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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/11/2022 TO 23/11/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	2025	02/02/2023		Bond Future	165.5066	165.5066	165.4332	165.4332	(0.044)	0.0000	0.0000	6,088
2022/11/23	2025	04/05/2023		Bond Future	168.6972	168.6972	168.6202	168.6202	(0.046)	0.0000	0.0000	0
2022/11/23	2025	03/08/2023		Bond Future	170.3411	170.3411	170.2621	170.2621	(0.046)	0.0000	0.0000	0
2022/11/23	2025	02/11/2023		Bond Future	173.8859	173.8859	173.8040	173.8040	(0.047)	0.0000	0.0000	0
2022/11/23	2025	01/02/2024		Bond Future	175.4704	175.4704	175.3885	175.3885	(0.047)	0.0000	0.0000	0
2022/11/23	2029	02/02/2023		Bond Future	118.3059	118.3059	119.0617	119.0617	0.639	0.0000	0.0000	1,392
2022/11/23	2029	04/05/2023		Bond Future	119.2947	119.2947	120.0623	120.0623	0.643	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/23	2029	03/08/2023			Bond Future	121.6905	121.6905	122.4725	122.4725	0.643	0.0000	0.0000	0
2022/11/23	2029	02/11/2023			Bond Future	122.8961	122.8961	123.6936	123.6936	0.649	0.0000	0.0000	0
2022/11/23	2029	01/02/2024			Bond Future	125.2753	125.2753	126.0894	126.0894	0.650	0.0000	0.0000	0
2022/11/23	2030	02/02/2023	8.81	Put	Bond Future	7,603.8400	7.6038	7,256.1700	7.2562	(4.572)	0	0	0
2022/11/23	2030	02/02/2023	9.04	Call	Bond Future	89.9300	0.0899	97.7700	0.0978	8.718	0	0	0
2022/11/23	2030	02/02/2023	9.04	Put	Bond Future	6,504.0000	6.5040	6,161.5000	6.1615	(5.266)	0	0	0
2022/11/23	2030	02/02/2023	9.08	Put	Bond Future	6,316.9400	6.3169	5,975.8000	5.9758	(5.400)	0	0	0
2022/11/23	2030	02/02/2023	11.16	Put	Bond Future	607.0100	0.6070	502.8400	0.5028	(17.161)	0	0	388
2022/11/23	2030	02/02/2023	11.35	Call	Bond Future	4,607.9100	4.6079	4,876.8100	4.8768	5.836	0	0	5,000
2022/11/23	2030	02/02/2023	11.35	Put	Bond Future	461.4100	0.4614	379.9700	0.3800	(17.650)	0	0	0
2022/11/23	2030	02/02/2023	9.99	Call	Bond Future	852.2900	0.8523	907.5600	0.9076	6.485	0	0	0
2022/11/23	2030	02/02/2023	10.00	Call	Bond Future	868.3300	0.8683	924.6800	0.9247	6.489	0	0	0
2022/11/23	2030	02/02/2023	10.01	Put	Bond Future	2,671.1500	2.6712	2,378.5500	2.3785	(10.954)	0	0	0
2022/11/23	2030	02/02/2023	9.80	Call	Bond Future	583.0900	0.5831	620.1200	0.6201	6.351	0	0	0
2022/11/23	2030	02/02/2023	9.94	Put	Bond Future	2,885.5000	2.8855	2,585.2200	2.5852	(10.407)	0	0	102
2022/11/23	2030	02/02/2023	9.20	Call	Bond Future	134.2500	0.1343	148.2900	0.1483	10.458	0	0	0
2022/11/23	2030	02/02/2023	9.20	Put	Bond Future	5,764.6900	5.7647	5,428.3900	5.4284	(5.834)	0	0	0
2022/11/23	2030	02/02/2023	9.66	Call	Bond Future	430.0100	0.4300	452.7200	0.4527	5.281	0	0	0
2022/11/23	2030	02/02/2023	9.66	Put	Bond Future	3,852.5400	3.8525	3,524.9100	3.5249	(8.504)	0	0	102
2022/11/23	2030	02/02/2023			Bond Future	10.4014	88.4390	10.3238	88.7893	(0.746)	0.0000	0.0000	91,655
2022/11/23	2030	02/02/2023	8.81	Call	Bond Future	48.8500	0.0488	51.5200	0.0515	5.466	0	0	102
2022/11/23	2030	02/02/2023	9.08	Call	Bond Future	99.5500	0.0996	108.7500	0.1088	9.242	0	0	388
2022/11/23	2030	02/02/2023	11.55	Call	Bond Future	5,332.2700	5.3323	5,620.8100	5.6208	5.411	0	0	5,000
2022/11/23	2030	02/02/2023	11.55	Put	Bond Future	343.3700	0.3434	281.5700	0.2816	(17.998)	0	0	0
2022/11/23	2030	02/02/2023	11.12	Call	Bond Future	3,806.8200	3.8068	4,047.7200	4.0477	6.328	0	0	0
2022/11/23	2030	02/02/2023	11.12	Put	Bond Future	642.5500	0.6425	533.1100	0.5331	(17.032)	0	0	0
2022/11/23	2030	02/02/2023	11.16	Call	Bond Future	3,943.1500	3.9431	4,189.3200	4.1893	6.243	0	0	0
2022/11/23	2030	02/02/2023	9.99	Put	Bond Future	2,731.0900	2.7311	2,436.0200	2.4360	(10.804)	0	0	0
2022/11/23	2030	02/02/2023	10.00	Put	Bond Future	2,700.8700	2.7009	2,406.8800	2.4069	(10.885)	0	0	0
2022/11/23	2030	02/02/2023	10.01	Call	Bond Future	884.8500	0.8848	942.5900	0.9426	6.525	0	0	0
2022/11/23	2030	02/02/2023	9.80	Put	Bond Future	3,346.6600	3.3467	3,033.3500	3.0333	(9.362)	0	0	0
2022/11/23	2030	02/02/2023	9.83	Call	Bond Future	621.1600	0.6212	660.7900	0.6608	6.380	0	0	388
2022/11/23	2030	02/02/2023	9.83	Put	Bond Future	3,244.3000	3.2443	2,933.5900	2.9336	(9.577)	0	0	0
2022/11/23	2030	02/02/2023	9.94	Call	Bond Future	774.9200	0.7749	824.9800	0.8250	6.460	0	0	0
2022/11/23	2030	02/02/2023	9.79	Call	Bond Future	570.7600	0.5708	606.9400	0.6069	6.339	0	0	0
2022/11/23	2030	02/02/2023	9.79	Put	Bond Future	3,381.2000	3.3812	3,067.0400	3.0670	(9.291)	0	0	0
2022/11/23	2030	04/05/2023	11.34	Call	Bond Future	4,744.7700	4.7448	5,034.5500	5.0345	6.107	0	0	0
2022/11/23	2030	04/05/2023	11.34	Put	Bond Future	1,327.3700	1.3274	1,261.3700	1.2614	(4.972)	0	0	150
2022/11/23	2030	04/05/2023	10.42	Call	Bond Future	2,312.1000	2.3121	2,530.1700	2.5302	9.432	0	0	479
2022/11/23	2030	04/05/2023	10.42	Put	Bond Future	2,829.0300	2.8290	2,691.3200	2.6913	(4.868)	0	0	0
2022/11/23	2030	04/05/2023	10.52	Call	Bond Future	2,534.2000	2.5342	2,761.5400	2.7615	8.971	0	0	0
2022/11/23	2030	04/05/2023	10.52	Put	Bond Future	2,612.4300	2.6124	2,483.9900	2.4840	(4.916)	0	0	0
2022/11/23	2030	04/05/2023	10.53	Call	Bond Future	2,557.2000	2.5572	2,785.4800	2.7855	8.927	0	0	0
2022/11/23	2030	04/05/2023	10.53	Put	Bond Future	2,591.7100	2.5917	2,464.2100	2.4642	(4.920)	0	0	0
2022/11/23	2030	04/05/2023	9.67	Call	Bond Future	1,047.5400	1.0475	1,188.5700	1.1886	13.463	0	0	479
2022/11/23	2030	04/05/2023	9.67	Put	Bond Future	4,944.0200	4.9440	4,729.2700	4.7293	(4.344)	0	0	0
2022/11/23	2030	04/05/2023	9.78	Call	Bond Future	1,189.4100	1.1894	1,341.7500	1.3418	12.808	0	0	388

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2022/11/23	2030	04/05/2023	9.78	Put	Bond Future	4,580.1900	4.5802	4,376.7500	4.3768	(4.442)	0	0	0
2022/11/23	2030	04/05/2023	10.00	Call	Bond Future	1,511.5400	1.5115	1,686.7400	1.6867	11.591	0	0	1,080
2022/11/23	2030	04/05/2023	10.00	Put	Bond Future	3,901.3600	3.9014	3,720.7800	3.7208	(4.629)	0	0	0
2022/11/23	2030	04/05/2023	9.03	Call	Bond Future	502.0600	0.5021	589.3400	0.5893	17.384	0	0	388
2022/11/23	2030	04/05/2023	9.03	Put	Bond Future	7,411.5300	7.4115	7,143.0300	7.1430	(3.623)	0	0	0
2022/11/23	2030	04/05/2023	9.58	Put	Bond Future	5,253.5000	5.2535	5,029.6500	5.0296	(4.261)	0	0	0
2022/11/23	2030	04/05/2023			Bond Future	10.5379	90.1234	10.4567	90.4792	(0.771)	0.0000	0.0000	0
2022/11/23	2030	04/05/2023	12.57	Call	Bond Future	8,785.9500	8.7860	9,123.4500	9.1235	3.841	0	0	0
2022/11/23	2030	04/05/2023	12.57	Put	Bond Future	448.4200	0.4484	430.1400	0.4301	(4.077)	0	0	350
2022/11/23	2030	04/05/2023	11.62	Call	Bond Future	5,615.4600	5.6155	5,920.2000	5.9202	5.427	0	0	0
2022/11/23	2030	04/05/2023	11.62	Put	Bond Future	1,044.7900	1.0448	993.7500	0.9938	(4.885)	0	0	388
2022/11/23	2030	04/05/2023	12.04	Call	Bond Future	6,989.5600	6.9896	7,312.2200	7.3122	4.616	0	0	0
2022/11/23	2030	04/05/2023	12.04	Put	Bond Future	726.1700	0.7262	693.0500	0.6931	(4.561)	0	0	1,080
2022/11/23	2030	04/05/2023	12.50	Call	Bond Future	8,553.1600	8.5532	8,888.9900	8.8890	3.926	0	0	0
2022/11/23	2030	04/05/2023	12.50	Put	Bond Future	485.6900	0.4857	465.7400	0.4657	(4.108)	0	0	479
2022/11/23	2030	04/05/2023	10.54	Call	Bond Future	2,580.5500	2.5806	2,809.5100	2.8095	8.873	0	0	0
2022/11/23	2030	04/05/2023	10.54	Put	Bond Future	2,571.3700	2.5714	2,444.5500	2.4446	(4.932)	0	0	0
2022/11/23	2030	04/05/2023	10.65	Call	Bond Future	2,842.4300	2.8424	3,080.4000	3.0804	8.372	0	0	350
2022/11/23	2030	04/05/2023	10.65	Put	Bond Future	2,354.4500	2.3544	2,236.6400	2.2366	(5.004)	0	0	0
2022/11/23	2030	04/05/2023	9.58	Call	Bond Future	940.6400	0.9406	1,072.5700	1.0726	14.026	0	0	150
2022/11/23	2030	03/08/2023	12.89	Call	Bond Future	9,437.8700	9.4379	9,786.9000	9.7869	3.698	0	0	0
2022/11/23	2030	03/08/2023	12.89	Put	Bond Future	653.2300	0.6532	640.2400	0.6402	(1.989)	0	0	350
2022/11/23	2030	03/08/2023	11.34	Call	Bond Future	4,758.7800	4.7588	4,993.7600	4.9938	4.938	0	0	0
2022/11/23	2030	03/08/2023	11.34	Put	Bond Future	1,983.3500	1.9834	1,856.3100	1.8563	(6.405)	0	0	0
2022/11/23	2030	03/08/2023	11.35	Call	Bond Future	4,786.3700	4.7864	5,022.0000	5.0220	4.923	0	0	0
2022/11/23	2030	03/08/2023	11.36	Put	Bond Future	1,957.6900	1.9577	1,831.9500	1.8319	(6.423)	0	0	0
2022/11/23	2030	03/08/2023	10.40	Call	Bond Future	2,475.6000	2.4756	2,657.6700	2.6577	7.355	0	0	1,012
2022/11/23	2030	03/08/2023	10.65	Call	Bond Future	3,012.1200	3.0121	3,206.2900	3.2063	6.446	0	0	350
2022/11/23	2030	03/08/2023	10.65	Put	Bond Future	3,097.7600	3.0978	2,929.9100	2.9299	(5.418)	0	0	0
2022/11/23	2030	03/08/2023			Bond Future	10.6702	87.9061	10.5848	88.2682	(0.800)	0.0000	0.0000	0
2022/11/23	2030	03/08/2023	12.59	Call	Bond Future	8,518.8400	8.5188	8,833.9800	8.8340	3.699	0	0	0
2022/11/23	2030	03/08/2023	12.59	Put	Bond Future	854.0800	0.8541	807.2000	0.8072	(5.489)	0	0	1,012
2022/11/23	2030	03/08/2023	11.35	Put	Bond Future	1,970.3500	1.9703	1,843.9600	1.8440	(6.415)	0	0	0
2022/11/23	2030	03/08/2023	11.36	Call	Bond Future	4,814.2800	4.8143	5,050.5600	5.0506	4.908	0	0	0
2022/11/23	2030	03/08/2023	10.40	Put	Bond Future	3,627.7600	3.6278	3,447.8100	3.4478	(4.960)	0	0	0
2022/11/23	2030	02/11/2023	10.81	Call	Bond Future	2,989.1400	2.9891	3,386.3800	3.3864	13.289	0	0	0
2022/11/23	2030	02/11/2023	10.81	Put	Bond Future	2,891.5700	2.8916	2,920.0000	2.9200	0.983	0	0	0
2022/11/23	2030	02/11/2023	10.80	Call	Bond Future	2,966.3900	2.9664	3,362.9300	3.3629	13.368	0	0	0
2022/11/23	2030	02/11/2023	10.80	Put	Bond Future	2,909.7600	2.9098	2,937.4900	2.9375	0.953	0	0	0
2022/11/23	2030	02/11/2023			Bond Future	10.7862	89.7183	10.6964	90.0871	(0.832)	0.0000	0.0000	0
2022/11/23	2030	02/11/2023	10.82	Call	Bond Future	3,011.6200	3.0116	3,409.9000	3.4099	13.225	0	0	0
2022/11/23	2030	02/11/2023	10.82	Put	Bond Future	2,873.1300	2.8731	2,902.6000	2.9026	1.026	0	0	0
2022/11/23	2030	01/02/2024	11.37	Call	Bond Future	4,297.8800	4.2979	4,590.2200	4.5902	6.802	0	0	0
2022/11/23	2030	01/02/2024	11.37	Put	Bond Future	2,651.7100	2.6517	2,567.4200	2.5674	(3.179)	0	0	0
2022/11/23	2030	01/02/2024			Bond Future	10.9488	87.4284	10.8538	87.8051	(0.867)	0.0000	0.0000	0
2022/11/23	2030	01/02/2024	11.36	Call	Bond Future	4,273.0700	4.2731	4,565.2200	4.5652	6.837	0	0	0
2022/11/23	2030	01/02/2024	11.36	Put	Bond Future	2,665.5300	2.6655	2,581.0500	2.5811	(3.169)	0	0	0
2022/11/23	2030	01/02/2024	11.35	Call	Bond Future	4,248.6800	4.2487	4,540.2800	4.5403	6.863	0	0	0

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2022/11/23	2030	01/02/2024	11.35	Put	Bond Future	2,679.7800	2.6798	2,594.7500	2.5948	(3.173)	0	0	0
2022/11/23	2032	02/02/2023	9.47	Call	Bond Future	73.8200	0.0738	81.2900	0.0813	10.119	0	0	500
2022/11/23	2032	02/02/2023	9.47	Put	Bond Future	8,073.0000	8.0730	7,632.5300	7.6325	(5.456)	0	0	0
2022/11/23	2032	02/02/2023	9.92	Call	Bond Future	262.4400	0.2624	281.4300	0.2814	7.236	0	0	750
2022/11/23	2032	02/02/2023	9.92	Put	Bond Future	5,726.7600	5.7268	5,297.8100	5.2978	(7.490)	0	0	0
2022/11/23	2032	02/02/2023	11.50	Call	Bond Future	3,754.3200	3.7543	4,036.3600	4.0364	7.512	0	0	0
2022/11/23	2032	02/02/2023	11.50	Put	Bond Future	1,009.9200	1.0099	844.0200	0.8440	(16.427)	0	0	8,000
2022/11/23	2032	02/02/2023	11.69	Call	Bond Future	4,450.7000	4.4507	4,763.7000	4.7637	7.033	0	0	0
2022/11/23	2032	02/02/2023	11.69	Put	Bond Future	787.0000	0.7870	652.0600	0.6521	(17.146)	0	0	0
2022/11/23	2032	02/02/2023	10.50	Call	Bond Future	972.6500	0.9727	1,053.6500	1.0536	8.328	0	0	0
2022/11/23	2032	02/02/2023	10.50	Put	Bond Future	3,302.4500	3.3025	2,935.5100	2.9355	(11.111)	0	0	454
2022/11/23	2032	02/02/2023	10.67	Call	Bond Future	1,312.9200	1.3129	1,426.0800	1.4261	8.619	0	0	750
2022/11/23	2032	02/02/2023	10.67	Put	Bond Future	2,751.2900	2.7513	2,416.5100	2.4165	(12.168)	0	0	0
2022/11/23	2032	02/02/2023	11.45	Call	Bond Future	3,577.5800	3.5776	3,850.6500	3.8506	7.633	0	0	0
2022/11/23	2032	02/02/2023	11.45	Put	Bond Future	1,077.4100	1.0774	902.5400	0.9025	(16.231)	0	0	8,000
2022/11/23	2032	02/02/2023	10.40	Call	Bond Future	802.0900	0.8021	868.7000	0.8687	8.305	0	0	0
2022/11/23	2032	02/02/2023	10.40	Put	Bond Future	3,661.9700	3.6620	3,280.6400	3.2806	(10.413)	0	0	0
2022/11/23	2032	02/02/2023	10.22	Call	Bond Future	547.5400	0.5475	590.6800	0.5907	7.879	0	0	500
2022/11/23	2032	02/02/2023	10.22	Put	Bond Future	4,372.3300	4.3723	3,967.5300	3.9675	(9.258)	0	0	0
2022/11/23	2032	02/02/2023			Bond Future	10.9493	87.5735	10.8616	88.0215	(0.800)	0.0000	0.0000	113,601
2022/11/23	2032	02/02/2023	9.31	Call	Bond Future	45.2800	0.0453	48.8300	0.0488	7.840	0	0	454
2022/11/23	2032	02/02/2023	9.31	Put	Bond Future	8,968.2100	8.9682	8,523.8200	8.5238	(4.955)	0	0	0
2022/11/23	2032	02/02/2023	12.75	Call	Bond Future	8,725.2000	8.7252	9,139.1100	9.1391	4.744	0	0	0
2022/11/23	2032	02/02/2023	12.75	Put	Bond Future	178.2900	0.1783	144.2600	0.1443	(19.087)	0	0	750
2022/11/23	2032	02/02/2023	11.84	Call	Bond Future	5,022.7300	5.0227	5,358.2000	5.3582	6.679	0	0	0
2022/11/23	2032	02/02/2023	11.84	Put	Bond Future	642.9700	0.6430	530.5000	0.5305	(17.492)	0	0	500
2022/11/23	2032	02/02/2023	10.38	Call	Bond Future	770.4600	0.7705	834.2700	0.8343	8.282	0	0	0
2022/11/23	2032	02/02/2023	10.38	Put	Bond Future	3,736.8600	3.7369	3,352.7300	3.3527	(10.279)	0	0	0
2022/11/23	2032	02/02/2023	10.39	Call	Bond Future	786.2300	0.7862	851.3100	0.8513	8.277	0	0	0
2022/11/23	2032	02/02/2023	10.39	Put	Bond Future	3,699.3500	3.6994	3,316.4900	3.3165	(10.349)	0	0	0
2022/11/23	2032	02/02/2023	10.16	Call	Bond Future	478.1600	0.4782	513.1400	0.5131	7.316	0	0	0
2022/11/23	2032	02/02/2023	10.16	Put	Bond Future	4,627.7000	4.6277	4,214.7400	4.2147	(8.924)	0	0	454
2022/11/23	2032	02/02/2023	10.30	Call	Bond Future	652.1700	0.6522	705.5500	0.7056	8.185	0	0	8,000
2022/11/23	2032	02/02/2023	10.30	Put	Bond Future	4,046.3900	4.0464	3,651.8300	3.6518	(9.751)	0	0	0
2022/11/23	2032	04/05/2023	13.43	Call	Bond Future	11,096.6400	11.0966	11,534.6600	11.5347	3.947	0	0	0
2022/11/23	2032	04/05/2023	13.43	Put	Bond Future	441.4200	0.4414	424.0900	0.4241	(3.926)	0	0	400
2022/11/23	2032	04/05/2023	10.89	Call	Bond Future	2,644.8800	2.6449	2,914.2900	2.9143	10.186	0	0	0
2022/11/23	2032	04/05/2023	10.89	Put	Bond Future	3,622.8700	3.6229	3,436.9300	3.4369	(5.132)	0	0	0
2022/11/23	2032	04/05/2023	11.37	Call	Bond Future	3,934.4600	3.9345	4,257.8000	4.2578	8.218	0	0	400
2022/11/23	2032	04/05/2023			Bond Future	11.0853	85.0814	10.9940	85.5367	(0.824)	0.0000	0.0000	66,460
2022/11/23	2032	04/05/2023	10.88	Call	Bond Future	2,620.8700	2.6209	2,888.8700	2.8889	10.226	0	0	0
2022/11/23	2032	04/05/2023	10.88	Put	Bond Future	3,649.3300	3.6493	3,461.9800	3.4620	(5.134)	0	0	0
2022/11/23	2032	04/05/2023	11.37	Put	Bond Future	2,535.4500	2.5354	2,403.4400	2.4034	(5.207)	0	0	0
2022/11/23	2032	04/05/2023	10.62	Call	Bond Future	2,038.7300	2.0387	2,273.5900	2.2736	11.520	0	0	400
2022/11/23	2032	04/05/2023	10.62	Put	Bond Future	4,393.4300	4.3934	4,172.9400	4.1729	(5.019)	0	0	0
2022/11/23	2032	04/05/2023	10.87	Call	Bond Future	2,596.9800	2.5970	2,863.5600	2.8636	10.265	0	0	0
2022/11/23	2032	04/05/2023	10.87	Put	Bond Future	3,675.9500	3.6760	3,487.1800	3.4872	(5.135)	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
2022/11/23	2032	03/08/2023	11.77	Call	Bond Future	5,243.5100	5.2435	5,563.3700	5.5634	6.100	0	0	0
2022/11/23	2032	03/08/2023	11.77	Put	Bond Future	2,598.6000	2.5986	2,454.8900	2.4549	(5.530)	0	0	0
2022/11/23	2032	03/08/2023	11.90	Call	Bond Future	5,642.7400	5.6427	5,972.7500	5.9727	5.848	0	0	5,000
2022/11/23	2032	03/08/2023	11.90	Put	Bond Future	2,396.2900	2.3963	2,262.7300	2.2627	(5.574)	0	0	0
2022/11/23	2032	03/08/2023			Bond Future	11.2131	86.7716	11.1179	87.2352	(0.849)	0.0000	0.0000	2,600
2022/11/23	2032	03/08/2023	11.75	Call	Bond Future	5,183.1500	5.1832	5,501.1700	5.5012	6.136	0	0	0
2022/11/23	2032	03/08/2023	11.75	Put	Bond Future	2,631.3100	2.6313	2,485.7600	2.4858	(5.531)	0	0	0
2022/11/23	2032	03/08/2023	11.76	Call	Bond Future	5,213.4400	5.2134	5,532.2400	5.5322	6.115	0	0	0
2022/11/23	2032	03/08/2023	11.76	Put	Bond Future	2,615.0500	2.6150	2,470.2800	2.4703	(5.536)	0	0	0
2022/11/23	2032	02/11/2023	11.24	Call	Bond Future	3,349.1100	3.3491	3,788.9500	3.7889	13.133	0	0	0
2022/11/23	2032	02/11/2023	11.24	Put	Bond Future	3,807.2300	3.8072	3,774.5900	3.7746	(0.857)	0	0	0
2022/11/23	2032	02/11/2023			Bond Future	11.3364	84.3992	11.2370	84.8717	(0.877)	0.0000	0.0000	0
2022/11/23	2032	02/11/2023	11.23	Call	Bond Future	3,324.3300	3.3243	3,763.2300	3.7632	13.203	0	0	0
2022/11/23	2032	02/11/2023	11.23	Put	Bond Future	3,830.1600	3.8302	3,796.5800	3.7966	(0.877)	0	0	0
2022/11/23	2032	02/11/2023	11.22	Call	Bond Future	3,299.9700	3.3000	3,737.9100	3.7379	13.271	0	0	0
2022/11/23	2032	02/11/2023	11.22	Put	Bond Future	3,853.5400	3.8535	3,819.0000	3.8190	(0.896)	0	0	0
2022/11/23	2032	01/02/2024	11.84	Call	Bond Future	4,942.0200	4.9420	5,294.9500	5.2950	7.141	0	0	0
2022/11/23	2032	01/02/2024	11.84	Put	Bond Future	3,370.2700	3.3703	3,240.9300	3.2409	(3.838)	0	0	0
2022/11/23	2032	01/02/2024	11.83	Call	Bond Future	4,914.6200	4.9146	5,267.1800	5.2672	7.174	0	0	0
2022/11/23	2032	01/02/2024	11.83	Put	Bond Future	3,387.8400	3.3878	3,258.1300	3.2581	(3.829)	0	0	0
2022/11/23	2032	01/02/2024			Bond Future	11.4947	86.0113	11.3905	86.4936	(0.907)	0.0000	0.0000	0
2022/11/23	2032	01/02/2024	11.85	Call	Bond Future	4,969.4700	4.9695	5,323.1300	5.3231	7.117	0	0	0
2022/11/23	2032	01/02/2024	11.85	Put	Bond Future	3,352.7800	3.3528	3,224.1700	3.2242	(3.836)	0	0	0
2022/11/23	2033	02/02/2023			Bond Future	112.9690	112.9690	113.4236	113.4236	0.402	0.0000	0.0000	7,298
2022/11/23	2033	04/05/2023			Bond Future	113.7648	113.7648	114.2242	114.2242	0.404	0.0000	0.0000	0
2022/11/23	2033	03/08/2023			Bond Future	116.0495	116.0495	116.5172	116.5172	0.403	0.0000	0.0000	0
2022/11/23	2033	02/11/2023			Bond Future	117.0463	117.0463	117.5231	117.5231	0.407	0.0000	0.0000	0
2022/11/23	2033	01/02/2024			Bond Future	119.3123	119.3123	119.7994	119.7994	0.408	0.0000	0.0000	0
2022/11/23	2037	02/02/2023	11.03	Call	Bond Future	1,115.7600	1.1158	1,305.5800	1.3056	17.013	0	0	0
2022/11/23	2037	02/02/2023	11.03	Put	Bond Future	4,045.5300	4.0455	3,698.7700	3.6988	(8.571)	0	0	0
2022/11/23	2037	02/02/2023	11.04	Call	Bond Future	1,135.6200	1.1356	1,327.7400	1.3277	16.918	0	0	0
2022/11/23	2037	02/02/2023	11.04	Put	Bond Future	4,004.3500	4.0044	3,659.8900	3.6599	(8.602)	0	0	0
2022/11/23	2037	02/02/2023	11.97	Call	Bond Future	3,899.4200	3.8994	4,281.5900	4.2816	9.801	0	0	0
2022/11/23	2037	02/02/2023			Bond Future	11.5227	79.4056	11.4305	79.9422	(0.800)	0.0000	0.0000	134,370
2022/11/23	2037	02/02/2023	11.05	Call	Bond Future	1,155.7000	1.1557	1,349.9800	1.3500	16.811	0	0	0
2022/11/23	2037	02/02/2023	11.05	Put	Bond Future	3,963.4600	3.9635	3,621.1600	3.6212	(8.636)	0	0	0
2022/11/23	2037	02/02/2023	11.10	Call	Bond Future	1,259.5100	1.2595	1,464.9500	1.4650	16.311	0	0	577
2022/11/23	2037	02/02/2023	11.10	Put	Bond Future	3,763.4000	3.7634	3,432.2600	3.4323	(8.799)	0	0	0
2022/11/23	2037	02/02/2023	11.97	Put	Bond Future	1,370.9400	1.3709	1,216.5300	1.2165	(11.263)	0	0	577
2022/11/23	2037	04/05/2023	13.73	Put	Bond Future	745.1800	0.7452	713.0300	0.7130	(4.314)	0	0	400
2022/11/23	2037	04/05/2023	11.30	Call	Bond Future	2,693.7100	2.6937	2,935.2900	2.9353	8.968	0	0	0
2022/11/23	2037	04/05/2023	11.30	Put	Bond Future	4,747.2200	4.7472	4,443.1500	4.4431	(6.405)	0	0	0
2022/11/23	2037	04/05/2023	11.31	Call	Bond Future	2,719.5100	2.7195	2,962.2800	2.9623	8.927	0	0	0
2022/11/23	2037	04/05/2023	11.31	Put	Bond Future	4,714.0600	4.7141	4,411.1800	4.4112	(6.425)	0	0	0
2022/11/23	2037	04/05/2023	11.03	Put	Bond Future	5,716.3700	5.7164	5,387.1500	5.3872	(5.759)	0	0	0
2022/11/23	2037	04/05/2023			Bond Future	11.6547	80.9183	11.5591	81.4639	(0.820)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/23	2037	04/05/2023	11.78	Call	Bond Future	4,076.9900	4.0770	4,377.5800	4.3776	7.373	0	0	400
2022/11/23	2037	04/05/2023	11.78	Put	Bond Future	3,370.0700	3.3701	3,125.0100	3.1250	(7.272)	0	0	0
2022/11/23	2037	04/05/2023	13.73	Call	Bond Future	11,336.6900	11.3367	11,850.1900	11.8502	4.530	0	0	0
2022/11/23	2037	04/05/2023	11.32	Call	Bond Future	2,745.6400	2.7456	2,989.6100	2.9896	8.886	0	0	0
2022/11/23	2037	04/05/2023	11.32	Put	Bond Future	4,681.2900	4.6813	4,379.6100	4.3796	(6.444)	0	0	0
2022/11/23	2037	04/05/2023	11.03	Call	Bond Future	2,046.7600	2.0468	2,263.1900	2.2632	10.574	0	0	400
2022/11/23	2037	03/08/2023	12.13	Call	Bond Future	5,399.7600	5.3998	5,853.4200	5.8534	8.401	0	0	0
2022/11/23	2037	03/08/2023	12.13	Put	Bond Future	3,505.1400	3.5051	3,403.0400	3.4030	(2.913)	0	0	0
2022/11/23	2037	03/08/2023	12.12	Call	Bond Future	5,367.4800	5.3675	5,820.2600	5.8203	8.436	0	0	0
2022/11/23	2037	03/08/2023	12.12	Put	Bond Future	3,526.6300	3.5266	3,423.6500	3.4237	(2.920)	0	0	0
2022/11/23	2037	03/08/2023			Bond Future	11.7838	78.2679	11.6845	78.8236	(0.842)	0.0000	0.0000	0
2022/11/23	2037	03/08/2023	12.14	Call	Bond Future	5,432.3700	5.4324	5,886.8800	5.8869	8.367	0	0	0
2022/11/23	2037	03/08/2023	12.14	Put	Bond Future	3,484.0400	3.4840	3,382.7900	3.3828	(2.906)	0	0	0
2022/11/23	2037	02/11/2023	11.56	Put	Bond Future	5,431.1500	5.4312	5,293.3800	5.2934	(2.537)	0	0	0
2022/11/23	2037	02/11/2023	11.57	Call	Bond Future	3,568.6600	3.5687	3,998.3300	3.9983	12.040	0	0	0
2022/11/23	2037	02/11/2023	11.55	Put	Bond Future	5,461.8700	5.4619	5,323.2000	5.3232	(2.539)	0	0	0
2022/11/23	2037	02/11/2023			Bond Future	11.8988	79.8819	11.7959	80.4484	(0.865)	0.0000	0.0000	0
2022/11/23	2037	02/11/2023	11.56	Call	Bond Future	3,542.5200	3.5425	3,971.3000	3.9713	12.104	0	0	0
2022/11/23	2037	02/11/2023	11.57	Put	Bond Future	5,400.5800	5.4006	5,263.7000	5.2637	(2.535)	0	0	0
2022/11/23	2037	02/11/2023	11.55	Call	Bond Future	3,516.4700	3.5165	3,944.3500	3.9444	12.168	0	0	0
2022/11/23	2037	01/02/2024	12.33	Call	Bond Future	5,669.7400	5.6697	6,208.6200	6.2086	9.504	0	0	0
2022/11/23	2037	01/02/2024	12.33	Put	Bond Future	4,160.5800	4.1606	4,121.3500	4.1213	(0.943)	0	0	0
2022/11/23	2037	01/02/2024			Bond Future	12.0446	77.1530	11.9375	77.7311	(0.890)	0.0000	0.0000	0
2022/11/23	2037	01/02/2024	12.32	Call	Bond Future	5,639.1800	5.6392	6,177.3200	6.1773	9.543	0	0	0
2022/11/23	2037	01/02/2024	12.32	Put	Bond Future	4,182.1700	4.1822	4,142.2000	4.1422	(0.956)	0	0	0
2022/11/23	2037	01/02/2024	12.31	Call	Bond Future	5,608.3500	5.6084	6,145.7400	6.1457	9.582	0	0	0
2022/11/23	2037	01/02/2024	12.31	Put	Bond Future	4,203.5400	4.2035	4,162.8200	4.1628	(0.969)	0	0	0
2022/11/23	2038	02/02/2023			Bond Future	124.2819	124.2819	124.4284	124.4284	0.118	0.0000	0.0000	4,059
2022/11/23	2038	04/05/2023			Bond Future	126.6780	126.6780	126.8258	126.8258	0.117	0.0000	0.0000	1,583
2022/11/23	2038	03/08/2023			Bond Future	127.2602	127.2602	127.4108	127.4108	0.118	0.0000	0.0000	0
2022/11/23	2038	02/11/2023			Bond Future	129.9090	129.9090	130.0619	130.0619	0.118	0.0000	0.0000	0
2022/11/23	2038	01/02/2024			Bond Future	130.4185	130.4185	130.5756	130.5756	0.120	0.0000	0.0000	0
2022/11/23	2040	02/02/2023	10.93	Call	Bond Future	833.7600	0.8338	972.2000	0.9722	16.604	0	0	0
2022/11/23	2040	02/02/2023	12.24	Call	Bond Future	4,869.1800	4.8692	5,296.9900	5.2970	8.786	0	0	0
2022/11/23	2040	02/02/2023	12.24	Put	Bond Future	1,248.2500	1.2483	1,036.6500	1.0367	(16.952)	0	0	0
2022/11/23	2040	02/02/2023	12.27	Call	Bond Future	4,995.8500	4.9958	5,429.7000	5.4297	8.684	0	0	0
2022/11/23	2040	02/02/2023	12.27	Put	Bond Future	1,202.0700	1.2021	996.5100	0.9965	(17.101)	0	0	388
2022/11/23	2040	02/02/2023	11.12	Call	Bond Future	1,188.5300	1.1885	1,364.0500	1.3641	14.768	0	0	0
2022/11/23	2040	02/02/2023	11.12	Put	Bond Future	4,487.9800	4.4880	4,024.0900	4.0241	(10.336)	0	0	0
2022/11/23	2040	02/02/2023	11.19	Call	Bond Future	1,341.0700	1.3411	1,529.9300	1.5299	14.083	0	0	563
2022/11/23	2040	02/02/2023	11.19	Put	Bond Future	4,179.9100	4.1799	3,729.3600	3.7294	(10.779)	0	0	0
2022/11/23	2040	02/02/2023	12.07	Put	Bond Future	1,540.9700	1.5410	1,294.1000	1.2941	(16.020)	0	0	563
2022/11/23	2040	02/02/2023	10.96	Call	Bond Future	883.5700	0.8836	1,028.4100	1.0284	16.393	0	0	388
2022/11/23	2040	02/02/2023	10.96	Put	Bond Future	5,250.7800	5.2508	4,756.2100	4.7562	(9.419)	0	0	0
2022/11/23	2040	02/02/2023			Bond Future	11.6351	80.8404	11.5328	81.4798	(0.880)	0.0000	0.0000	121,256
2022/11/23	2040	02/02/2023	10.18	Call	Bond Future	144.7000	0.1447	192.0800	0.1921	32.744	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/23	2040	02/02/2023	10.18	Put	Bond Future	10,030.1300	10.0301	9,438.1000	9.4381	(5.903)	0	0	0
2022/11/23	2040	02/02/2023	10.21	Call	Bond Future	156.4900	0.1565	206.9800	0.2070	32.264	0	0	388
2022/11/23	2040	02/02/2023	10.21	Put	Bond Future	9,819.6500	9.8197	9,230.7300	9.2307	(5.997)	0	0	0
2022/11/23	2040	02/02/2023	10.93	Put	Bond Future	5,403.5200	5.4035	4,902.5500	4.9025	(9.271)	0	0	0
2022/11/23	2040	02/02/2023	12.07	Call	Bond Future	4,170.6300	4.1706	4,563.1700	4.5632	9.412	0	0	0
2022/11/23	2040	02/02/2023	11.10	Call	Bond Future	1,146.9700	1.1470	1,318.7400	1.3187	14.976	0	0	0
2022/11/23	2040	02/02/2023	11.10	Put	Bond Future	4,578.7500	4.5788	4,111.1100	4.1111	(10.213)	0	0	0
2022/11/23	2040	02/02/2023	11.11	Call	Bond Future	1,167.5700	1.1676	1,341.2800	1.3413	14.878	0	0	0
2022/11/23	2040	02/02/2023	11.11	Put	Bond Future	4,533.1400	4.5331	4,067.4400	4.0674	(10.273)	0	0	0
2022/11/23	2040	04/05/2023	12.78	Call	Bond Future	7,695.9400	7.6959	8,244.8900	8.2449	7.133	0	0	0
2022/11/23	2040	04/05/2023	12.78	Put	Bond Future	1,863.0100	1.8630	1,761.5600	1.7616	(5.445)	0	0	388
2022/11/23	2040	04/05/2023	13.45	Put	Bond Future	1,130.5900	1.1306	1,073.8000	1.0738	(5.023)	0	0	486
2022/11/23	2040	04/05/2023	11.43	Call	Bond Future	2,936.5200	2.9365	3,305.2200	3.3052	12.556	0	0	0
2022/11/23	2040	04/05/2023	11.43	Put	Bond Future	5,012.9100	5.0129	4,731.2100	4.7312	(5.619)	0	0	0
2022/11/23	2040	04/05/2023	10.73	Put	Bond Future	8,074.1700	8.0742	7,661.7600	7.6618	(5.108)	0	0	0
2022/11/23	2040	04/05/2023			Bond Future	11.7640	82.3803	11.6579	83.0308	(0.902)	0.0000	0.0000	300
2022/11/23	2040	04/05/2023	13.45	Call	Bond Future	10,447.5600	10.4476	11,041.1700	11.0412	5.682	0	0	0
2022/11/23	2040	04/05/2023	11.42	Call	Bond Future	2,908.8400	2.9088	3,275.8000	3.2758	12.615	0	0	0
2022/11/23	2040	04/05/2023	11.42	Put	Bond Future	5,048.6900	5.0487	4,765.2500	4.7652	(5.614)	0	0	0
2022/11/23	2040	04/05/2023	11.48	Call	Bond Future	3,077.1300	3.0771	3,455.3200	3.4553	12.290	0	0	486
2022/11/23	2040	04/05/2023	11.48	Put	Bond Future	4,837.3400	4.8373	4,565.1300	4.5651	(5.627)	0	0	0
2022/11/23	2040	04/05/2023	10.73	Call	Bond Future	1,364.4800	1.3645	1,602.4700	1.6025	17.442	0	0	486
2022/11/23	2040	04/05/2023	10.92	Call	Bond Future	1,716.9300	1.7169	1,989.9600	1.9900	15.902	0	0	388
2022/11/23	2040	04/05/2023	10.92	Put	Bond Future	7,129.8100	7.1298	6,752.4400	6.7524	(5.293)	0	0	0
2022/11/23	2040	04/05/2023	11.41	Call	Bond Future	2,881.2900	2.8813	3,246.2900	3.2463	12.668	0	0	0
2022/11/23	2040	04/05/2023	11.41	Put	Bond Future	5,084.6900	5.0847	4,799.2900	4.7993	(5.613)	0	0	0
2022/11/23	2040	04/05/2023	10.17	Call	Bond Future	676.4000	0.6764	824.7700	0.8248	21.935	0	0	388
2022/11/23	2040	04/05/2023	10.17	Put	Bond Future	11,388.8500	11.3888	10,886.8200	10.8868	(4.408)	0	0	0
2022/11/23	2040	03/08/2023	12.23	Call	Bond Future	5,847.5000	5.8475	6,284.1000	6.2841	7.466	0	0	0
2022/11/23	2040	03/08/2023	12.23	Put	Bond Future	3,853.3300	3.8533	3,627.3300	3.6273	(5.865)	0	0	0
2022/11/23	2040	03/08/2023			Bond Future	11.8899	79.5086	11.7798	80.1712	(0.926)	0.0000	0.0000	0
2022/11/23	2040	03/08/2023	12.22	Call	Bond Future	5,813.1500	5.8132	6,248.3400	6.2483	7.486	0	0	0
2022/11/23	2040	03/08/2023	12.22	Put	Bond Future	3,876.4800	3.8765	3,649.0700	3.6491	(5.866)	0	0	0
2022/11/23	2040	03/08/2023	12.21	Call	Bond Future	5,778.8700	5.7789	6,212.9000	6.2129	7.511	0	0	0
2022/11/23	2040	03/08/2023	12.21	Put	Bond Future	3,899.7600	3.8998	3,671.1900	3.6712	(5.861)	0	0	0
2022/11/23	2040	02/11/2023	11.59	Call	Bond Future	3,843.7300	3.8437	4,260.3400	4.2603	10.839	0	0	0
2022/11/23	2040	02/11/2023	11.60	Put	Bond Future	6,293.3300	6.2933	6,035.4400	6.0354	(4.098)	0	0	0
2022/11/23	2040	02/11/2023	11.58	Call	Bond Future	3,816.1400	3.8161	4,231.6700	4.2317	10.889	0	0	0
2022/11/23	2040	02/11/2023	11.58	Put	Bond Future	6,361.9000	6.3619	6,101.8800	6.1019	(4.087)	0	0	0
2022/11/23	2040	02/11/2023			Bond Future	12.0019	81.1483	11.8879	81.8239	(0.950)	0.0000	0.0000	0
2022/11/23	2040	02/11/2023	11.59	Put	Bond Future	6,327.6800	6.3277	6,068.7400	6.0687	(4.092)	0	0	0
2022/11/23	2040	02/11/2023	11.60	Call	Bond Future	3,871.1100	3.8711	4,288.7700	4.2888	10.789	0	0	0
2022/11/23	2040	01/02/2024	12.34	Call	Bond Future	6,015.1900	6.0152	6,482.7400	6.4827	7.773	0	0	0
2022/11/23	2040	01/02/2024	12.34	Put	Bond Future	4,892.0300	4.8920	4,670.3100	4.6703	(4.532)	0	0	0
2022/11/23	2040	01/02/2024	12.33	Call	Bond Future	5,983.1100	5.9831	6,449.9400	6.4499	7.802	0	0	0
2022/11/23	2040	01/02/2024	12.33	Put	Bond Future	4,916.3800	4.9164	4,693.9400	4.6939	(4.524)	0	0	0
2022/11/23	2040	01/02/2024			Bond Future	12.1431	78.1932	12.0244	78.8824	(0.977)	0.0000	0.0000	0
2022/11/23	2040	01/02/2024	12.35	Call	Bond Future	6,047.3200	6.0473	6,515.9300	6.5159	7.749	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/23	2040	01/02/2024	12.35	Put	Bond Future	4,867.7900	4.8678	4,647.1300	4.6471	(4.533)	0	0	0
2022/11/23	2044	02/02/2023	10.30	Call	Bond Future	232.3500	0.2323	303.0400	0.3030	30.424	0	0	2,840
2022/11/23	2044	02/02/2023	10.30	Put	Bond Future	9,066.8500	9.0668	8,449.2300	8.4492	(6.812)	0	0	0
2022/11/23	2044	02/02/2023	11.00	Call	Bond Future	1,090.1400	1.0901	1,311.7000	1.3117	20.324	0	0	2,840
2022/11/23	2044	02/02/2023	11.00	Put	Bond Future	4,851.9500	4.8519	4,385.2000	4.3852	(9.620)	0	0	0
2022/11/23	2044	02/02/2023	12.00	Call	Bond Future	4,245.4200	4.2454	4,727.5700	4.7276	11.357	0	0	0
2022/11/23	2044	02/02/2023	12.00	Put	Bond Future	1,563.6600	1.5637	1,357.5000	1.3575	(13.184)	0	0	4,000
2022/11/23	2044	02/02/2023	11.20	Put	Bond Future	3,945.4500	3.9455	3,534.2400	3.5342	(10.422)	0	0	0
2022/11/23	2044	02/02/2023	11.75	Put	Bond Future	2,117.0200	2.1170	1,855.1800	1.8552	(12.368)	0	0	2,500
2022/11/23	2044	02/02/2023	11.90	Call	Bond Future	3,843.5400	3.8435	4,304.4800	4.3045	11.993	0	0	0
2022/11/23	2044	02/02/2023	11.90	Put	Bond Future	1,767.3200	1.7673	1,539.9500	1.5400	(12.865)	0	0	0
2022/11/23	2044	02/02/2023	11.14	Call	Bond Future	1,397.9300	1.3979	1,658.2300	1.6582	18.620	0	0	0
2022/11/23	2044	02/02/2023	11.14	Put	Bond Future	4,203.4600	4.2035	3,775.4500	3.7755	(10.182)	0	0	0
2022/11/23	2044	02/02/2023	11.15	Call	Bond Future	1,421.7600	1.4218	1,684.8700	1.6849	18.506	0	0	0
2022/11/23	2044	02/02/2023	11.15	Put	Bond Future	4,159.6900	4.1597	3,734.4900	3.7345	(10.222)	0	0	0
2022/11/23	2044	02/02/2023			Bond Future	11.5671	78.1117	11.4599	78.8000	(0.926)	0.0000	0.0000	92,137
2022/11/23	2044	02/02/2023	10.75	Call	Bond Future	665.8200	0.6658	822.7500	0.8228	23.569	0	0	2,500
2022/11/23	2044	02/02/2023	10.75	Put	Bond Future	6,182.3400	6.1823	5,650.9600	5.6510	(8.595)	0	0	0
2022/11/23	2044	02/02/2023	11.20	Call	Bond Future	1,544.1100	1.5441	1,821.2100	1.8212	17.946	0	0	0
2022/11/23	2044	02/02/2023	11.75	Call	Bond Future	3,269.4200	3.2694	3,695.8900	3.6959	13.044	0	0	0
2022/11/23	2044	02/02/2023	11.16	Call	Bond Future	1,445.7100	1.4457	1,711.6100	1.7116	18.392	0	0	0
2022/11/23	2044	02/02/2023	11.16	Put	Bond Future	4,116.1300	4.1161	3,693.7200	3.6937	(10.262)	0	0	0
2022/11/23	2044	04/05/2023	11.75	Put	Bond Future	3,919.9300	3.9199	3,591.0000	3.5910	(8.391)	0	0	4,115
2022/11/23	2044	04/05/2023	11.41	Call	Bond Future	3,233.6400	3.2336	3,552.8800	3.5529	9.872	0	0	0
2022/11/23	2044	04/05/2023	11.41	Put	Bond Future	4,996.6000	4.9966	4,615.5200	4.6155	(7.627)	0	0	0
2022/11/23	2044	04/05/2023	11.42	Call	Bond Future	3,263.5400	3.2635	3,584.1500	3.5842	9.824	0	0	0
2022/11/23	2044	04/05/2023	11.42	Put	Bond Future	4,961.4600	4.9615	4,581.7500	4.5818	(7.653)	0	0	0
2022/11/23	2044	04/05/2023			Bond Future	11.6860	79.5996	11.5751	80.3000	(0.949)	0.0000	0.0000	0
2022/11/23	2044	04/05/2023	12.25	Call	Bond Future	6,132.2000	6.1322	6,582.0000	6.5820	7.335	0	0	0
2022/11/23	2044	04/05/2023	12.25	Put	Bond Future	2,727.3900	2.7274	2,476.8700	2.4769	(9.185)	0	0	1,500
2022/11/23	2044	04/05/2023	11.43	Call	Bond Future	3,293.5600	3.2936	3,615.7500	3.6157	9.782	0	0	0
2022/11/23	2044	04/05/2023	11.43	Put	Bond Future	4,926.5300	4.9265	4,548.4000	4.5484	(7.675)	0	0	0
2022/11/23	2044	04/05/2023	11.75	Call	Bond Future	4,319.4000	4.3194	4,690.7900	4.6908	8.598	0	0	0
2022/11/23	2044	04/05/2023	12.00	Call	Bond Future	5,198.8300	5.1988	5,610.7600	5.6108	7.924	0	0	0
2022/11/23	2044	04/05/2023	12.00	Put	Bond Future	3,271.5400	3.2715	2,983.1500	2.9831	(8.815)	0	0	4,115
2022/11/23	2044	03/08/2023	12.15	Call	Bond Future	5,996.6900	5.9967	6,552.0900	6.5521	9.262	0	0	0
2022/11/23	2044	03/08/2023	12.15	Put	Bond Future	3,899.7700	3.8998	3,741.6800	3.7417	(4.054)	0	0	0
2022/11/23	2044	03/08/2023	12.16	Call	Bond Future	6,032.2100	6.0322	6,588.7300	6.5887	9.226	0	0	0
2022/11/23	2044	03/08/2023	12.16	Put	Bond Future	3,876.5200	3.8765	3,719.5500	3.7195	(4.049)	0	0	0
2022/11/23	2044	03/08/2023			Bond Future	11.8016	76.7979	11.6867	77.5114	(0.974)	0.0000	0.0000	0
2022/11/23	2044	03/08/2023	12.17	Call	Bond Future	6,067.5400	6.0675	6,625.1800	6.6252	9.191	0	0	0
2022/11/23	2044	03/08/2023	12.17	Put	Bond Future	3,853.1600	3.8532	3,697.3100	3.6973	(4.045)	0	0	0
2022/11/23	2044	02/11/2023	11.57	Call	Bond Future	4,301.3800	4.3014	4,751.8600	4.7519	10.473	0	0	0
2022/11/23	2044	02/11/2023	11.57	Put	Bond Future	6,373.8000	6.3738	6,096.7100	6.0967	(4.347)	0	0	0
2022/11/23	2044	02/11/2023			Bond Future	11.9039	78.3818	11.7850	79.1093	(0.999)	0.0000	0.0000	0
2022/11/23	2044	02/11/2023	11.55	Call	Bond Future	4,243.1500	4.2431	4,691.7100	4.6917	10.571	0	0	0
2022/11/23	2044	02/11/2023	11.55	Put	Bond Future	6,442.6600	6.4427	6,163.6500	6.1637	(4.331)	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
2022/11/23	2044	02/11/2023	11.56	Call	Bond Future	4,272.0700	4.2721	4,721.7400	4.7217	10.526	0	0	0
2022/11/23	2044	02/11/2023	11.56	Put	Bond Future	6,407.9900	6.4080	6,130.0900	6.1301	(4.337)	0	0	0
2022/11/23	2044	01/02/2024	12.29	Call	Bond Future	6,486.3100	6.4863	7,104.0300	7.1040	9.523	0	0	0
2022/11/23	2044	01/02/2024	12.29	Put	Bond Future	4,980.2100	4.9802	4,855.7600	4.8558	(2.499)	0	0	0
2022/11/23	2044	01/02/2024			Bond Future	12.0329	75.4989	11.9093	76.2411	(1.027)	0.0000	0.0000	0
2022/11/23	2044	01/02/2024	12.27	Call	Bond Future	6,420.0000	6.4200	7,035.7300	7.0357	9.591	0	0	0
2022/11/23	2044	01/02/2024	12.27	Put	Bond Future	5,029.2400	5.0292	4,902.8000	4.9028	(2.514)	0	0	0
2022/11/23	2044	01/02/2024	12.28	Call	Bond Future	6,453.1300	6.4531	7,069.8600	7.0699	9.557	0	0	0
2022/11/23	2044	01/02/2024	12.28	Put	Bond Future	5,004.6600	5.0047	4,879.2200	4.8792	(2.506)	0	0	0
2022/11/23	2046	02/02/2023			Bond Future	110.3919	110.3919	110.9190	110.9190	0.478	0.0000	0.0000	13,076
2022/11/23	2046	04/05/2023			Bond Future	110.4903	110.4903	111.0241	111.0241	0.483	0.0000	0.0000	4,935
2022/11/23	2046	03/08/2023			Bond Future	112.7096	112.7096	113.2531	113.2531	0.482	0.0000	0.0000	0
2022/11/23	2046	02/11/2023			Bond Future	112.9706	112.9706	113.5250	113.5250	0.491	0.0000	0.0000	0
2022/11/23	2046	01/02/2024			Bond Future	115.1568	115.1568	115.7228	115.7228	0.491	0.0000	0.0000	0
2022/11/23	2050	02/02/2023			Bond Future	109.8522	109.8522	110.7309	110.7309	0.800	0.0000	0.0000	9,301
2022/11/23	2050	04/05/2023			Bond Future	111.9700	111.9700	112.8641	112.8641	0.799	0.0000	0.0000	3,359
2022/11/23	2050	03/08/2023			Bond Future	112.0354	112.0354	112.9493	112.9493	0.816	0.0000	0.0000	0
2022/11/23	2050	02/11/2023			Bond Future	114.3674	114.3674	115.2995	115.2995	0.815	0.0000	0.0000	0
2022/11/23	2050	01/02/2024			Bond Future	114.3478	114.3478	115.2992	115.2992	0.832	0.0000	0.0000	0
2022/11/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	AL37	02/02/2023			Index Future	856.5900	856.5900	856.0830	856.0830	(0.059)	0.0000	0.0000	0
2022/11/23	AL37	04/05/2023			Index Future	872.8860	872.8860	872.3660	872.3660	(0.060)	0.0000	0.0000	0
2022/11/23	AL37	03/08/2023			Index Future	890.2050	890.2050	889.6730	889.6730	(0.060)	0.0000	0.0000	0
2022/11/23	AL37	02/11/2023			Index Future	908.5210	908.5210	907.9760	907.9760	(0.060)	0.0000	0.0000	0
2022/11/23	AL37	01/02/2024			Index Future	925.9320	925.9320	925.3780	925.3780	(0.060)	0.0000	0.0000	0
2022/11/23	AL7T	02/02/2023			Index Future	982.0980	982.0980	986.3340	986.3340	0.431	0.0000	0.0000	0
2022/11/23	AL7T	04/05/2023			Index Future	1,000.7820	1,000.7820	1,005.0940	1,005.0940	0.431	0.0000	0.0000	0
2022/11/23	AL7T	03/08/2023			Index Future	1,020.6390	1,020.6390	1,025.0340	1,025.0340	0.431	0.0000	0.0000	0
2022/11/23	AL7T	02/11/2023			Index Future	1,041.6390	1,041.6390	1,046.1220	1,046.1220	0.430	0.0000	0.0000	0
2022/11/23	AL7T	01/02/2024			Index Future	1,061.6000	1,061.6000	1,066.1720	1,066.1720	0.431	0.0000	0.0000	0
2022/11/23	ALBI	02/02/2023			Index Future	861.2960	861.2960	865.5450	865.5450	0.493	0.0000	0.0000	107
2022/11/23	ALBI	04/05/2023			Index Future	877.6810	877.6810	882.0080	882.0080	0.493	0.0000	0.0000	0
2022/11/23	ALBI	03/08/2023			Index Future	895.0960	895.0960	899.5050	899.5050	0.493	0.0000	0.0000	0
2022/11/23	ALBI	02/11/2023			Index Future	913.5130	913.5130	918.0110	918.0110	0.492	0.0000	0.0000	0
2022/11/23	ALBI	01/02/2024			Index Future	931.0190	931.0190	935.6060	935.6060	0.493	0.0000	0.0000	0
2022/11/23	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 Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/23	ES33	02/02/2023			Bond Future	12.3426	74.7755	12.2433	75.2384	(0.805)	0.0000	0.0000	350
2022/11/23	ES33	04/05/2023			Bond Future	12.5168	72.4238	12.4135	72.8947	(0.825)	0.0000	0.0000	0
2022/11/23	ES33	03/08/2023			Bond Future	12.6850	73.8793	12.5774	74.3590	(0.848)	0.0000	0.0000	0
2022/11/23	ES33	02/11/2023			Bond Future	12.8531	71.6230	12.7410	72.1121	(0.873)	0.0000	0.0000	0
2022/11/23	ES33	01/02/2024			Bond Future	13.0598	73.0062	12.9424	73.5055	(0.899)	0.0000	0.0000	0
2022/11/23	ES42	02/02/2023			Bond Future	12.5670	73.1705	12.4584	73.7640	(0.864)	0.0000	0.0000	4,195
2022/11/23	ES42	04/05/2023			Bond Future	12.7242	70.3184	12.6114	70.9224	(0.887)	0.0000	0.0000	0
2022/11/23	ES42	03/08/2023			Bond Future	12.8718	71.7323	12.7546	72.3478	(0.910)	0.0000	0.0000	0
2022/11/23	ES42	02/11/2023			Bond Future	13.0189	68.9637	12.8971	69.5915	(0.936)	0.0000	0.0000	0
2022/11/23	ES42	01/02/2024			Bond Future	13.1903	70.2939	13.0633	70.9345	(0.963)	0.0000	0.0000	0
2022/11/23	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	24,900.0000	2.4900	100.000	0	0	0
2022/11/23	GOVI	02/02/2023	850.82	Put	GOVI	17,000.0000	1.7000	0.0000	0.0000	(100.000)	0	0	0
2022/11/23	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	24,800.0000	2.4800	100.000	0	0	0
2022/11/23	GOVI	02/02/2023	850.83	Put	GOVI	17,100.0000	1.7100	0.0000	0.0000	(100.000)	0	0	0
2022/11/23	GOVI	02/02/2023			GOVI	849.1200	849.1200	853.3100	853.3100	0.493	0.0000	0.0000	835
2022/11/23	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	24,700.0000	2.4700	100.000	0	0	0
2022/11/23	GOVI	02/02/2023	850.84	Put	GOVI	17,200.0000	1.7200	0.0000	0.0000	(100.000)	0	0	0
2022/11/23	GOVI	04/05/2023	852.86	Call	GOVI	124,140.0000	12.4140	166,800.0000	16.6800	34.364	0	0	0
2022/11/23	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/23	GOVI	04/05/2023	852.87	Call	GOVI	124,040.0000	12.4040	166,700.0000	16.6700	34.392	0	0	0
2022/11/23	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/23	GOVI	04/05/2023			GOVI	865.2740	865.2740	869.5400	869.5400	0.493	0.0000	0.0000	0
2022/11/23	GOVI	04/05/2023	852.88	Call	GOVI	123,940.0000	12.3940	166,600.0000	16.6600	34.420	0	0	0
2022/11/23	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/23	GOVI	03/08/2023	837.21	Call	GOVI	452,320.0000	45.2320	495,800.0000	49.5800	9.613	0	0	0
2022/11/23	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/23	GOVI	03/08/2023	837.22	Call	GOVI	452,220.0000	45.2220	495,700.0000	49.5700	9.615	0	0	0
2022/11/23	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/23	GOVI	03/08/2023			GOVI	882.4420	882.4420	886.7900	886.7900	0.493	0.0000	0.0000	0
2022/11/23	GOVI	03/08/2023	837.23	Call	GOVI	452,120.0000	45.2120	495,600.0000	49.5600	9.617	0	0	0
2022/11/23	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/23	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/23	GOVI	02/11/2023	885.82	Call	GOVI	147,790.0000	14.7790	192,140.0000	19.2140	30.009	0	0	0
2022/11/23	GOVI	02/11/2023			GOVI	900.5990	900.5990	905.0340	905.0340	0.492	0.0000	0.0000	0
2022/11/23	GOVI	02/11/2023	885.80	Call	GOVI	147,990.0000	14.7990	192,340.0000	19.2340	29.968	0	0	0
2022/11/23	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/23	GOVI	02/11/2023	885.81	Call	GOVI	147,890.0000	14.7890	192,240.0000	19.2240	29.989	0	0	0
2022/11/23	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/23	GOVI	01/02/2024	880.00	Call	GOVI	378,580.0000	37.8580	423,810.0000	42.3810	11.947	0	0	0
2022/11/23	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/23	GOVI	01/02/2024			GOVI	917.8580	917.8580	922.3810	922.3810	0.493	0.0000	0.0000	0
2022/11/23	GOVI	01/02/2024	879.98	Call	GOVI	378,780.0000	37.8780	424,010.0000	42.4010	11.941	0	0	0
2022/11/23	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/23	GOVI	01/02/2024	879.99	Call	GOVI	378,680.0000	37.8680	423,910.0000	42.3910	11.944	0	0	0
2022/11/23	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/23	IGOV	02/02/2023			Index Future	315.5170	315.5170	316.6040	316.6040	0.345	0.0000	0.0000	662
2022/11/23	IGOV	04/05/2023			Index Future	321.5960	321.5960	322.7020	322.7020	0.344	0.0000	0.0000	16
2022/11/23	IGOV	03/08/2023			Index Future	328.0520	328.0520	329.1790	329.1790	0.344	0.0000	0.0000	0
2022/11/23	IGOV	02/11/2023			Index Future	334.8750	334.8750	336.0250	336.0250	0.343	0.0000	0.0000	0
2022/11/23	IGOV	01/02/2024			Index Future	341.3640	341.3640	342.5380	342.5380	0.344	0.0000	0.0000	0
2022/11/23	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/23	JBAF	21/12/2022			Jibar Tradeable Future	7.1050	92.8950	7.1600	92.8400	0.774	0.0000	0.0000	68
2022/11/23	JBAF	18/01/2023			Jibar Tradeable Future	7.1500	92.8500	7.2250	92.7750	1.049	0.0000	0.0000	0
2022/11/23	JBAF	15/02/2023			Jibar Tradeable Future	7.4550	92.5450	7.5250	92.4750	0.939	0.0000	0.0000	0
2022/11/23	JBAF	15/03/2023			Jibar Tradeable Future	7.5100	92.4900	7.5800	92.4200	0.932	0.0000	0.0000	0
2022/11/23	JBAF	19/04/2023			Jibar Tradeable Future	7.6100	92.3900	7.6750	92.3250	0.854	0.0000	0.0000	0
2022/11/23	JBAF	17/05/2023			Jibar Tradeable Future	7.6300	92.3700	7.7000	92.3000	0.917	0.0000	0.0000	0
2022/11/23	JBAF	21/06/2023			Jibar Tradeable Future	7.6750	92.3250	7.7450	92.2550	0.912	0.0000	0.0000	0
2022/11/23	JBAF	20/09/2023			Jibar Tradeable Future	7.7250	92.2750	7.7900	92.2100	0.841	0.0000	0.0000	75
2022/11/23	JBAF	20/12/2023			Jibar Tradeable Future	7.7500	92.2500	7.7800	92.2200	0.387	0.0000	0.0000	272

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/23	JBAF	20/03/2024			Jibar Tradeable Future	7.7500	92.2500	7.7700	92.2300	0.258	0.0000	0.0000	0
2022/11/23	JBAF	19/06/2024			Jibar Tradeable Future	7.7500	92.2500	7.7600	92.2400	0.129	0.0000	0.0000	0
2022/11/23	JBAF	18/09/2024			Jibar Tradeable Future	7.7250	92.2750	7.7200	92.2800	(0.065)	0.0000	0.0000	0
2022/11/23	R035	02/02/2023	9.81	Call	Bond Future	102.1100	0.1021	135.4600	0.1355	32.661	0	0	582
2022/11/23	R035	02/02/2023	9.81	Put	Bond Future	9,562.6900	9.5627	9,032.5800	9.0326	(5.544)	0	0	0
2022/11/23	R035	02/02/2023	9.85	Call	Bond Future	113.8200	0.1138	150.2900	0.1503	32.042	0	0	0
2022/11/23	R035	02/02/2023	9.89	Call	Bond Future	126.6500	0.1266	166.4500	0.1664	31.425	0	0	388
2022/11/23	R035	02/02/2023	9.89	Put	Bond Future	9,056.3500	9.0563	8,532.6900	8.5327	(5.782)	0	0	0
2022/11/23	R035	02/02/2023	11.94	Call	Bond Future	4,452.1900	4.4522	4,875.9100	4.8759	9.517	0	0	0
2022/11/23	R035	02/02/2023	13.22	Put	Bond Future	187.6700	0.1877	159.5500	0.1596	(14.984)	0	0	976
2022/11/23	R035	02/02/2023	10.88	Call	Bond Future	1,158.3900	1.1584	1,363.2000	1.3632	17.681	0	0	0
2022/11/23	R035	02/02/2023	10.88	Put	Bond Future	3,853.8600	3.8539	3,495.2100	3.4952	(9.306)	0	0	0
2022/11/23	R035	02/02/2023	10.66	Call	Bond Future	769.2000	0.7692	924.6900	0.9247	20.215	0	0	0
2022/11/23	R035	02/02/2023	10.66	Put	Bond Future	4,798.1100	4.7981	4,390.1400	4.3901	(8.503)	0	0	582
2022/11/23	R035	02/02/2023	10.30	Put	Bond Future	6,621.6400	6.6216	6,146.0700	6.1461	(7.182)	0	0	0
2022/11/23	R035	02/02/2023	10.60	Call	Bond Future	682.0600	0.6821	825.1100	0.8251	20.973	0	0	0
2022/11/23	R035	02/02/2023	10.60	Put	Bond Future	5,079.6500	5.0796	4,659.2400	4.6592	(8.276)	0	0	0
2022/11/23	R035	02/02/2023	10.64	Put	Bond Future	4,890.9100	4.8909	4,478.7500	4.4788	(8.427)	0	0	0
2022/11/23	R035	02/02/2023			Bond Future	11.3397	87.9235	11.2419	88.4869	(0.863)	0.0000	0.0000	162,644
2022/11/23	R035	02/02/2023	9.85	Put	Bond Future	9,308.4400	9.3084	8,781.4500	8.7814	(5.661)	0	0	0
2022/11/23	R035	02/02/2023	11.94	Put	Bond Future	1,108.4200	1.1084	968.6800	0.9687	(12.607)	0	0	0
2022/11/23	R035	02/02/2023	11.98	Call	Bond Future	4,612.0300	4.6120	5,041.6900	5.0417	9.316	0	0	0
2022/11/23	R035	02/02/2023	11.98	Put	Bond Future	1,052.2700	1.0523	918.4700	0.9185	(12.715)	0	0	388
2022/11/23	R035	02/02/2023	13.22	Call	Bond Future	10,049.3100	10.0493	10,584.6500	10.5846	5.327	0	0	0
2022/11/23	R035	02/02/2023	11.05	Call	Bond Future	1,535.2600	1.5353	1,779.9800	1.7800	15.940	0	0	976
2022/11/23	R035	02/02/2023	11.05	Put	Bond Future	3,219.8100	3.2198	2,901.0700	2.9011	(9.899)	0	0	0
2022/11/23	R035	02/02/2023	11.06	Call	Bond Future	1,559.5500	1.5596	1,806.5900	1.8066	15.840	0	0	0
2022/11/23	R035	02/02/2023	11.06	Put	Bond Future	3,185.1500	3.1851	2,868.7300	2.8687	(9.934)	0	0	582
2022/11/23	R035	02/02/2023	10.86	Call	Bond Future	1,118.3800	1.1184	1,318.4900	1.3185	17.893	0	0	0
2022/11/23	R035	02/02/2023	10.86	Put	Bond Future	3,933.8900	3.9339	3,570.5400	3.5705	(9.236)	0	0	0
2022/11/23	R035	02/02/2023	10.87	Call	Bond Future	1,138.3500	1.1383	1,340.7300	1.3407	17.778	0	0	0
2022/11/23	R035	02/02/2023	10.87	Put	Bond Future	3,893.8100	3.8938	3,532.7300	3.5327	(9.273)	0	0	0
2022/11/23	R035	02/02/2023	10.30	Call	Bond Future	347.7000	0.3477	435.5900	0.4356	25.278	0	0	976
2022/11/23	R035	02/02/2023	10.64	Call	Bond Future	739.3500	0.7394	890.6500	0.8906	20.464	0	0	388
2022/11/23	R035	04/05/2023	11.22	Put	Bond Future	4,334.4600	4.3345	4,027.3700	4.0274	(7.085)	0	0	0
2022/11/23	R035	04/05/2023	12.46	Call	Bond Future	7,040.2600	7.0403	7,459.7700	7.4598	5.959	0	0	0
2022/11/23	R035	04/05/2023	12.46	Put	Bond Future	1,732.0500	1.7321	1,578.5400	1.5785	(8.863)	0	0	388
2022/11/23	R035	04/05/2023	13.18	Call	Bond Future	9,862.2900	9.8623	10,342.0900	10.3421	4.865	0	0	0
2022/11/23	R035	04/05/2023	13.18	Put	Bond Future	992.9500	0.9930	899.7300	0.8997	(9.388)	0	0	491
2022/11/23	R035	04/05/2023	11.17	Call	Bond Future	2,779.8900	2.7799	3,039.5600	3.0396	9.341	0	0	491
2022/11/23	R035	04/05/2023	11.20	Call	Bond Future	2,859.2900	2.8593	3,122.7100	3.1227	9.213	0	0	0
2022/11/23	R035	04/05/2023	11.21	Call	Bond Future	2,886.0000	2.8860	3,150.6800	3.1507	9.171	0	0	0
2022/11/23	R035	04/05/2023	10.60	Call	Bond Future	1,517.1700	1.5172	1,705.0300	1.7050	12.382	0	0	388
2022/11/23	R035	04/05/2023	10.60	Put	Bond Future	6,614.7000	6.6147	6,229.5400	6.2295	(5.823)	0	0	0
2022/11/23	R035	04/05/2023			Bond Future	11.4700	85.0956	11.3685	85.6686	(0.885)	0.0000	0.0000	0
2022/11/23	R035	04/05/2023	11.22	Call	Bond Future	2,912.8400	2.9128	3,178.7700	3.1788	9.130	0	0	0
2022/11/23	R035	04/05/2023	11.17	Put	Bond Future	4,489.9000	4.4899	4,176.5500	4.1765	(6.979)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/23	R035	04/05/2023	11.20	Put	Bond Future	4,396.1000	4.3961	4,086.5000	4.0865	(7.043)	0	0	0
2022/11/23	R035	04/05/2023	11.21	Put	Bond Future	4,365.1900	4.3652	4,056.8500	4.0569	(7.064)	0	0	0
2022/11/23	R035	04/05/2023	9.85	Call	Bond Future	577.3400	0.5773	701.2100	0.7012	21.455	0	0	388
2022/11/23	R035	04/05/2023	9.85	Put	Bond Future	10,426.2900	10.4263	9,977.1400	9.9771	(4.308)	0	0	0
2022/11/23	R035	04/05/2023	10.42	Call	Bond Future	1,216.9400	1.2169	1,391.4100	1.3914	14.337	0	0	491
2022/11/23	R035	04/05/2023	10.42	Put	Bond Future	7,423.4800	7.4235	7,024.9300	7.0249	(5.369)	0	0	0
2022/11/23	R035	03/08/2023	12.00	Call	Bond Future	5,506.3800	5.5064	5,978.3700	5.9784	8.572	0	0	0
2022/11/23	R035	03/08/2023	12.00	Put	Bond Future	3,315.6800	3.3157	3,204.0700	3.2041	(3.366)	0	0	0
2022/11/23	R035	03/08/2023			Bond Future	11.5945	86.7858	11.4890	87.3694	(0.910)	0.0000	0.0000	0
2022/11/23	R035	03/08/2023	11.98	Call	Bond Future	5,441.2500	5.4413	5,911.1500	5.9112	8.636	0	0	0
2022/11/23	R035	03/08/2023	11.98	Put	Bond Future	3,356.6600	3.3567	3,242.9600	3.2430	(3.387)	0	0	0
2022/11/23	R035	03/08/2023	11.99	Call	Bond Future	5,473.6400	5.4736	5,944.7300	5.9447	8.607	0	0	0
2022/11/23	R035	03/08/2023	11.99	Put	Bond Future	3,335.9700	3.3360	3,223.4600	3.2235	(3.373)	0	0	0
2022/11/23	R035	02/11/2023	11.41	Call	Bond Future	3,478.3100	3.4783	3,957.4200	3.9574	13.774	0	0	0
2022/11/23	R035	02/11/2023	11.41	Put	Bond Future	5,162.2400	5.1622	5,046.3800	5.0464	(2.244)	0	0	0
2022/11/23	R035	02/11/2023	11.42	Call	Bond Future	3,504.2100	3.5042	3,984.2600	3.9843	13.699	0	0	0
2022/11/23	R035	02/11/2023	11.42	Put	Bond Future	5,132.6300	5.1326	5,017.7100	5.0177	(2.239)	0	0	0
2022/11/23	R035	02/11/2023			Bond Future	11.7175	84.0691	11.6079	84.6641	(0.936)	0.0000	0.0000	0
2022/11/23	R035	02/11/2023	11.43	Call	Bond Future	3,530.2000	3.5302	4,011.1900	4.0112	13.625	0	0	0
2022/11/23	R035	02/11/2023	11.43	Put	Bond Future	5,103.1500	5.1031	4,989.1700	4.9892	(2.234)	0	0	0
2022/11/23	R035	01/02/2024	12.18	Put	Bond Future	3,996.1900	3.9962	3,960.6400	3.9606	(0.890)	0	0	0
2022/11/23	R035	01/02/2024	12.19	Call	Bond Future	5,614.9300	5.6149	6,187.2200	6.1872	10.192	0	0	0
2022/11/23	R035	01/02/2024	12.19	Put	Bond Future	3,975.5300	3.9755	3,940.7700	3.9408	(0.874)	0	0	0
2022/11/23	R035	01/02/2024			Bond Future	11.8747	85.6753	11.7602	86.2823	(0.964)	0.0000	0.0000	0
2022/11/23	R035	01/02/2024	12.18	Call	Bond Future	5,584.3000	5.5843	6,155.8000	6.1558	10.234	0	0	0
2022/11/23	R035	01/02/2024	12.20	Call	Bond Future	5,645.6200	5.6456	6,218.6800	6.2187	10.151	0	0	0
2022/11/23	R035	01/02/2024	12.20	Put	Bond Future	3,954.9900	3.9550	3,921.0000	3.9210	(0.859)	0	0	0
2022/11/23	R186	02/02/2023	8.32	Call	Bond Future	547.5800	0.5476	480.6000	0.4806	(12.232)	0	0	0
2022/11/23	R186	02/02/2023	8.32	Put	Bond Future	1,971.3300	1.9713	1,962.7500	1.9628	(0.435)	0	0	0
2022/11/23	R186	02/02/2023	8.33	Call	Bond Future	558.5500	0.5585	491.3100	0.4913	(12.038)	0	0	0
2022/11/23	R186	02/02/2023	8.33	Put	Bond Future	1,948.3600	1.9484	1,939.5200	1.9395	(0.454)	0	0	0
2022/11/23	R186	02/02/2023			Bond Future	8.7429	107.0262	8.7604	106.9678	0.200	0.0000	0.0000	77,826
2022/11/23	R186	02/02/2023	8.34	Call	Bond Future	569.6700	0.5697	502.0100	0.5020	(11.877)	0	0	0
2022/11/23	R186	02/02/2023	8.34	Put	Bond Future	1,925.5500	1.9256	1,916.2900	1.9163	(0.481)	0	0	0
2022/11/23	R186	04/05/2023	8.83	Put	Bond Future	1,594.1800	1.5942	1,638.9600	1.6390	2.809	0	0	0
2022/11/23	R186	04/05/2023	8.84	Call	Bond Future	1,608.2500	1.6082	1,591.8200	1.5918	(1.022)	0	0	0
2022/11/23	R186	04/05/2023			Bond Future	8.8309	109.0639	8.8504	109.0029	0.220	0.0000	0.0000	12,188
2022/11/23	R186	04/05/2023	8.82	Call	Bond Future	1,574.7300	1.5747	1,558.6900	1.5587	(1.019)	0	0	0
2022/11/23	R186	04/05/2023	8.82	Put	Bond Future	1,609.0000	1.6090	1,653.9800	1.6540	2.796	0	0	0
2022/11/23	R186	04/05/2023	8.83	Call	Bond Future	1,591.3000	1.5913	1,575.0600	1.5751	(1.021)	0	0	0
2022/11/23	R186	04/05/2023	8.84	Put	Bond Future	1,579.7600	1.5798	1,624.3500	1.6244	2.823	0	0	0
2022/11/23	R186	03/08/2023	9.73	Put	Bond Future	1,085.3100	1.0853	1,053.0100	1.0530	(2.976)	0	0	0
2022/11/23	R186	03/08/2023	9.74	Call	Bond Future	3,511.0800	3.5111	3,415.6200	3.4156	(2.719)	0	0	0
2022/11/23	R186	03/08/2023	9.74	Put	Bond Future	1,077.7700	1.0778	1,045.5000	1.0455	(2.994)	0	0	0
2022/11/23	R186	03/08/2023			Bond Future	8.9001	105.9253	8.9216	105.8621	0.242	0.0000	0.0000	0
2022/11/23	R186	03/08/2023	9.73	Call	Bond Future	3,490.0700	3.4901	3,394.5800	3.3946	(2.736)	0	0	0
2022/11/23	R186	03/08/2023	9.75	Call	Bond Future	3,532.1400	3.5321	3,436.6900	3.4367	(2.702)	0	0	0

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2022/11/23	R186	03/08/2023	9.75	Put	Bond Future	1,070.2900	1.0703	1,038.0300	1.0380	(3.014)	0	0	0
2022/11/23	R186	02/11/2023	9.40	Call	Bond Future	2,691.5800	2.6916	2,679.4000	2.6794	(0.453)	0	0	0
2022/11/23	R186	02/11/2023	9.40	Put	Bond Future	1,465.1600	1.4652	1,518.2800	1.5183	3.626	0	0	0
2022/11/23	R186	02/11/2023	9.15	Call	Bond Future	2,255.1300	2.2551	2,249.5700	2.2496	(0.247)	0	0	1,715
2022/11/23	R186	02/11/2023			Bond Future	8.9494	108.1082	8.9733	108.0429	0.266	0.0000	0.0000	0
2022/11/23	R186	02/11/2023	10.42	Call	Bond Future	4,715.2300	4.7152	4,688.4400	4.6884	(0.568)	0	0	0
2022/11/23	R186	02/11/2023	10.42	Put	Bond Future	778.8200	0.7788	817.3300	0.8173	4.945	0	0	1,715
2022/11/23	R186	02/11/2023	9.15	Put	Bond Future	1,706.9500	1.7069	1,766.6900	1.7667	3.500	0	0	0
2022/11/23	R186	02/11/2023	9.38	Call	Bond Future	2,655.5300	2.6555	2,643.6800	2.6437	(0.446)	0	0	0
2022/11/23	R186	02/11/2023	9.38	Put	Bond Future	1,483.1600	1.4832	1,536.6100	1.5366	3.604	0	0	0
2022/11/23	R186	02/11/2023	9.39	Call	Bond Future	2,673.3300	2.6733	2,661.7200	2.6617	(0.434)	0	0	0
2022/11/23	R186	02/11/2023	9.39	Put	Bond Future	1,473.9300	1.4739	1,527.6200	1.5276	3.643	0	0	0
2022/11/23	R186	01/02/2024	9.51	Call	Bond Future	2,748.5800	2.7486	2,729.7500	2.7298	(0.685)	0	0	0
2022/11/23	R186	01/02/2024	9.52	Put	Bond Future	1,631.4200	1.6314	1,678.1200	1.6781	2.863	0	0	0
2022/11/23	R186	01/02/2024	9.50	Call	Bond Future	2,732.0700	2.7321	2,713.3800	2.7134	(0.684)	0	0	0
2022/11/23	R186	01/02/2024			Bond Future	9.0700	104.8716	9.0959	104.8059	0.285	0.0000	0.0000	0
2022/11/23	R186	01/02/2024	9.51	Put	Bond Future	1,639.9000	1.6399	1,686.7300	1.6867	2.856	0	0	0
2022/11/23	R186	01/02/2024	9.52	Call	Bond Future	2,765.1200	2.7651	2,746.1600	2.7462	(0.686)	0	0	0
2022/11/23	R186	01/02/2024	9.50	Put	Bond Future	1,648.4200	1.6484	1,695.3900	1.6954	2.849	0	0	0
2022/11/23	R197	02/02/2023			Bond Future	329.3940	329.3940	329.3572	329.3572	(0.011)	0.0000	0.0000	977
2022/11/23	R197	04/05/2023			Bond Future	335.7435	335.7435	335.7013	335.7013	(0.013)	0.0000	0.0000	0
2022/11/23	R197	03/08/2023			Bond Future	333.4120	333.4120	333.3800	333.3800	(0.010)	0.0000	0.0000	0
2022/11/23	R197	02/11/2023			Bond Future	340.3521	340.3521	340.3169	340.3169	(0.010)	0.0000	0.0000	0
2022/11/23	R202	02/02/2023			Bond Future	244.6247	244.6247	245.0560	245.0560	0.176	0.0000	0.0000	5,970
2022/11/23	R202	04/05/2023			Bond Future	249.3402	249.3402	249.7762	249.7762	0.175	0.0000	0.0000	0
2022/11/23	R202	03/08/2023			Bond Future	249.5276	249.5276	249.9778	249.9778	0.180	0.0000	0.0000	0
2022/11/23	R202	02/11/2023			Bond Future	254.7207	254.7207	255.1783	255.1783	0.180	0.0000	0.0000	0
2022/11/23	R202	01/02/2024			Bond Future	254.7155	254.7155	255.1842	255.1842	0.184	0.0000	0.0000	0
2022/11/23	R209	02/02/2023	10.78	Call	Bond Future	825.9500	0.8259	982.2900	0.9823	18.929	0	0	0
2022/11/23	R209	02/02/2023	10.79	Call	Bond Future	841.5500	0.8416	999.9400	0.9999	18.821	0	0	0
2022/11/23	R209	02/02/2023	10.80	Put	Bond Future	3,727.6700	3.7277	3,398.9900	3.3990	(8.817)	0	0	0
2022/11/23	R209	02/02/2023			Bond Future	11.3545	67.7885	11.2576	68.2775	(0.853)	0.0000	0.0000	25,810
2022/11/23	R209	02/02/2023	10.78	Put	Bond Future	3,803.0800	3.8031	3,470.4100	3.4704	(8.747)	0	0	0
2022/11/23	R209	02/02/2023	10.79	Put	Bond Future	3,765.2500	3.7652	3,434.6300	3.4346	(8.781)	0	0	0
2022/11/23	R209	02/02/2023	10.80	Call	Bond Future	857.3300	0.8573	1,017.6600	1.0177	18.701	0	0	0
2022/11/23	R209	04/05/2023	11.10	Call	Bond Future	2,274.3500	2.2744	2,493.1700	2.4932	9.621	0	0	0
2022/11/23	R209	04/05/2023	11.10	Put	Bond Future	4,156.3300	4.1563	3,877.7500	3.8777	(6.703)	0	0	0
2022/11/23	R209	04/05/2023	10.00	Call	Bond Future	616.0000	0.6160	741.5600	0.7416	20.383	0	0	1,000
2022/11/23	R209	04/05/2023	10.00	Put	Bond Future	8,497.9400	8.4979	8,126.1000	8.1261	(4.376)	0	0	0
2022/11/23	R209	04/05/2023	11.09	Call	Bond Future	2,252.1500	2.2522	2,469.8300	2.4698	9.665	0	0	0
2022/11/23	R209	04/05/2023	11.09	Put	Bond Future	4,185.5600	4.1856	3,905.8400	3.9058	(6.683)	0	0	0
2022/11/23	R209	04/05/2023			Bond Future	11.4735	65.9281	11.3733	66.4255	(0.873)	0.0000	0.0000	2,510
2022/11/23	R209	04/05/2023	11.11	Call	Bond Future	2,296.4900	2.2965	2,516.6100	2.5166	9.585	0	0	0
2022/11/23	R209	04/05/2023	11.11	Put	Bond Future	4,127.1100	4.1271	3,849.8300	3.8498	(6.719)	0	0	0
2022/11/23	R209	04/05/2023	12.50	Call	Bond Future	6,273.8400	6.2738	6,644.1100	6.6441	5.902	0	0	0

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2022/11/23	R209	04/05/2023	12.50	Put	Bond Future	1,467.9300	1.4679	1,340.8000	1.3408	(8.660)	0	0	8,500
2022/11/23	R209	04/05/2023	11.00	Call	Bond Future	2,058.4700	2.0585	2,265.5900	2.2656	10.062	0	0	0
2022/11/23	R209	04/05/2023	11.00	Put	Bond Future	4,457.1600	4.4572	4,166.8800	4.1669	(6.513)	0	0	6,250
2022/11/23	R209	03/08/2023	11.93	Call	Bond Future	4,662.8500	4.6629	5,070.7700	5.0708	8.748	0	0	0
2022/11/23	R209	03/08/2023	11.94	Call	Bond Future	4,691.0700	4.6911	5,099.7900	5.0998	8.713	0	0	0
2022/11/23	R209	03/08/2023	11.95	Put	Bond Future	2,977.4200	2.9774	2,880.3200	2.8803	(3.261)	0	0	0
2022/11/23	R209	03/08/2023			Bond Future	11.5849	67.2378	11.4812	67.7444	(0.895)	0.0000	0.0000	0
2022/11/23	R209	03/08/2023	11.93	Put	Bond Future	3,014.4300	3.0144	2,915.7300	2.9157	(3.274)	0	0	0
2022/11/23	R209	03/08/2023	11.94	Put	Bond Future	2,995.7600	2.9958	2,897.8600	2.8979	(3.268)	0	0	0
2022/11/23	R209	03/08/2023	11.95	Call	Bond Future	4,719.5600	4.7196	5,129.0800	5.1291	8.677	0	0	0
2022/11/23	R209	02/11/2023	11.33	Call	Bond Future	2,953.6800	2.9537	3,360.4900	3.3605	13.773	0	0	0
2022/11/23	R209	02/11/2023	11.33	Put	Bond Future	4,717.7100	4.7177	4,607.9400	4.6079	(2.327)	0	0	0
2022/11/23	R209	02/11/2023	11.34	Call	Bond Future	2,976.0400	2.9760	3,383.9900	3.3840	13.708	0	0	0
2022/11/23	R209	02/11/2023	11.34	Put	Bond Future	4,690.4000	4.6904	4,581.7700	4.5818	(2.316)	0	0	0
2022/11/23	R209	02/11/2023			Bond Future	11.6916	65.4714	11.5843	65.9880	(0.918)	0.0000	0.0000	0
2022/11/23	R209	02/11/2023	11.35	Call	Bond Future	2,998.7300	2.9987	3,407.3000	3.4073	13.625	0	0	0
2022/11/23	R209	02/11/2023	11.35	Put	Bond Future	4,663.4700	4.6635	4,555.4600	4.5555	(2.316)	0	0	0
2022/11/23	R209	01/02/2024	12.13	Put	Bond Future	3,510.6300	3.5106	3,483.2700	3.4833	(0.779)	0	0	0
2022/11/23	R209	01/02/2024	12.14	Call	Bond Future	4,956.6300	4.9566	5,457.2900	5.4573	10.101	0	0	0
2022/11/23	R209	01/02/2024	12.14	Put	Bond Future	3,492.0100	3.4920	3,465.6200	3.4656	(0.756)	0	0	0
2022/11/23	R209	01/02/2024			Bond Future	11.8237	66.7220	11.7122	67.2491	(0.942)	0.0000	0.0000	0
2022/11/23	R209	01/02/2024	12.12	Call	Bond Future	4,902.7400	4.9027	5,401.7600	5.4018	10.178	0	0	0
2022/11/23	R209	01/02/2024	12.12	Put	Bond Future	3,529.3400	3.5293	3,501.3100	3.5013	(0.794)	0	0	0
2022/11/23	R209	01/02/2024	12.13	Call	Bond Future	4,929.6700	4.9297	5,429.3600	5.4294	10.136	0	0	0
2022/11/23	R210	02/02/2023			Bond Future	222.5923	222.5923	223.4460	223.4460	0.384	0.0000	0.0000	372
2022/11/23	R210	04/05/2023			Bond Future	223.8062	223.8062	224.6703	224.6703	0.386	0.0000	0.0000	0
2022/11/23	R210	03/08/2023			Bond Future	228.3013	228.3013	229.1808	229.1808	0.385	0.0000	0.0000	0
2022/11/23	R210	02/11/2023			Bond Future	229.8921	229.8921	230.7888	230.7888	0.390	0.0000	0.0000	0
2022/11/23	R210	01/02/2024			Bond Future	234.3420	234.3420	235.2579	235.2579	0.391	0.0000	0.0000	0
2022/11/23	R213	02/02/2023	10.01	Call	Bond Future	414.2200	0.4142	463.3500	0.4634	11.861	0	0	0
2022/11/23	R213	02/02/2023	10.43	Put	Bond Future	2,640.1700	2.6402	2,380.6100	2.3806	(9.831)	0	0	0
2022/11/23	R213	02/02/2023	12.20	Call	Bond Future	6,412.9800	6.4130	6,768.0600	6.7681	5.537	0	0	0
2022/11/23	R213	02/02/2023	12.20	Put	Bond Future	252.9600	0.2530	227.4300	0.2274	(10.093)	0	0	912
2022/11/23	R213	02/02/2023	10.22	Put	Bond Future	3,309.4900	3.3095	3,010.8000	3.0108	(9.025)	0	0	0
2022/11/23	R213	02/02/2023	10.23	Call	Bond Future	666.9500	0.6669	750.6100	0.7506	12.544	0	0	0
2022/11/23	R213	02/02/2023	10.35	Call	Bond Future	845.8000	0.8458	951.4100	0.9514	12.486	0	0	0
2022/11/23	R213	02/02/2023	10.35	Put	Bond Future	2,882.8300	2.8828	2,607.8300	2.6078	(9.539)	0	0	476
2022/11/23	R213	02/02/2023			Bond Future	10.7869	83.0343	10.7042	83.4149	(0.767)	0.0000	0.0000	39,157
2022/11/23	R213	02/02/2023	9.16	Call	Bond Future	45.1000	0.0451	45.4000	0.0454	0.665	0	0	476
2022/11/23	R213	02/02/2023	9.16	Put	Bond Future	7,974.2800	7.9743	7,593.9700	7.5940	(4.769)	0	0	0
2022/11/23	R213	02/02/2023	10.01	Put	Bond Future	4,082.2400	4.0822	3,750.7600	3.7508	(8.120)	0	0	476
2022/11/23	R213	02/02/2023	10.21	Call	Bond Future	640.4400	0.6404	720.6200	0.7206	12.520	0	0	0
2022/11/23	R213	02/02/2023	10.21	Put	Bond Future	3,344.1200	3.3441	3,043.6900	3.0437	(8.984)	0	0	0
2022/11/23	R213	02/02/2023	10.43	Call	Bond Future	981.0200	0.9810	1,102.0700	1.1021	12.339	0	0	912
2022/11/23	R213	02/02/2023	10.22	Call	Bond Future	653.6600	0.6537	735.5800	0.7356	12.533	0	0	0
2022/11/23	R213	02/02/2023	10.23	Put	Bond Future	3,274.9700	3.2750	2,978.0200	2.9780	(9.067)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/23	R213	04/05/2023	10.75	Call	Bond Future	2,393.2600	2.3933	2,574.2300	2.5742	7.562	0	0	0
2022/11/23	R213	04/05/2023	10.75	Put	Bond Future	3,153.4500	3.1535	2,947.7100	2.9477	(6.524)	0	0	0
2022/11/23	R213	04/05/2023			Bond Future	10.9189	81.0643	10.8328	81.4510	(0.789)	0.0000	0.0000	0
2022/11/23	R213	04/05/2023	10.74	Call	Bond Future	2,371.4800	2.3715	2,551.8600	2.5519	7.606	0	0	0
2022/11/23	R213	04/05/2023	10.74	Put	Bond Future	3,176.9600	3.1770	2,970.6300	2.9706	(6.495)	0	0	0
2022/11/23	R213	04/05/2023	10.73	Call	Bond Future	2,349.8000	2.3498	2,529.3900	2.5294	7.643	0	0	0
2022/11/23	R213	04/05/2023	10.73	Put	Bond Future	3,200.5900	3.2006	2,993.4700	2.9935	(6.471)	0	0	0
2022/11/23	R213	03/08/2023	11.62	Put	Bond Future	2,226.3500	2.2263	2,159.4700	2.1595	(3.004)	0	0	0
2022/11/23	R213	03/08/2023	11.63	Call	Bond Future	4,713.1700	4.7132	5,040.5200	5.0405	6.945	0	0	0
2022/11/23	R213	03/08/2023			Bond Future	11.0445	82.6742	10.9544	83.0679	(0.815)	0.0000	0.0000	0
2022/11/23	R213	03/08/2023	11.62	Call	Bond Future	4,685.3000	4.6853	5,012.0800	5.0121	6.975	0	0	0
2022/11/23	R213	03/08/2023	11.63	Put	Bond Future	2,212.3600	2.2124	2,146.0500	2.1460	(2.997)	0	0	0
2022/11/23	R213	03/08/2023	11.61	Call	Bond Future	4,657.7400	4.6577	4,983.9400	4.9839	7.003	0	0	0
2022/11/23	R213	03/08/2023	11.61	Put	Bond Future	2,240.6900	2.2407	2,173.2300	2.1732	(3.011)	0	0	0
2022/11/23	R213	02/11/2023	11.13	Call	Bond Future	3,084.3100	3.0843	3,428.3200	3.4283	11.154	0	0	0
2022/11/23	R213	02/11/2023	11.13	Put	Bond Future	3,252.9300	3.2529	3,195.8200	3.1958	(1.756)	0	0	0
2022/11/23	R213	02/11/2023			Bond Future	11.1697	80.8243	11.0755	81.2254	(0.843)	0.0000	0.0000	0
2022/11/23	R213	02/11/2023	11.12	Call	Bond Future	3,061.7500	3.0618	3,404.9500	3.4050	11.209	0	0	0
2022/11/23	R213	02/11/2023	11.12	Put	Bond Future	3,272.9600	3.2730	3,215.0400	3.2150	(1.770)	0	0	0
2022/11/23	R213	02/11/2023	11.11	Call	Bond Future	3,039.2600	3.0393	3,381.6600	3.3817	11.266	0	0	0
2022/11/23	R213	02/11/2023	11.11	Put	Bond Future	3,293.0900	3.2931	3,234.3700	3.2344	(1.783)	0	0	0
2022/11/23	R213	01/02/2024	11.71	Call	Bond Future	4,403.6100	4.4036	4,780.5500	4.7806	8.560	0	0	0
2022/11/23	R213	01/02/2024	11.71	Put	Bond Future	2,885.7700	2.8858	2,853.2100	2.8532	(1.128)	0	0	0
2022/11/23	R213	01/02/2024	11.70	Call	Bond Future	4,378.5700	4.3786	4,754.9600	4.7550	8.596	0	0	0
2022/11/23	R213	01/02/2024	11.70	Put	Bond Future	2,900.9600	2.9010	2,867.8500	2.8679	(1.141)	0	0	0
2022/11/23	R213	01/02/2024			Bond Future	11.3371	82.3692	11.2381	82.7787	(0.874)	0.0000	0.0000	0
2022/11/23	R213	01/02/2024	11.72	Call	Bond Future	4,428.7100	4.4287	4,805.8300	4.8058	8.515	0	0	0
2022/11/23	R213	01/02/2024	11.72	Put	Bond Future	2,870.6700	2.8707	2,838.2900	2.8383	(1.128)	0	0	0
2022/11/23	R214	02/02/2023	11.07	Call	Bond Future	1,162.6600	1.1627	1,380.9700	1.3810	18.777	0	0	0
2022/11/23	R214	02/02/2023	11.07	Put	Bond Future	3,355.7800	3.3558	3,007.1200	3.0071	(10.390)	0	0	0
2022/11/23	R214	02/02/2023	11.08	Call	Bond Future	1,182.6200	1.1826	1,403.2800	1.4033	18.659	0	0	0
2022/11/23	R214	02/02/2023	11.08	Put	Bond Future	3,320.2200	3.3202	2,973.9100	2.9739	(10.430)	0	0	0
2022/11/23	R214	02/02/2023	11.10	Call	Bond Future	1,222.9400	1.2229	1,448.2800	1.4483	18.426	0	0	0
2022/11/23	R214	02/02/2023			Bond Future	11.4754	65.2870	11.3685	65.8540	(0.932)	0.0000	0.0000	71,030
2022/11/23	R214	02/02/2023	10.30	Call	Bond Future	232.6800	0.2327	301.7200	0.3017	29.672	0	0	3,550
2022/11/23	R214	02/02/2023	10.30	Put	Bond Future	6,932.5900	6.9326	6,434.6600	6.4347	(7.182)	0	0	0
2022/11/23	R214	02/02/2023	11.00	Call	Bond Future	1,029.1700	1.0292	1,231.1500	1.2311	19.626	0	0	3,550
2022/11/23	R214	02/02/2023	11.00	Put	Bond Future	3,613.0600	3.6131	3,248.0700	3.2481	(10.102)	0	0	0
2022/11/23	R214	02/02/2023	11.80	Call	Bond Future	3,108.5500	3.1086	3,488.3500	3.4883	12.218	0	0	0
2022/11/23	R214	02/02/2023	11.80	Put	Bond Future	1,435.2300	1.4352	1,248.0600	1.2481	(13.041)	0	0	0
2022/11/23	R214	02/02/2023	11.09	Call	Bond Future	1,202.6800	1.2027	1,425.6800	1.4257	18.542	0	0	0
2022/11/23	R214	02/02/2023	11.09	Put	Bond Future	3,284.8200	3.2848	2,940.8500	2.9408	(10.472)	0	0	0
2022/11/23	R214	02/02/2023	11.10	Put	Bond Future	3,249.7000	3.2497	2,908.0700	2.9081	(10.513)	0	0	0
2022/11/23	R214	04/05/2023	11.36	Call	Bond Future	2,743.0800	2.7431	3,082.8200	3.0828	12.385	0	0	0
2022/11/23	R214	04/05/2023	11.36	Put	Bond Future	3,923.0200	3.9230	3,685.8500	3.6858	(6.046)	0	0	0
2022/11/23	R214	04/05/2023	11.37	Call	Bond Future	2,768.1500	2.7681	3,109.3800	3.1094	12.327	0	0	0
2022/11/23	R214	04/05/2023	11.37	Put	Bond Future	3,894.7000	3.8947	3,659.0200	3.6590	(6.051)	0	0	0

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2022/11/23	R214	04/05/2023			Bond Future	11.5841	63.2329	11.4737	63.8098	(0.953)	0.0000	0.0000	0
2022/11/23	R214	04/05/2023	11.38	Call	Bond Future	2,793.3200	2.7933	3,136.0400	3.1360	12.269	0	0	0
2022/11/23	R214	04/05/2023	11.38	Put	Bond Future	3,866.5500	3.8665	3,632.3600	3.6324	(6.057)	0	0	0
2022/11/23	R214	03/08/2023	12.14	Call	Bond Future	5,285.3600	5.2854	5,676.8300	5.6768	7.407	0	0	0
2022/11/23	R214	03/08/2023	12.14	Put	Bond Future	3,034.7900	3.0348	2,838.4600	2.8385	(6.469)	0	0	0
2022/11/23	R214	03/08/2023	12.15	Call	Bond Future	5,315.4900	5.3155	5,707.5500	5.7075	7.376	0	0	0
2022/11/23	R214	03/08/2023	12.15	Put	Bond Future	3,016.6900	3.0167	2,820.9500	2.8210	(6.489)	0	0	0
2022/11/23	R214	03/08/2023			Bond Future	11.6870	64.4888	11.5729	65.0766	(0.976)	0.0000	0.0000	0
2022/11/23	R214	03/08/2023	12.16	Call	Bond Future	5,345.4600	5.3455	5,738.5200	5.7385	7.353	0	0	0
2022/11/23	R214	03/08/2023	12.16	Put	Bond Future	2,998.5000	2.9985	2,803.7600	2.8038	(6.495)	0	0	0
2022/11/23	R214	02/11/2023	11.45	Put	Bond Future	5,133.7500	5.1338	4,971.2500	4.9713	(3.165)	0	0	0
2022/11/23	R214	02/11/2023	11.46	Call	Bond Future	3,417.0300	3.4170	3,855.4000	3.8554	12.829	0	0	0
2022/11/23	R214	02/11/2023	11.46	Put	Bond Future	5,104.7300	5.1047	4,943.6900	4.9437	(3.155)	0	0	0
2022/11/23	R214	02/11/2023			Bond Future	11.7875	62.5182	11.6696	63.1176	(1.000)	0.0000	0.0000	0
2022/11/23	R214	02/11/2023	11.47	Call	Bond Future	3,440.7400	3.4407	3,880.3200	3.8803	12.776	0	0	0
2022/11/23	R214	02/11/2023	11.47	Put	Bond Future	5,075.8500	5.0758	4,916.0200	4.9160	(3.149)	0	0	0
2022/11/23	R214	02/11/2023	11.45	Call	Bond Future	3,393.4000	3.3934	3,830.3100	3.8303	12.875	0	0	0
2022/11/23	R214	01/02/2024	12.16	Call	Bond Future	5,269.0700	5.2691	5,683.9200	5.6839	7.873	0	0	0
2022/11/23	R214	01/02/2024	12.16	Put	Bond Future	4,066.9000	4.0669	3,870.3500	3.8704	(4.833)	0	0	0
2022/11/23	R214	01/02/2024			Bond Future	11.9139	63.7127	11.7916	64.3241	(1.027)	0.0000	0.0000	0
2022/11/23	R214	01/02/2024	12.14	Call	Bond Future	5,213.8400	5.2138	5,627.1000	5.6271	7.926	0	0	0
2022/11/23	R214	01/02/2024	12.14	Put	Bond Future	4,107.9800	4.1080	3,909.8400	3.9098	(4.823)	0	0	0
2022/11/23	R214	01/02/2024	12.15	Call	Bond Future	5,241.3000	5.2413	5,655.4900	5.6555	7.902	0	0	0
2022/11/23	R214	01/02/2024	12.15	Put	Bond Future	4,087.2600	4.0873	3,890.0500	3.8900	(4.825)	0	0	0
2022/11/23	R248	02/02/2023	11.00	Call	Bond Future	1,313.7000	1.3137	1,577.7900	1.5778	20.103	0	0	0
2022/11/23	R248	02/02/2023	11.00	Put	Bond Future	4,492.4800	4.4925	4,012.3300	4.0123	(10.688)	0	0	0
2022/11/23	R248	02/02/2023	11.70	Call	Bond Future	3,534.9600	3.5350	4,006.8200	4.0068	13.348	0	0	0
2022/11/23	R248	02/02/2023	11.70	Put	Bond Future	2,015.5700	2.0156	1,743.1900	1.7432	(13.514)	0	0	0
2022/11/23	R248	02/02/2023	11.08	Call	Bond Future	1,508.4300	1.5084	1,797.6000	1.7976	19.170	0	0	0
2022/11/23	R248	02/02/2023	11.08	Put	Bond Future	4,125.0000	4.1250	3,669.9300	3.6699	(11.032)	0	0	0
2022/11/23	R248	02/02/2023	11.10	Put	Bond Future	4,036.7500	4.0368	3,587.8400	3.5878	(11.121)	0	0	0
2022/11/23	R248	02/02/2023			Bond Future	11.4655	81.6199	11.3536	82.3641	(0.976)	0.0000	0.0000	247,562
2022/11/23	R248	02/02/2023	10.40	Call	Bond Future	372.2400	0.3722	480.0500	0.4801	28.962	0	0	3,820
2022/11/23	R248	02/02/2023	10.40	Put	Bond Future	7,993.5300	7.9935	7,357.1000	7.3571	(7.962)	0	0	0
2022/11/23	R248	02/02/2023	11.06	Call	Bond Future	1,458.3200	1.4583	1,741.0600	1.7411	19.388	0	0	0
2022/11/23	R248	02/02/2023	11.06	Put	Bond Future	4,214.8100	4.2148	3,753.3100	3.7533	(10.949)	0	0	0
2022/11/23	R248	02/02/2023	11.07	Call	Bond Future	1,483.3200	1.4833	1,769.1400	1.7691	19.269	0	0	0
2022/11/23	R248	02/02/2023	11.07	Put	Bond Future	4,169.7900	4.1698	3,711.3700	3.7114	(10.994)	0	0	0
2022/11/23	R248	02/02/2023	11.10	Call	Bond Future	1,559.6800	1.5597	1,855.0100	1.8550	18.935	0	0	3,820
2022/11/23	R248	04/05/2023	11.35	Call	Bond Future	3,434.7700	3.4348	3,871.3400	3.8713	12.710	0	0	0
2022/11/23	R248	04/05/2023	11.35	Put	Bond Future	4,927.8600	4.9279	4,607.0600	4.6071	(6.510)	0	0	0
2022/11/23	R248	04/05/2023			Bond Future	11.5765	78.7162	11.4607	79.4735	(1.001)	0.0000	0.0000	10,943
2022/11/23	R248	04/05/2023	11.33	Call	Bond Future	3,372.4000	3.3724	3,804.8200	3.8048	12.822	0	0	0
2022/11/23	R248	04/05/2023	11.33	Put	Bond Future	4,999.7600	4.9998	4,674.8100	4.6748	(6.499)	0	0	0
2022/11/23	R248	04/05/2023	11.34	Call	Bond Future	3,403.5200	3.4035	3,837.9100	3.8379	12.763	0	0	0
2022/11/23	R248	04/05/2023	11.34	Put	Bond Future	4,963.7000	4.9637	4,640.7200	4.6407	(6.507)	0	0	0
2022/11/23	R248	03/08/2023	12.11	Call	Bond Future	6,506.3800	6.5064	7,006.9800	7.0070	7.694	0	0	0

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2022/11/23	R248	03/08/2023	12.11	Put	Bond Future	3,877.6900	3.8777	3,606.6300	3.6066	(6.990)	0	0	0
2022/11/23	R248	03/08/2023			Bond Future	11.6847	80.2422	11.5647	81.0138	(1.027)	0.0000	0.0000	0
2022/11/23	R248	03/08/2023	12.09	Call	Bond Future	6,432.6500	6.4326	6,931.1000	6.9311	7.749	0	0	0
2022/11/23	R248	03/08/2023	12.09	Put	Bond Future	3,923.9900	3.9240	3,650.7800	3.6508	(6.963)	0	0	0
2022/11/23	R248	03/08/2023	12.10	Call	Bond Future	6,469.6200	6.4696	6,968.8900	6.9689	7.717	0	0	0
2022/11/23	R248	03/08/2023	12.10	Put	Bond Future	3,900.9000	3.9009	3,628.5100	3.6285	(6.983)	0	0	0
2022/11/23	R248	02/11/2023	11.49	Put	Bond Future	6,015.5400	6.0155	5,897.3400	5.8973	(1.965)	0	0	0
2022/11/23	R248	02/11/2023	11.47	Call	Bond Future	4,084.2900	4.0843	4,749.4000	4.7494	16.285	0	0	0
2022/11/23	R248	02/11/2023	11.48	Call	Bond Future	4,114.2900	4.1143	4,781.0600	4.7811	16.206	0	0	0
2022/11/23	R248	02/11/2023			Bond Future	11.7816	77.4737	11.6575	78.2606	(1.054)	0.0000	0.0000	13,000
2022/11/23	R248	02/11/2023	11.49	Call	Bond Future	4,144.0800	4.1441	4,812.8100	4.8128	16.137	0	0	0
2022/11/23	R248	02/11/2023	11.47	Put	Bond Future	6,087.0400	6.0870	5,965.2200	5.9652	(2.001)	0	0	0
2022/11/23	R248	02/11/2023	11.48	Put	Bond Future	6,051.3500	6.0513	5,931.1900	5.9312	(1.986)	0	0	0
2022/11/23	R248	01/02/2024	12.14	Call	Bond Future	6,399.4400	6.3994	6,988.7600	6.9888	9.209	0	0	0
2022/11/23	R248	01/02/2024	12.14	Put	Bond Future	4,952.4600	4.9525	4,739.1200	4.7391	(4.308)	0	0	0
2022/11/23	R248	01/02/2024	12.15	Call	Bond Future	6,433.6000	6.4336	7,024.1200	7.0241	9.179	0	0	0
2022/11/23	R248	01/02/2024	12.15	Put	Bond Future	4,927.0500	4.9270	4,714.9100	4.7149	(4.306)	0	0	0
2022/11/23	R248	01/02/2024			Bond Future	11.9014	78.9906	11.7725	79.7932	(1.083)	0.0000	0.0000	0
2022/11/23	R248	01/02/2024	12.16	Call	Bond Future	6,468.1500	6.4682	7,059.5200	7.0595	9.143	0	0	0
2022/11/23	R248	01/02/2024	12.16	Put	Bond Future	4,902.1100	4.9021	4,690.8200	4.6908	(4.310)	0	0	0

Total

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