6971	86.2237	11.6226	86.6311	(0.637)	0.0000	0.0000	0
2022/11/18	R035	03/08/2023	11.98	Call	Bond Future	5,150.8100	5.1508	5,382.0400	5.3820	4.489	0	0	0
2022/11/18	R035	03/08/2023	11.98	Put	Bond Future	3,628.3000	3.6283	3,452.0700	3.4521	(4.857)	0	0	0
2022/11/18	R035	03/08/2023	11.99	Call	Bond Future	5,182.1200	5.1821	5,414.1200	5.4141	4.477	0	0	0
2022/11/18	R035	03/08/2023	11.99	Put	Bond Future	3,606.5300	3.6065	3,431.0700	3.4311	(4.865)	0	0	0
2022/11/18	R035	02/11/2023	11.41	Call	Bond Future	3,248.5800	3.2486	3,429.3400	3.4293	5.564	0	0	0
2022/11/18	R035	02/11/2023	11.41	Put	Bond Future	5,507.5400	5.5075	5,272.6400	5.2726	(4.265)	0	0	0
2022/11/18	R035	02/11/2023	11.42	Call	Bond Future	3,273.3100	3.2733	3,454.9300	3.4549	5.549	0	0	0
2022/11/18	R035	02/11/2023	11.42	Put	Bond Future	5,476.7600	5.4768	5,242.7200	5.2427	(4.273)	0	0	0
2022/11/18	R035	02/11/2023			Bond Future	11.8245	83.4941	11.7471	83.9098	(0.655)	0.0000	0.0000	0
2022/11/18	R035	02/11/2023	11.43	Call	Bond Future	3,298.1400	3.2981	3,480.6100	3.4806	5.533	0	0	0
2022/11/18	R035	02/11/2023	11.43	Put	Bond Future	5,446.1200	5.4461	5,212.9300	5.2129	(4.282)	0	0	0
2022/11/18	R035	01/02/2024	12.18	Put	Bond Future	4,279.7900	4.2798	4,091.2800	4.0913	(4.405)	0	0	0
2022/11/18	R035	01/02/2024	12.19	Call	Bond Future	5,299.4100	5.2994	5,535.4800	5.5355	4.455	0	0	0
2022/11/18	R035	01/02/2024	12.19	Put	Bond Future	4,258.1300	4.2581	4,070.3400	4.0703	(4.410)	0	0	0
2022/11/18	R035	01/02/2024			Bond Future	11.9887	85.0772	11.9078	85.5010	(0.675)	0.0000	0.0000	0
2022/11/18	R035	01/02/2024	12.18	Call	Bond Future	5,269.7800	5.2698	5,505.1300	5.5051	4.466	0	0	0
2022/11/18	R035	01/02/2024	12.20	Call	Bond Future	5,329.0900	5.3291	5,565.8700	5.5659	4.443	0	0	0
2022/11/18	R035	01/02/2024	12.20	Put	Bond Future	4,236.5800	4.2366	4,049.5000	4.0495	(4.416)	0	0	0
2022/11/18	R186	02/02/2023	8.32	Call	Bond Future	422.7300	0.4227	454.4100	0.4544	7.494	0	0	0
2022/11/18	R186	02/02/2023	8.32	Put	Bond Future	2,406.9300	2.4069	2,292.4700	2.2925	(4.755)	0	0	0
2022/11/18	R186	02/02/2023	8.33	Call	Bond Future	431.6400	0.4316	463.8400	0.4638	7.460	0	0	0
2022/11/18	R186	02/02/2023	8.33	Put	Bond Future	2,381.9000	2.3819	2,267.9600	2.2680	(4.784)	0	0	0
2022/11/18	R186	02/02/2023			Bond Future	8.9114	106.4658	8.8673	106.6119	(0.494)	0.0000	0.0000	77,776
2022/11/18	R186	02/02/2023	8.34	Call	Bond Future	440.6700	0.4407	473.4000	0.4734	7.427	0	0	0
2022/11/18	R186	02/02/2023	8.34	Put	Bond Future	2,357.0000	2.3570	2,243.5900	2.2436	(4.812)	0	0	0
2022/11/18	R186	04/05/2023	8.83	Put	Bond Future	1,895.1400	1.8951	1,810.5800	1.8106	(4.462)	0	0	0
2022/11/18	R186	04/05/2023	8.84	Call	Bond Future	1,374.4900	1.3745	1,438.6500	1.4387	4.668	0	0	0
2022/11/18	R186	04/05/2023			Bond Future	9.0013	108.5308	8.9538	108.6791	(0.528)	0.0000	0.0000	12,188
2022/11/18	R186	04/05/2023	8.82	Call	Bond Future	1,344.2500	1.3443	1,407.5000	1.4075	4.705	0	0	0
2022/11/18	R186	04/05/2023	8.82	Put	Bond Future	1,911.6000	1.9116	1,826.5900	1.8266	(4.447)	0	0	0
2022/11/18	R186	04/05/2023	8.83	Call	Bond Future	1,359.1800	1.3592	1,422.8800	1.4229	4.687	0	0	0
2022/11/18	R186	04/05/2023	8.84	Put	Bond Future	1,879.0800	1.8791	1,794.9800	1.7950	(4.476)	0	0	0
2022/11/18	R186	03/08/2023	9.73	Put	Bond Future	1,276.7600	1.2768	1,221.0000	1.2210	(4.367)	0	0	0
2022/11/18	R186	03/08/2023	9.74	Call	Bond Future	3,179.6300	3.1796	3,275.0900	3.2751	3.002	0	0	0
2022/11/18	R186	03/08/2023	9.74	Put	Bond Future	1,268.2300	1.2682	1,212.7600	1.2128	(4.374)	0	0	0
2022/11/18	R186	03/08/2023			Bond Future	9.0782	105.4034	9.0265	105.5543	(0.569)	0.0000	0.0000	0
2022/11/18	R186	03/08/2023	9.73	Call	Bond Future	3,159.6100	3.1596	3,254.7800	3.2548	3.012	0	0	0
2022/11/18	R186	03/08/2023	9.75	Call	Bond Future	3,199.7000	3.1997	3,295.4500	3.2955	2.992	0	0	0
2022/11/18	R186	03/08/2023	9.75	Put	Bond Future	1,259.7600	1.2598	1,204.5800	1.2046	(4.380)	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
2022/11/18	R186	02/11/2023	9.40	Call	Bond Future	2,393.8400	2.3938	2,478.5700	2.4786	3.540	0	0	0
2022/11/18	R186	02/11/2023	9.40	Put	Bond Future	1,701.5500	1.7016	1,632.4600	1.6325	(4.060)	0	0	0
2022/11/18	R186	02/11/2023	9.15	Call	Bond Future	1,985.2600	1.9853	2,061.8800	2.0619	3.859	0	0	1,715
2022/11/18	R186	02/11/2023			Bond Future	9.1448	107.5741	9.0884	107.7279	(0.617)	0.0000	0.0000	0
2022/11/18	R186	02/11/2023	10.42	Call	Bond Future	4,325.4800	4.3255	4,437.0800	4.4371	2.580	0	0	0
2022/11/18	R186	02/11/2023	10.42	Put	Bond Future	923.2000	0.9232	880.9800	0.8810	(4.573)	0	0	1,715
2022/11/18	R186	02/11/2023	9.15	Put	Bond Future	1,971.2100	1.9712	1,894.0100	1.8940	(3.916)	0	0	0
2022/11/18	R186	02/11/2023	9.38	Call	Bond Future	2,359.9400	2.3599	2,444.0400	2.4440	3.564	0	0	0
2022/11/18	R186	02/11/2023	9.38	Put	Bond Future	1,721.7000	1.7217	1,651.9800	1.6520	(4.049)	0	0	0
2022/11/18	R186	02/11/2023	9.39	Call	Bond Future	2,376.6600	2.3767	2,461.0700	2.4611	3.552	0	0	0
2022/11/18	R186	02/11/2023	9.39	Put	Bond Future	1,711.3900	1.7114	1,641.9800	1.6420	(4.056)	0	0	0
2022/11/18	R186	01/02/2024	9.51	Call	Bond Future	2,441.0300	2.4410	2,526.0300	2.5260	3.482	0	0	0
2022/11/18	R186	01/02/2024	9.52	Put	Bond Future	1,882.5100	1.8825	1,810.6800	1.8107	(3.816)	0	0	0
2022/11/18	R186	01/02/2024	9.50	Call	Bond Future	2,425.5100	2.4255	2,510.2400	2.5102	3.493	0	0	0
2022/11/18	R186	01/02/2024			Bond Future	9.2913	104.3119	9.2290	104.4691	(0.671)	0.0000	0.0000	0
2022/11/18	R186	01/02/2024	9.51	Put	Bond Future	1,891.9800	1.8920	1,819.8600	1.8199	(3.812)	0	0	0
2022/11/18	R186	01/02/2024	9.52	Call	Bond Future	2,456.5800	2.4566	2,541.8700	2.5419	3.472	0	0	0
2022/11/18	R186	01/02/2024	9.50	Put	Bond Future	1,901.4900	1.9015	1,829.1000	1.8291	(3.807)	0	0	0
2022/11/18	R197	02/02/2023			Bond Future	329.5331	329.5331	329.3229	329.3229	(0.064)	0.0000	0.0000	977
2022/11/18	R197	04/05/2023			Bond Future	336.0021	336.0021	335.7858	335.7858	(0.064)	0.0000	0.0000	0
2022/11/18	R197	03/08/2023			Bond Future	333.7436	333.7436	333.5232	333.5232	(0.066)	0.0000	0.0000	0
2022/11/18	R197	02/11/2023			Bond Future	340.6869	340.6869	340.4613	340.4613	(0.066)	0.0000	0.0000	0
2022/11/18	R202	02/02/2023			Bond Future	251.0827	251.0827	251.0789	251.0789	(0.002)	0.0000	0.0000	5,970
2022/11/18	R202	04/05/2023			Bond Future	256.0114	256.0114	256.0060	256.0060	(0.002)	0.0000	0.0000	0
2022/11/18	R202	03/08/2023			Bond Future	256.3848	256.3848	256.3793	256.3793	(0.002)	0.0000	0.0000	0
2022/11/18	R202	02/11/2023			Bond Future	261.7179	261.7179	261.7118	261.7118	(0.002)	0.0000	0.0000	0
2022/11/18	R202	01/02/2024			Bond Future	261.8075	261.8075	261.8089	261.8089	0.001	0.0000	0.0000	0
2022/11/18	R209	02/02/2023	10.78	Call	Bond Future	762.2200	0.7622	837.6900	0.8377	9.901	0	0	0
2022/11/18	R209	02/02/2023	10.79	Call	Bond Future	776.6300	0.7766	853.1700	0.8532	9.855	0	0	0
2022/11/18	R209	02/02/2023	10.80	Put	Bond Future	4,093.9700	4.0940	3,855.5200	3.8555	(5.824)	0	0	0
2022/11/18	R209	02/02/2023			Bond Future	11.4410	67.3561	11.3777	67.6722	(0.553)	0.0000	0.0000	24,569
2022/11/18	R209	02/02/2023	10.78	Put	Bond Future	4,171.7600	4.1718	3,931.1700	3.9312	(5.767)	0	0	0
2022/11/18	R209	02/02/2023	10.79	Put	Bond Future	4,132.7400	4.1327	3,893.2200	3.8932	(5.796)	0	0	0
2022/11/18	R209	02/02/2023	10.80	Call	Bond Future	791.2200	0.7912	868.8300	0.8688	9.809	0	0	0
2022/11/18	R209	04/05/2023	11.10	Call	Bond Future	2,145.6500	2.1456	2,270.6500	2.2706	5.826	0	0	0
2022/11/18	R209	04/05/2023	11.10	Put	Bond Future	4,444.6900	4.4447	4,247.9700	4.2480	(4.426)	0	0	0
2022/11/18	R209	04/05/2023	10.00	Call	Bond Future	575.5800	0.5756	622.3000	0.6223	8.117	0	0	1,000
2022/11/18	R209	04/05/2023	10.00	Put	Bond Future	8,874.5800	8.8746	8,599.5800	8.5996	(3.099)	0	0	0
2022/11/18	R209	04/05/2023	11.09	Call	Bond Future	2,124.4400	2.1244	2,248.6100	2.2486	5.845	0	0	0
2022/11/18	R209	04/05/2023	11.09	Put	Bond Future	4,474.9100	4.4749	4,277.3600	4.2774	(4.415)	0	0	0
2022/11/18	R209	04/05/2023			Bond Future	11.5583	65.5110	11.4928	65.8327	(0.567)	0.0000	0.0000	2,510
2022/11/18	R209	04/05/2023	11.11	Call	Bond Future	2,166.8000	2.1668	2,292.6100	2.2926	5.806	0	0	0
2022/11/18	R209	04/05/2023	11.11	Put	Bond Future	4,414.4800	4.4145	4,218.5700	4.2186	(4.438)	0	0	0
2022/11/18	R209	04/05/2023	12.50	Call	Bond Future	6,012.9700	6.0130	6,238.2300	6.2382	3.746	0	0	0
2022/11/18	R209	04/05/2023	12.50	Put	Bond Future	1,624.1200	1.6241	1,527.6600	1.5277	(5.939)	0	0	8,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/18	R209	04/05/2023	11.00	Call	Bond Future	1,939.5700	1.9396	2,056.4300	2.0564	6.025	0	0	0
2022/11/18	R209	04/05/2023	11.00	Put	Bond Future	4,755.3200	4.7553	4,550.4600	4.5505	(4.308)	0	0	6,250
2022/11/18	R209	03/08/2023	11.93	Call	Bond Future	4,456.9800	4.4570	4,642.1100	4.6421	4.154	0	0	0
2022/11/18	R209	03/08/2023	11.94	Call	Bond Future	4,484.4000	4.4844	4,670.1600	4.6702	4.142	0	0	0
2022/11/18	R209	03/08/2023	11.95	Put	Bond Future	3,181.8800	3.1819	3,040.2400	3.0402	(4.451)	0	0	0
2022/11/18	R209	03/08/2023			Bond Future	11.6699	66.8258	11.6021	67.1539	(0.581)	0.0000	0.0000	0
2022/11/18	R209	03/08/2023	11.93	Put	Bond Future	3,220.4800	3.2205	3,077.5900	3.0776	(4.437)	0	0	0
2022/11/18	R209	03/08/2023	11.94	Put	Bond Future	3,201.0100	3.2010	3,058.7500	3.0588	(4.444)	0	0	0
2022/11/18	R209	03/08/2023	11.95	Call	Bond Future	4,512.1000	4.5121	4,698.4800	4.6985	4.131	0	0	0
2022/11/18	R209	02/11/2023	11.33	Call	Bond Future	2,792.5100	2.7925	2,935.8300	2.9358	5.132	0	0	0
2022/11/18	R209	02/11/2023	11.33	Put	Bond Future	4,977.8200	4.9778	4,786.4900	4.7865	(3.844)	0	0	0
2022/11/18	R209	02/11/2023	11.34	Call	Bond Future	2,814.0100	2.8140	2,958.0300	2.9580	5.118	0	0	0
2022/11/18	R209	02/11/2023	11.34	Put	Bond Future	4,949.6500	4.9496	4,759.0200	4.7590	(3.851)	0	0	0
2022/11/18	R209	02/11/2023			Bond Future	11.7800	65.0501	11.7097	65.3848	(0.597)	0.0000	0.0000	0
2022/11/18	R209	02/11/2023	11.35	Call	Bond Future	2,835.8500	2.8358	2,980.5700	2.9806	5.103	0	0	0
2022/11/18	R209	02/11/2023	11.35	Put	Bond Future	4,921.8700	4.9219	4,731.9400	4.7319	(3.859)	0	0	0
2022/11/18	R209	01/02/2024	12.13	Put	Bond Future	3,719.9600	3.7200	3,570.2200	3.5702	(4.025)	0	0	0
2022/11/18	R209	01/02/2024	12.14	Call	Bond Future	4,726.4300	4.7264	4,918.5100	4.9185	4.064	0	0	0
2022/11/18	R209	01/02/2024	12.14	Put	Bond Future	3,700.6000	3.7006	3,551.4400	3.5514	(4.031)	0	0	0
2022/11/18	R209	01/02/2024			Bond Future	11.9174	66.2832	11.8444	66.6245	(0.612)	0.0000	0.0000	0
2022/11/18	R209	01/02/2024	12.12	Call	Bond Future	4,674.0400	4.6740	4,864.9500	4.8650	4.084	0	0	0
2022/11/18	R209	01/02/2024	12.12	Put	Bond Future	3,739.4300	3.7394	3,589.1000	3.5891	(4.020)	0	0	0
2022/11/18	R209	01/02/2024	12.13	Call	Bond Future	4,700.2100	4.7002	4,891.7100	4.8917	4.074	0	0	0
2022/11/18	R210	02/02/2023			Bond Future	225.3648	225.3648	225.9110	225.9110	0.242	0.0000	0.0000	372
2022/11/18	R210	04/05/2023			Bond Future	226.7109	226.7109	227.2673	227.2673	0.245	0.0000	0.0000	0
2022/11/18	R210	03/08/2023			Bond Future	231.3107	231.3107	231.8778	231.8778	0.245	0.0000	0.0000	0
2022/11/18	R210	02/11/2023			Bond Future	232.9596	232.9596	233.5412	233.5412	0.250	0.0000	0.0000	0
2022/11/18	R210	01/02/2024			Bond Future	237.4375	237.4375	238.0309	238.0309	0.250	0.0000	0.0000	0
2022/11/18	R213	02/02/2023	10.01	Call	Bond Future	333.8700	0.3339	371.5100	0.3715	11.274	0	0	0
2022/11/18	R213	02/02/2023	10.43	Put	Bond Future	3,134.3200	3.1343	2,941.2400	2.9412	(6.160)	0	0	0
2022/11/18	R213	02/02/2023	12.20	Call	Bond Future	5,863.2300	5.8632	6,089.7600	6.0898	3.864	0	0	0
2022/11/18	R213	02/02/2023	12.20	Put	Bond Future	364.4800	0.3645	323.2400	0.3232	(11.315)	0	0	912
2022/11/18	R213	02/02/2023	10.22	Put	Bond Future	3,851.2200	3.8512	3,638.0200	3.6380	(5.536)	0	0	0
2022/11/18	R213	02/02/2023	10.23	Call	Bond Future	545.3200	0.5453	600.7700	0.6008	10.168	0	0	0
2022/11/18	R213	02/02/2023	10.35	Call	Bond Future	697.6200	0.6976	764.3500	0.7644	9.565	0	0	0
2022/11/18	R213	02/02/2023	10.35	Put	Bond Future	3,395.9200	3.3959	3,194.8800	3.1949	(5.920)	0	0	476
2022/11/18	R213	02/02/2023			Bond Future	10.9318	82.3730	10.8730	82.6408	(0.538)	0.0000	0.0000	38,419
2022/11/18	R213	02/02/2023	9.16	Call	Bond Future	35.7900	0.0358	41.0000	0.0410	14.557	0	0	476
2022/11/18	R213	02/02/2023	9.16	Put	Bond Future	8,626.2400	8.6262	8,363.6800	8.3637	(3.044)	0	0	0
2022/11/18	R213	02/02/2023	10.01	Put	Bond Future	4,663.1600	4.6632	4,433.0300	4.4330	(4.935)	0	0	476
2022/11/18	R213	02/02/2023	10.21	Call	Bond Future	522.9600	0.5230	576.6500	0.5766	10.267	0	0	0
2022/11/18	R213	02/02/2023	10.21	Put	Bond Future	3,887.9100	3.8879	3,673.8300	3.6738	(5.506)	0	0	0
2022/11/18	R213	02/02/2023	10.43	Call	Bond Future	813.9000	0.8139	888.5900	0.8886	9.177	0	0	912
2022/11/18	R213	02/02/2023	10.22	Call	Bond Future	534.1200	0.5341	588.6900	0.5887	10.217	0	0	0
2022/11/18	R213	02/02/2023	10.23	Put	Bond Future	3,814.6100	3.8146	3,602.2900	3.6023	(5.566)	0	0	0
2022/11/18	R213	04/05/2023	10.75	Call	Bond Future	2,140.9700	2.1410	2,253.9800	2.2540	5.278	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/18	R213	04/05/2023	10.75	Put	Bond Future	3,546.4200		3.5464	3,387.0000	3.3870	(4.495)	0	0	0
2022/11/18	R213	04/05/2023			Bond Future	11.0640		80.4191	11.0026	80.6915	(0.555)	0.0000	0.0000	0
2022/11/18	R213	04/05/2023	10.74	Call	Bond Future	2,120.8100		2.1208	2,233.1300	2.2331	5.296	0	0	0
2022/11/18	R213	04/05/2023	10.74	Put	Bond Future	3,571.5500		3.5715	3,411.4400	3.4114	(4.483)	0	0	0
2022/11/18	R213	04/05/2023	10.73	Call	Bond Future	2,100.7700		2.1008	2,212.3900	2.2124	5.313	0	0	0
2022/11/18	R213	04/05/2023	10.73	Put	Bond Future	3,596.8200		3.5968	3,436.0100	3.4360	(4.471)	0	0	0
2022/11/18	R213	03/08/2023	11.62	Put	Bond Future	2,500.8100		2.5008	2,386.9400	2.3869	(4.553)	0	0	0
2022/11/18	R213	03/08/2023	11.63	Call	Bond Future	4,344.9100		4.3449	4,509.2100	4.5092	3.781	0	0	0
2022/11/18	R213	03/08/2023			Bond Future	11.1924		82.0327	11.1282	82.3103	(0.574)	0.0000	0.0000	0
2022/11/18	R213	03/08/2023	11.62	Call	Bond Future	4,318.2500		4.3182	4,482.0300	4.4820	3.793	0	0	0
2022/11/18	R213	03/08/2023	11.63	Put	Bond Future	2,485.6100		2.4856	2,372.2600	2.3723	(4.560)	0	0	0
2022/11/18	R213	03/08/2023	11.61	Call	Bond Future	4,291.9200		4.2919	4,455.1700	4.4552	3.804	0	0	0
2022/11/18	R213	03/08/2023	11.61	Put	Bond Future	2,516.3800		2.5164	2,401.9800	2.4020	(4.546)	0	0	0
2022/11/18	R213	02/11/2023	11.13	Call	Bond Future	2,782.5300		2.7825	2,915.5100	2.9155	4.779	0	0	0
2022/11/18	R213	02/11/2023	11.13	Put	Bond Future	3,607.0800		3.6071	3,456.8500	3.4569	(4.165)	0	0	0
2022/11/18	R213	02/11/2023			Bond Future	11.3249		80.1683	11.2577	80.4515	(0.594)	0.0000	0.0000	0
2022/11/18	R213	02/11/2023	11.12	Call	Bond Future	2,761.3600		2.7614	2,893.7400	2.8937	4.794	0	0	0
2022/11/18	R213	02/11/2023	11.12	Put	Bond Future	3,628.5000		3.6285	3,477.6700	3.4777	(4.157)	0	0	0
2022/11/18	R213	02/11/2023	11.11	Call	Bond Future	2,740.2800		2.7403	2,872.0400	2.8720	4.808	0	0	0
2022/11/18	R213	02/11/2023	11.11	Put	Bond Future	3,650.0400		3.6500	3,498.5900	3.4986	(4.149)	0	0	0
2022/11/18	R213	01/02/2024	11.71	Call	Bond Future	4,033.8300		4.0338	4,193.0600	4.1931	3.947	0	0	0
2022/11/18	R213	01/02/2024	11.71	Put	Bond Future	3,195.8900		3.1959	3,066.2400	3.0662	(4.057)	0	0	0
2022/11/18	R213	01/02/2024	11.70	Call	Bond Future	4,009.9600		4.0100	4,168.6800	4.1687	3.958	0	0	0
2022/11/18	R213	01/02/2024	11.70	Put	Bond Future	3,212.2500		3.2123	3,082.0900	3.0821	(4.052)	0	0	0
2022/11/18	R213	01/02/2024			Bond Future	11.5030		81.6893	11.4323	81.9782	(0.615)	0.0000	0.0000	0
2022/11/18	R213	01/02/2024	11.72	Call	Bond Future	4,057.7500		4.0577	4,217.4800	4.2175	3.936	0	0	0
2022/11/18	R213	01/02/2024	11.72	Put	Bond Future	3,179.6100		3.1796	3,050.4600	3.0505	(4.062)	0	0	0
2022/11/18	R214	02/02/2023	11.07	Call	Bond Future	1,082.2800		1.0823	1,191.0500	1.1911	10.050	0	0	0
2022/11/18	R214	02/02/2023	11.07	Put	Bond Future	3,700.5100		3.7005	3,451.5200	3.4515	(6.729)	0	0	0
2022/11/18	R214	02/02/2023	11.08	Call	Bond Future	1,100.9000		1.1009	1,211.0000	1.2110	10.001	0	0	0
2022/11/18	R214	02/02/2023	11.08	Put	Bond Future	3,663.6100		3.6636	3,415.9500	3.4160	(6.760)	0	0	0
2022/11/18	R214	02/02/2023	11.10	Call	Bond Future	1,138.5200		1.1385	1,251.2900	1.2513	9.905	0	0	0
2022/11/18	R214	02/02/2023			Bond Future	11.5566		64.8619	11.4882	65.2197	(0.592)	0.0000	0.0000	71,030
2022/11/18	R214	02/02/2023	10.30	Call	Bond Future	219.5400		0.2195	249.9900	0.2500	13.870	0	0	3,550
2022/11/18	R214	02/02/2023	10.30	Put	Bond Future	7,344.5600		7.3446	7,017.2500	7.0173	(4.456)	0	0	0
2022/11/18	R214	02/02/2023	11.00	Call	Bond Future	957.8700		0.9579	1,057.4500	1.0575	10.396	0	0	3,550
2022/11/18	R214	02/02/2023	11.00	Put	Bond Future	3,966.8700		3.9669	3,708.6900	3.7087	(6.508)	0	0	0
2022/11/18	R214	02/02/2023	11.80	Call	Bond Future	2,916.0000		2.9160	3,122.7400	3.1227	7.090	0	0	0
2022/11/18	R214	02/02/2023	11.80	Put	Bond Future	1,667.7900		1.6678	1,516.7700	1.5168	(9.055)	0	0	0
2022/11/18	R214	02/02/2023	11.09	Call	Bond Future	1,119.6100		1.1196	1,231.0500	1.2311	9.953	0	0	0
2022/11/18	R214	02/02/2023	11.09	Put	Bond Future	3,626.8600		3.6269	3,380.5400	3.3805	(6.792)	0	0	0
2022/11/18	R214	02/02/2023	11.10	Put	Bond Future	3,590.3900		3.5904	3,345.4000	3.3454	(6.823)	0	0	0
2022/11/18	R214	04/05/2023	11.36	Call	Bond Future	2,603.6100		2.6036	2,761.0800	2.7611	6.048	0	0	0
2022/11/18	R214	04/05/2023	11.36	Put	Bond Future	4,194.2900		4.1943	3,987.4800	3.9875	(4.931)	0	0	0
2022/11/18	R214	04/05/2023	11.37	Call	Bond Future	2,627.6900		2.6277	2,786.0800	2.7861	6.028	0	0	0
2022/11/18	R214	04/05/2023	11.37	Put	Bond Future	4,164.9800		4.1650	3,959.0900	3.9591	(4.943)	0	0	0
2022/11/18	R214	04/05/2023			Bond Future	11.6637		62.8222	11.5931	63.1864	(0.605)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/18	R214	04/05/2023	11.38	Call	Bond Future	2,651.8600	2.6519	2,811.1800	2.8112	6.008	0	0	0
2022/11/18	R214	04/05/2023	11.38	Put	Bond Future	4,135.8300	4.1358	3,930.8700	3.9309	(4.956)	0	0	0
2022/11/18	R214	03/08/2023	12.14	Call	Bond Future	5,076.2800	5.0763	5,295.0500	5.2950	4.310	0	0	0
2022/11/18	R214	03/08/2023	12.14	Put	Bond Future	3,231.6800	3.2317	3,079.0400	3.0790	(4.723)	0	0	0
2022/11/18	R214	03/08/2023	12.15	Call	Bond Future	5,105.6600	5.1057	5,325.1000	5.3251	4.298	0	0	0
2022/11/18	R214	03/08/2023	12.15	Put	Bond Future	3,212.8300	3.2128	3,060.8600	3.0609	(4.730)	0	0	0
2022/11/18	R214	03/08/2023			Bond Future	11.7668	64.0828	11.6938	64.4542	(0.621)	0.0000	0.0000	0
2022/11/18	R214	03/08/2023	12.16	Call	Bond Future	5,134.8800	5.1349	5,354.9800	5.3550	4.286	0	0	0
2022/11/18	R214	03/08/2023	12.16	Put	Bond Future	3,193.8900	3.1939	3,042.5800	3.0426	(4.737)	0	0	0
2022/11/18	R214	02/11/2023	11.45	Put	Bond Future	5,387.7800	5.3878	5,177.0700	5.1771	(3.911)	0	0	0
2022/11/18	R214	02/11/2023	11.46	Call	Bond Future	3,254.9500	3.2550	3,423.9000	3.4239	5.191	0	0	0
2022/11/18	R214	02/11/2023	11.46	Put	Bond Future	5,357.9700	5.3580	5,148.0100	5.1480	(3.919)	0	0	0
2022/11/18	R214	02/11/2023			Bond Future	11.8703	62.1029	11.7948	62.4818	(0.636)	0.0000	0.0000	0
2022/11/18	R214	02/11/2023	11.47	Call	Bond Future	3,277.8600	3.2779	3,447.5600	3.4476	5.177	0	0	0
2022/11/18	R214	02/11/2023	11.47	Put	Bond Future	5,328.2900	5.3283	5,119.0800	5.1191	(3.926)	0	0	0
2022/11/18	R214	02/11/2023	11.45	Call	Bond Future	3,232.1100	3.2321	3,400.3100	3.4003	5.204	0	0	0
2022/11/18	R214	01/02/2024	12.16	Call	Bond Future	5,048.8800	5.0489	5,263.6800	5.2637	4.254	0	0	0
2022/11/18	R214	01/02/2024	12.16	Put	Bond Future	4,279.0000	4.2790	4,107.4200	4.1074	(4.010)	0	0	0
2022/11/18	R214	01/02/2024			Bond Future	12.0015	63.2804	11.9231	63.6668	(0.653)	0.0000	0.0000	0
2022/11/18	R214	01/02/2024	12.14	Call	Bond Future	4,995.0600	4.9951	5,208.5900	5.2086	4.275	0	0	0
2022/11/18	R214	01/02/2024	12.14	Put	Bond Future	4,321.4900	4.3215	4,148.6400	4.1486	(4.000)	0	0	0
2022/11/18	R214	01/02/2024	12.15	Call	Bond Future	5,021.8100	5.0218	5,235.9700	5.2360	4.265	0	0	0
2022/11/18	R214	01/02/2024	12.15	Put	Bond Future	4,300.0600	4.3001	4,127.8400	4.1278	(4.005)	0	0	0
2022/11/18	R248	02/02/2023	11.00	Call	Bond Future	1,213.2700	1.2133	1,338.5000	1.3385	10.322	0	0	0
2022/11/18	R248	02/02/2023	11.00	Put	Bond Future	4,956.7700	4.9568	4,634.7500	4.6348	(6.497)	0	0	0
2022/11/18	R248	02/02/2023	11.70	Call	Bond Future	3,293.6400	3.2936	3,536.8700	3.5369	7.385	0	0	0
2022/11/18	R248	02/02/2023	11.70	Put	Bond Future	2,338.9700	2.3390	2,134.9500	2.1350	(8.723)	0	0	0
2022/11/18	R248	02/02/2023	11.08	Call	Bond Future	1,393.8100	1.3938	1,532.2500	1.5322	9.932	0	0	0
2022/11/18	R248	02/02/2023	11.08	Put	Bond Future	4,575.1000	4.5751	4,266.2900	4.2663	(6.750)	0	0	0
2022/11/18	R248	02/02/2023	11.10	Put	Bond Future	4,483.1700	4.4832	4,177.7100	4.1777	(6.813)	0	0	0
2022/11/18	R248	02/02/2023			Bond Future	11.5517	81.0551	11.4834	81.5024	(0.592)	0.0000	0.0000	247,612
2022/11/18	R248	02/02/2023	10.40	Call	Bond Future	346.1000	0.3461	392.4000	0.3924	13.378	0	0	3,820
2022/11/18	R248	02/02/2023	10.40	Put	Bond Future	8,532.1100	8.5321	8,131.1600	8.1312	(4.699)	0	0	0
2022/11/18	R248	02/02/2023	11.06	Call	Bond Future	1,347.3200	1.3473	1,482.4200	1.4824	10.027	0	0	0
2022/11/18	R248	02/02/2023	11.06	Put	Bond Future	4,668.5300	4.6685	4,356.3800	4.3564	(6.686)	0	0	0
2022/11/18	R248	02/02/2023	11.07	Call	Bond Future	1,370.5200	1.3705	1,507.2900	1.5073	9.979	0	0	0
2022/11/18	R248	02/02/2023	11.07	Put	Bond Future	4,621.7100	4.6217	4,311.2300	4.3112	(6.718)	0	0	0
2022/11/18	R248	02/02/2023	11.10	Call	Bond Future	1,441.3800	1.4414	1,583.1700	1.5832	9.837	0	0	3,820
2022/11/18	R248	04/05/2023	11.35	Call	Bond Future	3,245.5000	3.2455	3,441.6300	3.4416	6.043	0	0	0
2022/11/18	R248	04/05/2023	11.35	Put	Bond Future	5,285.9600	5.2860	5,026.6700	5.0267	(4.905)	0	0	0
2022/11/18	R248	04/05/2023			Bond Future	11.6615	78.1688	11.5907	78.6242	(0.607)	0.0000	0.0000	10,943
2022/11/18	R248	04/05/2023	11.33	Call	Bond Future	3,185.7900	3.1858	3,379.6000	3.3796	6.084	0	0	0
2022/11/18	R248	04/05/2023	11.33	Put	Bond Future	5,360.5200	5.3605	5,098.9100	5.0989	(4.880)	0	0	0
2022/11/18	R248	04/05/2023	11.34	Call	Bond Future	3,215.5800	3.2156	3,410.5500	3.4106	6.063	0	0	0
2022/11/18	R248	04/05/2023	11.34	Put	Bond Future	5,323.1300	5.3231	5,062.6800	5.0627	(4.893)	0	0	0
2022/11/18	R248	03/08/2023	12.11	Call	Bond Future	6,227.2800	6.2273	6,497.7200	6.4977	4.343	0	0	0
2022/11/18	R248	03/08/2023	12.11	Put	Bond Future	4,140.8300	4.1408	3,946.9200	3.9469	(4.683)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/18	R248	03/08/2023			Bond Future	11.7703	79.6999	11.6970	80.1643	(0.623)	0.0000	0.0000	0
2022/11/18	R248	03/08/2023	12.09	Call	Bond Future	6,155.5400	6.1555	6,424.3100	6.4243	4.366	0	0	0
2022/11/18	R248	03/08/2023	12.09	Put	Bond Future	4,189.1200	4.1891	3,993.5400	3.9935	(4.669)	0	0	0
2022/11/18	R248	03/08/2023	12.10	Call	Bond Future	6,191.5100	6.1915	6,461.1200	6.4611	4.355	0	0	0
2022/11/18	R248	03/08/2023	12.10	Put	Bond Future	4,165.0300	4.1650	3,970.2900	3.9703	(4.676)	0	0	0
2022/11/18	R248	02/11/2023	11.49	Put	Bond Future	6,348.2800	6.3483	6,086.9400	6.0869	(4.117)	0	0	0
2022/11/18	R248	02/11/2023	11.47	Call	Bond Future	3,864.5400	3.8645	4,075.0100	4.0750	5.446	0	0	0
2022/11/18	R248	02/11/2023	11.48	Call	Bond Future	3,893.4100	3.8934	4,104.8700	4.1049	5.431	0	0	0
2022/11/18	R248	02/11/2023			Bond Future	11.8705	76.9190	11.7945	77.3927	(0.640)	0.0000	0.0000	13,000
2022/11/18	R248	02/11/2023	11.49	Call	Bond Future	3,922.0800	3.9221	4,134.5200	4.1345	5.417	0	0	0
2022/11/18	R248	02/11/2023	11.47	Put	Bond Future	6,422.0300	6.4220	6,158.7200	6.1587	(4.100)	0	0	0
2022/11/18	R248	02/11/2023	11.48	Put	Bond Future	6,385.2100	6.3852	6,122.8900	6.1229	(4.108)	0	0	0
2022/11/18	R248	01/02/2024	12.14	Call	Bond Future	6,103.7200	6.1037	6,371.2900	6.3713	4.384	0	0	0
2022/11/18	R248	01/02/2024	12.14	Put	Bond Future	5,233.2900	5.2333	5,017.8400	5.0178	(4.117)	0	0	0
2022/11/18	R248	01/02/2024	12.15	Call	Bond Future	6,136.9200	6.1369	6,405.2900	6.4053	4.373	0	0	0
2022/11/18	R248	01/02/2024	12.15	Put	Bond Future	5,206.9200	5.2069	4,992.2700	4.9923	(4.122)	0	0	0
2022/11/18	R248	01/02/2024			Bond Future	11.9955	78.4140	11.9166	78.8970	(0.658)	0.0000	0.0000	0
2022/11/18	R248	01/02/2024	12.16	Call	Bond Future	6,170.5200	6.1705	6,439.6900	6.4397	4.362	0	0	0
2022/11/18	R248	01/02/2024	12.16	Put	Bond Future	5,181.0300	5.1810	4,967.1800	4.9672	(4.128)	0	0	0

Total

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