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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/11/2022 TO 21/11/2022

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
2022/11/21	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	2025 02/02/2023			Bond Future	165.3993	165.3993	165.4460	165.4460	0.028	0.0000	0.0000	6,088
2022/11/21	2025 04/05/2023			Bond Future	168.6455	168.6455	168.6921	168.6921	0.028	0.0000	0.0000	0
2022/11/21	2025 03/08/2023			Bond Future	170.3228	170.3228	170.3697	170.3697	0.028	0.0000	0.0000	0
2022/11/21	2025 02/11/2023			Bond Future	173.8652	173.8652	173.9128	173.9128	0.027	0.0000	0.0000	0
2022/11/21	2025 01/02/2024			Bond Future	175.4272	175.4272	175.4761	175.4761	0.028	0.0000	0.0000	0
2022/11/21	2029 02/02/2023			Bond Future	118.5877	118.5877	118.5861	118.5861	(0.001)	0.0000	0.0000	1,392
2022/11/21	2029 04/05/2023			Bond Future	119.6231	119.6231	119.6207	119.6207	(0.002)	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
2022/11/21	2029	03/08/2023			Bond Future	122.0497	122.0497	122.0469	122.0469	(0.002)	0.0000	0.0000	0
2022/11/21	2029	02/11/2023			Bond Future	123.2617	123.2617	123.2585	123.2585	(0.003)	0.0000	0.0000	0
2022/11/21	2029	01/02/2024			Bond Future	125.6319	125.6319	125.6291	125.6291	(0.002)	0.0000	0.0000	0
2022/11/21	2030	02/02/2023	8.81	Put	Bond Future	8,054.4100	8.0544	7,996.8900	7.9969	(0.714)	0	0	0
2022/11/21	2030	02/02/2023	9.04	Call	Bond Future	77.3400	0.0773	72.1800	0.0722	(6.672)	0	0	0
2022/11/21	2030	02/02/2023	9.04	Put	Bond Future	6,948.5600	6.9486	6,889.3900	6.8894	(0.852)	0	0	0
2022/11/21	2030	02/02/2023	9.08	Put	Bond Future	6,760.0900	6.7601	6,700.6000	6.7006	(0.880)	0	0	0
2022/11/21	2030	02/02/2023	11.16	Put	Bond Future	756.2300	0.7562	712.2800	0.7123	(5.812)	0	0	388
2022/11/21	2030	02/02/2023	11.35	Call	Bond Future	4,274.1700	4.2742	4,289.7700	4.2898	0.365	0	0	5,000
2022/11/21	2030	02/02/2023	11.35	Put	Bond Future	584.8200	0.5848	546.4100	0.5464	(6.568)	0	0	0
2022/11/21	2030	02/02/2023	9.99	Call	Bond Future	748.3200	0.7483	735.9700	0.7360	(1.650)	0	0	0
2022/11/21	2030	02/02/2023	10.00	Call	Bond Future	762.7300	0.7627	750.4000	0.7504	(1.617)	0	0	0
2022/11/21	2030	02/02/2023	10.01	Put	Bond Future	3,021.0500	3.0211	2,954.7300	2.9547	(2.195)	0	0	0
2022/11/21	2030	02/02/2023	9.80	Call	Bond Future	507.8300	0.5078	495.8600	0.4959	(2.357)	0	0	0
2022/11/21	2030	02/02/2023	9.94	Put	Bond Future	3,246.6500	3.2467	3,180.2800	3.1803	(2.044)	0	0	102
2022/11/21	2030	02/02/2023	9.20	Call	Bond Future	115.1400	0.1151	108.6600	0.1087	(5.628)	0	0	0
2022/11/21	2030	02/02/2023	9.20	Put	Bond Future	6,202.7300	6.2027	6,142.2400	6.1422	(0.975)	0	0	0
2022/11/21	2030	02/02/2023	9.66	Call	Bond Future	372.6200	0.3726	361.5400	0.3615	(2.974)	0	0	0
2022/11/21	2030	02/02/2023	9.66	Put	Bond Future	4,252.3000	4.2523	4,187.2100	4.1872	(1.531)	0	0	102
2022/11/21	2030	02/02/2023			Bond Future	10.5032	87.9818	10.4911	88.0358	(0.115)	0.0000	0.0000	91,515
2022/11/21	2030	02/02/2023	8.81	Call	Bond Future	42.2700	0.0423	38.7600	0.0388	(8.304)	0	0	102
2022/11/21	2030	02/02/2023	9.08	Call	Bond Future	85.5500	0.0855	80.0700	0.0801	(6.406)	0	0	388
2022/11/21	2030	02/02/2023	11.55	Call	Bond Future	4,975.0100	4.9750	4,996.2400	4.9962	0.427	0	0	5,000
2022/11/21	2030	02/02/2023	11.55	Put	Bond Future	443.2600	0.4433	410.4800	0.4105	(7.395)	0	0	0
2022/11/21	2030	02/02/2023	11.12	Call	Bond Future	3,504.7500	3.5048	3,513.6400	3.5136	0.254	0	0	0
2022/11/21	2030	02/02/2023	11.12	Put	Bond Future	797.6300	0.7976	752.5100	0.7525	(5.657)	0	0	0
2022/11/21	2030	02/02/2023	11.16	Call	Bond Future	3,635.2200	3.6352	3,645.2800	3.6453	0.277	0	0	0
2022/11/21	2030	02/02/2023	9.99	Put	Bond Future	3,084.2700	3.0843	3,017.9100	3.0179	(2.152)	0	0	0
2022/11/21	2030	02/02/2023	10.00	Put	Bond Future	3,052.4200	3.0524	2,986.0800	2.9861	(2.173)	0	0	0
2022/11/21	2030	02/02/2023	10.01	Call	Bond Future	777.6000	0.7776	765.2900	0.7653	(1.583)	0	0	0
2022/11/21	2030	02/02/2023	9.80	Put	Bond Future	3,728.5500	3.7286	3,662.5700	3.6626	(1.770)	0	0	0
2022/11/21	2030	02/02/2023	9.83	Call	Bond Future	541.6700	0.5417	529.5700	0.5296	(2.234)	0	0	388
2022/11/21	2030	02/02/2023	9.83	Put	Bond Future	3,621.9600	3.6220	3,555.8500	3.5558	(1.825)	0	0	0
2022/11/21	2030	02/02/2023	9.94	Call	Bond Future	678.9200	0.6789	666.5600	0.6666	(1.821)	0	0	0
2022/11/21	2030	02/02/2023	9.79	Call	Bond Future	496.8800	0.4969	484.9700	0.4850	(2.397)	0	0	0
2022/11/21	2030	02/02/2023	9.79	Put	Bond Future	3,764.4700	3.7645	3,698.5500	3.6986	(1.751)	0	0	0
2022/11/21	2030	04/05/2023	11.34	Call	Bond Future	4,472.1900	4.4722	4,487.2500	4.4873	0.337	0	0	0
2022/11/21	2030	04/05/2023	11.34	Put	Bond Future	1,489.5200	1.4895	1,450.0400	1.4500	(2.651)	0	0	150
2022/11/21	2030	04/05/2023	10.42	Call	Bond Future	2,139.2200	2.1392	2,141.0600	2.1411	0.086	0	0	479
2022/11/21	2030	04/05/2023	10.42	Put	Bond Future	3,090.8800	3.0909	3,038.1800	3.0382	(1.705)	0	0	0
2022/11/21	2030	04/05/2023	10.52	Call	Bond Future	2,349.7700	2.3498	2,352.8200	2.3528	0.130	0	0	0
2022/11/21	2030	04/05/2023	10.52	Put	Bond Future	2,862.7300	2.8627	2,811.2400	2.8112	(1.799)	0	0	0
2022/11/21	2030	04/05/2023	10.53	Call	Bond Future	2,371.6200	2.3716	2,374.8000	2.3748	0.134	0	0	0
2022/11/21	2030	04/05/2023	10.53	Put	Bond Future	2,840.8600	2.8409	2,789.5000	2.7895	(1.808)	0	0	0
2022/11/21	2030	04/05/2023	9.67	Call	Bond Future	954.7700	0.9548	950.6400	0.9506	(0.433)	0	0	479
2022/11/21	2030	04/05/2023	9.67	Put	Bond Future	5,285.9800	5.2860	5,227.3100	5.2273	(1.110)	0	0	0
2022/11/21	2030	04/05/2023	9.78	Call	Bond Future	1,086.2200	1.0862	1,082.5900	1.0826	(0.334)	0	0	388

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2022/11/21	2030	04/05/2023	9.78	Put	Bond Future	4,911.7300	4.9117	4,853.5600	4.8536	(1.184)	0	0	0
2022/11/21	2030	04/05/2023	10.00	Call	Bond Future	1,385.9000	1.3859	1,383.7000	1.3837	(0.159)	0	0	1,080
2022/11/21	2030	04/05/2023	10.00	Put	Bond Future	4,210.4500	4.2105	4,153.7100	4.1537	(1.348)	0	0	0
2022/11/21	2030	04/05/2023	9.03	Call	Bond Future	455.1000	0.4551	449.8400	0.4498	(1.156)	0	0	388
2022/11/21	2030	04/05/2023	9.03	Put	Bond Future	7,799.3000	7.7993	7,739.5000	7.7395	(0.767)	0	0	0
2022/11/21	2030	04/05/2023	9.58	Put	Bond Future	5,603.5700	5.6036	5,544.5800	5.5446	(1.053)	0	0	0
2022/11/21	2030	04/05/2023			Bond Future	10.6377	89.6887	10.6252	89.7433	(0.118)	0.0000	0.0000	0
2022/11/21	2030	04/05/2023	12.57	Call	Bond Future	8,423.7600	8.4238	8,456.7300	8.4567	0.391	0	0	0
2022/11/21	2030	04/05/2023	12.57	Put	Bond Future	520.9600	0.5210	499.3900	0.4994	(4.140)	0	0	350
2022/11/21	2030	04/05/2023	11.62	Call	Bond Future	5,317.6500	5.3176	5,337.1000	5.3371	0.366	0	0	0
2022/11/21	2030	04/05/2023	11.62	Put	Bond Future	1,181.7100	1.1817	1,146.6200	1.1466	(2.969)	0	0	388
2022/11/21	2030	04/05/2023	12.04	Call	Bond Future	6,659.5600	6.6596	6,685.3000	6.6853	0.387	0	0	0
2022/11/21	2030	04/05/2023	12.04	Put	Bond Future	830.9000	0.8309	802.1000	0.8021	(3.466)	0	0	1,080
2022/11/21	2030	04/05/2023	12.50	Call	Bond Future	8,195.3500	8.1953	8,227.2300	8.2272	0.389	0	0	0
2022/11/21	2030	04/05/2023	12.50	Put	Bond Future	562.6100	0.5626	539.9500	0.5399	(4.028)	0	0	479
2022/11/21	2030	04/05/2023	10.54	Call	Bond Future	2,393.8200	2.3938	2,397.1200	2.3971	0.138	0	0	0
2022/11/21	2030	04/05/2023	10.54	Put	Bond Future	2,819.3700	2.8194	2,768.1300	2.7681	(1.817)	0	0	0
2022/11/21	2030	04/05/2023	10.65	Call	Bond Future	2,643.1000	2.6431	2,647.8300	2.6478	0.179	0	0	350
2022/11/21	2030	04/05/2023	10.65	Put	Bond Future	2,589.8500	2.5899	2,540.0400	2.5400	(1.923)	0	0	0
2022/11/21	2030	04/05/2023	9.58	Call	Bond Future	855.9800	0.8560	851.5300	0.8515	(0.520)	0	0	150
2022/11/21	2030	03/08/2023	12.89	Call	Bond Future	9,089.7800	9.0898	9,124.7600	9.1248	0.385	0	0	0
2022/11/21	2030	03/08/2023	12.89	Put	Bond Future	730.3700	0.7304	710.0200	0.7100	(2.786)	0	0	350
2022/11/21	2030	03/08/2023	11.34	Call	Bond Future	4,508.9600	4.5090	4,526.2400	4.5262	0.383	0	0	0
2022/11/21	2030	03/08/2023	11.34	Put	Bond Future	2,158.7600	2.1588	2,120.7100	2.1207	(1.763)	0	0	0
2022/11/21	2030	03/08/2023	11.35	Call	Bond Future	4,535.7400	4.5357	4,553.1400	4.5531	0.384	0	0	0
2022/11/21	2030	03/08/2023	11.36	Put	Bond Future	2,131.4900	2.1315	2,093.6800	2.0937	(1.774)	0	0	0
2022/11/21	2030	03/08/2023	10.40	Call	Bond Future	2,309.3900	2.3094	2,316.1900	2.3162	0.294	0	0	1,012
2022/11/21	2030	03/08/2023	10.65	Call	Bond Future	2,822.5600	2.8226	2,831.9400	2.8319	0.332	0	0	350
2022/11/21	2030	03/08/2023	10.65	Put	Bond Future	3,333.4300	3.3334	3,287.4800	3.2875	(1.378)	0	0	0
2022/11/21	2030	03/08/2023			Bond Future	10.7711	87.4809	10.7580	87.5362	(0.122)	0.0000	0.0000	0
2022/11/21	2030	03/08/2023	12.59	Call	Bond Future	8,187.3900	8.1874	8,218.7200	8.2187	0.383	0	0	0
2022/11/21	2030	03/08/2023	12.59	Put	Bond Future	947.8600	0.9479	923.8600	0.9239	(2.532)	0	0	1,012
2022/11/21	2030	03/08/2023	11.35	Put	Bond Future	2,144.9500	2.1450	2,107.0200	2.1070	(1.768)	0	0	0
2022/11/21	2030	03/08/2023	11.36	Call	Bond Future	4,562.8500	4.5629	4,580.3700	4.5804	0.384	0	0	0
2022/11/21	2030	03/08/2023	10.40	Put	Bond Future	3,886.7800	3.8868	3,838.2500	3.8382	(1.249)	0	0	0
2022/11/21	2030	02/11/2023	10.81	Call	Bond Future	2,783.9900	2.7840	2,799.4400	2.7994	0.555	0	0	0
2022/11/21	2030	02/11/2023	10.81	Put	Bond Future	3,121.9700	3.1220	3,081.1000	3.0811	(1.309)	0	0	0
2022/11/21	2030	02/11/2023	10.80	Call	Bond Future	2,762.1900	2.7622	2,777.5400	2.7775	0.556	0	0	0
2022/11/21	2030	02/11/2023	10.80	Put	Bond Future	3,141.1100	3.1411	3,100.1400	3.1001	(1.304)	0	0	0
2022/11/21	2030	02/11/2023			Bond Future	10.8928	89.2827	10.8789	89.3391	(0.127)	0.0000	0.0000	0
2022/11/21	2030	02/11/2023	10.82	Call	Bond Future	2,805.5100	2.8055	2,821.0800	2.8211	0.555	0	0	0
2022/11/21	2030	02/11/2023	10.82	Put	Bond Future	3,102.5700	3.1026	3,061.8200	3.0618	(1.313)	0	0	0
2022/11/21	2030	01/02/2024	11.37	Call	Bond Future	4,046.3000	4.0463	4,067.9900	4.0680	0.536	0	0	0
2022/11/21	2030	01/02/2024	11.37	Put	Bond Future	2,856.3400	2.8563	2,820.3300	2.8203	(1.261)	0	0	0
2022/11/21	2030	01/02/2024			Bond Future	11.0645	86.9722	11.0498	87.0299	(0.133)	0.0000	0.0000	0
2022/11/21	2030	01/02/2024	11.36	Call	Bond Future	4,022.2700	4.0223	4,043.8700	4.0439	0.537	0	0	0
2022/11/21	2030	01/02/2024	11.36	Put	Bond Future	2,870.9400	2.8709	2,834.8400	2.8348	(1.257)	0	0	0
2022/11/21	2030	01/02/2024	11.35	Call	Bond Future	3,998.6800	3.9987	4,020.1800	4.0202	0.538	0	0	0

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2022/11/21	2030	01/02/2024	11.35	Put	Bond Future	2,885.9900	2.8860	2,849.7900	2.8498	(1.254)	0	0	0
2022/11/21	2032	02/02/2023	9.47	Call	Bond Future	68.7000	0.0687	67.6400	0.0676	(1.543)	0	0	500
2022/11/21	2032	02/02/2023	9.47	Put	Bond Future	8,451.2600	8.4513	8,284.1300	8.2841	(1.978)	0	0	0
2022/11/21	2032	02/02/2023	9.92	Call	Bond Future	241.5400	0.2415	242.8900	0.2429	0.559	0	0	750
2022/11/21	2032	02/02/2023	9.92	Put	Bond Future	6,089.2400	6.0892	5,924.5200	5.9245	(2.705)	0	0	0
2022/11/21	2032	02/02/2023	11.50	Call	Bond Future	3,539.3300	3.5393	3,614.7000	3.6147	2.129	0	0	0
2022/11/21	2032	02/02/2023	11.50	Put	Bond Future	1,178.3100	1.1783	1,087.6100	1.0876	(7.697)	0	0	8,000
2022/11/21	2032	02/02/2023	11.69	Call	Bond Future	4,211.1900	4.2112	4,298.3400	4.2983	2.069	0	0	0
2022/11/21	2032	02/02/2023	11.69	Put	Bond Future	930.8700	0.9309	851.9500	0.8519	(8.478)	0	0	0
2022/11/21	2032	02/02/2023	10.50	Call	Bond Future	898.9400	0.8989	915.6300	0.9156	1.857	0	0	0
2022/11/21	2032	02/02/2023	10.50	Put	Bond Future	3,612.1200	3.6121	3,462.7400	3.4627	(4.136)	0	0	454
2022/11/21	2032	02/02/2023	10.67	Call	Bond Future	1,217.1200	1.2171	1,241.7100	1.2417	2.020	0	0	750
2022/11/21	2032	02/02/2023	10.67	Put	Bond Future	3,038.8700	3.0389	2,897.3900	2.8974	(4.656)	0	0	0
2022/11/21	2032	02/02/2023	11.45	Call	Bond Future	3,369.3800	3.3694	3,441.5600	3.4416	2.142	0	0	0
2022/11/21	2032	02/02/2023	11.45	Put	Bond Future	1,252.5900	1.2526	1,158.7000	1.1587	(7.496)	0	0	8,000
2022/11/21	2032	02/02/2023	10.40	Call	Bond Future	740.2000	0.7402	752.9400	0.7529	1.721	0	0	0
2022/11/21	2032	02/02/2023	10.40	Put	Bond Future	3,983.4600	3.9835	3,830.1300	3.8301	(3.849)	0	0	0
2022/11/21	2032	02/02/2023	10.22	Call	Bond Future	504.2300	0.5042	511.2600	0.5113	1.394	0	0	500
2022/11/21	2032	02/02/2023	10.22	Put	Bond Future	4,712.4000	4.7124	4,553.3600	4.5534	(3.375)	0	0	0
2022/11/21	2032	02/02/2023			Bond Future	11.0248	87.1902	10.9920	87.3562	(0.297)	0.0000	0.0000	113,341
2022/11/21	2032	02/02/2023	9.31	Call	Bond Future	42.4500	0.0425	41.3900	0.0414	(2.497)	0	0	454
2022/11/21	2032	02/02/2023	9.31	Put	Bond Future	9,348.7600	9.3488	9,181.6300	9.1816	(1.788)	0	0	0
2022/11/21	2032	02/02/2023	12.75	Call	Bond Future	8,392.2400	8.3922	8,528.2500	8.5283	1.621	0	0	0
2022/11/21	2032	02/02/2023	12.75	Put	Bond Future	228.7100	0.2287	198.6500	0.1986	(13.143)	0	0	750
2022/11/21	2032	02/02/2023	11.84	Call	Bond Future	4,765.3800	4.7654	4,861.3700	4.8614	2.014	0	0	0
2022/11/21	2032	02/02/2023	11.84	Put	Bond Future	769.0000	0.7690	698.9200	0.6989	(9.113)	0	0	500
2022/11/21	2032	02/02/2023	10.38	Call	Bond Future	710.8000	0.7108	722.8200	0.7228	1.691	0	0	0
2022/11/21	2032	02/02/2023	10.38	Put	Bond Future	4,060.5800	4.0606	3,906.5300	3.9065	(3.794)	0	0	0
2022/11/21	2032	02/02/2023	10.39	Call	Bond Future	725.4700	0.7255	737.8400	0.7378	1.705	0	0	0
2022/11/21	2032	02/02/2023	10.39	Put	Bond Future	4,021.9700	4.0220	3,868.2700	3.8683	(3.822)	0	0	0
2022/11/21	2032	02/02/2023	10.16	Call	Bond Future	440.1800	0.4402	445.7100	0.4457	1.256	0	0	0
2022/11/21	2032	02/02/2023	10.16	Put	Bond Future	4,973.1000	4.9731	4,812.5600	4.8126	(3.228)	0	0	454
2022/11/21	2032	02/02/2023	10.30	Call	Bond Future	601.0600	0.6011	610.4100	0.6104	1.556	0	0	8,000
2022/11/21	2032	02/02/2023	10.30	Put	Bond Future	4,378.6600	4.3787	4,221.9400	4.2219	(3.579)	0	0	0
2022/11/21	2032	04/05/2023	13.43	Call	Bond Future	10,792.7900	10.7928	10,928.7400	10.9287	1.260	0	0	0
2022/11/21	2032	04/05/2023	13.43	Put	Bond Future	498.2400	0.4982	465.4800	0.4655	(6.575)	0	0	400
2022/11/21	2032	04/05/2023	10.89	Call	Bond Future	2,516.6200	2.5166	2,565.3500	2.5654	1.936	0	0	0
2022/11/21	2032	04/05/2023	10.89	Put	Bond Future	3,855.2800	3.8553	3,735.3000	3.7353	(3.112)	0	0	0
2022/11/21	2032	04/05/2023	11.37	Call	Bond Future	3,763.9600	3.7640	3,832.1100	3.8321	1.811	0	0	400
2022/11/21	2032	04/05/2023			Bond Future	11.1581	84.7207	11.1240	84.8894	(0.306)	0.0000	0.0000	66,448
2022/11/21	2032	04/05/2023	10.88	Call	Bond Future	2,493.5000	2.4935	2,541.8400	2.5418	1.939	0	0	0
2022/11/21	2032	04/05/2023	10.88	Put	Bond Future	3,882.6300	3.8826	3,762.2600	3.7623	(3.100)	0	0	0
2022/11/21	2032	04/05/2023	11.37	Put	Bond Future	2,725.6200	2.7256	2,625.0600	2.6251	(3.689)	0	0	0
2022/11/21	2032	04/05/2023	10.62	Call	Bond Future	1,933.9500	1.9340	1,972.3400	1.9723	1.985	0	0	400
2022/11/21	2032	04/05/2023	10.62	Put	Bond Future	4,649.3200	4.6493	4,519.0000	4.5190	(2.803)	0	0	0
2022/11/21	2032	04/05/2023	10.87	Call	Bond Future	2,470.4900	2.4705	2,518.4300	2.5184	1.941	0	0	0
2022/11/21	2032	04/05/2023	10.87	Put	Bond Future	3,910.1300	3.9101	3,789.3600	3.7894	(3.089)	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
2022/11/21	2032	03/08/2023	11.77	Call	Bond Future	5,053.2500	5.0532	5,138.4300	5.1384	1.686	0	0	0
2022/11/21	2032	03/08/2023	11.77	Put	Bond Future	2,759.0600	2.7591	2,672.3600	2.6724	(3.142)	0	0	0
2022/11/21	2032	03/08/2023	11.90	Call	Bond Future	5,444.0500	5.4440	5,533.4400	5.5334	1.642	0	0	5,000
2022/11/21	2032	03/08/2023	11.90	Put	Bond Future	2,548.3200	2.5483	2,465.8300	2.4658	(3.237)	0	0	0
2022/11/21	2032	03/08/2023			Bond Future	11.2856	86.4209	11.2501	86.5928	(0.315)	0.0000	0.0000	2,600
2022/11/21	2032	03/08/2023	11.75	Call	Bond Future	4,994.2200	4.9942	5,078.7400	5.0787	1.692	0	0	0
2022/11/21	2032	03/08/2023	11.75	Put	Bond Future	2,793.1000	2.7931	2,705.7400	2.7057	(3.128)	0	0	0
2022/11/21	2032	03/08/2023	11.76	Call	Bond Future	5,023.8400	5.0238	5,108.6900	5.1087	1.689	0	0	0
2022/11/21	2032	03/08/2023	11.76	Put	Bond Future	2,776.1700	2.7762	2,689.1400	2.6891	(3.135)	0	0	0
2022/11/21	2032	02/11/2023	11.24	Call	Bond Future	3,192.6000	3.1926	3,262.8400	3.2628	2.200	0	0	0
2022/11/21	2032	02/11/2023	11.24	Put	Bond Future	4,009.9700	4.0100	3,905.0200	3.9050	(2.617)	0	0	0
2022/11/21	2032	02/11/2023			Bond Future	11.4125	84.0400	11.3753	84.2151	(0.326)	0.0000	0.0000	0
2022/11/21	2032	02/11/2023	11.23	Call	Bond Future	3,168.5800	3.1686	3,238.4600	3.2385	2.205	0	0	0
2022/11/21	2032	02/11/2023	11.23	Put	Bond Future	4,033.6600	4.0337	3,928.3500	3.9283	(2.611)	0	0	0
2022/11/21	2032	02/11/2023	11.22	Call	Bond Future	3,144.9800	3.1450	3,214.4900	3.2145	2.210	0	0	0
2022/11/21	2032	02/11/2023	11.22	Put	Bond Future	4,057.8000	4.0578	3,952.1200	3.9521	(2.604)	0	0	0
2022/11/21	2032	01/02/2024	11.84	Call	Bond Future	4,742.3800	4.7424	4,831.0100	4.8310	1.869	0	0	0
2022/11/21	2032	01/02/2024	11.84	Put	Bond Future	3,548.7400	3.5487	3,458.4800	3.4585	(2.543)	0	0	0
2022/11/21	2032	01/02/2024	11.83	Call	Bond Future	4,715.6300	4.7156	4,803.9500	4.8039	1.873	0	0	0
2022/11/21	2032	01/02/2024	11.83	Put	Bond Future	3,566.9600	3.5670	3,476.3900	3.4764	(2.539)	0	0	0
2022/11/21	2032	01/02/2024			Bond Future	11.5770	85.6332	11.5380	85.8121	(0.337)	0.0000	0.0000	0
2022/11/21	2032	01/02/2024	11.85	Call	Bond Future	4,769.2000	4.7692	4,858.1300	4.8581	1.865	0	0	0
2022/11/21	2032	01/02/2024	11.85	Put	Bond Future	3,530.6200	3.5306	3,440.6600	3.4407	(2.548)	0	0	0
2022/11/21	2033	02/02/2023			Bond Future	113.1747	113.1747	112.8705	112.8705	(0.269)	0.0000	0.0000	7,298
2022/11/21	2033	04/05/2023			Bond Future	114.0138	114.0138	113.7029	113.7029	(0.273)	0.0000	0.0000	0
2022/11/21	2033	03/08/2023			Bond Future	116.3266	116.3266	116.0090	116.0090	(0.273)	0.0000	0.0000	0
2022/11/21	2033	02/11/2023			Bond Future	117.3280	117.3280	117.0036	117.0036	(0.277)	0.0000	0.0000	0
2022/11/21	2033	01/02/2024			Bond Future	119.5841	119.5841	119.2538	119.2538	(0.276)	0.0000	0.0000	0
2022/11/21	2037	02/02/2023	11.03	Call	Bond Future	1,118.4700	1.1185	1,108.4600	1.1085	(0.895)	0	0	0
2022/11/21	2037	02/02/2023	11.03	Put	Bond Future	4,213.6200	4.2136	4,105.2300	4.1052	(2.572)	0	0	0
2022/11/21	2037	02/02/2023	11.04	Call	Bond Future	1,138.0300	1.1380	1,128.1400	1.1281	(0.869)	0	0	0
2022/11/21	2037	02/02/2023	11.04	Put	Bond Future	4,172.1400	4.1721	4,063.8700	4.0639	(2.595)	0	0	0
2022/11/21	2037	02/02/2023	11.97	Call	Bond Future	3,850.3000	3.8503	3,869.8000	3.8698	0.506	0	0	0
2022/11/21	2037	02/02/2023			Bond Future	11.5513	79.2402	11.5342	79.3386	(0.147)	0.0000	0.0000	132,090
2022/11/21	2037	02/02/2023	11.05	Call	Bond Future	1,157.8000	1.1578	1,148.0400	1.1480	(0.843)	0	0	0
2022/11/21	2037	02/02/2023	11.05	Put	Bond Future	4,130.9400	4.1309	4,022.8000	4.0228	(2.618)	0	0	0
2022/11/21	2037	02/02/2023	11.10	Call	Bond Future	1,259.9600	1.2600	1,250.9300	1.2509	(0.717)	0	0	577
2022/11/21	2037	02/02/2023	11.10	Put	Bond Future	3,929.2300	3.9292	3,821.8200	3.8218	(2.734)	0	0	0
2022/11/21	2037	02/02/2023	11.97	Put	Bond Future	1,487.2000	1.4872	1,408.3200	1.4083	(5.304)	0	0	577
2022/11/21	2037	04/05/2023	13.73	Put	Bond Future	792.0200	0.7920	757.5100	0.7575	(4.357)	0	0	400
2022/11/21	2037	04/05/2023	11.30	Call	Bond Future	2,676.3400	2.6763	2,687.0000	2.6870	0.398	0	0	0
2022/11/21	2037	04/05/2023	11.30	Put	Bond Future	4,870.2500	4.8702	4,781.1100	4.7811	(1.830)	0	0	0
2022/11/21	2037	04/05/2023	11.31	Call	Bond Future	2,701.8500	2.7019	2,712.7100	2.7127	0.402	0	0	0
2022/11/21	2037	04/05/2023	11.31	Put	Bond Future	4,836.8000	4.8368	4,747.8600	4.7479	(1.839)	0	0	0
2022/11/21	2037	04/05/2023	11.03	Put	Bond Future	5,846.3400	5.8463	5,752.3900	5.7524	(1.607)	0	0	0
2022/11/21	2037	04/05/2023			Bond Future	11.6795	80.7779	11.6619	80.8777	(0.151)	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
2022/11/21	2037	04/05/2023	11.78	Call	Bond Future	4,044.8500	4.0449	4,065.8900	4.0659	0.520	0	0	400
2022/11/21	2037	04/05/2023	11.78	Put	Bond Future	3,478.3300	3.4783	3,399.5700	3.3996	(2.264)	0	0	0
2022/11/21	2037	04/05/2023	13.73	Call	Bond Future	11,243.1300	11.2431	11,308.4200	11.3084	0.581	0	0	0
2022/11/21	2037	04/05/2023	11.32	Call	Bond Future	2,727.7000	2.7277	2,738.7600	2.7388	0.405	0	0	0
2022/11/21	2037	04/05/2023	11.32	Put	Bond Future	4,803.7500	4.8038	4,715.0100	4.7150	(1.847)	0	0	0
2022/11/21	2037	04/05/2023	11.03	Call	Bond Future	2,036.3300	2.0363	2,042.1800	2.0422	0.287	0	0	400
2022/11/21	2037	03/08/2023	12.13	Call	Bond Future	5,358.2600	5.3583	5,393.1500	5.3932	0.651	0	0	0
2022/11/21	2037	03/08/2023	12.13	Put	Bond Future	3,590.5800	3.5906	3,523.8800	3.5239	(1.858)	0	0	0
2022/11/21	2037	03/08/2023	12.12	Call	Bond Future	5,326.2300	5.3262	5,360.9200	5.3609	0.651	0	0	0
2022/11/21	2037	03/08/2023	12.12	Put	Bond Future	3,612.3200	3.6123	3,545.4200	3.5454	(1.852)	0	0	0
2022/11/21	2037	03/08/2023			Bond Future	11.8066	78.1409	11.7883	78.2425	(0.155)	0.0000	0.0000	0
2022/11/21	2037	03/08/2023	12.14	Call	Bond Future	5,390.6100	5.3906	5,425.7000	5.4257	0.651	0	0	0
2022/11/21	2037	03/08/2023	12.14	Put	Bond Future	3,569.2200	3.5692	3,502.7200	3.5027	(1.863)	0	0	0
2022/11/21	2037	02/11/2023	11.56	Put	Bond Future	5,527.3700	5.5274	5,452.3500	5.4524	(1.357)	0	0	0
2022/11/21	2037	02/11/2023	11.57	Call	Bond Future	3,533.6000	3.5336	3,562.2600	3.5623	0.811	0	0	0
2022/11/21	2037	02/11/2023	11.55	Put	Bond Future	5,558.3300	5.5583	5,483.1200	5.4831	(1.353)	0	0	0
2022/11/21	2037	02/11/2023			Bond Future	11.9227	79.7508	11.9038	79.8543	(0.159)	0.0000	0.0000	0
2022/11/21	2037	02/11/2023	11.56	Call	Bond Future	3,507.7000	3.5077	3,536.1700	3.5362	0.812	0	0	0
2022/11/21	2037	02/11/2023	11.57	Put	Bond Future	5,496.5600	5.4966	5,421.7300	5.4217	(1.361)	0	0	0
2022/11/21	2037	02/11/2023	11.55	Call	Bond Future	3,481.8900	3.4819	3,510.1700	3.5102	0.812	0	0	0
2022/11/21	2037	01/02/2024	12.33	Call	Bond Future	5,608.1900	5.6082	5,652.6900	5.6527	0.793	0	0	0
2022/11/21	2037	01/02/2024	12.33	Put	Bond Future	4,243.7000	4.2437	4,182.4700	4.1825	(1.443)	0	0	0
2022/11/21	2037	01/02/2024			Bond Future	12.0716	77.0083	12.0519	77.1140	(0.164)	0.0000	0.0000	0
2022/11/21	2037	01/02/2024	12.32	Call	Bond Future	5,577.8800	5.5779	5,622.2000	5.6222	0.795	0	0	0
2022/11/21	2037	01/02/2024	12.32	Put	Bond Future	4,265.5400	4.2655	4,204.1300	4.2041	(1.440)	0	0	0
2022/11/21	2037	01/02/2024	12.31	Call	Bond Future	5,547.2900	5.5473	5,591.4400	5.5914	0.796	0	0	0
2022/11/21	2037	01/02/2024	12.31	Put	Bond Future	4,287.1500	4.2871	4,225.5700	4.2256	(1.436)	0	0	0
2022/11/21	2038	02/02/2023			Bond Future	124.2099	124.2099	124.1332	124.1332	(0.062)	0.0000	0.0000	4,059
2022/11/21	2038	04/05/2023			Bond Future	126.6479	126.6479	126.5691	126.5691	(0.062)	0.0000	0.0000	1,583
2022/11/21	2038	03/08/2023			Bond Future	127.2555	127.2555	127.1745	127.1745	(0.064)	0.0000	0.0000	0
2022/11/21	2038	02/11/2023			Bond Future	129.9025	129.9025	129.8197	129.8197	(0.064)	0.0000	0.0000	0
2022/11/21	2038	01/02/2024			Bond Future	130.3955	130.3955	130.3112	130.3112	(0.065)	0.0000	0.0000	0
2022/11/21	2040	02/02/2023	10.93	Call	Bond Future	889.6000	0.8896	814.2400	0.8142	(8.471)	0	0	0
2022/11/21	2040	02/02/2023	12.24	Call	Bond Future	4,943.6000	4.9436	4,788.2700	4.7883	(3.142)	0	0	0
2022/11/21	2040	02/02/2023	12.24	Put	Bond Future	1,307.6400	1.3076	1,302.9000	1.3029	(0.362)	0	0	0
2022/11/21	2040	02/02/2023	12.27	Call	Bond Future	5,069.6600	5.0697	4,913.6200	4.9136	(3.078)	0	0	0
2022/11/21	2040	02/02/2023	12.27	Put	Bond Future	1,260.8500	1.2608	1,255.4000	1.2554	(0.432)	0	0	388
2022/11/21	2040	02/02/2023	11.12	Call	Bond Future	1,253.1300	1.2531	1,161.5600	1.1616	(7.307)	0	0	0
2022/11/21	2040	02/02/2023	11.12	Put	Bond Future	4,537.5500	4.5375	4,596.5700	4.5966	1.301	0	0	0
2022/11/21	2040	02/02/2023	11.19	Call	Bond Future	1,408.4900	1.4085	1,311.0700	1.3111	(6.917)	0	0	563
2022/11/21	2040	02/02/2023	11.19	Put	Bond Future	4,232.3000	4.2323	4,285.4700	4.2855	1.256	0	0	0
2022/11/21	2040	02/02/2023	12.07	Put	Bond Future	1,603.2200	1.6032	1,603.4000	1.6034	0.011	0	0	563
2022/11/21	2040	02/02/2023	10.96	Call	Bond Future	940.8600	0.9409	862.9600	0.8630	(8.280)	0	0	388
2022/11/21	2040	02/02/2023	10.96	Put	Bond Future	5,293.0400	5.2930	5,365.7300	5.3657	1.373	0	0	0
2022/11/21	2040	02/02/2023			Bond Future	11.6327	80.8554	11.6570	80.7048	0.209	0.0000	0.0000	120,837
2022/11/21	2040	02/02/2023	10.18	Call	Bond Future	165.2100	0.1652	141.4800	0.1415	(14.364)	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
2022/11/21	2040	02/02/2023	10.18	Put	Bond Future	10,035.6100	10.0356	10,162.4700	10.1625	1.264	0	0	0
2022/11/21	2040	02/02/2023	10.21	Call	Bond Future	178.0800	0.1781	152.9700	0.1530	(14.100)	0	0	388
2022/11/21	2040	02/02/2023	10.21	Put	Bond Future	9,826.2100	9.8262	9,951.6900	9.9517	1.277	0	0	0
2022/11/21	2040	02/02/2023	10.93	Put	Bond Future	5,444.3300	5.4443	5,519.5600	5.5196	1.382	0	0	0
2022/11/21	2040	02/02/2023	12.07	Call	Bond Future	4,247.9100	4.2479	4,097.5000	4.0975	(3.541)	0	0	0
2022/11/21	2040	02/02/2023	11.10	Call	Bond Future	1,210.7100	1.2107	1,120.8400	1.1208	(7.423)	0	0	0
2022/11/21	2040	02/02/2023	11.10	Put	Bond Future	4,627.4600	4.6275	4,688.1800	4.6882	1.312	0	0	0
2022/11/21	2040	02/02/2023	11.11	Call	Bond Future	1,231.7400	1.2317	1,141.0200	1.1410	(7.365)	0	0	0
2022/11/21	2040	02/02/2023	11.11	Put	Bond Future	4,582.2800	4.5823	4,642.1500	4.6421	1.307	0	0	0
2022/11/21	2040	04/05/2023	12.78	Call	Bond Future	7,771.3800	7.7714	7,626.2100	7.6262	(1.868)	0	0	0
2022/11/21	2040	04/05/2023	12.78	Put	Bond Future	1,894.4400	1.8944	1,903.2700	1.9033	0.466	0	0	388
2022/11/21	2040	04/05/2023	13.45	Put	Bond Future	1,158.5300	1.1585	1,158.8200	1.1588	0.025	0	0	486
2022/11/21	2040	04/05/2023	11.43	Call	Bond Future	3,002.2200	3.0022	2,900.1200	2.9001	(3.401)	0	0	0
2022/11/21	2040	04/05/2023	11.43	Put	Bond Future	5,034.6000	5.0346	5,086.5000	5.0865	1.031	0	0	0
2022/11/21	2040	04/05/2023	10.73	Put	Bond Future	8,078.2200	8.0782	8,164.8900	8.1649	1.073	0	0	0
2022/11/21	2040	04/05/2023			Bond Future	11.7568	82.4244	11.7820	82.2704	0.215	0.0000	0.0000	300
2022/11/21	2040	04/05/2023	13.45	Call	Bond Future	10,519.5100	10.5195	10,365.8000	10.3658	(1.461)	0	0	0
2022/11/21	2040	04/05/2023	11.42	Call	Bond Future	2,974.3400	2.9743	2,872.7000	2.8727	(3.417)	0	0	0
2022/11/21	2040	04/05/2023	11.42	Put	Bond Future	5,070.1800	5.0702	5,122.5400	5.1225	1.033	0	0	0
2022/11/21	2040	04/05/2023	11.48	Call	Bond Future	3,143.7800	3.1438	3,039.4000	3.0394	(3.320)	0	0	486
2022/11/21	2040	04/05/2023	11.48	Put	Bond Future	4,859.9800	4.8600	4,909.6000	4.9096	1.021	0	0	0
2022/11/21	2040	04/05/2023	10.73	Call	Bond Future	1,412.5400	1.4125	1,345.2100	1.3452	(4.767)	0	0	486
2022/11/21	2040	04/05/2023	10.92	Call	Bond Future	1,770.4300	1.7704	1,693.4200	1.6934	(4.350)	0	0	388
2022/11/21	2040	04/05/2023	10.92	Put	Bond Future	7,139.3000	7.1393	7,216.2900	7.2163	1.078	0	0	0
2022/11/21	2040	04/05/2023	11.41	Call	Bond Future	2,946.5900	2.9466	2,845.4200	2.8454	(3.433)	0	0	0
2022/11/21	2040	04/05/2023	11.41	Put	Bond Future	5,105.9800	5.1060	5,158.8100	5.1588	1.035	0	0	0
2022/11/21	2040	04/05/2023	10.17	Call	Bond Future	709.3900	0.7094	666.6000	0.6666	(6.032)	0	0	388
2022/11/21	2040	04/05/2023	10.17	Put	Bond Future	11,377.8300	11.3778	11,489.0400	11.4890	0.977	0	0	0
2022/11/21	2040	03/08/2023	12.23	Call	Bond Future	5,921.1400	5.9211	5,799.8100	5.7998	(2.049)	0	0	0
2022/11/21	2040	03/08/2023	12.23	Put	Bond Future	3,865.4400	3.8654	3,901.4800	3.9015	0.932	0	0	0
2022/11/21	2040	03/08/2023			Bond Future	11.8796	79.5702	11.9059	79.4128	0.222	0.0000	0.0000	0
2022/11/21	2040	03/08/2023	12.22	Call	Bond Future	5,886.6900	5.8867	5,765.6400	5.7656	(2.056)	0	0	0
2022/11/21	2040	03/08/2023	12.22	Put	Bond Future	3,888.4900	3.8885	3,924.8100	3.9248	0.934	0	0	0
2022/11/21	2040	03/08/2023	12.21	Call	Bond Future	5,852.3100	5.8523	5,731.5400	5.7315	(2.064)	0	0	0
2022/11/21	2040	03/08/2023	12.21	Put	Bond Future	3,911.6700	3.9117	3,948.2700	3.9483	0.936	0	0	0
2022/11/21	2040	02/11/2023	11.59	Call	Bond Future	3,899.6600	3.8997	3,806.0300	3.8060	(2.401)	0	0	0
2022/11/21	2040	02/11/2023	11.60	Put	Bond Future	6,288.2200	6.2882	6,354.9800	6.3550	1.062	0	0	0
2022/11/21	2040	02/11/2023	11.58	Call	Bond Future	3,871.9000	3.8719	3,778.6200	3.7786	(2.409)	0	0	0
2022/11/21	2040	02/11/2023	11.58	Put	Bond Future	6,356.4700	6.3565	6,423.9300	6.4239	1.061	0	0	0
2022/11/21	2040	02/11/2023			Bond Future	11.9915	81.2095	12.0188	81.0488	0.228	0.0000	0.0000	0
2022/11/21	2040	02/11/2023	11.59	Put	Bond Future	6,322.4200	6.3224	6,389.5300	6.3895	1.061	0	0	0
2022/11/21	2040	02/11/2023	11.60	Call	Bond Future	3,927.1900	3.9272	3,833.2100	3.8332	(2.393)	0	0	0
2022/11/21	2040	01/02/2024	12.34	Call	Bond Future	6,068.9200	6.0689	5,957.7200	5.9577	(1.832)	0	0	0
2022/11/21	2040	01/02/2024	12.34	Put	Bond Future	4,894.7300	4.8947	4,947.0500	4.9470	1.069	0	0	0
2022/11/21	2040	01/02/2024	12.33	Call	Bond Future	6,036.7500	6.0367	5,925.8200	5.9258	(1.838)	0	0	0
2022/11/21	2040	01/02/2024	12.33	Put	Bond Future	4,918.9900	4.9190	4,971.5800	4.9716	1.069	0	0	0
2022/11/21	2040	01/02/2024			Bond Future	12.1343	78.2442	12.1626	78.0807	0.234	0.0000	0.0000	0
2022/11/21	2040	01/02/2024	12.35	Call	Bond Future	6,101.1400	6.1011	5,989.6700	5.9897	(1.827)	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
2022/11/21	2040	01/02/2024	12.35	Put	Bond Future	4,870.5800	4.8706	4,922.6300	4.9226	1.069	0	0	0
2022/11/21	2044	02/02/2023	10.30	Call	Bond Future	251.4500	0.2514	241.2200	0.2412	(4.068)	0	0	2,840
2022/11/21	2044	02/02/2023	10.30	Put	Bond Future	9,167.9100	9.1679	9,050.1300	9.0501	(1.285)	0	0	0
2022/11/21	2044	02/02/2023	11.00	Call	Bond Future	1,124.7100	1.1247	1,112.4200	1.1124	(1.093)	0	0	2,840
2022/11/21	2044	02/02/2023	11.00	Put	Bond Future	4,968.4800	4.9685	4,848.6400	4.8486	(2.412)	0	0	0
2022/11/21	2044	02/02/2023	12.00	Call	Bond Future	4,259.2800	4.2593	4,279.8000	4.2798	0.482	0	0	0
2022/11/21	2044	02/02/2023	12.00	Put	Bond Future	1,659.4800	1.6595	1,572.4500	1.5725	(5.244)	0	0	4,000
2022/11/21	2044	02/02/2023	11.20	Put	Bond Future	4,062.6800	4.0627	3,945.9400	3.9459	(2.873)	0	0	0
2022/11/21	2044	02/02/2023	11.75	Put	Bond Future	2,222.9000	2.2229	2,124.5000	2.1245	(4.427)	0	0	2,500
2022/11/21	2044	02/02/2023	11.90	Call	Bond Future	3,861.6700	3.8617	3,877.5300	3.8775	0.411	0	0	0
2022/11/21	2044	02/02/2023	11.90	Put	Bond Future	1,867.4100	1.8674	1,775.7200	1.7757	(4.910)	0	0	0
2022/11/21	2044	02/02/2023	11.14	Call	Bond Future	1,433.2700	1.4333	1,422.9300	1.4229	(0.721)	0	0	0
2022/11/21	2044	02/02/2023	11.14	Put	Bond Future	4,320.7600	4.3208	4,202.8700	4.2029	(2.728)	0	0	0
2022/11/21	2044	02/02/2023	11.15	Call	Bond Future	1,457.1100	1.4571	1,446.9500	1.4469	(0.697)	0	0	0
2022/11/21	2044	02/02/2023	11.15	Put	Bond Future	4,277.0000	4.2770	4,159.2900	4.1593	(2.752)	0	0	0
2022/11/21	2044	02/02/2023			Bond Future	11.5799	78.0297	11.5631	78.1373	(0.146)	0.0000	0.0000	91,936
2022/11/21	2044	02/02/2023	10.75	Call	Bond Future	696.4500	0.6964	682.9800	0.6830	(1.934)	0	0	2,500
2022/11/21	2044	02/02/2023	10.75	Put	Bond Future	6,294.9300	6.2949	6,173.9100	6.1739	(1.922)	0	0	0
2022/11/21	2044	02/02/2023	11.20	Call	Bond Future	1,579.3800	1.5794	1,570.1900	1.5702	(0.582)	0	0	0
2022/11/21	2044	02/02/2023	11.75	Call	Bond Future	3,293.3400	3.2933	3,302.4900	3.3025	0.278	0	0	0
2022/11/21	2044	02/02/2023	11.16	Call	Bond Future	1,481.0500	1.4810	1,471.0800	1.4711	(0.673)	0	0	0
2022/11/21	2044	02/02/2023	11.16	Put	Bond Future	4,233.4300	4.2334	4,115.9100	4.1159	(2.776)	0	0	0
2022/11/21	2044	04/05/2023	11.75	Put	Bond Future	3,995.6200	3.9956	3,908.0800	3.9081	(2.191)	0	0	4,115
2022/11/21	2044	04/05/2023	11.41	Call	Bond Future	3,256.8900	3.2569	3,270.2800	3.2703	0.411	0	0	0
2022/11/21	2044	04/05/2023	11.41	Put	Bond Future	5,075.5400	5.0755	4,979.8600	4.9799	(1.885)	0	0	0
2022/11/21	2044	04/05/2023	11.42	Call	Bond Future	3,286.7200	3.2867	3,300.3300	3.3003	0.414	0	0	0
2022/11/21	2044	04/05/2023	11.42	Put	Bond Future	5,040.3300	5.0403	4,944.8700	4.9449	(1.894)	0	0	0
2022/11/21	2044	04/05/2023			Bond Future	11.6949	79.5440	11.6775	79.6530	(0.149)	0.0000	0.0000	0
2022/11/21	2044	04/05/2023	12.25	Call	Bond Future	6,144.7500	6.1448	6,179.2500	6.1792	0.561	0	0	0
2022/11/21	2044	04/05/2023	12.25	Put	Bond Future	2,795.6300	2.7956	2,721.0600	2.7211	(2.667)	0	0	1,500
2022/11/21	2044	04/05/2023	11.43	Call	Bond Future	3,316.6700	3.3167	3,330.5100	3.3305	0.417	0	0	0
2022/11/21	2044	04/05/2023	11.43	Put	Bond Future	5,005.3300	5.0053	4,910.1000	4.9101	(1.903)	0	0	0
2022/11/21	2044	04/05/2023	11.75	Call	Bond Future	4,339.4000	4.3394	4,360.9300	4.3609	0.496	0	0	0
2022/11/21	2044	04/05/2023	12.00	Call	Bond Future	5,215.4200	5.2154	5,243.3800	5.2434	0.536	0	0	0
2022/11/21	2044	04/05/2023	12.00	Put	Bond Future	3,343.8200	3.3438	3,262.7100	3.2627	(2.426)	0	0	4,115
2022/11/21	2044	03/08/2023	12.15	Call	Bond Future	6,009.8600	6.0099	6,048.2900	6.0483	0.639	0	0	0
2022/11/21	2044	03/08/2023	12.15	Put	Bond Future	3,953.7700	3.9538	3,881.1500	3.8812	(1.837)	0	0	0
2022/11/21	2044	03/08/2023	12.16	Call	Bond Future	6,045.2900	6.0453	6,083.9400	6.0839	0.639	0	0	0
2022/11/21	2044	03/08/2023	12.16	Put	Bond Future	3,930.4300	3.9304	3,858.0300	3.8580	(1.842)	0	0	0
2022/11/21	2044	03/08/2023			Bond Future	11.8083	76.7571	11.7902	76.8682	(0.153)	0.0000	0.0000	0
2022/11/21	2044	03/08/2023	12.17	Call	Bond Future	6,080.5300	6.0805	6,119.3900	6.1194	0.639	0	0	0
2022/11/21	2044	03/08/2023	12.17	Put	Bond Future	3,906.9800	3.9070	3,834.7900	3.8348	(1.848)	0	0	0
2022/11/21	2044	02/11/2023	11.57	Call	Bond Future	4,311.0900	4.3111	4,341.9300	4.3419	0.715	0	0	0
2022/11/21	2044	02/11/2023	11.57	Put	Bond Future	6,426.7000	6.4267	6,344.3700	6.3444	(1.281)	0	0	0
2022/11/21	2044	02/11/2023			Bond Future	11.9110	78.3386	11.8924	78.4517	(0.156)	0.0000	0.0000	0
2022/11/21	2044	02/11/2023	11.55	Call	Bond Future	4,252.9600	4.2530	4,283.4100	4.2834	0.716	0	0	0
2022/11/21	2044	02/11/2023	11.55	Put	Bond Future	6,495.6600	6.4957	6,412.9400	6.4129	(1.273)	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
2022/11/21	2044	02/11/2023	11.56	Call	Bond Future	4,281.8300	4.2818	4,312.4800	4.3125	0.716	0	0	0
2022/11/21	2044	02/11/2023	11.56	Put	Bond Future	6,460.9400	6.4609	6,378.4200	6.3784	(1.277)	0	0	0
2022/11/21	2044	01/02/2024	12.29	Call	Bond Future	6,480.3500	6.4803	6,527.9800	6.5280	0.735	0	0	0
2022/11/21	2044	01/02/2024	12.29	Put	Bond Future	5,029.2500	5.0293	4,961.2600	4.9613	(1.352)	0	0	0
2022/11/21	2044	01/02/2024			Bond Future	12.0421	75.4439	12.0227	75.5595	(0.161)	0.0000	0.0000	0
2022/11/21	2044	01/02/2024	12.27	Call	Bond Future	6,414.2100	6.4142	6,461.4700	6.4615	0.737	0	0	0
2022/11/21	2044	01/02/2024	12.27	Put	Bond Future	5,078.4500	5.0785	5,010.0900	5.0101	(1.346)	0	0	0
2022/11/21	2044	01/02/2024	12.28	Call	Bond Future	6,447.2500	6.4473	6,494.7000	6.4947	0.736	0	0	0
2022/11/21	2044	01/02/2024	12.28	Put	Bond Future	5,053.7800	5.0538	4,985.6100	4.9856	(1.349)	0	0	0
2022/11/21	2046	02/02/2023			Bond Future	109.7822	109.7822	109.7819	109.7819	0.000	0.0000	0.0000	13,076
2022/11/21	2046	04/05/2023			Bond Future	109.9068	109.9068	109.9058	109.9058	(0.001)	0.0000	0.0000	4,935
2022/11/21	2046	03/08/2023			Bond Future	112.1367	112.1367	112.1353	112.1353	(0.001)	0.0000	0.0000	0
2022/11/21	2046	02/11/2023			Bond Future	112.3851	112.3851	112.3833	112.3833	(0.002)	0.0000	0.0000	0
2022/11/21	2046	01/02/2024			Bond Future	114.5449	114.5449	114.5435	114.5435	(0.001)	0.0000	0.0000	0
2022/11/21	2050	02/02/2023			Bond Future	110.4415	110.4415	110.8340	110.8340	0.355	0.0000	0.0000	9,301
2022/11/21	2050	04/05/2023			Bond Future	112.6092	112.6092	113.0085	113.0085	0.355	0.0000	0.0000	3,359
2022/11/21	2050	03/08/2023			Bond Future	112.7104	112.7104	113.1174	113.1174	0.361	0.0000	0.0000	0
2022/11/21	2050	02/11/2023			Bond Future	115.0550	115.0550	115.4703	115.4703	0.361	0.0000	0.0000	0
2022/11/21	2050	01/02/2024			Bond Future	115.0343	115.0343	115.4576	115.4576	0.368	0.0000	0.0000	0
2022/11/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	AL37	02/02/2023			Index Future	853.3560	853.3560	854.6800	854.6800	0.155	0.0000	0.0000	0
2022/11/21	AL37	04/05/2023			Index Future	869.8950	869.8950	871.2280	871.2280	0.153	0.0000	0.0000	0
2022/11/21	AL37	03/08/2023			Index Future	887.3360	887.3360	888.6890	888.6890	0.152	0.0000	0.0000	0
2022/11/21	AL37	02/11/2023			Index Future	905.5890	905.5890	906.9650	906.9650	0.152	0.0000	0.0000	0
2022/11/21	AL37	01/02/2024			Index Future	922.8230	922.8230	924.2340	924.2340	0.153	0.0000	0.0000	0
2022/11/21	AL7T	02/02/2023			Index Future	977.4360	977.4360	978.8520	978.8520	0.145	0.0000	0.0000	0
2022/11/21	AL7T	04/05/2023			Index Future	996.3800	996.3800	997.8050	997.8050	0.143	0.0000	0.0000	0
2022/11/21	AL7T	03/08/2023			Index Future	1,016.3570	1,016.3570	1,017.8020	1,017.8020	0.142	0.0000	0.0000	0
2022/11/21	AL7T	02/11/2023			Index Future	1,037.2640	1,037.2640	1,038.7340	1,038.7340	0.142	0.0000	0.0000	0
2022/11/21	AL7T	01/02/2024			Index Future	1,057.0040	1,057.0040	1,058.5110	1,058.5110	0.143	0.0000	0.0000	0
2022/11/21	ALBI	02/02/2023			Index Future	858.7420	858.7420	859.3990	859.3990	0.077	0.0000	0.0000	109
2022/11/21	ALBI	04/05/2023			Index Future	875.3850	875.3850	876.0390	876.0390	0.075	0.0000	0.0000	0
2022/11/21	ALBI	03/08/2023			Index Future	892.9360	892.9360	893.5950	893.5950	0.074	0.0000	0.0000	0
2022/11/21	ALBI	02/11/2023			Index Future	911.3050	911.3050	911.9730	911.9730	0.073	0.0000	0.0000	0
2022/11/21	ALBI	01/02/2024			Index Future	928.6470	928.6470	929.3370	929.3370	0.074	0.0000	0.0000	0
2022/11/21	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
2022/11/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	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
2022/11/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/21	ES33	02/02/2023			Bond Future	12.3672	74.6616	12.3495	74.7433	(0.143)	0.0000	0.0000	350
2022/11/21	ES33	04/05/2023			Bond Future	12.5368	72.3332	12.5186	72.4161	(0.146)	0.0000	0.0000	0
2022/11/21	ES33	03/08/2023			Bond Future	12.7026	73.8014	12.6836	73.8858	(0.150)	0.0000	0.0000	0
2022/11/21	ES33	02/11/2023			Bond Future	12.8717	71.5422	12.8519	71.6282	(0.154)	0.0000	0.0000	0
2022/11/21	ES33	01/02/2024			Bond Future	13.0816	72.9138	13.0609	73.0017	(0.159)	0.0000	0.0000	0
2022/11/21	ES42	02/02/2023			Bond Future	12.5807	73.0963	12.5634	73.1902	(0.138)	0.0000	0.0000	4,195
2022/11/21	ES42	04/05/2023			Bond Future	12.7337	70.2681	12.7158	70.3634	(0.141)	0.0000	0.0000	0
2022/11/21	ES42	03/08/2023			Bond Future	12.8789	71.6951	12.8603	71.7922	(0.145)	0.0000	0.0000	0
2022/11/21	ES42	02/11/2023			Bond Future	13.0266	68.9246	13.0072	69.0235	(0.149)	0.0000	0.0000	0
2022/11/21	ES42	01/02/2024			Bond Future	13.2003	70.2439	13.1801	70.3450	(0.153)	0.0000	0.0000	0
2022/11/21	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/21	GOVI	02/02/2023	850.82	Put	GOVI	42,690.0000	4.2690	36,690.0000	3.6690	(14.055)	0	0	0
2022/11/21	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/21	GOVI	02/02/2023	850.83	Put	GOVI	42,790.0000	4.2790	36,790.0000	3.6790	(14.022)	0	0	0
2022/11/21	GOVI	02/02/2023			GOVI	846.5510	846.5510	847.1510	847.1510	0.071	0.0000	0.0000	835
2022/11/21	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/21	GOVI	02/02/2023	850.84	Put	GOVI	42,890.0000	4.2890	36,890.0000	3.6890	(13.989)	0	0	0
2022/11/21	GOVI	04/05/2023	852.86	Call	GOVI	100,970.0000	10.0970	106,930.0000	10.6930	5.903	0	0	0
2022/11/21	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/21	GOVI	04/05/2023	852.87	Call	GOVI	100,870.0000	10.0870	106,830.0000	10.6830	5.909	0	0	0
2022/11/21	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/21	GOVI	04/05/2023			GOVI	862.9570	862.9570	863.5530	863.5530	0.069	0.0000	0.0000	0
2022/11/21	GOVI	04/05/2023	852.88	Call	GOVI	100,770.0000	10.0770	106,730.0000	10.6730	5.914	0	0	0
2022/11/21	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/21	GOVI	03/08/2023	837.21	Call	GOVI	430,490.0000	43.0490	436,500.0000	43.6500	1.396	0	0	0
2022/11/21	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/21	GOVI	03/08/2023	837.22	Call	GOVI	430,390.0000	43.0390	436,400.0000	43.6400	1.396	0	0	0
2022/11/21	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/21	GOVI	03/08/2023			GOVI	880.2590	880.2590	880.8600	880.8600	0.068	0.0000	0.0000	0
2022/11/21	GOVI	03/08/2023	837.23	Call	GOVI	430,290.0000	43.0290	436,300.0000	43.6300	1.397	0	0	0
2022/11/21	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/21	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/21	GOVI	02/11/2023	885.82	Call	GOVI	125,470.0000	12.5470	131,560.0000	13.1560	4.854	0	0	0
2022/11/21	GOVI	02/11/2023			GOVI	898.3670	898.3670	898.9760	898.9760	0.068	0.0000	0.0000	0
2022/11/21	GOVI	02/11/2023	885.80	Call	GOVI	125,670.0000	12.5670	131,760.0000	13.1760	4.846	0	0	0
2022/11/21	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
2022/11/21	GOVI	02/11/2023	885.81	Call	GOVI	125,570.0000	12.5570	131,660.0000	13.1660	4.850	0	0	0
2022/11/21	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/21	GOVI	01/02/2024	880.00	Call	GOVI	354,630.0000	35.4630	360,920.0000	36.0920	1.774	0	0	0
2022/11/21	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/21	GOVI	01/02/2024			GOVI	915.4630	915.4630	916.0920	916.0920	0.069	0.0000	0.0000	0
2022/11/21	GOVI	01/02/2024	879.98	Call	GOVI	354,830.0000	35.4830	361,120.0000	36.1120	1.773	0	0	0
2022/11/21	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/21	GOVI	01/02/2024	879.99	Call	GOVI	354,730.0000	35.4730	361,020.0000	36.1020	1.773	0	0	0
2022/11/21	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/21	IGOV	02/02/2023			Index Future	317.2000	317.2000	315.7440	315.7440	(0.459)	0.0000	0.0000	662
2022/11/21	IGOV	04/05/2023			Index Future	323.4240	323.4240	321.9340	321.9340	(0.461)	0.0000	0.0000	16
2022/11/21	IGOV	03/08/2023			Index Future	329.9840	329.9840	328.4600	328.4600	(0.462)	0.0000	0.0000	0
2022/11/21	IGOV	02/11/2023			Index Future	336.8450	336.8450	335.2880	335.2880	(0.462)	0.0000	0.0000	0
2022/11/21	IGOV	01/02/2024			Index Future	343.3270	343.3270	341.7440	341.7440	(0.461)	0.0000	0.0000	0
2022/11/21	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/21	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/21	JBAF	21/12/2022			Jibar Tradeable Future	7.1050	92.8950	7.1150	92.8850	0.141	0.0000	0.0000	68
2022/11/21	JBAF	18/01/2023			Jibar Tradeable Future	7.1650	92.8350	7.1550	92.8450	(0.140)	0.0000	0.0000	0
2022/11/21	JBAF	15/02/2023			Jibar Tradeable Future	7.5000	92.5000	7.4650	92.5350	(0.467)	0.0000	0.0000	0
2022/11/21	JBAF	15/03/2023			Jibar Tradeable Future	7.5550	92.4450	7.5100	92.4900	(0.596)	0.0000	0.0000	0
2022/11/21	JBAF	19/04/2023			Jibar Tradeable Future	7.6800	92.3200	7.6050	92.3950	(0.977)	0.0000	0.0000	0
2022/11/21	JBAF	17/05/2023			Jibar Tradeable Future	7.7000	92.3000	7.6250	92.3750	(0.974)	0.0000	0.0000	0
2022/11/21	JBAF	21/06/2023			Jibar Tradeable Future	7.7500	92.2500	7.6900	92.3100	(0.774)	0.0000	0.0000	0
2022/11/21	JBAF	20/09/2023			Jibar Tradeable Future	7.8250	92.1750	7.7700	92.2300	(0.703)	0.0000	0.0000	75
2022/11/21	JBAF	20/12/2023			Jibar Tradeable Future	7.8650	92.1350	7.8250	92.1750	(0.509)	0.0000	0.0000	272
2022/11/21	JBAF	20/03/2024			Jibar Tradeable Future	7.9200	92.0800	7.8200	92.1800	(1.263)	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
2022/11/21	JBAF	19/06/2024			Jibar Tradeable Future	7.9200	92.0800	7.8200	92.1800	(1.263)	0.0000	0.0000	0
2022/11/21	JBAF	18/09/2024			Jibar Tradeable Future	7.9150	92.0850	7.8000	92.2000	(1.453)	0.0000	0.0000	0
2022/11/21	R035	02/02/2023	9.81	Call	Bond Future	107.2300	0.1072	91.8300	0.0918	(14.362)	0	0	582
2022/11/21	R035	02/02/2023	9.81	Put	Bond Future	9,762.4300	9.7624	9,855.6800	9.8557	0.955	0	0	0
2022/11/21	R035	02/02/2023	9.85	Call	Bond Future	119.1400	0.1191	102.4500	0.1024	(14.009)	0	0	0
2022/11/21	R035	02/02/2023	9.89	Call	Bond Future	132.1500	0.1321	114.0900	0.1141	(13.666)	0	0	388
2022/11/21	R035	02/02/2023	9.89	Put	Bond Future	9,256.4700	9.2565	9,347.0600	9.3471	0.979	0	0	0
2022/11/21	R035	02/02/2023	11.94	Call	Bond Future	4,371.0100	4.3710	4,250.8100	4.2508	(2.750)	0	0	0
2022/11/21	R035	02/02/2023	13.22	Put	Bond Future	224.3800	0.2244	213.1300	0.2131	(5.014)	0	0	976
2022/11/21	R035	02/02/2023	10.88	Call	Bond Future	1,150.0600	1.1501	1,075.3900	1.0754	(6.493)	0	0	0
2022/11/21	R035	02/02/2023	10.88	Put	Bond Future	4,040.1500	4.0401	4,074.1300	4.0741	0.841	0	0	0
2022/11/21	R035	02/02/2023	10.66	Call	Bond Future	768.7200	0.7687	708.9200	0.7089	(7.779)	0	0	0
2022/11/21	R035	02/02/2023	10.66	Put	Bond Future	4,992.2500	4.9923	5,041.1000	5.0411	0.979	0	0	582
2022/11/21	R035	02/02/2023	10.30	Put	Bond Future	6,821.6200	6.8216	6,893.7200	6.8937	1.057	0	0	0
2022/11/21	R035	02/02/2023	10.60	Call	Bond Future	683.1300	0.6831	627.3600	0.6274	(8.164)	0	0	0
2022/11/21	R035	02/02/2023	10.60	Put	Bond Future	5,275.3400	5.2753	5,328.2200	5.3282	1.002	0	0	0
2022/11/21	R035	02/02/2023	10.64	Put	Bond Future	5,085.5900	5.0856	5,135.7900	5.1358	0.987	0	0	0
2022/11/21	R035	02/02/2023			Bond Future	11.3737	87.7289	11.3927	87.6202	0.167	0.0000	0.0000	166,143
2022/11/21	R035	02/02/2023	9.85	Put	Bond Future	9,508.3800	9.5084	9,600.3400	9.6003	0.967	0	0	0
2022/11/21	R035	02/02/2023	11.94	Put	Bond Future	1,221.8600	1.2219	1,210.3100	1.2103	(0.945)	0	0	0
2022/11/21	R035	02/02/2023	11.98	Call	Bond Future	4,527.7400	4.5277	4,406.9200	4.4069	(2.668)	0	0	0
2022/11/21	R035	02/02/2023	11.98	Put	Bond Future	1,162.6000	1.1626	1,150.4300	1.1504	(1.047)	0	0	388
2022/11/21	R035	02/02/2023	13.22	Call	Bond Future	9,891.4000	9.8914	9,771.5000	9.7715	(1.212)	0	0	0
2022/11/21	R035	02/02/2023	11.05	Call	Bond Future	1,518.5500	1.5185	1,432.9700	1.4330	(5.636)	0	0	976
2022/11/21	R035	02/02/2023	11.05	Put	Bond Future	3,397.7200	3.3977	3,420.7900	3.4208	0.679	0	0	0
2022/11/21	R035	02/02/2023	11.06	Call	Bond Future	1,542.2900	1.5423	1,456.1100	1.4561	(5.588)	0	0	0
2022/11/21	R035	02/02/2023	11.06	Put	Bond Future	3,362.5100	3.3625	3,384.9800	3.3850	0.668	0	0	582
2022/11/21	R035	02/02/2023	10.86	Call	Bond Future	1,110.9100	1.1109	1,037.5700	1.0376	(6.602)	0	0	0
2022/11/21	R035	02/02/2023	10.86	Put	Bond Future	4,121.0400	4.1210	4,156.3500	4.1563	0.857	0	0	0
2022/11/21	R035	02/02/2023	10.87	Call	Bond Future	1,130.4500	1.1305	1,056.4400	1.0564	(6.547)	0	0	0
2022/11/21	R035	02/02/2023	10.87	Put	Bond Future	4,080.5300	4.0805	4,115.1700	4.1152	0.849	0	0	0
2022/11/21	R035	02/02/2023	10.30	Call	Bond Future	353.0600	0.3531	316.5100	0.3165	(10.352)	0	0	976
2022/11/21	R035	02/02/2023	10.64	Call	Bond Future	739.4100	0.7394	680.9600	0.6810	(7.905)	0	0	388
2022/11/21	R035	04/05/2023	11.22	Put	Bond Future	4,469.3400	4.4693	4,498.6600	4.4987	0.656	0	0	0
2022/11/21	R035	04/05/2023	12.46	Call	Bond Future	6,957.9500	6.9579	6,847.4400	6.8474	(1.588)	0	0	0
2022/11/21	R035	04/05/2023	12.46	Put	Bond Future	1,818.2100	1.8182	1,819.0200	1.8190	0.045	0	0	388
2022/11/21	R035	04/05/2023	13.18	Call	Bond Future	9,755.1700	9.7552	9,638.8600	9.6389	(1.192)	0	0	0
2022/11/21	R035	04/05/2023	13.18	Put	Bond Future	1,054.3000	1.0543	1,049.3100	1.0493	(0.473)	0	0	491
2022/11/21	R035	04/05/2023	11.17	Call	Bond Future	2,748.1100	2.7481	2,667.8400	2.6678	(2.921)	0	0	491
2022/11/21	R035	04/05/2023	11.20	Call	Bond Future	2,826.4200	2.8264	2,745.1100	2.7451	(2.877)	0	0	0
2022/11/21	R035	04/05/2023	11.21	Call	Bond Future	2,852.7700	2.8528	2,771.1200	2.7711	(2.862)	0	0	0
2022/11/21	R035	04/05/2023	10.60	Call	Bond Future	1,503.1900	1.5032	1,444.4400	1.4444	(3.908)	0	0	388
2022/11/21	R035	04/05/2023	10.60	Put	Bond Future	6,769.1900	6.7692	6,821.7600	6.8218	0.777	0	0	0
2022/11/21	R035	04/05/2023			Bond Future	11.5001	84.9271	11.5199	84.8158	0.173	0.0000	0.0000	0
2022/11/21	R035	04/05/2023	11.22	Call	Bond Future	2,879.2500	2.8793	2,797.2500	2.7973	(2.848)	0	0	0
2022/11/21	R035	04/05/2023	11.17	Put	Bond Future	4,626.5900	4.6266	4,657.6400	4.6576	0.671	0	0	0
2022/11/21	R035	04/05/2023	11.20	Put	Bond Future	4,531.7000	4.5317	4,561.7100	4.5617	0.662	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/21	R035	04/05/2023	11.21	Put	Bond Future	4,500.4300		4.5004	4,530.1000	4.5301	0.659	0	0	0
2022/11/21	R035	04/05/2023	9.85	Call	Bond Future	576.2300		0.5762	544.2100	0.5442	(5.557)	0	0	388
2022/11/21	R035	04/05/2023	9.85	Put	Bond Future	10,593.6500		10.5937	10,672.9500	10.6730	0.749	0	0	0
2022/11/21	R035	04/05/2023	10.42	Call	Bond Future	1,207.1800		1.2072	1,155.5100	1.1555	(4.280)	0	0	491
2022/11/21	R035	04/05/2023	10.42	Put	Bond Future	7,582.1900		7.5822	7,641.8400	7.6418	0.787	0	0	0
2022/11/21	R035	03/08/2023	12.00	Call	Bond Future	5,446.5600		5.4466	5,353.6900	5.3537	(1.705)	0	0	0
2022/11/21	R035	03/08/2023	12.00	Put	Bond Future	3,410.4800		3.4105	3,431.4400	3.4314	0.615	0	0	0
2022/11/21	R035	03/08/2023			Bond Future	11.6226		86.6311	11.6434	86.5173	0.179	0.0000	0.0000	0
2022/11/21	R035	03/08/2023	11.98	Call	Bond Future	5,382.0400		5.3820	5,289.5700	5.2896	(1.718)	0	0	0
2022/11/21	R035	03/08/2023	11.98	Put	Bond Future	3,452.0700		3.4521	3,473.4300	3.4734	0.619	0	0	0
2022/11/21	R035	03/08/2023	11.99	Call	Bond Future	5,414.1200		5.4141	5,321.4500	5.3214	(1.712)	0	0	0
2022/11/21	R035	03/08/2023	11.99	Put	Bond Future	3,431.0700		3.4311	3,452.2300	3.4522	0.617	0	0	0
2022/11/21	R035	02/11/2023	11.41	Call	Bond Future	3,429.3400		3.4293	3,358.3200	3.3583	(2.071)	0	0	0
2022/11/21	R035	02/11/2023	11.41	Put	Bond Future	5,272.6400		5.2726	5,317.9000	5.3179	0.858	0	0	0
2022/11/21	R035	02/11/2023	11.42	Call	Bond Future	3,454.9300		3.4549	3,383.6500	3.3837	(2.063)	0	0	0
2022/11/21	R035	02/11/2023	11.42	Put	Bond Future	5,242.7200		5.2427	5,287.7200	5.2877	0.858	0	0	0
2022/11/21	R035	02/11/2023			Bond Future	11.7471		83.9098	11.7687	83.7935	0.184	0.0000	0.0000	0
2022/11/21	R035	02/11/2023	11.43	Call	Bond Future	3,480.6100		3.4806	3,409.0700	3.4091	(2.055)	0	0	0
2022/11/21	R035	02/11/2023	11.43	Put	Bond Future	5,212.9300		5.2129	5,257.6700	5.2577	0.858	0	0	0
2022/11/21	R035	01/02/2024	12.18	Put	Bond Future	4,091.2800		4.0913	4,125.6300	4.1256	0.840	0	0	0
2022/11/21	R035	01/02/2024	12.19	Call	Bond Future	5,535.4800		5.5355	5,451.4200	5.4514	(1.519)	0	0	0
2022/11/21	R035	01/02/2024	12.19	Put	Bond Future	4,070.3400		4.0703	4,104.4800	4.1045	0.839	0	0	0
2022/11/21	R035	01/02/2024			Bond Future	11.9078		85.5010	11.9303	85.3828	0.189	0.0000	0.0000	0
2022/11/21	R035	01/02/2024	12.18	Call	Bond Future	5,505.1300		5.5051	5,421.2800	5.4213	(1.523)	0	0	0
2022/11/21	R035	01/02/2024	12.20	Call	Bond Future	5,565.8700		5.5659	5,481.6100	5.4816	(1.514)	0	0	0
2022/11/21	R035	01/02/2024	12.20	Put	Bond Future	4,049.5000		4.0495	4,083.4400	4.0834	0.838	0	0	0
2022/11/21	R186	02/02/2023	8.32	Call	Bond Future	454.4100		0.4544	480.2500	0.4802	5.686	0	0	0
2022/11/21	R186	02/02/2023	8.32	Put	Bond Future	2,292.4700		2.2925	2,154.4700	2.1545	(6.020)	0	0	0
2022/11/21	R186	02/02/2023	8.33	Call	Bond Future	463.8400		0.4638	490.1900	0.4902	5.681	0	0	0
2022/11/21	R186	02/02/2023	8.33	Put	Bond Future	2,267.9600		2.2680	2,130.4700	2.1305	(6.062)	0	0	0
2022/11/21	R186	02/02/2023			Bond Future	8.8673		106.6119	8.8181	106.7758	(0.556)	0.0000	0.0000	77,776
2022/11/21	R186	02/02/2023	8.34	Call	Bond Future	473.4000		0.4734	500.2800	0.5003	5.678	0	0	0
2022/11/21	R186	02/02/2023	8.34	Put	Bond Future	2,243.5900		2.2436	2,106.6300	2.1066	(6.105)	0	0	0
2022/11/21	R186	04/05/2023	8.83	Put	Bond Future	1,810.5800		1.8106	1,709.1300	1.7091	(5.603)	0	0	0
2022/11/21	R186	04/05/2023	8.84	Call	Bond Future	1,438.6500		1.4387	1,504.0300	1.5040	4.545	0	0	0
2022/11/21	R186	04/05/2023			Bond Future	8.9538		108.6791	8.9006	108.8454	(0.594)	0.0000	0.0000	12,188
2022/11/21	R186	04/05/2023	8.82	Call	Bond Future	1,407.5000		1.4075	1,471.8800	1.4719	4.574	0	0	0
2022/11/21	R186	04/05/2023	8.82	Put	Bond Future	1,826.5900		1.8266	1,724.6400	1.7246	(5.581)	0	0	0
2022/11/21	R186	04/05/2023	8.83	Call	Bond Future	1,422.8800		1.4229	1,487.7600	1.4878	4.560	0	0	0
2022/11/21	R186	04/05/2023	8.84	Put	Bond Future	1,794.9800		1.7950	1,694.0300	1.6940	(5.624)	0	0	0
2022/11/21	R186	03/08/2023	9.73	Put	Bond Future	1,221.0000		1.2210	1,153.4500	1.1534	(5.532)	0	0	0
2022/11/21	R186	03/08/2023	9.74	Call	Bond Future	3,275.0900		3.2751	3,377.1900	3.3772	3.117	0	0	0
2022/11/21	R186	03/08/2023	9.74	Put	Bond Future	1,212.7600		1.2128	1,145.5400	1.1455	(5.543)	0	0	0
2022/11/21	R186	03/08/2023			Bond Future	9.0265		105.5543	8.9688	105.7236	(0.640)	0.0000	0.0000	0
2022/11/21	R186	03/08/2023	9.73	Call	Bond Future	3,254.7800		3.2548	3,356.5500	3.3565	3.127	0	0	0
2022/11/21	R186	03/08/2023	9.75	Call	Bond Future	3,295.4500		3.2955	3,397.8800	3.3979	3.108	0	0	0
2022/11/21	R186	03/08/2023	9.75	Put	Bond Future	1,204.5800		1.2046	1,137.6900	1.1377	(5.553)	0	0	0

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2022/11/21	R186	02/11/2023	9.40	Call	Bond Future	2,478.5700	2.4786	2,570.4700	2.5705	3.708	0	0	0
2022/11/21	R186	02/11/2023	9.40	Put	Bond Future	1,632.4600	1.6325	1,551.7400	1.5517	(4.945)	0	0	0
2022/11/21	R186	02/11/2023	9.15	Call	Bond Future	2,061.8800	2.0619	2,144.8000	2.1448	4.022	0	0	1,715
2022/11/21	R186	02/11/2023			Bond Future	9.0884	107.7279	9.0253	107.9005	(0.695)	0.0000	0.0000	0
2022/11/21	R186	02/11/2023	10.42	Call	Bond Future	4,437.0800	4.4371	4,559.2100	4.5592	2.752	0	0	0
2022/11/21	R186	02/11/2023	10.42	Put	Bond Future	880.9800	0.8810	830.4900	0.8305	(5.731)	0	0	1,715
2022/11/21	R186	02/11/2023	9.15	Put	Bond Future	1,894.0100	1.8940	1,804.3100	1.8043	(4.736)	0	0	0
2022/11/21	R186	02/11/2023	9.38	Call	Bond Future	2,444.0400	2.4440	2,535.2400	2.5352	3.732	0	0	0
2022/11/21	R186	02/11/2023	9.38	Put	Bond Future	1,651.9800	1.6520	1,570.5600	1.5706	(4.929)	0	0	0
2022/11/21	R186	02/11/2023	9.39	Call	Bond Future	2,461.0700	2.4611	2,552.6300	2.5526	3.720	0	0	0
2022/11/21	R186	02/11/2023	9.39	Put	Bond Future	1,641.9800	1.6420	1,560.9200	1.5609	(4.937)	0	0	0
2022/11/21	R186	01/02/2024	9.51	Call	Bond Future	2,526.0300	2.5260	2,619.0100	2.6190	3.681	0	0	0
2022/11/21	R186	01/02/2024	9.52	Put	Bond Future	1,810.6800	1.8107	1,727.6900	1.7277	(4.583)	0	0	0
2022/11/21	R186	01/02/2024	9.50	Call	Bond Future	2,510.2400	2.5102	2,602.9000	2.6029	3.691	0	0	0
2022/11/21	R186	01/02/2024			Bond Future	9.2290	104.4691	9.1593	104.6453	(0.756)	0.0000	0.0000	0
2022/11/21	R186	01/02/2024	9.51	Put	Bond Future	1,819.8600	1.8199	1,736.5600	1.7366	(4.577)	0	0	0
2022/11/21	R186	01/02/2024	9.52	Call	Bond Future	2,541.8700	2.5419	2,635.1600	2.6352	3.670	0	0	0
2022/11/21	R186	01/02/2024	9.50	Put	Bond Future	1,829.1000	1.8291	1,745.4800	1.7455	(4.572)	0	0	0
2022/11/21	R197	02/02/2023			Bond Future	329.3229	329.3229	329.3123	329.3123	(0.003)	0.0000	0.0000	977
2022/11/21	R197	04/05/2023			Bond Future	335.7858	335.7858	335.7729	335.7729	(0.004)	0.0000	0.0000	0
2022/11/21	R197	03/08/2023			Bond Future	333.5232	333.5232	333.5085	333.5085	(0.004)	0.0000	0.0000	0
2022/11/21	R197	02/11/2023			Bond Future	340.4613	340.4613	340.4458	340.4458	(0.005)	0.0000	0.0000	0
2022/11/21	R202	02/02/2023			Bond Future	251.0789	251.0789	244.6315	244.6315	(2.568)	0.0000	0.0000	5,970
2022/11/21	R202	04/05/2023			Bond Future	256.0060	256.0060	249.4307	249.4307	(2.568)	0.0000	0.0000	0
2022/11/21	R202	03/08/2023			Bond Future	256.3793	256.3793	249.6694	249.6694	(2.617)	0.0000	0.0000	0
2022/11/21	R202	02/11/2023			Bond Future	261.7118	261.7118	254.8620	254.8620	(2.617)	0.0000	0.0000	0
2022/11/21	R202	01/02/2024			Bond Future	261.8089	261.8089	254.8277	254.8277	(2.667)	0.0000	0.0000	0
2022/11/21	R209	02/02/2023	10.78	Call	Bond Future	837.6900	0.8377	828.2800	0.8283	(1.123)	0	0	0
2022/11/21	R209	02/02/2023	10.79	Call	Bond Future	853.1700	0.8532	843.8400	0.8438	(1.094)	0	0	0
2022/11/21	R209	02/02/2023	10.80	Put	Bond Future	3,855.5200	3.8555	3,761.5400	3.7615	(2.438)	0	0	0
2022/11/21	R209	02/02/2023			Bond Future	11.3777	67.6722	11.3608	67.7569	(0.148)	0.0000	0.0000	24,569
2022/11/21	R209	02/02/2023	10.78	Put	Bond Future	3,931.1700	3.9312	3,837.0400	3.8370	(2.394)	0	0	0
2022/11/21	R209	02/02/2023	10.79	Put	Bond Future	3,893.2200	3.8932	3,799.1700	3.7992	(2.416)	0	0	0
2022/11/21	R209	02/02/2023	10.80	Call	Bond Future	868.8300	0.8688	859.5700	0.8596	(1.066)	0	0	0
2022/11/21	R209	04/05/2023	11.10	Call	Bond Future	2,270.6500	2.2706	2,279.6300	2.2796	0.395	0	0	0
2022/11/21	R209	04/05/2023	11.10	Put	Bond Future	4,247.9700	4.2480	4,170.9900	4.1710	(1.812)	0	0	0
2022/11/21	R209	04/05/2023	10.00	Call	Bond Future	622.3000	0.6223	620.0200	0.6200	(0.366)	0	0	1,000
2022/11/21	R209	04/05/2023	10.00	Put	Bond Future	8,599.5800	8.5996	8,511.3400	8.5113	(1.026)	0	0	0
2022/11/21	R209	04/05/2023	11.09	Call	Bond Future	2,248.6100	2.2486	2,257.4300	2.2574	0.392	0	0	0
2022/11/21	R209	04/05/2023	11.09	Put	Bond Future	4,277.3600	4.2774	4,200.2200	4.2002	(1.803)	0	0	0
2022/11/21	R209	04/05/2023			Bond Future	11.4928	65.8327	11.4754	65.9187	(0.152)	0.0000	0.0000	2,510
2022/11/21	R209	04/05/2023	11.11	Call	Bond Future	2,292.6100	2.2926	2,301.7600	2.3018	0.399	0	0	0
2022/11/21	R209	04/05/2023	11.11	Put	Bond Future	4,218.5700	4.2186	4,141.7600	4.1418	(1.821)	0	0	0
2022/11/21	R209	04/05/2023	12.50	Call	Bond Future	6,238.2300	6.2382	6,275.5700	6.2756	0.599	0	0	0
2022/11/21	R209	04/05/2023	12.50	Put	Bond Future	1,527.6600	1.5277	1,479.0400	1.4790	(3.183)	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
2022/11/21	R209	04/05/2023	11.00	Call	Bond Future	2,056.4300	2.0564	2,063.7900	2.0638	0.358	0	0	0
2022/11/21	R209	04/05/2023	11.00	Put	Bond Future	4,550.4600	4.5505	4,471.8600	4.4719	(1.727)	0	0	6,250
2022/11/21	R209	03/08/2023	11.93	Call	Bond Future	4,642.1100	4.6421	4,672.2800	4.6723	0.650	0	0	0
2022/11/21	R209	03/08/2023	11.94	Call	Bond Future	4,670.1600	4.6702	4,700.5000	4.7005	0.650	0	0	0
2022/11/21	R209	03/08/2023	11.95	Put	Bond Future	3,040.2400	3.0402	2,983.3100	2.9833	(1.873)	0	0	0
2022/11/21	R209	03/08/2023			Bond Future	11.6021	67.1539	11.5841	67.2413	(0.155)	0.0000	0.0000	0
2022/11/21	R209	03/08/2023	11.93	Put	Bond Future	3,077.5900	3.0776	3,020.3100	3.0203	(1.861)	0	0	0
2022/11/21	R209	03/08/2023	11.94	Put	Bond Future	3,058.7500	3.0588	3,001.6400	3.0016	(1.867)	0	0	0
2022/11/21	R209	03/08/2023	11.95	Call	Bond Future	4,698.4800	4.6985	4,729.0000	4.7290	0.650	0	0	0
2022/11/21	R209	02/11/2023	11.33	Call	Bond Future	2,935.8300	2.9358	2,960.1500	2.9601	0.828	0	0	0
2022/11/21	R209	02/11/2023	11.33	Put	Bond Future	4,786.4900	4.7865	4,721.7400	4.7217	(1.353)	0	0	0
2022/11/21	R209	02/11/2023	11.34	Call	Bond Future	2,958.0300	2.9580	2,982.5200	2.9825	0.828	0	0	0
2022/11/21	R209	02/11/2023	11.34	Put	Bond Future	4,759.0200	4.7590	4,694.4400	4.6944	(1.357)	0	0	0
2022/11/21	R209	02/11/2023			Bond Future	11.7097	65.3848	11.6911	65.4738	(0.159)	0.0000	0.0000	0
2022/11/21	R209	02/11/2023	11.35	Call	Bond Future	2,980.5700	2.9806	3,005.2200	3.0052	0.827	0	0	0
2022/11/21	R209	02/11/2023	11.35	Put	Bond Future	4,731.9400	4.7319	4,667.5200	4.6675	(1.361)	0	0	0
2022/11/21	R209	01/02/2024	12.13	Put	Bond Future	3,570.2200	3.5702	3,518.0800	3.5181	(1.460)	0	0	0
2022/11/21	R209	01/02/2024	12.14	Call	Bond Future	4,918.5100	4.9185	4,957.5400	4.9575	0.794	0	0	0
2022/11/21	R209	01/02/2024	12.14	Put	Bond Future	3,551.4400	3.5514	3,499.4500	3.4994	(1.464)	0	0	0
2022/11/21	R209	01/02/2024			Bond Future	11.8444	66.6245	11.8251	66.7155	(0.164)	0.0000	0.0000	0
2022/11/21	R209	01/02/2024	12.12	Call	Bond Future	4,864.9500	4.8650	4,903.6700	4.9037	0.796	0	0	0
2022/11/21	R209	01/02/2024	12.12	Put	Bond Future	3,589.1000	3.5891	3,536.8000	3.5368	(1.457)	0	0	0
2022/11/21	R209	01/02/2024	12.13	Call	Bond Future	4,891.7100	4.8917	4,930.5900	4.9306	0.795	0	0	0
2022/11/21	R210	02/02/2023			Bond Future	225.9110	225.9110	223.1493	223.1493	(1.222)	0.0000	0.0000	372
2022/11/21	R210	04/05/2023			Bond Future	227.2673	227.2673	224.4499	224.4499	(1.240)	0.0000	0.0000	0
2022/11/21	R210	03/08/2023			Bond Future	231.8778	231.8778	229.0025	229.0025	(1.240)	0.0000	0.0000	0
2022/11/21	R210	02/11/2023			Bond Future	233.5412	233.5412	230.6055	230.6055	(1.257)	0.0000	0.0000	0
2022/11/21	R210	01/02/2024			Bond Future	238.0309	238.0309	235.0396	235.0396	(1.257)	0.0000	0.0000	0
2022/11/21	R213	02/02/2023	10.01	Call	Bond Future	371.5100	0.3715	376.6800	0.3767	1.392	0	0	0
2022/11/21	R213	02/02/2023	10.43	Put	Bond Future	2,941.2400	2.9412	2,810.0700	2.8101	(4.460)	0	0	0
2022/11/21	R213	02/02/2023	12.20	Call	Bond Future	6,089.7600	6.0898	6,201.7700	6.2018	1.839	0	0	0
2022/11/21	R213	02/02/2023	12.20	Put	Bond Future	323.2400	0.3232	285.3000	0.2853	(11.737)	0	0	912
2022/11/21	R213	02/02/2023	10.22	Put	Bond Future	3,638.0200	3.6380	3,498.8800	3.4989	(3.825)	0	0	0
2022/11/21	R213	02/02/2023	10.23	Call	Bond Future	600.7700	0.6008	611.9200	0.6119	1.856	0	0	0
2022/11/21	R213	02/02/2023	10.35	Call	Bond Future	764.3500	0.7644	779.8300	0.7798	2.025	0	0	0
2022/11/21	R213	02/02/2023	10.35	Put	Bond Future	3,194.8800	3.1949	3,060.4100	3.0604	(4.209)	0	0	476
2022/11/21	R213	02/02/2023			Bond Future	10.8730	82.6408	10.8401	82.7907	(0.302)	0.0000	0.0000	38,397
2022/11/21	R213	02/02/2023	9.16	Call	Bond Future	41.0000	0.0410	39.9900	0.0400	(2.463)	0	0	476
2022/11/21	R213	02/02/2023	9.16	Put	Bond Future	8,363.6800	8.3637	8,212.7200	8.2127	(1.805)	0	0	0
2022/11/21	R213	02/02/2023	10.01	Put	Bond Future	4,433.0300	4.4330	4,288.2500	4.2882	(3.266)	0	0	476
2022/11/21	R213	02/02/2023	10.21	Call	Bond Future	576.6500	0.5766	587.1400	0.5871	1.819	0	0	0
2022/11/21	R213	02/02/2023	10.21	Put	Bond Future	3,673.8300	3.6738	3,534.3700	3.5344	(3.796)	0	0	0
2022/11/21	R213	02/02/2023	10.43	Call	Bond Future	888.5900	0.8886	907.3700	0.9074	2.113	0	0	912
2022/11/21	R213	02/02/2023	10.22	Call	Bond Future	588.6900	0.5887	599.5000	0.5995	1.836	0	0	0
2022/11/21	R213	02/02/2023	10.23	Put	Bond Future	3,602.2900	3.6023	3,463.4900	3.4635	(3.853)	0	0	0
2022/11/21	R213	04/05/2023	10.75	Call	Bond Future	2,253.9800	2.2540	2,298.7200	2.2987	1.985	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
2022/11/21	R213	04/05/2023	10.75	Put	Bond Future	3,387.0000	3.3870	3,279.3700	3.2794	(3.178)	0	0	0
2022/11/21	R213	04/05/2023			Bond Future	11.0026	80.6915	10.9683	80.8439	(0.311)	0.0000	0.0000	0
2022/11/21	R213	04/05/2023	10.74	Call	Bond Future	2,233.1300	2.2331	2,277.5000	2.2775	1.987	0	0	0
2022/11/21	R213	04/05/2023	10.74	Put	Bond Future	3,411.4400	3.4114	3,303.4400	3.3034	(3.166)	0	0	0
2022/11/21	R213	04/05/2023	10.73	Call	Bond Future	2,212.3900	2.2124	2,256.4000	2.2564	1.989	0	0	0
2022/11/21	R213	04/05/2023	10.73	Put	Bond Future	3,436.0100	3.4360	3,327.6500	3.3276	(3.154)	0	0	0
2022/11/21	R213	03/08/2023	11.62	Put	Bond Future	2,386.9400	2.3869	2,309.6200	2.3096	(3.239)	0	0	0
2022/11/21	R213	03/08/2023	11.63	Call	Bond Future	4,509.2100	4.5092	4,587.3200	4.5873	1.732	0	0	0
2022/11/21	R213	03/08/2023			Bond Future	11.1282	82.3103	11.0924	82.4655	(0.321)	0.0000	0.0000	0
2022/11/21	R213	03/08/2023	11.62	Call	Bond Future	4,482.0300	4.4820	4,559.8500	4.5599	1.736	0	0	0
2022/11/21	R213	03/08/2023	11.63	Put	Bond Future	2,372.2600	2.3723	2,295.2300	2.2952	(3.247)	0	0	0
2022/11/21	R213	03/08/2023	11.61	Call	Bond Future	4,455.1700	4.4552	4,532.6800	4.5327	1.740	0	0	0
2022/11/21	R213	03/08/2023	11.61	Put	Bond Future	2,401.9800	2.4020	2,324.3500	2.3244	(3.232)	0	0	0
2022/11/21	R213	02/11/2023	11.13	Call	Bond Future	2,915.5100	2.9155	2,980.3900	2.9804	2.225	0	0	0
2022/11/21	R213	02/11/2023	11.13	Put	Bond Future	3,456.8500	3.4569	3,363.5400	3.3635	(2.699)	0	0	0
2022/11/21	R213	02/11/2023			Bond Future	11.2577	80.4515	11.2203	80.6097	(0.332)	0.0000	0.0000	0
2022/11/21	R213	02/11/2023	11.12	Call	Bond Future	2,893.7400	2.8937	2,958.2900	2.9583	2.231	0	0	0
2022/11/21	R213	02/11/2023	11.12	Put	Bond Future	3,477.6700	3.4777	3,384.0300	3.3840	(2.693)	0	0	0
2022/11/21	R213	02/11/2023	11.11	Call	Bond Future	2,872.0400	2.8720	2,936.2600	2.9363	2.236	0	0	0
2022/11/21	R213	02/11/2023	11.11	Put	Bond Future	3,498.5900	3.4986	3,404.6200	3.4046	(2.686)	0	0	0
2022/11/21	R213	01/02/2024	11.71	Call	Bond Future	4,193.0600	4.1931	4,273.7500	4.2738	1.924	0	0	0
2022/11/21	R213	01/02/2024	11.71	Put	Bond Future	3,066.2400	3.0662	2,985.4200	2.9854	(2.636)	0	0	0
2022/11/21	R213	01/02/2024	11.70	Call	Bond Future	4,168.6800	4.1687	4,249.1000	4.2491	1.929	0	0	0
2022/11/21	R213	01/02/2024	11.70	Put	Bond Future	3,082.0900	3.0821	3,001.0000	3.0010	(2.631)	0	0	0
2022/11/21	R213	01/02/2024			Bond Future	11.4323	81.9782	11.3929	82.1397	(0.345)	0.0000	0.0000	0
2022/11/21	R213	01/02/2024	11.72	Call	Bond Future	4,217.4800	4.2175	4,298.4500	4.2985	1.920	0	0	0
2022/11/21	R213	01/02/2024	11.72	Put	Bond Future	3,050.4600	3.0505	2,969.9200	2.9699	(2.640)	0	0	0
2022/11/21	R214	02/02/2023	11.07	Call	Bond Future	1,191.0500	1.1911	1,183.2900	1.1833	(0.652)	0	0	0
2022/11/21	R214	02/02/2023	11.07	Put	Bond Future	3,451.5200	3.4515	3,355.2400	3.3552	(2.789)	0	0	0
2022/11/21	R214	02/02/2023	11.08	Call	Bond Future	1,211.0000	1.2110	1,203.4100	1.2034	(0.627)	0	0	0
2022/11/21	R214	02/02/2023	11.08	Put	Bond Future	3,415.9500	3.4160	3,319.8400	3.3198	(2.814)	0	0	0
2022/11/21	R214	02/02/2023	11.10	Call	Bond Future	1,251.2900	1.2513	1,244.0300	1.2440	(0.580)	0	0	0
2022/11/21	R214	02/02/2023			Bond Future	11.4882	65.2197	11.4714	65.3082	(0.146)	0.0000	0.0000	71,030
2022/11/21	R214	02/02/2023	10.30	Call	Bond Future	249.9900	0.2500	241.0100	0.2410	(3.592)	0	0	3,550
2022/11/21	R214	02/02/2023	10.30	Put	Bond Future	7,017.2500	7.0173	6,919.7500	6.9198	(1.389)	0	0	0
2022/11/21	R214	02/02/2023	11.00	Call	Bond Future	1,057.4500	1.0575	1,048.7100	1.0487	(0.827)	0	0	3,550
2022/11/21	R214	02/02/2023	11.00	Put	Bond Future	3,708.6900	3.7087	3,611.4300	3.6114	(2.622)	0	0	0
2022/11/21	R214	02/02/2023	11.80	Call	Bond Future	3,122.7400	3.1227	3,136.3500	3.1363	0.436	0	0	0
2022/11/21	R214	02/02/2023	11.80	Put	Bond Future	1,516.7700	1.5168	1,441.8600	1.4419	(4.939)	0	0	0
2022/11/21	R214	02/02/2023	11.09	Call	Bond Future	1,231.0500	1.2311	1,223.6200	1.2236	(0.604)	0	0	0
2022/11/21	R214	02/02/2023	11.09	Put	Bond Future	3,380.5400	3.3805	3,284.5900	3.2846	(2.838)	0	0	0
2022/11/21	R214	02/02/2023	11.10	Put	Bond Future	3,345.4000	3.3454	3,249.6200	3.2496	(2.863)	0	0	0
2022/11/21	R214	04/05/2023	11.36	Call	Bond Future	2,761.0800	2.7611	2,773.4800	2.7735	0.449	0	0	0
2022/11/21	R214	04/05/2023	11.36	Put	Bond Future	3,987.4800	3.9875	3,910.0300	3.9100	(1.942)	0	0	0
2022/11/21	R214	04/05/2023	11.37	Call	Bond Future	2,786.0800	2.7861	2,798.6700	2.7987	0.452	0	0	0
2022/11/21	R214	04/05/2023	11.37	Put	Bond Future	3,959.0900	3.9591	3,881.8300	3.8818	(1.951)	0	0	0
2022/11/21	R214	04/05/2023			Bond Future	11.5931	63.1864	11.5758	63.2763	(0.149)	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
2022/11/21	R214	04/05/2023	11.38	Call	Bond Future	2,811.1800	2.8112	2,823.9700	2.8240	0.455	0	0	0
2022/11/21	R214	04/05/2023	11.38	Put	Bond Future	3,930.8700	3.9309	3,853.8100	3.8538	(1.960)	0	0	0
2022/11/21	R214	03/08/2023	12.14	Call	Bond Future	5,295.0500	5.2950	5,328.3800	5.3284	0.629	0	0	0
2022/11/21	R214	03/08/2023	12.14	Put	Bond Future	3,079.0400	3.0790	3,020.9000	3.0209	(1.888)	0	0	0
2022/11/21	R214	03/08/2023	12.15	Call	Bond Future	5,325.1000	5.3251	5,358.6100	5.3586	0.629	0	0	0
2022/11/21	R214	03/08/2023	12.15	Put	Bond Future	3,060.8600	3.0609	3,002.9000	3.0029	(1.894)	0	0	0
2022/11/21	R214	03/08/2023			Bond Future	11.6938	64.4542	11.6759	64.5457	(0.153)	0.0000	0.0000	0
2022/11/21	R214	03/08/2023	12.16	Call	Bond Future	5,354.9800	5.3550	5,388.6800	5.3887	0.629	0	0	0
2022/11/21	R214	03/08/2023	12.16	Put	Bond Future	3,042.5800	3.0426	2,984.8100	2.9848	(1.899)	0	0	0
2022/11/21	R214	02/11/2023	11.45	Put	Bond Future	5,177.0700	5.1771	5,109.5600	5.1096	(1.304)	0	0	0
2022/11/21	R214	02/11/2023	11.46	Call	Bond Future	3,423.9000	3.4239	3,449.7700	3.4498	0.756	0	0	0
2022/11/21	R214	02/11/2023	11.46	Put	Bond Future	5,148.0100	5.1480	5,080.6700	5.0807	(1.308)	0	0	0
2022/11/21	R214	02/11/2023			Bond Future	11.7948	62.4818	11.7763	62.5750	(0.157)	0.0000	0.0000	0
2022/11/21	R214	02/11/2023	11.47	Call	Bond Future	3,447.5600	3.4476	3,473.6000	3.4736	0.755	0	0	0
2022/11/21	R214	02/11/2023	11.47	Put	Bond Future	5,119.0800	5.1191	5,051.9100	5.0519	(1.312)	0	0	0
2022/11/21	R214	02/11/2023	11.45	Call	Bond Future	3,400.3100	3.4003	3,426.0100	3.4260	0.756	0	0	0
2022/11/21	R214	01/02/2024	12.16	Call	Bond Future	5,263.6800	5.2637	5,302.8500	5.3028	0.744	0	0	0
2022/11/21	R214	01/02/2024	12.16	Put	Bond Future	4,107.4200	4.1074	4,051.4000	4.0514	(1.364)	0	0	0
2022/11/21	R214	01/02/2024			Bond Future	11.9231	63.6668	11.9039	63.7620	(0.161)	0.0000	0.0000	0
2022/11/21	R214	01/02/2024	12.14	Call	Bond Future	5,208.5900	5.2086	5,247.4600	5.2475	0.746	0	0	0
2022/11/21	R214	01/02/2024	12.14	Put	Bond Future	4,148.6400	4.1486	4,092.3200	4.0923	(1.358)	0	0	0
2022/11/21	R214	01/02/2024	12.15	Call	Bond Future	5,235.9700	5.2360	5,274.9900	5.2750	0.745	0	0	0
2022/11/21	R214	01/02/2024	12.15	Put	Bond Future	4,127.8400	4.1278	4,071.6700	4.0717	(1.361)	0	0	0
2022/11/21	R248	02/02/2023	11.00	Call	Bond Future	1,338.5000	1.3385	1,261.8700	1.2619	(5.725)	0	0	0
2022/11/21	R248	02/02/2023	11.00	Put	Bond Future	4,634.7500	4.6348	4,651.0000	4.6510	0.351	0	0	0
2022/11/21	R248	02/02/2023	11.70	Call	Bond Future	3,536.8700	3.5369	3,427.3500	3.4274	(3.097)	0	0	0
2022/11/21	R248	02/02/2023	11.70	Put	Bond Future	2,134.9500	2.1350	2,118.3100	2.1183	(0.779)	0	0	0
2022/11/21	R248	02/02/2023	11.08	Call	Bond Future	1,532.2500	1.5322	1,450.5600	1.4506	(5.331)	0	0	0
2022/11/21	R248	02/02/2023	11.08	Put	Bond Future	4,266.2900	4.2663	4,277.4800	4.2775	0.262	0	0	0
2022/11/21	R248	02/02/2023	11.10	Put	Bond Future	4,177.7100	4.1777	4,187.6800	4.1877	0.239	0	0	0
2022/11/21	R248	02/02/2023			Bond Future	11.4834	81.5024	11.4975	81.4095	0.123	0.0000	0.0000	247,612
2022/11/21	R248	02/02/2023	10.40	Call	Bond Future	392.4000	0.3924	355.0100	0.3550	(9.529)	0	0	3,820
2022/11/21	R248	02/02/2023	10.40	Put	Bond Future	8,131.1600	8.1312	8,186.6500	8.1866	0.682	0	0	0
2022/11/21	R248	02/02/2023	11.06	Call	Bond Future	1,482.4200	1.4824	1,401.9800	1.4020	(5.426)	0	0	0
2022/11/21	R248	02/02/2023	11.06	Put	Bond Future	4,356.3800	4.3564	4,368.8200	4.3688	0.286	0	0	0
2022/11/21	R248	02/02/2023	11.07	Call	Bond Future	1,507.2900	1.5073	1,426.2200	1.4262	(5.379)	0	0	0
2022/11/21	R248	02/02/2023	11.07	Put	Bond Future	4,311.2300	4.3112	4,323.0400	4.3230	0.274	0	0	0
2022/11/21	R248	02/02/2023	11.10	Call	Bond Future	1,583.1700	1.5832	1,500.2600	1.5003	(5.237)	0	0	3,820
2022/11/21	R248	04/05/2023	11.35	Call	Bond Future	3,441.6300	3.4416	3,360.1800	3.3602	(2.367)	0	0	0
2022/11/21	R248	04/05/2023	11.35	Put	Bond Future	5,026.6700	5.0267	5,040.4700	5.0405	0.275	0	0	0
2022/11/21	R248	04/05/2023			Bond Future	11.5907	78.6242	11.6054	78.5290	0.127	0.0000	0.0000	10,943
2022/11/21	R248	04/05/2023	11.33	Call	Bond Future	3,379.6000	3.3796	3,298.7600	3.2988	(2.392)	0	0	0
2022/11/21	R248	04/05/2023	11.33	Put	Bond Future	5,098.9100	5.0989	5,113.3200	5.1133	0.283	0	0	0
2022/11/21	R248	04/05/2023	11.34	Call	Bond Future	3,410.5500	3.4106	3,329.4000	3.3294	(2.379)	0	0	0
2022/11/21	R248	04/05/2023	11.34	Put	Bond Future	5,062.6800	5.0627	5,076.7800	5.0768	0.279	0	0	0
2022/11/21	R248	03/08/2023	12.11	Call	Bond Future	6,497.7200	6.4977	6,409.2000	6.4092	(1.362)	0	0	0
2022/11/21	R248	03/08/2023	12.11	Put	Bond Future	3,946.9200	3.9469	3,955.7700	3.9558	0.224	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
2022/11/21	R248	03/08/2023			Bond Future	11.6970	80.1643	11.7123	80.0669	0.131	0.0000	0.0000	0
2022/11/21	R248	03/08/2023	12.09	Call	Bond Future	6,424.3100	6.4243	6,336.1100	6.3361	(1.373)	0	0	0
2022/11/21	R248	03/08/2023	12.09	Put	Bond Future	3,993.5400	3.9935	4,002.7100	4.0027	0.230	0	0	0
2022/11/21	R248	03/08/2023	12.10	Call	Bond Future	6,461.1200	6.4611	6,372.7600	6.3728	(1.368)	0	0	0
2022/11/21	R248	03/08/2023	12.10	Put	Bond Future	3,970.2900	3.9703	3,979.3000	3.9793	0.227	0	0	0
2022/11/21	R248	02/11/2023	11.49	Put	Bond Future	6,086.9400	6.0869	6,118.3500	6.1184	0.516	0	0	0
2022/11/21	R248	02/11/2023	11.47	Call	Bond Future	4,075.0100	4.0750	4,007.3700	4.0074	(1.660)	0	0	0
2022/11/21	R248	02/11/2023	11.48	Call	Bond Future	4,104.8700	4.1049	4,036.9900	4.0370	(1.654)	0	0	0
2022/11/21	R248	02/11/2023			Bond Future	11.7945	77.3927	11.8104	77.2932	0.135	0.0000	0.0000	13,000
2022/11/21	R248	02/11/2023	11.49	Call	Bond Future	4,134.5200	4.1345	4,066.4100	4.0664	(1.647)	0	0	0
2022/11/21	R248	02/11/2023	11.47	Put	Bond Future	6,158.7200	6.1587	6,190.6000	6.1906	0.518	0	0	0
2022/11/21	R248	02/11/2023	11.48	Put	Bond Future	6,122.8900	6.1229	6,154.5300	6.1545	0.517	0	0	0
2022/11/21	R248	01/02/2024	12.14	Call	Bond Future	6,371.2900	6.3713	6,294.1800	6.2942	(1.210)	0	0	0
2022/11/21	R248	01/02/2024	12.14	Put	Bond Future	5,017.8400	5.0178	5,041.8600	5.0419	0.479	0	0	0
2022/11/21	R248	01/02/2024	12.15	Call	Bond Future	6,405.2900	6.4053	6,328.0200	6.3280	(1.206)	0	0	0
2022/11/21	R248	01/02/2024	12.15	Put	Bond Future	4,992.2700	4.9923	5,016.1300	5.0161	0.478	0	0	0
2022/11/21	R248	01/02/2024			Bond Future	11.9166	78.8970	11.9330	78.7959	0.138	0.0000	0.0000	0
2022/11/21	R248	01/02/2024	12.16	Call	Bond Future	6,439.6900	6.4397	6,362.2500	6.3623	(1.203)	0	0	0
2022/11/21	R248	01/02/2024	12.16	Put	Bond Future	4,967.1800	4.9672	4,990.8700	4.9909	0.477	0	0	0

Total

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