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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/11/2022 TO 28/11/2022

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
2022/11/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	2025	02/02/2023		Bond Future	166.0520	166.0520	166.0766	166.0766	0.015	0.0000	0.0000	6,088
2022/11/28	2025	04/05/2023		Bond Future	169.2495	169.2495	169.2739	169.2739	0.014	0.0000	0.0000	0
2022/11/28	2025	03/08/2023		Bond Future	170.9015	170.9015	170.9258	170.9258	0.014	0.0000	0.0000	0
2022/11/28	2025	02/11/2023		Bond Future	174.4560	174.4560	174.4804	174.4804	0.014	0.0000	0.0000	0
2022/11/28	2025	01/02/2024		Bond Future	176.0509	176.0509	176.0761	176.0761	0.014	0.0000	0.0000	0
2022/11/28	2029	02/02/2023		Bond Future	119.4746	119.4746	119.4726	119.4726	(0.002)	0.0000	0.0000	1,392
2022/11/28	2029	04/05/2023		Bond Future	120.4815	120.4815	120.4788	120.4788	(0.002)	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
2022/11/28	2029	03/08/2023			Bond Future	122.8995	122.8995	122.8965	122.8965	(0.002)	0.0000	0.0000	0
2022/11/28	2029	02/11/2023			Bond Future	124.1274	124.1274	124.1240	124.1240	(0.003)	0.0000	0.0000	0
2022/11/28	2029	01/02/2024			Bond Future	126.5322	126.5322	126.5290	126.5290	(0.002)	0.0000	0.0000	0
2022/11/28	2030	02/02/2023	8.81	Put	Bond Future	7,306.7100	7.3067	7,408.1900	7.4082	1.389	0	0	0
2022/11/28	2030	02/02/2023	9.04	Call	Bond Future	88.1800	0.0882	73.5300	0.0735	(16.614)	0	0	0
2022/11/28	2030	02/02/2023	9.04	Put	Bond Future	6,208.3200	6.2083	6,303.8600	6.3039	1.539	0	0	0
2022/11/28	2030	02/02/2023	9.08	Put	Bond Future	6,021.8400	6.0218	6,116.0900	6.1161	1.565	0	0	0
2022/11/28	2030	02/02/2023	11.16	Put	Bond Future	496.1600	0.4962	490.6900	0.4907	(1.102)	0	0	388
2022/11/28	2030	02/02/2023	11.35	Call	Bond Future	4,813.4900	4.8135	4,696.4500	4.6964	(2.431)	0	0	5,000
2022/11/28	2030	02/02/2023	11.35	Put	Bond Future	373.0600	0.3731	366.2100	0.3662	(1.836)	0	0	0
2022/11/28	2030	02/02/2023	9.99	Call	Bond Future	867.4100	0.8674	799.2500	0.7992	(7.858)	0	0	0
2022/11/28	2030	02/02/2023	10.00	Call	Bond Future	884.1600	0.8842	815.3100	0.8153	(7.787)	0	0	0
2022/11/28	2030	02/02/2023	10.01	Put	Bond Future	2,394.0600	2.3941	2,434.7000	2.4347	1.698	0	0	0
2022/11/28	2030	02/02/2023	9.80	Call	Bond Future	587.2500	0.5873	532.4700	0.5325	(9.328)	0	0	0
2022/11/28	2030	02/02/2023	9.94	Put	Bond Future	2,603.3500	2.6033	2,648.8600	2.6489	1.748	0	0	102
2022/11/28	2030	02/02/2023	9.20	Call	Bond Future	135.2800	0.1353	115.0100	0.1150	(14.984)	0	0	0
2022/11/28	2030	02/02/2023	9.20	Put	Bond Future	5,471.7900	5.4718	5,561.7100	5.5617	1.643	0	0	0
2022/11/28	2030	02/02/2023	9.66	Call	Bond Future	425.3500	0.4253	380.3900	0.3804	(10.570)	0	0	0
2022/11/28	2030	02/02/2023	9.66	Put	Bond Future	3,553.9500	3.5539	3,619.1800	3.6192	1.835	0	0	102
2022/11/28	2030	02/02/2023			Bond Future	10.3363	88.7329	10.3607	88.6227	0.236	0.0000	0.0000	95,254
2022/11/28	2030	02/02/2023	8.81	Call	Bond Future	45.6500	0.0457	36.9400	0.0369	(19.080)	0	0	102
2022/11/28	2030	02/02/2023	9.08	Call	Bond Future	98.3800	0.0984	82.4400	0.0824	(16.202)	0	0	388
2022/11/28	2030	02/02/2023	11.55	Call	Bond Future	5,557.7400	5.5577	5,440.2200	5.4402	(2.115)	0	0	5,000
2022/11/28	2030	02/02/2023	11.55	Put	Bond Future	274.9100	0.2749	267.5800	0.2676	(2.666)	0	0	0
2022/11/28	2030	02/02/2023	11.12	Call	Bond Future	3,984.7400	3.9847	3,869.5300	3.8695	(2.891)	0	0	0
2022/11/28	2030	02/02/2023	11.12	Put	Bond Future	526.5400	0.5265	521.5200	0.5215	(0.953)	0	0	0
2022/11/28	2030	02/02/2023	11.16	Call	Bond Future	4,126.2300	4.1262	4,010.5700	4.0106	(2.803)	0	0	0
2022/11/28	2030	02/02/2023	9.99	Put	Bond Future	2,452.2800	2.4523	2,494.3100	2.4943	1.714	0	0	0
2022/11/28	2030	02/02/2023	10.00	Put	Bond Future	2,422.7700	2.4228	2,464.1100	2.4641	1.706	0	0	0
2022/11/28	2030	02/02/2023	10.01	Call	Bond Future	901.6900	0.9017	832.1400	0.8321	(7.713)	0	0	0
2022/11/28	2030	02/02/2023	9.80	Put	Bond Future	3,056.8900	3.0569	3,112.3000	3.1123	1.813	0	0	0
2022/11/28	2030	02/02/2023	9.83	Call	Bond Future	626.7500	0.6267	569.8400	0.5698	(9.080)	0	0	388
2022/11/28	2030	02/02/2023	9.83	Put	Bond Future	2,955.9600	2.9560	3,009.2400	3.0092	1.802	0	0	0
2022/11/28	2030	02/02/2023	9.94	Call	Bond Future	786.7000	0.7867	722.0200	0.7220	(8.222)	0	0	0
2022/11/28	2030	02/02/2023	9.79	Call	Bond Future	574.4700	0.5745	520.4000	0.5204	(9.412)	0	0	0
2022/11/28	2030	02/02/2023	9.79	Put	Bond Future	3,090.9800	3.0910	3,147.1000	3.1471	1.816	0	0	0
2022/11/28	2030	04/05/2023	11.34	Call	Bond Future	4,977.9200	4.9779	4,874.8200	4.8748	(2.071)	0	0	0
2022/11/28	2030	04/05/2023	11.34	Put	Bond Future	1,263.0200	1.2630	1,272.6200	1.2726	0.760	0	0	150
2022/11/28	2030	04/05/2023	10.42	Call	Bond Future	2,484.7300	2.4847	2,404.3000	2.4043	(3.237)	0	0	479
2022/11/28	2030	04/05/2023	10.42	Put	Bond Future	2,704.1600	2.7042	2,736.4300	2.7364	1.193	0	0	0
2022/11/28	2030	04/05/2023	10.52	Call	Bond Future	2,714.4700	2.7145	2,630.8900	2.6309	(3.079)	0	0	0
2022/11/28	2030	04/05/2023	10.52	Put	Bond Future	2,495.2000	2.4952	2,524.3200	2.5243	1.167	0	0	0
2022/11/28	2030	04/05/2023	10.53	Call	Bond Future	2,738.2500	2.7382	2,654.3600	2.6544	(3.064)	0	0	0
2022/11/28	2030	04/05/2023	10.53	Put	Bond Future	2,475.2600	2.4753	2,504.0700	2.5041	1.164	0	0	0
2022/11/28	2030	04/05/2023	9.67	Call	Bond Future	1,157.2600	1.1573	1,103.4100	1.1034	(4.653)	0	0	479
2022/11/28	2030	04/05/2023	9.67	Put	Bond Future	4,756.2400	4.7562	4,815.0900	4.8151	1.237	0	0	0
2022/11/28	2030	04/05/2023	9.78	Call	Bond Future	1,308.2600	1.3083	1,250.4200	1.2504	(4.421)	0	0	388

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2022/11/28	2030	04/05/2023	9.78	Put	Bond Future	4,401.5400	4.4015	4,456.4000	4.4564	1.246	0	0	0
2022/11/28	2030	04/05/2023	10.00	Call	Bond Future	1,648.9900	1.6490	1,583.2200	1.5832	(3.989)	0	0	1,080
2022/11/28	2030	04/05/2023	10.00	Put	Bond Future	3,741.3100	3.7413	3,788.2400	3.7882	1.254	0	0	0
2022/11/28	2030	04/05/2023	9.03	Call	Bond Future	569.0300	0.5690	535.0300	0.5350	(5.975)	0	0	388
2022/11/28	2030	04/05/2023	9.03	Put	Bond Future	7,181.0000	7.1810	7,259.7000	7.2597	1.096	0	0	0
2022/11/28	2030	04/05/2023	9.58	Put	Bond Future	5,058.4000	5.0584	5,120.5100	5.1205	1.228	0	0	0
2022/11/28	2030	04/05/2023			Bond Future	10.4699	90.4209	10.4957	90.3083	0.246	0.0000	0.0000	0
2022/11/28	2030	04/05/2023	12.57	Call	Bond Future	9,062.5700	9.0626	8,948.6800	8.9487	(1.257)	0	0	0
2022/11/28	2030	04/05/2023	12.57	Put	Bond Future	427.5400	0.4275	426.3500	0.4263	(0.278)	0	0	350
2022/11/28	2030	04/05/2023	11.62	Call	Bond Future	5,861.7800	5.8618	5,754.6400	5.7546	(1.828)	0	0	0
2022/11/28	2030	04/05/2023	11.62	Put	Bond Future	993.6100	0.9936	999.1700	0.9992	0.560	0	0	388
2022/11/28	2030	04/05/2023	12.04	Call	Bond Future	7,252.1400	7.2521	7,140.9200	7.1409	(1.534)	0	0	0
2022/11/28	2030	04/05/2023	12.04	Put	Bond Future	691.2500	0.6913	692.7300	0.6927	0.214	0	0	1,080
2022/11/28	2030	04/05/2023	12.50	Call	Bond Future	8,828.1100	8.8281	8,714.4200	8.7144	(1.288)	0	0	0
2022/11/28	2030	04/05/2023	12.50	Put	Bond Future	463.1400	0.4631	462.1500	0.4622	(0.214)	0	0	479
2022/11/28	2030	04/05/2023	10.54	Call	Bond Future	2,762.1300	2.7621	2,677.9300	2.6779	(3.048)	0	0	0
2022/11/28	2030	04/05/2023	10.54	Put	Bond Future	2,455.4500	2.4554	2,483.9500	2.4840	1.161	0	0	0
2022/11/28	2030	04/05/2023	10.65	Call	Bond Future	3,031.3500	3.0313	2,943.8700	2.9439	(2.886)	0	0	350
2022/11/28	2030	04/05/2023	10.65	Put	Bond Future	2,245.8700	2.2459	2,271.0900	2.2711	1.123	0	0	0
2022/11/28	2030	04/05/2023	9.58	Call	Bond Future	1,043.0400	1.0430	992.4500	0.9925	(4.850)	0	0	150
2022/11/28	2030	03/08/2023	12.89	Call	Bond Future	9,727.1800	9.7272	9,615.6700	9.6157	(1.146)	0	0	0
2022/11/28	2030	03/08/2023	12.89	Put	Bond Future	640.4700	0.6405	644.2100	0.6442	0.584	0	0	350
2022/11/28	2030	03/08/2023	11.34	Call	Bond Future	4,942.0100	4.9420	4,847.6900	4.8477	(1.909)	0	0	0
2022/11/28	2030	03/08/2023	11.34	Put	Bond Future	1,864.5100	1.8645	1,885.4400	1.8854	1.123	0	0	0
2022/11/28	2030	03/08/2023	11.35	Call	Bond Future	4,970.1600	4.9702	4,875.6500	4.8756	(1.902)	0	0	0
2022/11/28	2030	03/08/2023	11.36	Put	Bond Future	1,839.9600	1.8400	1,860.5200	1.8605	1.117	0	0	0
2022/11/28	2030	03/08/2023	10.40	Call	Bond Future	2,617.3000	2.6173	2,545.2600	2.5453	(2.752)	0	0	1,012
2022/11/28	2030	03/08/2023	10.65	Call	Bond Future	3,162.3800	3.1624	3,083.5400	3.0835	(2.493)	0	0	350
2022/11/28	2030	03/08/2023	10.65	Put	Bond Future	2,945.9500	2.9460	2,982.3600	2.9824	1.236	0	0	0
2022/11/28	2030	03/08/2023			Bond Future	10.5990	88.2082	10.6261	88.0930	0.256	0.0000	0.0000	0
2022/11/28	2030	03/08/2023	12.59	Call	Bond Future	8,775.0100	8.7750	8,665.3800	8.6654	(1.249)	0	0	0
2022/11/28	2030	03/08/2023	12.59	Put	Bond Future	808.1800	0.8082	813.8000	0.8138	0.695	0	0	1,012
2022/11/28	2030	03/08/2023	11.35	Put	Bond Future	1,852.0700	1.8521	1,872.8100	1.8728	1.120	0	0	0
2022/11/28	2030	03/08/2023	11.36	Call	Bond Future	4,998.6200	4.9986	4,903.9300	4.9039	(1.894)	0	0	0
2022/11/28	2030	03/08/2023	10.40	Put	Bond Future	3,467.3900	3.4674	3,510.6000	3.5106	1.246	0	0	0
2022/11/28	2030	02/11/2023	10.81	Call	Bond Future	3,343.9700	3.3440	3,267.1900	3.2672	(2.296)	0	0	0
2022/11/28	2030	02/11/2023	10.81	Put	Bond Future	2,939.2500	2.9393	2,980.2800	2.9803	1.396	0	0	0
2022/11/28	2030	02/11/2023	10.80	Call	Bond Future	3,320.6500	3.3206	3,244.1200	3.2441	(2.305)	0	0	0
2022/11/28	2030	02/11/2023	10.80	Put	Bond Future	2,956.8700	2.9569	2,998.1500	2.9981	1.396	0	0	0
2022/11/28	2030	02/11/2023			Bond Future	10.7114	90.0254	10.7401	89.9076	0.267	0.0000	0.0000	0
2022/11/28	2030	02/11/2023	10.82	Call	Bond Future	3,367.3700	3.3674	3,290.3300	3.2903	(2.288)	0	0	0
2022/11/28	2030	02/11/2023	10.82	Put	Bond Future	2,921.7300	2.9217	2,962.5000	2.9625	1.395	0	0	0
2022/11/28	2030	01/02/2024	11.37	Call	Bond Future	4,544.4000	4.5444	4,460.0300	4.4600	(1.857)	0	0	0
2022/11/28	2030	01/02/2024	11.37	Put	Bond Future	2,583.9500	2.5839	2,619.4100	2.6194	1.372	0	0	0
2022/11/28	2030	01/02/2024			Bond Future	10.8695	87.7427	10.8996	87.6229	0.278	0.0000	0.0000	0
2022/11/28	2030	01/02/2024	11.36	Call	Bond Future	4,519.5000	4.5195	4,435.3300	4.4353	(1.862)	0	0	0
2022/11/28	2030	01/02/2024	11.36	Put	Bond Future	2,597.6800	2.5977	2,633.3400	2.6333	1.373	0	0	0
2022/11/28	2030	01/02/2024	11.35	Call	Bond Future	4,494.6600	4.4947	4,410.6800	4.4107	(1.868)	0	0	0

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2022/11/28	2030	01/02/2024	11.35	Put	Bond Future	2,611.4800	2.6115	2,647.3300	2.6473	1.373	0	0	0
2022/11/28	2032	02/02/2023	9.47	Call	Bond Future	70.4600	0.0705	59.7800	0.0598	(15.158)	0	0	500
2022/11/28	2032	02/02/2023	9.47	Put	Bond Future	7,737.6700	7.7377	7,798.0600	7.7981	0.780	0	0	0
2022/11/28	2032	02/02/2023	9.92	Call	Bond Future	253.7900	0.2538	226.8100	0.2268	(10.631)	0	0	750
2022/11/28	2032	02/02/2023	9.92	Put	Bond Future	5,386.1400	5.3861	5,430.2300	5.4302	0.819	0	0	0
2022/11/28	2032	02/02/2023	11.50	Call	Bond Future	3,926.4100	3.9264	3,836.9400	3.8369	(2.279)	0	0	0
2022/11/28	2032	02/02/2023	11.50	Put	Bond Future	850.0400	0.8500	831.6400	0.8316	(2.165)	0	0	8,000
2022/11/28	2032	02/02/2023	11.69	Call	Bond Future	4,650.0800	4.6501	4,560.3400	4.5603	(1.930)	0	0	0
2022/11/28	2032	02/02/2023	11.69	Put	Bond Future	654.4100	0.6544	635.7400	0.6357	(2.853)	0	0	0
2022/11/28	2032	02/02/2023	10.50	Call	Bond Future	989.6600	0.9897	929.8200	0.9298	(6.047)	0	0	0
2022/11/28	2032	02/02/2023	10.50	Put	Bond Future	2,987.4900	2.9875	2,998.7200	2.9987	0.376	0	0	454
2022/11/28	2032	02/02/2023	10.67	Call	Bond Future	1,351.2000	1.3512	1,282.4800	1.2825	(5.086)	0	0	750
2022/11/28	2032	02/02/2023	10.67	Put	Bond Future	2,457.6000	2.4576	2,459.9500	2.4600	0.096	0	0	0
2022/11/28	2032	02/02/2023	11.45	Call	Bond Future	3,741.9000	3.7419	3,652.7000	3.6527	(2.384)	0	0	0
2022/11/28	2032	02/02/2023	11.45	Put	Bond Future	909.7600	0.9098	891.6300	0.8916	(1.993)	0	0	8,000
2022/11/28	2032	02/02/2023	10.40	Call	Bond Future	811.3000	0.8113	757.0700	0.7571	(6.684)	0	0	0
2022/11/28	2032	02/02/2023	10.40	Put	Bond Future	3,339.2100	3.3392	3,356.0500	3.3561	0.504	0	0	0
2022/11/28	2032	02/02/2023	10.22	Call	Bond Future	545.2100	0.5452	501.6000	0.5016	(7.999)	0	0	500
2022/11/28	2032	02/02/2023	10.22	Put	Bond Future	4,038.0300	4.0380	4,065.4900	4.0655	0.680	0	0	0
2022/11/28	2032	02/02/2023			Bond Future	10.8843	87.9055	10.8982	87.8344	0.128	0.0000	0.0000	113,602
2022/11/28	2032	02/02/2023	9.31	Call	Bond Future	41.6400	0.0416	34.5600	0.0346	(17.003)	0	0	454
2022/11/28	2032	02/02/2023	9.31	Put	Bond Future	8,632.6000	8.6326	8,696.5900	8.6966	0.741	0	0	0
2022/11/28	2032	02/02/2023	12.75	Call	Bond Future	9,019.9700	9.0200	8,938.4900	8.9385	(0.903)	0	0	0
2022/11/28	2032	02/02/2023	12.75	Put	Bond Future	141.0900	0.1411	130.6800	0.1307	(7.378)	0	0	750
2022/11/28	2032	02/02/2023	11.84	Call	Bond Future	5,242.5100	5.2425	5,153.2400	5.1532	(1.703)	0	0	0
2022/11/28	2032	02/02/2023	11.84	Put	Bond Future	530.7800	0.5308	512.5800	0.5126	(3.429)	0	0	500
2022/11/28	2032	02/02/2023	10.38	Call	Bond Future	778.2000	0.7782	725.1300	0.7251	(6.820)	0	0	0
2022/11/28	2032	02/02/2023	10.38	Put	Bond Future	3,412.6300	3.4126	3,430.6300	3.4306	0.527	0	0	0
2022/11/28	2032	02/02/2023	10.39	Call	Bond Future	794.5700	0.7946	740.9200	0.7409	(6.752)	0	0	0
2022/11/28	2032	02/02/2023	10.39	Put	Bond Future	3,375.7200	3.3757	3,393.1400	3.3931	0.516	0	0	0
2022/11/28	2032	02/02/2023	10.16	Call	Bond Future	471.5800	0.4716	431.5500	0.4316	(8.488)	0	0	0
2022/11/28	2032	02/02/2023	10.16	Put	Bond Future	4,289.1500	4.2892	4,320.1900	4.3202	0.724	0	0	454
2022/11/28	2032	02/02/2023	10.30	Call	Bond Future	654.8000	0.6548	606.4300	0.6064	(7.387)	0	0	8,000
2022/11/28	2032	02/02/2023	10.30	Put	Bond Future	3,717.0500	3.7170	3,739.7500	3.7398	0.611	0	0	0
2022/11/28	2032	04/05/2023	13.43	Call	Bond Future	11,417.1300	11.4171	11,336.5200	11.3365	(0.706)	0	0	0
2022/11/28	2032	04/05/2023	13.43	Put	Bond Future	425.5100	0.4255	417.6900	0.4177	(1.838)	0	0	400
2022/11/28	2032	04/05/2023	10.89	Call	Bond Future	2,836.5600	2.8366	2,771.8400	2.7718	(2.282)	0	0	0
2022/11/28	2032	04/05/2023	10.89	Put	Bond Future	3,478.1500	3.4781	3,486.2200	3.4862	0.232	0	0	0
2022/11/28	2032	04/05/2023	11.37	Call	Bond Future	4,166.1100	4.1661	4,092.6100	4.0926	(1.764)	0	0	400
2022/11/28	2032	04/05/2023			Bond Future	11.0178	85.4178	11.0324	85.3450	0.132	0.0000	0.0000	66,460
2022/11/28	2032	04/05/2023	10.88	Call	Bond Future	2,811.4700	2.8115	2,746.9600	2.7470	(2.295)	0	0	0
2022/11/28	2032	04/05/2023	10.88	Put	Bond Future	3,503.5300	3.5035	3,511.8100	3.5118	0.236	0	0	0
2022/11/28	2032	04/05/2023	11.37	Put	Bond Future	2,430.7000	2.4307	2,429.9900	2.4300	(0.029)	0	0	0
2022/11/28	2032	04/05/2023	10.62	Call	Bond Future	2,205.0100	2.2050	2,146.6800	2.1467	(2.645)	0	0	400
2022/11/28	2032	04/05/2023	10.62	Put	Bond Future	4,223.3100	4.2233	4,237.7700	4.2378	0.342	0	0	0
2022/11/28	2032	04/05/2023	10.87	Call	Bond Future	2,786.4800	2.7865	2,722.2000	2.7222	(2.307)	0	0	0
2022/11/28	2032	04/05/2023	10.87	Put	Bond Future	3,529.0500	3.5290	3,537.5600	3.5376	0.241	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
2022/11/28	2032	03/08/2023	11.77	Call	Bond Future	5,470.3100	5.4703	5,400.7900	5.4008	(1.271)	0	0	0
2022/11/28	2032	03/08/2023	11.77	Put	Bond Future	2,483.6700	2.4837	2,488.6300	2.4886	0.200	0	0	0
2022/11/28	2032	03/08/2023	11.90	Call	Bond Future	5,877.1600	5.8772	5,806.2600	5.8063	(1.206)	0	0	5,000
2022/11/28	2032	03/08/2023	11.90	Put	Bond Future	2,288.9800	2.2890	2,292.5600	2.2926	0.156	0	0	0
2022/11/28	2032	03/08/2023			Bond Future	11.1429	87.1133	11.1582	87.0389	0.137	0.0000	0.0000	2,600
2022/11/28	2032	03/08/2023	11.75	Call	Bond Future	5,408.5100	5.4085	5,339.2200	5.3392	(1.281)	0	0	0
2022/11/28	2032	03/08/2023	11.75	Put	Bond Future	2,514.9400	2.5149	2,520.1300	2.5201	0.206	0	0	0
2022/11/28	2032	03/08/2023	11.76	Call	Bond Future	5,439.3800	5.4394	5,369.9800	5.3700	(1.276)	0	0	0
2022/11/28	2032	03/08/2023	11.76	Put	Bond Future	2,499.2600	2.4993	2,504.3400	2.5043	0.203	0	0	0
2022/11/28	2032	02/11/2023	11.24	Call	Bond Future	3,713.0600	3.7131	3,657.2000	3.6572	(1.504)	0	0	0
2022/11/28	2032	02/11/2023	11.24	Put	Bond Future	3,823.4600	3.8235	3,843.8200	3.8438	0.533	0	0	0
2022/11/28	2032	02/11/2023			Bond Future	11.2632	84.7469	11.2792	84.6707	0.142	0.0000	0.0000	0
2022/11/28	2032	02/11/2023	11.23	Call	Bond Future	3,687.5900	3.6876	3,631.8900	3.6319	(1.510)	0	0	0
2022/11/28	2032	02/11/2023	11.23	Put	Bond Future	3,845.7000	3.8457	3,866.2200	3.8662	0.534	0	0	0
2022/11/28	2032	02/11/2023	11.22	Call	Bond Future	3,662.5300	3.6625	3,606.9900	3.6070	(1.516)	0	0	0
2022/11/28	2032	02/11/2023	11.22	Put	Bond Future	3,868.3800	3.8684	3,889.0600	3.8891	0.535	0	0	0
2022/11/28	2032	01/02/2024	11.84	Call	Bond Future	5,209.5800	5.2096	5,149.2200	5.1492	(1.159)	0	0	0
2022/11/28	2032	01/02/2024	11.84	Put	Bond Future	3,282.2600	3.2823	3,299.3500	3.2994	0.521	0	0	0
2022/11/28	2032	01/02/2024	11.83	Call	Bond Future	5,182.0200	5.1820	5,121.7900	5.1218	(1.162)	0	0	0
2022/11/28	2032	01/02/2024	11.83	Put	Bond Future	3,299.6700	3.2997	3,316.8900	3.3169	0.522	0	0	0
2022/11/28	2032	01/02/2024			Bond Future	11.4178	86.3669	11.4345	86.2894	0.146	0.0000	0.0000	0
2022/11/28	2032	01/02/2024	11.85	Call	Bond Future	5,237.5600	5.2376	5,177.0700	5.1771	(1.155)	0	0	0
2022/11/28	2032	01/02/2024	11.85	Put	Bond Future	3,265.3000	3.2653	3,282.2600	3.2823	0.519	0	0	0
2022/11/28	2033	02/02/2023			Bond Future	114.2887	114.2887	114.2879	114.2879	(0.001)	0.0000	0.0000	7,298
2022/11/28	2033	04/05/2023			Bond Future	115.1044	115.1044	115.1031	115.1031	(0.001)	0.0000	0.0000	0
2022/11/28	2033	03/08/2023			Bond Future	117.4144	117.4144	117.4126	117.4126	(0.002)	0.0000	0.0000	0
2022/11/28	2033	02/11/2023			Bond Future	118.4369	118.4369	118.4348	118.4348	(0.002)	0.0000	0.0000	0
2022/11/28	2033	01/02/2024			Bond Future	120.7315	120.7315	120.7298	120.7298	(0.001)	0.0000	0.0000	0
2022/11/28	2037	02/02/2023	11.03	Call	Bond Future	1,260.7400	1.2607	1,167.3200	1.1673	(7.410)	0	0	0
2022/11/28	2037	02/02/2023	11.03	Put	Bond Future	3,696.4800	3.6965	3,744.3900	3.7444	1.296	0	0	0
2022/11/28	2037	02/02/2023	11.04	Call	Bond Future	1,282.5700	1.2826	1,188.3200	1.1883	(7.349)	0	0	0
2022/11/28	2037	02/02/2023	11.04	Put	Bond Future	3,657.2700	3.6573	3,704.3500	3.7044	1.287	0	0	0
2022/11/28	2037	02/02/2023	11.97	Call	Bond Future	4,220.9400	4.2209	4,074.7200	4.0747	(3.464)	0	0	0
2022/11/28	2037	02/02/2023			Bond Future	11.4377	79.8997	11.4619	79.7583	0.212	0.0000	0.0000	133,886
2022/11/28	2037	02/02/2023	11.05	Call	Bond Future	1,304.4900	1.3045	1,209.4300	1.2094	(7.287)	0	0	0
2022/11/28	2037	02/02/2023	11.05	Put	Bond Future	3,618.2200	3.6182	3,664.4900	3.6645	1.279	0	0	0
2022/11/28	2037	02/02/2023	11.10	Call	Bond Future	1,417.8900	1.4179	1,318.7700	1.3188	(6.991)	0	0	577
2022/11/28	2037	02/02/2023	11.10	Put	Bond Future	3,427.7500	3.4277	3,469.9600	3.4700	1.231	0	0	0
2022/11/28	2037	02/02/2023	11.97	Put	Bond Future	1,198.4300	1.1984	1,193.5400	1.1935	(0.408)	0	0	577
2022/11/28	2037	04/05/2023	13.73	Put	Bond Future	704.6000	0.7046	701.4700	0.7015	(0.444)	0	0	400
2022/11/28	2037	04/05/2023	11.94	Call	Bond Future	4,866.0500	4.8661	4,744.0000	4.7440	(2.508)	0	0	0
2022/11/28	2037	04/05/2023	11.03	Put	Bond Future	5,393.2800	5.3933	5,451.3000	5.4513	1.076	0	0	0
2022/11/28	2037	04/05/2023	11.30	Call	Bond Future	2,893.0200	2.8930	2,794.5700	2.7946	(3.403)	0	0	0
2022/11/28	2037	04/05/2023	11.30	Put	Bond Future	4,445.0000	4.4450	4,490.9000	4.4909	1.033	0	0	0
2022/11/28	2037	04/05/2023	11.31	Call	Bond Future	2,919.8600	2.9199	2,820.9800	2.8210	(3.386)	0	0	0
2022/11/28	2037	04/05/2023	11.31	Put	Bond Future	4,412.8800	4.4129	4,458.3500	4.4583	1.030	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/28	2037	04/05/2023	10.95	Call	Bond Future	2,046.7500	2.0468	1,964.1700	1.9642	(4.035)	0	0	703
2022/11/28	2037	04/05/2023	10.95	Put	Bond Future	5,702.7400	5.7027	5,764.5100	5.7645	1.083	0	0	0
2022/11/28	2037	04/05/2023			Bond Future	11.5668	81.4198	11.5920	81.2754	0.218	0.0000	0.0000	0
2022/11/28	2037	04/05/2023	13.73	Call	Bond Future	11,797.6400	11.7976	11,650.1600	11.6502	(1.250)	0	0	0
2022/11/28	2037	04/05/2023	11.32	Call	Bond Future	2,947.0400	2.9470	2,847.7300	2.8477	(3.370)	0	0	0
2022/11/28	2037	04/05/2023	11.32	Put	Bond Future	4,381.1600	4.3812	4,426.2000	4.4262	1.028	0	0	0
2022/11/28	2037	04/05/2023	11.78	Call	Bond Future	4,329.4100	4.3294	4,212.4300	4.2124	(2.702)	0	0	400
2022/11/28	2037	04/05/2023	11.78	Put	Bond Future	3,120.9600	3.1210	3,148.3300	3.1483	0.877	0	0	0
2022/11/28	2037	04/05/2023	11.94	Put	Bond Future	2,768.3100	2.7683	2,790.6100	2.7906	0.806	0	0	703
2022/11/28	2037	04/05/2023	11.03	Call	Bond Future	2,225.2000	2.2252	2,138.8700	2.1389	(3.880)	0	0	400
2022/11/28	2037	03/08/2023	12.12	Call	Bond Future	5,774.9800	5.7750	5,658.9100	5.6589	(2.010)	0	0	0
2022/11/28	2037	03/08/2023	12.12	Put	Bond Future	3,423.8400	3.4238	3,455.2200	3.4552	0.917	0	0	0
2022/11/28	2037	03/08/2023	12.13	Call	Bond Future	5,808.0700	5.8081	5,691.7400	5.6917	(2.003)	0	0	0
2022/11/28	2037	03/08/2023	12.13	Put	Bond Future	3,403.1600	3.4032	3,434.2800	3.4343	0.914	0	0	0
2022/11/28	2037	03/08/2023			Bond Future	11.6926	78.7782	11.7189	78.6307	0.225	0.0000	0.0000	0
2022/11/28	2037	03/08/2023	12.14	Call	Bond Future	5,841.4600	5.8415	5,724.8800	5.7249	(1.996)	0	0	0
2022/11/28	2037	03/08/2023	12.14	Put	Bond Future	3,382.8400	3.3828	3,413.7100	3.4137	0.913	0	0	0
2022/11/28	2037	02/11/2023	11.57	Call	Bond Future	3,962.4100	3.9624	3,870.0900	3.8701	(2.330)	0	0	0
2022/11/28	2037	02/11/2023	11.55	Put	Bond Future	5,334.2500	5.3342	5,393.2600	5.3933	1.106	0	0	0
2022/11/28	2037	02/11/2023	11.56	Put	Bond Future	5,304.3300	5.3043	5,363.0200	5.3630	1.106	0	0	0
2022/11/28	2037	02/11/2023			Bond Future	11.8043	80.4016	11.8316	80.2509	0.231	0.0000	0.0000	0
2022/11/28	2037	02/11/2023	11.57	Put	Bond Future	5,274.5500	5.2746	5,332.9200	5.3329	1.107	0	0	0
2022/11/28	2037	02/11/2023	11.55	Call	Bond Future	3,908.6300	3.9086	3,816.9500	3.8169	(2.346)	0	0	0
2022/11/28	2037	02/11/2023	11.56	Call	Bond Future	3,935.4800	3.9355	3,843.4800	3.8435	(2.338)	0	0	0
2022/11/28	2037	01/02/2024	12.33	Call	Bond Future	6,168.9000	6.1689	6,060.4400	6.0604	(1.758)	0	0	0
2022/11/28	2037	01/02/2024	12.33	Put	Bond Future	4,128.8500	4.1288	4,173.7600	4.1738	1.088	0	0	0
2022/11/28	2037	01/02/2024			Bond Future	11.9462	77.6839	11.9745	77.5305	0.237	0.0000	0.0000	0
2022/11/28	2037	01/02/2024	12.31	Call	Bond Future	6,106.1500	6.1062	5,998.1800	5.9982	(1.768)	0	0	0
2022/11/28	2037	01/02/2024	12.31	Put	Bond Future	4,170.4500	4.1705	4,215.8500	4.2158	1.089	0	0	0
2022/11/28	2037	01/02/2024	12.32	Call	Bond Future	6,137.6600	6.1377	6,029.4500	6.0295	(1.763)	0	0	0
2022/11/28	2037	01/02/2024	12.32	Put	Bond Future	4,149.7600	4.1498	4,194.9200	4.1949	1.088	0	0	0
2022/11/28	2038	02/02/2023			Bond Future	125.9583	125.9583	125.9572	125.9572	(0.001)	0.0000	0.0000	4,113
2022/11/28	2038	04/05/2023			Bond Future	128.3840	128.3840	128.3824	128.3824	(0.001)	0.0000	0.0000	1,583
2022/11/28	2038	03/08/2023			Bond Future	128.9978	128.9978	128.9958	128.9958	(0.002)	0.0000	0.0000	0
2022/11/28	2038	02/11/2023			Bond Future	131.6812	131.6812	131.6789	131.6789	(0.002)	0.0000	0.0000	0
2022/11/28	2038	01/02/2024			Bond Future	132.2235	132.2235	132.2212	132.2212	(0.002)	0.0000	0.0000	0
2022/11/28	2040	02/02/2023	10.93	Call	Bond Future	940.1900	0.9402	857.8600	0.8579	(8.757)	0	0	0
2022/11/28	2040	02/02/2023	12.24	Call	Bond Future	5,256.2100	5.2562	5,095.2200	5.0952	(3.063)	0	0	0
2022/11/28	2040	02/02/2023	12.24	Put	Bond Future	1,009.7500	1.0097	1,000.8300	1.0008	(0.883)	0	0	0
2022/11/28	2040	02/02/2023	12.27	Call	Bond Future	5,389.2500	5.3892	5,227.7300	5.2277	(2.997)	0	0	0
2022/11/28	2040	02/02/2023	12.27	Put	Bond Future	969.9400	0.9699	960.4900	0.9605	(0.974)	0	0	388
2022/11/28	2040	02/02/2023	11.12	Call	Bond Future	1,327.3800	1.3274	1,227.8800	1.2279	(7.496)	0	0	0
2022/11/28	2040	02/02/2023	11.12	Put	Bond Future	4,001.3000	4.0013	4,053.8700	4.0539	1.314	0	0	0
2022/11/28	2040	02/02/2023	11.19	Call	Bond Future	1,491.8100	1.4918	1,386.2400	1.3862	(7.077)	0	0	563
2022/11/28	2040	02/02/2023	11.19	Put	Bond Future	3,705.1200	3.7051	3,751.6200	3.7516	1.255	0	0	0
2022/11/28	2040	02/02/2023	12.07	Put	Bond Future	1,265.5700	1.2656	1,260.5600	1.2606	(0.396)	0	0	563

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/28	2040	02/02/2023	10.96	Call	Bond Future	995.6100	0.9956	910.5300	0.9105	(8.546)	0	0	388
2022/11/28	2040	02/02/2023	10.96	Put	Bond Future	4,737.2900	4.7373	4,804.2800	4.8043	1.414	0	0	0
2022/11/28	2040	02/02/2023			Bond Future	11.5350	81.4659	11.5592	81.3138	0.210	0.0000	0.0000	120,388
2022/11/28	2040	02/02/2023	10.18	Call	Bond Future	179.4300	0.1794	152.5300	0.1525	(14.992)	0	0	0
2022/11/28	2040	02/02/2023	10.18	Put	Bond Future	9,439.3300	9.4393	9,564.5000	9.5645	1.326	0	0	0
2022/11/28	2040	02/02/2023	10.21	Call	Bond Future	193.6800	0.1937	165.2000	0.1652	(14.705)	0	0	388
2022/11/28	2040	02/02/2023	10.21	Put	Bond Future	9,231.3100	9.2313	9,354.9000	9.3549	1.339	0	0	0
2022/11/28	2040	02/02/2023	10.93	Put	Bond Future	4,884.4200	4.8844	4,954.1600	4.9542	1.428	0	0	0
2022/11/28	2040	02/02/2023	12.07	Call	Bond Future	4,520.7600	4.5208	4,363.6800	4.3637	(3.475)	0	0	0
2022/11/28	2040	02/02/2023	11.10	Call	Bond Future	1,282.5200	1.2825	1,184.7900	1.1848	(7.620)	0	0	0
2022/11/28	2040	02/02/2023	11.10	Put	Bond Future	4,088.7700	4.0888	4,143.1100	4.1431	1.329	0	0	0
2022/11/28	2040	02/02/2023	11.11	Call	Bond Future	1,304.8300	1.3048	1,206.2200	1.2062	(7.557)	0	0	0
2022/11/28	2040	02/02/2023	11.11	Put	Bond Future	4,044.8700	4.0449	4,098.3300	4.0983	1.322	0	0	0
2022/11/28	2040	04/05/2023	13.45	Put	Bond Future	1,058.4700	1.0585	1,056.9500	1.0569	(0.144)	0	0	486
2022/11/28	2040	04/05/2023	12.05	Put	Bond Future	2,998.6300	2.9986	3,021.5300	3.0215	0.764	0	0	684
2022/11/28	2040	04/05/2023	12.78	Call	Bond Future	8,212.0000	8.2120	8,062.6500	8.0626	(1.819)	0	0	0
2022/11/28	2040	04/05/2023	12.78	Put	Bond Future	1,743.5400	1.7435	1,749.4900	1.7495	0.341	0	0	388
2022/11/28	2040	04/05/2023	11.43	Call	Bond Future	3,273.9400	3.2739	3,165.4400	3.1654	(3.314)	0	0	0
2022/11/28	2040	04/05/2023	11.43	Put	Bond Future	4,714.8000	4.7148	4,761.6000	4.7616	0.993	0	0	0
2022/11/28	2040	04/05/2023	10.73	Put	Bond Future	7,652.4500	7.6525	7,734.2100	7.7342	1.068	0	0	0
2022/11/28	2040	04/05/2023			Bond Future	11.6603	83.0159	11.6855	82.8606	0.216	0.0000	0.0000	300
2022/11/28	2040	04/05/2023	13.45	Call	Bond Future	11,010.9700	11.0110	10,854.1500	10.8541	(1.424)	0	0	0
2022/11/28	2040	04/05/2023	11.48	Call	Bond Future	3,423.7000	3.4237	3,312.9500	3.3130	(3.235)	0	0	486
2022/11/28	2040	04/05/2023	11.48	Put	Bond Future	4,548.3800	4.5484	4,592.9300	4.5929	0.979	0	0	0
2022/11/28	2040	04/05/2023	12.05	Call	Bond Future	5,347.6800	5.3477	5,215.2800	5.2153	(2.476)	0	0	0
2022/11/28	2040	04/05/2023	11.41	Call	Bond Future	3,215.1500	3.2151	3,107.5600	3.1076	(3.346)	0	0	0
2022/11/28	2040	04/05/2023	11.41	Put	Bond Future	4,783.0200	4.7830	4,830.7300	4.8307	0.997	0	0	0
2022/11/28	2040	04/05/2023	11.42	Call	Bond Future	3,244.6000	3.2446	3,136.5500	3.1365	(3.330)	0	0	0
2022/11/28	2040	04/05/2023	11.42	Put	Bond Future	4,748.9200	4.7489	4,796.1700	4.7962	0.995	0	0	0
2022/11/28	2040	04/05/2023	10.73	Call	Bond Future	1,578.2900	1.5783	1,504.7500	1.5047	(4.659)	0	0	486
2022/11/28	2040	04/05/2023	10.92	Call	Bond Future	1,963.4600	1.9635	1,880.0400	1.8800	(4.249)	0	0	388
2022/11/28	2040	04/05/2023	10.92	Put	Bond Future	6,740.8100	6.7408	6,812.6900	6.8127	1.066	0	0	0
2022/11/28	2040	04/05/2023	11.03	Call	Bond Future	2,212.5600	2.2126	2,123.4800	2.1235	(4.026)	0	0	684
2022/11/28	2040	04/05/2023	11.03	Put	Bond Future	6,252.7300	6.2527	6,318.9500	6.3189	1.059	0	0	0
2022/11/28	2040	04/05/2023	10.17	Call	Bond Future	807.4000	0.8074	759.5800	0.7596	(5.923)	0	0	388
2022/11/28	2040	04/05/2023	10.17	Put	Bond Future	10,884.3200	10.8843	10,991.8000	10.9918	0.987	0	0	0
2022/11/28	2040	03/08/2023	12.23	Call	Bond Future	6,255.7500	6.2558	6,130.1800	6.1302	(2.007)	0	0	0
2022/11/28	2040	03/08/2023	12.23	Put	Bond Future	3,614.6800	3.6147	3,647.8100	3.6478	0.917	0	0	0
2022/11/28	2040	03/08/2023			Bond Future	11.7824	80.1555	11.8086	79.9968	0.223	0.0000	0.0000	0
2022/11/28	2040	03/08/2023	12.21	Call	Bond Future	6,184.5800	6.1846	6,059.5500	6.0596	(2.022)	0	0	0
2022/11/28	2040	03/08/2023	12.21	Put	Bond Future	3,658.5700	3.6586	3,692.2400	3.6922	0.920	0	0	0
2022/11/28	2040	03/08/2023	12.22	Call	Bond Future	6,220.0100	6.2200	6,094.7000	6.0947	(2.015)	0	0	0
2022/11/28	2040	03/08/2023	12.22	Put	Bond Future	3,636.4400	3.6364	3,669.8300	3.6698	0.918	0	0	0
2022/11/28	2040	02/11/2023	11.60	Put	Bond Future	6,029.3100	6.0293	6,092.5900	6.0926	1.050	0	0	0
2022/11/28	2040	02/11/2023	11.58	Call	Bond Future	4,209.2300	4.2092	4,111.0700	4.1111	(2.332)	0	0	0
2022/11/28	2040	02/11/2023	11.58	Put	Bond Future	6,095.8400	6.0958	6,159.8000	6.1598	1.049	0	0	0
2022/11/28	2040	02/11/2023	11.59	Call	Bond Future	4,237.8500	4.2379	4,139.3500	4.1394	(2.324)	0	0	0
2022/11/28	2040	02/11/2023			Bond Future	11.8907	81.8075	11.9179	81.6454	0.229	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
2022/11/28	2040	02/11/2023	11.60	Call	Bond Future	4,266.2400	4.2662	4,167.4000	4.1674	(2.317)	0	0	0
2022/11/28	2040	02/11/2023	11.59	Put	Bond Future	6,062.6500	6.0626	6,126.2700	6.1263	1.049	0	0	0
2022/11/28	2040	01/02/2024	12.33	Call	Bond Future	6,427.8100	6.4278	6,312.7400	6.3127	(1.790)	0	0	0
2022/11/28	2040	01/02/2024	12.33	Put	Bond Future	4,688.1200	4.6881	4,738.0700	4.7381	1.065	0	0	0
2022/11/28	2040	01/02/2024	12.34	Call	Bond Future	6,460.5900	6.4606	6,345.2500	6.3452	(1.785)	0	0	0
2022/11/28	2040	01/02/2024	12.34	Put	Bond Future	4,664.4700	4.6645	4,714.1500	4.7142	1.065	0	0	0
2022/11/28	2040	01/02/2024			Bond Future	12.0272	78.8661	12.0555	78.7011	0.235	0.0000	0.0000	0
2022/11/28	2040	01/02/2024	12.35	Call	Bond Future	6,493.7500	6.4938	6,378.1500	6.3782	(1.780)	0	0	0
2022/11/28	2040	01/02/2024	12.35	Put	Bond Future	4,641.2600	4.6413	4,690.6800	4.6907	1.065	0	0	0
2022/11/28	2044	02/02/2023	10.30	Call	Bond Future	285.7000	0.2857	250.5600	0.2506	(12.300)	0	0	2,840
2022/11/28	2044	02/02/2023	10.30	Put	Bond Future	8,447.6200	8.4476	8,536.4900	8.5365	1.052	0	0	0
2022/11/28	2044	02/02/2023	11.00	Call	Bond Future	1,274.2400	1.2742	1,185.6200	1.1856	(6.955)	0	0	2,840
2022/11/28	2044	02/02/2023	11.00	Put	Bond Future	4,363.4700	4.3635	4,398.8600	4.3989	0.811	0	0	0
2022/11/28	2044	02/02/2023	12.00	Call	Bond Future	4,682.4400	4.6824	4,543.0200	4.5430	(2.978)	0	0	0
2022/11/28	2044	02/02/2023	12.00	Put	Bond Future	1,328.1000	1.3281	1,312.6900	1.3127	(1.160)	0	0	4,000
2022/11/28	2044	02/02/2023	11.20	Put	Bond Future	3,508.1100	3.5081	3,528.2300	3.5282	0.574	0	0	0
2022/11/28	2044	02/02/2023	11.75	Put	Bond Future	1,824.5700	1.8246	1,815.5600	1.8156	(0.494)	0	0	2,500
2022/11/28	2044	02/02/2023	11.90	Call	Bond Future	4,258.6800	4.2587	4,121.3600	4.1214	(3.224)	0	0	0
2022/11/28	2044	02/02/2023	11.90	Put	Bond Future	1,509.8800	1.5099	1,496.5700	1.4966	(0.882)	0	0	0
2022/11/28	2044	02/02/2023	11.14	Call	Bond Future	1,617.5400	1.6175	1,518.0200	1.5180	(6.153)	0	0	0
2022/11/28	2044	02/02/2023	11.14	Put	Bond Future	3,750.4900	3.7505	3,774.9800	3.7750	0.653	0	0	0
2022/11/28	2044	02/02/2023	11.15	Call	Bond Future	1,643.9700	1.6440	1,543.7000	1.5437	(6.099)	0	0	0
2022/11/28	2044	02/02/2023	11.15	Put	Bond Future	3,709.3200	3.7093	3,733.0600	3.7331	0.640	0	0	0
2022/11/28	2044	02/02/2023			Bond Future	11.4624	78.7843	11.4816	78.6602	0.167	0.0000	0.0000	86,046
2022/11/28	2044	02/02/2023	10.75	Call	Bond Future	792.2000	0.7922	723.9800	0.7240	(8.611)	0	0	2,500
2022/11/28	2044	02/02/2023	10.75	Put	Bond Future	5,636.1400	5.6361	5,691.9300	5.6919	0.990	0	0	0
2022/11/28	2044	02/02/2023	11.20	Call	Bond Future	1,779.3500	1.7794	1,675.4600	1.6755	(5.839)	0	0	0
2022/11/28	2044	02/02/2023	11.75	Call	Bond Future	3,649.5500	3.6495	3,516.5300	3.5165	(3.645)	0	0	0
2022/11/28	2044	02/02/2023	11.16	Call	Bond Future	1,670.5100	1.6705	1,569.5100	1.5695	(6.046)	0	0	0
2022/11/28	2044	02/02/2023	11.16	Put	Bond Future	3,668.3500	3.6683	3,691.3600	3.6914	0.627	0	0	0
2022/11/28	2044	04/05/2023	11.75	Put	Bond Future	3,572.8900	3.5729	3,589.7500	3.5898	0.472	0	0	4,115
2022/11/28	2044	04/05/2023	11.41	Call	Bond Future	3,519.8500	3.5199	3,421.3200	3.4213	(2.799)	0	0	0
2022/11/28	2044	04/05/2023	11.41	Put	Bond Future	4,599.1600	4.5992	4,627.4300	4.6274	0.615	0	0	0
2022/11/28	2044	04/05/2023	11.42	Call	Bond Future	3,551.0500	3.5511	3,452.1500	3.4521	(2.785)	0	0	0
2022/11/28	2044	04/05/2023	11.42	Put	Bond Future	4,565.3200	4.5653	4,593.2200	4.5932	0.611	0	0	0
2022/11/28	2044	04/05/2023			Bond Future	11.5777	80.2833	11.5977	80.1565	0.172	0.0000	0.0000	0
2022/11/28	2044	04/05/2023	12.25	Call	Bond Future	6,546.5700	6.5466	6,424.5100	6.4245	(1.864)	0	0	0
2022/11/28	2044	04/05/2023	12.25	Put	Bond Future	2,458.1100	2.4581	2,462.8500	2.4628	0.193	0	0	1,500
2022/11/28	2044	04/05/2023	11.43	Call	Bond Future	3,582.5800	3.5826	3,483.3100	3.4833	(2.771)	0	0	0
2022/11/28	2044	04/05/2023	11.43	Put	Bond Future	4,531.9000	4.5319	4,559.4300	4.5594	0.607	0	0	0
2022/11/28	2044	04/05/2023	11.75	Call	Bond Future	4,656.0100	4.6560	4,546.0700	4.5461	(2.361)	0	0	0
2022/11/28	2044	04/05/2023	12.00	Call	Bond Future	5,575.4000	5.5754	5,458.7100	5.4587	(2.093)	0	0	0
2022/11/28	2044	04/05/2023	12.00	Put	Bond Future	2,964.4600	2.9645	2,974.5700	2.9746	0.341	0	0	4,115
2022/11/28	2044	03/08/2023	12.15	Call	Bond Future	6,521.8300	6.5218	6,412.5900	6.4126	(1.675)	0	0	0
2022/11/28	2044	03/08/2023	12.15	Put	Bond Future	3,729.0000	3.7290	3,749.2800	3.7493	0.544	0	0	0
2022/11/28	2044	03/08/2023	12.16	Call	Bond Future	6,558.4500	6.5585	6,449.0000	6.4490	(1.669)	0	0	0
2022/11/28	2044	03/08/2023	12.16	Put	Bond Future	3,706.8500	3.7069	3,726.9200	3.7269	0.541	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
2022/11/28	2044	03/08/2023			Bond Future	11.6895	77.4939	11.7103	77.3643	0.177	0.0000	0.0000	0
2022/11/28	2044	03/08/2023	12.17	Call	Bond Future	6,594.8900	6.5949	6,485.2200	6.4852	(1.663)	0	0	0
2022/11/28	2044	03/08/2023	12.17	Put	Bond Future	3,684.6000	3.6846	3,704.4500	3.7044	0.539	0	0	0
2022/11/28	2044	02/11/2023	11.57	Call	Bond Future	4,727.2200	4.7272	4,638.7100	4.6387	(1.872)	0	0	0
2022/11/28	2044	02/11/2023	11.57	Put	Bond Future	6,090.3800	6.0904	6,134.2700	6.1343	0.721	0	0	0
2022/11/28	2044	02/11/2023			Bond Future	11.7879	79.0910	11.8094	78.9586	0.182	0.0000	0.0000	0
2022/11/28	2044	02/11/2023	11.55	Call	Bond Future	4,667.1600	4.6672	4,579.1800	4.5792	(1.885)	0	0	0
2022/11/28	2044	02/11/2023	11.55	Put	Bond Future	6,157.4100	6.1574	6,201.8300	6.2018	0.721	0	0	0
2022/11/28	2044	02/11/2023	11.56	Call	Bond Future	4,697.1500	4.6971	4,608.9000	4.6089	(1.879)	0	0	0
2022/11/28	2044	02/11/2023	11.56	Put	Bond Future	6,123.8100	6.1238	6,167.9600	6.1680	0.721	0	0	0
2022/11/28	2044	01/02/2024	12.29	Call	Bond Future	7,079.7100	7.0797	6,979.1700	6.9792	(1.420)	0	0	0
2022/11/28	2044	01/02/2024	12.29	Put	Bond Future	4,849.6600	4.8497	4,883.8200	4.8838	0.704	0	0	0
2022/11/28	2044	01/02/2024			Bond Future	11.9123	76.2228	11.9346	76.0881	0.187	0.0000	0.0000	0
2022/11/28	2044	01/02/2024	12.27	Call	Bond Future	7,011.4700	7.0115	6,911.3200	6.9113	(1.428)	0	0	0
2022/11/28	2044	01/02/2024	12.27	Put	Bond Future	4,896.7600	4.8968	4,931.3100	4.9313	0.706	0	0	0
2022/11/28	2044	01/02/2024	12.28	Call	Bond Future	7,045.5700	7.0456	6,945.2200	6.9452	(1.424)	0	0	0
2022/11/28	2044	01/02/2024	12.28	Put	Bond Future	4,873.1500	4.8731	4,907.5000	4.9075	0.705	0	0	0
2022/11/28	2046	02/02/2023			Bond Future	112.1629	112.1629	112.1622	112.1622	(0.001)	0.0000	0.0000	13,076
2022/11/28	2046	04/05/2023			Bond Future	112.2901	112.2901	112.2889	112.2889	(0.001)	0.0000	0.0000	4,935
2022/11/28	2046	03/08/2023			Bond Future	114.5439	114.5439	114.5423	114.5423	(0.001)	0.0000	0.0000	0
2022/11/28	2046	02/11/2023			Bond Future	114.8397	114.8397	114.8377	114.8377	(0.002)	0.0000	0.0000	0
2022/11/28	2046	01/02/2024			Bond Future	117.0636	117.0636	117.0618	117.0618	(0.002)	0.0000	0.0000	0
2022/11/28	2050	02/02/2023			Bond Future	112.6181	112.6181	112.2161	112.2161	(0.357)	0.0000	0.0000	9,301
2022/11/28	2050	04/05/2023			Bond Future	114.7867	114.7867	114.3764	114.3764	(0.357)	0.0000	0.0000	3,359
2022/11/28	2050	03/08/2023			Bond Future	114.9083	114.9083	114.4894	114.4894	(0.365)	0.0000	0.0000	0
2022/11/28	2050	02/11/2023			Bond Future	117.2986	117.2986	116.8707	116.8707	(0.365)	0.0000	0.0000	0
2022/11/28	2050	01/02/2024			Bond Future	117.3340	117.3340	116.8980	116.8980	(0.372)	0.0000	0.0000	0
2022/11/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	AL37	02/02/2023			Index Future	855.4780	855.4780	855.3130	855.3130	(0.019)	0.0000	0.0000	0
2022/11/28	AL37	04/05/2023			Index Future	871.7410	871.7410	871.5620	871.5620	(0.021)	0.0000	0.0000	0
2022/11/28	AL37	03/08/2023			Index Future	889.0300	889.0300	888.8400	888.8400	(0.021)	0.0000	0.0000	0
2022/11/28	AL37	02/11/2023			Index Future	907.3160	907.3160	907.1160	907.1160	(0.022)	0.0000	0.0000	0
2022/11/28	AL37	01/02/2024			Index Future	924.7110	924.7110	924.5140	924.5140	(0.021)	0.0000	0.0000	0
2022/11/28	AL7T	02/02/2023			Index Future	985.4140	985.4140	984.5830	984.5830	(0.084)	0.0000	0.0000	0
2022/11/28	AL7T	04/05/2023			Index Future	1,004.1480	1,004.1480	1,003.2880	1,003.2880	(0.086)	0.0000	0.0000	0
2022/11/28	AL7T	03/08/2023			Index Future	1,024.0630	1,024.0630	1,023.1770	1,023.1770	(0.087)	0.0000	0.0000	0
2022/11/28	AL7T	02/11/2023			Index Future	1,045.1260	1,045.1260	1,044.2150	1,044.2150	(0.087)	0.0000	0.0000	0
2022/11/28	AL7T	01/02/2024			Index Future	1,065.1620	1,065.1620	1,064.2420	1,064.2420	(0.086)	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
2022/11/28	ALBI	02/02/2023			Index Future	865.0200	865.0200	864.0790	864.0790	(0.109)	0.0000	0.0000	107
2022/11/28	ALBI	04/05/2023			Index Future	881.4650	881.4650	880.4950	880.4950	(0.110)	0.0000	0.0000	0
2022/11/28	ALBI	03/08/2023			Index Future	898.9470	898.9470	897.9500	897.9500	(0.111)	0.0000	0.0000	0
2022/11/28	ALBI	02/11/2023			Index Future	917.4370	917.4370	916.4130	916.4130	(0.112)	0.0000	0.0000	0
2022/11/28	ALBI	01/02/2024			Index Future	935.0250	935.0250	933.9890	933.9890	(0.111)	0.0000	0.0000	0
2022/11/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C223	25/01/2023			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/28	ES33	02/02/2023			Bond Future	12.2444	75.2334	12.2733	75.0981	0.236	0.0000	0.0000	350
2022/11/28	ES33	04/05/2023			Bond Future	12.4148	72.8890	12.4450	72.7508	0.243	0.0000	0.0000	0
2022/11/28	ES33	03/08/2023			Bond Future	12.5788	74.3527	12.6104	74.2115	0.251	0.0000	0.0000	0
2022/11/28	ES33	02/11/2023			Bond Future	12.7425	72.1053	12.7755	71.9610	0.259	0.0000	0.0000	0
2022/11/28	ES33	01/02/2024			Bond Future	12.9439	73.4990	12.9783	73.3521	0.266	0.0000	0.0000	0
2022/11/28	ES42	02/02/2023			Bond Future	12.4652	73.7267	12.4841	73.6232	0.151	0.0000	0.0000	4,195
2022/11/28	ES42	04/05/2023			Bond Future	12.6186	70.8838	12.6382	70.7780	0.156	0.0000	0.0000	0
2022/11/28	ES42	03/08/2023			Bond Future	12.7621	72.3079	12.7826	72.1998	0.160	0.0000	0.0000	0
2022/11/28	ES42	02/11/2023			Bond Future	12.9050	69.5505	12.9263	69.4399	0.165	0.0000	0.0000	0
2022/11/28	ES42	01/02/2024			Bond Future	13.0714	70.8931	13.0936	70.7806	0.170	0.0000	0.0000	0
2022/11/28	GOVI	02/02/2023	850.82	Call	GOVI	19,640.0000	1.9640	10,280.0000	1.0280	(47.658)	0	0	0
2022/11/28	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/28	GOVI	02/02/2023	850.83	Call	GOVI	19,540.0000	1.9540	10,180.0000	1.0180	(47.902)	0	0	0
2022/11/28	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/28	GOVI	02/02/2023			GOVI	852.7840	852.7840	851.8480	851.8480	(0.110)	0.0000	0.0000	835
2022/11/28	GOVI	02/02/2023	850.84	Call	GOVI	19,440.0000	1.9440	10,080.0000	1.0080	(48.148)	0	0	0
2022/11/28	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/28	GOVI	04/05/2023	852.86	Call	GOVI	161,370.0000	16.1370	151,710.0000	15.1710	(5.986)	0	0	0
2022/11/28	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/28	GOVI	04/05/2023	852.87	Call	GOVI	161,270.0000	16.1270	151,610.0000	15.1610	(5.990)	0	0	0
2022/11/28	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/28	GOVI	04/05/2023			GOVI	868.9970	868.9970	868.0310	868.0310	(0.111)	0.0000	0.0000	0
2022/11/28	GOVI	04/05/2023	852.88	Call	GOVI	161,170.0000	16.1170	151,510.0000	15.1510	(5.994)	0	0	0
2022/11/28	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/28	GOVI	03/08/2023	837.21	Call	GOVI	490,210.0000	49.0210	480,290.0000	48.0290	(2.024)	0	0	0
2022/11/28	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/28	GOVI	03/08/2023	837.22	Call	GOVI	490,110.0000	49.0110	480,190.0000	48.0190	(2.024)	0	0	0
2022/11/28	GOVI	03/08/2023	837.22	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/28	GOVI	03/08/2023			GOVI	886.2310	886.2310	885.2390	885.2390	(0.112)	0.0000	0.0000	0
2022/11/28	GOVI	03/08/2023	837.23	Call	GOVI	490,010.0000	49.0010	480,090.0000	48.0090	(2.024)	0	0	0
2022/11/28	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/28	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/28	GOVI	02/11/2023	885.82	Call	GOVI	186,400.0000	18.6400	176,210.0000	17.6210	(5.467)	0	0	0
2022/11/28	GOVI	02/11/2023			GOVI	904.4600	904.4600	903.4410	903.4410	(0.113)	0.0000	0.0000	0
2022/11/28	GOVI	02/11/2023	885.80	Call	GOVI	186,600.0000	18.6600	176,410.0000	17.6410	(5.461)	0	0	0
2022/11/28	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/28	GOVI	02/11/2023	885.81	Call	GOVI	186,500.0000	18.6500	176,310.0000	17.6310	(5.464)	0	0	0
2022/11/28	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/28	GOVI	01/02/2024	880.00	Call	GOVI	417,990.0000	41.7990	407,680.0000	40.7680	(2.467)	0	0	0
2022/11/28	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/28	GOVI	01/02/2024			GOVI	921.7990	921.7990	920.7680	920.7680	(0.112)	0.0000	0.0000	0
2022/11/28	GOVI	01/02/2024	879.98	Call	GOVI	418,190.0000	41.8190	407,880.0000	40.7880	(2.465)	0	0	0
2022/11/28	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/28	GOVI	01/02/2024	879.99	Call	GOVI	418,090.0000	41.8090	407,780.0000	40.7780	(2.466)	0	0	0
2022/11/28	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/28	IGOV	02/02/2023			Index Future	318.9420	318.9420	318.8320	318.8320	(0.034)	0.0000	0.0000	663
2022/11/28	IGOV	04/05/2023			Index Future	325.0830	325.0830	324.9660	324.9660	(0.036)	0.0000	0.0000	16
2022/11/28	IGOV	03/08/2023			Index Future	331.6050	331.6050	331.4840	331.4840	(0.036)	0.0000	0.0000	0
2022/11/28	IGOV	02/11/2023			Index Future	338.5000	338.5000	338.3740	338.3740	(0.037)	0.0000	0.0000	0
2022/11/28	IGOV	01/02/2024			Index Future	345.0620	345.0620	344.9370	344.9370	(0.036)	0.0000	0.0000	0
2022/11/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/28	JBAF	21/12/2022			Jibar Tradeable Future	7.2350	92.7650	7.2250	92.7750	(0.138)	0.0000	0.0000	68

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
2022/11/28	JBAF	18/01/2023			Jibar Tradeable Future	7.3250	92.6750	7.2550	92.7450	(0.956)	0.0000	0.0000	0
2022/11/28	JBAF	15/02/2023			Jibar Tradeable Future	7.6200	92.3800	7.6100	92.3900	(0.131)	0.0000	0.0000	0
2022/11/28	JBAF	15/03/2023			Jibar Tradeable Future	7.6650	92.3350	7.6450	92.3550	(0.261)	0.0000	0.0000	0
2022/11/28	JBAF	19/04/2023			Jibar Tradeable Future	7.8000	92.2000	7.7700	92.2300	(0.385)	0.0000	0.0000	0
2022/11/28	JBAF	17/05/2023			Jibar Tradeable Future	7.8200	92.1800	7.7800	92.2200	(0.512)	0.0000	0.0000	0
2022/11/28	JBAF	21/06/2023			Jibar Tradeable Future	7.8300	92.1700	7.8000	92.2000	(0.383)	0.0000	0.0000	0
2022/11/28	JBAF	20/09/2023			Jibar Tradeable Future	7.8450	92.1550	7.8250	92.1750	(0.255)	0.0000	0.0000	75
2022/11/28	JBAF	20/12/2023			Jibar Tradeable Future	7.8350	92.1650	7.8150	92.1850	(0.255)	0.0000	0.0000	272
2022/11/28	JBAF	20/03/2024			Jibar Tradeable Future	7.8100	92.1900	7.7800	92.2200	(0.384)	0.0000	0.0000	0
2022/11/28	JBAF	19/06/2024			Jibar Tradeable Future	7.7900	92.2100	7.7500	92.2500	(0.513)	0.0000	0.0000	0
2022/11/28	JBAF	18/09/2024			Jibar Tradeable Future	7.7750	92.2250	7.7350	92.2650	(0.514)	0.0000	0.0000	0
2022/11/28	R035	02/02/2023	9.81	Call	Bond Future	122.5400	0.1225	101.3900	0.1014	(17.260)	0	0	582
2022/11/28	R035	02/02/2023	9.81	Put	Bond Future	9,090.6400	9.0906	9,238.7000	9.2387	1.629	0	0	0
2022/11/28	R035	02/02/2023	9.85	Call	Bond Future	136.3400	0.1363	113.3700	0.1134	(16.848)	0	0	0
2022/11/28	R035	02/02/2023	9.89	Call	Bond Future	151.4200	0.1514	126.5200	0.1265	(16.444)	0	0	388
2022/11/28	R035	02/02/2023	9.89	Put	Bond Future	8,588.6400	8.5886	8,732.9500	8.7329	1.680	0	0	0
2022/11/28	R035	02/02/2023	11.94	Call	Bond Future	4,794.4800	4.7945	4,624.8200	4.6248	(3.539)	0	0	0
2022/11/28	R035	02/02/2023	13.22	Put	Bond Future	152.6800	0.1527	145.4500	0.1454	(4.735)	0	0	976
2022/11/28	R035	02/02/2023	10.88	Call	Bond Future	1,307.5500	1.3075	1,202.9200	1.2029	(8.002)	0	0	0
2022/11/28	R035	02/02/2023	10.88	Put	Bond Future	3,510.5400	3.5105	3,575.1200	3.5751	1.840	0	0	0
2022/11/28	R035	02/02/2023	10.66	Call	Bond Future	878.9800	0.8790	795.2000	0.7952	(9.532)	0	0	0
2022/11/28	R035	02/02/2023	10.66	Put	Bond Future	4,415.4100	4.4154	4,500.8400	4.5008	1.935	0	0	582
2022/11/28	R035	02/02/2023	10.30	Put	Bond Future	6,187.8700	6.1879	6,305.9700	6.3060	1.909	0	0	0
2022/11/28	R035	02/02/2023	10.60	Call	Bond Future	782.1700	0.7822	704.0600	0.7041	(9.986)	0	0	0
2022/11/28	R035	02/02/2023	10.60	Put	Bond Future	4,687.2800	4.6873	4,778.3800	4.7784	1.944	0	0	0
2022/11/28	R035	02/02/2023	10.64	Put	Bond Future	4,504.9400	4.5049	4,592.2700	4.5923	1.939	0	0	0
2022/11/28	R035	02/02/2023			Bond Future	11.2541	88.4159	11.2835	88.2467	0.260	0.0000	0.0000	167,601
2022/11/28	R035	02/02/2023	9.85	Put	Bond Future	8,838.4800	8.8385	8,984.7200	8.9847	1.655	0	0	0
2022/11/28	R035	02/02/2023	11.94	Put	Bond Future	958.2300	0.9582	957.7800	0.9578	(0.047)	0	0	0
2022/11/28	R035	02/02/2023	11.98	Call	Bond Future	4,960.0500	4.9600	4,789.3800	4.7894	(3.441)	0	0	0
2022/11/28	R035	02/02/2023	11.98	Put	Bond Future	907.8100	0.9078	906.3500	0.9064	(0.161)	0	0	388
2022/11/28	R035	02/02/2023	13.22	Call	Bond Future	10,506.8000	10.5068	10,330.3600	10.3304	(1.679)	0	0	0
2022/11/28	R035	02/02/2023	11.05	Call	Bond Future	1,717.3800	1.7174	1,597.4900	1.5975	(6.981)	0	0	976
2022/11/28	R035	02/02/2023	11.05	Put	Bond Future	2,909.4500	2.9094	2,958.7700	2.9588	1.695	0	0	0
2022/11/28	R035	02/02/2023	11.06	Call	Bond Future	1,743.6100	1.7436	1,622.8600	1.6229	(6.925)	0	0	0
2022/11/28	R035	02/02/2023	11.06	Put	Bond Future	2,876.7300	2.8767	2,925.1900	2.9252	1.685	0	0	582
2022/11/28	R035	02/02/2023	10.86	Call	Bond Future	1,263.7000	1.2637	1,160.9500	1.1609	(8.131)	0	0	0
2022/11/28	R035	02/02/2023	10.86	Put	Bond Future	3,586.7300	3.5867	3,653.1900	3.6532	1.853	0	0	0
2022/11/28	R035	02/02/2023	10.87	Call	Bond Future	1,285.5100	1.2855	1,181.8200	1.1818	(8.066)	0	0	0
2022/11/28	R035	02/02/2023	10.87	Put	Bond Future	3,548.4900	3.5485	3,614.0100	3.6140	1.846	0	0	0
2022/11/28	R035	02/02/2023	10.30	Call	Bond Future	406.4100	0.4064	355.3000	0.3553	(12.576)	0	0	976
2022/11/28	R035	02/02/2023	10.64	Call	Bond Future	845.8600	0.8459	763.9800	0.7640	(9.680)	0	0	388
2022/11/28	R035	04/05/2023	11.22	Put	Bond Future	4,043.1900	4.0432	4,100.5600	4.1006	1.419	0	0	0
2022/11/28	R035	04/05/2023	12.46	Call	Bond Future	7,385.4800	7.3855	7,226.8400	7.2268	(2.148)	0	0	0
2022/11/28	R035	04/05/2023	12.46	Put	Bond Future	1,577.3300	1.5773	1,591.5300	1.5915	0.900	0	0	388
2022/11/28	R035	04/05/2023	13.18	Call	Bond Future	10,264.8600	10.2649	10,095.5600	10.0956	(1.649)	0	0	0
2022/11/28	R035	04/05/2023	13.18	Put	Bond Future	895.5800	0.8956	899.1200	0.8991	0.395	0	0	491

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
2022/11/28	R035	04/05/2023	11.17	Call	Bond Future	2,983.3800	2.9834	2,870.3900	2.8704	(3.787)	0	0	491
2022/11/28	R035	04/05/2023	11.20	Call	Bond Future	3,065.8800	3.0659	2,951.4000	2.9514	(3.734)	0	0	0
2022/11/28	R035	04/05/2023	11.21	Call	Bond Future	3,093.6300	3.0936	2,978.6500	2.9787	(3.717)	0	0	0
2022/11/28	R035	04/05/2023	10.60	Call	Bond Future	1,662.7000	1.6627	1,580.2500	1.5803	(4.959)	0	0	388
2022/11/28	R035	04/05/2023	10.60	Put	Bond Future	6,260.2900	6.2603	6,350.6800	6.3507	1.444	0	0	0
2022/11/28	R035	04/05/2023			Bond Future	11.3814	85.5955	11.4120	85.4227	0.268	0.0000	0.0000	0
2022/11/28	R035	04/05/2023	11.22	Call	Bond Future	3,121.5100	3.1215	3,006.0400	3.0060	(3.699)	0	0	0
2022/11/28	R035	04/05/2023	11.17	Put	Bond Future	4,193.4500	4.1935	4,253.3000	4.2533	1.427	0	0	0
2022/11/28	R035	04/05/2023	11.20	Put	Bond Future	4,102.7500	4.1027	4,161.1100	4.1611	1.422	0	0	0
2022/11/28	R035	04/05/2023	11.21	Put	Bond Future	4,072.8800	4.0729	4,130.7400	4.1307	1.421	0	0	0
2022/11/28	R035	04/05/2023	9.85	Call	Bond Future	676.5700	0.6766	630.7400	0.6307	(6.774)	0	0	388
2022/11/28	R035	04/05/2023	9.85	Put	Bond Future	10,025.5800	10.0256	10,152.5900	10.1526	1.267	0	0	0
2022/11/28	R035	04/05/2023	10.42	Call	Bond Future	1,353.6400	1.3536	1,280.8600	1.2809	(5.377)	0	0	491
2022/11/28	R035	04/05/2023	10.42	Put	Bond Future	7,060.2400	7.0602	7,160.3000	7.1603	1.417	0	0	0
2022/11/28	R035	03/08/2023	12.00	Call	Bond Future	5,914.6000	5.9146	5,779.7200	5.7797	(2.280)	0	0	0
2022/11/28	R035	03/08/2023	12.00	Put	Bond Future	3,215.3800	3.2154	3,257.0100	3.2570	1.295	0	0	0
2022/11/28	R035	03/08/2023			Bond Future	11.5026	87.2943	11.5344	87.1178	0.277	0.0000	0.0000	0
2022/11/28	R035	03/08/2023	11.98	Call	Bond Future	5,847.6200	5.8476	5,713.3500	5.7134	(2.296)	0	0	0
2022/11/28	R035	03/08/2023	11.98	Put	Bond Future	3,254.5100	3.2545	3,296.7500	3.2968	1.298	0	0	0
2022/11/28	R035	03/08/2023	11.99	Call	Bond Future	5,881.0800	5.8811	5,746.5000	5.7465	(2.288)	0	0	0
2022/11/28	R035	03/08/2023	11.99	Put	Bond Future	3,234.8900	3.2349	3,276.8200	3.2768	1.296	0	0	0
2022/11/28	R035	02/11/2023	11.41	Call	Bond Future	3,906.9900	3.9070	3,800.7000	3.8007	(2.721)	0	0	0
2022/11/28	R035	02/11/2023	11.41	Put	Bond Future	5,073.0200	5.0730	5,147.1100	5.1471	1.460	0	0	0
2022/11/28	R035	02/11/2023	11.42	Call	Bond Future	3,933.6600	3.9337	3,827.0000	3.8270	(2.711)	0	0	0
2022/11/28	R035	02/11/2023	11.42	Put	Bond Future	5,044.1800	5.0442	5,117.9000	5.1179	1.461	0	0	0
2022/11/28	R035	02/11/2023			Bond Future	11.6220	84.5870	11.6552	84.4067	0.285	0.0000	0.0000	0
2022/11/28	R035	02/11/2023	11.43	Call	Bond Future	3,960.4300	3.9604	3,853.3900	3.8534	(2.703)	0	0	0
2022/11/28	R035	02/11/2023	11.43	Put	Bond Future	5,015.4800	5.0155	5,088.8200	5.0888	1.462	0	0	0
2022/11/28	R035	01/02/2024	12.18	Put	Bond Future	3,980.8000	3.9808	4,038.5100	4.0385	1.450	0	0	0
2022/11/28	R035	01/02/2024	12.19	Call	Bond Future	6,129.2400	6.1292	6,003.0500	6.0030	(2.059)	0	0	0
2022/11/28	R035	01/02/2024	12.19	Put	Bond Future	3,960.8100	3.9608	4,018.2200	4.0182	1.449	0	0	0
2022/11/28	R035	01/02/2024			Bond Future	11.7749	86.2043	11.8094	86.0207	0.293	0.0000	0.0000	0
2022/11/28	R035	01/02/2024	12.18	Call	Bond Future	6,097.9400	6.0979	5,972.0500	5.9721	(2.064)	0	0	0
2022/11/28	R035	01/02/2024	12.20	Call	Bond Future	6,160.5800	6.1606	6,034.1100	6.0341	(2.053)	0	0	0
2022/11/28	R035	01/02/2024	12.20	Put	Bond Future	3,940.9200	3.9409	3,998.0500	3.9981	1.450	0	0	0
2022/11/28	R186	02/02/2023	8.32	Call	Bond Future	444.9600	0.4450	417.3200	0.4173	(6.212)	0	0	0
2022/11/28	R186	02/02/2023	8.32	Put	Bond Future	2,007.0700	2.0071	2,010.4600	2.0105	0.169	0	0	0
2022/11/28	R186	02/02/2023	8.33	Call	Bond Future	455.2000	0.4552	427.2400	0.4272	(6.142)	0	0	0
2022/11/28	R186	02/02/2023	8.33	Put	Bond Future	1,983.3700	1.9834	1,986.4400	1.9864	0.155	0	0	0
2022/11/28	R186	02/02/2023			Bond Future	8.7844	106.8879	8.7937	106.8568	0.106	0.0000	0.0000	72,500
2022/11/28	R186	02/02/2023	8.34	Call	Bond Future	465.4300	0.4654	437.1600	0.4372	(6.074)	0	0	0
2022/11/28	R186	02/02/2023	8.34	Put	Bond Future	1,959.6700	1.9597	1,962.4300	1.9624	0.141	0	0	0
2022/11/28	R186	04/05/2023	8.83	Put	Bond Future	1,670.4900	1.6705	1,671.8200	1.6718	0.080	0	0	0
2022/11/28	R186	04/05/2023	8.84	Call	Bond Future	1,540.6400	1.5406	1,509.7300	1.5097	(2.006)	0	0	0
2022/11/28	R186	04/05/2023			Bond Future	8.8767	108.9204	8.8869	108.8883	0.115	0.0000	0.0000	12,188
2022/11/28	R186	04/05/2023	8.82	Call	Bond Future	1,508.0400	1.5080	1,477.3700	1.4774	(2.034)	0	0	0
2022/11/28	R186	04/05/2023	8.82	Put	Bond Future	1,685.7700	1.6858	1,687.2100	1.6872	0.085	0	0	0

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2022/11/28	R186	04/05/2023	8.83	Call	Bond Future	1,524.1500	1.5241	1,493.3700	1.4934	(2.019)	0	0	0
2022/11/28	R186	04/05/2023	8.84	Put	Bond Future	1,655.6100	1.6556	1,656.8100	1.6568	0.072	0	0	0
2022/11/28	R186	03/08/2023	9.73	Put	Bond Future	1,072.5600	1.0726	1,072.2500	1.0722	(0.029)	0	0	0
2022/11/28	R186	03/08/2023	9.74	Call	Bond Future	3,350.2500	3.3502	3,316.8100	3.3168	(0.998)	0	0	0
2022/11/28	R186	03/08/2023	9.74	Put	Bond Future	1,064.9000	1.0649	1,064.5300	1.0645	(0.035)	0	0	0
2022/11/28	R186	03/08/2023			Bond Future	8.9505	105.7774	8.9617	105.7443	0.126	0.0000	0.0000	0
2022/11/28	R186	03/08/2023	9.73	Call	Bond Future	3,329.3600	3.3294	3,295.9800	3.2960	(1.003)	0	0	0
2022/11/28	R186	03/08/2023	9.75	Call	Bond Future	3,371.1700	3.3712	3,337.6900	3.3377	(0.993)	0	0	0
2022/11/28	R186	03/08/2023	9.75	Put	Bond Future	1,057.2800	1.0573	1,056.8700	1.0569	(0.039)	0	0	0
2022/11/28	R186	02/11/2023	9.40	Call	Bond Future	2,621.7300	2.6217	2,592.8400	2.5928	(1.102)	0	0	0
2022/11/28	R186	02/11/2023	9.40	Put	Bond Future	1,547.6700	1.5477	1,552.8000	1.5528	0.331	0	0	0
2022/11/28	R186	02/11/2023	9.15	Call	Bond Future	2,196.4000	2.1964	2,169.3200	2.1693	(1.233)	0	0	1,715
2022/11/28	R186	02/11/2023			Bond Future	9.0050	107.9558	9.0175	107.9218	0.138	0.0000	0.0000	0
2022/11/28	R186	02/11/2023	10.42	Call	Bond Future	4,617.0300	4.6170	4,583.4200	4.5834	(0.728)	0	0	0
2022/11/28	R186	02/11/2023	10.42	Put	Bond Future	832.9800	0.8330	833.3900	0.8334	0.049	0	0	1,715
2022/11/28	R186	02/11/2023	9.15	Put	Bond Future	1,800.5800	1.8006	1,807.5200	1.8075	0.385	0	0	0
2022/11/28	R186	02/11/2023	9.38	Call	Bond Future	2,586.3500	2.5863	2,557.5900	2.5576	(1.112)	0	0	0
2022/11/28	R186	02/11/2023	9.38	Put	Bond Future	1,566.3400	1.5663	1,571.6000	1.5716	0.336	0	0	0
2022/11/28	R186	02/11/2023	9.39	Call	Bond Future	2,604.2200	2.6042	2,575.4000	2.5754	(1.107)	0	0	0
2022/11/28	R186	02/11/2023	9.39	Put	Bond Future	1,557.1800	1.5572	1,562.3800	1.5624	0.334	0	0	0
2022/11/28	R186	01/02/2024	9.51	Call	Bond Future	2,673.4600	2.6735	2,646.1700	2.6462	(1.021)	0	0	0
2022/11/28	R186	01/02/2024	9.52	Put	Bond Future	1,709.7800	1.7098	1,716.8000	1.7168	0.411	0	0	0
2022/11/28	R186	01/02/2024	9.50	Call	Bond Future	2,657.2400	2.6572	2,630.0200	2.6300	(1.024)	0	0	0
2022/11/28	R186	01/02/2024			Bond Future	9.1307	104.7178	9.1442	104.6834	0.149	0.0000	0.0000	0
2022/11/28	R186	01/02/2024	9.51	Put	Bond Future	1,718.5500	1.7185	1,725.6300	1.7256	0.412	0	0	0
2022/11/28	R186	01/02/2024	9.52	Call	Bond Future	2,689.7100	2.6897	2,662.3600	2.6624	(1.017)	0	0	0
2022/11/28	R186	01/02/2024	9.50	Put	Bond Future	1,727.3600	1.7274	1,734.5100	1.7345	0.414	0	0	0
2022/11/28	R197	02/02/2023			Bond Future	329.5638	329.5638	329.5526	329.5526	(0.003)	0.0000	0.0000	977
2022/11/28	R197	04/05/2023			Bond Future	335.9090	335.9090	335.8961	335.8961	(0.004)	0.0000	0.0000	0
2022/11/28	R197	03/08/2023			Bond Future	333.5844	333.5844	333.5700	333.5700	(0.004)	0.0000	0.0000	0
2022/11/28	R197	02/11/2023			Bond Future	340.5240	340.5240	340.5086	340.5086	(0.005)	0.0000	0.0000	0
2022/11/28	R202	02/02/2023			Bond Future	245.2713	245.2713	245.4885	245.4885	0.089	0.0000	0.0000	5,970
2022/11/28	R202	04/05/2023			Bond Future	249.9935	249.9935	250.2138	250.2138	0.088	0.0000	0.0000	0
2022/11/28	R202	03/08/2023			Bond Future	250.1951	250.1951	250.4189	250.4189	0.089	0.0000	0.0000	0
2022/11/28	R202	02/11/2023			Bond Future	255.3990	255.3990	255.6272	255.6272	0.089	0.0000	0.0000	0
2022/11/28	R202	01/02/2024			Bond Future	255.4033	255.4033	255.6361	255.6361	0.091	0.0000	0.0000	0
2022/11/28	R209	02/02/2023	10.78	Call	Bond Future	953.7400	0.9537	870.3200	0.8703	(8.747)	0	0	0
2022/11/28	R209	02/02/2023	10.79	Call	Bond Future	971.1800	0.9712	886.9200	0.8869	(8.676)	0	0	0
2022/11/28	R209	02/02/2023	10.80	Put	Bond Future	3,381.9600	3.3820	3,445.8800	3.4459	1.890	0	0	0
2022/11/28	R209	02/02/2023			Bond Future	11.2600	68.2656	11.2894	68.1166	0.261	0.0000	0.0000	25,765
2022/11/28	R209	02/02/2023	10.78	Put	Bond Future	3,453.7800	3.4538	3,519.3800	3.5194	1.899	0	0	0
2022/11/28	R209	02/02/2023	10.79	Put	Bond Future	3,417.7900	3.4178	3,482.5500	3.4825	1.895	0	0	0
2022/11/28	R209	02/02/2023	10.80	Call	Bond Future	988.7100	0.9887	903.6100	0.9036	(8.607)	0	0	0
2022/11/28	R209	04/05/2023	11.10	Call	Bond Future	2,468.3100	2.4683	2,371.3900	2.3714	(3.927)	0	0	0
2022/11/28	R209	04/05/2023	11.10	Put	Bond Future	3,865.6200	3.8656	3,920.8800	3.9209	1.430	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
2022/11/28	R209	04/05/2023	10.00	Call	Bond Future	726.6400	0.7266	680.1300	0.6801	(6.401)	0	0	1,000
2022/11/28	R209	04/05/2023	10.00	Put	Bond Future	8,123.9100	8.1239	8,229.5800	8.2296	1.301	0	0	0
2022/11/28	R209	04/05/2023	11.09	Call	Bond Future	2,445.0400	2.4450	2,348.5700	2.3486	(3.946)	0	0	0
2022/11/28	R209	04/05/2023	11.09	Put	Bond Future	3,893.7800	3.8938	3,949.4900	3.9495	1.431	0	0	0
2022/11/28	R209	04/05/2023			Bond Future	11.3759	66.4127	11.4064	66.2606	0.268	0.0000	0.0000	2,510
2022/11/28	R209	04/05/2023	11.11	Call	Bond Future	2,491.6800	2.4917	2,394.3100	2.3943	(3.908)	0	0	0
2022/11/28	R209	04/05/2023	11.11	Put	Bond Future	3,837.6300	3.8376	3,892.4400	3.8924	1.428	0	0	0
2022/11/28	R209	04/05/2023	12.50	Call	Bond Future	6,617.5500	6.6175	6,476.8500	6.4768	(2.126)	0	0	0
2022/11/28	R209	04/05/2023	12.50	Put	Bond Future	1,326.9700	1.3270	1,338.4500	1.3384	0.865	0	0	8,500
2022/11/28	R209	04/05/2023	11.00	Call	Bond Future	2,241.4100	2.2414	2,149.1000	2.1491	(4.118)	0	0	0
2022/11/28	R209	04/05/2023	11.00	Put	Bond Future	4,155.4300	4.1554	4,215.3000	4.2153	1.441	0	0	6,250
2022/11/28	R209	03/08/2023	11.93	Call	Bond Future	5,047.4900	5.0475	4,929.6300	4.9296	(2.335)	0	0	0
2022/11/28	R209	03/08/2023	11.94	Call	Bond Future	5,076.5100	5.0765	4,958.3700	4.9584	(2.327)	0	0	0
2022/11/28	R209	03/08/2023	11.95	Put	Bond Future	2,870.3900	2.8704	2,907.3900	2.9074	1.289	0	0	0
2022/11/28	R209	03/08/2023			Bond Future	11.4839	67.7310	11.5156	67.5756	0.276	0.0000	0.0000	0
2022/11/28	R209	03/08/2023	11.93	Put	Bond Future	2,905.8200	2.9058	2,943.3700	2.9434	1.292	0	0	0
2022/11/28	R209	03/08/2023	11.94	Put	Bond Future	2,887.9500	2.8880	2,925.2200	2.9252	1.291	0	0	0
2022/11/28	R209	03/08/2023	11.95	Call	Bond Future	5,105.7800	5.1058	4,987.3700	4.9874	(2.319)	0	0	0
2022/11/28	R209	02/11/2023	11.33	Call	Bond Future	3,342.4000	3.3424	3,249.8300	3.2498	(2.770)	0	0	0
2022/11/28	R209	02/11/2023	11.33	Put	Bond Future	4,603.8400	4.6038	4,669.9900	4.6700	1.437	0	0	0
2022/11/28	R209	02/11/2023	11.34	Call	Bond Future	3,365.8500	3.3658	3,272.9500	3.2730	(2.760)	0	0	0
2022/11/28	R209	02/11/2023	11.34	Put	Bond Future	4,577.6200	4.5776	4,643.4400	4.6434	1.438	0	0	0
2022/11/28	R209	02/11/2023			Bond Future	11.5872	65.9740	11.6201	65.8152	0.284	0.0000	0.0000	0
2022/11/28	R209	02/11/2023	11.35	Call	Bond Future	3,389.1300	3.3891	3,295.8900	3.2959	(2.751)	0	0	0
2022/11/28	R209	02/11/2023	11.35	Put	Bond Future	4,551.2800	4.5513	4,616.7600	4.6168	1.439	0	0	0
2022/11/28	R209	01/02/2024	12.13	Put	Bond Future	3,478.8800	3.4789	3,528.7000	3.5287	1.432	0	0	0
2022/11/28	R209	01/02/2024	12.14	Call	Bond Future	5,438.9800	5.4390	5,326.9400	5.3269	(2.060)	0	0	0
2022/11/28	R209	01/02/2024	12.14	Put	Bond Future	3,461.2000	3.4612	3,510.7700	3.5108	1.432	0	0	0
2022/11/28	R209	01/02/2024			Bond Future	11.7152	67.2352	11.7492	67.0736	0.291	0.0000	0.0000	0
2022/11/28	R209	01/02/2024	12.12	Call	Bond Future	5,383.5000	5.3835	5,271.9600	5.2720	(2.072)	0	0	0
2022/11/28	R209	01/02/2024	12.12	Put	Bond Future	3,496.9400	3.4969	3,547.0100	3.5470	1.432	0	0	0
2022/11/28	R209	01/02/2024	12.13	Call	Bond Future	5,411.0800	5.4111	5,299.2900	5.2993	(2.066)	0	0	0
2022/11/28	R210	02/02/2023			Bond Future	223.2141	223.2141	223.4255	223.4255	0.095	0.0000	0.0000	372
2022/11/28	R210	04/05/2023			Bond Future	224.4308	224.4308	224.6452	224.6452	0.096	0.0000	0.0000	0
2022/11/28	R210	03/08/2023			Bond Future	228.9352	228.9352	229.1533	229.1533	0.095	0.0000	0.0000	0
2022/11/28	R210	02/11/2023			Bond Future	230.5333	230.5333	230.7552	230.7552	0.096	0.0000	0.0000	0
2022/11/28	R210	01/02/2024			Bond Future	234.9987	234.9987	235.2256	235.2256	0.097	0.0000	0.0000	0
2022/11/28	R213	02/02/2023	10.01	Call	Bond Future	425.8800	0.4259	389.8300	0.3898	(8.465)	0	0	0
2022/11/28	R213	02/02/2023	10.43	Put	Bond Future	2,422.4900	2.4225	2,428.6500	2.4287	0.254	0	0	0
2022/11/28	R213	02/02/2023	12.20	Call	Bond Future	6,661.1800	6.6612	6,584.6600	6.5847	(1.149)	0	0	0
2022/11/28	R213	02/02/2023	12.20	Put	Bond Future	224.7800	0.2248	212.1400	0.2121	(5.623)	0	0	912
2022/11/28	R213	02/02/2023	10.22	Put	Bond Future	3,065.1900	3.0652	3,081.9200	3.0819	0.546	0	0	0
2022/11/28	R213	02/02/2023	10.23	Call	Bond Future	700.1700	0.7002	652.5100	0.6525	(6.807)	0	0	0
2022/11/28	R213	02/02/2023	10.35	Call	Bond Future	893.7600	0.8938	839.9200	0.8399	(6.024)	0	0	0
2022/11/28	R213	02/02/2023	10.35	Put	Bond Future	2,654.4100	2.6544	2,664.4500	2.6644	0.378	0	0	476
2022/11/28	R213	02/02/2023			Bond Future	10.7268	83.3106	10.7407	83.2468	0.129	0.0000	0.0000	39,597

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
2022/11/28	R213	02/02/2023	9.16	Call	Bond Future	38.7600	0.0388	32.2200	0.0322	(16.873)	0	0	476
2022/11/28	R213	02/02/2023	9.16	Put	Bond Future	7,691.5600	7.6916	7,748.9000	7.7489	0.745	0	0	0
2022/11/28	R213	02/02/2023	10.01	Put	Bond Future	3,817.5200	3.8175	3,845.3500	3.8454	0.729	0	0	476
2022/11/28	R213	02/02/2023	10.21	Call	Bond Future	671.3800	0.6714	624.7500	0.6248	(6.945)	0	0	0
2022/11/28	R213	02/02/2023	10.21	Put	Bond Future	3,098.6800	3.0987	3,115.9300	3.1159	0.557	0	0	0
2022/11/28	R213	02/02/2023	10.43	Call	Bond Future	1,039.7200	1.0397	982.0000	0.9820	(5.551)	0	0	912
2022/11/28	R213	02/02/2023	10.22	Call	Bond Future	685.7400	0.6857	638.5900	0.6386	(6.876)	0	0	0
2022/11/28	R213	02/02/2023	10.23	Put	Bond Future	3,031.8100	3.0318	3,048.0300	3.0480	0.535	0	0	0
2022/11/28	R213	04/05/2023	10.75	Call	Bond Future	2,504.5900	2.5046	2,447.0200	2.4470	(2.299)	0	0	0
2022/11/28	R213	04/05/2023	10.75	Put	Bond Future	2,984.9900	2.9850	2,992.8800	2.9929	0.264	0	0	0
2022/11/28	R213	04/05/2023			Bond Future	10.8565	81.3441	10.8711	81.2786	0.134	0.0000	0.0000	0
2022/11/28	R213	04/05/2023	10.74	Call	Bond Future	2,482.5200	2.4825	2,425.1500	2.4251	(2.311)	0	0	0
2022/11/28	R213	04/05/2023	10.74	Put	Bond Future	3,008.2100	3.0082	3,016.3000	3.0163	0.269	0	0	0
2022/11/28	R213	04/05/2023	10.73	Call	Bond Future	2,460.3400	2.4603	2,403.1700	2.4032	(2.324)	0	0	0
2022/11/28	R213	04/05/2023	10.73	Put	Bond Future	3,031.3400	3.0313	3,039.6300	3.0396	0.273	0	0	0
2022/11/28	R213	03/08/2023	11.62	Put	Bond Future	2,185.2500	2.1853	2,189.7900	2.1898	0.208	0	0	0
2022/11/28	R213	03/08/2023	11.63	Call	Bond Future	4,956.5700	4.9566	4,894.0100	4.8940	(1.262)	0	0	0
2022/11/28	R213	03/08/2023			Bond Future	10.9794	82.9583	10.9947	82.8913	0.139	0.0000	0.0000	0
2022/11/28	R213	03/08/2023	11.62	Call	Bond Future	4,928.3100	4.9283	4,865.8600	4.8659	(1.267)	0	0	0
2022/11/28	R213	03/08/2023	11.63	Put	Bond Future	2,171.6500	2.1716	2,176.0800	2.1761	0.204	0	0	0
2022/11/28	R213	03/08/2023	11.61	Call	Bond Future	4,900.3500	4.9004	4,838.0000	4.8380	(1.272)	0	0	0
2022/11/28	R213	03/08/2023	11.61	Put	Bond Future	2,199.1900	2.1992	2,203.8300	2.2038	0.211	0	0	0
2022/11/28	R213	02/11/2023	11.13	Call	Bond Future	3,359.3700	3.3594	3,308.9100	3.3089	(1.502)	0	0	0
2022/11/28	R213	02/11/2023	11.13	Put	Bond Future	3,239.0600	3.2391	3,257.2000	3.2572	0.560	0	0	0
2022/11/28	R213	02/11/2023			Bond Future	11.1018	81.1132	11.1179	81.0446	0.145	0.0000	0.0000	0
2022/11/28	R213	02/11/2023	11.12	Call	Bond Future	3,336.2300	3.3362	3,285.9200	3.2859	(1.508)	0	0	0
2022/11/28	R213	02/11/2023	11.12	Put	Bond Future	3,258.5100	3.2585	3,276.8000	3.2768	0.561	0	0	0
2022/11/28	R213	02/11/2023	11.11	Call	Bond Future	3,313.1700	3.3132	3,263.0100	3.2630	(1.514)	0	0	0
2022/11/28	R213	02/11/2023	11.11	Put	Bond Future	3,278.0700	3.2781	3,296.5100	3.2965	0.563	0	0	0
2022/11/28	R213	01/02/2024	11.71	Call	Bond Future	4,703.6400	4.7036	4,649.2800	4.6493	(1.156)	0	0	0
2022/11/28	R213	01/02/2024	11.71	Put	Bond Future	2,890.1700	2.8902	2,905.5300	2.9055	0.531	0	0	0
2022/11/28	R213	01/02/2024	11.70	Call	Bond Future	4,678.2300	4.6782	4,623.9800	4.6240	(1.160)	0	0	0
2022/11/28	R213	01/02/2024	11.70	Put	Bond Future	2,904.9900	2.9050	2,920.4600	2.9205	0.533	0	0	0
2022/11/28	R213	01/02/2024			Bond Future	11.2656	82.6648	11.2824	82.5951	0.150	0.0000	0.0000	0
2022/11/28	R213	01/02/2024	11.72	Call	Bond Future	4,728.7400	4.7287	4,674.2700	4.6743	(1.152)	0	0	0
2022/11/28	R213	01/02/2024	11.72	Put	Bond Future	2,875.0700	2.8751	2,890.3200	2.8903	0.530	0	0	0
2022/11/28	R214	02/02/2023	11.07	Call	Bond Future	1,336.8600	1.3369	1,254.8500	1.2548	(6.135)	0	0	0
2022/11/28	R214	02/02/2023	11.07	Put	Bond Future	3,003.5800	3.0036	3,023.8300	3.0238	0.674	0	0	0
2022/11/28	R214	02/02/2023	11.08	Call	Bond Future	1,358.8900	1.3589	1,276.2600	1.2763	(6.081)	0	0	0
2022/11/28	R214	02/02/2023	11.08	Put	Bond Future	2,970.0900	2.9701	2,989.7200	2.9897	0.661	0	0	0
2022/11/28	R214	02/02/2023	11.10	Call	Bond Future	1,403.3400	1.4033	1,319.5000	1.3195	(5.974)	0	0	0
2022/11/28	R214	02/02/2023			Bond Future	11.3761	65.8134	11.3953	65.7112	0.169	0.0000	0.0000	71,030
2022/11/28	R214	02/02/2023	10.30	Call	Bond Future	282.3300	0.2823	249.4800	0.2495	(11.635)	0	0	3,550
2022/11/28	R214	02/02/2023	10.30	Put	Bond Future	6,455.8400	6.4558	6,525.2500	6.5252	1.075	0	0	0
2022/11/28	R214	02/02/2023	11.00	Call	Bond Future	1,189.0800	1.1891	1,111.4800	1.1115	(6.526)	0	0	3,550
2022/11/28	R214	02/02/2023	11.00	Put	Bond Future	3,246.5700	3.2466	3,271.2300	3.2712	0.760	0	0	0
2022/11/28	R214	02/02/2023	11.80	Call	Bond Future	3,432.4800	3.4325	3,320.1600	3.3202	(3.272)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/28	R214	02/02/2023	11.80	Put	Bond Future	1,232.7600	1.2328	1,222.7000	1.2227	(0.816)	0	0	0
2022/11/28	R214	02/02/2023	11.09	Call	Bond Future	1,381.0100	1.3810	1,297.7800	1.2978	(6.027)	0	0	0
2022/11/28	R214	02/02/2023	11.09	Put	Bond Future	2,936.7500	2.9368	2,955.7800	2.9558	0.648	0	0	0
2022/11/28	R214	02/02/2023	11.10	Put	Bond Future	2,903.7000	2.9037	2,922.1200	2.9221	0.634	0	0	0
2022/11/28	R214	04/05/2023	11.36	Call	Bond Future	3,041.1800	3.0412	2,958.2500	2.9582	(2.727)	0	0	0
2022/11/28	R214	04/05/2023	11.36	Put	Bond Future	3,686.1400	3.6861	3,707.7100	3.7077	0.585	0	0	0
2022/11/28	R214	04/05/2023	11.37	Call	Bond Future	3,067.6100	3.0676	2,984.3900	2.9844	(2.713)	0	0	0
2022/11/28	R214	04/05/2023	11.37	Put	Bond Future	3,659.1800	3.6592	3,680.4600	3.6805	0.582	0	0	0
2022/11/28	R214	04/05/2023			Bond Future	11.4817	63.7679	11.5016	63.6634	0.173	0.0000	0.0000	0
2022/11/28	R214	04/05/2023	11.38	Call	Bond Future	3,094.1500	3.0942	3,010.6300	3.0106	(2.699)	0	0	0
2022/11/28	R214	04/05/2023	11.38	Put	Bond Future	3,632.4000	3.6324	3,653.3800	3.6534	0.578	0	0	0
2022/11/28	R214	03/08/2023	12.14	Call	Bond Future	5,633.6600	5.6337	5,542.1600	5.5422	(1.624)	0	0	0
2022/11/28	R214	03/08/2023	12.14	Put	Bond Future	2,838.4500	2.8385	2,853.7100	2.8537	0.538	0	0	0
2022/11/28	R214	03/08/2023	12.15	Call	Bond Future	5,664.3200	5.6643	5,572.6600	5.5727	(1.618)	0	0	0
2022/11/28	R214	03/08/2023	12.15	Put	Bond Future	2,820.8800	2.8209	2,835.9800	2.8360	0.535	0	0	0
2022/11/28	R214	03/08/2023			Bond Future	11.5812	65.0334	11.6018	64.9267	0.178	0.0000	0.0000	0
2022/11/28	R214	03/08/2023	12.16	Call	Bond Future	5,695.2200	5.6952	5,603.3900	5.6034	(1.612)	0	0	0
2022/11/28	R214	03/08/2023	12.16	Put	Bond Future	2,803.6200	2.8036	2,818.5500	2.8186	0.533	0	0	0
2022/11/28	R214	02/11/2023	11.45	Put	Bond Future	4,981.1300	4.9811	5,017.9000	5.0179	0.738	0	0	0
2022/11/28	R214	02/11/2023	11.46	Call	Bond Future	3,820.8600	3.8209	3,748.2600	3.7483	(1.900)	0	0	0
2022/11/28	R214	02/11/2023	11.46	Put	Bond Future	4,953.4800	4.9535	4,990.0200	4.9900	0.738	0	0	0
2022/11/28	R214	02/11/2023			Bond Future	11.6783	63.0733	11.6996	62.9642	0.183	0.0000	0.0000	0
2022/11/28	R214	02/11/2023	11.47	Call	Bond Future	3,845.6800	3.8457	3,772.8700	3.7729	(1.893)	0	0	0
2022/11/28	R214	02/11/2023	11.47	Put	Bond Future	4,925.7100	4.9257	4,962.0400	4.9620	0.738	0	0	0
2022/11/28	R214	02/11/2023	11.45	Call	Bond Future	3,795.8600	3.7959	3,723.4900	3.7235	(1.907)	0	0	0
2022/11/28	R214	01/02/2024	12.16	Call	Bond Future	5,646.4700	5.6465	5,564.3700	5.5644	(1.454)	0	0	0
2022/11/28	R214	01/02/2024	12.16	Put	Bond Future	3,877.7100	3.8777	3,906.6600	3.9067	0.747	0	0	0
2022/11/28	R214	01/02/2024			Bond Future	11.8005	64.2793	11.8226	64.1683	0.187	0.0000	0.0000	0
2022/11/28	R214	01/02/2024	12.14	Call	Bond Future	5,589.7900	5.5898	5,508.0400	5.5080	(1.462)	0	0	0
2022/11/28	R214	01/02/2024	12.14	Put	Bond Future	3,917.3400	3.9173	3,946.6400	3.9466	0.748	0	0	0
2022/11/28	R214	01/02/2024	12.15	Call	Bond Future	5,618.1100	5.6181	5,536.1800	5.5362	(1.458)	0	0	0
2022/11/28	R214	01/02/2024	12.15	Put	Bond Future	3,897.4800	3.8975	3,926.6000	3.9266	0.747	0	0	0
2022/11/28	R248	02/02/2023	11.00	Call	Bond Future	1,536.7900	1.5368	1,425.6000	1.4256	(7.235)	0	0	0
2022/11/28	R248	02/02/2023	11.00	Put	Bond Future	3,988.7500	3.9888	4,040.9200	4.0409	1.308	0	0	0
2022/11/28	R248	02/02/2023	11.70	Call	Bond Future	3,959.0000	3.9590	3,798.0100	3.7980	(4.066)	0	0	0
2022/11/28	R248	02/02/2023	11.70	Put	Bond Future	1,712.7900	1.7128	1,715.1600	1.7152	0.138	0	0	0
2022/11/28	R248	02/02/2023	11.08	Call	Bond Future	1,754.8500	1.7549	1,636.1900	1.6362	(6.762)	0	0	0
2022/11/28	R248	02/02/2023	11.08	Put	Bond Future	3,644.6000	3.6446	3,689.3000	3.6893	1.226	0	0	0
2022/11/28	R248	02/02/2023	11.10	Put	Bond Future	3,562.1100	3.5621	3,605.0000	3.6050	1.204	0	0	0
2022/11/28	R248	02/02/2023			Bond Future	11.3562	82.3467	11.3806	82.1833	0.215	0.0000	0.0000	247,577
2022/11/28	R248	02/02/2023	10.40	Call	Bond Future	456.7400	0.4567	403.0000	0.4030	(11.766)	0	0	3,820
2022/11/28	R248	02/02/2023	10.40	Put	Bond Future	7,351.2100	7.3512	7,460.8300	7.4608	1.491	0	0	0
2022/11/28	R248	02/02/2023	11.06	Call	Bond Future	1,698.7200	1.6987	1,581.9000	1.5819	(6.877)	0	0	0
2022/11/28	R248	02/02/2023	11.06	Put	Bond Future	3,728.3900	3.7284	3,774.9300	3.7749	1.248	0	0	0
2022/11/28	R248	02/02/2023	11.07	Call	Bond Future	1,726.5900	1.7266	1,608.8500	1.6088	(6.819)	0	0	0
2022/11/28	R248	02/02/2023	11.07	Put	Bond Future	3,686.2400	3.6862	3,731.8600	3.7319	1.238	0	0	0
2022/11/28	R248	02/02/2023	11.10	Call	Bond Future	1,811.8600	1.8119	1,691.3900	1.6914	(6.649)	0	0	3,820

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2022/11/28	R248	04/05/2023	11.35	Call	Bond Future	3,836.0200	3.8360	3,714.1900	3.7142	(3.176)	0	0	0
2022/11/28	R248	04/05/2023	11.35	Put	Bond Future	4,590.2700	4.5903	4,635.2200	4.6352	0.979	0	0	0
2022/11/28	R248	04/05/2023			Bond Future	11.4635	79.4550	11.4888	79.2882	0.221	0.0000	0.0000	10,943
2022/11/28	R248	04/05/2023	11.33	Call	Bond Future	3,769.6400	3.7696	3,648.7500	3.6488	(3.207)	0	0	0
2022/11/28	R248	04/05/2023	11.33	Put	Bond Future	4,658.1600	4.6582	4,704.0500	4.7040	0.985	0	0	0
2022/11/28	R248	04/05/2023	11.34	Call	Bond Future	3,802.6600	3.8027	3,681.3000	3.6813	(3.191)	0	0	0
2022/11/28	R248	04/05/2023	11.34	Put	Bond Future	4,624.0000	4.6240	4,669.4200	4.6694	0.982	0	0	0
2022/11/28	R248	03/08/2023	12.11	Call	Bond Future	6,975.1000	6.9751	6,837.8200	6.8378	(1.968)	0	0	0
2022/11/28	R248	03/08/2023	12.11	Put	Bond Future	3,594.1500	3.5942	3,627.2100	3.6272	0.920	0	0	0
2022/11/28	R248	03/08/2023			Bond Future	11.5677	80.9944	11.5940	80.8241	0.228	0.0000	0.0000	0
2022/11/28	R248	03/08/2023	12.09	Call	Bond Future	6,899.2500	6.8992	6,762.5200	6.7625	(1.982)	0	0	0
2022/11/28	R248	03/08/2023	12.09	Put	Bond Future	3,638.3300	3.6383	3,671.9400	3.6719	0.924	0	0	0
2022/11/28	R248	03/08/2023	12.10	Call	Bond Future	6,937.0200	6.9370	6,800.0200	6.8000	(1.975)	0	0	0
2022/11/28	R248	03/08/2023	12.10	Put	Bond Future	3,616.0400	3.6160	3,649.3800	3.6494	0.922	0	0	0
2022/11/28	R248	02/11/2023	11.49	Put	Bond Future	5,891.9400	5.8919	5,956.0800	5.9561	1.089	0	0	0
2022/11/28	R248	02/11/2023	11.47	Call	Bond Future	4,723.9500	4.7239	4,614.7600	4.6148	(2.311)	0	0	0
2022/11/28	R248	02/11/2023	11.48	Call	Bond Future	4,755.5700	4.7556	4,646.0100	4.6460	(2.304)	0	0	0
2022/11/28	R248	02/11/2023			Bond Future	11.6607	78.2405	11.6879	78.0664	0.234	0.0000	0.0000	13,000
2022/11/28	R248	02/11/2023	11.49	Call	Bond Future	4,787.2700	4.7873	4,677.3500	4.6774	(2.296)	0	0	0
2022/11/28	R248	02/11/2023	11.47	Put	Bond Future	5,959.9100	5.9599	6,024.7800	6.0248	1.088	0	0	0
2022/11/28	R248	02/11/2023	11.48	Put	Bond Future	5,925.8400	5.9258	5,990.3400	5.9903	1.088	0	0	0
2022/11/28	R248	01/02/2024	12.14	Call	Bond Future	6,963.6200	6.9636	6,838.4700	6.8385	(1.797)	0	0	0
2022/11/28	R248	01/02/2024	12.14	Put	Bond Future	4,734.0800	4.7341	4,786.0800	4.7861	1.098	0	0	0
2022/11/28	R248	01/02/2024	12.15	Call	Bond Future	6,998.9400	6.9989	6,873.5200	6.8735	(1.792)	0	0	0
2022/11/28	R248	01/02/2024	12.15	Put	Bond Future	4,709.8300	4.7098	4,761.5600	4.7616	1.098	0	0	0
2022/11/28	R248	01/02/2024			Bond Future	11.7757	79.7731	11.8039	79.5960	0.240	0.0000	0.0000	0
2022/11/28	R248	01/02/2024	12.16	Call	Bond Future	7,034.3100	7.0343	6,908.6100	6.9086	(1.787)	0	0	0
2022/11/28	R248	01/02/2024	12.16	Put	Bond Future	4,685.7100	4.6857	4,737.1600	4.7372	1.098	0	0	0

Total

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