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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/11/2022 TO 30/11/2022

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
2022/11/30	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	2025 02/02/2023			Bond Future	166.2751	166.2751	166.1317	166.1317	(0.086)	0.0000	0.0000	6,278
2022/11/30	2025 04/05/2023			Bond Future	169.5870	169.5870	169.4375	169.4375	(0.088)	0.0000	0.0000	0
2022/11/30	2025 03/08/2023			Bond Future	171.2953	171.2953	171.1420	171.1420	(0.089)	0.0000	0.0000	0
2022/11/30	2025 02/11/2023			Bond Future	174.7940	174.7940	174.6376	174.6376	(0.089)	0.0000	0.0000	0
2022/11/30	2025 01/02/2024			Bond Future	176.4179	176.4179	176.2606	176.2606	(0.089)	0.0000	0.0000	0
2022/11/30	2029 02/02/2023			Bond Future	119.3537	119.3537	119.4043	119.4043	0.042	0.0000	0.0000	1,392
2022/11/30	2029 04/05/2023			Bond Future	120.4367	120.4367	120.4861	120.4861	0.041	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
2022/11/30	2029	03/08/2023			Bond Future	122.8892	122.8892	122.9389	122.9389	0.040	0.0000	0.0000	0
2022/11/30	2029	02/11/2023			Bond Future	124.0709	124.0709	124.1219	124.1219	0.041	0.0000	0.0000	0
2022/11/30	2029	01/02/2024			Bond Future	126.4913	126.4913	126.5443	126.5443	0.042	0.0000	0.0000	0
2022/11/30	2030	02/02/2023	8.81	Put	Bond Future	7,220.4200	7.2204	7,300.1000	7.3001	1.104	0	0	0
2022/11/30	2030	02/02/2023	9.04	Call	Bond Future	80.5200	0.0805	51.9100	0.0519	(35.532)	0	0	0
2022/11/30	2030	02/02/2023	9.04	Put	Bond Future	6,119.4700	6.1195	6,187.7500	6.1877	1.116	0	0	0
2022/11/30	2030	02/02/2023	9.08	Put	Bond Future	5,932.5000	5.9325	5,998.3700	5.9984	1.110	0	0	0
2022/11/30	2030	02/02/2023	11.16	Put	Bond Future	445.1300	0.4451	486.0200	0.4860	9.186	0	0	388
2022/11/30	2030	02/02/2023	11.35	Call	Bond Future	4,851.6600	4.8517	4,789.3300	4.7893	(1.285)	0	0	5,000
2022/11/30	2030	02/02/2023	11.35	Put	Bond Future	330.0400	0.3300	364.6000	0.3646	10.471	0	0	0
2022/11/30	2030	02/02/2023	9.99	Call	Bond Future	854.3300	0.8543	814.9700	0.8150	(4.607)	0	0	0
2022/11/30	2030	02/02/2023	10.00	Call	Bond Future	871.2200	0.8712	832.1900	0.8322	(4.480)	0	0	0
2022/11/30	2030	02/02/2023	10.01	Put	Bond Future	2,300.0700	2.3001	2,357.9700	2.3580	2.517	0	0	0
2022/11/30	2030	02/02/2023	9.80	Call	Bond Future	572.7200	0.5727	527.5500	0.5276	(7.887)	0	0	0
2022/11/30	2030	02/02/2023	9.94	Put	Bond Future	2,508.4700	2.5085	2,564.1000	2.5641	2.218	0	0	102
2022/11/30	2030	02/02/2023	9.20	Call	Bond Future	125.6500	0.1256	86.7100	0.0867	(30.991)	0	0	0
2022/11/30	2030	02/02/2023	9.20	Put	Bond Future	5,380.9700	5.3810	5,438.9200	5.4389	1.077	0	0	0
2022/11/30	2030	02/02/2023	9.66	Call	Bond Future	411.1200	0.4111	368.4900	0.3685	(10.369)	0	0	0
2022/11/30	2030	02/02/2023	9.66	Put	Bond Future	3,458.5300	3.4585	3,512.7900	3.5128	1.569	0	0	102
2022/11/30	2030	02/02/2023			Bond Future	10.3184	88.8141	10.3398	88.7172	0.207	0.0000	0.0000	95,170
2022/11/30	2030	02/02/2023	8.81	Call	Bond Future	40.5500	0.0405	23.3400	0.0233	(42.441)	0	0	102
2022/11/30	2030	02/02/2023	9.08	Call	Bond Future	90.2300	0.0902	59.2100	0.0592	(34.379)	0	0	388
2022/11/30	2030	02/02/2023	11.55	Call	Bond Future	5,603.5300	5.6035	5,534.7500	5.5348	(1.227)	0	0	5,000
2022/11/30	2030	02/02/2023	11.55	Put	Bond Future	239.5100	0.2395	267.6200	0.2676	11.736	0	0	0
2022/11/30	2030	02/02/2023	11.12	Call	Bond Future	4,013.1500	4.0131	3,958.2700	3.9583	(1.368)	0	0	0
2022/11/30	2030	02/02/2023	11.12	Put	Bond Future	473.7600	0.4738	515.7700	0.5158	8.867	0	0	0
2022/11/30	2030	02/02/2023	11.16	Call	Bond Future	4,156.3900	4.1564	4,100.3900	4.1004	(1.347)	0	0	0
2022/11/30	2030	02/02/2023	9.99	Put	Bond Future	2,358.0100	2.3580	2,415.5400	2.4155	2.440	0	0	0
2022/11/30	2030	02/02/2023	10.00	Put	Bond Future	2,328.6400	2.3286	2,386.5000	2.3865	2.485	0	0	0
2022/11/30	2030	02/02/2023	10.01	Call	Bond Future	888.8900	0.8889	849.9000	0.8499	(4.386)	0	0	0
2022/11/30	2030	02/02/2023	9.80	Put	Bond Future	2,961.1700	2.9612	3,012.8900	3.0129	1.747	0	0	0
2022/11/30	2030	02/02/2023	9.83	Call	Bond Future	612.3000	0.6123	567.7600	0.5678	(7.274)	0	0	388
2022/11/30	2030	02/02/2023	9.83	Put	Bond Future	2,860.3200	2.8603	2,912.6700	2.9127	1.830	0	0	0
2022/11/30	2030	02/02/2023	9.94	Call	Bond Future	773.0100	0.7730	731.7500	0.7317	(5.338)	0	0	0
2022/11/30	2030	02/02/2023	9.79	Call	Bond Future	559.9300	0.5599	514.6400	0.5146	(8.089)	0	0	0
2022/11/30	2030	02/02/2023	9.79	Put	Bond Future	2,995.2500	2.9952	3,046.8500	3.0469	1.723	0	0	0
2022/11/30	2030	04/05/2023	11.34	Call	Bond Future	5,051.3200	5.0513	4,986.6000	4.9866	(1.281)	0	0	0
2022/11/30	2030	04/05/2023	11.34	Put	Bond Future	1,194.4900	1.1945	1,230.4100	1.2304	3.007	0	0	150
2022/11/30	2030	04/05/2023	10.42	Call	Bond Future	2,523.8100	2.5238	2,483.4600	2.4835	(1.599)	0	0	479
2022/11/30	2030	04/05/2023	10.42	Put	Bond Future	2,601.3100	2.6013	2,661.6000	2.6616	2.318	0	0	0
2022/11/30	2030	04/05/2023	10.52	Call	Bond Future	2,757.2800	2.7573	2,714.3500	2.7144	(1.557)	0	0	0
2022/11/30	2030	04/05/2023	10.52	Put	Bond Future	2,396.0800	2.3961	2,453.7900	2.4538	2.409	0	0	0
2022/11/30	2030	04/05/2023	10.53	Call	Bond Future	2,781.4400	2.7814	2,738.2200	2.7382	(1.554)	0	0	0
2022/11/30	2030	04/05/2023	10.53	Put	Bond Future	2,376.5200	2.3765	2,433.9400	2.4339	2.416	0	0	0
2022/11/30	2030	04/05/2023	9.67	Call	Bond Future	1,172.4900	1.1725	1,154.9900	1.1550	(1.493)	0	0	479
2022/11/30	2030	04/05/2023	9.67	Put	Bond Future	4,629.5400	4.6295	4,712.6800	4.7127	1.796	0	0	0
2022/11/30	2030	04/05/2023	9.78	Call	Bond Future	1,326.3500	1.3263	1,305.8600	1.3059	(1.545)	0	0	388

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2022/11/30	2030	04/05/2023	9.78	Put	Bond Future	4,277.7000	4.2777	4,357.8500	4.3579	1.874	0	0	0
2022/11/30	2030	04/05/2023	10.00	Call	Bond Future	1,673.5700	1.6736	1,646.9900	1.6470	(1.588)	0	0	1,080
2022/11/30	2030	04/05/2023	10.00	Put	Bond Future	3,623.9600	3.6240	3,698.0200	3.6980	2.044	0	0	0
2022/11/30	2030	04/05/2023	9.03	Call	Bond Future	572.7000	0.5727	565.9800	0.5660	(1.173)	0	0	388
2022/11/30	2030	04/05/2023	9.03	Put	Bond Future	7,042.7400	7.0427	7,136.6600	7.1367	1.334	0	0	0
2022/11/30	2030	04/05/2023	9.58	Put	Bond Future	4,929.5600	4.9296	5,014.7000	5.0147	1.727	0	0	0
2022/11/30	2030	04/05/2023			Bond Future	10.4376	90.5629	10.4605	90.4622	0.219	0.0000	0.0000	0
2022/11/30	2030	04/05/2023	12.57	Call	Bond Future	9,171.2700	9.1713	9,084.4000	9.0844	(0.947)	0	0	0
2022/11/30	2030	04/05/2023	12.57	Put	Bond Future	394.3100	0.3943	408.0800	0.4081	3.492	0	0	350
2022/11/30	2030	04/05/2023	11.62	Call	Bond Future	5,944.6600	5.9447	5,873.6800	5.8737	(1.194)	0	0	0
2022/11/30	2030	04/05/2023	11.62	Put	Bond Future	934.5600	0.9346	964.2200	0.9642	3.174	0	0	388
2022/11/30	2030	04/05/2023	12.04	Call	Bond Future	7,347.5700	7.3476	7,268.4300	7.2684	(1.077)	0	0	0
2022/11/30	2030	04/05/2023	12.04	Put	Bond Future	644.7500	0.6447	666.2500	0.6663	3.335	0	0	1,080
2022/11/30	2030	04/05/2023	12.50	Call	Bond Future	8,934.8900	8.9349	8,848.9200	8.8489	(0.962)	0	0	0
2022/11/30	2030	04/05/2023	12.50	Put	Bond Future	427.9900	0.4280	442.6600	0.4427	3.428	0	0	479
2022/11/30	2030	04/05/2023	10.54	Call	Bond Future	2,805.6900	2.8057	2,762.4300	2.7624	(1.542)	0	0	0
2022/11/30	2030	04/05/2023	10.54	Put	Bond Future	2,357.0800	2.3571	2,414.4600	2.4145	2.434	0	0	0
2022/11/30	2030	04/05/2023	10.65	Call	Bond Future	3,079.0800	3.0791	3,033.6400	3.0336	(1.476)	0	0	350
2022/11/30	2030	04/05/2023	10.65	Put	Bond Future	2,151.6700	2.1517	2,206.8700	2.2069	2.565	0	0	0
2022/11/30	2030	04/05/2023	9.58	Call	Bond Future	1,056.1300	1.0561	1,040.6300	1.0406	(1.468)	0	0	150
2022/11/30	2030	03/08/2023	12.89	Call	Bond Future	9,860.4900	9.8605	9,786.7300	9.7867	(0.748)	0	0	0
2022/11/30	2030	03/08/2023	12.89	Put	Bond Future	602.6300	0.6026	632.1700	0.6322	4.902	0	0	350
2022/11/30	2030	03/08/2023	11.34	Call	Bond Future	5,033.6100	5.0336	5,054.7200	5.0547	0.419	0	0	0
2022/11/30	2030	03/08/2023	11.34	Put	Bond Future	1,784.9600	1.7850	1,909.3700	1.9094	6.970	0	0	0
2022/11/30	2030	03/08/2023	11.35	Call	Bond Future	5,062.1000	5.0621	5,082.8200	5.0828	0.409	0	0	0
2022/11/30	2030	03/08/2023	11.36	Put	Bond Future	1,761.0800	1.7611	1,884.7200	1.8847	7.021	0	0	0
2022/11/30	2030	03/08/2023	10.40	Call	Bond Future	2,674.8200	2.6748	2,708.2700	2.7083	1.251	0	0	1,012
2022/11/30	2030	03/08/2023	10.65	Call	Bond Future	3,229.2000	3.2292	3,263.5100	3.2635	1.062	0	0	350
2022/11/30	2030	03/08/2023	10.65	Put	Bond Future	2,841.6200	2.8416	2,979.2300	2.9792	4.843	0	0	0
2022/11/30	2030	03/08/2023			Bond Future	10.5587	88.3793	10.5830	88.2760	0.230	0.0000	0.0000	0
2022/11/30	2030	03/08/2023	12.59	Call	Bond Future	8,901.4100	8.9014	8,860.2100	8.8602	(0.463)	0	0	0
2022/11/30	2030	03/08/2023	12.59	Put	Bond Future	763.4300	0.7634	825.5300	0.8255	8.134	0	0	1,012
2022/11/30	2030	03/08/2023	11.35	Put	Bond Future	1,772.8600	1.7729	1,896.8800	1.8969	6.995	0	0	0
2022/11/30	2030	03/08/2023	11.36	Call	Bond Future	5,090.8900	5.0909	5,111.2300	5.1112	0.400	0	0	0
2022/11/30	2030	03/08/2023	10.40	Put	Bond Future	3,353.7600	3.3538	3,490.5100	3.4905	4.078	0	0	0
2022/11/30	2030	02/11/2023	10.81	Call	Bond Future	3,401.0500	3.4011	3,452.0000	3.4520	1.498	0	0	0
2022/11/30	2030	02/11/2023	10.81	Put	Bond Future	2,857.0000	2.8570	3,013.2700	3.0133	5.470	0	0	0
2022/11/30	2030	02/11/2023	10.80	Call	Bond Future	3,377.4500	3.3775	3,428.6700	3.4287	1.517	0	0	0
2022/11/30	2030	02/11/2023	10.80	Put	Bond Future	2,874.3400	2.8743	3,030.8800	3.0309	5.446	0	0	0
2022/11/30	2030	02/11/2023			Bond Future	10.6776	90.1648	10.7032	90.0594	0.239	0.0000	0.0000	0
2022/11/30	2030	02/11/2023	10.82	Call	Bond Future	3,424.7200	3.4247	3,475.0500	3.4750	1.470	0	0	0
2022/11/30	2030	02/11/2023	10.82	Put	Bond Future	2,839.7500	2.8398	2,995.4000	2.9954	5.481	0	0	0
2022/11/30	2030	01/02/2024	11.37	Call	Bond Future	4,622.9200	4.6229	4,708.0100	4.7080	1.841	0	0	0
2022/11/30	2030	01/02/2024	11.37	Put	Bond Future	2,508.5700	2.5086	2,700.2400	2.7002	7.641	0	0	0
2022/11/30	2030	01/02/2024			Bond Future	10.8308	87.8966	10.8576	87.7900	0.247	0.0000	0.0000	0
2022/11/30	2030	01/02/2024	11.36	Call	Bond Future	4,597.7600	4.5978	4,682.8400	4.6828	1.850	0	0	0
2022/11/30	2030	01/02/2024	11.36	Put	Bond Future	2,522.0400	2.5220	2,713.7000	2.7137	7.599	0	0	0
2022/11/30	2030	01/02/2024	11.35	Call	Bond Future	4,572.6500	4.5726	4,658.0900	4.6581	1.869	0	0	0

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2022/11/30	2030	01/02/2024	11.35	Put	Bond Future	2,535.5700	2.5356	2,727.5900	2.7276	7.573	0	0	0
2022/11/30	2032	02/02/2023	9.47	Call	Bond Future	64.3300	0.0643	42.3200	0.0423	(34.214)	0	0	500
2022/11/30	2032	02/02/2023	9.47	Put	Bond Future	7,616.6500	7.6166	7,729.3400	7.7293	1.480	0	0	0
2022/11/30	2032	02/02/2023	9.92	Call	Bond Future	242.6000	0.2426	203.6900	0.2037	(16.039)	0	0	750
2022/11/30	2032	02/02/2023	9.92	Put	Bond Future	5,260.0600	5.2601	5,355.8500	5.3559	1.821	0	0	0
2022/11/30	2032	02/02/2023	11.50	Call	Bond Future	3,962.8000	3.9628	3,881.4900	3.8815	(2.052)	0	0	0
2022/11/30	2032	02/02/2023	11.50	Put	Bond Future	771.5400	0.7715	824.9300	0.8249	6.920	0	0	8,000
2022/11/30	2032	02/02/2023	11.69	Call	Bond Future	4,697.0700	4.6971	4,608.6900	4.6087	(1.882)	0	0	0
2022/11/30	2032	02/02/2023	11.69	Put	Bond Future	586.5100	0.5865	632.8300	0.6328	7.898	0	0	0
2022/11/30	2032	02/02/2023	10.50	Call	Bond Future	980.2700	0.9803	931.7700	0.9318	(4.948)	0	0	0
2022/11/30	2032	02/02/2023	10.50	Put	Bond Future	2,863.2100	2.8632	2,949.4100	2.9494	3.011	0	0	454
2022/11/30	2032	02/02/2023	10.67	Call	Bond Future	1,346.3100	1.3463	1,293.5800	1.2936	(3.917)	0	0	750
2022/11/30	2032	02/02/2023	10.67	Put	Bond Future	2,337.8200	2.3378	2,419.7900	2.4198	3.506	0	0	0
2022/11/30	2032	02/02/2023	11.45	Call	Bond Future	3,775.4400	3.7754	3,696.2100	3.6962	(2.099)	0	0	0
2022/11/30	2032	02/02/2023	11.45	Put	Bond Future	828.4100	0.8284	883.8800	0.8839	6.696	0	0	8,000
2022/11/30	2032	02/02/2023	10.40	Call	Bond Future	800.1400	0.8001	751.5400	0.7515	(6.074)	0	0	0
2022/11/30	2032	02/02/2023	10.40	Put	Bond Future	3,213.1600	3.2132	3,299.2600	3.2993	2.680	0	0	0
2022/11/30	2032	02/02/2023	10.22	Call	Bond Future	532.6200	0.5326	486.8300	0.4868	(8.597)	0	0	500
2022/11/30	2032	02/02/2023	10.22	Put	Bond Future	3,910.5500	3.9106	3,999.4600	3.9995	2.274	0	0	0
2022/11/30	2032	02/02/2023			Bond Future	10.8618	88.0204	10.8881	87.8857	0.242	0.0000	0.0000	113,602
2022/11/30	2032	02/02/2023	9.31	Call	Bond Future	37.2300	0.0372	22.6900	0.0227	(39.055)	0	0	454
2022/11/30	2032	02/02/2023	9.31	Put	Bond Future	8,513.3000	8.5133	8,633.4600	8.6335	1.411	0	0	0
2022/11/30	2032	02/02/2023	12.75	Call	Bond Future	9,110.6500	9.1107	8,991.9800	8.9920	(1.303)	0	0	0
2022/11/30	2032	02/02/2023	12.75	Put	Bond Future	116.8800	0.1169	132.9100	0.1329	13.715	0	0	750
2022/11/30	2032	02/02/2023	11.84	Call	Bond Future	5,297.4300	5.2974	5,202.4600	5.2025	(1.793)	0	0	0
2022/11/30	2032	02/02/2023	11.84	Put	Bond Future	470.8100	0.4708	510.5400	0.5105	8.439	0	0	500
2022/11/30	2032	02/02/2023	10.38	Call	Bond Future	766.7700	0.7668	718.4000	0.7184	(6.308)	0	0	0
2022/11/30	2032	02/02/2023	10.38	Put	Bond Future	3,286.3100	3.2863	3,372.6400	3.3726	2.627	0	0	0
2022/11/30	2032	02/02/2023	10.39	Call	Bond Future	783.2800	0.7833	734.8500	0.7348	(6.183)	0	0	0
2022/11/30	2032	02/02/2023	10.39	Put	Bond Future	3,249.5400	3.2495	3,335.8100	3.3358	2.655	0	0	0
2022/11/30	2032	02/02/2023	10.16	Call	Bond Future	458.9800	0.4590	416.0500	0.4160	(9.353)	0	0	0
2022/11/30	2032	02/02/2023	10.16	Put	Bond Future	4,161.6600	4.1617	4,253.4300	4.2534	2.205	0	0	454
2022/11/30	2032	02/02/2023	10.30	Call	Bond Future	642.5800	0.6426	594.9100	0.5949	(7.419)	0	0	8,000
2022/11/30	2032	02/02/2023	10.30	Put	Bond Future	3,589.9400	3.5899	3,676.9700	3.6770	2.424	0	0	0
2022/11/30	2032	04/05/2023	13.43	Call	Bond Future	11,556.4900	11.5565	11,428.6200	11.4286	(1.106)	0	0	0
2022/11/30	2032	04/05/2023	13.43	Put	Bond Future	390.5500	0.3905	401.7800	0.4018	2.875	0	0	400
2022/11/30	2032	04/05/2023	10.89	Call	Bond Future	2,882.5100	2.8825	2,814.0900	2.8141	(2.374)	0	0	0
2022/11/30	2032	04/05/2023	10.89	Put	Bond Future	3,349.7800	3.3498	3,420.4600	3.4205	2.110	0	0	0
2022/11/30	2032	04/05/2023	11.37	Call	Bond Future	4,232.5900	4.2326	4,148.5800	4.1486	(1.985)	0	0	400
2022/11/30	2032	04/05/2023			Bond Future	10.9830	85.5921	11.0108	85.4530	0.253	0.0000	0.0000	65,990
2022/11/30	2032	04/05/2023	10.88	Call	Bond Future	2,857.0100	2.8570	2,789.1700	2.7892	(2.375)	0	0	0
2022/11/30	2032	04/05/2023	10.88	Put	Bond Future	3,374.7500	3.3748	3,446.0100	3.4460	2.112	0	0	0
2022/11/30	2032	04/05/2023	11.37	Put	Bond Future	2,322.8600	2.3229	2,377.9500	2.3779	2.372	0	0	0
2022/11/30	2032	04/05/2023	10.62	Call	Bond Future	2,240.1400	2.2401	2,183.1400	2.1831	(2.544)	0	0	400
2022/11/30	2032	04/05/2023	10.62	Put	Bond Future	4,084.1200	4.0841	4,166.2200	4.1662	2.010	0	0	0
2022/11/30	2032	04/05/2023	10.87	Call	Bond Future	2,831.6100	2.8316	2,764.3700	2.7644	(2.375)	0	0	0
2022/11/30	2032	04/05/2023	10.87	Put	Bond Future	3,399.8600	3.3999	3,471.7200	3.4717	2.114	0	0	0

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2022/11/30	2032	03/08/2023	11.77	Call	Bond Future	5,572.9700	5.5730	5,595.0700	5.5951	0.397	0	0	0
2022/11/30	2032	03/08/2023	11.77	Put	Bond Future	2,383.6800	2.3837	2,548.2300	2.5482	6.903	0	0	0
2022/11/30	2032	03/08/2023	11.90	Call	Bond Future	5,984.8000	5.9848	6,000.5800	6.0006	0.264	0	0	5,000
2022/11/30	2032	03/08/2023	11.90	Put	Bond Future	2,193.9700	2.1940	2,352.2000	2.3522	7.212	0	0	0
2022/11/30	2032	03/08/2023			Bond Future	11.1014	87.3160	11.1305	87.1735	0.263	0.0000	0.0000	2,600
2022/11/30	2032	03/08/2023	11.75	Call	Bond Future	5,510.4000	5.5104	5,533.6900	5.5337	0.423	0	0	0
2022/11/30	2032	03/08/2023	11.75	Put	Bond Future	2,414.1800	2.4142	2,579.9200	2.5799	6.865	0	0	0
2022/11/30	2032	03/08/2023	11.76	Call	Bond Future	5,541.6600	5.5417	5,564.4800	5.5645	0.412	0	0	0
2022/11/30	2032	03/08/2023	11.76	Put	Bond Future	2,398.8900	2.3989	2,564.1600	2.5642	6.889	0	0	0
2022/11/30	2032	02/11/2023	11.24	Call	Bond Future	3,781.2300	3.7812	3,829.7100	3.8297	1.282	0	0	0
2022/11/30	2032	02/11/2023	11.24	Put	Bond Future	3,718.4400	3.7184	3,912.2500	3.9123	5.212	0	0	0
2022/11/30	2032	02/11/2023			Bond Future	11.2268	84.9201	11.2573	84.7748	0.271	0.0000	0.0000	0
2022/11/30	2032	02/11/2023	11.23	Call	Bond Future	3,755.4200	3.7554	3,804.2300	3.8042	1.300	0	0	0
2022/11/30	2032	02/11/2023	11.23	Put	Bond Future	3,740.3400	3.7403	3,934.4800	3.9345	5.190	0	0	0
2022/11/30	2032	02/11/2023	11.22	Call	Bond Future	3,730.0100	3.7300	3,779.1600	3.7792	1.318	0	0	0
2022/11/30	2032	02/11/2023	11.22	Put	Bond Future	3,762.6700	3.7627	3,957.1500	3.9571	5.169	0	0	0
2022/11/30	2032	01/02/2024	11.84	Call	Bond Future	5,303.2400	5.3032	5,367.0200	5.3670	1.203	0	0	0
2022/11/30	2032	01/02/2024	11.84	Put	Bond Future	3,188.3600	3.1884	3,399.4600	3.3995	6.621	0	0	0
2022/11/30	2032	01/02/2024	11.83	Call	Bond Future	5,275.3700	5.2754	5,339.1900	5.3392	1.210	0	0	0
2022/11/30	2032	01/02/2024	11.83	Put	Bond Future	3,205.4600	3.2055	3,416.6000	3.4166	6.587	0	0	0
2022/11/30	2032	01/02/2024			Bond Future	11.3774	86.5544	11.4091	86.4071	0.279	0.0000	0.0000	0
2022/11/30	2032	01/02/2024	11.85	Call	Bond Future	5,331.5300	5.3315	5,394.9100	5.3949	1.189	0	0	0
2022/11/30	2032	01/02/2024	11.85	Put	Bond Future	3,171.7100	3.1717	3,382.4100	3.3824	6.643	0	0	0
2022/11/30	2033	02/02/2023			Bond Future	114.2570	114.2570	114.3957	114.3957	0.121	0.0000	0.0000	7,312
2022/11/30	2033	04/05/2023			Bond Future	115.1469	115.1469	115.2862	115.2862	0.121	0.0000	0.0000	0
2022/11/30	2033	03/08/2023			Bond Future	117.4918	117.4918	117.6332	117.6332	0.120	0.0000	0.0000	0
2022/11/30	2033	02/11/2023			Bond Future	118.4719	118.4719	118.6165	118.6165	0.122	0.0000	0.0000	0
2022/11/30	2033	01/02/2024			Bond Future	120.7831	120.7831	120.9315	120.9315	0.123	0.0000	0.0000	0
2022/11/30	2037	02/02/2023	11.03	Call	Bond Future	1,201.8500	1.2019	1,078.6900	1.0787	(10.248)	0	0	0
2022/11/30	2037	02/02/2023	11.03	Put	Bond Future	3,631.8100	3.6318	3,812.2400	3.8122	4.968	0	0	0
2022/11/30	2037	02/02/2023	11.04	Call	Bond Future	1,223.3700	1.2234	1,098.8300	1.0988	(10.180)	0	0	0
2022/11/30	2037	02/02/2023	11.04	Put	Bond Future	3,592.2900	3.5923	3,771.3400	3.7713	4.984	0	0	0
2022/11/30	2037	02/02/2023	11.97	Call	Bond Future	4,162.6000	4.1626	3,926.5600	3.9266	(5.670)	0	0	0
2022/11/30	2037	02/02/2023			Bond Future	11.4367	79.9054	11.4888	79.6019	0.456	0.0000	0.0000	135,769
2022/11/30	2037	02/02/2023	11.05	Call	Bond Future	1,245.0000	1.2450	1,119.0800	1.1191	(10.114)	0	0	0
2022/11/30	2037	02/02/2023	11.05	Put	Bond Future	3,552.9500	3.5530	3,730.6200	3.7306	5.001	0	0	0
2022/11/30	2037	02/02/2023	11.10	Call	Bond Future	1,357.0200	1.3570	1,224.1700	1.2242	(9.790)	0	0	577
2022/11/30	2037	02/02/2023	11.10	Put	Bond Future	3,361.1000	3.3611	3,531.8400	3.5318	5.080	0	0	0
2022/11/30	2037	02/02/2023	11.97	Put	Bond Future	1,134.3100	1.1343	1,201.8600	1.2019	5.955	0	0	577
2022/11/30	2037	04/05/2023	13.73	Put	Bond Future	669.7700	0.6698	719.1500	0.7192	7.373	0	0	400
2022/11/30	2037	04/05/2023	11.94	Call	Bond Future	4,856.8000	4.8568	4,761.7500	4.7618	(1.957)	0	0	0
2022/11/30	2037	04/05/2023	11.03	Put	Bond Future	5,314.3100	5.3143	5,573.7400	5.5737	4.882	0	0	0
2022/11/30	2037	04/05/2023	11.30	Call	Bond Future	2,875.1600	2.8752	2,819.1900	2.8192	(1.947)	0	0	0
2022/11/30	2037	04/05/2023	11.30	Put	Bond Future	4,367.8700	4.3679	4,623.1500	4.6231	5.844	0	0	0
2022/11/30	2037	04/05/2023	11.31	Call	Bond Future	2,902.0900	2.9021	2,846.0000	2.8460	(1.933)	0	0	0
2022/11/30	2037	04/05/2023	11.31	Put	Bond Future	4,335.8400	4.3358	4,591.0000	4.5910	5.885	0	0	0

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2022/11/30	2037	04/05/2023	10.95	Call	Bond Future	2,026.7600	2.0268	1,978.1100	1.9781	(2.400)	0	0	703
2022/11/30	2037	04/05/2023	10.95	Put	Bond Future	5,623.4800	5.6235	5,886.0800	5.8861	4.670	0	0	0
2022/11/30	2037	04/05/2023			Bond Future	11.5565	81.4791	11.6109	81.1678	0.471	0.0000	0.0000	0
2022/11/30	2037	04/05/2023	13.73	Call	Bond Future	11,822.0800	11.8221	11,560.2100	11.5602	(2.215)	0	0	0
2022/11/30	2037	04/05/2023	11.32	Call	Bond Future	2,929.3600	2.9294	2,872.7200	2.8727	(1.934)	0	0	0
2022/11/30	2037	04/05/2023	11.32	Put	Bond Future	4,304.2100	4.3042	4,558.8200	4.5588	5.915	0	0	0
2022/11/30	2037	04/05/2023	11.78	Call	Bond Future	4,317.5400	4.3175	4,234.9400	4.2349	(1.913)	0	0	400
2022/11/30	2037	04/05/2023	11.78	Put	Bond Future	3,049.8200	3.0498	3,278.4700	3.2785	7.497	0	0	0
2022/11/30	2037	04/05/2023	11.94	Put	Bond Future	2,699.7900	2.6998	2,915.9900	2.9160	8.008	0	0	703
2022/11/30	2037	04/05/2023	11.03	Call	Bond Future	2,205.5000	2.2055	2,153.6800	2.1537	(2.350)	0	0	400
2022/11/30	2037	03/08/2023	12.12	Call	Bond Future	5,791.2800	5.7913	5,651.0800	5.6511	(2.421)	0	0	0
2022/11/30	2037	03/08/2023	12.12	Put	Bond Future	3,356.0900	3.3561	3,533.8800	3.5339	5.298	0	0	0
2022/11/30	2037	03/08/2023	12.13	Call	Bond Future	5,824.5400	5.8245	5,683.6900	5.6837	(2.418)	0	0	0
2022/11/30	2037	03/08/2023	12.13	Put	Bond Future	3,335.5800	3.3356	3,512.7200	3.5127	5.311	0	0	0
2022/11/30	2037	03/08/2023			Bond Future	11.6777	78.8622	11.7343	78.5442	0.485	0.0000	0.0000	0
2022/11/30	2037	03/08/2023	12.14	Call	Bond Future	5,858.1100	5.8581	5,716.6000	5.7166	(2.416)	0	0	0
2022/11/30	2037	03/08/2023	12.14	Put	Bond Future	3,315.4400	3.3154	3,491.9200	3.4919	5.323	0	0	0
2022/11/30	2037	02/11/2023	11.57	Call	Bond Future	3,961.7200	3.9617	3,995.3400	3.9953	0.849	0	0	0
2022/11/30	2037	02/11/2023	11.55	Put	Bond Future	5,279.6000	5.2796	5,638.2400	5.6382	6.793	0	0	0
2022/11/30	2037	02/11/2023	11.56	Put	Bond Future	5,249.7600	5.2498	5,608.1100	5.6081	6.826	0	0	0
2022/11/30	2037	02/11/2023			Bond Future	11.7946	80.4554	11.8534	80.1310	0.498	0.0000	0.0000	0
2022/11/30	2037	02/11/2023	11.57	Put	Bond Future	5,220.0600	5.2201	5,578.1300	5.5781	6.859	0	0	0
2022/11/30	2037	02/11/2023	11.55	Call	Bond Future	3,907.7800	3.9078	3,941.9700	3.9420	0.875	0	0	0
2022/11/30	2037	02/11/2023	11.56	Call	Bond Future	3,934.7100	3.9347	3,968.6100	3.9686	0.862	0	0	0
2022/11/30	2037	01/02/2024	12.33	Call	Bond Future	6,184.7300	6.1847	6,078.7900	6.0788	(1.713)	0	0	0
2022/11/30	2037	01/02/2024	12.33	Put	Bond Future	4,079.3400	4.0793	4,303.3700	4.3034	5.492	0	0	0
2022/11/30	2037	01/02/2024			Bond Future	11.9341	77.7492	11.9951	77.4192	0.511	0.0000	0.0000	0
2022/11/30	2037	01/02/2024	12.31	Call	Bond Future	6,121.7700	6.1218	6,017.0500	6.0171	(1.711)	0	0	0
2022/11/30	2037	01/02/2024	12.31	Put	Bond Future	4,120.7300	4.1207	4,345.9800	4.3460	5.466	0	0	0
2022/11/30	2037	01/02/2024	12.32	Call	Bond Future	6,153.3900	6.1534	6,047.7300	6.0477	(1.717)	0	0	0
2022/11/30	2037	01/02/2024	12.32	Put	Bond Future	4,100.1500	4.1001	4,324.4600	4.3245	5.471	0	0	0
2022/11/30	2038	02/02/2023			Bond Future	125.8257	125.8257	125.5017	125.5017	(0.258)	0.0000	0.0000	4,113
2022/11/30	2038	04/05/2023			Bond Future	128.3322	128.3322	127.9993	127.9993	(0.259)	0.0000	0.0000	1,583
2022/11/30	2038	03/08/2023			Bond Future	128.9824	128.9824	128.6423	128.6423	(0.264)	0.0000	0.0000	0
2022/11/30	2038	02/11/2023			Bond Future	131.6168	131.6168	131.2698	131.2698	(0.264)	0.0000	0.0000	0
2022/11/30	2038	01/02/2024			Bond Future	132.1743	132.1743	131.8223	131.8223	(0.266)	0.0000	0.0000	0
2022/11/30	2040	02/02/2023	10.93	Call	Bond Future	901.4000	0.9014	822.0900	0.8221	(8.799)	0	0	0
2022/11/30	2040	02/02/2023	12.24	Call	Bond Future	5,247.7500	5.2477	5,004.0200	5.0040	(4.644)	0	0	0
2022/11/30	2040	02/02/2023	12.24	Put	Bond Future	931.8900	0.9319	1,047.6300	1.0476	12.420	0	0	0
2022/11/30	2040	02/02/2023	12.27	Call	Bond Future	5,382.2800	5.3823	5,135.0900	5.1351	(4.593)	0	0	0
2022/11/30	2040	02/02/2023	12.27	Put	Bond Future	893.5700	0.8936	1,005.8500	1.0058	12.565	0	0	388
2022/11/30	2040	02/02/2023	11.12	Call	Bond Future	1,286.2100	1.2862	1,186.5000	1.1865	(7.752)	0	0	0
2022/11/30	2040	02/02/2023	11.12	Put	Bond Future	3,890.7300	3.8907	4,150.4900	4.1505	6.676	0	0	0
2022/11/30	2040	02/02/2023	11.19	Call	Bond Future	1,450.4400	1.4504	1,343.8600	1.3439	(7.348)	0	0	563
2022/11/30	2040	02/02/2023	11.19	Put	Bond Future	3,594.3500	3.5944	3,847.2400	3.8472	7.036	0	0	0
2022/11/30	2040	02/02/2023	12.07	Put	Bond Future	1,179.3900	1.1794	1,315.5700	1.3156	11.547	0	0	563

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2022/11/30	2040	02/02/2023	10.96	Call	Bond Future	956.2800	0.9563	873.1200	0.8731	(8.696)	0	0	388
2022/11/30	2040	02/02/2023	10.96	Put	Bond Future	4,628.5600	4.6286	4,904.8700	4.9049	5.970	0	0	0
2022/11/30	2040	02/02/2023			Bond Future	11.5239	81.5353	11.5813	81.1758	0.498	0.0000	0.0000	125,820
2022/11/30	2040	02/02/2023	10.18	Call	Bond Future	161.4200	0.1614	131.3300	0.1313	(18.641)	0	0	0
2022/11/30	2040	02/02/2023	10.18	Put	Bond Future	9,351.9200	9.3519	9,681.3000	9.6813	3.522	0	0	0
2022/11/30	2040	02/02/2023	10.21	Call	Bond Future	174.8100	0.1748	142.6800	0.1427	(18.380)	0	0	388
2022/11/30	2040	02/02/2023	10.21	Put	Bond Future	9,143.0400	9.1430	9,470.3800	9.4704	3.580	0	0	0
2022/11/30	2040	02/02/2023	10.93	Put	Bond Future	4,776.2300	4.7762	5,056.3900	5.0564	5.866	0	0	0
2022/11/30	2040	02/02/2023	12.07	Call	Bond Future	4,503.9800	4.5040	4,280.6900	4.2807	(4.958)	0	0	0
2022/11/30	2040	02/02/2023	11.10	Call	Bond Future	1,241.4800	1.2415	1,143.6900	1.1437	(7.877)	0	0	0
2022/11/30	2040	02/02/2023	11.10	Put	Bond Future	3,978.3300	3.9783	4,240.0100	4.2400	6.578	0	0	0
2022/11/30	2040	02/02/2023	11.11	Call	Bond Future	1,263.7200	1.2637	1,164.9200	1.1649	(7.818)	0	0	0
2022/11/30	2040	02/02/2023	11.11	Put	Bond Future	3,934.3600	3.9344	4,195.0300	4.1950	6.625	0	0	0
2022/11/30	2040	04/05/2023	13.45	Put	Bond Future	1,003.0900	1.0031	1,073.3300	1.0733	7.002	0	0	486
2022/11/30	2040	04/05/2023	12.05	Put	Bond Future	2,901.1400	2.9011	3,059.8400	3.0598	5.470	0	0	684
2022/11/30	2040	04/05/2023	12.78	Call	Bond Future	8,262.7900	8.2628	8,000.7700	8.0008	(3.171)	0	0	0
2022/11/30	2040	04/05/2023	12.78	Put	Bond Future	1,669.1800	1.6692	1,775.3700	1.7754	6.362	0	0	388
2022/11/30	2040	04/05/2023	11.43	Call	Bond Future	3,283.2800	3.2833	3,128.5600	3.1286	(4.712)	0	0	0
2022/11/30	2040	04/05/2023	11.43	Put	Bond Future	4,598.9900	4.5990	4,812.4800	4.8125	4.642	0	0	0
2022/11/30	2040	04/05/2023	10.73	Put	Bond Future	7,522.8700	7.5229	7,799.5600	7.7996	3.678	0	0	0
2022/11/30	2040	04/05/2023			Bond Future	11.6401	83.1410	11.6998	82.7728	0.513	0.0000	0.0000	300
2022/11/30	2040	04/05/2023	13.45	Call	Bond Future	11,080.7400	11.0807	10,782.7700	10.7828	(2.689)	0	0	0
2022/11/30	2040	04/05/2023	11.48	Call	Bond Future	3,434.3600	3.4344	3,274.8400	3.2748	(4.645)	0	0	486
2022/11/30	2040	04/05/2023	11.48	Put	Bond Future	4,433.8900	4.4339	4,642.5800	4.6426	4.707	0	0	0
2022/11/30	2040	04/05/2023	12.05	Call	Bond Future	5,375.3400	5.3753	5,165.8300	5.1658	(3.898)	0	0	0
2022/11/30	2040	04/05/2023	11.41	Call	Bond Future	3,223.9700	3.2240	3,071.1800	3.0712	(4.739)	0	0	0
2022/11/30	2040	04/05/2023	11.41	Put	Bond Future	4,666.6900	4.6667	4,882.1100	4.8821	4.616	0	0	0
2022/11/30	2040	04/05/2023	11.42	Call	Bond Future	3,253.6700	3.2537	3,099.9100	3.0999	(4.726)	0	0	0
2022/11/30	2040	04/05/2023	11.42	Put	Bond Future	4,632.8400	4.6328	4,847.2900	4.8473	4.629	0	0	0
2022/11/30	2040	04/05/2023	10.73	Call	Bond Future	1,573.8600	1.5739	1,482.3400	1.4823	(5.815)	0	0	486
2022/11/30	2040	04/05/2023	10.92	Call	Bond Future	1,961.7600	1.9618	1,854.1500	1.8541	(5.485)	0	0	388
2022/11/30	2040	04/05/2023	10.92	Put	Bond Future	6,613.9600	6.6140	6,874.5600	6.8746	3.940	0	0	0
2022/11/30	2040	04/05/2023	11.03	Call	Bond Future	2,212.8000	2.2128	2,095.4300	2.0954	(5.304)	0	0	684
2022/11/30	2040	04/05/2023	11.03	Put	Bond Future	6,127.8200	6.1278	6,378.6600	6.3787	4.093	0	0	0
2022/11/30	2040	04/05/2023	10.17	Call	Bond Future	798.7600	0.7988	745.9400	0.7459	(6.613)	0	0	388
2022/11/30	2040	04/05/2023	10.17	Put	Bond Future	10,750.5300	10.7505	11,065.9200	11.0659	2.934	0	0	0
2022/11/30	2040	03/08/2023	12.23	Call	Bond Future	6,312.1100	6.3121	6,229.2000	6.2292	(1.314)	0	0	0
2022/11/30	2040	03/08/2023	12.23	Put	Bond Future	3,519.2500	3.5193	3,812.4900	3.8125	8.332	0	0	0
2022/11/30	2040	03/08/2023			Bond Future	11.7574	80.3073	11.8195	79.9312	0.529	0.0000	0.0000	0
2022/11/30	2040	03/08/2023	12.21	Call	Bond Future	6,240.3400	6.2403	6,158.9400	6.1589	(1.304)	0	0	0
2022/11/30	2040	03/08/2023	12.21	Put	Bond Future	3,562.5400	3.5625	3,857.2900	3.8573	8.274	0	0	0
2022/11/30	2040	03/08/2023	12.22	Call	Bond Future	6,276.0700	6.2761	6,194.0400	6.1940	(1.307)	0	0	0
2022/11/30	2040	03/08/2023	12.22	Put	Bond Future	3,540.7100	3.5407	3,834.8300	3.8348	8.307	0	0	0
2022/11/30	2040	02/11/2023	11.60	Put	Bond Future	5,935.8700	5.9359	6,259.0400	6.2590	5.444	0	0	0
2022/11/30	2040	02/11/2023	11.58	Call	Bond Future	4,237.5700	4.2376	4,177.7600	4.1778	(1.411)	0	0	0
2022/11/30	2040	02/11/2023	11.58	Put	Bond Future	6,001.9800	6.0020	6,325.9500	6.3260	5.398	0	0	0
2022/11/30	2040	02/11/2023	11.59	Call	Bond Future	4,266.4000	4.2664	4,205.8800	4.2059	(1.419)	0	0	0
2022/11/30	2040	02/11/2023			Bond Future	11.8702	81.9297	11.9346	81.5459	0.543	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
2022/11/30	2040	02/11/2023	11.60	Call	Bond Future	4,295.0000	4.2950	4,234.3900	4.2344	(1.411)	0	0	0
2022/11/30	2040	02/11/2023	11.59	Put	Bond Future	5,969.0000	5.9690	6,292.2600	6.2923	5.416	0	0	0
2022/11/30	2040	01/02/2024	12.33	Call	Bond Future	6,481.9200	6.4819	6,386.4700	6.3865	(1.473)	0	0	0
2022/11/30	2040	01/02/2024	12.33	Put	Bond Future	4,606.9900	4.6070	4,901.9300	4.9019	6.402	0	0	0
2022/11/30	2040	01/02/2024	12.34	Call	Bond Future	6,514.9100	6.5149	6,419.3900	6.4194	(1.466)	0	0	0
2022/11/30	2040	01/02/2024	12.34	Put	Bond Future	4,583.5500	4.5836	4,878.4200	4.8784	6.433	0	0	0
2022/11/30	2040	01/02/2024			Bond Future	12.0041	79.0014	12.0710	78.6110	0.557	0.0000	0.0000	0
2022/11/30	2040	01/02/2024	12.35	Call	Bond Future	6,548.3000	6.5483	6,452.0300	6.4520	(1.470)	0	0	0
2022/11/30	2040	01/02/2024	12.35	Put	Bond Future	4,560.5700	4.5606	4,854.6900	4.8547	6.449	0	0	0
2022/11/30	2044	02/02/2023	10.30	Call	Bond Future	261.5700	0.2616	211.4900	0.2115	(19.146)	0	0	2,840
2022/11/30	2044	02/02/2023	10.30	Put	Bond Future	8,354.6600	8.3547	8,742.3400	8.7423	4.640	0	0	0
2022/11/30	2044	02/02/2023	11.00	Call	Bond Future	1,230.8500	1.2308	1,072.4300	1.0724	(12.871)	0	0	2,840
2022/11/30	2044	02/02/2023	11.00	Put	Bond Future	4,251.2500	4.2513	4,530.5900	4.5306	6.571	0	0	0
2022/11/30	2044	02/02/2023	12.00	Call	Bond Future	4,662.3000	4.6623	4,329.4500	4.3294	(7.139)	0	0	0
2022/11/30	2044	02/02/2023	12.00	Put	Bond Future	1,239.1300	1.2391	1,344.0400	1.3440	8.466	0	0	4,000
2022/11/30	2044	02/02/2023	11.20	Put	Bond Future	3,395.1000	3.3951	3,634.2900	3.6343	7.045	0	0	0
2022/11/30	2044	02/02/2023	11.75	Put	Bond Future	1,724.5300	1.7245	1,864.6100	1.8646	8.123	0	0	2,500
2022/11/30	2044	02/02/2023	11.90	Call	Bond Future	4,233.8800	4.2339	3,914.2400	3.9142	(7.550)	0	0	0
2022/11/30	2044	02/02/2023	11.90	Put	Bond Future	1,416.2500	1.4163	1,534.3700	1.5344	8.340	0	0	0
2022/11/30	2044	02/02/2023	11.14	Call	Bond Future	1,573.2600	1.5733	1,386.8300	1.3868	(11.850)	0	0	0
2022/11/30	2044	02/02/2023	11.14	Put	Bond Future	3,637.3800	3.6374	3,888.7100	3.8887	6.910	0	0	0
2022/11/30	2044	02/02/2023	11.15	Call	Bond Future	1,599.6800	1.5997	1,411.1700	1.4112	(11.784)	0	0	0
2022/11/30	2044	02/02/2023	11.15	Put	Bond Future	3,596.2000	3.5962	3,845.4500	3.8455	6.931	0	0	0
2022/11/30	2044	02/02/2023			Bond Future	11.4517	78.8531	11.5196	78.4153	0.593	0.0000	0.0000	81,128
2022/11/30	2044	02/02/2023	10.75	Call	Bond Future	753.6200	0.7536	640.6700	0.6407	(14.988)	0	0	2,500
2022/11/30	2044	02/02/2023	10.75	Put	Bond Future	5,528.7300	5.5287	5,853.5400	5.8535	5.875	0	0	0
2022/11/30	2044	02/02/2023	11.20	Call	Bond Future	1,735.1700	1.7352	1,536.6000	1.5366	(11.444)	0	0	0
2022/11/30	2044	02/02/2023	11.75	Call	Bond Future	3,618.3400	3.6183	3,320.6600	3.3207	(8.227)	0	0	0
2022/11/30	2044	02/02/2023	11.16	Call	Bond Future	1,626.2200	1.6262	1,435.7500	1.4357	(11.712)	0	0	0
2022/11/30	2044	02/02/2023	11.16	Put	Bond Future	3,555.2300	3.5552	3,802.5200	3.8025	6.956	0	0	0
2022/11/30	2044	04/05/2023	11.75	Put	Bond Future	3,469.0000	3.4690	3,771.1900	3.7712	8.711	0	0	4,115
2022/11/30	2044	04/05/2023	11.41	Call	Bond Future	3,528.8500	3.5288	3,413.1500	3.4131	(3.279)	0	0	0
2022/11/30	2044	04/05/2023	11.41	Put	Bond Future	4,485.4200	4.4854	4,817.7300	4.8177	7.409	0	0	0
2022/11/30	2044	04/05/2023	11.42	Call	Bond Future	3,560.3200	3.5603	3,443.9000	3.4439	(3.270)	0	0	0
2022/11/30	2044	04/05/2023	11.42	Put	Bond Future	4,451.8500	4.4519	4,783.4400	4.7834	7.448	0	0	0
2022/11/30	2044	04/05/2023			Bond Future	11.5585	80.4060	11.6290	79.9580	0.611	0.0000	0.0000	0
2022/11/30	2044	04/05/2023	12.25	Call	Bond Future	6,581.2400	6.5812	6,379.8600	6.3799	(3.060)	0	0	0
2022/11/30	2044	04/05/2023	12.25	Put	Bond Future	2,370.0400	2.3700	2,616.6700	2.6167	10.406	0	0	1,500
2022/11/30	2044	04/05/2023	11.43	Call	Bond Future	3,592.1200	3.5921	3,474.7700	3.4748	(3.267)	0	0	0
2022/11/30	2044	04/05/2023	11.43	Put	Bond Future	4,418.7000	4.4187	4,749.3600	4.7494	7.483	0	0	0
2022/11/30	2044	04/05/2023	11.75	Call	Bond Future	4,674.8600	4.6749	4,529.0400	4.5290	(3.119)	0	0	0
2022/11/30	2044	04/05/2023	12.00	Call	Bond Future	5,602.0700	5.6021	5,428.5200	5.4285	(3.098)	0	0	0
2022/11/30	2044	04/05/2023	12.00	Put	Bond Future	2,868.3900	2.8684	3,142.8500	3.1429	9.568	0	0	4,115
2022/11/30	2044	03/08/2023	12.15	Call	Bond Future	6,575.3800	6.5754	6,353.3100	6.3533	(3.377)	0	0	0
2022/11/30	2044	03/08/2023	12.15	Put	Bond Future	3,633.9700	3.6340	3,869.5100	3.8695	6.482	0	0	0
2022/11/30	2044	03/08/2023	12.16	Call	Bond Future	6,612.2900	6.6123	6,389.3200	6.3893	(3.372)	0	0	0
2022/11/30	2044	03/08/2023	12.16	Put	Bond Future	3,612.1100	3.6121	3,846.7500	3.8468	6.496	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
2022/11/30	2044	03/08/2023			Bond Future	11.6658	77.6424	11.7391	77.1848	0.628	0.0000	0.0000	0
2022/11/30	2044	03/08/2023	12.17	Call	Bond Future	6,649.0200	6.6490	6,425.1300	6.4251	(3.367)	0	0	0
2022/11/30	2044	03/08/2023	12.17	Put	Bond Future	3,590.1500	3.5901	3,823.8700	3.8239	6.510	0	0	0
2022/11/30	2044	02/11/2023	11.57	Call	Bond Future	4,755.2800	4.7553	4,461.8600	4.4619	(6.170)	0	0	0
2022/11/30	2044	02/11/2023	11.57	Put	Bond Future	5,998.4500	5.9985	6,171.8700	6.1719	2.891	0	0	0
2022/11/30	2044	02/11/2023			Bond Future	11.7685	79.2110	11.8444	78.7442	0.645	0.0000	0.0000	0
2022/11/30	2044	02/11/2023	11.55	Call	Bond Future	4,694.7900	4.6948	4,402.3100	4.4023	(6.230)	0	0	0
2022/11/30	2044	02/11/2023	11.55	Put	Bond Future	6,065.0500	6.0650	6,239.4100	6.2394	2.875	0	0	0
2022/11/30	2044	02/11/2023	11.56	Call	Bond Future	4,724.9900	4.7250	4,432.1900	4.4322	(6.197)	0	0	0
2022/11/30	2044	02/11/2023	11.56	Put	Bond Future	6,031.6600	6.0317	6,205.7000	6.2057	2.885	0	0	0
2022/11/30	2044	01/02/2024	12.29	Call	Bond Future	7,132.4300	7.1324	6,692.4700	6.6925	(6.168)	0	0	0
2022/11/30	2044	01/02/2024	12.29	Put	Bond Future	4,769.7200	4.7697	4,804.8800	4.8049	0.737	0	0	0
2022/11/30	2044	01/02/2024			Bond Future	11.8904	76.3555	11.9691	75.8804	0.662	0.0000	0.0000	0
2022/11/30	2044	01/02/2024	12.27	Call	Bond Future	7,063.7700	7.0638	6,624.9900	6.6250	(6.212)	0	0	0
2022/11/30	2044	01/02/2024	12.27	Put	Bond Future	4,816.4000	4.8164	4,852.7400	4.8527	0.755	0	0	0
2022/11/30	2044	01/02/2024	12.28	Call	Bond Future	7,098.0800	7.0981	6,658.7100	6.6587	(6.190)	0	0	0
2022/11/30	2044	01/02/2024	12.28	Put	Bond Future	4,793.0000	4.7930	4,828.7500	4.8288	0.746	0	0	0
2022/11/30	2046	02/02/2023			Bond Future	112.0927	112.0927	112.0787	112.0787	(0.013)	0.0000	0.0000	13,085
2022/11/30	2046	04/05/2023			Bond Future	112.2919	112.2919	112.2754	112.2754	(0.015)	0.0000	0.0000	4,935
2022/11/30	2046	03/08/2023			Bond Future	114.5787	114.5787	114.5614	114.5614	(0.015)	0.0000	0.0000	0
2022/11/30	2046	02/11/2023			Bond Future	114.8319	114.8319	114.8143	114.8143	(0.015)	0.0000	0.0000	0
2022/11/30	2046	01/02/2024			Bond Future	117.0708	117.0708	117.0541	117.0541	(0.014)	0.0000	0.0000	0
2022/11/30	2050	02/02/2023			Bond Future	112.2361	112.2361	112.2213	112.2213	(0.013)	0.0000	0.0000	9,546
2022/11/30	2050	04/05/2023			Bond Future	114.4716	114.4716	114.4543	114.4543	(0.015)	0.0000	0.0000	3,359
2022/11/30	2050	03/08/2023			Bond Future	114.6198	114.6198	114.6019	114.6019	(0.016)	0.0000	0.0000	0
2022/11/30	2050	02/11/2023			Bond Future	116.9609	116.9609	116.9427	116.9427	(0.016)	0.0000	0.0000	0
2022/11/30	2050	01/02/2024			Bond Future	117.0041	117.0041	116.9872	116.9872	(0.014)	0.0000	0.0000	0
2022/11/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	AL37	02/02/2023			Index Future	855.9320	855.9320	855.5610	855.5610	(0.043)	0.0000	0.0000	0
2022/11/30	AL37	04/05/2023			Index Future	872.7580	872.7580	872.3740	872.3740	(0.044)	0.0000	0.0000	0
2022/11/30	AL37	03/08/2023			Index Future	890.3220	890.3220	889.9290	889.9290	(0.044)	0.0000	0.0000	0
2022/11/30	AL37	02/11/2023			Index Future	908.3090	908.3090	907.9070	907.9070	(0.044)	0.0000	0.0000	0
2022/11/30	AL37	01/02/2024			Index Future	925.8500	925.8500	925.4430	925.4430	(0.044)	0.0000	0.0000	0
2022/11/30	AL7T	02/02/2023			Index Future	986.7200	986.7200	985.2460	985.2460	(0.149)	0.0000	0.0000	0
2022/11/30	AL7T	04/05/2023			Index Future	1,006.1180	1,006.1180	1,004.6080	1,004.6080	(0.150)	0.0000	0.0000	0
2022/11/30	AL7T	03/08/2023			Index Future	1,026.3660	1,026.3660	1,024.8230	1,024.8230	(0.150)	0.0000	0.0000	0
2022/11/30	AL7T	02/11/2023			Index Future	1,047.1000	1,047.1000	1,045.5270	1,045.5270	(0.150)	0.0000	0.0000	0
2022/11/30	AL7T	01/02/2024			Index Future	1,067.3220	1,067.3220	1,065.7210	1,065.7210	(0.150)	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
2022/11/30	ALBI	02/02/2023			Index Future	865.8170	865.8170	863.3920	863.3920	(0.280)	0.0000	0.0000	107
2022/11/30	ALBI	04/05/2023			Index Future	882.8380	882.8380	880.3600	880.3600	(0.281)	0.0000	0.0000	0
2022/11/30	ALBI	03/08/2023			Index Future	900.6050	900.6050	898.0750	898.0750	(0.281)	0.0000	0.0000	0
2022/11/30	ALBI	02/11/2023			Index Future	918.7990	918.7990	916.2180	916.2180	(0.281)	0.0000	0.0000	0
2022/11/30	ALBI	01/02/2024			Index Future	936.5420	936.5420	933.9140	933.9140	(0.281)	0.0000	0.0000	0
2022/11/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	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
2022/11/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/30	ES33	02/02/2023			Bond Future	12.2420	75.2447	12.2927	75.0079	0.414	0.0000	0.0000	350
2022/11/30	ES33	04/05/2023			Bond Future	12.4017	72.9490	12.4548	72.7060	0.428	0.0000	0.0000	0
2022/11/30	ES33	03/08/2023			Bond Future	12.5604	74.4352	12.6160	74.1868	0.442	0.0000	0.0000	0
2022/11/30	ES33	02/11/2023			Bond Future	12.7298	72.1608	12.7878	71.9074	0.455	0.0000	0.0000	0
2022/11/30	ES33	01/02/2024			Bond Future	12.9285	73.5650	12.9889	73.3073	0.467	0.0000	0.0000	0
2022/11/30	ES42	02/02/2023			Bond Future	12.4536	73.7904	12.5102	73.4802	0.454	0.0000	0.0000	4,195
2022/11/30	ES42	04/05/2023			Bond Future	12.5975	70.9972	12.6566	70.6794	0.469	0.0000	0.0000	0
2022/11/30	ES42	03/08/2023			Bond Future	12.7364	72.4440	12.7979	72.1193	0.483	0.0000	0.0000	0
2022/11/30	ES42	02/11/2023			Bond Future	12.8836	69.6613	12.9476	69.3298	0.497	0.0000	0.0000	0
2022/11/30	ES42	01/02/2024			Bond Future	13.0475	71.0150	13.1140	70.6778	0.510	0.0000	0.0000	0
2022/11/30	GOVI	02/02/2023	850.82	Call	GOVI	27,580.0000	2.7580	3,820.0000	0.3820	(86.149)	0	0	0
2022/11/30	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/30	GOVI	02/02/2023	850.83	Call	GOVI	27,480.0000	2.7480	3,720.0000	0.3720	(86.463)	0	0	0
2022/11/30	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/30	GOVI	02/02/2023			GOVI	853.5780	853.5780	851.2020	851.2020	(0.278)	0.0000	0.0000	835
2022/11/30	GOVI	02/02/2023	850.84	Call	GOVI	27,380.0000	2.7380	3,620.0000	0.3620	(86.779)	0	0	0
2022/11/30	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/30	GOVI	04/05/2023	852.86	Call	GOVI	174,980.0000	17.4980	150,690.0000	15.0690	(13.882)	0	0	0
2022/11/30	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/30	GOVI	04/05/2023	852.87	Call	GOVI	174,880.0000	17.4880	150,590.0000	15.0590	(13.890)	0	0	0
2022/11/30	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/30	GOVI	04/05/2023			GOVI	870.3580	870.3580	867.9290	867.9290	(0.279)	0.0000	0.0000	0
2022/11/30	GOVI	04/05/2023	852.88	Call	GOVI	174,780.0000	17.4780	150,490.0000	15.0490	(13.897)	0	0	0
2022/11/30	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/30	GOVI	03/08/2023	837.21	Call	GOVI	506,630.0000	50.6630	481,840.0000	48.1840	(4.893)	0	0	0
2022/11/30	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/30	GOVI	03/08/2023	837.22	Call	GOVI	506,530.0000	50.6530	481,740.0000	48.1740	(4.894)	0	0	0
2022/11/30	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
2022/11/30	GOVI	03/08/2023			GOVI	887.8730	887.8730	885.3940	885.3940	(0.279)	0.0000	0.0000	0
2022/11/30	GOVI	03/08/2023	837.23	Call	GOVI	506,430.0000	50.6430	481,640.0000	48.1640	(4.895)	0	0	0
2022/11/30	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/30	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/30	GOVI	02/11/2023	885.82	Call	GOVI	199,900.0000	19.9900	174,610.0000	17.4610	(12.651)	0	0	0
2022/11/30	GOVI	02/11/2023			GOVI	905.8100	905.8100	903.2810	903.2810	(0.279)	0.0000	0.0000	0
2022/11/30	GOVI	02/11/2023	885.80	Call	GOVI	200,100.0000	20.0100	174,810.0000	17.4810	(12.639)	0	0	0
2022/11/30	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/30	GOVI	02/11/2023	885.81	Call	GOVI	200,000.0000	20.0000	174,710.0000	17.4710	(12.645)	0	0	0
2022/11/30	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/30	GOVI	01/02/2024	880.00	Call	GOVI	433,030.0000	43.3030	407,280.0000	40.7280	(5.946)	0	0	0
2022/11/30	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/30	GOVI	01/02/2024			GOVI	923.3030	923.3030	920.7280	920.7280	(0.279)	0.0000	0.0000	0
2022/11/30	GOVI	01/02/2024	879.98	Call	GOVI	433,230.0000	43.3230	407,480.0000	40.7480	(5.944)	0	0	0
2022/11/30	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/30	GOVI	01/02/2024	879.99	Call	GOVI	433,130.0000	43.3130	407,380.0000	40.7380	(5.945)	0	0	0
2022/11/30	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/30	IGOV	02/02/2023			Index Future	318.8210	318.8210	318.7260	318.7260	(0.030)	0.0000	0.0000	663
2022/11/30	IGOV	04/05/2023			Index Future	325.1660	325.1660	325.0670	325.0670	(0.030)	0.0000	0.0000	16
2022/11/30	IGOV	03/08/2023			Index Future	331.7850	331.7850	331.6840	331.6840	(0.030)	0.0000	0.0000	0
2022/11/30	IGOV	02/11/2023			Index Future	338.5620	338.5620	338.4590	338.4590	(0.030)	0.0000	0.0000	0
2022/11/30	IGOV	01/02/2024			Index Future	345.1730	345.1730	345.0690	345.0690	(0.030)	0.0000	0.0000	0
2022/11/30	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/30	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/30	JBAF	21/12/2022			Jibar Tradeable Future	7.2250	92.7750	7.2350	92.7650	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
2022/11/30	JBAF	18/01/2023			Jibar Tradeable Future	7.2550	92.7450	7.2650	92.7350	0.138	0.0000	0.0000	0
2022/11/30	JBAF	15/02/2023			Jibar Tradeable Future	7.6100	92.3900	7.6300	92.3700	0.263	0.0000	0.0000	0
2022/11/30	JBAF	15/03/2023			Jibar Tradeable Future	7.6450	92.3550	7.6550	92.3450	0.131	0.0000	0.0000	0
2022/11/30	JBAF	19/04/2023			Jibar Tradeable Future	7.7700	92.2300	7.7900	92.2100	0.257	0.0000	0.0000	0
2022/11/30	JBAF	17/05/2023			Jibar Tradeable Future	7.7800	92.2200	7.8200	92.1800	0.514	0.0000	0.0000	0
2022/11/30	JBAF	21/06/2023			Jibar Tradeable Future	7.8000	92.2000	7.8400	92.1600	0.513	0.0000	0.0000	0
2022/11/30	JBAF	20/09/2023			Jibar Tradeable Future	7.8250	92.1750	7.8450	92.1550	0.256	0.0000	0.0000	75
2022/11/30	JBAF	20/12/2023			Jibar Tradeable Future	7.8150	92.1850	7.8450	92.1550	0.384	0.0000	0.0000	272
2022/11/30	JBAF	20/03/2024			Jibar Tradeable Future	7.7800	92.2200	7.8300	92.1700	0.643	0.0000	0.0000	0
2022/11/30	JBAF	19/06/2024			Jibar Tradeable Future	7.7500	92.2500	7.8000	92.2000	0.645	0.0000	0.0000	0
2022/11/30	JBAF	18/09/2024			Jibar Tradeable Future	7.7350	92.2650	7.7850	92.2150	0.646	0.0000	0.0000	0
2022/11/30	R035	02/02/2023	9.81	Call	Bond Future	106.1600	0.1062	85.4200	0.0854	(19.537)	0	0	582
2022/11/30	R035	02/02/2023	9.81	Put	Bond Future	9,066.2800	9.0663	9,374.5500	9.3746	3.400	0	0	0
2022/11/30	R035	02/02/2023	9.85	Call	Bond Future	118.7000	0.1187	95.9000	0.0959	(19.208)	0	0	0
2022/11/30	R035	02/02/2023	9.89	Call	Bond Future	132.4800	0.1325	107.4600	0.1075	(18.886)	0	0	388
2022/11/30	R035	02/02/2023	9.89	Put	Bond Future	8,561.7200	8.5617	8,865.7100	8.8657	3.551	0	0	0
2022/11/30	R035	02/02/2023	11.94	Call	Bond Future	4,743.0900	4.7431	4,475.8400	4.4758	(5.635)	0	0	0
2022/11/30	R035	02/02/2023	13.22	Put	Bond Future	131.7700	0.1318	140.1600	0.1402	6.367	0	0	976
2022/11/30	R035	02/02/2023	10.88	Call	Bond Future	1,249.5600	1.2496	1,114.1900	1.1142	(10.833)	0	0	0
2022/11/30	R035	02/02/2023	10.88	Put	Bond Future	3,444.5700	3.4446	3,638.2100	3.6382	5.622	0	0	0
2022/11/30	R035	02/02/2023	10.66	Call	Bond Future	828.3400	0.8283	725.6900	0.7257	(12.392)	0	0	0
2022/11/30	R035	02/02/2023	10.66	Put	Bond Future	4,356.7900	4.3568	4,583.1500	4.5831	5.196	0	0	582
2022/11/30	R035	02/02/2023	10.30	Put	Bond Future	6,145.0700	6.1451	6,416.6600	6.4167	4.420	0	0	0
2022/11/30	R035	02/02/2023	10.60	Call	Bond Future	733.9200	0.7339	639.5400	0.6395	(12.860)	0	0	0
2022/11/30	R035	02/02/2023	10.60	Put	Bond Future	4,631.0500	4.6311	4,865.6800	4.8657	5.066	0	0	0
2022/11/30	R035	02/02/2023	10.64	Put	Bond Future	4,447.1000	4.4471	4,676.2400	4.6762	5.153	0	0	0
2022/11/30	R035	02/02/2023			Bond Future	11.2528	88.4239	11.3098	88.0949	0.507	0.0000	0.0000	150,515
2022/11/30	R035	02/02/2023	9.85	Put	Bond Future	8,812.8600	8.8129	9,119.0700	9.1191	3.475	0	0	0
2022/11/30	R035	02/02/2023	11.94	Put	Bond Future	898.8600	0.8989	960.6200	0.9606	6.871	0	0	0
2022/11/30	R035	02/02/2023	11.98	Call	Bond Future	4,909.9000	4.9099	4,639.5300	4.6395	(5.507)	0	0	0
2022/11/30	R035	02/02/2023	11.98	Put	Bond Future	849.6800	0.8497	908.3200	0.9083	6.901	0	0	388
2022/11/30	R035	02/02/2023	13.22	Call	Bond Future	10,493.8700	10.4939	10,173.2500	10.1733	(3.055)	0	0	0
2022/11/30	R035	02/02/2023	11.05	Call	Bond Future	1,655.7100	1.6557	1,494.2400	1.4942	(9.752)	0	0	976
2022/11/30	R035	02/02/2023	11.05	Put	Bond Future	2,839.8000	2.8398	3,007.3400	3.0073	5.900	0	0	0
2022/11/30	R035	02/02/2023	11.06	Call	Bond Future	1,681.7800	1.6818	1,518.8300	1.5188	(9.689)	0	0	0
2022/11/30	R035	02/02/2023	11.06	Put	Bond Future	2,806.9200	2.8069	2,972.9800	2.9730	5.916	0	0	582
2022/11/30	R035	02/02/2023	10.86	Call	Bond Future	1,206.2800	1.2063	1,074.0300	1.0740	(10.963)	0	0	0
2022/11/30	R035	02/02/2023	10.86	Put	Bond Future	3,521.3300	3.5213	3,718.0900	3.7181	5.588	0	0	0
2022/11/30	R035	02/02/2023	10.87	Call	Bond Future	1,227.8100	1.2278	1,094.0600	1.0941	(10.893)	0	0	0
2022/11/30	R035	02/02/2023	10.87	Put	Bond Future	3,482.8100	3.4828	3,678.0700	3.6781	5.606	0	0	0
2022/11/30	R035	02/02/2023	10.30	Call	Bond Future	371.5900	0.3716	314.1700	0.3142	(15.453)	0	0	976
2022/11/30	R035	02/02/2023	10.64	Call	Bond Future	796.0000	0.7960	696.1300	0.6961	(12.546)	0	0	388
2022/11/30	R035	04/05/2023	11.22	Put	Bond Future	3,964.9900	3.9650	4,227.5600	4.2276	6.622	0	0	0
2022/11/30	R035	04/05/2023	12.46	Call	Bond Future	7,394.6300	7.3946	7,217.0900	7.2171	(2.401)	0	0	0
2022/11/30	R035	04/05/2023	12.46	Put	Bond Future	1,521.7400	1.5217	1,681.4100	1.6814	10.493	0	0	388
2022/11/30	R035	04/05/2023	13.18	Call	Bond Future	10,288.6300	10.2886	10,058.9900	10.0590	(2.232)	0	0	0
2022/11/30	R035	04/05/2023	13.18	Put	Bond Future	854.6100	0.8546	962.1800	0.9622	12.587	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
2022/11/30	R035	04/05/2023	11.17	Call	Bond Future	2,969.3400	2.9693	2,897.6000	2.8976	(2.416)	0	0	491
2022/11/30	R035	04/05/2023	11.20	Call	Bond Future	3,052.1900	3.0522	2,978.8000	2.9788	(2.405)	0	0	0
2022/11/30	R035	04/05/2023	11.21	Call	Bond Future	3,080.0600	3.0801	3,006.0400	3.0060	(2.403)	0	0	0
2022/11/30	R035	04/05/2023	10.60	Call	Bond Future	1,645.0100	1.6450	1,598.1700	1.5982	(2.847)	0	0	388
2022/11/30	R035	04/05/2023	10.60	Put	Bond Future	6,177.8600	6.1779	6,468.2300	6.4682	4.700	0	0	0
2022/11/30	R035	04/05/2023			Bond Future	11.3700	85.6602	11.4296	85.3230	0.524	0.0000	0.0000	103,525
2022/11/30	R035	04/05/2023	11.22	Call	Bond Future	3,108.0500	3.1081	3,033.4100	3.0334	(2.402)	0	0	0
2022/11/30	R035	04/05/2023	11.17	Put	Bond Future	4,114.6700	4.1147	4,380.1400	4.3801	6.452	0	0	0
2022/11/30	R035	04/05/2023	11.20	Put	Bond Future	4,024.3200	4.0243	4,288.1400	4.2881	6.556	0	0	0
2022/11/30	R035	04/05/2023	11.21	Put	Bond Future	3,994.5700	3.9946	4,257.7600	4.2578	6.589	0	0	0
2022/11/30	R035	04/05/2023	9.85	Call	Bond Future	661.0800	0.6611	617.7000	0.6177	(6.562)	0	0	388
2022/11/30	R035	04/05/2023	9.85	Put	Bond Future	9,945.3500	9.9453	10,239.1800	10.2392	2.954	0	0	0
2022/11/30	R035	04/05/2023	10.42	Call	Bond Future	1,335.8700	1.3359	1,286.5500	1.2866	(3.692)	0	0	491
2022/11/30	R035	04/05/2023	10.42	Put	Bond Future	6,977.7300	6.9777	7,265.6200	7.2656	4.126	0	0	0
2022/11/30	R035	03/08/2023	12.00	Call	Bond Future	5,936.9000	5.9369	5,775.3200	5.7753	(2.722)	0	0	0
2022/11/30	R035	03/08/2023	12.00	Put	Bond Future	3,146.6400	3.1466	3,329.6400	3.3296	5.816	0	0	0
2022/11/30	R035	03/08/2023			Bond Future	11.4862	87.3853	11.5483	87.0408	0.541	0.0000	0.0000	0
2022/11/30	R035	03/08/2023	11.98	Call	Bond Future	5,869.5500	5.8696	5,709.3700	5.7094	(2.729)	0	0	0
2022/11/30	R035	03/08/2023	11.98	Put	Bond Future	3,185.4000	3.1854	3,369.8000	3.3698	5.789	0	0	0
2022/11/30	R035	03/08/2023	11.99	Call	Bond Future	5,903.2000	5.9032	5,742.3100	5.7423	(2.725)	0	0	0
2022/11/30	R035	03/08/2023	11.99	Put	Bond Future	3,165.9700	3.1660	3,349.6600	3.3497	5.802	0	0	0
2022/11/30	R035	02/11/2023	11.41	Call	Bond Future	3,909.7000	3.9097	3,936.0100	3.9360	0.673	0	0	0
2022/11/30	R035	02/11/2023	11.41	Put	Bond Future	5,016.5500	5.0165	5,394.3800	5.3944	7.532	0	0	0
2022/11/30	R035	02/11/2023	11.42	Call	Bond Future	3,936.4800	3.9365	3,962.7700	3.9628	0.668	0	0	0
2022/11/30	R035	02/11/2023	11.42	Put	Bond Future	4,987.8200	4.9878	5,365.6300	5.3656	7.575	0	0	0
2022/11/30	R035	02/11/2023			Bond Future	11.6111	84.6462	11.6758	84.2947	0.557	0.0000	0.0000	0
2022/11/30	R035	02/11/2023	11.43	Call	Bond Future	3,963.3400	3.9633	3,989.6300	3.9896	0.663	0	0	0
2022/11/30	R035	02/11/2023	11.43	Put	Bond Future	4,959.2100	4.9592	5,337.0200	5.3370	7.618	0	0	0
2022/11/30	R035	01/02/2024	12.18	Put	Bond Future	3,929.4600	3.9295	4,167.8800	4.1679	6.068	0	0	0
2022/11/30	R035	01/02/2024	12.19	Call	Bond Future	6,149.3200	6.1493	6,029.5500	6.0296	(1.948)	0	0	0
2022/11/30	R035	01/02/2024	12.19	Put	Bond Future	3,909.5800	3.9096	4,147.3400	4.1473	6.081	0	0	0
2022/11/30	R035	01/02/2024			Bond Future	11.7615	86.2756	11.8288	85.9181	0.572	0.0000	0.0000	0
2022/11/30	R035	01/02/2024	12.18	Call	Bond Future	6,117.9100	6.1179	5,998.8000	5.9988	(1.947)	0	0	0
2022/11/30	R035	01/02/2024	12.20	Call	Bond Future	6,180.7800	6.1808	6,060.3500	6.0603	(1.948)	0	0	0
2022/11/30	R035	01/02/2024	12.20	Put	Bond Future	3,889.8100	3.8898	4,126.9100	4.1269	6.095	0	0	0
2022/11/30	R186	02/02/2023	8.32	Call	Bond Future	433.1100	0.4331	338.0000	0.3380	(21.960)	0	0	0
2022/11/30	R186	02/02/2023	8.32	Put	Bond Future	1,945.5100	1.9455	1,891.5500	1.8916	(2.774)	0	0	0
2022/11/30	R186	02/02/2023	8.33	Call	Bond Future	443.3400	0.4433	347.4100	0.3474	(21.638)	0	0	0
2022/11/30	R186	02/02/2023	8.33	Put	Bond Future	1,921.8000	1.9218	1,867.0200	1.8670	(2.850)	0	0	0
2022/11/30	R186	02/02/2023			Bond Future	8.7695	106.9376	8.7818	106.8964	0.141	0.0000	0.0000	72,433
2022/11/30	R186	02/02/2023	8.34	Call	Bond Future	453.5800	0.4536	357.1400	0.3571	(21.262)	0	0	0
2022/11/30	R186	02/02/2023	8.34	Put	Bond Future	1,898.1100	1.8981	1,842.8200	1.8428	(2.913)	0	0	0
2022/11/30	R186	04/05/2023	8.83	Put	Bond Future	1,589.5200	1.5895	1,580.9200	1.5809	(0.541)	0	0	0
2022/11/30	R186	04/05/2023	8.84	Call	Bond Future	1,581.5200	1.5815	1,528.6200	1.5286	(3.345)	0	0	0
2022/11/30	R186	04/05/2023			Bond Future	8.8379	109.0419	8.8520	108.9977	0.159	0.0000	0.0000	12,188
2022/11/30	R186	04/05/2023	8.82	Call	Bond Future	1,548.1900	1.5482	1,495.5800	1.4956	(3.398)	0	0	0
2022/11/30	R186	04/05/2023	8.82	Put	Bond Future	1,604.4300	1.6044	1,595.9800	1.5960	(0.527)	0	0	0

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2022/11/30	R186	04/05/2023	8.83	Call	Bond Future	1,564.6700	1.5647	1,511.9100	1.5119	(3.372)	0	0	0
2022/11/30	R186	04/05/2023	8.84	Put	Bond Future	1,575.0000	1.5750	1,566.2600	1.5663	(0.555)	0	0	0
2022/11/30	R186	03/08/2023	9.73	Put	Bond Future	1,009.9300	1.0099	989.8500	0.9898	(1.988)	0	0	0
2022/11/30	R186	03/08/2023	9.74	Call	Bond Future	3,442.7400	3.4427	3,376.8900	3.3769	(1.913)	0	0	0
2022/11/30	R186	03/08/2023	9.74	Put	Bond Future	1,002.5800	1.0026	982.5000	0.9825	(2.003)	0	0	0
2022/11/30	R186	03/08/2023			Bond Future	8.8978	105.9322	8.9133	105.8864	0.175	0.0000	0.0000	0
2022/11/30	R186	03/08/2023	9.73	Call	Bond Future	3,421.5400	3.4215	3,355.6900	3.3557	(1.925)	0	0	0
2022/11/30	R186	03/08/2023	9.75	Call	Bond Future	3,463.9700	3.4640	3,398.1400	3.3981	(1.900)	0	0	0
2022/11/30	R186	03/08/2023	9.75	Put	Bond Future	995.2700	0.9953	975.2100	0.9752	(2.016)	0	0	0
2022/11/30	R186	02/11/2023	9.40	Call	Bond Future	2,679.5300	2.6795	2,632.5500	2.6325	(1.753)	0	0	0
2022/11/30	R186	02/11/2023	9.40	Put	Bond Future	1,489.1100	1.4891	1,488.8000	1.4888	(0.021)	0	0	0
2022/11/30	R186	02/11/2023	9.15	Call	Bond Future	2,248.2300	2.2482	2,203.2700	2.2033	(2.000)	0	0	1,715
2022/11/30	R186	02/11/2023			Bond Future	8.9626	108.0722	8.9796	108.0255	0.190	0.0000	0.0000	0
2022/11/30	R186	02/11/2023	10.42	Call	Bond Future	4,695.4200	4.6954	4,644.3700	4.6444	(1.087)	0	0	0
2022/11/30	R186	02/11/2023	10.42	Put	Bond Future	795.0100	0.7950	790.6300	0.7906	(0.551)	0	0	1,715
2022/11/30	R186	02/11/2023	9.15	Put	Bond Future	1,736.0500	1.7360	1,737.7600	1.7378	0.098	0	0	0
2022/11/30	R186	02/11/2023	9.38	Call	Bond Future	2,643.6900	2.6437	2,596.8500	2.5969	(1.772)	0	0	0
2022/11/30	R186	02/11/2023	9.38	Put	Bond Future	1,507.3200	1.5073	1,507.1500	1.5072	(0.011)	0	0	0
2022/11/30	R186	02/11/2023	9.39	Call	Bond Future	2,661.7900	2.6618	2,614.8800	2.6149	(1.762)	0	0	0
2022/11/30	R186	02/11/2023	9.39	Put	Bond Future	1,498.3900	1.4984	1,498.1500	1.4981	(0.016)	0	0	0
2022/11/30	R186	01/02/2024	9.51	Call	Bond Future	2,741.0600	2.7411	2,697.9200	2.6979	(1.574)	0	0	0
2022/11/30	R186	01/02/2024	9.52	Put	Bond Future	1,645.2500	1.6453	1,648.6500	1.6487	0.207	0	0	0
2022/11/30	R186	01/02/2024	9.50	Call	Bond Future	2,724.6100	2.7246	2,681.5400	2.6815	(1.581)	0	0	0
2022/11/30	R186	01/02/2024			Bond Future	9.0784	104.8502	9.0968	104.8036	0.202	0.0000	0.0000	0
2022/11/30	R186	01/02/2024	9.51	Put	Bond Future	1,653.7900	1.6538	1,657.2500	1.6572	0.209	0	0	0
2022/11/30	R186	01/02/2024	9.52	Call	Bond Future	2,757.5400	2.7575	2,714.3400	2.7143	(1.567)	0	0	0
2022/11/30	R186	01/02/2024	9.50	Put	Bond Future	1,662.3700	1.6624	1,665.9000	1.6659	0.212	0	0	0
2022/11/30	R197	02/02/2023			Bond Future	329.6023	329.6023	329.5332	329.5332	(0.021)	0.0000	0.0000	977
2022/11/30	R197	04/05/2023			Bond Future	336.1660	336.1660	336.0892	336.0892	(0.023)	0.0000	0.0000	0
2022/11/30	R197	03/08/2023			Bond Future	333.9421	333.9421	333.8634	333.8634	(0.024)	0.0000	0.0000	0
2022/11/30	R197	02/11/2023			Bond Future	340.7628	340.7628	340.6826	340.6826	(0.024)	0.0000	0.0000	0
2022/11/30	R202	02/02/2023			Bond Future	245.5319	245.5319	245.4997	245.4997	(0.013)	0.0000	0.0000	5,950
2022/11/30	R202	04/05/2023			Bond Future	250.4214	250.4214	250.3837	250.3837	(0.015)	0.0000	0.0000	0
2022/11/30	R202	03/08/2023			Bond Future	250.7036	250.7036	250.6645	250.6645	(0.016)	0.0000	0.0000	0
2022/11/30	R202	02/11/2023			Bond Future	255.8241	255.8241	255.7843	255.7843	(0.016)	0.0000	0.0000	0
2022/11/30	R202	01/02/2024			Bond Future	255.8678	255.8678	255.8307	255.8307	(0.014)	0.0000	0.0000	0
2022/11/30	R209	02/02/2023	10.78	Call	Bond Future	904.3900	0.9044	805.3100	0.8053	(10.955)	0	0	0
2022/11/30	R209	02/02/2023	10.79	Call	Bond Future	921.5200	0.9215	821.2300	0.8212	(10.883)	0	0	0
2022/11/30	R209	02/02/2023	10.80	Put	Bond Future	3,329.0600	3.3291	3,492.3800	3.4924	4.906	0	0	0
2022/11/30	R209	02/02/2023			Bond Future	11.2594	68.2686	11.3117	68.0037	0.465	0.0000	0.0000	25,765
2022/11/30	R209	02/02/2023	10.78	Put	Bond Future	3,401.4900	3.4015	3,567.2400	3.5672	4.873	0	0	0
2022/11/30	R209	02/02/2023	10.79	Put	Bond Future	3,365.1900	3.3652	3,529.7300	3.5297	4.889	0	0	0
2022/11/30	R209	02/02/2023	10.80	Call	Bond Future	938.7500	0.9388	837.2400	0.8372	(10.813)	0	0	0
2022/11/30	R209	04/05/2023	11.10	Call	Bond Future	2,451.1900	2.4512	2,400.7400	2.4007	(2.058)	0	0	0
2022/11/30	R209	04/05/2023	11.10	Put	Bond Future	3,801.1100	3.8011	4,022.0700	4.0221	5.813	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
2022/11/30	R209	04/05/2023	10.00	Call	Bond Future	710.3600	0.7104	668.0200	0.6680	(5.960)	0	0	1,000
2022/11/30	R209	04/05/2023	10.00	Put	Bond Future	8,060.2400	8.0602	8,289.3100	8.2893	2.842	0	0	0
2022/11/30	R209	04/05/2023	11.09	Call	Bond Future	2,427.8600	2.4279	2,377.9000	2.3779	(2.058)	0	0	0
2022/11/30	R209	04/05/2023	11.09	Put	Bond Future	3,829.2100	3.8292	4,050.6600	4.0507	5.783	0	0	0
2022/11/30	R209	04/05/2023			Bond Future	11.3664	66.4601	11.4209	66.1887	0.479	0.0000	0.0000	2,510
2022/11/30	R209	04/05/2023	11.11	Call	Bond Future	2,474.6300	2.4746	2,423.6800	2.4237	(2.059)	0	0	0
2022/11/30	R209	04/05/2023	11.11	Put	Bond Future	3,773.1900	3.7732	3,993.6500	3.9937	5.843	0	0	0
2022/11/30	R209	04/05/2023	12.50	Call	Bond Future	6,619.5800	6.6196	6,476.7800	6.4768	(2.157)	0	0	0
2022/11/30	R209	04/05/2023	12.50	Put	Bond Future	1,281.6100	1.2816	1,410.2200	1.4102	10.035	0	0	8,500
2022/11/30	R209	04/05/2023	11.00	Call	Bond Future	2,223.7200	2.2237	2,177.7500	2.1778	(2.067)	0	0	0
2022/11/30	R209	04/05/2023	11.00	Put	Bond Future	4,090.3500	4.0904	4,315.7900	4.3158	5.512	0	0	6,250
2022/11/30	R209	03/08/2023	11.93	Call	Bond Future	5,058.9500	5.0589	4,932.5400	4.9325	(2.499)	0	0	0
2022/11/30	R209	03/08/2023	11.94	Call	Bond Future	5,088.1100	5.0881	4,961.1200	4.9611	(2.496)	0	0	0
2022/11/30	R209	03/08/2023	11.95	Put	Bond Future	2,814.5200	2.8145	2,964.2200	2.9642	5.319	0	0	0
2022/11/30	R209	03/08/2023			Bond Future	11.4702	67.7986	11.5267	67.5214	0.493	0.0000	0.0000	0
2022/11/30	R209	03/08/2023	11.93	Put	Bond Future	2,849.6600	2.8497	3,000.5100	3.0005	5.294	0	0	0
2022/11/30	R209	03/08/2023	11.94	Put	Bond Future	2,831.9300	2.8319	2,982.2000	2.9822	5.306	0	0	0
2022/11/30	R209	03/08/2023	11.95	Call	Bond Future	5,117.5300	5.1175	4,989.9700	4.9900	(2.493)	0	0	0
2022/11/30	R209	02/11/2023	11.33	Call	Bond Future	3,340.1100	3.3401	3,368.3600	3.3684	0.846	0	0	0
2022/11/30	R209	02/11/2023	11.33	Put	Bond Future	4,558.5500	4.5586	4,869.6800	4.8697	6.825	0	0	0
2022/11/30	R209	02/11/2023	11.34	Call	Bond Future	3,363.6400	3.3636	3,391.6100	3.3916	0.832	0	0	0
2022/11/30	R209	02/11/2023	11.34	Put	Bond Future	4,532.4100	4.5324	4,843.2600	4.8433	6.858	0	0	0
2022/11/30	R209	02/11/2023			Bond Future	11.5783	66.0170	11.6369	65.7341	0.506	0.0000	0.0000	0
2022/11/30	R209	02/11/2023	11.35	Call	Bond Future	3,386.9900	3.3870	3,414.9300	3.4149	0.825	0	0	0
2022/11/30	R209	02/11/2023	11.35	Put	Bond Future	4,506.1400	4.5061	4,816.9600	4.8170	6.898	0	0	0
2022/11/30	R209	01/02/2024	12.13	Put	Bond Future	3,438.1600	3.4382	3,631.5400	3.6315	5.625	0	0	0
2022/11/30	R209	01/02/2024	12.14	Call	Bond Future	5,450.8000	5.4508	5,355.6100	5.3556	(1.746)	0	0	0
2022/11/30	R209	01/02/2024	12.14	Put	Bond Future	3,420.5800	3.4206	3,613.1300	3.6131	5.629	0	0	0
2022/11/30	R209	01/02/2024			Bond Future	11.7041	67.2876	11.7648	66.9999	0.518	0.0000	0.0000	0
2022/11/30	R209	01/02/2024	12.12	Call	Bond Future	5,395.1300	5.3951	5,301.3100	5.3013	(1.739)	0	0	0
2022/11/30	R209	01/02/2024	12.12	Put	Bond Future	3,456.1300	3.4561	3,650.0500	3.6500	5.611	0	0	0
2022/11/30	R209	01/02/2024	12.13	Call	Bond Future	5,422.8000	5.4228	5,328.4400	5.3284	(1.740)	0	0	0
2022/11/30	R210	02/02/2023			Bond Future	223.4599	223.4599	223.4156	223.4156	(0.020)	0.0000	0.0000	372
2022/11/30	R210	04/05/2023			Bond Future	224.8281	224.8281	224.7785	224.7785	(0.022)	0.0000	0.0000	0
2022/11/30	R210	03/08/2023			Bond Future	229.4066	229.4066	229.3548	229.3548	(0.023)	0.0000	0.0000	0
2022/11/30	R210	02/11/2023			Bond Future	230.9281	230.9281	230.8758	230.8758	(0.023)	0.0000	0.0000	0
2022/11/30	R210	01/02/2024			Bond Future	235.4321	235.4321	235.3808	235.3808	(0.022)	0.0000	0.0000	0
2022/11/30	R213	02/02/2023	10.01	Call	Bond Future	424.7000	0.4247	349.9400	0.3499	(17.603)	0	0	0
2022/11/30	R213	02/02/2023	10.43	Put	Bond Future	2,282.5700	2.2826	2,281.6900	2.2817	(0.039)	0	0	0
2022/11/30	R213	02/02/2023	12.20	Call	Bond Future	6,776.7400	6.7767	6,678.8500	6.6788	(1.444)	0	0	0
2022/11/30	R213	02/02/2023	12.20	Put	Bond Future	187.8500	0.1879	187.2600	0.1873	(0.314)	0	0	912
2022/11/30	R213	02/02/2023	10.22	Put	Bond Future	2,916.8600	2.9169	2,924.7800	2.9248	0.272	0	0	0
2022/11/30	R213	02/02/2023	10.23	Call	Bond Future	704.6700	0.7047	614.7300	0.6147	(12.763)	0	0	0
2022/11/30	R213	02/02/2023	10.35	Call	Bond Future	902.7700	0.9028	807.2300	0.8072	(10.583)	0	0	0
2022/11/30	R213	02/02/2023	10.35	Put	Bond Future	2,510.9300	2.5109	2,512.6900	2.5127	0.070	0	0	476
2022/11/30	R213	02/02/2023			Bond Future	10.6938	83.4631	10.7148	83.3658	0.197	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
2022/11/30	R213	02/02/2023	9.16	Call	Bond Future	35.9800	0.0360	20.4500	0.0204	(43.163)	0	0	476
2022/11/30	R213	02/02/2023	9.16	Put	Bond Future	7,536.2900	7.5363	7,618.0600	7.6181	1.085	0	0	0
2022/11/30	R213	02/02/2023	10.01	Put	Bond Future	3,663.8500	3.6638	3,686.3900	3.6864	0.615	0	0	476
2022/11/30	R213	02/02/2023	10.21	Call	Bond Future	675.2100	0.6752	586.5200	0.5865	(13.135)	0	0	0
2022/11/30	R213	02/02/2023	10.21	Put	Bond Future	2,950.0200	2.9500	2,958.6300	2.9586	0.292	0	0	0
2022/11/30	R213	02/02/2023	10.43	Call	Bond Future	1,052.2900	1.0523	954.1100	0.9541	(9.330)	0	0	912
2022/11/30	R213	02/02/2023	10.22	Call	Bond Future	689.9000	0.6899	600.5200	0.6005	(12.956)	0	0	0
2022/11/30	R213	02/02/2023	10.23	Put	Bond Future	2,883.8200	2.8838	2,891.1800	2.8912	0.255	0	0	0
2022/11/30	R213	04/05/2023	10.75	Call	Bond Future	2,573.6800	2.5737	2,576.2000	2.5762	0.098	0	0	0
2022/11/30	R213	04/05/2023	10.75	Put	Bond Future	2,844.9200	2.8449	2,948.3300	2.9483	3.635	0	0	0
2022/11/30	R213	04/05/2023			Bond Future	10.8101	81.5533	10.8324	81.4524	0.207	0.0000	0.0000	0
2022/11/30	R213	04/05/2023	10.74	Call	Bond Future	2,551.0700	2.5511	2,553.4500	2.5534	0.093	0	0	0
2022/11/30	R213	04/05/2023	10.74	Put	Bond Future	2,867.6000	2.8676	2,970.8700	2.9709	3.601	0	0	0
2022/11/30	R213	04/05/2023	10.73	Call	Bond Future	2,528.3700	2.5284	2,530.8000	2.5308	0.096	0	0	0
2022/11/30	R213	04/05/2023	10.73	Put	Bond Future	2,890.2100	2.8902	2,993.5300	2.9935	3.575	0	0	0
2022/11/30	R213	03/08/2023	11.62	Put	Bond Future	2,077.1500	2.0772	2,151.7800	2.1518	3.593	0	0	0
2022/11/30	R213	03/08/2023	11.63	Call	Bond Future	5,086.0800	5.0861	5,057.0000	5.0570	(0.572)	0	0	0
2022/11/30	R213	03/08/2023			Bond Future	10.9254	83.1955	10.9489	83.0920	0.216	0.0000	0.0000	0
2022/11/30	R213	03/08/2023	11.62	Call	Bond Future	5,057.3800	5.0574	5,028.5600	5.0286	(0.570)	0	0	0
2022/11/30	R213	03/08/2023	11.63	Put	Bond Future	2,063.9900	2.0640	2,138.3600	2.1384	3.603	0	0	0
2022/11/30	R213	03/08/2023	11.61	Call	Bond Future	5,028.9700	5.0290	5,000.4100	5.0004	(0.568)	0	0	0
2022/11/30	R213	03/08/2023	11.61	Put	Bond Future	2,090.6400	2.0906	2,165.5300	2.1655	3.582	0	0	0
2022/11/30	R213	02/11/2023	11.13	Call	Bond Future	3,451.6600	3.4517	3,546.0100	3.5460	2.733	0	0	0
2022/11/30	R213	02/11/2023	11.13	Put	Bond Future	3,121.1800	3.1212	3,321.0300	3.3210	6.403	0	0	0
2022/11/30	R213	02/11/2023			Bond Future	11.0526	81.3234	11.0772	81.2179	0.223	0.0000	0.0000	0
2022/11/30	R213	02/11/2023	11.12	Call	Bond Future	3,428.1000	3.4281	3,522.4200	3.5224	2.751	0	0	0
2022/11/30	R213	02/11/2023	11.12	Put	Bond Future	3,140.2100	3.1402	3,340.0300	3.3400	6.363	0	0	0
2022/11/30	R213	02/11/2023	11.11	Call	Bond Future	3,404.6200	3.4046	3,498.9000	3.4989	2.769	0	0	0
2022/11/30	R213	02/11/2023	11.11	Put	Bond Future	3,159.3500	3.1594	3,359.1300	3.3591	6.323	0	0	0
2022/11/30	R213	01/02/2024	11.71	Call	Bond Future	4,822.5500	4.8225	4,808.1300	4.8081	(0.299)	0	0	0
2022/11/30	R213	01/02/2024	11.71	Put	Bond Future	2,784.2200	2.7842	2,876.6000	2.8766	3.318	0	0	0
2022/11/30	R213	01/02/2024	11.70	Call	Bond Future	4,796.7700	4.7968	4,782.5800	4.7826	(0.296)	0	0	0
2022/11/30	R213	01/02/2024	11.70	Put	Bond Future	2,798.6700	2.7987	2,891.2800	2.8913	3.309	0	0	0
2022/11/30	R213	01/02/2024			Bond Future	11.2113	82.8897	11.2371	82.7829	0.229	0.0000	0.0000	0
2022/11/30	R213	01/02/2024	11.72	Call	Bond Future	4,848.0300	4.8480	4,833.7100	4.8337	(0.295)	0	0	0
2022/11/30	R213	01/02/2024	11.72	Put	Bond Future	2,769.5000	2.7695	2,861.9800	2.8620	3.339	0	0	0
2022/11/30	R214	02/02/2023	11.07	Call	Bond Future	1,300.9700	1.3010	1,210.4400	1.2104	(6.959)	0	0	0
2022/11/30	R214	02/02/2023	11.07	Put	Bond Future	2,911.6900	2.9117	3,127.7300	3.1277	7.420	0	0	0
2022/11/30	R214	02/02/2023	11.08	Call	Bond Future	1,323.0000	1.3230	1,231.3400	1.2313	(6.928)	0	0	0
2022/11/30	R214	02/02/2023	11.08	Put	Bond Future	2,878.2000	2.8782	3,093.1100	3.0931	7.467	0	0	0
2022/11/30	R214	02/02/2023	11.10	Call	Bond Future	1,367.4900	1.3675	1,273.7600	1.2738	(6.854)	0	0	0
2022/11/30	R214	02/02/2023			Bond Future	11.3656	65.8694	11.4232	65.5629	0.507	0.0000	0.0000	71,030
2022/11/30	R214	02/02/2023	10.30	Call	Bond Future	260.4600	0.2605	220.6000	0.2206	(15.304)	0	0	3,550
2022/11/30	R214	02/02/2023	10.30	Put	Bond Future	6,377.9700	6.3780	6,644.6800	6.6447	4.182	0	0	0
2022/11/30	R214	02/02/2023	11.00	Call	Bond Future	1,153.3500	1.1533	1,070.2200	1.0702	(7.208)	0	0	3,550
2022/11/30	R214	02/02/2023	11.00	Put	Bond Future	3,154.8400	3.1548	3,378.2800	3.3783	7.082	0	0	0
2022/11/30	R214	02/02/2023	11.80	Call	Bond Future	3,412.2900	3.4123	3,234.9500	3.2350	(5.197)	0	0	0

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2022/11/30	R214	02/02/2023	11.80	Put	Bond Future	1,156.5700	1.1566	1,285.8000	1.2858	11.174	0	0	0
2022/11/30	R214	02/02/2023	11.09	Call	Bond Future	1,345.1400	1.3451	1,252.4400	1.2524	(6.891)	0	0	0
2022/11/30	R214	02/02/2023	11.09	Put	Bond Future	2,844.8800	2.8449	3,058.7500	3.0588	7.518	0	0	0
2022/11/30	R214	02/02/2023	11.10	Put	Bond Future	2,811.8500	2.8119	3,024.6900	3.0247	7.569	0	0	0
2022/11/30	R214	04/05/2023	11.36	Call	Bond Future	3,048.5500	3.0486	2,907.3000	2.9073	(4.633)	0	0	0
2022/11/30	R214	04/05/2023	11.36	Put	Bond Future	3,594.2200	3.5942	3,766.8900	3.7669	4.804	0	0	0
2022/11/30	R214	04/05/2023	11.37	Call	Bond Future	3,075.2100	3.0752	2,933.1400	2.9331	(4.620)	0	0	0
2022/11/30	R214	04/05/2023	11.37	Put	Bond Future	3,567.4900	3.5675	3,739.3400	3.7393	4.817	0	0	0
2022/11/30	R214	04/05/2023			Bond Future	11.4628	63.8672	11.5226	63.5532	0.522	0.0000	0.0000	0
2022/11/30	R214	04/05/2023	11.38	Call	Bond Future	3,101.9700	3.1020	2,959.2400	2.9592	(4.601)	0	0	0
2022/11/30	R214	04/05/2023	11.38	Put	Bond Future	3,540.9300	3.5409	3,712.1200	3.7121	4.835	0	0	0
2022/11/30	R214	03/08/2023	12.14	Call	Bond Future	5,679.0700	5.6791	5,601.0400	5.6010	(1.374)	0	0	0
2022/11/30	R214	03/08/2023	12.14	Put	Bond Future	2,763.9700	2.7640	3,006.5900	3.0066	8.778	0	0	0
2022/11/30	R214	03/08/2023	12.15	Call	Bond Future	5,709.9800	5.7100	5,631.3800	5.6314	(1.377)	0	0	0
2022/11/30	R214	03/08/2023	12.15	Put	Bond Future	2,746.6500	2.7467	2,988.7000	2.9887	8.813	0	0	0
2022/11/30	R214	03/08/2023			Bond Future	11.5581	65.1533	11.6201	64.8327	0.536	0.0000	0.0000	0
2022/11/30	R214	03/08/2023	12.16	Call	Bond Future	5,741.1200	5.7411	5,661.9500	5.6620	(1.379)	0	0	0
2022/11/30	R214	03/08/2023	12.16	Put	Bond Future	2,729.6300	2.7296	2,971.1100	2.9711	8.847	0	0	0
2022/11/30	R214	02/11/2023	11.45	Put	Bond Future	4,906.4300	4.9064	5,059.8000	5.0598	3.126	0	0	0
2022/11/30	R214	02/11/2023	11.46	Call	Bond Future	3,843.5100	3.8435	3,669.1200	3.6691	(4.537)	0	0	0
2022/11/30	R214	02/11/2023	11.46	Put	Bond Future	4,878.9500	4.8789	5,031.6700	5.0317	3.130	0	0	0
2022/11/30	R214	02/11/2023			Bond Future	11.6593	63.1705	11.7234	62.8434	0.549	0.0000	0.0000	0
2022/11/30	R214	02/11/2023	11.47	Call	Bond Future	3,868.5100	3.8685	3,693.7200	3.6937	(4.518)	0	0	0
2022/11/30	R214	02/11/2023	11.47	Put	Bond Future	4,851.3600	4.8514	5,003.6800	5.0037	3.140	0	0	0
2022/11/30	R214	02/11/2023	11.45	Call	Bond Future	3,818.3400	3.8183	3,644.6000	3.6446	(4.550)	0	0	0
2022/11/30	R214	01/02/2024	12.16	Call	Bond Future	5,689.1000	5.6891	5,562.0500	5.5621	(2.233)	0	0	0
2022/11/30	R214	01/02/2024	12.16	Put	Bond Future	3,813.0700	3.8131	4,018.8800	4.0189	5.397	0	0	0
2022/11/30	R214	01/02/2024			Bond Future	11.7792	64.3866	11.8454	64.0537	0.562	0.0000	0.0000	0
2022/11/30	R214	01/02/2024	12.14	Call	Bond Future	5,632.0600	5.6321	5,505.9400	5.5059	(2.239)	0	0	0
2022/11/30	R214	01/02/2024	12.14	Put	Bond Future	3,852.3400	3.8523	4,059.0800	4.0591	5.367	0	0	0
2022/11/30	R214	01/02/2024	12.15	Call	Bond Future	5,660.5600	5.6606	5,533.8400	5.5338	(2.239)	0	0	0
2022/11/30	R214	01/02/2024	12.15	Put	Bond Future	3,832.6600	3.8327	4,038.8000	4.0388	5.379	0	0	0
2022/11/30	R248	02/02/2023	11.00	Call	Bond Future	1,504.2600	1.5043	1,399.4100	1.3994	(6.970)	0	0	0
2022/11/30	R248	02/02/2023	11.00	Put	Bond Future	3,852.4300	3.8524	4,134.5600	4.1346	7.323	0	0	0
2022/11/30	R248	02/02/2023	11.70	Call	Bond Future	3,952.0600	3.9521	3,742.7800	3.7428	(5.295)	0	0	0
2022/11/30	R248	02/02/2023	11.70	Put	Bond Future	1,602.0600	1.6021	1,779.7600	1.7798	11.092	0	0	0
2022/11/30	R248	02/02/2023	11.08	Call	Bond Future	1,723.4300	1.7234	1,607.3100	1.6073	(6.738)	0	0	0
2022/11/30	R248	02/02/2023	11.08	Put	Bond Future	3,509.3900	3.5094	3,780.2500	3.7802	7.718	0	0	0
2022/11/30	R248	02/02/2023	11.10	Put	Bond Future	3,427.2600	3.4273	3,695.3600	3.6954	7.823	0	0	0
2022/11/30	R248	02/02/2023			Bond Future	11.3407	82.4505	11.3986	82.0635	0.510	0.0000	0.0000	247,577
2022/11/30	R248	02/02/2023	10.40	Call	Bond Future	430.4600	0.4305	379.1500	0.3791	(11.920)	0	0	3,820
2022/11/30	R248	02/02/2023	10.40	Put	Bond Future	7,221.1400	7.2211	7,556.8100	7.5568	4.648	0	0	0
2022/11/30	R248	02/02/2023	11.06	Call	Bond Future	1,666.9700	1.6670	1,553.7400	1.5537	(6.793)	0	0	0
2022/11/30	R248	02/02/2023	11.06	Put	Bond Future	3,592.8500	3.5929	3,866.6000	3.8666	7.619	0	0	0
2022/11/30	R248	02/02/2023	11.07	Call	Bond Future	1,695.0000	1.6950	1,580.3300	1.5803	(6.765)	0	0	0
2022/11/30	R248	02/02/2023	11.07	Put	Bond Future	3,550.8600	3.5509	3,823.1700	3.8232	7.669	0	0	0
2022/11/30	R248	02/02/2023	11.10	Call	Bond Future	1,780.8000	1.7808	1,661.9200	1.6619	(6.676)	0	0	3,820

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2022/11/30	R248	04/05/2023	11.35	Call	Bond Future	3,862.6700	3.8627	3,688.0600	3.6881	(4.520)	0	0	0
2022/11/30	R248	04/05/2023	11.35	Put	Bond Future	4,458.3800	4.4584	4,680.0200	4.6800	4.971	0	0	0
2022/11/30	R248	04/05/2023			Bond Future	11.4395	79.6136	11.4996	79.2173	0.526	0.0000	0.0000	10,943
2022/11/30	R248	04/05/2023	11.33	Call	Bond Future	3,795.5600	3.7956	3,623.0300	3.6230	(4.546)	0	0	0
2022/11/30	R248	04/05/2023	11.33	Put	Bond Future	4,525.5400	4.5255	4,749.2600	4.7493	4.943	0	0	0
2022/11/30	R248	04/05/2023	11.34	Call	Bond Future	3,828.9400	3.8289	3,655.3800	3.6554	(4.533)	0	0	0
2022/11/30	R248	04/05/2023	11.34	Put	Bond Future	4,491.7400	4.4917	4,714.4300	4.7144	4.958	0	0	0
2022/11/30	R248	03/08/2023	12.11	Call	Bond Future	7,053.6900	7.0537	6,962.1500	6.9622	(1.298)	0	0	0
2022/11/30	R248	03/08/2023	12.11	Put	Bond Future	3,487.8700	3.4879	3,801.0500	3.8011	8.979	0	0	0
2022/11/30	R248	03/08/2023			Bond Future	11.5393	81.1793	11.6017	80.7746	0.541	0.0000	0.0000	0
2022/11/30	R248	03/08/2023	12.09	Call	Bond Future	6,977.1200	6.9771	6,887.0100	6.8870	(1.292)	0	0	0
2022/11/30	R248	03/08/2023	12.09	Put	Bond Future	3,531.3300	3.5313	3,845.9400	3.8459	8.909	0	0	0
2022/11/30	R248	03/08/2023	12.10	Call	Bond Future	7,015.2500	7.0152	6,924.6800	6.9247	(1.291)	0	0	0
2022/11/30	R248	03/08/2023	12.10	Put	Bond Future	3,509.4000	3.5094	3,823.5500	3.8236	8.952	0	0	0
2022/11/30	R248	02/11/2023	11.49	Put	Bond Future	5,782.8000	5.7828	6,098.4700	6.0985	5.459	0	0	0
2022/11/30	R248	02/11/2023	11.47	Call	Bond Future	4,771.3300	4.7713	4,675.8000	4.6758	(2.002)	0	0	0
2022/11/30	R248	02/11/2023	11.48	Call	Bond Future	4,803.2300	4.8032	4,706.8900	4.7069	(2.006)	0	0	0
2022/11/30	R248	02/11/2023			Bond Future	11.6361	78.3976	11.7008	77.9848	0.556	0.0000	0.0000	13,000
2022/11/30	R248	02/11/2023	11.49	Call	Bond Future	4,835.2300	4.8352	4,738.0600	4.7381	(2.010)	0	0	0
2022/11/30	R248	02/11/2023	11.47	Put	Bond Future	5,850.1900	5.8502	6,167.5000	6.1675	5.424	0	0	0
2022/11/30	R248	02/11/2023	11.48	Put	Bond Future	5,816.4000	5.8164	6,132.9000	6.1329	5.442	0	0	0
2022/11/30	R248	01/02/2024	12.14	Call	Bond Future	7,039.3700	7.0394	6,963.3500	6.9634	(1.080)	0	0	0
2022/11/30	R248	01/02/2024	12.14	Put	Bond Future	4,639.4700	4.6395	4,983.5800	4.9836	7.417	0	0	0
2022/11/30	R248	01/02/2024	12.15	Call	Bond Future	7,074.9800	7.0750	6,998.1200	6.9981	(1.086)	0	0	0
2022/11/30	R248	01/02/2024	12.15	Put	Bond Future	4,615.5100	4.6155	4,958.7800	4.9588	7.437	0	0	0
2022/11/30	R248	01/02/2024			Bond Future	11.7486	79.9435	11.8156	79.5233	0.570	0.0000	0.0000	0
2022/11/30	R248	01/02/2024	12.16	Call	Bond Future	7,110.6300	7.1106	7,033.2600	7.0333	(1.088)	0	0	0
2022/11/30	R248	01/02/2024	12.16	Put	Bond Future	4,591.6700	4.5917	4,934.4300	4.9344	7.465	0	0	0

Total

1570309