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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/11/2022 TO 24/11/2022

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
2022/11/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	2025	02/02/2023		Bond Future	165.4332	165.4332	165.8456	165.8456	0.249	0.0000	0.0000	6,088
2022/11/24	2025	04/05/2023		Bond Future	168.6202	168.6202	169.0399	169.0399	0.249	0.0000	0.0000	0
2022/11/24	2025	03/08/2023		Bond Future	170.2621	170.2621	170.6886	170.6886	0.251	0.0000	0.0000	0
2022/11/24	2025	02/11/2023		Bond Future	173.8040	173.8040	174.2391	174.2391	0.250	0.0000	0.0000	0
2022/11/24	2025	01/02/2024		Bond Future	175.3885	175.3885	175.8304	175.8304	0.252	0.0000	0.0000	0
2022/11/24	2029	02/02/2023		Bond Future	119.0617	119.0617	119.4767	119.4767	0.348	0.0000	0.0000	1,392
2022/11/24	2029	04/05/2023		Bond Future	120.0623	120.0623	120.4844	120.4844	0.352	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
2022/11/24	2029	03/08/2023			Bond Future	122.4725	122.4725	122.9028	122.9028	0.351	0.0000	0.0000	0
2022/11/24	2029	02/11/2023			Bond Future	123.6936	123.6936	124.1316	124.1316	0.354	0.0000	0.0000	0
2022/11/24	2029	01/02/2024			Bond Future	126.0894	126.0894	126.5361	126.5361	0.354	0.0000	0.0000	0
2022/11/24	2030	02/02/2023	8.81	Put	Bond Future	7,256.1700	7.2562	6,861.7000	6.8617	(5.436)	0	0	0
2022/11/24	2030	02/02/2023	9.04	Call	Bond Future	97.7700	0.0978	121.8700	0.1219	24.650	0	0	0
2022/11/24	2030	02/02/2023	9.04	Put	Bond Future	6,161.5000	6.1615	5,777.5300	5.7775	(6.232)	0	0	0
2022/11/24	2030	02/02/2023	9.08	Put	Bond Future	5,975.8000	5.9758	5,594.2100	5.5942	(6.386)	0	0	0
2022/11/24	2030	02/02/2023	11.16	Put	Bond Future	502.8400	0.5028	419.8400	0.4198	(16.506)	0	0	388
2022/11/24	2030	02/02/2023	11.35	Call	Bond Future	4,876.8100	4.8768	5,219.2500	5.2192	7.022	0	0	5,000
2022/11/24	2030	02/02/2023	11.35	Put	Bond Future	379.9700	0.3800	314.3400	0.3143	(17.272)	0	0	0
2022/11/24	2030	02/02/2023	9.99	Call	Bond Future	907.5600	0.9076	1,050.1600	1.0502	15.712	0	0	0
2022/11/24	2030	02/02/2023	10.00	Call	Bond Future	924.6800	0.9247	1,069.1100	1.0691	15.619	0	0	0
2022/11/24	2030	02/02/2023	10.01	Put	Bond Future	2,378.5500	2.3785	2,116.7700	2.1168	(11.006)	0	0	0
2022/11/24	2030	02/02/2023	9.80	Call	Bond Future	620.1200	0.6201	729.1500	0.7292	17.582	0	0	0
2022/11/24	2030	02/02/2023	9.94	Put	Bond Future	2,585.2200	2.5852	2,310.6700	2.3107	(10.620)	0	0	102
2022/11/24	2030	02/02/2023	9.20	Call	Bond Future	148.2900	0.1483	182.9800	0.1830	23.393	0	0	0
2022/11/24	2030	02/02/2023	9.20	Put	Bond Future	5,428.3900	5.4284	5,055.0100	5.0550	(6.878)	0	0	0
2022/11/24	2030	02/02/2023	9.66	Call	Bond Future	452.7200	0.4527	539.1800	0.5392	19.098	0	0	0
2022/11/24	2030	02/02/2023	9.66	Put	Bond Future	3,524.9100	3.5249	3,203.3000	3.2033	(9.124)	0	0	102
2022/11/24	2030	02/02/2023			Bond Future	10.3238	88.7893	10.2340	89.1974	(0.870)	0.0000	0.0000	95,254
2022/11/24	2030	02/02/2023	8.81	Call	Bond Future	51.5200	0.0515	65.1200	0.0651	26.398	0	0	102
2022/11/24	2030	02/02/2023	9.08	Call	Bond Future	108.7500	0.1088	135.2300	0.1352	24.349	0	0	388
2022/11/24	2030	02/02/2023	11.55	Call	Bond Future	5,620.8100	5.6208	5,978.0800	5.9781	6.356	0	0	5,000
2022/11/24	2030	02/02/2023	11.55	Put	Bond Future	281.5700	0.2816	230.7700	0.2308	(18.042)	0	0	0
2022/11/24	2030	02/02/2023	11.12	Call	Bond Future	4,047.7200	4.0477	4,368.6700	4.3687	7.929	0	0	0
2022/11/24	2030	02/02/2023	11.12	Put	Bond Future	533.1100	0.5331	445.9900	0.4460	(16.342)	0	0	0
2022/11/24	2030	02/02/2023	11.16	Call	Bond Future	4,189.3200	4.1893	4,514.3900	4.5144	7.759	0	0	0
2022/11/24	2030	02/02/2023	9.99	Put	Bond Future	2,436.0200	2.4360	2,170.5500	2.1706	(10.898)	0	0	0
2022/11/24	2030	02/02/2023	10.00	Put	Bond Future	2,406.8800	2.4069	2,143.2400	2.1432	(10.954)	0	0	0
2022/11/24	2030	02/02/2023	10.01	Call	Bond Future	942.5900	0.9426	1,088.8800	1.0889	15.520	0	0	0
2022/11/24	2030	02/02/2023	9.80	Put	Bond Future	3,033.3500	3.0333	2,734.3100	2.7343	(9.858)	0	0	0
2022/11/24	2030	02/02/2023	9.83	Call	Bond Future	660.7900	0.6608	774.9300	0.7749	17.273	0	0	388
2022/11/24	2030	02/02/2023	9.83	Put	Bond Future	2,933.5900	2.9336	2,639.6600	2.6397	(10.019)	0	0	0
2022/11/24	2030	02/02/2023	9.94	Call	Bond Future	824.9800	0.8250	958.5000	0.9585	16.185	0	0	0
2022/11/24	2030	02/02/2023	9.79	Call	Bond Future	606.9400	0.6069	714.2900	0.7143	17.687	0	0	0
2022/11/24	2030	02/02/2023	9.79	Put	Bond Future	3,067.0400	3.0670	2,766.3200	2.7663	(9.805)	0	0	0
2022/11/24	2030	04/05/2023	11.34	Call	Bond Future	5,034.5500	5.0345	5,331.2200	5.3312	5.893	0	0	0
2022/11/24	2030	04/05/2023	11.34	Put	Bond Future	1,261.3700	1.2614	1,142.6400	1.1426	(9.413)	0	0	150
2022/11/24	2030	04/05/2023	10.42	Call	Bond Future	2,530.1700	2.5302	2,736.9500	2.7369	8.173	0	0	479
2022/11/24	2030	04/05/2023	10.42	Put	Bond Future	2,691.3200	2.6913	2,482.7000	2.4827	(7.752)	0	0	0
2022/11/24	2030	04/05/2023	10.52	Call	Bond Future	2,761.5400	2.7615	2,979.3700	2.9794	7.888	0	0	0
2022/11/24	2030	04/05/2023	10.52	Put	Bond Future	2,483.9900	2.4840	2,286.4200	2.2864	(7.954)	0	0	0
2022/11/24	2030	04/05/2023	10.53	Call	Bond Future	2,785.4800	2.7855	3,004.4000	3.0044	7.859	0	0	0
2022/11/24	2030	04/05/2023	10.53	Put	Bond Future	2,464.2100	2.4642	2,267.7300	2.2677	(7.973)	0	0	0
2022/11/24	2030	04/05/2023	9.67	Call	Bond Future	1,188.5700	1.1886	1,312.6900	1.3127	10.443	0	0	479
2022/11/24	2030	04/05/2023	9.67	Put	Bond Future	4,729.2700	4.7293	4,437.9900	4.4380	(6.159)	0	0	0
2022/11/24	2030	04/05/2023	9.78	Call	Bond Future	1,341.7500	1.3418	1,477.3200	1.4773	10.104	0	0	388

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2022/11/24	2030	04/05/2023	9.78	Put	Bond Future	4,376.7500	4.3768	4,096.9200	4.0969	(6.394)	0	0	0
2022/11/24	2030	04/05/2023	10.00	Call	Bond Future	1,686.7400	1.6867	1,846.1800	1.8462	9.453	0	0	1,080
2022/11/24	2030	04/05/2023	10.00	Put	Bond Future	3,720.7800	3.7208	3,464.8200	3.4648	(6.879)	0	0	0
2022/11/24	2030	04/05/2023	9.03	Call	Bond Future	589.3400	0.5893	659.7000	0.6597	11.939	0	0	388
2022/11/24	2030	04/05/2023	9.03	Put	Bond Future	7,143.0300	7.1430	6,797.9900	6.7980	(4.830)	0	0	0
2022/11/24	2030	04/05/2023	9.58	Put	Bond Future	5,029.6500	5.0296	4,729.2900	4.7293	(5.972)	0	0	0
2022/11/24	2030	04/05/2023			Bond Future	10.4567	90.4792	10.3623	90.8946	(0.902)	0.0000	0.0000	0
2022/11/24	2030	04/05/2023	12.57	Call	Bond Future	9,123.4500	9.1235	9,490.6800	9.4907	4.025	0	0	0
2022/11/24	2030	04/05/2023	12.57	Put	Bond Future	430.1400	0.4301	381.9700	0.3820	(11.199)	0	0	350
2022/11/24	2030	04/05/2023	11.62	Call	Bond Future	5,920.2000	5.9202	6,237.7400	6.2377	5.364	0	0	0
2022/11/24	2030	04/05/2023	11.62	Put	Bond Future	993.7500	0.9938	895.8900	0.8959	(9.848)	0	0	388
2022/11/24	2030	04/05/2023	12.04	Call	Bond Future	7,312.2200	7.3122	7,655.2400	7.6552	4.691	0	0	0
2022/11/24	2030	04/05/2023	12.04	Put	Bond Future	693.0500	0.6931	620.6700	0.6207	(10.444)	0	0	1,080
2022/11/24	2030	04/05/2023	12.50	Call	Bond Future	8,888.9900	8.8890	9,253.0200	9.2530	4.095	0	0	0
2022/11/24	2030	04/05/2023	12.50	Put	Bond Future	465.7400	0.4657	414.3700	0.4144	(11.030)	0	0	479
2022/11/24	2030	04/05/2023	10.54	Call	Bond Future	2,809.5100	2.8095	3,029.5300	3.0295	7.831	0	0	0
2022/11/24	2030	04/05/2023	10.54	Put	Bond Future	2,444.5500	2.4446	2,249.1700	2.2492	(7.992)	0	0	0
2022/11/24	2030	04/05/2023	10.65	Call	Bond Future	3,080.4000	3.0804	3,312.2700	3.3123	7.527	0	0	350
2022/11/24	2030	04/05/2023	10.65	Put	Bond Future	2,236.6400	2.2366	2,053.1100	2.0531	(8.206)	0	0	0
2022/11/24	2030	04/05/2023	9.58	Call	Bond Future	1,072.5700	1.0726	1,187.6100	1.1876	10.726	0	0	150
2022/11/24	2030	03/08/2023	12.89	Call	Bond Future	9,786.9000	9.7869	10,152.2800	10.1523	3.733	0	0	0
2022/11/24	2030	03/08/2023	12.89	Put	Bond Future	640.2400	0.6402	582.2200	0.5822	(9.062)	0	0	350
2022/11/24	2030	03/08/2023	11.34	Call	Bond Future	4,993.7600	4.9938	5,275.5900	5.2756	5.644	0	0	0
2022/11/24	2030	03/08/2023	11.34	Put	Bond Future	1,856.3100	1.8563	1,714.7400	1.7147	(7.626)	0	0	0
2022/11/24	2030	03/08/2023	11.35	Call	Bond Future	5,022.0000	5.0220	5,304.5700	5.3046	5.627	0	0	0
2022/11/24	2030	03/08/2023	11.36	Put	Bond Future	1,831.9500	1.8319	1,691.8600	1.6919	(7.647)	0	0	0
2022/11/24	2030	03/08/2023	10.40	Call	Bond Future	2,657.6700	2.6577	2,857.8000	2.8578	7.530	0	0	1,012
2022/11/24	2030	03/08/2023	10.65	Call	Bond Future	3,206.2900	3.2063	3,429.9700	3.4300	6.976	0	0	350
2022/11/24	2030	03/08/2023	10.65	Put	Bond Future	2,929.9100	2.9299	2,730.1900	2.7302	(6.817)	0	0	0
2022/11/24	2030	03/08/2023			Bond Future	10.5848	88.2682	10.4855	88.6916	(0.938)	0.0000	0.0000	0
2022/11/24	2030	03/08/2023	12.59	Call	Bond Future	8,833.9800	8.8340	9,186.9800	9.1870	3.996	0	0	0
2022/11/24	2030	03/08/2023	12.59	Put	Bond Future	807.2000	0.8072	736.8000	0.7368	(8.722)	0	0	1,012
2022/11/24	2030	03/08/2023	11.35	Put	Bond Future	1,843.9600	1.8440	1,703.1300	1.7031	(7.637)	0	0	0
2022/11/24	2030	03/08/2023	11.36	Call	Bond Future	5,050.5600	5.0506	5,333.8700	5.3339	5.609	0	0	0
2022/11/24	2030	03/08/2023	10.40	Put	Bond Future	3,447.8100	3.4478	3,224.5400	3.2245	(6.476)	0	0	0
2022/11/24	2030	02/11/2023	10.81	Call	Bond Future	3,386.3800	3.3864	3,620.1300	3.6201	6.903	0	0	0
2022/11/24	2030	02/11/2023	10.81	Put	Bond Future	2,920.0000	2.9200	2,721.8700	2.7219	(6.785)	0	0	0
2022/11/24	2030	02/11/2023	10.80	Call	Bond Future	3,362.9300	3.3629	3,595.8000	3.5958	6.925	0	0	0
2022/11/24	2030	02/11/2023	10.80	Put	Bond Future	2,937.4900	2.9375	2,738.4800	2.7385	(6.775)	0	0	0
2022/11/24	2030	02/11/2023			Bond Future	10.6964	90.0871	10.5919	90.5190	(0.977)	0.0000	0.0000	0
2022/11/24	2030	02/11/2023	10.82	Call	Bond Future	3,409.9000	3.4099	3,644.5400	3.6445	6.881	0	0	0
2022/11/24	2030	02/11/2023	10.82	Put	Bond Future	2,902.6000	2.9026	2,705.3600	2.7054	(6.795)	0	0	0
2022/11/24	2030	01/02/2024	11.37	Call	Bond Future	4,590.2200	4.5902	4,859.6100	4.8596	5.869	0	0	0
2022/11/24	2030	01/02/2024	11.37	Put	Bond Future	2,567.4200	2.5674	2,396.4000	2.3964	(6.661)	0	0	0
2022/11/24	2030	01/02/2024			Bond Future	10.8538	87.8051	10.7434	88.2455	(1.017)	0.0000	0.0000	0
2022/11/24	2030	01/02/2024	11.36	Call	Bond Future	4,565.2200	4.5652	4,833.8800	4.8339	5.885	0	0	0
2022/11/24	2030	01/02/2024	11.36	Put	Bond Future	2,581.0500	2.5811	2,409.3000	2.4093	(6.654)	0	0	0
2022/11/24	2030	01/02/2024	11.35	Call	Bond Future	4,540.2800	4.5403	4,808.2100	4.8082	5.901	0	0	0

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2022/11/24	2030	01/02/2024	11.35	Put	Bond Future	2,594.7500	2.5948	2,422.2700	2.4223	(6.647)	0	0	0
2022/11/24	2032	02/02/2023	9.47	Call	Bond Future	81.2900	0.0813	100.4600	0.1005	23.582	0	0	500
2022/11/24	2032	02/02/2023	9.47	Put	Bond Future	7,632.5300	7.6325	7,217.9200	7.2179	(5.432)	0	0	0
2022/11/24	2032	02/02/2023	9.92	Call	Bond Future	281.4300	0.2814	336.7500	0.3367	19.657	0	0	750
2022/11/24	2032	02/02/2023	9.92	Put	Bond Future	5,297.8100	5.2978	4,919.3500	4.9194	(7.144)	0	0	0
2022/11/24	2032	02/02/2023	11.50	Call	Bond Future	4,036.3600	4.0364	4,352.3700	4.3524	7.829	0	0	0
2022/11/24	2032	02/02/2023	11.50	Put	Bond Future	844.0200	0.8440	726.2500	0.7263	(13.953)	0	0	8,000
2022/11/24	2032	02/02/2023	11.69	Call	Bond Future	4,763.7000	4.7637	5,101.8400	5.1018	7.098	0	0	0
2022/11/24	2032	02/02/2023	11.69	Put	Bond Future	652.0600	0.6521	556.4200	0.5564	(14.667)	0	0	0
2022/11/24	2032	02/02/2023	10.50	Call	Bond Future	1,053.6500	1.0536	1,201.4100	1.2014	14.024	0	0	0
2022/11/24	2032	02/02/2023	10.50	Put	Bond Future	2,935.5100	2.9355	2,649.4900	2.6495	(9.743)	0	0	454
2022/11/24	2032	02/02/2023	10.67	Call	Bond Future	1,426.0800	1.4261	1,606.0700	1.6061	12.621	0	0	750
2022/11/24	2032	02/02/2023	10.67	Put	Bond Future	2,416.5100	2.4165	2,162.7200	2.1627	(10.502)	0	0	0
2022/11/24	2032	02/02/2023	11.45	Call	Bond Future	3,850.6500	3.8506	4,160.2400	4.1602	8.040	0	0	0
2022/11/24	2032	02/02/2023	11.45	Put	Bond Future	902.5400	0.9025	778.3500	0.7783	(13.760)	0	0	8,000
2022/11/24	2032	02/02/2023	10.40	Call	Bond Future	868.7000	0.8687	998.0300	0.9980	14.888	0	0	0
2022/11/24	2032	02/02/2023	10.40	Put	Bond Future	3,280.6400	3.2806	2,976.1900	2.9762	(9.280)	0	0	0
2022/11/24	2032	02/02/2023	10.22	Call	Bond Future	590.6800	0.5907	688.7100	0.6887	16.596	0	0	500
2022/11/24	2032	02/02/2023	10.22	Put	Bond Future	3,967.5300	3.9675	3,631.7800	3.6318	(8.462)	0	0	0
2022/11/24	2032	02/02/2023			Bond Future	10.8616	88.0215	10.7773	88.4553	(0.776)	0.0000	0.0000	113,593
2022/11/24	2032	02/02/2023	9.31	Call	Bond Future	48.8300	0.0488	61.0600	0.0611	25.046	0	0	454
2022/11/24	2032	02/02/2023	9.31	Put	Bond Future	8,523.8200	8.5238	8,102.2700	8.1023	(4.946)	0	0	0
2022/11/24	2032	02/02/2023	12.75	Call	Bond Future	9,139.1100	9.1391	9,546.6100	9.5466	4.459	0	0	0
2022/11/24	2032	02/02/2023	12.75	Put	Bond Future	144.2600	0.1443	117.9800	0.1180	(18.217)	0	0	750
2022/11/24	2032	02/02/2023	11.84	Call	Bond Future	5,358.2000	5.3582	5,711.3000	5.7113	6.590	0	0	0
2022/11/24	2032	02/02/2023	11.84	Put	Bond Future	530.5000	0.5305	449.8200	0.4498	(15.208)	0	0	500
2022/11/24	2032	02/02/2023	10.38	Call	Bond Future	834.2700	0.8343	959.9900	0.9600	15.069	0	0	0
2022/11/24	2032	02/02/2023	10.38	Put	Bond Future	3,352.7300	3.3527	3,044.6700	3.0447	(9.188)	0	0	0
2022/11/24	2032	02/02/2023	10.39	Call	Bond Future	851.3100	0.8513	978.8300	0.9788	14.979	0	0	0
2022/11/24	2032	02/02/2023	10.39	Put	Bond Future	3,316.4900	3.3165	3,010.2300	3.0102	(9.234)	0	0	0
2022/11/24	2032	02/02/2023	10.16	Call	Bond Future	513.1400	0.5131	601.4800	0.6015	17.216	0	0	0
2022/11/24	2032	02/02/2023	10.16	Put	Bond Future	4,214.7400	4.2147	3,869.3000	3.8693	(8.196)	0	0	454
2022/11/24	2032	02/02/2023	10.30	Call	Bond Future	705.5500	0.7056	817.1200	0.8171	15.813	0	0	8,000
2022/11/24	2032	02/02/2023	10.30	Put	Bond Future	3,651.8300	3.6518	3,329.6200	3.3296	(8.823)	0	0	0
2022/11/24	2032	04/05/2023	13.43	Call	Bond Future	11,534.6600	11.5347	11,932.5500	11.9326	3.450	0	0	0
2022/11/24	2032	04/05/2023	13.43	Put	Bond Future	424.0900	0.4241	380.3200	0.3803	(10.321)	0	0	400
2022/11/24	2032	04/05/2023	10.89	Call	Bond Future	2,914.2900	2.9143	3,126.7900	3.1268	7.292	0	0	0
2022/11/24	2032	04/05/2023	10.89	Put	Bond Future	3,436.9300	3.4369	3,207.7700	3.2078	(6.668)	0	0	0
2022/11/24	2032	04/05/2023	11.37	Call	Bond Future	4,257.8000	4.2578	4,521.4900	4.5215	6.193	0	0	400
2022/11/24	2032	04/05/2023			Bond Future	10.9940	85.5367	10.9061	85.9784	(0.800)	0.0000	0.0000	66,460
2022/11/24	2032	04/05/2023	10.88	Call	Bond Future	2,888.8700	2.8889	3,100.2500	3.1002	7.317	0	0	0
2022/11/24	2032	04/05/2023	10.88	Put	Bond Future	3,461.9800	3.4620	3,231.7000	3.2317	(6.652)	0	0	0
2022/11/24	2032	04/05/2023	11.37	Put	Bond Future	2,403.4400	2.4034	2,225.4700	2.2255	(7.405)	0	0	0
2022/11/24	2032	04/05/2023	10.62	Call	Bond Future	2,273.5900	2.2736	2,455.4200	2.4554	7.997	0	0	400
2022/11/24	2032	04/05/2023	10.62	Put	Bond Future	4,172.9400	4.1729	3,913.1100	3.9131	(6.227)	0	0	0
2022/11/24	2032	04/05/2023	10.87	Call	Bond Future	2,863.5600	2.8636	3,073.8100	3.0738	7.342	0	0	0
2022/11/24	2032	04/05/2023	10.87	Put	Bond Future	3,487.1800	3.4872	3,255.7700	3.2558	(6.636)	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
2022/11/24	2032	03/08/2023	11.77	Call	Bond Future	5,563.3700	5.5634	5,852.0700	5.8521	5.189	0	0	0
2022/11/24	2032	03/08/2023	11.77	Put	Bond Future	2,454.8900	2.4549	2,293.4300	2.2934	(6.577)	0	0	0
2022/11/24	2032	03/08/2023	11.90	Call	Bond Future	5,972.7500	5.9727	6,271.4800	6.2715	5.002	0	0	5,000
2022/11/24	2032	03/08/2023	11.90	Put	Bond Future	2,262.7300	2.2627	2,111.3000	2.1113	(6.692)	0	0	0
2022/11/24	2032	03/08/2023			Bond Future	11.1179	87.2352	11.0261	87.6853	(0.826)	0.0000	0.0000	2,600
2022/11/24	2032	03/08/2023	11.75	Call	Bond Future	5,501.1700	5.5012	5,788.2900	5.7883	5.219	0	0	0
2022/11/24	2032	03/08/2023	11.75	Put	Bond Future	2,485.7600	2.4858	2,322.7200	2.3227	(6.559)	0	0	0
2022/11/24	2032	03/08/2023	11.76	Call	Bond Future	5,532.2400	5.5322	5,820.1500	5.8201	5.204	0	0	0
2022/11/24	2032	03/08/2023	11.76	Put	Bond Future	2,470.2800	2.4703	2,308.0300	2.3080	(6.568)	0	0	0
2022/11/24	2032	02/11/2023	11.24	Call	Bond Future	3,788.9500	3.7889	4,027.9700	4.0280	6.308	0	0	0
2022/11/24	2032	02/11/2023	11.24	Put	Bond Future	3,774.5900	3.7746	3,554.4000	3.5544	(5.833)	0	0	0
2022/11/24	2032	02/11/2023			Bond Future	11.2370	84.8717	11.1411	85.3309	(0.854)	0.0000	0.0000	0
2022/11/24	2032	02/11/2023	11.23	Call	Bond Future	3,763.2300	3.7632	4,001.3300	4.0013	6.327	0	0	0
2022/11/24	2032	02/11/2023	11.23	Put	Bond Future	3,796.5800	3.7966	3,575.4700	3.5755	(5.824)	0	0	0
2022/11/24	2032	02/11/2023	11.22	Call	Bond Future	3,737.9100	3.7379	3,975.0800	3.9751	6.345	0	0	0
2022/11/24	2032	02/11/2023	11.22	Put	Bond Future	3,819.0000	3.8190	3,596.9600	3.5970	(5.814)	0	0	0
2022/11/24	2032	01/02/2024	11.84	Call	Bond Future	5,294.9500	5.2950	5,575.8000	5.5758	5.304	0	0	0
2022/11/24	2032	01/02/2024	11.84	Put	Bond Future	3,240.9300	3.2409	3,053.5800	3.0536	(5.781)	0	0	0
2022/11/24	2032	01/02/2024	11.83	Call	Bond Future	5,267.1800	5.2672	5,547.2700	5.5473	5.318	0	0	0
2022/11/24	2032	01/02/2024	11.83	Put	Bond Future	3,258.1300	3.2581	3,070.0200	3.0700	(5.774)	0	0	0
2022/11/24	2032	01/02/2024			Bond Future	11.3905	86.4936	11.2900	86.9618	(0.882)	0.0000	0.0000	0
2022/11/24	2032	01/02/2024	11.85	Call	Bond Future	5,323.1300	5.3231	5,604.7400	5.6047	5.290	0	0	0
2022/11/24	2032	01/02/2024	11.85	Put	Bond Future	3,224.1700	3.2242	3,037.5800	3.0376	(5.787)	0	0	0
2022/11/24	2033	02/02/2023			Bond Future	113.4236	113.4236	114.1872	114.1872	0.673	0.0000	0.0000	7,298
2022/11/24	2033	04/05/2023			Bond Future	114.2242	114.2242	115.0018	115.0018	0.681	0.0000	0.0000	0
2022/11/24	2033	03/08/2023			Bond Future	116.5172	116.5172	117.3101	117.3101	0.681	0.0000	0.0000	0
2022/11/24	2033	02/11/2023			Bond Future	117.5231	117.5231	118.3313	118.3313	0.688	0.0000	0.0000	0
2022/11/24	2033	01/02/2024			Bond Future	119.7994	119.7994	120.6235	120.6235	0.688	0.0000	0.0000	0
2022/11/24	2037	02/02/2023	11.03	Call	Bond Future	1,305.5800	1.3056	1,519.1100	1.5191	16.355	0	0	0
2022/11/24	2037	02/02/2023	11.03	Put	Bond Future	3,698.7700	3.6988	3,297.8800	3.2979	(10.838)	0	0	0
2022/11/24	2037	02/02/2023	11.04	Call	Bond Future	1,327.7400	1.3277	1,543.7100	1.5437	16.266	0	0	0
2022/11/24	2037	02/02/2023	11.04	Put	Bond Future	3,659.8900	3.6599	3,261.4400	3.2614	(10.887)	0	0	0
2022/11/24	2037	02/02/2023	11.97	Call	Bond Future	4,281.5900	4.2816	4,710.2700	4.7103	10.012	0	0	0
2022/11/24	2037	02/02/2023			Bond Future	11.4305	79.9422	11.3260	80.5566	(0.914)	0.0000	0.0000	134,420
2022/11/24	2037	02/02/2023	11.05	Call	Bond Future	1,349.9800	1.3500	1,568.4000	1.5684	16.179	0	0	0
2022/11/24	2037	02/02/2023	11.05	Put	Bond Future	3,621.1600	3.6212	3,225.1600	3.2252	(10.936)	0	0	0
2022/11/24	2037	02/02/2023	11.10	Call	Bond Future	1,464.9500	1.4650	1,695.6900	1.6957	15.751	0	0	577
2022/11/24	2037	02/02/2023	11.10	Put	Bond Future	3,432.2600	3.4323	3,048.5800	3.0486	(11.179)	0	0	0
2022/11/24	2037	02/02/2023	11.97	Put	Bond Future	1,216.5300	1.2165	1,030.7900	1.0308	(15.268)	0	0	577
2022/11/24	2037	04/05/2023	13.73	Put	Bond Future	713.0300	0.7130	632.7700	0.6328	(11.256)	0	0	400
2022/11/24	2037	04/05/2023	11.94	Call	Bond Future	0.0000	0.0000	5,295.6800	5.2957	100.000	0	0	0
2022/11/24	2037	04/05/2023	11.03	Put	Bond Future	5,387.1500	5.3872	5,000.5100	5.0005	(7.177)	0	0	0
2022/11/24	2037	04/05/2023	11.30	Call	Bond Future	2,935.2900	2.9353	3,218.1800	3.2182	9.638	0	0	0
2022/11/24	2037	04/05/2023	11.30	Put	Bond Future	4,443.1500	4.4431	4,100.3300	4.1003	(7.716)	0	0	0
2022/11/24	2037	04/05/2023	11.31	Call	Bond Future	2,962.2800	2.9623	3,246.7800	3.2468	9.604	0	0	0
2022/11/24	2037	04/05/2023	11.31	Put	Bond Future	4,411.1800	4.4112	4,069.9700	4.0700	(7.735)	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
2022/11/24	2037	04/05/2023	10.95	Call	Bond Future	0.0000	0.0000	2,309.4800	2.3095	100.000	0	0	703
2022/11/24	2037	04/05/2023	10.95	Put	Bond Future	0.0000	0.0000	5,295.6400	5.2956	100.000	0	0	0
2022/11/24	2037	04/05/2023			Bond Future	11.5591	81.4639	11.4507	82.0896	(0.938)	0.0000	0.0000	0
2022/11/24	2037	04/05/2023	13.73	Call	Bond Future	11,850.1900	11.8502	12,395.6400	12.3956	4.603	0	0	0
2022/11/24	2037	04/05/2023	11.32	Call	Bond Future	2,989.6100	2.9896	3,275.7300	3.2757	9.570	0	0	0
2022/11/24	2037	04/05/2023	11.32	Put	Bond Future	4,379.6100	4.3796	4,040.0200	4.0400	(7.754)	0	0	0
2022/11/24	2037	04/05/2023	11.78	Call	Bond Future	4,377.5800	4.3776	4,734.8800	4.7349	8.162	0	0	400
2022/11/24	2037	04/05/2023	11.78	Put	Bond Future	3,125.0100	3.1250	2,856.6000	2.8566	(8.589)	0	0	0
2022/11/24	2037	04/05/2023	11.94	Put	Bond Future	0.0000	0.0000	2,528.1100	2.5281	100.000	0	0	703
2022/11/24	2037	04/05/2023	11.03	Call	Bond Future	2,263.1900	2.2632	2,502.2600	2.5023	10.563	0	0	400
2022/11/24	2037	03/08/2023	12.12	Call	Bond Future	5,820.2600	5.8203	6,208.6600	6.2087	6.673	0	0	0
2022/11/24	2037	03/08/2023	12.12	Put	Bond Future	3,423.6500	3.4237	3,174.1700	3.1742	(7.287)	0	0	0
2022/11/24	2037	03/08/2023	12.13	Call	Bond Future	5,853.4200	5.8534	6,242.9600	6.2430	6.655	0	0	0
2022/11/24	2037	03/08/2023	12.13	Put	Bond Future	3,403.0400	3.4030	3,154.7000	3.1547	(7.298)	0	0	0
2022/11/24	2037	03/08/2023			Bond Future	11.6845	78.8236	11.5719	79.4615	(0.964)	0.0000	0.0000	0
2022/11/24	2037	03/08/2023	12.14	Call	Bond Future	5,886.8800	5.8869	6,277.5600	6.2776	6.636	0	0	0
2022/11/24	2037	03/08/2023	12.14	Put	Bond Future	3,382.7900	3.3828	3,135.5900	3.1356	(7.308)	0	0	0
2022/11/24	2037	02/11/2023	11.57	Call	Bond Future	3,998.3300	3.9983	4,314.4500	4.3144	7.906	0	0	0
2022/11/24	2037	02/11/2023	11.55	Put	Bond Future	5,323.2000	5.3232	4,985.9100	4.9859	(6.336)	0	0	0
2022/11/24	2037	02/11/2023	11.56	Put	Bond Future	5,293.3800	5.2934	4,957.3800	4.9574	(6.348)	0	0	0
2022/11/24	2037	02/11/2023			Bond Future	11.7959	80.4484	11.6790	81.0992	(0.991)	0.0000	0.0000	0
2022/11/24	2037	02/11/2023	11.57	Put	Bond Future	5,263.7000	5.2637	4,928.9900	4.9290	(6.359)	0	0	0
2022/11/24	2037	02/11/2023	11.55	Call	Bond Future	3,944.3500	3.9444	4,257.8900	4.2579	7.949	0	0	0
2022/11/24	2037	02/11/2023	11.56	Call	Bond Future	3,971.3000	3.9713	4,286.1300	4.2861	7.928	0	0	0
2022/11/24	2037	01/02/2024	12.33	Call	Bond Future	6,208.6200	6.2086	6,605.8000	6.6058	6.397	0	0	0
2022/11/24	2037	01/02/2024	12.33	Put	Bond Future	4,121.3500	4.1213	3,854.9900	3.8550	(6.463)	0	0	0
2022/11/24	2037	01/02/2024			Bond Future	11.9375	77.7311	11.8159	78.3946	(1.018)	0.0000	0.0000	0
2022/11/24	2037	01/02/2024	12.31	Call	Bond Future	6,145.7400	6.1457	6,540.8300	6.5408	6.429	0	0	0
2022/11/24	2037	01/02/2024	12.31	Put	Bond Future	4,162.8200	4.1628	3,894.3700	3.8944	(6.449)	0	0	0
2022/11/24	2037	01/02/2024	12.32	Call	Bond Future	6,177.3200	6.1773	6,573.4500	6.5735	6.413	0	0	0
2022/11/24	2037	01/02/2024	12.32	Put	Bond Future	4,142.2000	4.1422	3,874.7900	3.8748	(6.456)	0	0	0
2022/11/24	2038	02/02/2023			Bond Future	124.4284	124.4284	125.8051	125.8051	1.106	0.0000	0.0000	4,059
2022/11/24	2038	04/05/2023			Bond Future	126.8258	126.8258	128.2284	128.2284	1.106	0.0000	0.0000	1,583
2022/11/24	2038	03/08/2023			Bond Future	127.4108	127.4108	128.8402	128.8402	1.122	0.0000	0.0000	0
2022/11/24	2038	02/11/2023			Bond Future	130.0619	130.0619	131.5207	131.5207	1.122	0.0000	0.0000	0
2022/11/24	2038	01/02/2024			Bond Future	130.5756	130.5756	132.0606	132.0606	1.137	0.0000	0.0000	0
2022/11/24	2040	02/02/2023	10.93	Call	Bond Future	972.2000	0.9722	1,160.1300	1.1601	19.330	0	0	0
2022/11/24	2040	02/02/2023	12.24	Call	Bond Future	5,296.9900	5.2970	5,815.9500	5.8160	9.797	0	0	0
2022/11/24	2040	02/02/2023	12.24	Put	Bond Future	1,036.6500	1.0367	862.6300	0.8626	(16.787)	0	0	0
2022/11/24	2040	02/02/2023	12.27	Call	Bond Future	5,429.7000	5.4297	5,954.0800	5.9541	9.658	0	0	0
2022/11/24	2040	02/02/2023	12.27	Put	Bond Future	996.5100	0.9965	827.9100	0.8279	(16.919)	0	0	388
2022/11/24	2040	02/02/2023	11.12	Call	Bond Future	1,364.0500	1.3641	1,602.8700	1.6029	17.508	0	0	0
2022/11/24	2040	02/02/2023	11.12	Put	Bond Future	4,024.0900	4.0241	3,569.9300	3.5699	(11.286)	0	0	0
2022/11/24	2040	02/02/2023	11.19	Call	Bond Future	1,529.9300	1.5299	1,788.2300	1.7882	16.883	0	0	563
2022/11/24	2040	02/02/2023	11.19	Put	Bond Future	3,729.3600	3.7294	3,294.6800	3.2947	(11.656)	0	0	0
2022/11/24	2040	02/02/2023	12.07	Put	Bond Future	1,294.1000	1.2941	1,086.8100	1.0868	(16.018)	0	0	563

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/24	2040	02/02/2023	10.96	Call	Bond Future	1,028.4100	1.0284	1,224.1300	1.2241	19.031	0	0	388
2022/11/24	2040	02/02/2023	10.96	Put	Bond Future	4,756.2100	4.7562	4,258.9500	4.2589	(10.455)	0	0	0
2022/11/24	2040	02/02/2023			Bond Future	11.5328	81.4798	11.4232	82.1727	(0.950)	0.0000	0.0000	121,552
2022/11/24	2040	02/02/2023	10.18	Call	Bond Future	192.0800	0.1921	242.8500	0.2429	26.432	0	0	0
2022/11/24	2040	02/02/2023	10.18	Put	Bond Future	9,438.1000	9.4381	8,795.8900	8.7959	(6.804)	0	0	0
2022/11/24	2040	02/02/2023	10.21	Call	Bond Future	206.9800	0.2070	261.1000	0.2611	26.147	0	0	388
2022/11/24	2040	02/02/2023	10.21	Put	Bond Future	9,230.7300	9.2307	8,591.8700	8.5919	(6.921)	0	0	0
2022/11/24	2040	02/02/2023	10.93	Put	Bond Future	4,902.5500	4.9025	4,397.5000	4.3975	(10.302)	0	0	0
2022/11/24	2040	02/02/2023	12.07	Call	Bond Future	4,563.1700	4.5632	5,048.8600	5.0489	10.644	0	0	0
2022/11/24	2040	02/02/2023	11.10	Call	Bond Future	1,318.7400	1.3187	1,552.0600	1.5521	17.693	0	0	0
2022/11/24	2040	02/02/2023	11.10	Put	Bond Future	4,111.1100	4.1111	3,651.4500	3.6514	(11.181)	0	0	0
2022/11/24	2040	02/02/2023	11.11	Call	Bond Future	1,341.2800	1.3413	1,577.3500	1.5774	17.600	0	0	0
2022/11/24	2040	02/02/2023	11.11	Put	Bond Future	4,067.4400	4.0674	3,610.5300	3.6105	(11.233)	0	0	0
2022/11/24	2040	04/05/2023	13.45	Put	Bond Future	1,073.8000	1.0738	955.3500	0.9553	(11.031)	0	0	486
2022/11/24	2040	04/05/2023	12.05	Put	Bond Future	0.0000	0.0000	2,742.9200	2.7429	100.000	0	0	684
2022/11/24	2040	04/05/2023	12.78	Call	Bond Future	8,244.8900	8.2449	8,771.2700	8.7713	6.384	0	0	0
2022/11/24	2040	04/05/2023	12.78	Put	Bond Future	1,761.5600	1.7616	1,582.1400	1.5821	(10.185)	0	0	388
2022/11/24	2040	04/05/2023	11.43	Call	Bond Future	3,305.2200	3.3052	3,632.3800	3.6324	9.898	0	0	0
2022/11/24	2040	04/05/2023	11.43	Put	Bond Future	4,731.2100	4.7312	4,352.5700	4.3526	(8.003)	0	0	0
2022/11/24	2040	04/05/2023	10.73	Put	Bond Future	7,661.7600	7.6618	7,157.3500	7.1574	(6.583)	0	0	0
2022/11/24	2040	04/05/2023			Bond Future	11.6579	83.0308	11.5443	83.7366	(0.974)	0.0000	0.0000	300
2022/11/24	2040	04/05/2023	13.45	Call	Bond Future	11,041.1700	11.0412	11,628.5200	11.6285	5.320	0	0	0
2022/11/24	2040	04/05/2023	11.48	Call	Bond Future	3,455.3200	3.4553	3,791.4400	3.7914	9.728	0	0	486
2022/11/24	2040	04/05/2023	11.48	Put	Bond Future	4,565.1300	4.5651	4,195.4500	4.1955	(8.098)	0	0	0
2022/11/24	2040	04/05/2023	12.05	Call	Bond Future	0.0000	0.0000	5,812.6400	5.8126	100.000	0	0	0
2022/11/24	2040	04/05/2023	11.41	Call	Bond Future	3,246.2900	3.2463	3,569.8400	3.5698	9.967	0	0	0
2022/11/24	2040	04/05/2023	11.41	Put	Bond Future	4,799.2900	4.7993	4,417.0400	4.4170	(7.965)	0	0	0
2022/11/24	2040	04/05/2023	11.42	Call	Bond Future	3,275.8000	3.2758	3,601.1600	3.6012	9.932	0	0	0
2022/11/24	2040	04/05/2023	11.42	Put	Bond Future	4,765.2500	4.7652	4,384.8100	4.3848	(7.984)	0	0	0
2022/11/24	2040	04/05/2023	10.73	Call	Bond Future	1,602.4700	1.6025	1,803.8600	1.8039	12.567	0	0	486
2022/11/24	2040	04/05/2023	10.92	Call	Bond Future	1,989.9600	1.9900	2,224.6000	2.2246	11.791	0	0	388
2022/11/24	2040	04/05/2023	10.92	Put	Bond Future	6,752.4400	6.7524	6,281.2800	6.2813	(6.978)	0	0	0
2022/11/24	2040	04/05/2023	11.03	Call	Bond Future	0.0000	0.0000	2,494.7200	2.4947	100.000	0	0	684
2022/11/24	2040	04/05/2023	11.03	Put	Bond Future	0.0000	0.0000	5,814.2200	5.8142	100.000	0	0	0
2022/11/24	2040	04/05/2023	10.17	Call	Bond Future	824.7700	0.8248	944.6600	0.9447	14.536	0	0	388
2022/11/24	2040	04/05/2023	10.17	Put	Bond Future	10,886.8200	10.8868	10,300.9100	10.3009	(5.382)	0	0	0
2022/11/24	2040	03/08/2023	12.23	Call	Bond Future	6,284.1000	6.2841	6,726.2300	6.7262	7.036	0	0	0
2022/11/24	2040	03/08/2023	12.23	Put	Bond Future	3,627.3300	3.6273	3,349.9700	3.3500	(7.646)	0	0	0
2022/11/24	2040	03/08/2023			Bond Future	11.7798	80.1712	11.6619	80.8907	(1.001)	0.0000	0.0000	0
2022/11/24	2040	03/08/2023	12.21	Call	Bond Future	6,212.9000	6.2129	6,652.4500	6.6525	7.075	0	0	0
2022/11/24	2040	03/08/2023	12.21	Put	Bond Future	3,671.1900	3.6712	3,391.2500	3.3913	(7.625)	0	0	0
2022/11/24	2040	03/08/2023	12.22	Call	Bond Future	6,248.3400	6.2483	6,689.1800	6.6892	7.055	0	0	0
2022/11/24	2040	03/08/2023	12.22	Put	Bond Future	3,649.0700	3.6491	3,370.4200	3.3704	(7.636)	0	0	0
2022/11/24	2040	02/11/2023	11.60	Put	Bond Future	6,035.4400	6.0354	5,652.2500	5.6523	(6.349)	0	0	0
2022/11/24	2040	02/11/2023	11.58	Call	Bond Future	4,231.6700	4.2317	4,579.7900	4.5798	8.227	0	0	0
2022/11/24	2040	02/11/2023	11.58	Put	Bond Future	6,101.8800	6.1019	5,715.8500	5.7159	(6.326)	0	0	0
2022/11/24	2040	02/11/2023	11.59	Call	Bond Future	4,260.3400	4.2603	4,609.8800	4.6099	8.205	0	0	0
2022/11/24	2040	02/11/2023			Bond Future	11.8879	81.8239	11.7657	82.5580	(1.028)	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
2022/11/24	2040	02/11/2023	11.60	Call	Bond Future	4,288.7700	4.2888	4,639.7300	4.6397	8.183	0	0	0
2022/11/24	2040	02/11/2023	11.59	Put	Bond Future	6,068.7400	6.0687	5,684.1300	5.6841	(6.338)	0	0	0
2022/11/24	2040	01/02/2024	12.33	Call	Bond Future	6,449.9400	6.4499	6,889.4400	6.8894	6.814	0	0	0
2022/11/24	2040	01/02/2024	12.33	Put	Bond Future	4,693.9400	4.6939	4,385.0500	4.3850	(6.581)	0	0	0
2022/11/24	2040	01/02/2024	12.34	Call	Bond Future	6,482.7400	6.4827	6,923.4200	6.9234	6.798	0	0	0
2022/11/24	2040	01/02/2024	12.34	Put	Bond Future	4,670.3100	4.6703	4,362.6000	4.3626	(6.589)	0	0	0
2022/11/24	2040	01/02/2024			Bond Future	12.0244	78.8824	11.8974	79.6308	(1.056)	0.0000	0.0000	0
2022/11/24	2040	01/02/2024	12.35	Call	Bond Future	6,515.9300	6.5159	6,957.7800	6.9578	6.781	0	0	0
2022/11/24	2040	01/02/2024	12.35	Put	Bond Future	4,647.1300	4.6471	4,340.5900	4.3406	(6.596)	0	0	0
2022/11/24	2044	02/02/2023	10.30	Call	Bond Future	303.0400	0.3030	382.9900	0.3830	26.383	0	0	2,840
2022/11/24	2044	02/02/2023	10.30	Put	Bond Future	8,449.2300	8.4492	7,782.3200	7.7823	(7.893)	0	0	0
2022/11/24	2044	02/02/2023	11.00	Call	Bond Future	1,311.7000	1.3117	1,557.7000	1.5577	18.754	0	0	2,840
2022/11/24	2044	02/02/2023	11.00	Put	Bond Future	4,385.2000	4.3852	3,884.3400	3.8843	(11.422)	0	0	0
2022/11/24	2044	02/02/2023	12.00	Call	Bond Future	4,727.5700	4.7276	5,251.5800	5.2516	11.084	0	0	0
2022/11/24	2044	02/02/2023	12.00	Put	Bond Future	1,357.5000	1.3575	1,134.6500	1.1347	(16.416)	0	0	4,000
2022/11/24	2044	02/02/2023	11.20	Put	Bond Future	3,534.2400	3.5342	3,093.6500	3.0937	(12.466)	0	0	0
2022/11/24	2044	02/02/2023	11.75	Put	Bond Future	1,855.1800	1.8552	1,572.5000	1.5725	(15.237)	0	0	2,500
2022/11/24	2044	02/02/2023	11.90	Call	Bond Future	4,304.4800	4.3045	4,805.6900	4.8057	11.644	0	0	0
2022/11/24	2044	02/02/2023	11.90	Put	Bond Future	1,539.9500	1.5400	1,294.3000	1.2943	(15.952)	0	0	0
2022/11/24	2044	02/02/2023	11.14	Call	Bond Future	1,658.2300	1.6582	1,946.3000	1.9463	17.372	0	0	0
2022/11/24	2044	02/02/2023	11.14	Put	Bond Future	3,775.4500	3.7755	3,316.6600	3.3167	(12.152)	0	0	0
2022/11/24	2044	02/02/2023	11.15	Call	Bond Future	1,684.8700	1.6849	1,975.9700	1.9760	17.277	0	0	0
2022/11/24	2044	02/02/2023	11.15	Put	Bond Future	3,734.4900	3.7345	3,278.7300	3.2787	(12.204)	0	0	0
2022/11/24	2044	02/02/2023			Bond Future	11.4599	78.8000	11.3455	79.5468	(0.999)	0.0000	0.0000	86,030
2022/11/24	2044	02/02/2023	10.75	Call	Bond Future	822.7500	0.8228	998.6100	0.9986	21.375	0	0	2,500
2022/11/24	2044	02/02/2023	10.75	Put	Bond Future	5,650.9600	5.6510	5,079.9600	5.0800	(10.104)	0	0	0
2022/11/24	2044	02/02/2023	11.20	Call	Bond Future	1,821.2100	1.8212	2,127.4800	2.1275	16.817	0	0	0
2022/11/24	2044	02/02/2023	11.75	Call	Bond Future	3,695.8900	3.6959	4,160.0700	4.1601	12.559	0	0	0
2022/11/24	2044	02/02/2023	11.16	Call	Bond Future	1,711.6100	1.7116	2,005.7400	2.0057	17.184	0	0	0
2022/11/24	2044	02/02/2023	11.16	Put	Bond Future	3,693.7200	3.6937	3,240.9900	3.2410	(12.257)	0	0	0
2022/11/24	2044	04/05/2023	11.75	Put	Bond Future	3,591.0000	3.5910	3,260.6400	3.2606	(9.200)	0	0	4,115
2022/11/24	2044	04/05/2023	11.41	Call	Bond Future	3,552.8800	3.5529	3,919.4900	3.9195	10.319	0	0	0
2022/11/24	2044	04/05/2023	11.41	Put	Bond Future	4,615.5200	4.6155	4,221.4300	4.2214	(8.538)	0	0	0
2022/11/24	2044	04/05/2023	11.42	Call	Bond Future	3,584.1500	3.5842	3,952.7100	3.9527	10.283	0	0	0
2022/11/24	2044	04/05/2023	11.42	Put	Bond Future	4,581.7500	4.5818	4,189.6100	4.1896	(8.559)	0	0	0
2022/11/24	2044	04/05/2023			Bond Future	11.5751	80.3000	11.4565	81.0607	(1.024)	0.0000	0.0000	0
2022/11/24	2044	04/05/2023	12.25	Call	Bond Future	6,582.0000	6.5820	7,093.7200	7.0937	7.775	0	0	0
2022/11/24	2044	04/05/2023	12.25	Put	Bond Future	2,476.8700	2.4769	2,227.8900	2.2279	(10.052)	0	0	1,500
2022/11/24	2044	04/05/2023	11.43	Call	Bond Future	3,615.7500	3.6157	3,986.2600	3.9863	10.247	0	0	0
2022/11/24	2044	04/05/2023	11.43	Put	Bond Future	4,548.4000	4.5484	4,158.2100	4.1582	(8.579)	0	0	0
2022/11/24	2044	04/05/2023	11.75	Call	Bond Future	4,690.7900	4.6908	5,121.1300	5.1211	9.174	0	0	0
2022/11/24	2044	04/05/2023	12.00	Call	Bond Future	5,610.7600	5.6108	6,083.8600	6.0839	8.432	0	0	0
2022/11/24	2044	04/05/2023	12.00	Put	Bond Future	2,983.1500	2.9831	2,695.5500	2.6956	(9.641)	0	0	4,115
2022/11/24	2044	03/08/2023	12.15	Call	Bond Future	6,552.0900	6.5521	7,032.2700	7.0323	7.329	0	0	0
2022/11/24	2044	03/08/2023	12.15	Put	Bond Future	3,741.6800	3.7417	3,446.3400	3.4463	(7.893)	0	0	0
2022/11/24	2044	03/08/2023	12.16	Call	Bond Future	6,588.7300	6.5887	7,070.2700	7.0703	7.309	0	0	0
2022/11/24	2044	03/08/2023	12.16	Put	Bond Future	3,719.5500	3.7195	3,425.5700	3.4256	(7.904)	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
2022/11/24	2044	03/08/2023			Bond Future	11.6867	77.5114	11.5638	78.2869	(1.052)	0.0000	0.0000	0
2022/11/24	2044	03/08/2023	12.17	Call	Bond Future	6,625.1800	6.6252	7,108.0700	7.1081	7.289	0	0	0
2022/11/24	2044	03/08/2023	12.17	Put	Bond Future	3,697.3100	3.6973	3,404.6800	3.4047	(7.915)	0	0	0
2022/11/24	2044	02/11/2023	11.57	Call	Bond Future	4,751.8600	4.7519	5,144.3700	5.1444	8.260	0	0	0
2022/11/24	2044	02/11/2023	11.57	Put	Bond Future	6,096.7100	6.0967	5,697.9400	5.6979	(6.541)	0	0	0
2022/11/24	2044	02/11/2023			Bond Future	11.7850	79.1093	11.6577	79.9006	(1.080)	0.0000	0.0000	0
2022/11/24	2044	02/11/2023	11.55	Call	Bond Future	4,691.7100	4.6917	5,081.2300	5.0812	8.302	0	0	0
2022/11/24	2044	02/11/2023	11.55	Put	Bond Future	6,163.6500	6.1637	5,761.8900	5.7619	(6.518)	0	0	0
2022/11/24	2044	02/11/2023	11.56	Call	Bond Future	4,721.7400	4.7217	5,112.7700	5.1128	8.281	0	0	0
2022/11/24	2044	02/11/2023	11.56	Put	Bond Future	6,130.0900	6.1301	5,729.8400	5.7298	(6.529)	0	0	0
2022/11/24	2044	01/02/2024	12.29	Call	Bond Future	7,104.0300	7.1040	7,588.7000	7.5887	6.822	0	0	0
2022/11/24	2044	01/02/2024	12.29	Put	Bond Future	4,855.7600	4.8558	4,533.7300	4.5337	(6.632)	0	0	0
2022/11/24	2044	01/02/2024			Bond Future	11.9093	76.2411	11.7772	77.0478	(1.109)	0.0000	0.0000	0
2022/11/24	2044	01/02/2024	12.27	Call	Bond Future	7,035.7300	7.0357	7,517.9900	7.5180	6.854	0	0	0
2022/11/24	2044	01/02/2024	12.27	Put	Bond Future	4,902.8000	4.9028	4,578.3600	4.5784	(6.617)	0	0	0
2022/11/24	2044	01/02/2024	12.28	Call	Bond Future	7,069.8600	7.0699	7,553.3300	7.5533	6.838	0	0	0
2022/11/24	2044	01/02/2024	12.28	Put	Bond Future	4,879.2200	4.8792	4,555.9900	4.5560	(6.625)	0	0	0
2022/11/24	2046	02/02/2023			Bond Future	110.9190	110.9190	112.1636	112.1636	1.122	0.0000	0.0000	13,076
2022/11/24	2046	04/05/2023			Bond Future	111.0241	111.0241	112.2917	112.2917	1.142	0.0000	0.0000	4,935
2022/11/24	2046	03/08/2023			Bond Future	113.2531	113.2531	114.5460	114.5460	1.142	0.0000	0.0000	0
2022/11/24	2046	02/11/2023			Bond Future	113.5250	113.5250	114.8429	114.8429	1.161	0.0000	0.0000	0
2022/11/24	2046	01/02/2024			Bond Future	115.7228	115.7228	117.0665	117.0665	1.161	0.0000	0.0000	0
2022/11/24	2050	02/02/2023			Bond Future	110.7309	110.7309	112.0179	112.0179	1.162	0.0000	0.0000	9,301
2022/11/24	2050	04/05/2023			Bond Future	112.8641	112.8641	114.1755	114.1755	1.162	0.0000	0.0000	3,359
2022/11/24	2050	03/08/2023			Bond Future	112.9493	112.9493	114.2857	114.2857	1.183	0.0000	0.0000	0
2022/11/24	2050	02/11/2023			Bond Future	115.2995	115.2995	116.6632	116.6632	1.183	0.0000	0.0000	0
2022/11/24	2050	01/02/2024			Bond Future	115.2992	115.2992	116.6872	116.6872	1.204	0.0000	0.0000	0
2022/11/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	AL37	02/02/2023			Index Future	856.0830	856.0830	858.9590	858.9590	0.336	0.0000	0.0000	0
2022/11/24	AL37	04/05/2023			Index Future	872.3660	872.3660	875.2930	875.2930	0.336	0.0000	0.0000	0
2022/11/24	AL37	03/08/2023			Index Future	889.6730	889.6730	892.6550	892.6550	0.335	0.0000	0.0000	0
2022/11/24	AL37	02/11/2023			Index Future	907.9760	907.9760	911.0170	911.0170	0.335	0.0000	0.0000	0
2022/11/24	AL37	01/02/2024			Index Future	925.3780	925.3780	928.4810	928.4810	0.335	0.0000	0.0000	0
2022/11/24	AL7T	02/02/2023			Index Future	986.3340	986.3340	991.0230	991.0230	0.475	0.0000	0.0000	0
2022/11/24	AL7T	04/05/2023			Index Future	1,005.0940	1,005.0940	1,009.8670	1,009.8670	0.475	0.0000	0.0000	0
2022/11/24	AL7T	03/08/2023			Index Future	1,025.0340	1,025.0340	1,029.8990	1,029.8990	0.475	0.0000	0.0000	0
2022/11/24	AL7T	02/11/2023			Index Future	1,046.1220	1,046.1220	1,051.0840	1,051.0840	0.474	0.0000	0.0000	0
2022/11/24	AL7T	01/02/2024			Index Future	1,066.1720	1,066.1720	1,071.2320	1,071.2320	0.475	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
2022/11/24	ALBI	02/02/2023			Index Future	865.5450	865.5450	870.9440	870.9440	0.624	0.0000	0.0000	107
2022/11/24	ALBI	04/05/2023			Index Future	882.0080	882.0080	887.5050	887.5050	0.623	0.0000	0.0000	0
2022/11/24	ALBI	03/08/2023			Index Future	899.5050	899.5050	905.1090	905.1090	0.623	0.0000	0.0000	0
2022/11/24	ALBI	02/11/2023			Index Future	918.0110	918.0110	923.7280	923.7280	0.623	0.0000	0.0000	0
2022/11/24	ALBI	01/02/2024			Index Future	935.6060	935.6060	941.4350	941.4350	0.623	0.0000	0.0000	0
2022/11/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	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
2022/11/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/24	ES33	02/02/2023			Bond Future	12.2433	75.2384	12.1328	75.7585	(0.903)	0.0000	0.0000	350
2022/11/24	ES33	04/05/2023			Bond Future	12.4135	72.8947	12.2984	73.4245	(0.927)	0.0000	0.0000	0
2022/11/24	ES33	03/08/2023			Bond Future	12.5774	74.3590	12.4574	74.8992	(0.954)	0.0000	0.0000	0
2022/11/24	ES33	02/11/2023			Bond Future	12.7410	72.1121	12.6158	72.6633	(0.982)	0.0000	0.0000	0
2022/11/24	ES33	01/02/2024			Bond Future	12.9424	73.5055	12.8116	74.0677	(1.011)	0.0000	0.0000	0
2022/11/24	ES42	02/02/2023			Bond Future	12.4584	73.7640	12.3485	74.3737	(0.883)	0.0000	0.0000	4,195
2022/11/24	ES42	04/05/2023			Bond Future	12.6114	70.9224	12.4970	71.5436	(0.907)	0.0000	0.0000	0
2022/11/24	ES42	03/08/2023			Bond Future	12.7546	72.3478	12.6358	72.9812	(0.932)	0.0000	0.0000	0
2022/11/24	ES42	02/11/2023			Bond Future	12.8971	69.5915	12.7735	70.2379	(0.958)	0.0000	0.0000	0
2022/11/24	ES42	01/02/2024			Bond Future	13.0633	70.9345	12.9346	71.5936	(0.985)	0.0000	0.0000	0
2022/11/24	GOVI	02/02/2023	850.82	Call	GOVI	24,900.0000	2.4900	77,950.0000	7.7950	213.052	0	0	0
2022/11/24	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/24	GOVI	02/02/2023	850.83	Call	GOVI	24,800.0000	2.4800	77,850.0000	7.7850	213.911	0	0	0
2022/11/24	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/24	GOVI	02/02/2023			GOVI	853.3100	853.3100	858.6150	858.6150	0.622	0.0000	0.0000	835
2022/11/24	GOVI	02/02/2023	850.84	Call	GOVI	24,700.0000	2.4700	77,750.0000	7.7750	214.777	0	0	0
2022/11/24	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/24	GOVI	04/05/2023	852.86	Call	GOVI	166,800.0000	16.6800	220,820.0000	22.0820	32.386	0	0	0
2022/11/24	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/24	GOVI	04/05/2023	852.87	Call	GOVI	166,700.0000	16.6700	220,720.0000	22.0720	32.406	0	0	0
2022/11/24	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/24	GOVI	04/05/2023			GOVI	869.5400	869.5400	874.9420	874.9420	0.621	0.0000	0.0000	0
2022/11/24	GOVI	04/05/2023	852.88	Call	GOVI	166,600.0000	16.6600	220,620.0000	22.0620	32.425	0	0	0
2022/11/24	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/24	GOVI	03/08/2023	837.21	Call	GOVI	495,800.0000	49.5800	550,870.0000	55.0870	11.107	0	0	0
2022/11/24	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/24	GOVI	03/08/2023	837.22	Call	GOVI	495,700.0000	49.5700	550,770.0000	55.0770	11.110	0	0	0
2022/11/24	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
2022/11/24	GOVI	03/08/2023			GOVI	886.7900	886.7900	892.2970	892.2970	0.621	0.0000	0.0000	0
2022/11/24	GOVI	03/08/2023	837.23	Call	GOVI	495,600.0000	49.5600	550,670.0000	55.0670	11.112	0	0	0
2022/11/24	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/24	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/24	GOVI	02/11/2023	885.82	Call	GOVI	192,140.0000	19.2140	248,320.0000	24.8320	29.239	0	0	0
2022/11/24	GOVI	02/11/2023			GOVI	905.0340	905.0340	910.6520	910.6520	0.621	0.0000	0.0000	0
2022/11/24	GOVI	02/11/2023	885.80	Call	GOVI	192,340.0000	19.2340	248,520.0000	24.8520	29.209	0	0	0
2022/11/24	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/24	GOVI	02/11/2023	885.81	Call	GOVI	192,240.0000	19.2240	248,420.0000	24.8420	29.224	0	0	0
2022/11/24	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/24	GOVI	01/02/2024	880.00	Call	GOVI	423,810.0000	42.3810	481,080.0000	48.1080	13.513	0	0	0
2022/11/24	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/24	GOVI	01/02/2024			GOVI	922.3810	922.3810	928.1080	928.1080	0.621	0.0000	0.0000	0
2022/11/24	GOVI	01/02/2024	879.98	Call	GOVI	424,010.0000	42.4010	481,280.0000	48.1280	13.507	0	0	0
2022/11/24	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/24	GOVI	01/02/2024	879.99	Call	GOVI	423,910.0000	42.3910	481,180.0000	48.1180	13.510	0	0	0
2022/11/24	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/24	IGOV	02/02/2023			Index Future	316.6040	316.6040	318.5650	318.5650	0.619	0.0000	0.0000	662
2022/11/24	IGOV	04/05/2023			Index Future	322.7020	322.7020	324.7000	324.7000	0.619	0.0000	0.0000	16
2022/11/24	IGOV	03/08/2023			Index Future	329.1790	329.1790	331.2160	331.2160	0.619	0.0000	0.0000	0
2022/11/24	IGOV	02/11/2023			Index Future	336.0250	336.0250	338.1030	338.1030	0.618	0.0000	0.0000	0
2022/11/24	IGOV	01/02/2024			Index Future	342.5380	342.5380	344.6570	344.6570	0.619	0.0000	0.0000	0
2022/11/24	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/24	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/24	JBAF	21/12/2022			Jibar Tradeable Future	7.1600	92.8400	7.1550	92.8450	(0.070)	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
2022/11/24	JBAF	18/01/2023			Jibar Tradeable Future	7.2250	92.7750	7.2550	92.7450	0.415	0.0000	0.0000	0
2022/11/24	JBAF	15/02/2023			Jibar Tradeable Future	7.5250	92.4750	7.5500	92.4500	0.332	0.0000	0.0000	0
2022/11/24	JBAF	15/03/2023			Jibar Tradeable Future	7.5800	92.4200	7.5850	92.4150	0.066	0.0000	0.0000	0
2022/11/24	JBAF	19/04/2023			Jibar Tradeable Future	7.6750	92.3250	7.7100	92.2900	0.456	0.0000	0.0000	0
2022/11/24	JBAF	17/05/2023			Jibar Tradeable Future	7.7000	92.3000	7.7200	92.2800	0.260	0.0000	0.0000	0
2022/11/24	JBAF	21/06/2023			Jibar Tradeable Future	7.7450	92.2550	7.7300	92.2700	(0.194)	0.0000	0.0000	0
2022/11/24	JBAF	20/09/2023			Jibar Tradeable Future	7.7900	92.2100	7.7450	92.2550	(0.578)	0.0000	0.0000	75
2022/11/24	JBAF	20/12/2023			Jibar Tradeable Future	7.7800	92.2200	7.7550	92.2450	(0.321)	0.0000	0.0000	272
2022/11/24	JBAF	20/03/2024			Jibar Tradeable Future	7.7700	92.2300	7.7300	92.2700	(0.515)	0.0000	0.0000	0
2022/11/24	JBAF	19/06/2024			Jibar Tradeable Future	7.7600	92.2400	7.7100	92.2900	(0.644)	0.0000	0.0000	0
2022/11/24	JBAF	18/09/2024			Jibar Tradeable Future	7.7200	92.2800	7.6950	92.3050	(0.324)	0.0000	0.0000	0
2022/11/24	R035	02/02/2023	9.81	Call	Bond Future	135.4600	0.1355	171.1300	0.1711	26.332	0	0	582
2022/11/24	R035	02/02/2023	9.81	Put	Bond Future	9,032.5800	9.0326	8,458.8900	8.4589	(6.351)	0	0	0
2022/11/24	R035	02/02/2023	9.85	Call	Bond Future	150.2900	0.1503	189.3100	0.1893	25.963	0	0	0
2022/11/24	R035	02/02/2023	9.89	Call	Bond Future	166.4500	0.1664	209.0600	0.2091	25.599	0	0	388
2022/11/24	R035	02/02/2023	9.89	Put	Bond Future	8,532.6900	8.5327	7,965.9400	7.9659	(6.642)	0	0	0
2022/11/24	R035	02/02/2023	11.94	Call	Bond Future	4,875.9100	4.8759	5,328.8300	5.3288	9.289	0	0	0
2022/11/24	R035	02/02/2023	13.22	Put	Bond Future	159.5500	0.1596	125.7200	0.1257	(21.203)	0	0	976
2022/11/24	R035	02/02/2023	10.88	Call	Bond Future	1,363.2000	1.3632	1,583.2000	1.5832	16.138	0	0	0
2022/11/24	R035	02/02/2023	10.88	Put	Bond Future	3,495.2100	3.4952	3,105.8500	3.1058	(11.140)	0	0	0
2022/11/24	R035	02/02/2023	10.66	Call	Bond Future	924.6900	0.9247	1,092.4800	1.0925	18.146	0	0	0
2022/11/24	R035	02/02/2023	10.66	Put	Bond Future	4,390.1400	4.3901	3,948.5700	3.9486	(10.058)	0	0	582
2022/11/24	R035	02/02/2023	10.30	Put	Bond Future	6,146.0700	6.1461	5,631.8000	5.6318	(8.367)	0	0	0
2022/11/24	R035	02/02/2023	10.60	Call	Bond Future	825.1100	0.8251	979.5100	0.9795	18.713	0	0	0
2022/11/24	R035	02/02/2023	10.60	Put	Bond Future	4,659.2400	4.6592	4,204.2800	4.2043	(9.765)	0	0	0
2022/11/24	R035	02/02/2023	10.64	Put	Bond Future	4,478.7500	4.4788	4,032.6700	4.0327	(9.960)	0	0	0
2022/11/24	R035	02/02/2023			Bond Future	11.2419	88.4869	11.1371	89.0963	(0.932)	0.0000	0.0000	167,801
2022/11/24	R035	02/02/2023	9.85	Put	Bond Future	8,781.4500	8.7814	8,211.1100	8.2111	(6.495)	0	0	0
2022/11/24	R035	02/02/2023	11.94	Put	Bond Future	968.6800	0.9687	812.2400	0.8122	(16.150)	0	0	0
2022/11/24	R035	02/02/2023	11.98	Call	Bond Future	5,041.6900	5.0417	5,501.1000	5.5011	9.112	0	0	0
2022/11/24	R035	02/02/2023	11.98	Put	Bond Future	918.4700	0.9185	768.5200	0.7685	(16.326)	0	0	388
2022/11/24	R035	02/02/2023	13.22	Call	Bond Future	10,584.6500	10.5846	11,160.1800	11.1602	5.437	0	0	0
2022/11/24	R035	02/02/2023	11.05	Call	Bond Future	1,779.9800	1.7800	2,041.9600	2.0420	14.718	0	0	976
2022/11/24	R035	02/02/2023	11.05	Put	Bond Future	2,901.0700	2.9011	2,553.6900	2.5537	(11.974)	0	0	0
2022/11/24	R035	02/02/2023	11.06	Call	Bond Future	1,806.5900	1.8066	2,071.0400	2.0710	14.638	0	0	0
2022/11/24	R035	02/02/2023	11.06	Put	Bond Future	2,868.7300	2.8687	2,523.8200	2.5238	(12.023)	0	0	582
2022/11/24	R035	02/02/2023	10.86	Call	Bond Future	1,318.4900	1.3185	1,533.5900	1.5336	16.314	0	0	0
2022/11/24	R035	02/02/2023	10.86	Put	Bond Future	3,570.5400	3.5705	3,176.2800	3.1763	(11.042)	0	0	0
2022/11/24	R035	02/02/2023	10.87	Call	Bond Future	1,340.7300	1.3407	1,558.2800	1.5583	16.226	0	0	0
2022/11/24	R035	02/02/2023	10.87	Put	Bond Future	3,532.7300	3.5327	3,140.9200	3.1409	(11.091)	0	0	0
2022/11/24	R035	02/02/2023	10.30	Call	Bond Future	435.5900	0.4356	530.6800	0.5307	21.830	0	0	976
2022/11/24	R035	02/02/2023	10.64	Call	Bond Future	890.6500	0.8906	1,053.9300	1.0539	18.333	0	0	388
2022/11/24	R035	04/05/2023	11.22	Put	Bond Future	4,027.3700	4.0274	3,704.1400	3.7041	(8.026)	0	0	0
2022/11/24	R035	04/05/2023	12.46	Call	Bond Future	7,459.7700	7.4598	7,921.2900	7.9213	6.187	0	0	0
2022/11/24	R035	04/05/2023	12.46	Put	Bond Future	1,578.5400	1.5785	1,419.5200	1.4195	(10.074)	0	0	388
2022/11/24	R035	04/05/2023	13.18	Call	Bond Future	10,342.0900	10.3421	10,863.3100	10.8633	5.040	0	0	0
2022/11/24	R035	04/05/2023	13.18	Put	Bond Future	899.7300	0.8997	800.4100	0.8004	(11.039)	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
2022/11/24	R035	04/05/2023	11.17	Call	Bond Future	3,039.5600	3.0396	3,328.8900	3.3289	9.519	0	0	491
2022/11/24	R035	04/05/2023	11.20	Call	Bond Future	3,122.7100	3.1227	3,416.8400	3.4168	9.419	0	0	0
2022/11/24	R035	04/05/2023	11.21	Call	Bond Future	3,150.6800	3.1507	3,446.4000	3.4464	9.386	0	0	0
2022/11/24	R035	04/05/2023	10.60	Call	Bond Future	1,705.0300	1.7050	1,902.7800	1.9028	11.598	0	0	388
2022/11/24	R035	04/05/2023	10.60	Put	Bond Future	6,229.5400	6.2295	5,806.7500	5.8067	(6.787)	0	0	0
2022/11/24	R035	04/05/2023			Bond Future	11.3685	85.6686	11.2597	86.2891	(0.957)	0.0000	0.0000	0
2022/11/24	R035	04/05/2023	11.22	Call	Bond Future	3,178.7700	3.1788	3,476.0800	3.4761	9.353	0	0	0
2022/11/24	R035	04/05/2023	11.17	Put	Bond Future	4,176.5500	4.1765	3,845.3400	3.8453	(7.930)	0	0	0
2022/11/24	R035	04/05/2023	11.20	Put	Bond Future	4,086.5000	4.0865	3,760.0900	3.7601	(7.988)	0	0	0
2022/11/24	R035	04/05/2023	11.21	Put	Bond Future	4,056.8500	4.0569	3,732.0300	3.7320	(8.007)	0	0	0
2022/11/24	R035	04/05/2023	9.85	Call	Bond Future	701.2100	0.7012	800.8700	0.8009	14.213	0	0	388
2022/11/24	R035	04/05/2023	9.85	Put	Bond Future	9,977.1400	9.9771	9,456.2600	9.4563	(5.221)	0	0	0
2022/11/24	R035	04/05/2023	10.42	Call	Bond Future	1,391.4100	1.3914	1,562.1100	1.5621	12.268	0	0	491
2022/11/24	R035	04/05/2023	10.42	Put	Bond Future	7,024.9300	7.0249	6,575.0900	6.5751	(6.403)	0	0	0
2022/11/24	R035	03/08/2023	12.00	Call	Bond Future	5,978.3700	5.9784	6,370.6800	6.3707	6.562	0	0	0
2022/11/24	R035	03/08/2023	12.00	Put	Bond Future	3,204.0700	3.2041	2,963.7700	2.9638	(7.500)	0	0	0
2022/11/24	R035	03/08/2023			Bond Future	11.4890	87.3694	11.3759	88.0020	(0.985)	0.0000	0.0000	0
2022/11/24	R035	03/08/2023	11.98	Call	Bond Future	5,911.1500	5.9112	6,301.2100	6.3012	6.599	0	0	0
2022/11/24	R035	03/08/2023	11.98	Put	Bond Future	3,242.9600	3.2430	3,000.4100	3.0004	(7.479)	0	0	0
2022/11/24	R035	03/08/2023	11.99	Call	Bond Future	5,944.7300	5.9447	6,335.9100	6.3359	6.580	0	0	0
2022/11/24	R035	03/08/2023	11.99	Put	Bond Future	3,223.4600	3.2235	2,982.0300	2.9820	(7.490)	0	0	0
2022/11/24	R035	02/11/2023	11.41	Call	Bond Future	3,957.4200	3.9574	4,273.0500	4.2731	7.976	0	0	0
2022/11/24	R035	02/11/2023	11.41	Put	Bond Future	5,046.3800	5.0464	4,716.6300	4.7166	(6.534)	0	0	0
2022/11/24	R035	02/11/2023	11.42	Call	Bond Future	3,984.2600	3.9843	4,301.1700	4.3012	7.954	0	0	0
2022/11/24	R035	02/11/2023	11.42	Put	Bond Future	5,017.7100	5.0177	4,689.2400	4.6892	(6.546)	0	0	0
2022/11/24	R035	02/11/2023			Bond Future	11.6079	84.6641	11.4902	85.3095	(1.014)	0.0000	0.0000	0
2022/11/24	R035	02/11/2023	11.43	Call	Bond Future	4,011.1900	4.0112	4,329.3800	4.3294	7.933	0	0	0
2022/11/24	R035	02/11/2023	11.43	Put	Bond Future	4,989.1700	4.9892	4,661.9800	4.6620	(6.558)	0	0	0
2022/11/24	R035	01/02/2024	12.18	Put	Bond Future	3,960.6400	3.9606	3,697.3000	3.6973	(6.649)	0	0	0
2022/11/24	R035	01/02/2024	12.19	Call	Bond Future	6,187.2200	6.1872	6,582.9400	6.5829	6.396	0	0	0
2022/11/24	R035	01/02/2024	12.19	Put	Bond Future	3,940.7700	3.9408	3,678.4500	3.6785	(6.657)	0	0	0
2022/11/24	R035	01/02/2024			Bond Future	11.7602	86.2823	11.6374	86.9404	(1.044)	0.0000	0.0000	0
2022/11/24	R035	01/02/2024	12.18	Call	Bond Future	6,155.8000	6.1558	6,550.5000	6.5505	6.412	0	0	0
2022/11/24	R035	01/02/2024	12.20	Call	Bond Future	6,218.6800	6.2187	6,615.4300	6.6154	6.380	0	0	0
2022/11/24	R035	01/02/2024	12.20	Put	Bond Future	3,921.0000	3.9210	3,659.7100	3.6597	(6.664)	0	0	0
2022/11/24	R186	02/02/2023	8.32	Call	Bond Future	480.6000	0.4806	593.4500	0.5934	23.481	0	0	0
2022/11/24	R186	02/02/2023	8.32	Put	Bond Future	1,962.7500	1.9628	1,699.0500	1.6991	(13.435)	0	0	0
2022/11/24	R186	02/02/2023	8.33	Call	Bond Future	491.3100	0.4913	605.8900	0.6059	23.321	0	0	0
2022/11/24	R186	02/02/2023	8.33	Put	Bond Future	1,939.5200	1.9395	1,677.5500	1.6775	(13.507)	0	0	0
2022/11/24	R186	02/02/2023			Bond Future	8.7604	106.9678	8.6478	107.3444	(1.286)	0.0000	0.0000	74,326
2022/11/24	R186	02/02/2023	8.34	Call	Bond Future	502.0100	0.5020	618.3200	0.6183	23.169	0	0	0
2022/11/24	R186	02/02/2023	8.34	Put	Bond Future	1,916.2900	1.9163	1,656.0500	1.6560	(13.580)	0	0	0
2022/11/24	R186	04/05/2023	8.83	Put	Bond Future	1,638.9600	1.6390	1,450.0300	1.4500	(11.527)	0	0	0
2022/11/24	R186	04/05/2023	8.84	Call	Bond Future	1,591.8200	1.5918	1,787.3200	1.7873	12.282	0	0	0
2022/11/24	R186	04/05/2023			Bond Future	8.8504	109.0029	8.7284	109.3861	(1.378)	0.0000	0.0000	12,188
2022/11/24	R186	04/05/2023	8.82	Call	Bond Future	1,558.6900	1.5587	1,751.8200	1.7518	12.391	0	0	0
2022/11/24	R186	04/05/2023	8.82	Put	Bond Future	1,653.9800	1.6540	1,463.8600	1.4639	(11.495)	0	0	0

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2022/11/24	R186	04/05/2023	8.83	Call	Bond Future	1,575.0600	1.5751	1,769.3800	1.7694	12.337	0	0	0
2022/11/24	R186	04/05/2023	8.84	Put	Bond Future	1,624.3500	1.6244	1,436.6000	1.4366	(11.558)	0	0	0
2022/11/24	R186	03/08/2023	9.73	Put	Bond Future	1,053.0100	1.0530	932.7500	0.9328	(11.421)	0	0	0
2022/11/24	R186	03/08/2023	9.74	Call	Bond Future	3,415.6200	3.4156	3,686.5500	3.6865	7.932	0	0	0
2022/11/24	R186	03/08/2023	9.74	Put	Bond Future	1,045.5000	1.0455	925.9500	0.9259	(11.435)	0	0	0
2022/11/24	R186	03/08/2023			Bond Future	8.9216	105.8621	8.7890	106.2526	(1.486)	0.0000	0.0000	0
2022/11/24	R186	03/08/2023	9.73	Call	Bond Future	3,394.5800	3.3946	3,664.8000	3.6648	7.960	0	0	0
2022/11/24	R186	03/08/2023	9.75	Call	Bond Future	3,436.6900	3.4367	3,708.3300	3.7083	7.904	0	0	0
2022/11/24	R186	03/08/2023	9.75	Put	Bond Future	1,038.0300	1.0380	919.1900	0.9192	(11.449)	0	0	0
2022/11/24	R186	02/11/2023	9.40	Call	Bond Future	2,679.4000	2.6794	2,920.9100	2.9209	9.014	0	0	0
2022/11/24	R186	02/11/2023	9.40	Put	Bond Future	1,518.2800	1.5183	1,361.5400	1.3615	(10.324)	0	0	0
2022/11/24	R186	02/11/2023	9.15	Call	Bond Future	2,249.5700	2.2496	2,471.0100	2.4710	9.844	0	0	1,715
2022/11/24	R186	02/11/2023			Bond Future	8.9733	108.0429	8.8283	108.4411	(1.616)	0.0000	0.0000	0
2022/11/24	R186	02/11/2023	10.42	Call	Bond Future	4,688.4400	4.6884	4,994.0100	4.9940	6.518	0	0	0
2022/11/24	R186	02/11/2023	10.42	Put	Bond Future	817.3300	0.8173	724.6500	0.7247	(11.339)	0	0	1,715
2022/11/24	R186	02/11/2023	9.15	Put	Bond Future	1,766.6900	1.7667	1,589.8800	1.5899	(10.008)	0	0	0
2022/11/24	R186	02/11/2023	9.38	Call	Bond Future	2,643.6800	2.6437	2,883.6500	2.8837	9.077	0	0	0
2022/11/24	R186	02/11/2023	9.38	Put	Bond Future	1,536.6100	1.5366	1,378.3300	1.3783	(10.301)	0	0	0
2022/11/24	R186	02/11/2023	9.39	Call	Bond Future	2,661.7200	2.6617	2,902.4600	2.9025	9.045	0	0	0
2022/11/24	R186	02/11/2023	9.39	Put	Bond Future	1,527.6200	1.5276	1,370.1100	1.3701	(10.311)	0	0	0
2022/11/24	R186	01/02/2024	9.51	Call	Bond Future	2,729.7500	2.7298	2,971.3200	2.9713	8.850	0	0	0
2022/11/24	R186	01/02/2024	9.52	Put	Bond Future	1,678.1200	1.6781	1,514.1800	1.5142	(9.769)	0	0	0
2022/11/24	R186	01/02/2024	9.50	Call	Bond Future	2,713.3800	2.7134	2,954.2500	2.9543	8.877	0	0	0
2022/11/24	R186	01/02/2024			Bond Future	9.0959	104.8059	8.9360	105.2121	(1.757)	0.0000	0.0000	0
2022/11/24	R186	01/02/2024	9.51	Put	Bond Future	1,686.7300	1.6867	1,522.1100	1.5221	(9.760)	0	0	0
2022/11/24	R186	01/02/2024	9.52	Call	Bond Future	2,746.1600	2.7462	2,988.4100	2.9884	8.821	0	0	0
2022/11/24	R186	01/02/2024	9.50	Put	Bond Future	1,695.3900	1.6954	1,530.0700	1.5301	(9.751)	0	0	0
2022/11/24	R197	02/02/2023			Bond Future	329.3572	329.3572	329.7546	329.7546	0.121	0.0000	0.0000	977
2022/11/24	R197	04/05/2023			Bond Future	335.7013	335.7013	336.1049	336.1049	0.120	0.0000	0.0000	0
2022/11/24	R197	03/08/2023			Bond Future	333.3800	333.3800	333.7870	333.7870	0.122	0.0000	0.0000	0
2022/11/24	R197	02/11/2023			Bond Future	340.3169	340.3169	340.7316	340.7316	0.122	0.0000	0.0000	0
2022/11/24	R202	02/02/2023			Bond Future	245.0560	245.0560	245.5143	245.5143	0.187	0.0000	0.0000	5,970
2022/11/24	R202	04/05/2023			Bond Future	249.7762	249.7762	250.2424	250.2424	0.187	0.0000	0.0000	0
2022/11/24	R202	03/08/2023			Bond Future	249.9778	249.9778	250.4506	250.4506	0.189	0.0000	0.0000	0
2022/11/24	R202	02/11/2023			Bond Future	255.1783	255.1783	255.6604	255.6604	0.189	0.0000	0.0000	0
2022/11/24	R202	01/02/2024			Bond Future	255.1842	255.1842	255.6715	255.6715	0.191	0.0000	0.0000	0
2022/11/24	R209	02/02/2023	10.78	Call	Bond Future	982.2900	0.9823	1,160.0000	1.1600	18.091	0	0	0
2022/11/24	R209	02/02/2023	10.79	Call	Bond Future	999.9400	0.9999	1,179.8400	1.1798	17.991	0	0	0
2022/11/24	R209	02/02/2023	10.80	Put	Bond Future	3,398.9900	3.3990	3,023.0500	3.0231	(11.060)	0	0	0
2022/11/24	R209	02/02/2023			Bond Future	11.2576	68.2775	11.1483	68.8356	(0.971)	0.0000	0.0000	25,810
2022/11/24	R209	02/02/2023	10.78	Put	Bond Future	3,470.4100	3.4704	3,090.0700	3.0901	(10.960)	0	0	0
2022/11/24	R209	02/02/2023	10.79	Put	Bond Future	3,434.6300	3.4346	3,056.4800	3.0565	(11.010)	0	0	0
2022/11/24	R209	02/02/2023	10.80	Call	Bond Future	1,017.6600	1.0177	1,199.7700	1.1998	17.895	0	0	0
2022/11/24	R209	04/05/2023	11.10	Call	Bond Future	2,493.1700	2.4932	2,749.3600	2.7494	10.276	0	0	0
2022/11/24	R209	04/05/2023	11.10	Put	Bond Future	3,877.7500	3.8777	3,565.5400	3.5655	(8.051)	0	0	0

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2022/11/24	R209	04/05/2023	10.00	Call	Bond Future	741.5600	0.7416	848.6000	0.8486	14.434	0	0	1,000
2022/11/24	R209	04/05/2023	10.00	Put	Bond Future	8,126.1000	8.1261	7,664.7400	7.6647	(5.678)	0	0	0
2022/11/24	R209	04/05/2023	11.09	Call	Bond Future	2,469.8300	2.4698	2,724.5400	2.7245	10.313	0	0	0
2022/11/24	R209	04/05/2023	11.09	Put	Bond Future	3,905.8400	3.9058	3,592.1500	3.5921	(8.031)	0	0	0
2022/11/24	R209	04/05/2023			Bond Future	11.3733	66.4255	11.2602	66.9939	(0.995)	0.0000	0.0000	2,510
2022/11/24	R209	04/05/2023	11.11	Call	Bond Future	2,516.6100	2.5166	2,774.2800	2.7743	10.239	0	0	0
2022/11/24	R209	04/05/2023	11.11	Put	Bond Future	3,849.8300	3.8498	3,539.1000	3.5391	(8.071)	0	0	0
2022/11/24	R209	04/05/2023	12.50	Call	Bond Future	6,644.1100	6.6441	7,072.1500	7.0722	6.442	0	0	0
2022/11/24	R209	04/05/2023	12.50	Put	Bond Future	1,340.8000	1.3408	1,200.4400	1.2004	(10.468)	0	0	8,500
2022/11/24	R209	04/05/2023	11.00	Call	Bond Future	2,265.5900	2.2656	2,506.8600	2.5069	10.649	0	0	0
2022/11/24	R209	04/05/2023	11.00	Put	Bond Future	4,166.8800	4.1669	3,839.7500	3.8398	(7.851)	0	0	6,250
2022/11/24	R209	03/08/2023	11.93	Call	Bond Future	5,070.7700	5.0708	5,426.3900	5.4264	7.013	0	0	0
2022/11/24	R209	03/08/2023	11.94	Call	Bond Future	5,099.7900	5.0998	5,456.4700	5.4565	6.994	0	0	0
2022/11/24	R209	03/08/2023	11.95	Put	Bond Future	2,880.3200	2.8803	2,658.5700	2.6586	(7.699)	0	0	0
2022/11/24	R209	03/08/2023			Bond Future	11.4812	67.7444	11.3641	68.3239	(1.021)	0.0000	0.0000	0
2022/11/24	R209	03/08/2023	11.93	Put	Bond Future	2,915.7300	2.9157	2,691.8800	2.6919	(7.677)	0	0	0
2022/11/24	R209	03/08/2023	11.94	Put	Bond Future	2,897.8600	2.8979	2,675.0700	2.6751	(7.688)	0	0	0
2022/11/24	R209	03/08/2023	11.95	Call	Bond Future	5,129.0800	5.1291	5,486.8000	5.4868	6.974	0	0	0
2022/11/24	R209	02/11/2023	11.33	Call	Bond Future	3,360.4900	3.3605	3,645.3300	3.6453	8.476	0	0	0
2022/11/24	R209	02/11/2023	11.33	Put	Bond Future	4,607.9400	4.6079	4,301.5500	4.3015	(6.649)	0	0	0
2022/11/24	R209	02/11/2023	11.34	Call	Bond Future	3,383.9900	3.3840	3,670.0200	3.6700	8.452	0	0	0
2022/11/24	R209	02/11/2023	11.34	Put	Bond Future	4,581.7700	4.5818	4,276.5700	4.2766	(6.661)	0	0	0
2022/11/24	R209	02/11/2023			Bond Future	11.5843	65.9880	11.4630	66.5792	(1.048)	0.0000	0.0000	0
2022/11/24	R209	02/11/2023	11.35	Call	Bond Future	3,407.3000	3.4073	3,694.5300	3.6945	8.430	0	0	0
2022/11/24	R209	02/11/2023	11.35	Put	Bond Future	4,555.4600	4.5555	4,251.4600	4.2515	(6.673)	0	0	0
2022/11/24	R209	01/02/2024	12.13	Put	Bond Future	3,483.2700	3.4833	3,244.9900	3.2450	(6.841)	0	0	0
2022/11/24	R209	01/02/2024	12.14	Call	Bond Future	5,457.2900	5.4573	5,822.6800	5.8227	6.695	0	0	0
2022/11/24	R209	01/02/2024	12.14	Put	Bond Future	3,465.6200	3.4656	3,228.2800	3.2283	(6.848)	0	0	0
2022/11/24	R209	01/02/2024			Bond Future	11.7122	67.2491	11.5864	67.8518	(1.075)	0.0000	0.0000	0
2022/11/24	R209	01/02/2024	12.12	Call	Bond Future	5,401.7600	5.4018	5,765.2500	5.7652	6.729	0	0	0
2022/11/24	R209	01/02/2024	12.12	Put	Bond Future	3,501.3100	3.5013	3,262.0700	3.2621	(6.833)	0	0	0
2022/11/24	R209	01/02/2024	12.13	Call	Bond Future	5,429.3600	5.4294	5,793.8100	5.7938	6.713	0	0	0
2022/11/24	R210	02/02/2023			Bond Future	223.4460	223.4460	223.1117	223.1117	(0.150)	0.0000	0.0000	372
2022/11/24	R210	04/05/2023			Bond Future	224.6703	224.6703	224.3281	224.3281	(0.152)	0.0000	0.0000	0
2022/11/24	R210	03/08/2023			Bond Future	229.1808	229.1808	228.8312	228.8312	(0.153)	0.0000	0.0000	0
2022/11/24	R210	02/11/2023			Bond Future	230.7888	230.7888	230.4288	230.4288	(0.156)	0.0000	0.0000	0
2022/11/24	R210	01/02/2024			Bond Future	235.2579	235.2579	234.8917	234.8917	(0.156)	0.0000	0.0000	0
2022/11/24	R213	02/02/2023	10.01	Call	Bond Future	463.3500	0.4634	543.5300	0.5435	17.304	0	0	0
2022/11/24	R213	02/02/2023	10.43	Put	Bond Future	2,380.6100	2.3806	2,137.3600	2.1374	(10.218)	0	0	0
2022/11/24	R213	02/02/2023	12.20	Call	Bond Future	6,768.0600	6.7681	7,120.2400	7.1202	5.204	0	0	0
2022/11/24	R213	02/02/2023	12.20	Put	Bond Future	227.4300	0.2274	188.6400	0.1886	(17.056)	0	0	912
2022/11/24	R213	02/02/2023	10.22	Put	Bond Future	3,010.8000	3.0108	2,732.1500	2.7321	(9.255)	0	0	0
2022/11/24	R213	02/02/2023	10.23	Call	Bond Future	750.6100	0.7506	864.5500	0.8645	15.180	0	0	0
2022/11/24	R213	02/02/2023	10.35	Call	Bond Future	951.4100	0.9514	1,085.4400	1.0854	14.088	0	0	0
2022/11/24	R213	02/02/2023	10.35	Put	Bond Future	2,607.8300	2.6078	2,350.8900	2.3509	(9.853)	0	0	476
2022/11/24	R213	02/02/2023			Bond Future	10.7042	83.4149	10.6198	83.8058	(0.789)	0.0000	0.0000	39,157



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
2022/11/24	R213	02/02/2023	9.16	Call	Bond Future	45.4000	0.0454	56.7500	0.0567	25.000	0	0	476
2022/11/24	R213	02/02/2023	9.16	Put	Bond Future	7,593.9700	7.5940	7,214.3500	7.2143	(4.999)	0	0	0
2022/11/24	R213	02/02/2023	10.01	Put	Bond Future	3,750.7600	3.7508	3,439.9700	3.4400	(8.286)	0	0	476
2022/11/24	R213	02/02/2023	10.21	Call	Bond Future	720.6200	0.7206	831.3200	0.8313	15.362	0	0	0
2022/11/24	R213	02/02/2023	10.21	Put	Bond Future	3,043.6900	3.0437	2,763.4200	2.7634	(9.208)	0	0	0
2022/11/24	R213	02/02/2023	10.43	Call	Bond Future	1,102.0700	1.1021	1,249.7900	1.2498	13.404	0	0	912
2022/11/24	R213	02/02/2023	10.22	Call	Bond Future	735.5800	0.7356	847.9000	0.8479	15.270	0	0	0
2022/11/24	R213	02/02/2023	10.23	Put	Bond Future	2,978.0200	2.9780	2,700.9900	2.7010	(9.302)	0	0	0
2022/11/24	R213	04/05/2023	10.75	Call	Bond Future	2,574.2300	2.5742	2,767.4500	2.7675	7.506	0	0	0
2022/11/24	R213	04/05/2023	10.75	Put	Bond Future	2,947.7100	2.9477	2,742.8600	2.7429	(6.949)	0	0	0
2022/11/24	R213	04/05/2023			Bond Future	10.8328	81.4510	10.7446	81.8491	(0.814)	0.0000	0.0000	0
2022/11/24	R213	04/05/2023	10.74	Call	Bond Future	2,551.8600	2.5519	2,744.0500	2.7440	7.531	0	0	0
2022/11/24	R213	04/05/2023	10.74	Put	Bond Future	2,970.6300	2.9706	2,764.7500	2.7648	(6.931)	0	0	0
2022/11/24	R213	04/05/2023	10.73	Call	Bond Future	2,529.3900	2.5294	2,720.5300	2.7205	7.557	0	0	0
2022/11/24	R213	04/05/2023	10.73	Put	Bond Future	2,993.4700	2.9935	2,786.5400	2.7865	(6.913)	0	0	0
2022/11/24	R213	03/08/2023	11.62	Put	Bond Future	2,159.4700	2.1595	2,014.9500	2.0150	(6.692)	0	0	0
2022/11/24	R213	03/08/2023	11.63	Call	Bond Future	5,040.5200	5.0405	5,302.4500	5.3025	5.196	0	0	0
2022/11/24	R213	03/08/2023			Bond Future	10.9544	83.0679	10.8622	83.4736	(0.842)	0.0000	0.0000	0
2022/11/24	R213	03/08/2023	11.62	Call	Bond Future	5,012.0800	5.0121	5,273.3000	5.2733	5.212	0	0	0
2022/11/24	R213	03/08/2023	11.63	Put	Bond Future	2,146.0500	2.1460	2,002.2400	2.0022	(6.701)	0	0	0
2022/11/24	R213	03/08/2023	11.61	Call	Bond Future	4,983.9400	4.9839	5,244.4500	5.2445	5.227	0	0	0
2022/11/24	R213	03/08/2023	11.61	Put	Bond Future	2,173.2300	2.1732	2,028.0000	2.0280	(6.683)	0	0	0
2022/11/24	R213	02/11/2023	11.13	Call	Bond Future	3,428.3200	3.4283	3,647.5900	3.6476	6.396	0	0	0
2022/11/24	R213	02/11/2023	11.13	Put	Bond Future	3,195.8200	3.1958	3,001.2100	3.0012	(6.090)	0	0	0
2022/11/24	R213	02/11/2023			Bond Future	11.0755	81.2254	10.9789	81.6393	(0.872)	0.0000	0.0000	0
2022/11/24	R213	02/11/2023	11.12	Call	Bond Future	3,404.9500	3.4050	3,623.3800	3.6234	6.415	0	0	0
2022/11/24	R213	02/11/2023	11.12	Put	Bond Future	3,215.0400	3.2150	3,019.5900	3.0196	(6.079)	0	0	0
2022/11/24	R213	02/11/2023	11.11	Call	Bond Future	3,381.6600	3.3817	3,599.2400	3.5992	6.434	0	0	0
2022/11/24	R213	02/11/2023	11.11	Put	Bond Future	3,234.3700	3.2344	3,038.0700	3.0381	(6.069)	0	0	0
2022/11/24	R213	01/02/2024	11.71	Call	Bond Future	4,780.5500	4.7806	5,034.7400	5.0347	5.317	0	0	0
2022/11/24	R213	01/02/2024	11.71	Put	Bond Future	2,853.2100	2.8532	2,685.3800	2.6854	(5.882)	0	0	0
2022/11/24	R213	01/02/2024	11.70	Call	Bond Future	4,754.9600	4.7550	5,008.4700	5.0085	5.331	0	0	0
2022/11/24	R213	01/02/2024	11.70	Put	Bond Future	2,867.8500	2.8679	2,699.3400	2.6993	(5.876)	0	0	0
2022/11/24	R213	01/02/2024			Bond Future	11.2381	82.7787	11.1366	83.2007	(0.902)	0.0000	0.0000	0
2022/11/24	R213	01/02/2024	11.72	Call	Bond Future	4,805.8300	4.8058	5,060.7100	5.0607	5.304	0	0	0
2022/11/24	R213	01/02/2024	11.72	Put	Bond Future	2,838.2900	2.8383	2,671.1500	2.6712	(5.889)	0	0	0
2022/11/24	R214	02/02/2023	11.07	Call	Bond Future	1,380.9700	1.3810	1,610.3800	1.6104	16.612	0	0	0
2022/11/24	R214	02/02/2023	11.07	Put	Bond Future	3,007.1200	3.0071	2,649.1400	2.6491	(11.904)	0	0	0
2022/11/24	R214	02/02/2023	11.08	Call	Bond Future	1,403.2800	1.4033	1,635.1100	1.6351	16.521	0	0	0
2022/11/24	R214	02/02/2023	11.08	Put	Bond Future	2,973.9100	2.9739	2,618.3500	2.6183	(11.956)	0	0	0
2022/11/24	R214	02/02/2023	11.10	Call	Bond Future	1,448.2800	1.4483	1,684.9600	1.6850	16.342	0	0	0
2022/11/24	R214	02/02/2023			Bond Future	11.3685	65.8540	11.2593	66.4414	(0.960)	0.0000	0.0000	71,030
2022/11/24	R214	02/02/2023	10.30	Call	Bond Future	301.7200	0.3017	375.0800	0.3751	24.314	0	0	3,550
2022/11/24	R214	02/02/2023	10.30	Put	Bond Future	6,434.6600	6.4347	5,920.6300	5.9206	(7.988)	0	0	0
2022/11/24	R214	02/02/2023	11.00	Call	Bond Future	1,231.1500	1.2311	1,443.6800	1.4437	17.263	0	0	3,550
2022/11/24	R214	02/02/2023	11.00	Put	Bond Future	3,248.0700	3.2481	2,873.2100	2.8732	(11.541)	0	0	0
2022/11/24	R214	02/02/2023	11.80	Call	Bond Future	3,488.3500	3.4883	3,881.5200	3.8815	11.271	0	0	0

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2022/11/24	R214	02/02/2023	11.80	Put	Bond Future	1,248.0600	1.2481	1,053.8400	1.0538	(15.562)	0	0	0
2022/11/24	R214	02/02/2023	11.09	Call	Bond Future	1,425.6800	1.4257	1,659.9300	1.6599	16.431	0	0	0
2022/11/24	R214	02/02/2023	11.09	Put	Bond Future	2,940.8500	2.9408	2,587.7100	2.5877	(12.008)	0	0	0
2022/11/24	R214	02/02/2023	11.10	Put	Bond Future	2,908.0700	2.9081	2,557.3600	2.5574	(12.060)	0	0	0
2022/11/24	R214	04/05/2023	11.36	Call	Bond Future	3,082.8200	3.0828	3,378.6800	3.3787	9.597	0	0	0
2022/11/24	R214	04/05/2023	11.36	Put	Bond Future	3,685.8500	3.6858	3,383.4900	3.3835	(8.203)	0	0	0
2022/11/24	R214	04/05/2023	11.37	Call	Bond Future	3,109.3800	3.1094	3,406.7500	3.4068	9.564	0	0	0
2022/11/24	R214	04/05/2023	11.37	Put	Bond Future	3,659.0200	3.6590	3,358.1700	3.3582	(8.222)	0	0	0
2022/11/24	R214	04/05/2023			Bond Future	11.4737	63.8098	11.3609	64.4080	(0.983)	0.0000	0.0000	0
2022/11/24	R214	04/05/2023	11.38	Call	Bond Future	3,136.0400	3.1360	3,434.9200	3.4349	9.530	0	0	0
2022/11/24	R214	04/05/2023	11.38	Put	Bond Future	3,632.3600	3.6324	3,333.0200	3.3330	(8.241)	0	0	0
2022/11/24	R214	03/08/2023	12.14	Call	Bond Future	5,676.8300	5.6768	6,065.6100	6.0656	6.849	0	0	0
2022/11/24	R214	03/08/2023	12.14	Put	Bond Future	2,838.4600	2.8385	2,617.3200	2.6173	(7.791)	0	0	0
2022/11/24	R214	03/08/2023	12.15	Call	Bond Future	5,707.5500	5.7075	6,097.3900	6.0974	6.830	0	0	0
2022/11/24	R214	03/08/2023	12.15	Put	Bond Future	2,820.9500	2.8210	2,600.8700	2.6009	(7.802)	0	0	0
2022/11/24	R214	03/08/2023			Bond Future	11.5729	65.0766	11.4563	65.6865	(1.008)	0.0000	0.0000	0
2022/11/24	R214	03/08/2023	12.16	Call	Bond Future	5,738.5200	5.7385	6,129.4000	6.1294	6.812	0	0	0
2022/11/24	R214	03/08/2023	12.16	Put	Bond Future	2,803.7600	2.8038	2,584.7200	2.5847	(7.812)	0	0	0
2022/11/24	R214	02/11/2023	11.45	Put	Bond Future	4,971.2500	4.9713	4,656.4300	4.6564	(6.333)	0	0	0
2022/11/24	R214	02/11/2023	11.46	Call	Bond Future	3,855.4000	3.8554	4,164.0900	4.1641	8.007	0	0	0
2022/11/24	R214	02/11/2023	11.46	Put	Bond Future	4,943.6900	4.9437	4,630.0700	4.6301	(6.344)	0	0	0
2022/11/24	R214	02/11/2023			Bond Future	11.6696	63.1176	11.5491	63.7399	(1.033)	0.0000	0.0000	0
2022/11/24	R214	02/11/2023	11.47	Call	Bond Future	3,880.3200	3.8803	4,190.2100	4.1902	7.986	0	0	0
2022/11/24	R214	02/11/2023	11.47	Put	Bond Future	4,916.0200	4.9160	4,603.6000	4.6036	(6.355)	0	0	0
2022/11/24	R214	02/11/2023	11.45	Call	Bond Future	3,830.3100	3.8303	4,137.8000	4.1378	8.028	0	0	0
2022/11/24	R214	01/02/2024	12.16	Call	Bond Future	5,683.9200	5.6839	6,063.9600	6.0640	6.686	0	0	0
2022/11/24	R214	01/02/2024	12.16	Put	Bond Future	3,870.3500	3.8704	3,616.0000	3.6160	(6.572)	0	0	0
2022/11/24	R214	01/02/2024			Bond Future	11.7916	64.3241	11.6666	64.9585	(1.060)	0.0000	0.0000	0
2022/11/24	R214	01/02/2024	12.14	Call	Bond Future	5,627.1000	5.6271	6,005.1600	6.0052	6.719	0	0	0
2022/11/24	R214	01/02/2024	12.14	Put	Bond Future	3,909.8400	3.9098	3,653.5100	3.6535	(6.556)	0	0	0
2022/11/24	R214	01/02/2024	12.15	Call	Bond Future	5,655.4900	5.6555	6,034.5400	6.0345	6.702	0	0	0
2022/11/24	R214	01/02/2024	12.15	Put	Bond Future	3,890.0500	3.8900	3,634.7100	3.6347	(6.564)	0	0	0
2022/11/24	R248	02/02/2023	11.00	Call	Bond Future	1,577.7900	1.5778	1,863.4900	1.8635	18.108	0	0	0
2022/11/24	R248	02/02/2023	11.00	Put	Bond Future	4,012.3300	4.0123	3,524.8700	3.5249	(12.149)	0	0	0
2022/11/24	R248	02/02/2023	11.70	Call	Bond Future	4,006.8200	4.0068	4,504.1100	4.5041	12.411	0	0	0
2022/11/24	R248	02/02/2023	11.70	Put	Bond Future	1,743.1900	1.7432	1,467.3200	1.4673	(15.826)	0	0	0
2022/11/24	R248	02/02/2023	11.08	Call	Bond Future	1,797.6000	1.7976	2,108.9500	2.1090	17.320	0	0	0
2022/11/24	R248	02/02/2023	11.08	Put	Bond Future	3,669.9300	3.6699	3,208.1200	3.2081	(12.584)	0	0	0
2022/11/24	R248	02/02/2023	11.10	Put	Bond Future	3,587.8400	3.5878	3,132.4500	3.1325	(12.693)	0	0	0
2022/11/24	R248	02/02/2023			Bond Future	11.3536	82.3641	11.2392	83.1373	(1.007)	0.0000	0.0000	247,562
2022/11/24	R248	02/02/2023	10.40	Call	Bond Future	480.0500	0.4801	598.4600	0.5985	24.666	0	0	3,820
2022/11/24	R248	02/02/2023	10.40	Put	Bond Future	7,357.1000	7.3571	6,702.3500	6.7024	(8.900)	0	0	0
2022/11/24	R248	02/02/2023	11.06	Call	Bond Future	1,741.0600	1.7411	2,045.9900	2.0460	17.514	0	0	0
2022/11/24	R248	02/02/2023	11.06	Put	Bond Future	3,753.3100	3.7533	3,285.0800	3.2851	(12.475)	0	0	0
2022/11/24	R248	02/02/2023	11.07	Call	Bond Future	1,769.1400	1.7691	2,077.2700	2.0773	17.417	0	0	0
2022/11/24	R248	02/02/2023	11.07	Put	Bond Future	3,711.3700	3.7114	3,246.3400	3.2463	(12.530)	0	0	0
2022/11/24	R248	02/02/2023	11.10	Call	Bond Future	1,855.0100	1.8550	2,172.7800	2.1728	17.130	0	0	3,820

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2022/11/24	R248	04/05/2023	11.35	Call	Bond Future	3,871.3400	3.8713	4,262.7000	4.2627	10.109	0	0	0
2022/11/24	R248	04/05/2023	11.35	Put	Bond Future	4,607.0600	4.6071	4,210.9800	4.2110	(8.597)	0	0	0
2022/11/24	R248	04/05/2023			Bond Future	11.4607	79.4735	11.3423	80.2610	(1.033)	0.0000	0.0000	10,943
2022/11/24	R248	04/05/2023	11.33	Call	Bond Future	3,804.8200	3.8048	4,192.1800	4.1922	10.181	0	0	0
2022/11/24	R248	04/05/2023	11.33	Put	Bond Future	4,674.8100	4.6748	4,274.7300	4.2747	(8.558)	0	0	0
2022/11/24	R248	04/05/2023	11.34	Call	Bond Future	3,837.9100	3.8379	4,227.2800	4.2273	10.145	0	0	0
2022/11/24	R248	04/05/2023	11.34	Put	Bond Future	4,640.7200	4.6407	4,242.6500	4.2426	(8.578)	0	0	0
2022/11/24	R248	03/08/2023	12.11	Call	Bond Future	7,006.9800	7.0070	7,516.3600	7.5164	7.270	0	0	0
2022/11/24	R248	03/08/2023	12.11	Put	Bond Future	3,606.6300	3.6066	3,313.1300	3.3131	(8.138)	0	0	0
2022/11/24	R248	03/08/2023			Bond Future	11.5647	81.0138	11.4421	81.8167	(1.061)	0.0000	0.0000	0
2022/11/24	R248	03/08/2023	12.09	Call	Bond Future	6,931.1000	6.9311	7,437.7000	7.4377	7.309	0	0	0
2022/11/24	R248	03/08/2023	12.09	Put	Bond Future	3,650.7800	3.6508	3,354.5000	3.3545	(8.116)	0	0	0
2022/11/24	R248	03/08/2023	12.10	Call	Bond Future	6,968.8900	6.9689	7,476.8800	7.4769	7.289	0	0	0
2022/11/24	R248	03/08/2023	12.10	Put	Bond Future	3,628.5100	3.6285	3,333.6200	3.3336	(8.127)	0	0	0
2022/11/24	R248	02/11/2023	11.49	Put	Bond Future	5,897.3400	5.8973	5,491.3300	5.4913	(6.885)	0	0	0
2022/11/24	R248	02/11/2023	11.47	Call	Bond Future	4,749.4000	4.7494	5,159.3100	5.1593	8.631	0	0	0
2022/11/24	R248	02/11/2023	11.48	Call	Bond Future	4,781.0600	4.7811	5,192.5900	5.1926	8.608	0	0	0
2022/11/24	R248	02/11/2023			Bond Future	11.6575	78.2606	11.5306	79.0798	(1.088)	0.0000	0.0000	13,000
2022/11/24	R248	02/11/2023	11.49	Call	Bond Future	4,812.8100	4.8128	5,225.9500	5.2260	8.584	0	0	0
2022/11/24	R248	02/11/2023	11.47	Put	Bond Future	5,965.2200	5.9652	5,555.9800	5.5560	(6.860)	0	0	0
2022/11/24	R248	02/11/2023	11.48	Put	Bond Future	5,931.1900	5.9312	5,523.5700	5.5236	(6.872)	0	0	0
2022/11/24	R248	01/02/2024	12.14	Call	Bond Future	6,988.7600	6.9888	7,490.3100	7.4903	7.177	0	0	0
2022/11/24	R248	01/02/2024	12.14	Put	Bond Future	4,739.1200	4.7391	4,405.6300	4.4056	(7.037)	0	0	0
2022/11/24	R248	01/02/2024	12.15	Call	Bond Future	7,024.1200	7.0241	7,526.9800	7.5270	7.159	0	0	0
2022/11/24	R248	01/02/2024	12.15	Put	Bond Future	4,714.9100	4.7149	4,382.7300	4.3827	(7.045)	0	0	0
2022/11/24	R248	01/02/2024			Bond Future	11.7725	79.7932	11.6409	80.6282	(1.118)	0.0000	0.0000	0
2022/11/24	R248	01/02/2024	12.16	Call	Bond Future	7,059.5200	7.0595	7,563.6900	7.5637	7.142	0	0	0
2022/11/24	R248	01/02/2024	12.16	Put	Bond Future	4,690.8200	4.6908	4,359.9500	4.3600	(7.054)	0	0	0

**Total**

**1484890**