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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/11/2022 TO 07/11/2022

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
2022/11/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	2025	03/11/2022		Bond Future	165.9812	165.9812	165.9812	165.9812	0.000	0.0000	0.0000	0
2022/11/07	2025	02/02/2023		Bond Future	166.8310	166.8310	166.9310	166.9310	0.060	0.0000	0.0000	6,088
2022/11/07	2025	04/05/2023		Bond Future	170.2375	170.2375	170.3382	170.3382	0.059	0.0000	0.0000	0
2022/11/07	2025	03/08/2023		Bond Future	171.9439	171.9439	172.0462	172.0462	0.060	0.0000	0.0000	0
2022/11/07	2025	02/11/2023		Bond Future	175.4670	175.4670	175.5715	175.5715	0.060	0.0000	0.0000	0
2022/11/07	2025	01/02/2024		Bond Future	160.2576	160.2576	160.3882	160.3882	0.081	0.0000	0.0000	0
2022/11/07	2029	03/11/2022		Bond Future	119.8964	119.8964	119.8964	119.8964	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/07	2029	02/02/2023			Bond Future	121.3329	121.3329	122.1902	122.1902	0.707	0.0000	0.0000	1,392
2022/11/07	2029	04/05/2023			Bond Future	122.5168	122.5168	123.3905	123.3905	0.713	0.0000	0.0000	0
2022/11/07	2029	03/08/2023			Bond Future	125.0020	125.0020	125.8933	125.8933	0.713	0.0000	0.0000	0
2022/11/07	2029	02/11/2023			Bond Future	126.2331	126.2331	127.1424	127.1424	0.720	0.0000	0.0000	0
2022/11/07	2029	01/02/2024			Bond Future	116.5414	116.5414	117.4069	117.4069	0.743	0.0000	0.0000	0
2022/11/07	2030	03/11/2022			Bond Future	10.8200	88.2532	10.8200	88.2532	0.000	0.0000	0.0000	0
2022/11/07	2030	02/02/2023	8.81	Put	Bond Future	9,314.0000	9.3140	8,876.8500	8.8768	(4.693)	0	0	0
2022/11/07	2030	02/02/2023	9.04	Call	Bond Future	110.5200	0.1105	127.5700	0.1276	15.427	0	0	0
2022/11/07	2030	02/02/2023	9.04	Put	Bond Future	8,217.3700	8.2174	7,786.9200	7.7869	(5.238)	0	0	0
2022/11/07	2030	02/02/2023	9.08	Put	Bond Future	8,029.2500	8.0292	7,600.1500	7.6001	(5.344)	0	0	0
2022/11/07	2030	02/02/2023	11.16	Put	Bond Future	1,157.6500	1.1577	979.2800	0.9793	(15.408)	0	0	388
2022/11/07	2030	02/02/2023	11.35	Call	Bond Future	3,364.8000	3.3648	3,662.0100	3.6620	8.833	0	0	5,000
2022/11/07	2030	02/02/2023	11.35	Put	Bond Future	911.0800	0.9111	760.7900	0.7608	(16.496)	0	0	0
2022/11/07	2030	02/02/2023	9.99	Call	Bond Future	562.3000	0.5623	645.3000	0.6453	14.761	0	0	0
2022/11/07	2030	02/02/2023	10.00	Call	Bond Future	571.0000	0.5710	655.1700	0.6552	14.741	0	0	0
2022/11/07	2030	02/02/2023	10.01	Put	Bond Future	4,060.1900	4.0602	3,698.1200	3.6981	(8.918)	0	0	0
2022/11/07	2030	02/02/2023	9.80	Call	Bond Future	416.6600	0.4167	479.5100	0.4795	15.084	0	0	0
2022/11/07	2030	02/02/2023	9.94	Put	Bond Future	4,323.7200	4.3237	3,953.5100	3.9535	(8.562)	0	0	102
2022/11/07	2030	02/02/2023	9.20	Call	Bond Future	148.4600	0.1485	171.4500	0.1714	15.486	0	0	0
2022/11/07	2030	02/02/2023	9.20	Put	Bond Future	7,471.6800	7.4717	7,047.1700	7.0472	(5.682)	0	0	0
2022/11/07	2030	02/02/2023	9.66	Call	Bond Future	331.1900	0.3312	381.7400	0.3817	15.263	0	0	0
2022/11/07	2030	02/02/2023	9.66	Put	Bond Future	5,446.5000	5.4465	5,049.5500	5.0495	(7.288)	0	0	102
2022/11/07	2030	02/02/2023			Bond Future	10.7817	86.7462	10.6802	87.1937	(0.941)	0.0000	0.0000	90,949
2022/11/07	2030	02/02/2023	8.81	Call	Bond Future	66.2300	0.0662	76.5800	0.0766	15.627	0	0	102
2022/11/07	2030	02/02/2023	9.08	Call	Bond Future	119.0800	0.1191	137.4800	0.1375	15.452	0	0	388
2022/11/07	2030	02/02/2023	11.55	Call	Bond Future	3,999.5200	3.9995	4,323.0800	4.3231	8.090	0	0	5,000
2022/11/07	2030	02/02/2023	11.55	Put	Bond Future	703.4000	0.7034	579.4600	0.5795	(17.620)	0	0	0
2022/11/07	2030	02/02/2023	11.12	Call	Bond Future	2,687.9600	2.6880	2,950.8300	2.9508	9.780	0	0	0
2022/11/07	2030	02/02/2023	11.12	Put	Bond Future	1,216.4700	1.2165	1,031.8400	1.0318	(15.178)	0	0	0
2022/11/07	2030	02/02/2023	11.16	Call	Bond Future	2,801.0100	2.8010	3,070.1400	3.0701	9.608	0	0	0
2022/11/07	2030	02/02/2023	9.99	Put	Bond Future	4,133.8800	4.1339	3,769.3800	3.7694	(8.817)	0	0	0
2022/11/07	2030	02/02/2023	10.00	Put	Bond Future	4,096.3200	4.0963	3,732.9900	3.7330	(8.870)	0	0	0
2022/11/07	2030	02/02/2023	10.01	Call	Bond Future	581.1100	0.5811	666.5400	0.6665	14.701	0	0	0
2022/11/07	2030	02/02/2023	9.80	Put	Bond Future	4,873.0100	4.8730	4,488.3600	4.4884	(7.893)	0	0	0
2022/11/07	2030	02/02/2023	9.83	Call	Bond Future	437.3000	0.4373	503.0600	0.5031	15.038	0	0	388
2022/11/07	2030	02/02/2023	9.83	Put	Bond Future	4,753.2200	4.7532	4,371.4800	4.3715	(8.031)	0	0	0
2022/11/07	2030	02/02/2023	9.94	Call	Bond Future	520.3600	0.5204	597.6500	0.5977	14.853	0	0	0
2022/11/07	2030	02/02/2023	9.79	Call	Bond Future	410.0100	0.4100	471.9100	0.4719	15.097	0	0	0
2022/11/07	2030	02/02/2023	9.79	Put	Bond Future	4,913.2300	4.9132	4,527.6300	4.5276	(7.848)	0	0	0
2022/11/07	2030	04/05/2023	11.34	Call	Bond Future	3,649.9300	3.6499	3,917.6800	3.9177	7.336	0	0	0
2022/11/07	2030	04/05/2023	11.34	Put	Bond Future	1,857.2100	1.8572	1,669.1700	1.6692	(10.125)	0	0	150
2022/11/07	2030	04/05/2023	10.42	Call	Bond Future	1,626.8200	1.6268	1,786.9500	1.7869	9.843	0	0	479
2022/11/07	2030	04/05/2023	10.42	Put	Bond Future	3,768.4300	3.7684	3,472.7700	3.4728	(7.846)	0	0	0
2022/11/07	2030	04/05/2023	10.52	Call	Bond Future	1,795.7100	1.7957	1,967.6500	1.9676	9.575	0	0	0
2022/11/07	2030	04/05/2023	10.52	Put	Bond Future	3,498.6200	3.4986	3,214.7700	3.2148	(8.113)	0	0	0
2022/11/07	2030	04/05/2023	10.53	Call	Bond Future	1,813.9000	1.8139	1,987.0400	1.9870	9.545	0	0	0
2022/11/07	2030	04/05/2023	10.53	Put	Bond Future	3,473.0900	3.4731	3,190.4400	3.1904	(8.138)	0	0	0

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2022/11/07	2030	04/05/2023	9.67	Call	Bond Future	737.5100	0.7375	822.2000	0.8222	11.483	0	0	479
2022/11/07	2030	04/05/2023	9.67	Put	Bond Future	6,258.6700	6.2587	5,887.5700	5.8876	(5.929)	0	0	0
2022/11/07	2030	04/05/2023	9.78	Call	Bond Future	827.6100	0.8276	921.3300	0.9213	11.324	0	0	388
2022/11/07	2030	04/05/2023	9.78	Put	Bond Future	5,843.0700	5.8431	5,481.0000	5.4810	(6.197)	0	0	0
2022/11/07	2030	04/05/2023	10.00	Call	Bond Future	1,035.4700	1.0355	1,149.2200	1.1492	10.985	0	0	1,080
2022/11/07	2030	04/05/2023	10.00	Put	Bond Future	5,049.9700	5.0500	4,707.9300	4.7079	(6.773)	0	0	0
2022/11/07	2030	04/05/2023	9.03	Call	Bond Future	361.3700	0.3614	405.6600	0.4057	12.256	0	0	388
2022/11/07	2030	04/05/2023	9.03	Put	Bond Future	8,895.5200	8.8955	8,484.0200	8.4840	(4.626)	0	0	0
2022/11/07	2030	04/05/2023	9.58	Put	Bond Future	6,607.4400	6.6074	6,229.4100	6.2294	(5.721)	0	0	0
2022/11/07	2030	04/05/2023			Bond Future	10.9142	88.4988	10.8078	88.9546	(0.976)	0.0000	0.0000	0
2022/11/07	2030	04/05/2023	12.57	Call	Bond Future	7,400.3600	7.4004	7,769.3400	7.7693	4.986	0	0	0
2022/11/07	2030	04/05/2023	12.57	Put	Bond Future	687.5100	0.6875	600.7000	0.6007	(12.627)	0	0	350
2022/11/07	2030	04/05/2023	11.62	Call	Bond Future	4,430.2700	4.4303	4,726.5200	4.7265	6.687	0	0	0
2022/11/07	2030	04/05/2023	11.62	Put	Bond Future	1,484.2800	1.4843	1,324.7400	1.3247	(10.749)	0	0	388
2022/11/07	2030	04/05/2023	12.04	Call	Bond Future	5,696.1500	5.6962	6,029.0600	6.0291	5.844	0	0	0
2022/11/07	2030	04/05/2023	12.04	Put	Bond Future	1,057.4400	1.0574	934.5600	0.9346	(11.621)	0	0	1,080
2022/11/07	2030	04/05/2023	12.50	Call	Bond Future	7,170.5400	7.1705	7,535.3600	7.5354	5.088	0	0	0
2022/11/07	2030	04/05/2023	12.50	Put	Bond Future	727.7500	0.7278	636.7800	0.6368	(12.500)	0	0	479
2022/11/07	2030	04/05/2023	10.54	Call	Bond Future	1,832.2000	1.8322	2,006.5300	2.0065	9.515	0	0	0
2022/11/07	2030	04/05/2023	10.54	Put	Bond Future	3,447.7000	3.4477	3,166.2400	3.1662	(8.164)	0	0	0
2022/11/07	2030	04/05/2023	10.65	Call	Bond Future	2,039.2400	2.0392	2,226.8100	2.2268	9.198	0	0	350
2022/11/07	2030	04/05/2023	10.65	Put	Bond Future	3,175.9400	3.1759	2,907.7200	2.9077	(8.445)	0	0	0
2022/11/07	2030	04/05/2023	9.58	Call	Bond Future	669.9000	0.6699	747.6600	0.7477	11.608	0	0	150
2022/11/07	2030	03/08/2023	12.89	Call	Bond Future	8,075.3900	8.0754	8,445.3100	8.4453	4.581	0	0	0
2022/11/07	2030	03/08/2023	12.89	Put	Bond Future	930.1700	0.9302	835.2600	0.8353	(10.204)	0	0	350
2022/11/07	2030	03/08/2023	11.34	Call	Bond Future	3,651.9600	3.6520	3,908.9000	3.9089	7.036	0	0	0
2022/11/07	2030	03/08/2023	11.34	Put	Bond Future	2,515.9500	2.5159	2,308.0600	2.3081	(8.263)	0	0	0
2022/11/07	2030	03/08/2023	11.35	Call	Bond Future	3,676.6000	3.6766	3,934.4900	3.9345	7.014	0	0	0
2022/11/07	2030	03/08/2023	11.36	Put	Bond Future	2,484.1400	2.4841	2,278.1500	2.2781	(8.292)	0	0	0
2022/11/07	2030	03/08/2023	10.40	Call	Bond Future	1,769.2200	1.7692	1,930.8100	1.9308	9.133	0	0	1,012
2022/11/07	2030	03/08/2023	10.65	Call	Bond Future	2,182.3900	2.1824	2,369.4600	2.3695	8.572	0	0	350
2022/11/07	2030	03/08/2023	10.65	Put	Bond Future	3,907.4500	3.9075	3,629.6900	3.6297	(7.108)	0	0	0
2022/11/07	2030	03/08/2023			Bond Future	11.0626	86.2667	10.9504	86.7315	(1.014)	0.0000	0.0000	0
2022/11/07	2030	03/08/2023	12.59	Call	Bond Future	7,152.1800	7.1522	7,505.7000	7.5057	4.943	0	0	0
2022/11/07	2030	03/08/2023	12.59	Put	Bond Future	1,126.8400	1.1268	1,015.5300	1.0155	(9.878)	0	0	1,012
2022/11/07	2030	03/08/2023	11.35	Put	Bond Future	2,500.0000	2.5000	2,293.0600	2.2931	(8.278)	0	0	0
2022/11/07	2030	03/08/2023	11.36	Call	Bond Future	3,701.3100	3.7013	3,960.1500	3.9601	6.993	0	0	0
2022/11/07	2030	03/08/2023	10.40	Put	Bond Future	4,560.8000	4.5608	4,257.5600	4.2576	(6.649)	0	0	0
2022/11/07	2030	02/11/2023	10.81	Call	Bond Future	1,953.6400	1.9536	2,148.6400	2.1486	9.981	0	0	0
2022/11/07	2030	02/11/2023	10.81	Put	Bond Future	3,559.1600	3.5592	3,279.8700	3.2799	(7.847)	0	0	0
2022/11/07	2030	02/11/2023	10.80	Call	Bond Future	1,935.9700	1.9360	2,129.8300	2.1298	10.014	0	0	0
2022/11/07	2030	02/11/2023	10.80	Put	Bond Future	3,582.4300	3.5824	3,302.0000	3.3020	(7.828)	0	0	0
2022/11/07	2030	02/11/2023			Bond Future	11.2068	88.0152	11.0886	88.4895	(1.055)	0.0000	0.0000	0
2022/11/07	2030	02/11/2023	10.82	Call	Bond Future	1,971.0600	1.9711	2,167.2000	2.1672	9.951	0	0	0
2022/11/07	2030	02/11/2023	10.82	Put	Bond Future	3,535.6600	3.5357	3,257.5100	3.2575	(7.867)	0	0	0
2022/11/07	2030	01/02/2024	11.37	Call	Bond Future	502.6700	0.5027	564.5300	0.5645	12.306	0	0	0
2022/11/07	2030	01/02/2024	11.37	Put	Bond Future	9,150.0900	9.1501	8,754.6900	8.7547	(4.321)	0	0	0
2022/11/07	2030	01/02/2024			Bond Future	13.7636	77.1348	13.6287	77.5921	(0.980)	0.0000	0.0000	0

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2022/11/07	2030	01/02/2024	11.36	Call	Bond Future	496.6800	0.4967	557.9900	0.5580	12.344	0	0	0
2022/11/07	2030	01/02/2024	11.36	Put	Bond Future	9,182.7300	9.1827	8,786.7800	8.7868	(4.312)	0	0	0
2022/11/07	2030	01/02/2024	11.35	Call	Bond Future	490.7500	0.4908	551.4900	0.5515	12.377	0	0	0
2022/11/07	2030	01/02/2024	11.35	Put	Bond Future	9,215.4400	9.2154	8,818.9200	8.8189	(4.303)	0	0	0
2022/11/07	2032	03/11/2022			Bond Future	11.2900	83.5360	11.2900	83.5360	0.000	0.0000	0.0000	0
2022/11/07	2032	02/02/2023	9.47	Call	Bond Future	84.5300	0.0845	100.0400	0.1000	18.349	0	0	500
2022/11/07	2032	02/02/2023	9.47	Put	Bond Future	9,653.4100	9.6534	9,139.8600	9.1399	(5.320)	0	0	0
2022/11/07	2032	02/02/2023	9.92	Call	Bond Future	228.0100	0.2280	267.7800	0.2678	17.442	0	0	750
2022/11/07	2032	02/02/2023	9.92	Put	Bond Future	7,262.0300	7.2620	6,772.7400	6.7727	(6.738)	0	0	0
2022/11/07	2032	02/02/2023	10.67	Call	Bond Future	901.3400	0.9013	1,033.7400	1.0337	14.689	0	0	750
2022/11/07	2032	02/02/2023	10.67	Put	Bond Future	3,909.4100	3.9094	3,512.7500	3.5127	(10.146)	0	0	0
2022/11/07	2032	02/02/2023	11.69	Call	Bond Future	3,396.8600	3.3969	3,722.3400	3.7223	9.582	0	0	0
2022/11/07	2032	02/02/2023	11.69	Put	Bond Future	1,302.8600	1.3029	1,099.2800	1.0993	(15.626)	0	0	0
2022/11/07	2032	02/02/2023	10.40	Call	Bond Future	562.7200	0.5627	652.7300	0.6527	15.996	0	0	0
2022/11/07	2032	02/02/2023	10.40	Put	Bond Future	4,992.3000	4.9923	4,553.2500	4.5532	(8.795)	0	0	0
2022/11/07	2032	02/02/2023	10.50	Call	Bond Future	666.4600	0.6665	770.7000	0.7707	15.641	0	0	0
2022/11/07	2032	02/02/2023	10.50	Put	Bond Future	4,565.9600	4.5660	4,141.1400	4.1411	(9.304)	0	0	454
2022/11/07	2032	02/02/2023	10.22	Call	Bond Future	408.2600	0.4083	475.9900	0.4760	16.590	0	0	500
2022/11/07	2032	02/02/2023	10.22	Put	Bond Future	5,802.7500	5.8027	5,341.4200	5.3414	(7.950)	0	0	0
2022/11/07	2032	02/02/2023			Bond Future	11.2613	86.0038	11.1553	86.5329	(0.942)	0.0000	0.0000	116,002
2022/11/07	2032	02/02/2023	9.31	Call	Bond Future	56.3200	0.0563	66.8300	0.0668	18.661	0	0	454
2022/11/07	2032	02/02/2023	9.31	Put	Bond Future	10,548.9500	10.5489	10,030.4000	10.0304	(4.916)	0	0	0
2022/11/07	2032	02/02/2023	12.75	Call	Bond Future	7,327.2200	7.3272	7,782.9500	7.7829	6.220	0	0	0
2022/11/07	2032	02/02/2023	12.75	Put	Bond Future	350.0100	0.3500	276.6800	0.2767	(20.951)	0	0	750
2022/11/07	2032	02/02/2023	11.84	Call	Bond Future	3,900.1300	3.9001	4,250.2500	4.2502	8.977	0	0	0
2022/11/07	2032	02/02/2023	11.84	Put	Bond Future	1,090.0700	1.0901	911.1300	0.9111	(16.415)	0	0	500
2022/11/07	2032	02/02/2023	10.39	Call	Bond Future	553.0200	0.5530	641.6800	0.6417	16.032	0	0	0
2022/11/07	2032	02/02/2023	10.39	Put	Bond Future	5,035.8400	5.0358	4,595.4400	4.5954	(8.745)	0	0	0
2022/11/07	2032	02/02/2023	10.16	Call	Bond Future	365.1200	0.3651	426.3600	0.4264	16.773	0	0	0
2022/11/07	2032	02/02/2023	10.16	Put	Bond Future	6,084.3600	6.0844	5,616.5400	5.6165	(7.689)	0	0	454
2022/11/07	2032	02/02/2023	10.38	Call	Bond Future	543.5800	0.5436	630.9000	0.6309	16.064	0	0	0
2022/11/07	2032	02/02/2023	10.38	Put	Bond Future	5,079.6800	5.0797	4,637.9400	4.6379	(8.696)	0	0	0
2022/11/07	2032	04/05/2023	13.43	Call	Bond Future	9,819.5800	9.8196	10,273.1800	10.2732	4.619	0	0	0
2022/11/07	2032	04/05/2023	13.43	Put	Bond Future	667.2900	0.6673	581.8500	0.5819	(12.804)	0	0	400
2022/11/07	2032	04/05/2023	10.89	Call	Bond Future	1,970.3000	1.9703	2,163.3300	2.1633	9.797	0	0	0
2022/11/07	2032	04/05/2023	10.89	Put	Bond Future	4,451.2200	4.4512	4,105.2100	4.1052	(7.773)	0	0	0
2022/11/07	2032	04/05/2023	11.37	Call	Bond Future	3,059.9900	3.0600	3,318.1500	3.3181	8.437	0	0	400
2022/11/07	2032	04/05/2023			Bond Future	11.3914	83.5785	11.2808	84.1175	(0.971)	0.0000	0.0000	66,448
2022/11/07	2032	04/05/2023	10.88	Call	Bond Future	1,951.0400	1.9510	2,142.7400	2.1427	9.826	0	0	0
2022/11/07	2032	04/05/2023	10.88	Put	Bond Future	4,482.4300	4.4824	4,135.0900	4.1351	(7.749)	0	0	0
2022/11/07	2032	04/05/2023	11.37	Put	Bond Future	3,163.9100	3.1639	2,883.0300	2.8830	(8.878)	0	0	0
2022/11/07	2032	04/05/2023	10.62	Call	Bond Future	1,489.1400	1.4891	1,646.7200	1.6467	10.582	0	0	400
2022/11/07	2032	04/05/2023	10.62	Put	Bond Future	5,346.7700	5.3468	4,965.3100	4.9653	(7.134)	0	0	0
2022/11/07	2032	04/05/2023	10.87	Call	Bond Future	1,931.9000	1.9319	2,122.2500	2.1222	9.853	0	0	0
2022/11/07	2032	04/05/2023	10.87	Put	Bond Future	4,513.8000	4.5138	4,165.1100	4.1651	(7.725)	0	0	0
2022/11/07	2032	03/08/2023	11.77	Call	Bond Future	4,169.4000	4.1694	4,470.3700	4.4704	7.219	0	0	0
2022/11/07	2032	03/08/2023	11.77	Put	Bond Future	3,041.1600	3.0412	2,792.2900	2.7923	(8.183)	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
2022/11/07	2032	03/08/2023	11.90	Call	Bond Future	4,532.7400	4.5327	4,847.9100	4.8479	6.953	0	0	5,000
2022/11/07	2032	03/08/2023	11.90	Put	Bond Future	2,802.9600	2.8030	2,568.2900	2.5683	(8.372)	0	0	0
2022/11/07	2032	03/08/2023			Bond Future	11.5296	85.2549	11.4140	85.8048	(1.003)	0.0000	0.0000	2,600
2022/11/07	2032	03/08/2023	11.75	Call	Bond Future	4,114.5700	4.1146	4,413.3100	4.4133	7.261	0	0	0
2022/11/07	2032	03/08/2023	11.75	Put	Bond Future	3,079.4000	3.0794	2,828.3000	2.8283	(8.154)	0	0	0
2022/11/07	2032	03/08/2023	11.76	Call	Bond Future	4,141.9500	4.1419	4,441.8000	4.4418	7.239	0	0	0
2022/11/07	2032	03/08/2023	11.76	Put	Bond Future	3,060.2300	3.0602	2,810.2400	2.8102	(8.169)	0	0	0
2022/11/07	2032	02/11/2023	11.24	Call	Bond Future	2,335.9900	2.3360	2,566.2000	2.5662	9.855	0	0	0
2022/11/07	2032	02/11/2023	11.24	Put	Bond Future	4,370.2600	4.3703	4,039.5200	4.0395	(7.568)	0	0	0
2022/11/07	2032	02/11/2023			Bond Future	11.6735	82.8231	11.5526	83.3840	(1.036)	0.0000	0.0000	0
2022/11/07	2032	02/11/2023	11.23	Call	Bond Future	2,316.1700	2.3162	2,545.0800	2.5451	9.883	0	0	0
2022/11/07	2032	02/11/2023	11.23	Put	Bond Future	4,398.1500	4.3981	4,066.1100	4.0661	(7.550)	0	0	0
2022/11/07	2032	02/11/2023	11.22	Call	Bond Future	2,296.4400	2.2964	2,524.0700	2.5241	9.912	0	0	0
2022/11/07	2032	02/11/2023	11.22	Put	Bond Future	4,426.1600	4.4262	4,092.8400	4.0928	(7.531)	0	0	0
2022/11/07	2032	01/02/2024	11.84	Call	Bond Future	915.9600	0.9160	1,019.2600	1.0193	11.278	0	0	0
2022/11/07	2032	01/02/2024	11.84	Put	Bond Future	9,134.1100	9.1341	8,700.9500	8.7010	(4.742)	0	0	0
2022/11/07	2032	01/02/2024	11.83	Call	Bond Future	906.4700	0.9065	1,008.9900	1.0090	11.310	0	0	0
2022/11/07	2032	01/02/2024	11.83	Put	Bond Future	9,169.5900	9.1696	8,735.6500	8.7357	(4.732)	0	0	0
2022/11/07	2032	01/02/2024			Bond Future	13.7997	76.2214	13.6631	76.7579	(0.990)	0.0000	0.0000	0
2022/11/07	2032	01/02/2024	11.85	Call	Bond Future	925.5000	0.9255	1,029.5900	1.0296	11.247	0	0	0
2022/11/07	2032	01/02/2024	11.85	Put	Bond Future	9,098.7100	9.0987	8,666.3400	8.6663	(4.752)	0	0	0
2022/11/07	2033	03/11/2022			Bond Future	115.7104	115.7104	115.7104	115.7104	0.000	0.0000	0.0000	0
2022/11/07	2033	02/02/2023			Bond Future	117.8594	117.8594	117.8571	117.8571	(0.002)	0.0000	0.0000	7,279
2022/11/07	2033	04/05/2023			Bond Future	118.8822	118.8822	118.8789	118.8789	(0.003)	0.0000	0.0000	0
2022/11/07	2033	03/08/2023			Bond Future	121.2938	121.2938	121.2903	121.2903	(0.003)	0.0000	0.0000	0
2022/11/07	2033	02/11/2023			Bond Future	122.3578	122.3578	122.3541	122.3541	(0.003)	0.0000	0.0000	0
2022/11/07	2033	01/02/2024			Bond Future	112.9693	112.9693	112.9899	112.9899	0.018	0.0000	0.0000	0
2022/11/07	2037	03/11/2022			Bond Future	11.8300	79.6167	11.8300	79.6167	0.000	0.0000	0.0000	0
2022/11/07	2037	02/02/2023	11.03	Call	Bond Future	848.6500	0.8486	984.5500	0.9845	16.014	0	0	0
2022/11/07	2037	02/02/2023	11.03	Put	Bond Future	5,077.6100	5.0776	4,584.8100	4.5848	(9.705)	0	0	0
2022/11/07	2037	02/02/2023	11.04	Call	Bond Future	864.2100	0.8642	1,002.0600	1.0021	15.951	0	0	0
2022/11/07	2037	02/02/2023	11.04	Put	Bond Future	5,032.1300	5.0321	4,541.2800	4.5413	(9.754)	0	0	0
2022/11/07	2037	02/02/2023	11.97	Call	Bond Future	3,179.1100	3.1791	3,523.2800	3.5233	10.826	0	0	0
2022/11/07	2037	02/02/2023			Bond Future	11.7498	78.1064	11.6392	78.7351	(0.941)	0.0000	0.0000	129,270
2022/11/07	2037	02/02/2023	11.05	Call	Bond Future	880.0800	0.8801	1,019.9000	1.0199	15.887	0	0	0
2022/11/07	2037	02/02/2023	11.05	Put	Bond Future	4,987.0300	4.9870	4,498.1500	4.4981	(9.803)	0	0	0
2022/11/07	2037	02/02/2023	11.10	Call	Bond Future	961.8000	0.9618	1,111.6200	1.1116	15.577	0	0	636
2022/11/07	2037	02/02/2023	11.10	Put	Bond Future	4,764.8800	4.7649	4,286.0000	4.2860	(10.050)	0	0	0
2022/11/07	2037	02/02/2023	11.97	Put	Bond Future	1,949.8200	1.9498	1,665.2900	1.6653	(14.593)	0	0	636
2022/11/07	2037	04/05/2023	13.73	Put	Bond Future	935.8300	0.9358	819.1200	0.8191	(12.471)	0	0	400
2022/11/07	2037	04/05/2023	11.30	Call	Bond Future	2,134.6100	2.1346	2,356.3100	2.3563	10.386	0	0	0
2022/11/07	2037	04/05/2023	11.30	Put	Bond Future	5,421.5400	5.4215	5,002.5000	5.0025	(7.729)	0	0	0
2022/11/07	2037	04/05/2023	11.31	Call	Bond Future	2,156.5900	2.1566	2,379.8900	2.3799	10.354	0	0	0
2022/11/07	2037	04/05/2023	11.31	Put	Bond Future	5,384.5600	5.3846	4,967.1200	4.9671	(7.753)	0	0	0
2022/11/07	2037	04/05/2023	11.03	Put	Bond Future	6,494.0100	6.4940	6,032.7000	6.0327	(7.104)	0	0	0
2022/11/07	2037	04/05/2023			Bond Future	11.8744	79.6848	11.7596	80.3256	(0.966)	0.0000	0.0000	0

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2022/11/07	2037	04/05/2023	11.78	Call	Bond Future	3,345.7800	3.3458	3,644.7100	3.6447	8.935	0	0	400
2022/11/07	2037	04/05/2023	11.78	Put	Bond Future	3,872.2800	3.8723	3,530.4700	3.5305	(8.827)	0	0	0
2022/11/07	2037	04/05/2023	13.73	Call	Bond Future	10,293.9200	10.2939	10,817.9500	10.8180	5.091	0	0	0
2022/11/07	2037	04/05/2023	11.32	Call	Bond Future	2,178.7000	2.1787	2,403.6000	2.4036	10.323	0	0	0
2022/11/07	2037	04/05/2023	11.32	Put	Bond Future	5,347.7700	5.3478	4,931.9300	4.9319	(7.776)	0	0	0
2022/11/07	2037	04/05/2023	11.03	Call	Bond Future	1,590.9800	1.5910	1,770.4100	1.7704	11.278	0	0	400
2022/11/07	2037	03/08/2023	12.13	Call	Bond Future	4,540.3000	4.5403	4,885.7900	4.8858	7.609	0	0	0
2022/11/07	2037	03/08/2023	12.13	Put	Bond Future	3,887.9200	3.8879	3,579.8800	3.5799	(7.923)	0	0	0
2022/11/07	2037	03/08/2023	12.12	Call	Bond Future	4,510.4600	4.5105	4,854.6300	4.8546	7.630	0	0	0
2022/11/07	2037	03/08/2023	12.12	Put	Bond Future	3,911.8500	3.9119	3,602.4900	3.6025	(7.908)	0	0	0
2022/11/07	2037	03/08/2023			Bond Future	12.0094	77.0256	11.8900	77.6792	(0.994)	0.0000	0.0000	0
2022/11/07	2037	03/08/2023	12.14	Call	Bond Future	4,570.2100	4.5702	4,917.0200	4.9170	7.588	0	0	0
2022/11/07	2037	03/08/2023	12.14	Put	Bond Future	3,864.1200	3.8641	3,557.4000	3.5574	(7.938)	0	0	0
2022/11/07	2037	02/11/2023	11.56	Put	Bond Future	5,720.0000	5.7200	5,310.8500	5.3109	(7.153)	0	0	0
2022/11/07	2037	02/11/2023	11.57	Call	Bond Future	2,558.0600	2.5581	2,817.1200	2.8171	10.127	0	0	0
2022/11/07	2037	02/11/2023	11.55	Put	Bond Future	5,755.1400	5.7551	5,344.5100	5.3445	(7.135)	0	0	0
2022/11/07	2037	02/11/2023			Bond Future	12.1381	78.5868	12.0141	79.2535	(1.021)	0.0000	0.0000	0
2022/11/07	2037	02/11/2023	11.56	Call	Bond Future	2,536.3300	2.5363	2,793.9000	2.7939	10.155	0	0	0
2022/11/07	2037	02/11/2023	11.57	Put	Bond Future	5,685.0200	5.6850	5,277.3600	5.2774	(7.171)	0	0	0
2022/11/07	2037	02/11/2023	11.55	Call	Bond Future	2,514.7000	2.5147	2,770.7900	2.7708	10.184	0	0	0
2022/11/07	2037	01/02/2024	12.33	Call	Bond Future	1,571.8800	1.5719	1,737.1900	1.7372	10.517	0	0	0
2022/11/07	2037	01/02/2024	12.33	Put	Bond Future	9,070.8100	9.0708	8,602.4700	8.6025	(5.163)	0	0	0
2022/11/07	2037	01/02/2024			Bond Future	13.8839	68.1449	13.7429	68.7785	(1.016)	0.0000	0.0000	0
2022/11/07	2037	01/02/2024	12.32	Call	Bond Future	1,557.8500	1.5578	1,722.1100	1.7221	10.544	0	0	0
2022/11/07	2037	01/02/2024	12.32	Put	Bond Future	9,108.9300	9.1089	8,639.5400	8.6395	(5.153)	0	0	0
2022/11/07	2037	01/02/2024	12.31	Call	Bond Future	1,543.9000	1.5439	1,707.1200	1.7071	10.572	0	0	0
2022/11/07	2037	01/02/2024	12.31	Put	Bond Future	9,147.1800	9.1472	8,676.7500	8.6767	(5.143)	0	0	0
2022/11/07	2038	03/11/2022			Bond Future	128.7012	128.7012	128.7012	128.7012	0.000	0.0000	0.0000	0
2022/11/07	2038	02/02/2023			Bond Future	128.0801	128.0801	129.4927	129.4927	1.103	0.0000	0.0000	4,059
2022/11/07	2038	04/05/2023			Bond Future	130.6957	130.6957	132.1362	132.1362	1.102	0.0000	0.0000	1,798
2022/11/07	2038	03/08/2023			Bond Future	131.3818	131.3818	132.8510	132.8510	1.118	0.0000	0.0000	0
2022/11/07	2038	02/11/2023			Bond Future	134.0737	134.0737	135.5731	135.5731	1.118	0.0000	0.0000	0
2022/11/07	2038	01/02/2024			Bond Future	121.7613	121.7613	123.1733	123.1733	1.160	0.0000	0.0000	0
2022/11/07	2040	03/11/2022			Bond Future	11.8700	81.5512	11.8700	81.5512	0.000	0.0000	0.0000	0
2022/11/07	2040	02/02/2023	10.93	Call	Bond Future	693.2800	0.6933	832.0800	0.8321	20.021	0	0	0
2022/11/07	2040	02/02/2023	12.24	Call	Bond Future	4,244.3900	4.2444	4,728.8700	4.7289	11.415	0	0	0
2022/11/07	2040	02/02/2023	12.24	Put	Bond Future	1,665.8000	1.6658	1,377.8400	1.3778	(17.287)	0	0	0
2022/11/07	2040	02/02/2023	12.27	Call	Bond Future	4,361.8700	4.3619	4,853.3700	4.8534	11.268	0	0	0
2022/11/07	2040	02/02/2023	12.27	Put	Bond Future	1,610.4300	1.6104	1,329.4900	1.3295	(17.445)	0	0	388
2022/11/07	2040	02/02/2023	11.12	Call	Bond Future	980.2300	0.9802	1,163.0600	1.1631	18.652	0	0	0
2022/11/07	2040	02/02/2023	11.12	Put	Bond Future	5,322.0200	5.3220	4,732.4100	4.7324	(11.079)	0	0	0
2022/11/07	2040	02/02/2023	11.19	Call	Bond Future	1,108.2300	1.1082	1,308.9100	1.3089	18.108	0	0	621
2022/11/07	2040	02/02/2023	11.19	Put	Bond Future	4,989.4100	4.9894	4,417.6500	4.4176	(11.459)	0	0	0
2022/11/07	2040	02/02/2023	12.07	Put	Bond Future	2,012.9100	2.0129	1,683.2300	1.6832	(16.378)	0	0	621
2022/11/07	2040	02/02/2023	10.96	Call	Bond Future	731.2500	0.7313	876.3800	0.8764	19.847	0	0	388
2022/11/07	2040	02/02/2023	10.96	Put	Bond Future	6,140.8000	6.1408	5,513.4900	5.5135	(10.215)	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
2022/11/07	2040	02/02/2023			Bond Future	11.8048	79.7980	11.6787	80.5705	(1.068)	0.0000	0.0000	119,461
2022/11/07	2040	02/02/2023	10.18	Call	Bond Future	141.8600	0.1419	176.0100	0.1760	24.073	0	0	0
2022/11/07	2040	02/02/2023	10.18	Put	Bond Future	11,069.6300	11.0696	10,331.3400	10.3313	(6.670)	0	0	0
2022/11/07	2040	02/02/2023	10.21	Call	Bond Future	152.6600	0.1527	189.1900	0.1892	23.929	0	0	388
2022/11/07	2040	02/02/2023	10.21	Put	Bond Future	10,858.1600	10.8582	10,122.2500	10.1223	(6.777)	0	0	0
2022/11/07	2040	02/02/2023	10.93	Put	Bond Future	6,305.3800	6.3054	5,671.7400	5.6717	(10.049)	0	0	0
2022/11/07	2040	02/02/2023	12.07	Call	Bond Future	3,600.2300	3.6002	4,042.9900	4.0430	12.298	0	0	0
2022/11/07	2040	02/02/2023	11.10	Call	Bond Future	945.5900	0.9456	1,123.4500	1.1234	18.809	0	0	0
2022/11/07	2040	02/02/2023	11.10	Put	Bond Future	5,419.7100	5.4197	4,825.1300	4.8251	(10.971)	0	0	0
2022/11/07	2040	02/02/2023	11.11	Call	Bond Future	962.8100	0.9628	1,143.1500	1.1431	18.731	0	0	0
2022/11/07	2040	02/02/2023	11.11	Put	Bond Future	5,370.7200	5.3707	4,778.6200	4.7786	(11.025)	0	0	0
2022/11/07	2040	04/05/2023	12.78	Call	Bond Future	6,978.4800	6.9785	7,513.9600	7.5140	7.673	0	0	0
2022/11/07	2040	04/05/2023	12.78	Put	Bond Future	2,115.1700	2.1152	1,863.3300	1.8633	(11.906)	0	0	388
2022/11/07	2040	04/05/2023	13.45	Put	Bond Future	1,303.9200	1.3039	1,132.5500	1.1325	(13.143)	0	0	486
2022/11/07	2040	04/05/2023	11.43	Call	Bond Future	2,502.4500	2.5025	2,797.2900	2.7973	11.782	0	0	0
2022/11/07	2040	04/05/2023	11.43	Put	Bond Future	5,548.4600	5.5485	5,055.9800	5.0560	(8.876)	0	0	0
2022/11/07	2040	04/05/2023	10.73	Put	Bond Future	8,835.4300	8.8354	8,213.9600	8.2140	(7.034)	0	0	0
2022/11/07	2040	04/05/2023			Bond Future	11.9246	81.4107	11.7939	82.1981	(1.096)	0.0000	0.0000	300
2022/11/07	2040	04/05/2023	13.45	Call	Bond Future	9,651.2700	9.6513	10,267.2200	10.2672	6.382	0	0	0
2022/11/07	2040	04/05/2023	11.42	Call	Bond Future	2,477.8600	2.4779	2,770.7000	2.7707	11.818	0	0	0
2022/11/07	2040	04/05/2023	11.42	Put	Bond Future	5,587.3300	5.5873	5,092.8500	5.0929	(8.850)	0	0	0
2022/11/07	2040	04/05/2023	11.48	Call	Bond Future	2,627.6400	2.6276	2,932.4500	2.9325	11.600	0	0	486
2022/11/07	2040	04/05/2023	11.48	Put	Bond Future	5,357.4700	5.3575	4,874.9600	4.8750	(9.006)	0	0	0
2022/11/07	2040	04/05/2023	10.73	Call	Bond Future	1,156.1200	1.1561	1,321.9700	1.3220	14.345	0	0	486
2022/11/07	2040	04/05/2023	10.92	Call	Bond Future	1,435.7800	1.4358	1,633.0400	1.6330	13.739	0	0	388
2022/11/07	2040	04/05/2023	10.92	Put	Bond Future	7,818.2800	7.8183	7,228.2200	7.2282	(7.547)	0	0	0
2022/11/07	2040	04/05/2023	11.41	Call	Bond Future	2,453.1800	2.4532	2,744.0300	2.7440	11.856	0	0	0
2022/11/07	2040	04/05/2023	11.41	Put	Bond Future	5,626.2000	5.6262	5,129.7300	5.1297	(8.824)	0	0	0
2022/11/07	2040	04/05/2023	10.17	Call	Bond Future	561.5600	0.5616	652.3800	0.6524	16.173	0	0	388
2022/11/07	2040	04/05/2023	10.17	Put	Bond Future	12,243.6300	12.2436	11,547.1300	11.5471	(5.689)	0	0	0
2022/11/07	2040	03/08/2023	12.23	Call	Bond Future	5,085.7300	5.0857	5,525.1400	5.5251	8.640	0	0	0
2022/11/07	2040	03/08/2023	12.23	Put	Bond Future	4,064.5200	4.0645	3,700.7900	3.7008	(8.949)	0	0	0
2022/11/07	2040	03/08/2023			Bond Future	12.0541	78.5357	11.9183	79.3388	(1.127)	0.0000	0.0000	0
2022/11/07	2040	03/08/2023	12.22	Call	Bond Future	5,053.4600	5.0535	5,491.2800	5.4913	8.664	0	0	0
2022/11/07	2040	03/08/2023	12.22	Put	Bond Future	4,089.7500	4.0898	3,724.4300	3.7244	(8.933)	0	0	0
2022/11/07	2040	03/08/2023	12.21	Call	Bond Future	5,021.0100	5.0210	5,457.2400	5.4572	8.688	0	0	0
2022/11/07	2040	03/08/2023	12.21	Put	Bond Future	4,114.8600	4.1149	3,747.9500	3.7480	(8.917)	0	0	0
2022/11/07	2040	02/11/2023	11.59	Call	Bond Future	2,721.3000	2.7213	3,041.0000	3.0410	11.748	0	0	0
2022/11/07	2040	02/11/2023	11.60	Put	Bond Future	6,188.0400	6.1880	5,690.2300	5.6902	(8.045)	0	0	0
2022/11/07	2040	02/11/2023	11.58	Call	Bond Future	2,698.0900	2.6981	3,015.9500	3.0160	11.781	0	0	0
2022/11/07	2040	02/11/2023	11.58	Put	Bond Future	6,264.7400	6.2647	5,763.2600	5.7633	(8.005)	0	0	0
2022/11/07	2040	02/11/2023			Bond Future	12.1771	80.1274	12.0362	80.9468	(1.157)	0.0000	0.0000	0
2022/11/07	2040	02/11/2023	11.59	Put	Bond Future	6,226.1400	6.2261	5,726.5000	5.7265	(8.025)	0	0	0
2022/11/07	2040	02/11/2023	11.60	Call	Bond Future	2,744.9300	2.7449	3,066.4600	3.0665	11.714	0	0	0
2022/11/07	2040	01/02/2024	12.34	Call	Bond Future	1,782.4700	1.7825	1,995.9700	1.9960	11.978	0	0	0
2022/11/07	2040	01/02/2024	12.34	Put	Bond Future	9,550.2800	9.5503	8,988.5200	8.9885	(5.882)	0	0	0
2022/11/07	2040	01/02/2024	12.33	Call	Bond Future	1,766.7300	1.7667	1,978.9200	1.9789	12.010	0	0	0
2022/11/07	2040	01/02/2024	12.33	Put	Bond Future	9,590.9700	9.5910	9,027.9000	9.0279	(5.871)	0	0	0

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2022/11/07	2040	01/02/2024			Bond Future	13.8377	69.3022	13.6764	70.0775	(1.166)	0.0000	0.0000	0
2022/11/07	2040	01/02/2024	12.35	Call	Bond Future	1,798.2800	1.7983	2,013.1000	2.0131	11.946	0	0	0
2022/11/07	2040	01/02/2024	12.35	Put	Bond Future	9,509.7200	9.5097	8,949.2800	8.9493	(5.893)	0	0	0
2022/11/07	2044	03/11/2022			Bond Future	11.8250	78.6115	11.8250	78.6115	0.000	0.0000	0.0000	0
2022/11/07	2044	02/02/2023	11.14	Call	Bond Future	1,090.9700	1.0910	1,291.8800	1.2919	18.416	0	0	0
2022/11/07	2044	02/02/2023	11.14	Put	Bond Future	5,150.0200	5.1500	4,562.8200	4.5628	(11.402)	0	0	0
2022/11/07	2044	02/02/2023	11.15	Call	Bond Future	1,110.2100	1.1102	1,313.7900	1.3138	18.337	0	0	0
2022/11/07	2044	02/02/2023	11.15	Put	Bond Future	5,101.6600	5.1017	4,517.1300	4.5171	(11.458)	0	0	0
2022/11/07	2044	02/02/2023	11.20	Put	Bond Future	4,864.3600	4.8644	4,293.3500	4.2933	(11.739)	0	0	0
2022/11/07	2044	02/02/2023	11.90	Call	Bond Future	3,172.9200	3.1729	3,590.9700	3.5910	13.176	0	0	1,300
2022/11/07	2044	02/02/2023	11.90	Put	Bond Future	2,350.2200	2.3502	1,980.1600	1.9802	(15.746)	0	0	0
2022/11/07	2044	02/02/2023	12.00	Call	Bond Future	3,532.1000	3.5321	3,977.2300	3.9772	12.602	0	0	0
2022/11/07	2044	02/02/2023	12.00	Put	Bond Future	2,103.8600	2.1039	1,760.8800	1.7609	(16.302)	0	0	4,000
2022/11/07	2044	02/02/2023			Bond Future	11.7663	76.8581	11.6404	77.6463	(1.070)	0.0000	0.0000	94,637
2022/11/07	2044	02/02/2023	11.16	Call	Bond Future	1,129.6600	1.1297	1,335.9300	1.3359	18.259	0	0	0
2022/11/07	2044	02/02/2023	11.16	Put	Bond Future	5,053.6000	5.0536	4,471.7600	4.4718	(11.513)	0	0	0
2022/11/07	2044	02/02/2023	11.20	Call	Bond Future	1,209.5000	1.2095	1,426.6000	1.4266	17.950	0	0	1,300
2022/11/07	2044	04/05/2023	11.75	Put	Bond Future	4,351.4700	4.3515	3,924.4400	3.9244	(9.813)	0	0	4,115
2022/11/07	2044	04/05/2023	11.41	Call	Bond Future	2,598.8100	2.5988	2,905.3900	2.9054	11.797	0	0	0
2022/11/07	2044	04/05/2023	11.41	Put	Bond Future	5,549.9600	5.5500	5,053.1500	5.0531	(8.952)	0	0	0
2022/11/07	2044	04/05/2023	11.42	Call	Bond Future	2,624.5500	2.6245	2,933.1900	2.9332	11.760	0	0	0
2022/11/07	2044	04/05/2023	11.42	Put	Bond Future	5,510.6600	5.5107	5,015.9100	5.0159	(8.978)	0	0	0
2022/11/07	2044	04/05/2023			Bond Future	11.8780	78.4115	11.7476	79.2148	(1.098)	0.0000	0.0000	0
2022/11/07	2044	04/05/2023	11.75	Call	Bond Future	3,562.7500	3.5627	3,939.1100	3.9391	10.564	0	0	0
2022/11/07	2044	04/05/2023	12.00	Call	Bond Future	4,372.3200	4.3723	4,797.7100	4.7977	9.729	0	0	0
2022/11/07	2044	04/05/2023	12.00	Put	Bond Future	3,633.2200	3.6332	3,255.2200	3.2552	(10.404)	0	0	4,115
2022/11/07	2044	04/05/2023	12.25	Call	Bond Future	5,247.5500	5.2475	5,718.7000	5.7187	8.978	0	0	0
2022/11/07	2044	04/05/2023	12.25	Put	Bond Future	3,030.9300	3.0309	2,698.6900	2.6987	(10.962)	0	0	1,500
2022/11/07	2044	04/05/2023	11.43	Call	Bond Future	2,650.4300	2.6504	2,961.1300	2.9611	11.723	0	0	0
2022/11/07	2044	04/05/2023	11.43	Put	Bond Future	5,471.5900	5.4716	4,978.9000	4.9789	(9.005)	0	0	0
2022/11/07	2044	03/08/2023	12.15	Call	Bond Future	5,077.8600	5.0779	5,523.8800	5.5239	8.784	0	0	0
2022/11/07	2044	03/08/2023	12.15	Put	Bond Future	4,177.3500	4.1774	3,804.0200	3.8040	(8.937)	0	0	0
2022/11/07	2044	03/08/2023	12.16	Call	Bond Future	5,110.9200	5.1109	5,558.5800	5.5586	8.759	0	0	0
2022/11/07	2044	03/08/2023	12.16	Put	Bond Future	4,151.6400	4.1516	3,779.9500	3.7800	(8.953)	0	0	0
2022/11/07	2044	03/08/2023			Bond Future	11.9984	75.6015	11.8631	76.4209	(1.128)	0.0000	0.0000	0
2022/11/07	2044	03/08/2023	12.17	Call	Bond Future	5,143.8000	5.1438	5,593.1000	5.5931	8.735	0	0	0
2022/11/07	2044	03/08/2023	12.17	Put	Bond Future	4,125.8300	4.1258	3,755.7800	3.7558	(8.969)	0	0	0
2022/11/07	2044	02/11/2023	11.57	Call	Bond Future	2,889.1700	2.8892	3,224.5900	3.2246	11.610	0	0	0
2022/11/07	2044	02/11/2023	11.57	Put	Bond Future	6,209.5500	6.2096	5,708.9300	5.7089	(8.062)	0	0	0
2022/11/07	2044	02/11/2023			Bond Future	12.1123	77.1338	11.9721	77.9698	(1.158)	0.0000	0.0000	0
2022/11/07	2044	02/11/2023	11.55	Call	Bond Future	2,840.5300	2.8405	3,172.1800	3.1722	11.676	0	0	0
2022/11/07	2044	02/11/2023	11.55	Put	Bond Future	6,288.0000	6.2880	5,783.6100	5.7836	(8.021)	0	0	0
2022/11/07	2044	02/11/2023	11.56	Call	Bond Future	2,864.9400	2.8649	3,198.4900	3.1985	11.642	0	0	0
2022/11/07	2044	02/11/2023	11.56	Put	Bond Future	6,248.8200	6.2488	5,746.3300	5.7463	(8.041)	0	0	0
2022/11/07	2044	01/02/2024	12.29	Call	Bond Future	1,954.5400	1.9545	2,185.9600	2.1860	11.840	0	0	0
2022/11/07	2044	01/02/2024	12.29	Put	Bond Future	9,280.5200	9.2805	8,721.9200	8.7219	(6.019)	0	0	0
2022/11/07	2044	01/02/2024			Bond Future	13.6791	66.6668	13.5169	67.4568	(1.185)	0.0000	0.0000	0

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2022/11/07	2044	01/02/2024	12.27	Call	Bond Future	1,920.9000	1.9209	2,149.5600	2.1496	11.904	0	0	0
2022/11/07	2044	01/02/2024	12.27	Put	Bond Future	9,362.2200	9.3622	8,800.8600	8.8009	(5.996)	0	0	0
2022/11/07	2044	01/02/2024	12.28	Call	Bond Future	1,937.8000	1.9378	2,167.8500	2.1678	11.872	0	0	0
2022/11/07	2044	01/02/2024	12.28	Put	Bond Future	9,321.4100	9.3214	8,761.4400	8.7614	(6.007)	0	0	0
2022/11/07	2046	03/11/2022			Bond Future	116.2019	116.2019	116.2019	116.2019	0.000	0.0000	0.0000	0
2022/11/07	2046	02/02/2023			Bond Future	114.2195	114.2195	116.1706	116.1706	1.708	0.0000	0.0000	11,674
2022/11/07	2046	04/05/2023			Bond Future	114.5195	114.5195	116.5093	116.5093	1.738	0.0000	0.0000	5,677
2022/11/07	2046	03/08/2023			Bond Future	116.8425	116.8425	118.8726	118.8726	1.737	0.0000	0.0000	0
2022/11/07	2046	02/11/2023			Bond Future	117.1465	117.1465	119.2176	119.2176	1.768	0.0000	0.0000	0
2022/11/07	2046	01/02/2024			Bond Future	108.0707	108.0707	110.0086	110.0086	1.793	0.0000	0.0000	0
2022/11/07	2050	03/11/2022			Bond Future	116.9882	116.9882	116.9882	116.9882	0.000	0.0000	0.0000	0
2022/11/07	2050	02/02/2023			Bond Future	114.3087	114.3087	116.5992	116.5992	2.004	0.0000	0.0000	9,301
2022/11/07	2050	04/05/2023			Bond Future	116.6429	116.6429	118.9792	118.9792	2.003	0.0000	0.0000	3,582
2022/11/07	2050	03/08/2023			Bond Future	116.8226	116.8226	119.2060	119.2060	2.040	0.0000	0.0000	0
2022/11/07	2050	02/11/2023			Bond Future	119.2164	119.2164	121.6487	121.6487	2.040	0.0000	0.0000	0
2022/11/07	2050	01/02/2024			Bond Future	107.8311	107.8311	110.1027	110.1027	2.107	0.0000	0.0000	0
2022/11/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	AL37	02/02/2023			Index Future	846.8910	846.8910	849.3030	849.3030	0.285	0.0000	0.0000	0
2022/11/07	AL37	04/05/2023			Index Future	863.9750	863.9750	866.4150	866.4150	0.282	0.0000	0.0000	0
2022/11/07	AL37	03/08/2023			Index Future	881.3000	881.3000	883.7880	883.7880	0.282	0.0000	0.0000	0
2022/11/07	AL37	02/11/2023			Index Future	899.1640	899.1640	901.7030	901.7030	0.282	0.0000	0.0000	0
2022/11/07	AL37	01/02/2024			Index Future	896.9900	896.9900	834.6660	834.6660	(6.948)	0.0000	0.0000	0
2022/11/07	AL7T	02/02/2023			Index Future	963.9320	963.9320	969.5120	969.5120	0.579	0.0000	0.0000	0
2022/11/07	AL7T	04/05/2023			Index Future	983.3770	983.3770	989.0460	989.0460	0.576	0.0000	0.0000	0
2022/11/07	AL7T	03/08/2023			Index Future	1,003.0970	1,003.0970	1,008.8770	1,008.8770	0.576	0.0000	0.0000	0
2022/11/07	AL7T	02/11/2023			Index Future	1,023.4300	1,023.4300	1,029.3280	1,029.3280	0.576	0.0000	0.0000	0
2022/11/07	AL7T	01/02/2024			Index Future	1,016.0300	1,016.0300	952.8030	952.8030	(6.223)	0.0000	0.0000	0
2022/11/07	ALBI	02/02/2023			Index Future	847.6620	847.6620	853.5450	853.5450	0.694	0.0000	0.0000	109
2022/11/07	ALBI	04/05/2023			Index Future	864.7610	864.7610	870.7430	870.7430	0.692	0.0000	0.0000	0
2022/11/07	ALBI	03/08/2023			Index Future	882.1020	882.1020	888.2020	888.2020	0.692	0.0000	0.0000	0
2022/11/07	ALBI	02/11/2023			Index Future	899.9830	899.9830	906.2060	906.2060	0.691	0.0000	0.0000	0
2022/11/07	ALBI	01/02/2024			Index Future	892.7400	892.7400	838.8350	838.8350	(6.038)	0.0000	0.0000	0
2022/11/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/11/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/07	ES33	03/11/2022			Bond Future	12.6300	71.2312	12.6300	71.2312	0.000	0.0000	0.0000	0
2022/11/07	ES33	02/02/2023			Bond Future	12.6099	73.5492	12.4983	74.0577	(0.885)	0.0000	0.0000	350
2022/11/07	ES33	04/05/2023			Bond Future	12.7772	71.2559	12.6609	71.7741	(0.910)	0.0000	0.0000	0
2022/11/07	ES33	03/08/2023			Bond Future	12.9535	72.7015	12.8322	73.2302	(0.936)	0.0000	0.0000	0
2022/11/07	ES33	02/11/2023			Bond Future	13.1390	70.3963	13.0124	70.9358	(0.964)	0.0000	0.0000	0
2022/11/07	ES33	01/02/2024			Bond Future	15.1914	64.7212	15.0480	65.2350	(0.944)	0.0000	0.0000	0
2022/11/07	ES42	03/11/2022			Bond Future	12.8050	69.7009	12.8050	69.7009	0.000	0.0000	0.0000	0
2022/11/07	ES42	02/02/2023			Bond Future	12.7678	72.0941	12.6516	72.7138	(0.910)	0.0000	0.0000	4,715
2022/11/07	ES42	04/05/2023			Bond Future	12.9176	69.3029	12.7968	69.9345	(0.936)	0.0000	0.0000	0
2022/11/07	ES42	03/08/2023			Bond Future	13.0704	70.7090	12.9447	71.3535	(0.962)	0.0000	0.0000	0
2022/11/07	ES42	02/11/2023			Bond Future	13.2306	67.8953	13.0996	68.5530	(0.990)	0.0000	0.0000	0
2022/11/07	ES42	01/02/2024			Bond Future	14.9655	62.2924	14.8131	62.9152	(1.018)	0.0000	0.0000	0
2022/11/07	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/07	GOVI	02/02/2023	850.82	Put	GOVI	152,420.0000	15.2420	94,240.0000	9.4240	(38.171)	0	0	0
2022/11/07	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/07	GOVI	02/02/2023	850.83	Put	GOVI	152,520.0000	15.2520	94,340.0000	9.4340	(38.146)	0	0	0
2022/11/07	GOVI	02/02/2023			GOVI	835.5780	835.5780	841.3960	841.3960	0.696	0.0000	0.0000	851
2022/11/07	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/07	GOVI	02/02/2023	850.84	Put	GOVI	152,620.0000	15.2620	94,440.0000	9.4440	(38.121)	0	0	0
2022/11/07	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	54,890.0000	5.4890	100.000	0	0	0
2022/11/07	GOVI	04/05/2023	852.86	Put	GOVI	4,260.0000	0.4260	0.0000	0.0000	(100.000)	0	0	0
2022/11/07	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	54,790.0000	5.4790	100.000	0	0	0
2022/11/07	GOVI	04/05/2023	852.87	Put	GOVI	4,360.0000	0.4360	0.0000	0.0000	(100.000)	0	0	0
2022/11/07	GOVI	04/05/2023			GOVI	852.4340	852.4340	858.3490	858.3490	0.694	0.0000	0.0000	0
2022/11/07	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	54,690.0000	5.4690	100.000	0	0	0
2022/11/07	GOVI	04/05/2023	852.88	Put	GOVI	4,460.0000	0.4460	0.0000	0.0000	(100.000)	0	0	0
2022/11/07	GOVI	03/08/2023	837.21	Call	GOVI	323,180.0000	32.3180	383,490.0000	38.3490	18.661	0	0	0
2022/11/07	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/07	GOVI	03/08/2023	837.22	Call	GOVI	323,080.0000	32.3080	383,390.0000	38.3390	18.667	0	0	0
2022/11/07	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/07	GOVI	03/08/2023			GOVI	869.5280	869.5280	875.5590	875.5590	0.694	0.0000	0.0000	0
2022/11/07	GOVI	03/08/2023	837.23	Call	GOVI	322,980.0000	32.2980	383,290.0000	38.3290	18.673	0	0	0
2022/11/07	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/07	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/07	GOVI	02/11/2023	885.82	Call	GOVI	13,330.0000	1.3330	74,870.0000	7.4870	461.665	0	0	0
2022/11/07	GOVI	02/11/2023			GOVI	887.1530	887.1530	893.3070	893.3070	0.694	0.0000	0.0000	0
2022/11/07	GOVI	02/11/2023	885.80	Call	GOVI	13,530.0000	1.3530	75,070.0000	7.5070	454.841	0	0	0
2022/11/07	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/07	GOVI	02/11/2023	885.81	Call	GOVI	13,430.0000	1.3430	74,970.0000	7.4970	458.228	0	0	0
2022/11/07	GOVI	02/11/2023	885.82	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
2022/11/07	GOVI	01/02/2024	880.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/07	GOVI	01/02/2024	880.00	Put	GOVI	8,800,000.0000	880.0000	531,050.0000	53.1050	(93.965)	0	0	0
2022/11/07	GOVI	01/02/2024			GOVI	879.9900	879.9900	826.8950	826.8950	(6.034)	0.0000	0.0000	0
2022/11/07	GOVI	01/02/2024	879.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/07	GOVI	01/02/2024	879.98	Put	GOVI	8,799,800.0000	879.9800	530,850.0000	53.0850	(93.967)	0	0	0
2022/11/07	GOVI	01/02/2024	879.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/07	GOVI	01/02/2024	879.99	Put	GOVI	8,799,900.0000	879.9900	530,950.0000	53.0950	(93.966)	0	0	0
2022/11/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/07	IGOV	02/02/2023			Index Future	325.3470	325.3470	327.4040	327.4040	0.632	0.0000	0.0000	744
2022/11/07	IGOV	04/05/2023			Index Future	331.9880	331.9880	334.0800	334.0800	0.630	0.0000	0.0000	16
2022/11/07	IGOV	03/08/2023			Index Future	338.7220	338.7220	340.8550	340.8550	0.630	0.0000	0.0000	0
2022/11/07	IGOV	02/11/2023			Index Future	345.6630	345.6630	347.8400	347.8400	0.630	0.0000	0.0000	0
2022/11/07	IGOV	01/02/2024			Index Future	349.9600	349.9600	321.6860	321.6860	(8.079)	0.0000	0.0000	0
2022/11/07	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/07	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/07	JBAF	16/11/2022			Jibar Tradeable Future	6.5600	93.4400	6.5750	93.4250	0.229	0.0000	0.0000	0
2022/11/07	JBAF	21/12/2022			Jibar Tradeable Future	7.2850	92.7150	7.2650	92.7350	(0.275)	0.0000	0.0000	68
2022/11/07	JBAF	18/01/2023			Jibar Tradeable Future	7.3300	92.6700	7.3000	92.7000	(0.409)	0.0000	0.0000	0
2022/11/07	JBAF	15/02/2023			Jibar Tradeable Future	7.7700	92.2300	7.7150	92.2850	(0.708)	0.0000	0.0000	0
2022/11/07	JBAF	15/03/2023			Jibar Tradeable Future	7.8300	92.1700	7.7700	92.2300	(0.766)	0.0000	0.0000	0
2022/11/07	JBAF	19/04/2023			Jibar Tradeable Future	7.9400	92.0600	7.8600	92.1400	(1.008)	0.0000	0.0000	0
2022/11/07	JBAF	21/06/2023			Jibar Tradeable Future	8.0750	91.9250	7.9550	92.0450	(1.486)	0.0000	0.0000	0
2022/11/07	JBAF	20/09/2023			Jibar Tradeable Future	8.1850	91.8150	8.0400	91.9600	(1.772)	0.0000	0.0000	75
2022/11/07	JBAF	20/12/2023			Jibar Tradeable Future	8.2350	91.7650	8.1050	91.8950	(1.579)	0.0000	0.0000	272
2022/11/07	JBAF	20/03/2024			Jibar Tradeable Future	8.2600	91.7400	8.1200	91.8800	(1.695)	0.0000	0.0000	0
2022/11/07	JBAF	19/06/2024			Jibar Tradeable Future	8.2400	91.7600	8.1100	91.8900	(1.578)	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
2022/11/07	JBAF	18/09/2024			Jibar Tradeable Future	8.2300	91.7700	8.0950	91.9050	(1.640)	0.0000	0.0000	0
2022/11/07	R023	03/11/2022			Bond Future	7.2950	101.6007	7.2950	101.6007	0.000	0.0000	0.0000	0
2022/11/07	R035	03/11/2022			Bond Future	11.6850	83.5567	11.6850	83.5567	0.000	0.0000	0.0000	0
2022/11/07	R035	02/02/2023	9.81	Call	Bond Future	81.5100	0.0815	100.7200	0.1007	23.568	0	0	582
2022/11/07	R035	02/02/2023	9.81	Put	Bond Future	11,130.4500	11.1305	10,468.4200	10.4684	(5.948)	0	0	0
2022/11/07	R035	02/02/2023	9.85	Call	Bond Future	90.3900	0.0904	111.5400	0.1115	23.399	0	0	0
2022/11/07	R035	02/02/2023	9.89	Call	Bond Future	100.0700	0.1001	123.3300	0.1233	23.244	0	0	388
2022/11/07	R035	02/02/2023	9.89	Put	Bond Future	10,618.1300	10.6181	9,960.1500	9.9601	(6.197)	0	0	0
2022/11/07	R035	02/02/2023	11.94	Call	Bond Future	3,495.4500	3.4955	3,894.3500	3.8944	11.412	0	0	0
2022/11/07	R035	02/02/2023	13.22	Put	Bond Future	385.1800	0.3852	298.2600	0.2983	(22.566)	0	0	976
2022/11/07	R035	02/02/2023	10.88	Call	Bond Future	811.6100	0.8116	958.4000	0.9584	18.086	0	0	0
2022/11/07	R035	02/02/2023	10.88	Put	Bond Future	5,095.4400	5.0954	4,560.9900	4.5610	(10.489)	0	0	0
2022/11/07	R035	02/02/2023	10.66	Call	Bond Future	537.1300	0.5371	642.1400	0.6421	19.550	0	0	0
2022/11/07	R035	02/02/2023	10.66	Put	Bond Future	6,154.4000	6.1544	5,578.1700	5.5782	(9.363)	0	0	582
2022/11/07	R035	02/02/2023	10.30	Put	Bond Future	8,123.4000	8.1234	7,498.0000	7.4980	(7.699)	0	0	0
2022/11/07	R035	02/02/2023	10.60	Call	Bond Future	479.8100	0.4798	575.1400	0.5751	19.868	0	0	0
2022/11/07	R035	02/02/2023	10.60	Put	Bond Future	6,465.7600	6.4658	5,879.8500	5.8799	(9.062)	0	0	0
2022/11/07	R035	02/02/2023	10.64	Put	Bond Future	6,257.4600	6.2575	5,677.9400	5.6779	(9.261)	0	0	0
2022/11/07	R035	02/02/2023			Bond Future	11.6205	86.3351	11.4991	87.0164	(1.045)	0.0000	0.0000	161,192
2022/11/07	R035	02/02/2023	9.85	Put	Bond Future	10,873.3700	10.8734	10,213.2800	10.2133	(6.071)	0	0	0
2022/11/07	R035	02/02/2023	11.94	Put	Bond Future	1,740.0400	1.7400	1,457.7000	1.4577	(16.226)	0	0	0
2022/11/07	R035	02/02/2023	11.98	Call	Bond Future	3,635.4100	3.6354	4,043.1000	4.0431	11.214	0	0	0
2022/11/07	R035	02/02/2023	11.98	Put	Bond Future	1,664.0100	1.6640	1,390.4600	1.3905	(16.439)	0	0	388
2022/11/07	R035	02/02/2023	13.22	Call	Bond Future	8,658.4600	8.6585	9,252.7800	9.2528	6.864	0	0	0
2022/11/07	R035	02/02/2023	11.05	Call	Bond Future	1,092.8400	1.0928	1,277.1100	1.2771	16.862	0	0	976
2022/11/07	R035	02/02/2023	11.05	Put	Bond Future	4,365.7500	4.3657	3,868.7800	3.8688	(11.383)	0	0	0
2022/11/07	R035	02/02/2023	11.06	Call	Bond Future	1,111.1100	1.1111	1,297.6800	1.2977	16.791	0	0	0
2022/11/07	R035	02/02/2023	11.06	Put	Bond Future	4,325.0700	4.3251	3,830.4000	3.8304	(11.437)	0	0	582
2022/11/07	R035	02/02/2023	10.86	Call	Bond Future	782.1000	0.7821	924.7200	0.9247	18.236	0	0	0
2022/11/07	R035	02/02/2023	10.86	Put	Bond Future	5,185.9700	5.1860	4,647.3500	4.6474	(10.386)	0	0	0
2022/11/07	R035	02/02/2023	10.87	Call	Bond Future	796.7700	0.7968	941.4600	0.9415	18.160	0	0	0
2022/11/07	R035	02/02/2023	10.87	Put	Bond Future	5,140.5900	5.1406	4,604.0400	4.6040	(10.438)	0	0	0
2022/11/07	R035	02/02/2023	10.30	Call	Bond Future	261.1000	0.2611	316.9400	0.3169	21.386	0	0	976
2022/11/07	R035	02/02/2023	10.64	Call	Bond Future	517.5400	0.5175	619.2600	0.6193	19.655	0	0	388
2022/11/07	R035	04/05/2023	11.22	Put	Bond Future	5,112.2200	5.1122	4,668.8800	4.6689	(8.672)	0	0	0
2022/11/07	R035	04/05/2023	12.46	Call	Bond Future	5,852.0900	5.8521	6,306.6700	6.3067	7.768	0	0	0
2022/11/07	R035	04/05/2023	12.46	Put	Bond Future	2,066.6500	2.0666	1,826.9200	1.8269	(11.600)	0	0	388
2022/11/07	R035	04/05/2023	13.18	Call	Bond Future	8,548.6400	8.5486	9,086.5100	9.0865	6.292	0	0	0
2022/11/07	R035	04/05/2023	13.18	Put	Bond Future	1,202.0700	1.2021	1,045.6300	1.0456	(13.014)	0	0	491
2022/11/07	R035	04/05/2023	11.17	Call	Bond Future	2,059.0900	2.0591	2,301.2700	2.3013	11.762	0	0	491
2022/11/07	R035	04/05/2023	11.20	Call	Bond Future	2,124.0400	2.1240	2,371.4900	2.3715	11.650	0	0	0
2022/11/07	R035	04/05/2023	11.21	Call	Bond Future	2,145.8700	2.1459	2,395.0800	2.3951	11.613	0	0	0
2022/11/07	R035	04/05/2023	10.60	Call	Bond Future	1,114.1300	1.1141	1,265.6600	1.2657	13.601	0	0	388
2022/11/07	R035	04/05/2023	10.60	Put	Bond Future	7,734.4300	7.7344	7,191.6500	7.1916	(7.018)	0	0	0
2022/11/07	R035	04/05/2023			Bond Future	11.7446	83.5728	11.6185	84.2671	(1.074)	0.0000	0.0000	0
2022/11/07	R035	04/05/2023	11.22	Call	Bond Future	2,167.8300	2.1678	2,418.8000	2.4188	11.577	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
2022/11/07	R035	04/05/2023	11.17	Put	Bond Future	5,291.8700	5.2919	4,839.7400	4.8397	(8.544)	0	0	0
2022/11/07	R035	04/05/2023	11.20	Put	Bond Future	5,183.6200	5.1836	4,736.7600	4.7368	(8.621)	0	0	0
2022/11/07	R035	04/05/2023	11.21	Put	Bond Future	5,147.8300	5.1478	4,702.7300	4.7027	(8.646)	0	0	0
2022/11/07	R035	04/05/2023	9.85	Call	Bond Future	425.3800	0.4254	492.8700	0.4929	15.866	0	0	388
2022/11/07	R035	04/05/2023	9.85	Put	Bond Future	11,797.1000	11.7971	11,170.2800	11.1703	(5.313)	0	0	0
2022/11/07	R035	04/05/2023	10.42	Call	Bond Future	901.2700	0.9013	1,028.7300	1.0287	14.142	0	0	491
2022/11/07	R035	04/05/2023	10.42	Put	Bond Future	8,630.5800	8.6306	8,063.7300	8.0637	(6.568)	0	0	0
2022/11/07	R035	03/08/2023	12.00	Call	Bond Future	4,491.3800	4.4914	4,867.0000	4.8670	8.363	0	0	0
2022/11/07	R035	03/08/2023	12.00	Put	Bond Future	3,837.3400	3.8373	3,504.8100	3.5048	(8.666)	0	0	0
2022/11/07	R035	03/08/2023			Bond Future	11.8773	85.2491	11.7461	85.9573	(1.105)	0.0000	0.0000	0
2022/11/07	R035	03/08/2023	11.98	Call	Bond Future	4,432.0700	4.4321	4,804.8400	4.8048	8.411	0	0	0
2022/11/07	R035	03/08/2023	11.98	Put	Bond Future	3,884.1400	3.8841	3,548.7600	3.5488	(8.635)	0	0	0
2022/11/07	R035	03/08/2023	11.99	Call	Bond Future	4,461.6900	4.4617	4,835.8800	4.8359	8.387	0	0	0
2022/11/07	R035	03/08/2023	11.99	Put	Bond Future	3,860.6800	3.8607	3,526.7200	3.5267	(8.650)	0	0	0
2022/11/07	R035	02/11/2023	11.41	Call	Bond Future	2,392.2600	2.3923	2,667.4400	2.6674	11.503	0	0	0
2022/11/07	R035	02/11/2023	11.41	Put	Bond Future	5,673.0400	5.6730	5,225.7800	5.2258	(7.884)	0	0	0
2022/11/07	R035	02/11/2023	11.42	Call	Bond Future	2,413.0200	2.4130	2,689.8200	2.6898	11.471	0	0	0
2022/11/07	R035	02/11/2023	11.42	Put	Bond Future	5,638.2900	5.6383	5,192.6500	5.1926	(7.904)	0	0	0
2022/11/07	R035	02/11/2023			Bond Future	12.0174	82.4723	11.8807	83.1947	(1.138)	0.0000	0.0000	0
2022/11/07	R035	02/11/2023	11.43	Call	Bond Future	2,434.2100	2.4342	2,712.6200	2.7126	11.437	0	0	0
2022/11/07	R035	02/11/2023	11.43	Put	Bond Future	5,604.0100	5.6040	5,159.9800	5.1600	(7.923)	0	0	0
2022/11/07	R035	01/02/2024	12.18	Put	Bond Future	9,485.2500	9.4852	8,959.7800	8.9598	(5.540)	0	0	0
2022/11/07	R035	01/02/2024	12.19	Call	Bond Future	1,332.2800	1.3323	1,493.8900	1.4939	12.130	0	0	0
2022/11/07	R035	01/02/2024	12.19	Put	Bond Future	9,446.3700	9.4464	8,921.9800	8.9220	(5.551)	0	0	0
2022/11/07	R035	01/02/2024			Bond Future	13.8969	75.9218	13.7421	76.6078	(1.114)	0.0000	0.0000	0
2022/11/07	R035	01/02/2024	12.18	Call	Bond Future	1,319.8700	1.3199	1,480.4000	1.4804	12.163	0	0	0
2022/11/07	R035	01/02/2024	12.20	Call	Bond Future	1,344.7500	1.3447	1,507.4600	1.5075	12.100	0	0	0
2022/11/07	R035	01/02/2024	12.20	Put	Bond Future	9,407.6100	9.4076	8,884.3200	8.8843	(5.562)	0	0	0
2022/11/07	R186	03/11/2022			Bond Future	9.1600	108.5070	9.1600	108.5070	0.000	0.0000	0.0000	0
2022/11/07	R186	02/02/2023	8.32	Call	Bond Future	394.4600	0.3945	447.2200	0.4472	13.375	0	0	0
2022/11/07	R186	02/02/2023	8.32	Put	Bond Future	3,076.9400	3.0769	2,823.0900	2.8231	(8.250)	0	0	0
2022/11/07	R186	02/02/2023	8.33	Call	Bond Future	401.1700	0.4012	454.7300	0.4547	13.351	0	0	0
2022/11/07	R186	02/02/2023	8.33	Put	Bond Future	3,049.7100	3.0497	2,796.6600	2.7967	(8.298)	0	0	0
2022/11/07	R186	02/02/2023			Bond Future	9.1228	105.7675	9.0297	106.0741	(1.020)	0.0000	0.0000	77,933
2022/11/07	R186	02/02/2023	8.34	Call	Bond Future	408.1300	0.4081	462.5000	0.4625	13.322	0	0	0
2022/11/07	R186	02/02/2023	8.34	Put	Bond Future	3,022.7400	3.0227	2,770.5000	2.7705	(8.345)	0	0	0
2022/11/07	R186	04/05/2023	8.83	Put	Bond Future	2,234.7900	2.2348	2,036.9400	2.0369	(8.853)	0	0	0
2022/11/07	R186	04/05/2023	8.84	Call	Bond Future	1,083.6400	1.0836	1,198.6500	1.1986	10.613	0	0	0
2022/11/07	R186	04/05/2023			Bond Future	9.2035	107.9028	9.1029	108.2148	(1.093)	0.0000	0.0000	12,188
2022/11/07	R186	04/05/2023	8.82	Call	Bond Future	1,058.4700	1.0585	1,171.5900	1.1716	10.687	0	0	0
2022/11/07	R186	04/05/2023	8.82	Put	Bond Future	2,253.7800	2.2538	2,054.9900	2.0550	(8.820)	0	0	0
2022/11/07	R186	04/05/2023	8.83	Call	Bond Future	1,070.8700	1.0709	1,184.9300	1.1849	10.651	0	0	0
2022/11/07	R186	04/05/2023	8.84	Put	Bond Future	2,216.1900	2.2162	2,019.2900	2.0193	(8.885)	0	0	0
2022/11/07	R186	03/08/2023	9.73	Put	Bond Future	1,437.6000	1.4376	1,305.9600	1.3060	(9.157)	0	0	0
2022/11/07	R186	03/08/2023	9.74	Call	Bond Future	2,697.3200	2.6973	2,884.4100	2.8844	6.936	0	0	0
2022/11/07	R186	03/08/2023	9.74	Put	Bond Future	1,427.6200	1.4276	1,296.6600	1.2967	(9.173)	0	0	0
2022/11/07	R186	03/08/2023			Bond Future	9.2986	104.7617	9.1891	105.0798	(1.177)	0.0000	0.0000	0

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2022/11/07	R186	03/08/2023	9.73	Call	Bond Future	2,678.7500	2.6788	2,865.1600	2.8652	6.959	0	0	0
2022/11/07	R186	03/08/2023	9.75	Call	Bond Future	2,716.2900	2.7163	2,904.0400	2.9040	6.912	0	0	0
2022/11/07	R186	03/08/2023	9.75	Put	Bond Future	1,418.0500	1.4181	1,287.7500	1.2878	(9.189)	0	0	0
2022/11/07	R186	02/11/2023	9.40	Call	Bond Future	1,829.1700	1.8292	1,991.3000	1.9913	8.864	0	0	0
2022/11/07	R186	02/11/2023	9.40	Put	Bond Future	1,825.8800	1.8259	1,663.4900	1.6635	(8.894)	0	0	0
2022/11/07	R186	02/11/2023	9.15	Call	Bond Future	1,462.4200	1.4624	1,605.1700	1.6052	9.761	0	0	1,715
2022/11/07	R186	02/11/2023			Bond Future	9.3988	106.8851	9.2789	107.2096	(1.275)	0.0000	0.0000	0
2022/11/07	R186	02/11/2023	10.42	Call	Bond Future	3,679.2000	3.6792	3,906.0300	3.9060	6.165	0	0	0
2022/11/07	R186	02/11/2023	10.42	Put	Bond Future	965.9200	0.9659	868.2300	0.8682	(10.114)	0	0	1,715
2022/11/07	R186	02/11/2023	9.15	Put	Bond Future	2,137.3700	2.1374	1,955.6000	1.9556	(8.504)	0	0	0
2022/11/07	R186	02/11/2023	9.38	Call	Bond Future	1,798.4600	1.7985	1,959.0900	1.9591	8.932	0	0	0
2022/11/07	R186	02/11/2023	9.38	Put	Bond Future	1,849.2200	1.8492	1,685.3300	1.6853	(8.863)	0	0	0
2022/11/07	R186	02/11/2023	9.39	Call	Bond Future	1,813.7900	1.8138	1,975.1700	1.9752	8.897	0	0	0
2022/11/07	R186	02/11/2023	9.39	Put	Bond Future	1,837.5200	1.8375	1,674.3800	1.6744	(8.878)	0	0	0
2022/11/07	R186	01/02/2024	9.51	Call	Bond Future	23.1500	0.0231	27.7300	0.0277	19.784	0	0	0
2022/11/07	R186	01/02/2024	9.52	Put	Bond Future	10,422.2600	10.4223	10,104.1600	10.1042	(3.052)	0	0	0
2022/11/07	R186	01/02/2024	9.50	Call	Bond Future	22.6300	0.0226	27.1300	0.0271	19.885	0	0	0
2022/11/07	R186	01/02/2024			Bond Future	13.9661	93.3393	13.8186	93.6621	(1.056)	0.0000	0.0000	0
2022/11/07	R186	01/02/2024	9.51	Put	Bond Future	10,446.7600	10.4468	10,128.5600	10.1286	(3.046)	0	0	0
2022/11/07	R186	01/02/2024	9.52	Call	Bond Future	23.6700	0.0237	28.3500	0.0284	19.772	0	0	0
2022/11/07	R186	01/02/2024	9.50	Put	Bond Future	10,471.2700	10.4713	10,152.9900	10.1530	(3.040)	0	0	0
2022/11/07	R197	03/11/2022			Bond Future	330.8386	330.8386	330.8386	330.8386	0.000	0.0000	0.0000	0
2022/11/07	R197	02/02/2023			Bond Future	328.2640	328.2640	328.9571	328.9571	0.211	0.0000	0.0000	977
2022/11/07	R197	04/05/2023			Bond Future	334.9665	334.9665	335.6712	335.6712	0.210	0.0000	0.0000	0
2022/11/07	R197	03/08/2023			Bond Future	332.6753	332.6753	333.3929	333.3929	0.216	0.0000	0.0000	0
2022/11/07	R197	02/11/2023			Bond Future	339.4917	339.4917	340.2240	340.2240	0.216	0.0000	0.0000	0
2022/11/07	R202	03/11/2022			Bond Future	251.2826	251.2826	251.2826	251.2826	0.000	0.0000	0.0000	0
2022/11/07	R202	02/02/2023			Bond Future	251.9006	251.9006	251.2147	251.2147	(0.272)	0.0000	0.0000	5,970
2022/11/07	R202	04/05/2023			Bond Future	257.0434	257.0434	256.3416	256.3416	(0.273)	0.0000	0.0000	0
2022/11/07	R202	03/08/2023			Bond Future	257.4314	257.4314	256.7145	256.7145	(0.278)	0.0000	0.0000	0
2022/11/07	R202	02/11/2023			Bond Future	262.7063	262.7063	261.9747	261.9747	(0.278)	0.0000	0.0000	0
2022/11/07	R202	01/02/2024			Bond Future	237.6752	237.6752	237.0503	237.0503	(0.263)	0.0000	0.0000	0
2022/11/07	R209	03/11/2022			Bond Future	11.6900	64.2811	11.6900	64.2811	0.000	0.0000	0.0000	0
2022/11/07	R209	02/02/2023	10.78	Call	Bond Future	594.5800	0.5946	693.7100	0.6937	16.672	0	0	0
2022/11/07	R209	02/02/2023	10.79	Call	Bond Future	606.3300	0.6063	707.0200	0.7070	16.606	0	0	0
2022/11/07	R209	02/02/2023	10.80	Put	Bond Future	4,757.9100	4.7579	4,318.2700	4.3183	(9.240)	0	0	0
2022/11/07	R209	02/02/2023			Bond Future	11.6107	66.5191	11.5004	67.0610	(0.949)	0.0000	0.0000	24,713
2022/11/07	R209	02/02/2023	10.78	Put	Bond Future	4,841.1500	4.8412	4,398.3800	4.3984	(9.146)	0	0	0
2022/11/07	R209	02/02/2023	10.79	Put	Bond Future	4,799.4700	4.7995	4,358.2600	4.3583	(9.193)	0	0	0
2022/11/07	R209	02/02/2023	10.80	Call	Bond Future	618.1300	0.6181	720.3900	0.7204	16.543	0	0	0
2022/11/07	R209	04/05/2023	11.10	Call	Bond Future	1,705.5200	1.7055	1,889.2600	1.8893	10.773	0	0	0
2022/11/07	R209	04/05/2023	11.10	Put	Bond Future	4,806.3300	4.8063	4,437.7900	4.4378	(7.668)	0	0	0
2022/11/07	R209	04/05/2023	10.00	Call	Bond Future	468.8400	0.4688	533.0100	0.5330	13.687	0	0	4,000
2022/11/07	R209	04/05/2023	10.00	Put	Bond Future	9,569.6100	9.5696	9,081.5000	9.0815	(5.101)	0	0	0
2022/11/07	R209	04/05/2023	11.09	Call	Bond Future	1,687.2600	1.6873	1,869.6000	1.8696	10.807	0	0	0

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2022/11/07	R209	04/05/2023	11.09	Put	Bond Future	4,839.5000	4.8395	4,469.5600	4.4696	(7.644)	0	0	0
2022/11/07	R209	04/05/2023			Bond Future	11.7235	64.7093	11.6094	65.2615	(0.973)	0.0000	0.0000	3,720
2022/11/07	R209	04/05/2023	11.11	Call	Bond Future	1,723.7200	1.7237	1,908.8400	1.9088	10.740	0	0	0
2022/11/07	R209	04/05/2023	11.11	Put	Bond Future	4,773.1700	4.7732	4,406.0100	4.4060	(7.692)	0	0	0
2022/11/07	R209	04/05/2023	12.50	Call	Bond Future	5,296.6900	5.2967	5,664.0800	5.6641	6.936	0	0	0
2022/11/07	R209	04/05/2023	12.50	Put	Bond Future	1,709.6100	1.7096	1,524.7200	1.5247	(10.815)	0	0	8,500
2022/11/07	R209	04/05/2023	11.00	Call	Bond Future	1,529.1100	1.5291	1,699.0300	1.6990	11.112	0	0	0
2022/11/07	R209	04/05/2023	11.00	Put	Bond Future	5,146.6300	5.1466	4,764.2700	4.7643	(7.429)	0	0	8,500
2022/11/07	R209	03/08/2023	11.93	Call	Bond Future	3,841.3700	3.8414	4,135.6800	4.1357	7.662	0	0	0
2022/11/07	R209	03/08/2023	11.94	Call	Bond Future	3,867.1400	3.8671	4,162.6000	4.1626	7.640	0	0	0
2022/11/07	R209	03/08/2023	11.95	Put	Bond Future	3,381.3900	3.3814	3,114.6600	3.1147	(7.888)	0	0	0
2022/11/07	R209	03/08/2023			Bond Future	11.8413	66.0072	11.7231	66.5705	(0.999)	0.0000	0.0000	0
2022/11/07	R209	03/08/2023	11.93	Put	Bond Future	3,423.5100	3.4235	3,154.4800	3.1545	(7.858)	0	0	0
2022/11/07	R209	03/08/2023	11.94	Put	Bond Future	3,402.3900	3.4024	3,134.5100	3.1345	(7.873)	0	0	0
2022/11/07	R209	03/08/2023	11.95	Call	Bond Future	3,892.9700	3.8930	4,189.5800	4.1896	7.619	0	0	0
2022/11/07	R209	02/11/2023	11.33	Call	Bond Future	2,043.7100	2.0437	2,258.0500	2.2581	10.488	0	0	0
2022/11/07	R209	02/11/2023	11.33	Put	Bond Future	5,085.5100	5.0855	4,725.1100	4.7251	(7.087)	0	0	0
2022/11/07	R209	02/11/2023	11.34	Call	Bond Future	2,061.8700	2.0619	2,277.5100	2.2775	10.458	0	0	0
2022/11/07	R209	02/11/2023	11.34	Put	Bond Future	5,054.0000	5.0540	4,694.9000	4.6949	(7.105)	0	0	0
2022/11/07	R209	02/11/2023			Bond Future	11.9622	64.1936	11.8395	64.7684	(1.025)	0.0000	0.0000	0
2022/11/07	R209	02/11/2023	11.35	Call	Bond Future	2,080.3700	2.0804	2,297.3100	2.2973	10.428	0	0	0
2022/11/07	R209	02/11/2023	11.35	Put	Bond Future	5,022.8800	5.0229	4,665.0800	4.6651	(7.123)	0	0	0
2022/11/07	R209	01/02/2024	12.13	Put	Bond Future	7,652.5300	7.6525	7,254.7900	7.2548	(5.197)	0	0	0
2022/11/07	R209	01/02/2024	12.14	Call	Bond Future	1,446.1800	1.4462	1,594.6100	1.5946	10.264	0	0	0
2022/11/07	R209	01/02/2024	12.14	Put	Bond Future	7,619.7200	7.6197	7,222.9000	7.2229	(5.208)	0	0	0
2022/11/07	R209	01/02/2024			Bond Future	13.5957	59.0839	13.4583	59.6291	(1.010)	0.0000	0.0000	0
2022/11/07	R209	01/02/2024	12.12	Call	Bond Future	1,420.7000	1.4207	1,567.2900	1.5673	10.318	0	0	0
2022/11/07	R209	01/02/2024	12.12	Put	Bond Future	7,685.4600	7.6855	7,286.8000	7.2868	(5.187)	0	0	0
2022/11/07	R209	01/02/2024	12.13	Call	Bond Future	1,433.4100	1.4334	1,580.9200	1.5809	10.291	0	0	0
2022/11/07	R210	03/11/2022			Bond Future	229.2667	229.2667	229.2667	229.2667	0.000	0.0000	0.0000	0
2022/11/07	R210	02/02/2023			Bond Future	233.5159	233.5159	231.7690	231.7690	(0.748)	0.0000	0.0000	372
2022/11/07	R210	04/05/2023			Bond Future	235.2028	235.2028	233.4182	233.4182	(0.759)	0.0000	0.0000	0
2022/11/07	R210	03/08/2023			Bond Future	239.9739	239.9739	238.1529	238.1529	(0.759)	0.0000	0.0000	0
2022/11/07	R210	02/11/2023			Bond Future	241.7223	241.7223	239.8633	239.8633	(0.769)	0.0000	0.0000	0
2022/11/07	R210	01/02/2024			Bond Future	223.1045	223.1045	221.4339	221.4339	(0.749)	0.0000	0.0000	0
2022/11/07	R213	03/11/2022			Bond Future	11.1650	79.1325	11.1650	79.1325	0.000	0.0000	0.0000	0
2022/11/07	R213	02/02/2023	10.01	Call	Bond Future	323.1800	0.3232	376.7200	0.3767	16.567	0	0	0
2022/11/07	R213	02/02/2023	10.43	Put	Bond Future	3,939.9500	3.9400	3,564.9000	3.5649	(9.519)	0	0	0
2022/11/07	R213	02/02/2023	12.20	Call	Bond Future	5,098.4100	5.0984	5,472.5000	5.4725	7.337	0	0	0
2022/11/07	R213	02/02/2023	12.20	Put	Bond Future	544.5400	0.5445	441.6300	0.4416	(18.899)	0	0	912
2022/11/07	R213	02/02/2023	10.22	Put	Bond Future	4,725.4800	4.7255	4,323.0100	4.3230	(8.517)	0	0	0
2022/11/07	R213	02/02/2023	10.23	Call	Bond Future	471.2400	0.4712	546.9000	0.5469	16.056	0	0	0
2022/11/07	R213	02/02/2023	10.35	Call	Bond Future	585.9000	0.5859	676.7500	0.6767	15.506	0	0	0
2022/11/07	R213	02/02/2023	10.35	Put	Bond Future	4,229.0800	4.2291	3,842.9300	3.8429	(9.131)	0	0	476
2022/11/07	R213	02/02/2023			Bond Future	11.1416	81.4281	11.0353	81.9051	(0.954)	0.0000	0.0000	33,047
2022/11/07	R213	02/02/2023	9.16	Call	Bond Future	58.9400	0.0589	69.2700	0.0693	17.526	0	0	476

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
2022/11/07	R213	02/02/2023	9.16	Put	Bond Future	9,594.2700	9.5943	9,127.6000	9.1276	(4.864)	0	0	0
2022/11/07	R213	02/02/2023	10.01	Put	Bond Future	5,597.3500	5.5974	5,173.8900	5.1739	(7.565)	0	0	476
2022/11/07	R213	02/02/2023	10.21	Call	Bond Future	455.8700	0.4559	529.2800	0.5293	16.103	0	0	0
2022/11/07	R213	02/02/2023	10.21	Put	Bond Future	4,765.7000	4.7657	4,362.1100	4.3621	(8.469)	0	0	0
2022/11/07	R213	02/02/2023	10.43	Call	Bond Future	674.6500	0.6747	776.6000	0.7766	15.112	0	0	912
2022/11/07	R213	02/02/2023	10.22	Call	Bond Future	463.5000	0.4635	538.0300	0.5380	16.080	0	0	0
2022/11/07	R213	02/02/2023	10.23	Put	Bond Future	4,685.4100	4.6854	4,284.0700	4.2841	(8.566)	0	0	0
2022/11/07	R213	04/05/2023	10.75	Call	Bond Future	1,702.6300	1.7026	1,873.6200	1.8736	10.043	0	0	0
2022/11/07	R213	04/05/2023	10.75	Put	Bond Future	4,008.7900	4.0088	3,693.8100	3.6938	(7.857)	0	0	0
2022/11/07	R213	04/05/2023			Bond Future	11.2689	79.5184	11.1580	80.0043	(0.985)	0.0000	0.0000	0
2022/11/07	R213	04/05/2023	10.74	Call	Bond Future	1,685.9300	1.6859	1,855.7100	1.8557	10.070	0	0	0
2022/11/07	R213	04/05/2023	10.74	Put	Bond Future	4,037.3800	4.0374	3,721.1900	3.7212	(7.832)	0	0	0
2022/11/07	R213	04/05/2023	10.73	Call	Bond Future	1,669.1300	1.6691	1,837.6900	1.8377	10.099	0	0	0
2022/11/07	R213	04/05/2023	10.73	Put	Bond Future	4,065.8900	4.0659	3,748.4800	3.7485	(7.807)	0	0	0
2022/11/07	R213	03/08/2023	11.62	Put	Bond Future	2,785.0900	2.7851	2,557.4000	2.5574	(8.175)	0	0	0
2022/11/07	R213	03/08/2023	11.63	Call	Bond Future	3,707.8200	3.7078	3,976.8300	3.9768	7.255	0	0	0
2022/11/07	R213	03/08/2023			Bond Future	11.4072	81.1132	11.2910	81.6089	(1.018)	0.0000	0.0000	0
2022/11/07	R213	03/08/2023	11.62	Call	Bond Future	3,683.0700	3.6831	3,951.0700	3.9511	7.277	0	0	0
2022/11/07	R213	03/08/2023	11.63	Put	Bond Future	2,767.9800	2.7680	2,541.3000	2.5413	(8.189)	0	0	0
2022/11/07	R213	03/08/2023	11.61	Call	Bond Future	3,658.6500	3.6587	3,925.6500	3.9256	7.298	0	0	0
2022/11/07	R213	03/08/2023	11.61	Put	Bond Future	2,802.5700	2.8026	2,573.8800	2.5739	(8.160)	0	0	0
2022/11/07	R213	02/11/2023	11.13	Call	Bond Future	2,042.4800	2.0425	2,249.5400	2.2495	10.138	0	0	0
2022/11/07	R213	02/11/2023	11.13	Put	Bond Future	3,831.0700	3.8311	3,532.4300	3.5324	(7.795)	0	0	0
2022/11/07	R213	02/11/2023			Bond Future	11.5562	79.2043	11.4344	79.7100	(1.053)	0.0000	0.0000	0
2022/11/07	R213	02/11/2023	11.12	Call	Bond Future	2,024.6300	2.0246	2,230.5100	2.2305	10.169	0	0	0
2022/11/07	R213	02/11/2023	11.12	Put	Bond Future	3,855.8100	3.8558	3,555.9900	3.5560	(7.776)	0	0	0
2022/11/07	R213	02/11/2023	11.11	Call	Bond Future	2,006.8800	2.0069	2,211.5600	2.2116	10.199	0	0	0
2022/11/07	R213	02/11/2023	11.11	Put	Bond Future	3,880.6800	3.8807	3,579.6600	3.5797	(7.757)	0	0	0
2022/11/07	R213	01/02/2024	11.71	Call	Bond Future	694.0000	0.6940	776.7100	0.7767	11.918	0	0	0
2022/11/07	R213	01/02/2024	11.71	Put	Bond Future	8,568.1100	8.5681	8,166.3800	8.1664	(4.689)	0	0	0
2022/11/07	R213	01/02/2024	11.70	Call	Bond Future	686.4800	0.6865	768.5100	0.7685	11.949	0	0	0
2022/11/07	R213	01/02/2024	11.70	Put	Bond Future	8,600.8200	8.6008	8,198.4100	8.1984	(4.679)	0	0	0
2022/11/07	R213	01/02/2024			Bond Future	13.8042	72.9772	13.6668	73.4617	(0.995)	0.0000	0.0000	0
2022/11/07	R213	01/02/2024	11.72	Call	Bond Future	701.3700	0.7014	784.7300	0.7847	11.885	0	0	0
2022/11/07	R213	01/02/2024	11.72	Put	Bond Future	8,535.2800	8.5353	8,134.2000	8.1342	(4.699)	0	0	0
2022/11/07	R214	03/11/2022			Bond Future	11.7450	62.0852	11.7450	62.0852	0.000	0.0000	0.0000	0
2022/11/07	R214	02/02/2023	11.07	Call	Bond Future	954.3900	0.9544	1,108.5800	1.1086	16.156	0	0	0
2022/11/07	R214	02/02/2023	11.07	Put	Bond Future	4,153.5600	4.1536	3,711.4400	3.7114	(10.644)	0	0	0
2022/11/07	R214	02/02/2023	11.08	Call	Bond Future	970.8200	0.9708	1,127.0300	1.1270	16.091	0	0	0
2022/11/07	R214	02/02/2023	11.08	Put	Bond Future	4,114.4700	4.1145	3,674.3700	3.6744	(10.696)	0	0	0
2022/11/07	R214	02/02/2023	11.10	Call	Bond Future	1,003.9900	1.0040	1,164.2500	1.1642	15.962	0	0	1,600
2022/11/07	R214	02/02/2023			Bond Future	11.6689	64.2810	11.5536	64.8773	(0.988)	0.0000	0.0000	71,370
2022/11/07	R214	02/02/2023	11.09	Call	Bond Future	987.3200	0.9873	1,145.5500	1.1456	16.026	0	0	0
2022/11/07	R214	02/02/2023	11.09	Put	Bond Future	4,075.5100	4.0755	3,637.4300	3.6374	(10.749)	0	0	0
2022/11/07	R214	02/02/2023	11.10	Put	Bond Future	4,036.8000	4.0368	3,600.7500	3.6007	(10.802)	0	0	0
2022/11/07	R214	02/02/2023	11.80	Call	Bond Future	2,634.4000	2.6344	2,945.1600	2.9452	11.796	0	0	1,600
2022/11/07	R214	02/02/2023	11.80	Put	Bond Future	1,967.1300	1.9671	1,681.5800	1.6816	(14.516)	0	0	0

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2022/11/07	R214	04/05/2023	11.37	Call	Bond Future	2,255.1800	2.2552	2,494.6400	2.4946	10.618	0	0	0
2022/11/07	R214	04/05/2023	11.37	Put	Bond Future	4,335.5800	4.3356	3,967.2300	3.9672	(8.496)	0	0	0
2022/11/07	R214	04/05/2023	11.36	Call	Bond Future	2,233.2700	2.2333	2,471.1500	2.4712	10.652	0	0	0
2022/11/07	R214	04/05/2023	11.36	Put	Bond Future	4,367.0600	4.3671	3,997.1300	3.9971	(8.471)	0	0	0
2022/11/07	R214	04/05/2023			Bond Future	11.7702	62.2790	11.6511	62.8869	(1.012)	0.0000	0.0000	0
2022/11/07	R214	04/05/2023	11.38	Call	Bond Future	2,277.0400	2.2770	2,518.0800	2.5181	10.586	0	0	0
2022/11/07	R214	04/05/2023	11.38	Put	Bond Future	4,304.1200	4.3041	3,937.3500	3.9374	(8.521)	0	0	0
2022/11/07	R214	03/08/2023	12.15	Call	Bond Future	4,558.9000	4.5589	4,908.3800	4.9084	7.666	0	0	0
2022/11/07	R214	03/08/2023	12.15	Put	Bond Future	3,220.6500	3.2206	2,950.2000	2.9502	(8.397)	0	0	0
2022/11/07	R214	03/08/2023	12.14	Call	Bond Future	4,530.6600	4.5307	4,878.9300	4.8789	7.687	0	0	0
2022/11/07	R214	03/08/2023	12.14	Put	Bond Future	3,240.6400	3.2406	2,968.9800	2.9690	(8.383)	0	0	0
2022/11/07	R214	03/08/2023			Bond Future	11.8771	63.5282	11.7539	64.1482	(1.038)	0.0000	0.0000	0
2022/11/07	R214	03/08/2023	12.16	Call	Bond Future	4,587.4100	4.5874	4,938.0900	4.9381	7.644	0	0	0
2022/11/07	R214	03/08/2023	12.16	Put	Bond Future	3,201.0000	3.2010	2,931.7500	2.9318	(8.411)	0	0	0
2022/11/07	R214	02/11/2023	11.46	Call	Bond Future	2,357.2400	2.3572	2,610.0800	2.6101	10.726	0	0	0
2022/11/07	R214	02/11/2023	11.46	Put	Bond Future	5,046.5500	5.0465	4,666.8400	4.6668	(7.524)	0	0	0
2022/11/07	R214	02/11/2023	11.45	Put	Bond Future	5,078.9300	5.0789	4,697.7700	4.6978	(7.505)	0	0	0
2022/11/07	R214	02/11/2023			Bond Future	11.9886	61.5166	11.8610	62.1492	(1.064)	0.0000	0.0000	0
2022/11/07	R214	02/11/2023	11.47	Call	Bond Future	2,377.6000	2.3776	2,631.9000	2.6319	10.696	0	0	0
2022/11/07	R214	02/11/2023	11.47	Put	Bond Future	5,014.3200	5.0143	4,636.0700	4.6361	(7.543)	0	0	0
2022/11/07	R214	02/11/2023	11.45	Call	Bond Future	2,336.9700	2.3370	2,588.3600	2.5884	10.757	0	0	0
2022/11/07	R214	01/02/2024	12.16	Call	Bond Future	1,695.1100	1.6951	1,873.2900	1.8733	10.511	0	0	0
2022/11/07	R214	01/02/2024	12.16	Put	Bond Future	7,570.0100	7.5700	7,149.9300	7.1499	(5.549)	0	0	0
2022/11/07	R214	01/02/2024			Bond Future	13.4849	56.6356	13.3396	57.2339	(1.077)	0.0000	0.0000	0
2022/11/07	R214	01/02/2024	12.15	Call	Bond Future	1,680.6900	1.6807	1,857.8200	1.8578	10.539	0	0	0
2022/11/07	R214	01/02/2024	12.15	Put	Bond Future	7,603.7200	7.6037	7,182.5900	7.1826	(5.538)	0	0	0
2022/11/07	R214	01/02/2024	12.14	Call	Bond Future	1,666.3400	1.6663	1,842.4200	1.8424	10.567	0	0	0
2022/11/07	R214	01/02/2024	12.14	Put	Bond Future	7,637.5500	7.6375	7,215.3700	7.2154	(5.528)	0	0	0
2022/11/07	R248	03/11/2022			Bond Future	11.7300	77.6525	11.7300	77.6525	0.000	0.0000	0.0000	0
2022/11/07	R248	02/02/2023	11.00	Call	Bond Future	1,046.8700	1.0469	1,252.3500	1.2523	19.628	0	0	2,542
2022/11/07	R248	02/02/2023	11.00	Put	Bond Future	5,544.2900	5.5443	4,904.1700	4.9042	(11.546)	0	0	0
2022/11/07	R248	02/02/2023	11.70	Call	Bond Future	2,929.8900	2.9299	3,349.7700	3.3498	14.331	0	0	2,542
2022/11/07	R248	02/02/2023	11.70	Put	Bond Future	2,729.1400	2.7291	2,303.4200	2.3034	(15.599)	0	0	0
2022/11/07	R248	02/02/2023	11.08	Call	Bond Future	1,205.0600	1.2051	1,433.5400	1.4335	18.960	0	0	0
2022/11/07	R248	02/02/2023	11.08	Put	Bond Future	5,140.2700	5.1403	4,523.1500	4.5231	(12.006)	0	0	0
2022/11/07	R248	02/02/2023	11.10	Put	Bond Future	5,042.3900	5.0424	4,431.1400	4.4311	(12.122)	0	0	0
2022/11/07	R248	02/02/2023			Bond Future	11.6686	80.3012	11.5377	81.1468	(1.122)	0.0000	0.0000	250,482
2022/11/07	R248	02/02/2023	10.40	Call	Bond Future	310.6100	0.3106	385.5700	0.3856	24.133	0	0	0
2022/11/07	R248	02/02/2023	10.40	Put	Bond Future	9,250.5400	9.2505	8,479.9000	8.4799	(8.331)	0	0	0
2022/11/07	R248	02/02/2023	11.06	Call	Bond Future	1,164.1900	1.1642	1,386.8400	1.3868	19.125	0	0	0
2022/11/07	R248	02/02/2023	11.06	Put	Bond Future	5,239.3200	5.2393	4,616.3700	4.6164	(11.890)	0	0	0
2022/11/07	R248	02/02/2023	11.07	Call	Bond Future	1,184.4500	1.1844	1,410.0000	1.4100	19.043	0	0	0
2022/11/07	R248	02/02/2023	11.07	Put	Bond Future	5,189.5600	5.1896	4,569.5100	4.5695	(11.948)	0	0	0
2022/11/07	R248	02/02/2023	11.10	Call	Bond Future	1,246.6800	1.2467	1,481.0300	1.4810	18.798	0	0	0
2022/11/07	R248	04/05/2023	11.35	Call	Bond Future	2,742.8500	2.7429	3,083.4300	3.0834	12.417	0	0	0
2022/11/07	R248	04/05/2023	11.35	Put	Bond Future	5,490.6800	5.4907	4,969.2100	4.9692	(9.497)	0	0	0
2022/11/07	R248	04/05/2023			Bond Future	11.7729	77.4614	11.6373	78.3235	(1.151)	0.0000	0.0000	10,943

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2022/11/07	R248	04/05/2023	11.33	Call	Bond Future	2,689.2200	2.6892	3,025.2800	3.0253	12.497	0	0	0
2022/11/07	R248	04/05/2023	11.33	Put	Bond Future	5,571.3200	5.5713	5,045.3300	5.0453	(9.441)	0	0	0
2022/11/07	R248	04/05/2023	11.34	Call	Bond Future	2,715.9600	2.7160	3,054.2800	3.0543	12.457	0	0	0
2022/11/07	R248	04/05/2023	11.34	Put	Bond Future	5,530.8800	5.5309	5,007.1500	5.0071	(9.469)	0	0	0
2022/11/07	R248	03/08/2023	12.11	Call	Bond Future	5,495.3600	5.4954	5,987.6700	5.9877	8.959	0	0	0
2022/11/07	R248	03/08/2023	12.11	Put	Bond Future	4,131.2800	4.1313	3,744.3100	3.7443	(9.367)	0	0	0
2022/11/07	R248	03/08/2023			Bond Future	11.8861	78.9776	11.7455	79.8568	(1.183)	0.0000	0.0000	0
2022/11/07	R248	03/08/2023	12.09	Call	Bond Future	5,426.3200	5.4263	5,915.1900	5.9152	9.009	0	0	0
2022/11/07	R248	03/08/2023	12.09	Put	Bond Future	4,182.2700	4.1823	3,791.8600	3.7919	(9.335)	0	0	0
2022/11/07	R248	03/08/2023	12.10	Call	Bond Future	5,460.8000	5.4608	5,951.4000	5.9514	8.984	0	0	0
2022/11/07	R248	03/08/2023	12.10	Put	Bond Future	4,156.6900	4.1567	3,768.0100	3.7680	(9.351)	0	0	0
2022/11/07	R248	02/11/2023	11.49	Put	Bond Future	6,641.7700	6.6418	6,121.8400	6.1218	(7.828)	0	0	0
2022/11/07	R248	02/11/2023	11.47	Call	Bond Future	3,400.5900	3.4006	3,773.9700	3.7740	10.980	0	0	0
2022/11/07	R248	02/11/2023	11.48	Call	Bond Future	3,426.6000	3.4266	3,801.8700	3.8019	10.952	0	0	0
2022/11/07	R248	02/11/2023			Bond Future	11.9946	76.1564	11.8489	77.0535	(1.215)	0.0000	0.0000	13,000
2022/11/07	R248	02/11/2023	11.49	Call	Bond Future	3,453.0100	3.4530	3,830.1700	3.8302	10.923	0	0	0
2022/11/07	R248	02/11/2023	11.47	Put	Bond Future	6,720.6400	6.7206	6,196.9300	6.1969	(7.793)	0	0	0
2022/11/07	R248	02/11/2023	11.48	Put	Bond Future	6,680.9600	6.6810	6,159.1400	6.1591	(7.811)	0	0	0
2022/11/07	R248	01/02/2024	12.14	Call	Bond Future	2,267.0700	2.2671	2,527.5500	2.5275	11.490	0	0	0
2022/11/07	R248	01/02/2024	12.14	Put	Bond Future	9,690.9000	9.6909	9,105.0000	9.1050	(6.046)	0	0	0
2022/11/07	R248	01/02/2024	12.15	Call	Bond Future	2,285.3000	2.2853	2,547.2100	2.5472	11.461	0	0	0
2022/11/07	R248	01/02/2024	12.15	Put	Bond Future	9,649.5600	9.6496	9,065.0900	9.0651	(6.057)	0	0	0
2022/11/07	R248	01/02/2024			Bond Future	13.5083	70.1197	13.3386	70.9661	(1.256)	0.0000	0.0000	0
2022/11/07	R248	01/02/2024	12.16	Call	Bond Future	2,303.6100	2.3036	2,566.9400	2.5669	11.431	0	0	0
2022/11/07	R248	01/02/2024	12.16	Put	Bond Future	9,608.3800	9.6084	9,025.3300	9.0253	(6.068)	0	0	0

Total

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