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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/11/2022 TO 22/11/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	2025	02/02/2023		Bond Future	165.4460	165.4460	165.5066	165.5066	0.037	0.0000	0.0000	6,088
2022/11/22	2025	04/05/2023		Bond Future	168.6921	168.6921	168.6972	168.6972	0.003	0.0000	0.0000	0
2022/11/22	2025	03/08/2023		Bond Future	170.3697	170.3697	170.3411	170.3411	(0.017)	0.0000	0.0000	0
2022/11/22	2025	02/11/2023		Bond Future	173.9128	173.9128	173.8859	173.8859	(0.015)	0.0000	0.0000	0
2022/11/22	2025	01/02/2024		Bond Future	175.4761	175.4761	175.4704	175.4704	(0.003)	0.0000	0.0000	0
2022/11/22	2029	02/02/2023		Bond Future	118.5861	118.5861	118.3059	118.3059	(0.236)	0.0000	0.0000	1,392
2022/11/22	2029	04/05/2023		Bond Future	119.6207	119.6207	119.2947	119.2947	(0.273)	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
2022/11/22	2029	03/08/2023			Bond Future	122.0469	122.0469	121.6905	121.6905	(0.292)	0.0000	0.0000	0
2022/11/22	2029	02/11/2023			Bond Future	123.2585	123.2585	122.8961	122.8961	(0.294)	0.0000	0.0000	0
2022/11/22	2029	01/02/2024			Bond Future	125.6291	125.6291	125.2753	125.2753	(0.282)	0.0000	0.0000	0
2022/11/22	2030	02/02/2023	8.81	Put	Bond Future	7,996.8900	7.9969	7,603.8400	7.6038	(4.915)	0	0	0
2022/11/22	2030	02/02/2023	9.04	Call	Bond Future	72.1800	0.0722	89.9300	0.0899	24.591	0	0	0
2022/11/22	2030	02/02/2023	9.04	Put	Bond Future	6,889.3900	6.8894	6,504.0000	6.5040	(5.594)	0	0	0
2022/11/22	2030	02/02/2023	9.08	Put	Bond Future	6,700.6000	6.7006	6,316.9400	6.3169	(5.726)	0	0	0
2022/11/22	2030	02/02/2023	11.16	Put	Bond Future	712.2800	0.7123	607.0100	0.6070	(14.779)	0	0	388
2022/11/22	2030	02/02/2023	11.35	Call	Bond Future	4,289.7700	4.2898	4,607.9100	4.6079	7.416	0	0	5,000
2022/11/22	2030	02/02/2023	11.35	Put	Bond Future	546.4100	0.5464	461.4100	0.4614	(15.556)	0	0	0
2022/11/22	2030	02/02/2023	9.99	Call	Bond Future	735.9700	0.7360	852.2900	0.8523	15.805	0	0	0
2022/11/22	2030	02/02/2023	10.00	Call	Bond Future	750.4000	0.7504	868.3300	0.8683	15.716	0	0	0
2022/11/22	2030	02/02/2023	10.01	Put	Bond Future	2,954.7300	2.9547	2,671.1500	2.6712	(9.597)	0	0	0
2022/11/22	2030	02/02/2023	9.80	Call	Bond Future	495.8600	0.4959	583.0900	0.5831	17.592	0	0	0
2022/11/22	2030	02/02/2023	9.94	Put	Bond Future	3,180.2800	3.1803	2,885.5000	2.8855	(9.269)	0	0	102
2022/11/22	2030	02/02/2023	9.20	Call	Bond Future	108.6600	0.1087	134.2500	0.1343	23.551	0	0	0
2022/11/22	2030	02/02/2023	9.20	Put	Bond Future	6,142.2400	6.1422	5,764.6900	5.7647	(6.147)	0	0	0
2022/11/22	2030	02/02/2023	9.66	Call	Bond Future	361.5400	0.3615	430.0100	0.4300	18.938	0	0	0
2022/11/22	2030	02/02/2023	9.66	Put	Bond Future	4,187.2100	4.1872	3,852.5400	3.8525	(7.993)	0	0	102
2022/11/22	2030	02/02/2023			Bond Future	10.4911	88.0358	10.4014	88.4390	(0.855)	0.0000	0.0000	91,515
2022/11/22	2030	02/02/2023	8.81	Call	Bond Future	38.7600	0.0388	48.8500	0.0488	26.032	0	0	102
2022/11/22	2030	02/02/2023	9.08	Call	Bond Future	80.0700	0.0801	99.5500	0.0996	24.329	0	0	388
2022/11/22	2030	02/02/2023	11.55	Call	Bond Future	4,996.2400	4.9962	5,332.2700	5.3323	6.726	0	0	5,000
2022/11/22	2030	02/02/2023	11.55	Put	Bond Future	410.4800	0.4105	343.3700	0.3434	(16.349)	0	0	0
2022/11/22	2030	02/02/2023	11.12	Call	Bond Future	3,513.6400	3.5136	3,806.8200	3.8068	8.344	0	0	0
2022/11/22	2030	02/02/2023	11.12	Put	Bond Future	752.5100	0.7525	642.5500	0.6425	(14.612)	0	0	0
2022/11/22	2030	02/02/2023	11.16	Call	Bond Future	3,645.2800	3.6453	3,943.1500	3.9431	8.171	0	0	0
2022/11/22	2030	02/02/2023	9.99	Put	Bond Future	3,017.9100	3.0179	2,731.0900	2.7311	(9.504)	0	0	0
2022/11/22	2030	02/02/2023	10.00	Put	Bond Future	2,986.0800	2.9861	2,700.8700	2.7009	(9.551)	0	0	0
2022/11/22	2030	02/02/2023	10.01	Call	Bond Future	765.2900	0.7653	884.8500	0.8848	15.623	0	0	0
2022/11/22	2030	02/02/2023	9.80	Put	Bond Future	3,662.5700	3.6626	3,346.6600	3.3467	(8.625)	0	0	0
2022/11/22	2030	02/02/2023	9.83	Call	Bond Future	529.5700	0.5296	621.1600	0.6212	17.295	0	0	388
2022/11/22	2030	02/02/2023	9.83	Put	Bond Future	3,555.8500	3.5558	3,244.3000	3.2443	(8.762)	0	0	0
2022/11/22	2030	02/02/2023	9.94	Call	Bond Future	666.5600	0.6666	774.9200	0.7749	16.257	0	0	0
2022/11/22	2030	02/02/2023	9.79	Call	Bond Future	484.9700	0.4850	570.7600	0.5708	17.690	0	0	0
2022/11/22	2030	02/02/2023	9.79	Put	Bond Future	3,698.5500	3.6986	3,381.2000	3.3812	(8.580)	0	0	0
2022/11/22	2030	04/05/2023	11.34	Call	Bond Future	4,487.2500	4.4873	4,744.7700	4.7448	5.739	0	0	0
2022/11/22	2030	04/05/2023	11.34	Put	Bond Future	1,450.0400	1.4500	1,327.3700	1.3274	(8.460)	0	0	150
2022/11/22	2030	04/05/2023	10.42	Call	Bond Future	2,141.0600	2.1411	2,312.1000	2.3121	7.989	0	0	479
2022/11/22	2030	04/05/2023	10.42	Put	Bond Future	3,038.1800	3.0382	2,829.0300	2.8290	(6.884)	0	0	0
2022/11/22	2030	04/05/2023	10.52	Call	Bond Future	2,352.8200	2.3528	2,534.2000	2.5342	7.709	0	0	0
2022/11/22	2030	04/05/2023	10.52	Put	Bond Future	2,811.2400	2.8112	2,612.4300	2.6124	(7.072)	0	0	0
2022/11/22	2030	04/05/2023	10.53	Call	Bond Future	2,374.8000	2.3748	2,557.2000	2.5572	7.681	0	0	0
2022/11/22	2030	04/05/2023	10.53	Put	Bond Future	2,789.5000	2.7895	2,591.7100	2.5917	(7.091)	0	0	0
2022/11/22	2030	04/05/2023	9.67	Call	Bond Future	950.6400	0.9506	1,047.5400	1.0475	10.193	0	0	479
2022/11/22	2030	04/05/2023	9.67	Put	Bond Future	5,227.3100	5.2273	4,944.0200	4.9440	(5.419)	0	0	0
2022/11/22	2030	04/05/2023	9.78	Call	Bond Future	1,082.5900	1.0826	1,189.4100	1.1894	9.867	0	0	388

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/22	2030	04/05/2023	9.78	Put	Bond Future	4,853.5600		4.8536	4,580.1900	4.5802	(5.632)	0	0	0
2022/11/22	2030	04/05/2023	10.00	Call	Bond Future	1,383.7000		1.3837	1,511.5400	1.5115	9.239	0	0	1,080
2022/11/22	2030	04/05/2023	10.00	Put	Bond Future	4,153.7100		4.1537	3,901.3600	3.9014	(6.075)	0	0	0
2022/11/22	2030	04/05/2023	9.03	Call	Bond Future	449.8400		0.4498	502.0600	0.5021	11.609	0	0	388
2022/11/22	2030	04/05/2023	9.03	Put	Bond Future	7,739.5000		7.7395	7,411.5300	7.4115	(4.238)	0	0	0
2022/11/22	2030	04/05/2023	9.58	Put	Bond Future	5,544.5800		5.5446	5,253.5000	5.2535	(5.250)	0	0	0
2022/11/22	2030	04/05/2023			Bond Future	10.6252		89.7433	10.5379	90.1234	(0.821)	0.0000	0.0000	0
2022/11/22	2030	04/05/2023	12.57	Call	Bond Future	8,456.7300		8.4567	8,785.9500	8.7860	3.893	0	0	0
2022/11/22	2030	04/05/2023	12.57	Put	Bond Future	499.3900		0.4994	448.4200	0.4484	(10.206)	0	0	350
2022/11/22	2030	04/05/2023	11.62	Call	Bond Future	5,337.1000		5.3371	5,615.4600	5.6155	5.216	0	0	0
2022/11/22	2030	04/05/2023	11.62	Put	Bond Future	1,146.6200		1.1466	1,044.7900	1.0448	(8.881)	0	0	388
2022/11/22	2030	04/05/2023	12.04	Call	Bond Future	6,685.3000		6.6853	6,989.5600	6.9896	4.551	0	0	0
2022/11/22	2030	04/05/2023	12.04	Put	Bond Future	802.1000		0.8021	726.1700	0.7262	(9.466)	0	0	1,080
2022/11/22	2030	04/05/2023	12.50	Call	Bond Future	8,227.2300		8.2272	8,553.1600	8.5532	3.962	0	0	0
2022/11/22	2030	04/05/2023	12.50	Put	Bond Future	539.9500		0.5399	485.6900	0.4857	(10.049)	0	0	479
2022/11/22	2030	04/05/2023	10.54	Call	Bond Future	2,397.1200		2.3971	2,580.5500	2.5806	7.652	0	0	0
2022/11/22	2030	04/05/2023	10.54	Put	Bond Future	2,768.1300		2.7681	2,571.3700	2.5714	(7.108)	0	0	0
2022/11/22	2030	04/05/2023	10.65	Call	Bond Future	2,647.8300		2.6478	2,842.4300	2.8424	7.349	0	0	350
2022/11/22	2030	04/05/2023	10.65	Put	Bond Future	2,540.0400		2.5400	2,354.4500	2.3544	(7.307)	0	0	0
2022/11/22	2030	04/05/2023	9.58	Call	Bond Future	851.5300		0.8515	940.6400	0.9406	10.465	0	0	150
2022/11/22	2030	03/08/2023	12.89	Call	Bond Future	9,124.7600		9.1248	9,437.8700	9.4379	3.431	0	0	0
2022/11/22	2030	03/08/2023	12.89	Put	Bond Future	710.0200		0.7100	653.2300	0.6532	(7.998)	0	0	350
2022/11/22	2030	03/08/2023	11.34	Call	Bond Future	4,526.2400		4.5262	4,758.7800	4.7588	5.138	0	0	0
2022/11/22	2030	03/08/2023	11.34	Put	Bond Future	2,120.7100		2.1207	1,983.3500	1.9834	(6.477)	0	0	0
2022/11/22	2030	03/08/2023	11.35	Call	Bond Future	4,553.1400		4.5531	4,786.3700	4.7864	5.122	0	0	0
2022/11/22	2030	03/08/2023	11.36	Put	Bond Future	2,093.6800		2.0937	1,957.6900	1.9577	(6.495)	0	0	0
2022/11/22	2030	03/08/2023	10.40	Call	Bond Future	2,316.1900		2.3162	2,475.6000	2.4756	6.882	0	0	1,012
2022/11/22	2030	03/08/2023	10.65	Call	Bond Future	2,831.9400		2.8319	3,012.1200	3.0121	6.362	0	0	350
2022/11/22	2030	03/08/2023	10.65	Put	Bond Future	3,287.4800		3.2875	3,097.7600	3.0978	(5.771)	0	0	0
2022/11/22	2030	03/08/2023			Bond Future	10.7580		87.5362	10.6702	87.9061	(0.815)	0.0000	0.0000	0
2022/11/22	2030	03/08/2023	12.59	Call	Bond Future	8,218.7200		8.2187	8,518.8400	8.5188	3.652	0	0	0
2022/11/22	2030	03/08/2023	12.59	Put	Bond Future	923.8600		0.9239	854.0800	0.8541	(7.553)	0	0	1,012
2022/11/22	2030	03/08/2023	11.35	Put	Bond Future	2,107.0200		2.1070	1,970.3500	1.9703	(6.486)	0	0	0
2022/11/22	2030	03/08/2023	11.36	Call	Bond Future	4,580.3700		4.5804	4,814.2800	4.8143	5.107	0	0	0
2022/11/22	2030	03/08/2023	10.40	Put	Bond Future	3,838.2500		3.8382	3,627.7600	3.6278	(5.484)	0	0	0
2022/11/22	2030	02/11/2023	10.81	Call	Bond Future	2,799.4400		2.7994	2,989.1400	2.9891	6.776	0	0	0
2022/11/22	2030	02/11/2023	10.81	Put	Bond Future	3,081.1000		3.0811	2,891.5700	2.8916	(6.151)	0	0	0
2022/11/22	2030	02/11/2023	10.80	Call	Bond Future	2,777.5400		2.7775	2,966.3900	2.9664	6.799	0	0	0
2022/11/22	2030	02/11/2023	10.80	Put	Bond Future	3,100.1400		3.1001	2,909.7600	2.9098	(6.141)	0	0	0
2022/11/22	2030	02/11/2023			Bond Future	10.8789		89.3391	10.7862	89.7183	(0.853)	0.0000	0.0000	0
2022/11/22	2030	02/11/2023	10.82	Call	Bond Future	2,821.0800		2.8211	3,011.6200	3.0116	6.754	0	0	0
2022/11/22	2030	02/11/2023	10.82	Put	Bond Future	3,061.8200		3.0618	2,873.1300	2.8731	(6.163)	0	0	0
2022/11/22	2030	01/02/2024	11.37	Call	Bond Future	4,067.9900		4.0680	4,297.8800	4.2979	5.651	0	0	0
2022/11/22	2030	01/02/2024	11.37	Put	Bond Future	2,820.3300		2.8203	2,651.7100	2.6517	(5.979)	0	0	0
2022/11/22	2030	01/02/2024			Bond Future	11.0498		87.0299	10.9488	87.4284	(0.915)	0.0000	0.0000	0
2022/11/22	2030	01/02/2024	11.36	Call	Bond Future	4,043.8700		4.0439	4,273.0700	4.2731	5.668	0	0	0
2022/11/22	2030	01/02/2024	11.36	Put	Bond Future	2,834.8400		2.8348	2,665.5300	2.6655	(5.972)	0	0	0
2022/11/22	2030	01/02/2024	11.35	Call	Bond Future	4,020.1800		4.0202	4,248.6800	4.2487	5.684	0	0	0

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2022/11/22	2030	01/02/2024	11.35	Put	Bond Future	2,849.7900	2.8498	2,679.7800	2.6798	(5.966)	0	0	0
2022/11/22	2032	02/02/2023	9.47	Call	Bond Future	67.6400	0.0676	73.8200	0.0738	9.137	0	0	500
2022/11/22	2032	02/02/2023	9.47	Put	Bond Future	8,284.1300	8.2841	8,073.0000	8.0730	(2.549)	0	0	0
2022/11/22	2032	02/02/2023	9.92	Call	Bond Future	242.8900	0.2429	262.4400	0.2624	8.049	0	0	750
2022/11/22	2032	02/02/2023	9.92	Put	Bond Future	5,924.5200	5.9245	5,726.7600	5.7268	(3.338)	0	0	0
2022/11/22	2032	02/02/2023	11.50	Call	Bond Future	3,614.7000	3.6147	3,754.3200	3.7543	3.863	0	0	0
2022/11/22	2032	02/02/2023	11.50	Put	Bond Future	1,087.6100	1.0876	1,009.9200	1.0099	(7.143)	0	0	8,000
2022/11/22	2032	02/02/2023	11.69	Call	Bond Future	4,298.3400	4.2983	4,450.7000	4.4507	3.545	0	0	0
2022/11/22	2032	02/02/2023	11.69	Put	Bond Future	851.9500	0.8519	787.0000	0.7870	(7.624)	0	0	0
2022/11/22	2032	02/02/2023	10.50	Call	Bond Future	915.6300	0.9156	972.6500	0.9727	6.227	0	0	0
2022/11/22	2032	02/02/2023	10.50	Put	Bond Future	3,462.7400	3.4627	3,302.4500	3.3025	(4.629)	0	0	454
2022/11/22	2032	02/02/2023	10.67	Call	Bond Future	1,241.7100	1.2417	1,312.9200	1.3129	5.735	0	0	750
2022/11/22	2032	02/02/2023	10.67	Put	Bond Future	2,897.3900	2.8974	2,751.2900	2.7513	(5.042)	0	0	0
2022/11/22	2032	02/02/2023	11.45	Call	Bond Future	3,441.5600	3.4416	3,577.5800	3.5776	3.952	0	0	0
2022/11/22	2032	02/02/2023	11.45	Put	Bond Future	1,158.7000	1.1587	1,077.4100	1.0774	(7.016)	0	0	8,000
2022/11/22	2032	02/02/2023	10.40	Call	Bond Future	752.9400	0.7529	802.0900	0.8021	6.528	0	0	0
2022/11/22	2032	02/02/2023	10.40	Put	Bond Future	3,830.1300	3.8301	3,661.9700	3.6620	(4.390)	0	0	0
2022/11/22	2032	02/02/2023	10.22	Call	Bond Future	511.2600	0.5113	547.5400	0.5475	7.096	0	0	500
2022/11/22	2032	02/02/2023	10.22	Put	Bond Future	4,553.3600	4.5534	4,372.3300	4.3723	(3.976)	0	0	0
2022/11/22	2032	02/02/2023			Bond Future	10.9920	87.3562	10.9493	87.5735	(0.389)	0.0000	0.0000	113,341
2022/11/22	2032	02/02/2023	9.31	Call	Bond Future	41.3900	0.0414	45.2800	0.0453	9.398	0	0	454
2022/11/22	2032	02/02/2023	9.31	Put	Bond Future	9,181.6300	9.1816	8,968.2100	8.9682	(2.324)	0	0	0
2022/11/22	2032	02/02/2023	12.75	Call	Bond Future	8,528.2500	8.5283	8,725.2000	8.7252	2.309	0	0	0
2022/11/22	2032	02/02/2023	12.75	Put	Bond Future	198.6500	0.1986	178.2900	0.1783	(10.249)	0	0	750
2022/11/22	2032	02/02/2023	11.84	Call	Bond Future	4,861.3700	4.8614	5,022.7300	5.0227	3.319	0	0	0
2022/11/22	2032	02/02/2023	11.84	Put	Bond Future	698.9200	0.6989	642.9700	0.6430	(8.005)	0	0	500
2022/11/22	2032	02/02/2023	10.38	Call	Bond Future	722.8200	0.7228	770.4600	0.7705	6.591	0	0	0
2022/11/22	2032	02/02/2023	10.38	Put	Bond Future	3,906.5300	3.9065	3,736.8600	3.7369	(4.343)	0	0	0
2022/11/22	2032	02/02/2023	10.39	Call	Bond Future	737.8400	0.7378	786.2300	0.7862	6.558	0	0	0
2022/11/22	2032	02/02/2023	10.39	Put	Bond Future	3,868.2700	3.8683	3,699.3500	3.6994	(4.367)	0	0	0
2022/11/22	2032	02/02/2023	10.16	Call	Bond Future	445.7100	0.4457	478.1600	0.4782	7.281	0	0	0
2022/11/22	2032	02/02/2023	10.16	Put	Bond Future	4,812.5600	4.8126	4,627.7000	4.6277	(3.841)	0	0	454
2022/11/22	2032	02/02/2023	10.30	Call	Bond Future	610.4100	0.6104	652.1700	0.6522	6.841	0	0	8,000
2022/11/22	2032	02/02/2023	10.30	Put	Bond Future	4,221.9400	4.2219	4,046.3900	4.0464	(4.158)	0	0	0
2022/11/22	2032	04/05/2023	13.43	Call	Bond Future	10,928.7400	10.9287	11,096.6400	11.0966	1.536	0	0	0
2022/11/22	2032	04/05/2023	13.43	Put	Bond Future	465.4800	0.4655	441.4200	0.4414	(5.169)	0	0	400
2022/11/22	2032	04/05/2023	10.89	Call	Bond Future	2,565.3500	2.5654	2,644.8800	2.6449	3.100	0	0	0
2022/11/22	2032	04/05/2023	10.89	Put	Bond Future	3,735.3000	3.7353	3,622.8700	3.6229	(3.010)	0	0	0
2022/11/22	2032	04/05/2023	11.37	Call	Bond Future	3,832.1100	3.8321	3,934.4600	3.9345	2.671	0	0	400
2022/11/22	2032	04/05/2023			Bond Future	11.1240	84.8894	11.0853	85.0814	(0.348)	0.0000	0.0000	66,448
2022/11/22	2032	04/05/2023	10.88	Call	Bond Future	2,541.8400	2.5418	2,620.8700	2.6209	3.109	0	0	0
2022/11/22	2032	04/05/2023	10.88	Put	Bond Future	3,762.2600	3.7623	3,649.3300	3.6493	(3.002)	0	0	0
2022/11/22	2032	04/05/2023	11.37	Put	Bond Future	2,625.0600	2.6251	2,535.4500	2.5354	(3.414)	0	0	0
2022/11/22	2032	04/05/2023	10.62	Call	Bond Future	1,972.3400	1.9723	2,038.7300	2.0387	3.366	0	0	400
2022/11/22	2032	04/05/2023	10.62	Put	Bond Future	4,519.0000	4.5190	4,393.4300	4.3934	(2.779)	0	0	0
2022/11/22	2032	04/05/2023	10.87	Call	Bond Future	2,518.4300	2.5184	2,596.9800	2.5970	3.119	0	0	0
2022/11/22	2032	04/05/2023	10.87	Put	Bond Future	3,789.3600	3.7894	3,675.9500	3.6760	(2.993)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/22	2032	03/08/2023	11.77	Call	Bond Future	5,138.4300	5.1384	5,243.5100	5.2435	2.045	0	0	0
2022/11/22	2032	03/08/2023	11.77	Put	Bond Future	2,672.3600	2.6724	2,598.6000	2.5986	(2.760)	0	0	0
2022/11/22	2032	03/08/2023	11.90	Call	Bond Future	5,533.4400	5.5334	5,642.7400	5.6427	1.975	0	0	5,000
2022/11/22	2032	03/08/2023	11.90	Put	Bond Future	2,465.8300	2.4658	2,396.2900	2.3963	(2.820)	0	0	0
2022/11/22	2032	03/08/2023			Bond Future	11.2501	86.5928	11.2131	86.7716	(0.328)	0.0000	0.0000	2,600
2022/11/22	2032	03/08/2023	11.75	Call	Bond Future	5,078.7400	5.0787	5,183.1500	5.1832	2.056	0	0	0
2022/11/22	2032	03/08/2023	11.75	Put	Bond Future	2,705.7400	2.7057	2,631.3100	2.6313	(2.751)	0	0	0
2022/11/22	2032	03/08/2023	11.76	Call	Bond Future	5,108.6900	5.1087	5,213.4400	5.2134	2.050	0	0	0
2022/11/22	2032	03/08/2023	11.76	Put	Bond Future	2,689.1400	2.6891	2,615.0500	2.6150	(2.755)	0	0	0
2022/11/22	2032	02/11/2023	11.24	Call	Bond Future	3,262.8400	3.2628	3,349.1100	3.3491	2.644	0	0	0
2022/11/22	2032	02/11/2023	11.24	Put	Bond Future	3,905.0200	3.9050	3,807.2300	3.8072	(2.504)	0	0	0
2022/11/22	2032	02/11/2023			Bond Future	11.3753	84.2151	11.3364	84.3992	(0.342)	0.0000	0.0000	0
2022/11/22	2032	02/11/2023	11.23	Call	Bond Future	3,238.4600	3.2385	3,324.3300	3.3243	2.652	0	0	0
2022/11/22	2032	02/11/2023	11.23	Put	Bond Future	3,928.3500	3.9283	3,830.1600	3.8302	(2.500)	0	0	0
2022/11/22	2032	02/11/2023	11.22	Call	Bond Future	3,214.4900	3.2145	3,299.9700	3.3000	2.659	0	0	0
2022/11/22	2032	02/11/2023	11.22	Put	Bond Future	3,952.1200	3.9521	3,853.5400	3.8535	(2.494)	0	0	0
2022/11/22	2032	01/02/2024	11.84	Call	Bond Future	4,831.0100	4.8310	4,942.0200	4.9420	2.298	0	0	0
2022/11/22	2032	01/02/2024	11.84	Put	Bond Future	3,458.4800	3.4585	3,370.2700	3.3703	(2.551)	0	0	0
2022/11/22	2032	01/02/2024	11.83	Call	Bond Future	4,803.9500	4.8039	4,914.6200	4.9146	2.304	0	0	0
2022/11/22	2032	01/02/2024	11.83	Put	Bond Future	3,476.3900	3.4764	3,387.8400	3.3878	(2.547)	0	0	0
2022/11/22	2032	01/02/2024			Bond Future	11.5380	85.8121	11.4947	86.0113	(0.375)	0.0000	0.0000	0
2022/11/22	2032	01/02/2024	11.85	Call	Bond Future	4,858.1300	4.8581	4,969.4700	4.9695	2.292	0	0	0
2022/11/22	2032	01/02/2024	11.85	Put	Bond Future	3,440.6600	3.4407	3,352.7800	3.3528	(2.554)	0	0	0
2022/11/22	2033	02/02/2023			Bond Future	112.8705	112.8705	112.9690	112.9690	0.087	0.0000	0.0000	7,298
2022/11/22	2033	04/05/2023			Bond Future	113.7029	113.7029	113.7648	113.7648	0.054	0.0000	0.0000	0
2022/11/22	2033	03/08/2023			Bond Future	116.0090	116.0090	116.0495	116.0495	0.035	0.0000	0.0000	0
2022/11/22	2033	02/11/2023			Bond Future	117.0036	117.0036	117.0463	117.0463	0.036	0.0000	0.0000	0
2022/11/22	2033	01/02/2024			Bond Future	119.2538	119.2538	119.3123	119.3123	0.049	0.0000	0.0000	0
2022/11/22	2037	02/02/2023	11.03	Call	Bond Future	1,108.4600	1.1085	1,115.7600	1.1158	0.659	0	0	0
2022/11/22	2037	02/02/2023	11.03	Put	Bond Future	4,105.2300	4.1052	4,045.5300	4.0455	(1.454)	0	0	0
2022/11/22	2037	02/02/2023	11.04	Call	Bond Future	1,128.1400	1.1281	1,135.6200	1.1356	0.663	0	0	0
2022/11/22	2037	02/02/2023	11.04	Put	Bond Future	4,063.8700	4.0639	4,004.3500	4.0044	(1.465)	0	0	0
2022/11/22	2037	02/02/2023	11.97	Call	Bond Future	3,869.8000	3.8698	3,899.4200	3.8994	0.765	0	0	0
2022/11/22	2037	02/02/2023			Bond Future	11.5342	79.3386	11.5227	79.4056	(0.100)	0.0000	0.0000	132,390
2022/11/22	2037	02/02/2023	11.05	Call	Bond Future	1,148.0400	1.1480	1,155.7000	1.1557	0.667	0	0	0
2022/11/22	2037	02/02/2023	11.05	Put	Bond Future	4,022.8000	4.0228	3,963.4600	3.9635	(1.475)	0	0	0
2022/11/22	2037	02/02/2023	11.10	Call	Bond Future	1,250.9300	1.2509	1,259.5100	1.2595	0.686	0	0	577
2022/11/22	2037	02/02/2023	11.10	Put	Bond Future	3,821.8200	3.8218	3,763.4000	3.7634	(1.529)	0	0	0
2022/11/22	2037	02/02/2023	11.97	Put	Bond Future	1,408.3200	1.4083	1,370.9400	1.3709	(2.654)	0	0	577
2022/11/22	2037	04/05/2023	13.73	Put	Bond Future	757.5100	0.7575	745.1800	0.7452	(1.628)	0	0	400
2022/11/22	2037	04/05/2023	11.30	Call	Bond Future	2,687.0000	2.6870	2,693.7100	2.6937	0.250	0	0	0
2022/11/22	2037	04/05/2023	11.30	Put	Bond Future	4,781.1100	4.7811	4,747.2200	4.7472	(0.709)	0	0	0
2022/11/22	2037	04/05/2023	11.31	Call	Bond Future	2,712.7100	2.7127	2,719.5100	2.7195	0.251	0	0	0
2022/11/22	2037	04/05/2023	11.31	Put	Bond Future	4,747.8600	4.7479	4,714.0600	4.7141	(0.712)	0	0	0
2022/11/22	2037	04/05/2023	11.03	Put	Bond Future	5,752.3900	5.7524	5,716.3700	5.7164	(0.626)	0	0	0
2022/11/22	2037	04/05/2023			Bond Future	11.6619	80.8777	11.6547	80.9183	(0.061)	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
2022/11/22	2037	04/05/2023	11.78	Call	Bond Future	4,065.8900	4.0659	4,076.9900	4.0770	0.273	0	0	400
2022/11/22	2037	04/05/2023	11.78	Put	Bond Future	3,399.5700	3.3996	3,370.0700	3.3701	(0.868)	0	0	0
2022/11/22	2037	04/05/2023	13.73	Call	Bond Future	11,308.4200	11.3084	11,336.6900	11.3367	0.250	0	0	0
2022/11/22	2037	04/05/2023	11.32	Call	Bond Future	2,738.7600	2.7388	2,745.6400	2.7456	0.251	0	0	0
2022/11/22	2037	04/05/2023	11.32	Put	Bond Future	4,715.0100	4.7150	4,681.2900	4.6813	(0.715)	0	0	0
2022/11/22	2037	04/05/2023	11.03	Call	Bond Future	2,042.1800	2.0422	2,046.7600	2.0468	0.224	0	0	400
2022/11/22	2037	03/08/2023	12.13	Call	Bond Future	5,393.1500	5.3932	5,399.7600	5.3998	0.123	0	0	0
2022/11/22	2037	03/08/2023	12.13	Put	Bond Future	3,523.8800	3.5239	3,505.1400	3.5051	(0.532)	0	0	0
2022/11/22	2037	03/08/2023	12.12	Call	Bond Future	5,360.9200	5.3609	5,367.4800	5.3675	0.122	0	0	0
2022/11/22	2037	03/08/2023	12.12	Put	Bond Future	3,545.4200	3.5454	3,526.6300	3.5266	(0.530)	0	0	0
2022/11/22	2037	03/08/2023			Bond Future	11.7883	78.2425	11.7838	78.2679	(0.039)	0.0000	0.0000	0
2022/11/22	2037	03/08/2023	12.14	Call	Bond Future	5,425.7000	5.4257	5,432.3700	5.4324	0.123	0	0	0
2022/11/22	2037	03/08/2023	12.14	Put	Bond Future	3,502.7200	3.5027	3,484.0400	3.4840	(0.533)	0	0	0
2022/11/22	2037	02/11/2023	11.56	Put	Bond Future	5,452.3500	5.4524	5,431.1500	5.4312	(0.389)	0	0	0
2022/11/22	2037	02/11/2023	11.57	Call	Bond Future	3,562.2600	3.5623	3,568.6600	3.5687	0.180	0	0	0
2022/11/22	2037	02/11/2023	11.55	Put	Bond Future	5,483.1200	5.4831	5,461.8700	5.4619	(0.388)	0	0	0
2022/11/22	2037	02/11/2023			Bond Future	11.9038	79.8543	11.8988	79.8819	(0.042)	0.0000	0.0000	0
2022/11/22	2037	02/11/2023	11.56	Call	Bond Future	3,536.1700	3.5362	3,542.5200	3.5425	0.180	0	0	0
2022/11/22	2037	02/11/2023	11.57	Put	Bond Future	5,421.7300	5.4217	5,400.5800	5.4006	(0.390)	0	0	0
2022/11/22	2037	02/11/2023	11.55	Call	Bond Future	3,510.1700	3.5102	3,516.4700	3.5165	0.179	0	0	0
2022/11/22	2037	01/02/2024	12.33	Call	Bond Future	5,652.6900	5.6527	5,669.7400	5.6697	0.302	0	0	0
2022/11/22	2037	01/02/2024	12.33	Put	Bond Future	4,182.4700	4.1825	4,160.5800	4.1606	(0.523)	0	0	0
2022/11/22	2037	01/02/2024			Bond Future	12.0519	77.1140	12.0446	77.1530	(0.060)	0.0000	0.0000	0
2022/11/22	2037	01/02/2024	12.32	Call	Bond Future	5,622.2000	5.6222	5,639.1800	5.6392	0.302	0	0	0
2022/11/22	2037	01/02/2024	12.32	Put	Bond Future	4,204.1300	4.2041	4,182.1700	4.1822	(0.522)	0	0	0
2022/11/22	2037	01/02/2024	12.31	Call	Bond Future	5,591.4400	5.5914	5,608.3500	5.6084	0.302	0	0	0
2022/11/22	2037	01/02/2024	12.31	Put	Bond Future	4,225.5700	4.2256	4,203.5400	4.2035	(0.521)	0	0	0
2022/11/22	2038	02/02/2023			Bond Future	124.1332	124.1332	124.2819	124.2819	0.120	0.0000	0.0000	4,059
2022/11/22	2038	04/05/2023			Bond Future	126.5691	126.5691	126.6780	126.6780	0.086	0.0000	0.0000	1,583
2022/11/22	2038	03/08/2023			Bond Future	127.1745	127.1745	127.2602	127.2602	0.067	0.0000	0.0000	0
2022/11/22	2038	02/11/2023			Bond Future	129.8197	129.8197	129.9090	129.9090	0.069	0.0000	0.0000	0
2022/11/22	2038	01/02/2024			Bond Future	130.3112	130.3112	130.4185	130.4185	0.082	0.0000	0.0000	0
2022/11/22	2040	02/02/2023	10.93	Call	Bond Future	814.2400	0.8142	833.7600	0.8338	2.397	0	0	0
2022/11/22	2040	02/02/2023	12.24	Call	Bond Future	4,788.2700	4.7883	4,869.1800	4.8692	1.690	0	0	0
2022/11/22	2040	02/02/2023	12.24	Put	Bond Future	1,302.9000	1.3029	1,248.2500	1.2483	(4.194)	0	0	0
2022/11/22	2040	02/02/2023	12.27	Call	Bond Future	4,913.6200	4.9136	4,995.8500	4.9958	1.674	0	0	0
2022/11/22	2040	02/02/2023	12.27	Put	Bond Future	1,255.4000	1.2554	1,202.0700	1.2021	(4.248)	0	0	388
2022/11/22	2040	02/02/2023	11.12	Call	Bond Future	1,161.5600	1.1616	1,188.5300	1.1885	2.322	0	0	0
2022/11/22	2040	02/02/2023	11.12	Put	Bond Future	4,596.5700	4.5966	4,487.9800	4.4880	(2.362)	0	0	0
2022/11/22	2040	02/02/2023	11.19	Call	Bond Future	1,311.0700	1.3111	1,341.0700	1.3411	2.288	0	0	563
2022/11/22	2040	02/02/2023	11.19	Put	Bond Future	4,285.4700	4.2855	4,179.9100	4.1799	(2.463)	0	0	0
2022/11/22	2040	02/02/2023	12.07	Put	Bond Future	1,603.4000	1.6034	1,540.9700	1.5410	(3.894)	0	0	563
2022/11/22	2040	02/02/2023	10.96	Call	Bond Future	862.9600	0.8630	883.5700	0.8836	2.388	0	0	388
2022/11/22	2040	02/02/2023	10.96	Put	Bond Future	5,365.7300	5.3657	5,250.7800	5.2508	(2.142)	0	0	0
2022/11/22	2040	02/02/2023			Bond Future	11.6570	80.7048	11.6351	80.8404	(0.188)	0.0000	0.0000	121,239
2022/11/22	2040	02/02/2023	10.18	Call	Bond Future	141.4800	0.1415	144.7000	0.1447	2.276	0	0	0

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2022/11/22	2040	02/02/2023	10.18	Put	Bond Future	10,162.4700	10.1625	10,030.1300	10.0301	(1.302)	0	0	0
2022/11/22	2040	02/02/2023	10.21	Call	Bond Future	152.9700	0.1530	156.4900	0.1565	2.301	0	0	388
2022/11/22	2040	02/02/2023	10.21	Put	Bond Future	9,951.6900	9.9517	9,819.6500	9.8197	(1.327)	0	0	0
2022/11/22	2040	02/02/2023	10.93	Put	Bond Future	5,519.5600	5.5196	5,403.5200	5.4035	(2.102)	0	0	0
2022/11/22	2040	02/02/2023	12.07	Call	Bond Future	4,097.5000	4.0975	4,170.6300	4.1706	1.785	0	0	0
2022/11/22	2040	02/02/2023	11.10	Call	Bond Future	1,120.8400	1.1208	1,146.9700	1.1470	2.331	0	0	0
2022/11/22	2040	02/02/2023	11.10	Put	Bond Future	4,688.1800	4.6882	4,578.7500	4.5788	(2.334)	0	0	0
2022/11/22	2040	02/02/2023	11.11	Call	Bond Future	1,141.0200	1.1410	1,167.5700	1.1676	2.327	0	0	0
2022/11/22	2040	02/02/2023	11.11	Put	Bond Future	4,642.1500	4.6421	4,533.1400	4.5331	(2.348)	0	0	0
2022/11/22	2040	04/05/2023	12.78	Call	Bond Future	7,626.2100	7.6262	7,695.9400	7.6959	0.914	0	0	0
2022/11/22	2040	04/05/2023	12.78	Put	Bond Future	1,903.2700	1.9033	1,863.0100	1.8630	(2.115)	0	0	388
2022/11/22	2040	04/05/2023	13.45	Put	Bond Future	1,158.8200	1.1588	1,130.5900	1.1306	(2.436)	0	0	486
2022/11/22	2040	04/05/2023	11.43	Call	Bond Future	2,900.1200	2.9001	2,936.5200	2.9365	1.255	0	0	0
2022/11/22	2040	04/05/2023	11.43	Put	Bond Future	5,086.5000	5.0865	5,012.9100	5.0129	(1.447)	0	0	0
2022/11/22	2040	04/05/2023	10.73	Put	Bond Future	8,164.8900	8.1649	8,074.1700	8.0742	(1.111)	0	0	0
2022/11/22	2040	04/05/2023			Bond Future	11.7820	82.2704	11.7640	82.3803	(0.153)	0.0000	0.0000	300
2022/11/22	2040	04/05/2023	13.45	Call	Bond Future	10,365.8000	10.3658	10,447.5600	10.4476	0.789	0	0	0
2022/11/22	2040	04/05/2023	11.42	Call	Bond Future	2,872.7000	2.8727	2,908.8400	2.9088	1.258	0	0	0
2022/11/22	2040	04/05/2023	11.42	Put	Bond Future	5,122.5400	5.1225	5,048.6900	5.0487	(1.442)	0	0	0
2022/11/22	2040	04/05/2023	11.48	Call	Bond Future	3,039.4000	3.0394	3,077.1300	3.0771	1.241	0	0	486
2022/11/22	2040	04/05/2023	11.48	Put	Bond Future	4,909.6000	4.9096	4,837.3400	4.8373	(1.472)	0	0	0
2022/11/22	2040	04/05/2023	10.73	Call	Bond Future	1,345.2100	1.3452	1,364.4800	1.3645	1.432	0	0	486
2022/11/22	2040	04/05/2023	10.92	Call	Bond Future	1,693.4200	1.6934	1,716.9300	1.7169	1.388	0	0	388
2022/11/22	2040	04/05/2023	10.92	Put	Bond Future	7,216.2900	7.2163	7,129.8100	7.1298	(1.198)	0	0	0
2022/11/22	2040	04/05/2023	11.41	Call	Bond Future	2,845.4200	2.8454	2,881.2900	2.8813	1.261	0	0	0
2022/11/22	2040	04/05/2023	11.41	Put	Bond Future	5,158.8100	5.1588	5,084.6900	5.0847	(1.437)	0	0	0
2022/11/22	2040	04/05/2023	10.17	Call	Bond Future	666.6000	0.6666	676.4000	0.6764	1.470	0	0	388
2022/11/22	2040	04/05/2023	10.17	Put	Bond Future	11,489.0400	11.4890	11,388.8500	11.3888	(0.872)	0	0	0
2022/11/22	2040	03/08/2023	12.23	Call	Bond Future	5,799.8100	5.7998	5,847.5000	5.8475	0.822	0	0	0
2022/11/22	2040	03/08/2023	12.23	Put	Bond Future	3,901.4800	3.9015	3,853.3300	3.8533	(1.234)	0	0	0
2022/11/22	2040	03/08/2023			Bond Future	11.9059	79.4128	11.8899	79.5086	(0.135)	0.0000	0.0000	0
2022/11/22	2040	03/08/2023	12.22	Call	Bond Future	5,765.6400	5.7656	5,813.1500	5.8132	0.824	0	0	0
2022/11/22	2040	03/08/2023	12.22	Put	Bond Future	3,924.8100	3.9248	3,876.4800	3.8765	(1.231)	0	0	0
2022/11/22	2040	03/08/2023	12.21	Call	Bond Future	5,731.5400	5.7315	5,778.8700	5.7789	0.826	0	0	0
2022/11/22	2040	03/08/2023	12.21	Put	Bond Future	3,948.2700	3.9483	3,899.7600	3.8998	(1.229)	0	0	0
2022/11/22	2040	02/11/2023	11.59	Call	Bond Future	3,806.0300	3.8060	3,843.7300	3.8437	0.991	0	0	0
2022/11/22	2040	02/11/2023	11.60	Put	Bond Future	6,354.9800	6.3550	6,293.3300	6.2933	(0.970)	0	0	0
2022/11/22	2040	02/11/2023	11.58	Call	Bond Future	3,778.6200	3.7786	3,816.1400	3.8161	0.993	0	0	0
2022/11/22	2040	02/11/2023	11.58	Put	Bond Future	6,423.9300	6.4239	6,361.9000	6.3619	(0.966)	0	0	0
2022/11/22	2040	02/11/2023			Bond Future	12.0188	81.0488	12.0019	81.1483	(0.141)	0.0000	0.0000	0
2022/11/22	2040	02/11/2023	11.59	Put	Bond Future	6,389.5300	6.3895	6,327.6800	6.3277	(0.968)	0	0	0
2022/11/22	2040	02/11/2023	11.60	Call	Bond Future	3,833.2100	3.8332	3,871.1100	3.8711	0.989	0	0	0
2022/11/22	2040	01/02/2024	12.34	Call	Bond Future	5,957.7200	5.9577	6,015.1900	6.0152	0.965	0	0	0
2022/11/22	2040	01/02/2024	12.34	Put	Bond Future	4,947.0500	4.9470	4,892.0300	4.8920	(1.112)	0	0	0
2022/11/22	2040	01/02/2024	12.33	Call	Bond Future	5,925.8200	5.9258	5,983.1100	5.9831	0.967	0	0	0
2022/11/22	2040	01/02/2024	12.33	Put	Bond Future	4,971.5800	4.9716	4,916.3800	4.9164	(1.110)	0	0	0
2022/11/22	2040	01/02/2024			Bond Future	12.1626	78.0807	12.1431	78.1932	(0.160)	0.0000	0.0000	0
2022/11/22	2040	01/02/2024	12.35	Call	Bond Future	5,989.6700	5.9897	6,047.3200	6.0473	0.962	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/22	2040	01/02/2024	12.35	Put	Bond Future	4,922.6300	4.9226	4,867.7900	4.8678	(1.114)	0	0	0
2022/11/22	2044	02/02/2023	10.30	Call	Bond Future	241.2200	0.2412	232.3500	0.2323	(3.677)	0	0	2,840
2022/11/22	2044	02/02/2023	10.30	Put	Bond Future	9,050.1300	9.0501	9,066.8500	9.0668	0.185	0	0	0
2022/11/22	2044	02/02/2023	11.00	Call	Bond Future	1,112.4200	1.1124	1,090.1400	1.0901	(2.003)	0	0	2,840
2022/11/22	2044	02/02/2023	11.00	Put	Bond Future	4,848.6400	4.8486	4,851.9500	4.8519	0.068	0	0	0
2022/11/22	2044	02/02/2023	12.00	Call	Bond Future	4,279.8000	4.2798	4,245.4200	4.2454	(0.803)	0	0	0
2022/11/22	2044	02/02/2023	12.00	Put	Bond Future	1,572.4500	1.5725	1,563.6600	1.5637	(0.559)	0	0	4,000
2022/11/22	2044	02/02/2023	11.20	Put	Bond Future	3,945.9400	3.9459	3,945.4500	3.9455	(0.012)	0	0	0
2022/11/22	2044	02/02/2023	11.75	Put	Bond Future	2,124.5000	2.1245	2,117.0200	2.1170	(0.352)	0	0	2,500
2022/11/22	2044	02/02/2023	11.90	Call	Bond Future	3,877.5300	3.8775	3,843.5400	3.8435	(0.877)	0	0	0
2022/11/22	2044	02/02/2023	11.90	Put	Bond Future	1,775.7200	1.7757	1,767.3200	1.7673	(0.473)	0	0	0
2022/11/22	2044	02/02/2023	11.14	Call	Bond Future	1,422.9300	1.4229	1,397.9300	1.3979	(1.757)	0	0	0
2022/11/22	2044	02/02/2023	11.14	Put	Bond Future	4,202.8700	4.2029	4,203.4600	4.2035	0.014	0	0	0
2022/11/22	2044	02/02/2023	11.15	Call	Bond Future	1,446.9500	1.4469	1,421.7600	1.4218	(1.741)	0	0	0
2022/11/22	2044	02/02/2023	11.15	Put	Bond Future	4,159.2900	4.1593	4,159.6900	4.1597	0.010	0	0	0
2022/11/22	2044	02/02/2023			Bond Future	11.5631	78.1373	11.5671	78.1117	0.035	0.0000	0.0000	92,106
2022/11/22	2044	02/02/2023	10.75	Call	Bond Future	682.9800	0.6830	665.8200	0.6658	(2.513)	0	0	2,500
2022/11/22	2044	02/02/2023	10.75	Put	Bond Future	6,173.9100	6.1739	6,182.3400	6.1823	0.137	0	0	0
2022/11/22	2044	02/02/2023	11.20	Call	Bond Future	1,570.1900	1.5702	1,544.1100	1.5441	(1.661)	0	0	0
2022/11/22	2044	02/02/2023	11.75	Call	Bond Future	3,302.4900	3.3025	3,269.4200	3.2694	(1.001)	0	0	0
2022/11/22	2044	02/02/2023	11.16	Call	Bond Future	1,471.0800	1.4711	1,445.7100	1.4457	(1.725)	0	0	0
2022/11/22	2044	02/02/2023	11.16	Put	Bond Future	4,115.9100	4.1159	4,116.1300	4.1161	0.005	0	0	0
2022/11/22	2044	04/05/2023	11.75	Put	Bond Future	3,908.0800	3.9081	3,919.9300	3.9199	0.303	0	0	4,115
2022/11/22	2044	04/05/2023	11.41	Call	Bond Future	3,270.2800	3.2703	3,233.6400	3.2336	(1.120)	0	0	0
2022/11/22	2044	04/05/2023	11.41	Put	Bond Future	4,979.8600	4.9799	4,996.6000	4.9966	0.336	0	0	0
2022/11/22	2044	04/05/2023	11.42	Call	Bond Future	3,300.3300	3.3003	3,263.5400	3.2635	(1.115)	0	0	0
2022/11/22	2044	04/05/2023	11.42	Put	Bond Future	4,944.8700	4.9449	4,961.4600	4.9615	0.335	0	0	0
2022/11/22	2044	04/05/2023			Bond Future	11.6775	79.6530	11.6860	79.5996	0.073	0.0000	0.0000	0
2022/11/22	2044	04/05/2023	12.25	Call	Bond Future	6,179.2500	6.1792	6,132.2000	6.1322	(0.761)	0	0	0
2022/11/22	2044	04/05/2023	12.25	Put	Bond Future	2,721.0600	2.7211	2,727.3900	2.7274	0.233	0	0	1,500
2022/11/22	2044	04/05/2023	11.43	Call	Bond Future	3,330.5100	3.3305	3,293.5600	3.2936	(1.109)	0	0	0
2022/11/22	2044	04/05/2023	11.43	Put	Bond Future	4,910.1000	4.9101	4,926.5300	4.9265	0.335	0	0	0
2022/11/22	2044	04/05/2023	11.75	Call	Bond Future	4,360.9300	4.3609	4,319.4000	4.3194	(0.952)	0	0	0
2022/11/22	2044	04/05/2023	12.00	Call	Bond Future	5,243.3800	5.2434	5,198.8300	5.1988	(0.850)	0	0	0
2022/11/22	2044	04/05/2023	12.00	Put	Bond Future	3,262.7100	3.2627	3,271.5400	3.2715	0.271	0	0	4,115
2022/11/22	2044	03/08/2023	12.15	Call	Bond Future	6,048.2900	6.0483	5,996.6900	5.9967	(0.853)	0	0	0
2022/11/22	2044	03/08/2023	12.15	Put	Bond Future	3,881.1500	3.8812	3,899.7700	3.8998	0.480	0	0	0
2022/11/22	2044	03/08/2023	12.16	Call	Bond Future	6,083.9400	6.0839	6,032.2100	6.0322	(0.850)	0	0	0
2022/11/22	2044	03/08/2023	12.16	Put	Bond Future	3,858.0300	3.8580	3,876.5200	3.8765	0.479	0	0	0
2022/11/22	2044	03/08/2023			Bond Future	11.7902	76.8682	11.8016	76.7979	0.097	0.0000	0.0000	0
2022/11/22	2044	03/08/2023	12.17	Call	Bond Future	6,119.3900	6.1194	6,067.5400	6.0675	(0.847)	0	0	0
2022/11/22	2044	03/08/2023	12.17	Put	Bond Future	3,834.7900	3.8348	3,853.1600	3.8532	0.479	0	0	0
2022/11/22	2044	02/11/2023	11.57	Call	Bond Future	4,341.9300	4.3419	4,301.3800	4.3014	(0.934)	0	0	0
2022/11/22	2044	02/11/2023	11.57	Put	Bond Future	6,344.3700	6.3444	6,373.8000	6.3738	0.464	0	0	0
2022/11/22	2044	02/11/2023			Bond Future	11.8924	78.4517	11.9039	78.3818	0.097	0.0000	0.0000	0
2022/11/22	2044	02/11/2023	11.55	Call	Bond Future	4,283.4100	4.2834	4,243.1500	4.2431	(0.940)	0	0	0
2022/11/22	2044	02/11/2023	11.55	Put	Bond Future	6,412.9400	6.4129	6,442.6600	6.4427	0.463	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
2022/11/22	2044	02/11/2023	11.56	Call	Bond Future	4,312.4800	4.3125	4,272.0700	4.2721	(0.937)	0	0	0
2022/11/22	2044	02/11/2023	11.56	Put	Bond Future	6,378.4200	6.3784	6,407.9900	6.4080	0.464	0	0	0
2022/11/22	2044	01/02/2024	12.29	Call	Bond Future	6,527.9800	6.5280	6,486.3100	6.4863	(0.638)	0	0	0
2022/11/22	2044	01/02/2024	12.29	Put	Bond Future	4,961.2600	4.9613	4,980.2100	4.9802	0.382	0	0	0
2022/11/22	2044	01/02/2024			Bond Future	12.0227	75.5595	12.0329	75.4989	0.085	0.0000	0.0000	0
2022/11/22	2044	01/02/2024	12.27	Call	Bond Future	6,461.4700	6.4615	6,420.0000	6.4200	(0.642)	0	0	0
2022/11/22	2044	01/02/2024	12.27	Put	Bond Future	5,010.0900	5.0101	5,029.2400	5.0292	0.382	0	0	0
2022/11/22	2044	01/02/2024	12.28	Call	Bond Future	6,494.7000	6.4947	6,453.1300	6.4531	(0.640)	0	0	0
2022/11/22	2044	01/02/2024	12.28	Put	Bond Future	4,985.6100	4.9856	5,004.6600	5.0047	0.382	0	0	0
2022/11/22	2046	02/02/2023			Bond Future	109.7819	109.7819	110.3919	110.3919	0.556	0.0000	0.0000	13,076
2022/11/22	2046	04/05/2023			Bond Future	109.9058	109.9058	110.4903	110.4903	0.532	0.0000	0.0000	4,935
2022/11/22	2046	03/08/2023			Bond Future	112.1353	112.1353	112.7096	112.7096	0.512	0.0000	0.0000	0
2022/11/22	2046	02/11/2023			Bond Future	112.3833	112.3833	112.9706	112.9706	0.523	0.0000	0.0000	0
2022/11/22	2046	01/02/2024			Bond Future	114.5435	114.5435	115.1568	115.1568	0.535	0.0000	0.0000	0
2022/11/22	2050	02/02/2023			Bond Future	110.8340	110.8340	109.8522	109.8522	(0.886)	0.0000	0.0000	9,301
2022/11/22	2050	04/05/2023			Bond Future	113.0085	113.0085	111.9700	111.9700	(0.919)	0.0000	0.0000	3,359
2022/11/22	2050	03/08/2023			Bond Future	113.1174	113.1174	112.0354	112.0354	(0.957)	0.0000	0.0000	0
2022/11/22	2050	02/11/2023			Bond Future	115.4703	115.4703	114.3674	114.3674	(0.955)	0.0000	0.0000	0
2022/11/22	2050	01/02/2024			Bond Future	115.4576	115.4576	114.3478	114.3478	(0.961)	0.0000	0.0000	0
2022/11/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	AL37	02/02/2023			Index Future	854.6800	854.6800	856.5900	856.5900	0.223	0.0000	0.0000	0
2022/11/22	AL37	04/05/2023			Index Future	871.2280	871.2280	872.8860	872.8860	0.190	0.0000	0.0000	0
2022/11/22	AL37	03/08/2023			Index Future	888.6890	888.6890	890.2050	890.2050	0.171	0.0000	0.0000	0
2022/11/22	AL37	02/11/2023			Index Future	906.9650	906.9650	908.5210	908.5210	0.172	0.0000	0.0000	0
2022/11/22	AL37	01/02/2024			Index Future	924.2340	924.2340	925.9320	925.9320	0.184	0.0000	0.0000	0
2022/11/22	AL7T	02/02/2023			Index Future	978.8520	978.8520	982.0980	982.0980	0.332	0.0000	0.0000	0
2022/11/22	AL7T	04/05/2023			Index Future	997.8050	997.8050	1,000.7820	1,000.7820	0.298	0.0000	0.0000	0
2022/11/22	AL7T	03/08/2023			Index Future	1,017.8020	1,017.8020	1,020.6390	1,020.6390	0.279	0.0000	0.0000	0
2022/11/22	AL7T	02/11/2023			Index Future	1,038.7340	1,038.7340	1,041.6390	1,041.6390	0.280	0.0000	0.0000	0
2022/11/22	AL7T	01/02/2024			Index Future	1,058.5110	1,058.5110	1,061.6000	1,061.6000	0.292	0.0000	0.0000	0
2022/11/22	ALBI	02/02/2023			Index Future	859.3990	859.3990	861.2960	861.2960	0.221	0.0000	0.0000	107
2022/11/22	ALBI	04/05/2023			Index Future	876.0390	876.0390	877.6810	877.6810	0.187	0.0000	0.0000	0
2022/11/22	ALBI	03/08/2023			Index Future	893.5950	893.5950	895.0960	895.0960	0.168	0.0000	0.0000	0
2022/11/22	ALBI	02/11/2023			Index Future	911.9730	911.9730	913.5130	913.5130	0.169	0.0000	0.0000	0
2022/11/22	ALBI	01/02/2024			Index Future	929.3370	929.3370	931.0190	931.0190	0.181	0.0000	0.0000	0
2022/11/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/22	ES33	02/02/2023			Bond Future	12.3495	74.7433	12.3426	74.7755	(0.056)	0.0000	0.0000	350
2022/11/22	ES33	04/05/2023			Bond Future	12.5186	72.4161	12.5168	72.4238	(0.014)	0.0000	0.0000	0
2022/11/22	ES33	03/08/2023			Bond Future	12.6836	73.8858	12.6850	73.8793	0.012	0.0000	0.0000	0
2022/11/22	ES33	02/11/2023			Bond Future	12.8519	71.6282	12.8531	71.6230	0.009	0.0000	0.0000	0
2022/11/22	ES33	01/02/2024			Bond Future	13.0609	73.0017	13.0598	73.0062	(0.008)	0.0000	0.0000	0
2022/11/22	ES42	02/02/2023			Bond Future	12.5634	73.1902	12.5670	73.1705	0.029	0.0000	0.0000	4,195
2022/11/22	ES42	04/05/2023			Bond Future	12.7158	70.3634	12.7242	70.3184	0.067	0.0000	0.0000	0
2022/11/22	ES42	03/08/2023			Bond Future	12.8603	71.7922	12.8718	71.7323	0.089	0.0000	0.0000	0
2022/11/22	ES42	02/11/2023			Bond Future	13.0072	69.0235	13.0189	68.9637	0.090	0.0000	0.0000	0
2022/11/22	ES42	01/02/2024			Bond Future	13.1801	70.3450	13.1903	70.2939	0.077	0.0000	0.0000	0
2022/11/22	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/22	GOVI	02/02/2023	850.82	Put	GOVI	36,690.0000	3.6690	17,000.0000	1.7000	(53.666)	0	0	0
2022/11/22	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/22	GOVI	02/02/2023	850.83	Put	GOVI	36,790.0000	3.6790	17,100.0000	1.7100	(53.520)	0	0	0
2022/11/22	GOVI	02/02/2023			GOVI	847.1510	847.1510	849.1200	849.1200	0.232	0.0000	0.0000	835
2022/11/22	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/22	GOVI	02/02/2023	850.84	Put	GOVI	36,890.0000	3.6890	17,200.0000	1.7200	(53.375)	0	0	0
2022/11/22	GOVI	04/05/2023	852.86	Call	GOVI	106,930.0000	10.6930	124,140.0000	12.4140	16.095	0	0	0
2022/11/22	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/22	GOVI	04/05/2023	852.87	Call	GOVI	106,830.0000	10.6830	124,040.0000	12.4040	16.110	0	0	0
2022/11/22	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/22	GOVI	04/05/2023			GOVI	863.5530	863.5530	865.2740	865.2740	0.199	0.0000	0.0000	0
2022/11/22	GOVI	04/05/2023	852.88	Call	GOVI	106,730.0000	10.6730	123,940.0000	12.3940	16.125	0	0	0
2022/11/22	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/22	GOVI	03/08/2023	837.21	Call	GOVI	436,500.0000	43.6500	452,320.0000	45.2320	3.624	0	0	0
2022/11/22	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/22	GOVI	03/08/2023	837.22	Call	GOVI	436,400.0000	43.6400	452,220.0000	45.2220	3.625	0	0	0
2022/11/22	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/22	GOVI	03/08/2023			GOVI	880.8600	880.8600	882.4420	882.4420	0.180	0.0000	0.0000	0
2022/11/22	GOVI	03/08/2023	837.23	Call	GOVI	436,300.0000	43.6300	452,120.0000	45.2120	3.626	0	0	0
2022/11/22	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/22	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/22	GOVI	02/11/2023	885.82	Call	GOVI	131,560.0000	13.1560	147,790.0000	14.7790	12.337	0	0	0
2022/11/22	GOVI	02/11/2023			GOVI	898.9760	898.9760	900.5990	900.5990	0.181	0.0000	0.0000	0
2022/11/22	GOVI	02/11/2023	885.80	Call	GOVI	131,760.0000	13.1760	147,990.0000	14.7990	12.318	0	0	0
2022/11/22	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/22	GOVI	02/11/2023	885.81	Call	GOVI	131,660.0000	13.1660	147,890.0000	14.7890	12.327	0	0	0
2022/11/22	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/22	GOVI	01/02/2024	880.00	Call	GOVI	360,920.0000	36.0920	378,580.0000	37.8580	4.893	0	0	0
2022/11/22	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/22	GOVI	01/02/2024			GOVI	916.0920	916.0920	917.8580	917.8580	0.193	0.0000	0.0000	0
2022/11/22	GOVI	01/02/2024	879.98	Call	GOVI	361,120.0000	36.1120	378,780.0000	37.8780	4.890	0	0	0
2022/11/22	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/22	GOVI	01/02/2024	879.99	Call	GOVI	361,020.0000	36.1020	378,680.0000	37.8680	4.892	0	0	0
2022/11/22	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/22	IGOV	02/02/2023			Index Future	315.7440	315.7440	315.5170	315.5170	(0.072)	0.0000	0.0000	662
2022/11/22	IGOV	04/05/2023			Index Future	321.9340	321.9340	321.5960	321.5960	(0.105)	0.0000	0.0000	16
2022/11/22	IGOV	03/08/2023			Index Future	328.4600	328.4600	328.0520	328.0520	(0.124)	0.0000	0.0000	0
2022/11/22	IGOV	02/11/2023			Index Future	335.2880	335.2880	334.8750	334.8750	(0.123)	0.0000	0.0000	0
2022/11/22	IGOV	01/02/2024			Index Future	341.7440	341.7440	341.3640	341.3640	(0.111)	0.0000	0.0000	0
2022/11/22	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/22	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/22	JBAF	21/12/2022			Jibar Tradeable Future	7.1150	92.8850	7.1050	92.8950	(0.141)	0.0000	0.0000	68
2022/11/22	JBAF	18/01/2023			Jibar Tradeable Future	7.1550	92.8450	7.1500	92.8500	(0.070)	0.0000	0.0000	0
2022/11/22	JBAF	15/02/2023			Jibar Tradeable Future	7.4650	92.5350	7.4550	92.5450	(0.134)	0.0000	0.0000	0
2022/11/22	JBAF	15/03/2023			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2022/11/22	JBAF	19/04/2023			Jibar Tradeable Future	7.6050	92.3950	7.6100	92.3900	0.066	0.0000	0.0000	0
2022/11/22	JBAF	17/05/2023			Jibar Tradeable Future	7.6250	92.3750	7.6300	92.3700	0.066	0.0000	0.0000	0
2022/11/22	JBAF	21/06/2023			Jibar Tradeable Future	7.6900	92.3100	7.6750	92.3250	(0.195)	0.0000	0.0000	0
2022/11/22	JBAF	20/09/2023			Jibar Tradeable Future	7.7700	92.2300	7.7250	92.2750	(0.579)	0.0000	0.0000	75
2022/11/22	JBAF	20/12/2023			Jibar Tradeable Future	7.8250	92.1750	7.7500	92.2500	(0.958)	0.0000	0.0000	272
2022/11/22	JBAF	20/03/2024			Jibar Tradeable Future	7.8200	92.1800	7.7500	92.2500	(0.895)	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
2022/11/22	JBAF	19/06/2024			Jibar Tradeable Future	7.8200	92.1800	7.7500	92.2500	(0.895)	0.0000	0.0000	0
2022/11/22	JBAF	18/09/2024			Jibar Tradeable Future	7.8000	92.2000	7.7250	92.2750	(0.962)	0.0000	0.0000	0
2022/11/22	R035	02/02/2023	9.81	Call	Bond Future	91.8300	0.0918	102.1100	0.1021	11.195	0	0	582
2022/11/22	R035	02/02/2023	9.81	Put	Bond Future	9,855.6800	9.8557	9,562.6900	9.5627	(2.973)	0	0	0
2022/11/22	R035	02/02/2023	9.85	Call	Bond Future	102.4500	0.1024	113.8200	0.1138	11.098	0	0	0
2022/11/22	R035	02/02/2023	9.89	Call	Bond Future	114.0900	0.1141	126.6500	0.1266	11.009	0	0	388
2022/11/22	R035	02/02/2023	9.89	Put	Bond Future	9,347.0600	9.3471	9,056.3500	9.0563	(3.110)	0	0	0
2022/11/22	R035	02/02/2023	11.94	Call	Bond Future	4,250.8100	4.2508	4,452.1900	4.4522	4.737	0	0	0
2022/11/22	R035	02/02/2023	13.22	Put	Bond Future	213.1300	0.2131	187.6700	0.1877	(11.946)	0	0	976
2022/11/22	R035	02/02/2023	10.88	Call	Bond Future	1,075.3900	1.0754	1,158.3900	1.1584	7.718	0	0	0
2022/11/22	R035	02/02/2023	10.88	Put	Bond Future	4,074.1300	4.0741	3,853.8600	3.8539	(5.407)	0	0	0
2022/11/22	R035	02/02/2023	10.66	Call	Bond Future	708.9200	0.7089	769.2000	0.7692	8.503	0	0	0
2022/11/22	R035	02/02/2023	10.66	Put	Bond Future	5,041.1000	5.0411	4,798.1100	4.7981	(4.820)	0	0	582
2022/11/22	R035	02/02/2023	10.30	Put	Bond Future	6,893.7200	6.8937	6,621.6400	6.6216	(3.947)	0	0	0
2022/11/22	R035	02/02/2023	10.60	Call	Bond Future	627.3600	0.6274	682.0600	0.6821	8.719	0	0	0
2022/11/22	R035	02/02/2023	10.60	Put	Bond Future	5,328.2200	5.3282	5,079.6500	5.0796	(4.665)	0	0	0
2022/11/22	R035	02/02/2023	10.64	Put	Bond Future	5,135.7900	5.1358	4,890.9100	4.8909	(4.768)	0	0	0
2022/11/22	R035	02/02/2023			Bond Future	11.3927	87.6202	11.3397	87.9235	(0.465)	0.0000	0.0000	161,643
2022/11/22	R035	02/02/2023	9.85	Put	Bond Future	9,600.3400	9.6003	9,308.4400	9.3084	(3.041)	0	0	0
2022/11/22	R035	02/02/2023	11.94	Put	Bond Future	1,210.3100	1.2103	1,108.4200	1.1084	(8.419)	0	0	0
2022/11/22	R035	02/02/2023	11.98	Call	Bond Future	4,406.9200	4.4069	4,612.0300	4.6120	4.654	0	0	0
2022/11/22	R035	02/02/2023	11.98	Put	Bond Future	1,150.4300	1.1504	1,052.2700	1.0523	(8.532)	0	0	388
2022/11/22	R035	02/02/2023	13.22	Call	Bond Future	9,771.5000	9.7715	10,049.3100	10.0493	2.843	0	0	0
2022/11/22	R035	02/02/2023	11.05	Call	Bond Future	1,432.9700	1.4330	1,535.2600	1.5353	7.138	0	0	976
2022/11/22	R035	02/02/2023	11.05	Put	Bond Future	3,420.7900	3.4208	3,219.8100	3.2198	(5.875)	0	0	0
2022/11/22	R035	02/02/2023	11.06	Call	Bond Future	1,456.1100	1.4561	1,559.5500	1.5596	7.104	0	0	0
2022/11/22	R035	02/02/2023	11.06	Put	Bond Future	3,384.9800	3.3850	3,185.1500	3.1851	(5.903)	0	0	582
2022/11/22	R035	02/02/2023	10.86	Call	Bond Future	1,037.5700	1.0376	1,118.3800	1.1184	7.788	0	0	0
2022/11/22	R035	02/02/2023	10.86	Put	Bond Future	4,156.3500	4.1563	3,933.8900	3.9339	(5.352)	0	0	0
2022/11/22	R035	02/02/2023	10.87	Call	Bond Future	1,056.4400	1.0564	1,138.3500	1.1383	7.753	0	0	0
2022/11/22	R035	02/02/2023	10.87	Put	Bond Future	4,115.1700	4.1152	3,893.8100	3.8938	(5.379)	0	0	0
2022/11/22	R035	02/02/2023	10.30	Call	Bond Future	316.5100	0.3165	347.7000	0.3477	9.854	0	0	976
2022/11/22	R035	02/02/2023	10.64	Call	Bond Future	680.9600	0.6810	739.3500	0.7394	8.575	0	0	388
2022/11/22	R035	04/05/2023	11.22	Put	Bond Future	4,498.6600	4.4987	4,334.4600	4.3345	(3.650)	0	0	0
2022/11/22	R035	04/05/2023	12.46	Call	Bond Future	6,847.4400	6.8474	7,040.2600	7.0403	2.816	0	0	0
2022/11/22	R035	04/05/2023	12.46	Put	Bond Future	1,819.0200	1.8190	1,732.0500	1.7321	(4.781)	0	0	388
2022/11/22	R035	04/05/2023	13.18	Call	Bond Future	9,638.8600	9.6389	9,862.2900	9.8623	2.318	0	0	0
2022/11/22	R035	04/05/2023	13.18	Put	Bond Future	1,049.3100	1.0493	992.9500	0.9930	(5.371)	0	0	491
2022/11/22	R035	04/05/2023	11.17	Call	Bond Future	2,667.8400	2.6678	2,779.8900	2.7799	4.200	0	0	491
2022/11/22	R035	04/05/2023	11.20	Call	Bond Future	2,745.1100	2.7451	2,859.2900	2.8593	4.159	0	0	0
2022/11/22	R035	04/05/2023	11.21	Call	Bond Future	2,771.1200	2.7711	2,886.0000	2.8860	4.146	0	0	0
2022/11/22	R035	04/05/2023	10.60	Call	Bond Future	1,444.4400	1.4444	1,517.1700	1.5172	5.035	0	0	388
2022/11/22	R035	04/05/2023	10.60	Put	Bond Future	6,821.7600	6.8218	6,614.7000	6.6147	(3.035)	0	0	0
2022/11/22	R035	04/05/2023			Bond Future	11.5199	84.8158	11.4700	85.0956	(0.433)	0.0000	0.0000	0
2022/11/22	R035	04/05/2023	11.22	Call	Bond Future	2,797.2500	2.7973	2,912.8400	2.9128	4.132	0	0	0
2022/11/22	R035	04/05/2023	11.17	Put	Bond Future	4,657.6400	4.6576	4,489.9000	4.4899	(3.601)	0	0	0
2022/11/22	R035	04/05/2023	11.20	Put	Bond Future	4,561.7100	4.5617	4,396.1000	4.3961	(3.630)	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
2022/11/22	R035	04/05/2023	11.21	Put	Bond Future	4,530.1000	4.5301	4,365.1900	4.3652	(3.640)	0	0	0
2022/11/22	R035	04/05/2023	9.85	Call	Bond Future	544.2100	0.5442	577.3400	0.5773	6.088	0	0	388
2022/11/22	R035	04/05/2023	9.85	Put	Bond Future	10,672.9500	10.6730	10,426.2900	10.4263	(2.311)	0	0	0
2022/11/22	R035	04/05/2023	10.42	Call	Bond Future	1,155.5100	1.1555	1,216.9400	1.2169	5.316	0	0	491
2022/11/22	R035	04/05/2023	10.42	Put	Bond Future	7,641.8400	7.6418	7,423.4800	7.4235	(2.857)	0	0	0
2022/11/22	R035	03/08/2023	12.00	Call	Bond Future	5,353.6900	5.3537	5,506.3800	5.5064	2.852	0	0	0
2022/11/22	R035	03/08/2023	12.00	Put	Bond Future	3,431.4400	3.4314	3,315.6800	3.3157	(3.374)	0	0	0
2022/11/22	R035	03/08/2023			Bond Future	11.6434	86.5173	11.5945	86.7858	(0.420)	0.0000	0.0000	0
2022/11/22	R035	03/08/2023	11.98	Call	Bond Future	5,289.5700	5.2896	5,441.2500	5.4413	2.868	0	0	0
2022/11/22	R035	03/08/2023	11.98	Put	Bond Future	3,473.4300	3.4734	3,356.6600	3.3567	(3.362)	0	0	0
2022/11/22	R035	03/08/2023	11.99	Call	Bond Future	5,321.4500	5.3214	5,473.6400	5.4736	2.860	0	0	0
2022/11/22	R035	03/08/2023	11.99	Put	Bond Future	3,452.2300	3.4522	3,335.9700	3.3360	(3.368)	0	0	0
2022/11/22	R035	02/11/2023	11.41	Call	Bond Future	3,358.3200	3.3583	3,478.3100	3.4783	3.573	0	0	0
2022/11/22	R035	02/11/2023	11.41	Put	Bond Future	5,317.9000	5.3179	5,162.2400	5.1622	(2.927)	0	0	0
2022/11/22	R035	02/11/2023	11.42	Call	Bond Future	3,383.6500	3.3837	3,504.2100	3.5042	3.563	0	0	0
2022/11/22	R035	02/11/2023	11.42	Put	Bond Future	5,287.7200	5.2877	5,132.6300	5.1326	(2.933)	0	0	0
2022/11/22	R035	02/11/2023			Bond Future	11.7687	83.7935	11.7175	84.0691	(0.435)	0.0000	0.0000	0
2022/11/22	R035	02/11/2023	11.43	Call	Bond Future	3,409.0700	3.4091	3,530.2000	3.5302	3.553	0	0	0
2022/11/22	R035	02/11/2023	11.43	Put	Bond Future	5,257.6700	5.2577	5,103.1500	5.1031	(2.939)	0	0	0
2022/11/22	R035	01/02/2024	12.18	Put	Bond Future	4,125.6300	4.1256	3,996.1900	3.9962	(3.137)	0	0	0
2022/11/22	R035	01/02/2024	12.19	Call	Bond Future	5,451.4200	5.4514	5,614.9300	5.6149	2.999	0	0	0
2022/11/22	R035	01/02/2024	12.19	Put	Bond Future	4,104.4800	4.1045	3,975.5300	3.9755	(3.142)	0	0	0
2022/11/22	R035	01/02/2024			Bond Future	11.9303	85.3828	11.8747	85.6753	(0.466)	0.0000	0.0000	0
2022/11/22	R035	01/02/2024	12.18	Call	Bond Future	5,421.2800	5.4213	5,584.3000	5.5843	3.007	0	0	0
2022/11/22	R035	01/02/2024	12.20	Call	Bond Future	5,481.6100	5.4816	5,645.6200	5.6456	2.992	0	0	0
2022/11/22	R035	01/02/2024	12.20	Put	Bond Future	4,083.4400	4.0834	3,954.9900	3.9550	(3.146)	0	0	0
2022/11/22	R186	02/02/2023	8.32	Call	Bond Future	480.2500	0.4802	547.5800	0.5476	14.020	0	0	0
2022/11/22	R186	02/02/2023	8.32	Put	Bond Future	2,154.4700	2.1545	1,971.3300	1.9713	(8.500)	0	0	0
2022/11/22	R186	02/02/2023	8.33	Call	Bond Future	490.1900	0.4902	558.5500	0.5585	13.946	0	0	0
2022/11/22	R186	02/02/2023	8.33	Put	Bond Future	2,130.4700	2.1305	1,948.3600	1.9484	(8.548)	0	0	0
2022/11/22	R186	02/02/2023			Bond Future	8.8181	106.7758	8.7429	107.0262	(0.852)	0.0000	0.0000	77,526
2022/11/22	R186	02/02/2023	8.34	Call	Bond Future	500.2800	0.5003	569.6700	0.5697	13.870	0	0	0
2022/11/22	R186	02/02/2023	8.34	Put	Bond Future	2,106.6300	2.1066	1,925.5500	1.9256	(8.596)	0	0	0
2022/11/22	R186	04/05/2023	8.83	Put	Bond Future	1,709.1300	1.7091	1,594.1800	1.5942	(6.726)	0	0	0
2022/11/22	R186	04/05/2023	8.84	Call	Bond Future	1,504.0300	1.5040	1,608.2500	1.6082	6.929	0	0	0
2022/11/22	R186	04/05/2023			Bond Future	8.9006	108.8454	8.8309	109.0639	(0.783)	0.0000	0.0000	12,188
2022/11/22	R186	04/05/2023	8.82	Call	Bond Future	1,471.8800	1.4719	1,574.7300	1.5747	6.988	0	0	0
2022/11/22	R186	04/05/2023	8.82	Put	Bond Future	1,724.6400	1.7246	1,609.0000	1.6090	(6.705)	0	0	0
2022/11/22	R186	04/05/2023	8.83	Call	Bond Future	1,487.7600	1.4878	1,591.3000	1.5913	6.959	0	0	0
2022/11/22	R186	04/05/2023	8.84	Put	Bond Future	1,694.0300	1.6940	1,579.7600	1.5798	(6.745)	0	0	0
2022/11/22	R186	03/08/2023	9.73	Put	Bond Future	1,153.4500	1.1534	1,085.3100	1.0853	(5.907)	0	0	0
2022/11/22	R186	03/08/2023	9.74	Call	Bond Future	3,377.1900	3.3772	3,511.0800	3.5111	3.965	0	0	0
2022/11/22	R186	03/08/2023	9.74	Put	Bond Future	1,145.5400	1.1455	1,077.7700	1.0778	(5.916)	0	0	0
2022/11/22	R186	03/08/2023			Bond Future	8.9688	105.7236	8.9001	105.9253	(0.766)	0.0000	0.0000	0
2022/11/22	R186	03/08/2023	9.73	Call	Bond Future	3,356.5500	3.3565	3,490.0700	3.4901	3.978	0	0	0
2022/11/22	R186	03/08/2023	9.75	Call	Bond Future	3,397.8800	3.3979	3,532.1400	3.5321	3.951	0	0	0
2022/11/22	R186	03/08/2023	9.75	Put	Bond Future	1,137.6900	1.1377	1,070.2900	1.0703	(5.924)	0	0	0

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2022/11/22	R186	02/11/2023	9.40	Call	Bond Future	2,570.4700	2.5705	2,691.5800	2.6916	4.712	0	0	0
2022/11/22	R186	02/11/2023	9.40	Put	Bond Future	1,551.7400	1.5517	1,465.1600	1.4652	(5.580)	0	0	0
2022/11/22	R186	02/11/2023	9.15	Call	Bond Future	2,144.8000	2.1448	2,255.1300	2.2551	5.144	0	0	1,715
2022/11/22	R186	02/11/2023			Bond Future	9.0253	107.9005	8.9494	108.1082	(0.840)	0.0000	0.0000	0
2022/11/22	R186	02/11/2023	10.42	Call	Bond Future	4,559.2100	4.5592	4,715.2300	4.7152	3.422	0	0	0
2022/11/22	R186	02/11/2023	10.42	Put	Bond Future	830.4900	0.8305	778.8200	0.7788	(6.222)	0	0	1,715
2022/11/22	R186	02/11/2023	9.15	Put	Bond Future	1,804.3100	1.8043	1,706.9500	1.7069	(5.396)	0	0	0
2022/11/22	R186	02/11/2023	9.38	Call	Bond Future	2,535.2400	2.5352	2,655.5300	2.6555	4.745	0	0	0
2022/11/22	R186	02/11/2023	9.38	Put	Bond Future	1,570.5600	1.5706	1,483.1600	1.4832	(5.565)	0	0	0
2022/11/22	R186	02/11/2023	9.39	Call	Bond Future	2,552.6300	2.5526	2,673.3300	2.6733	4.728	0	0	0
2022/11/22	R186	02/11/2023	9.39	Put	Bond Future	1,560.9200	1.5609	1,473.9300	1.4739	(5.573)	0	0	0
2022/11/22	R186	01/02/2024	9.51	Call	Bond Future	2,619.0100	2.6190	2,748.5800	2.7486	4.947	0	0	0
2022/11/22	R186	01/02/2024	9.52	Put	Bond Future	1,727.6900	1.7277	1,631.4200	1.6314	(5.572)	0	0	0
2022/11/22	R186	01/02/2024	9.50	Call	Bond Future	2,602.9000	2.6029	2,732.0700	2.7321	4.963	0	0	0
2022/11/22	R186	01/02/2024			Bond Future	9.1593	104.6453	9.0700	104.8716	(0.975)	0.0000	0.0000	0
2022/11/22	R186	01/02/2024	9.51	Put	Bond Future	1,736.5600	1.7366	1,639.9000	1.6399	(5.566)	0	0	0
2022/11/22	R186	01/02/2024	9.52	Call	Bond Future	2,635.1600	2.6352	2,765.1200	2.7651	4.932	0	0	0
2022/11/22	R186	01/02/2024	9.50	Put	Bond Future	1,745.4800	1.7455	1,648.4200	1.6484	(5.561)	0	0	0
2022/11/22	R197	02/02/2023			Bond Future	329.3123	329.3123	329.3940	329.3940	0.025	0.0000	0.0000	977
2022/11/22	R197	04/05/2023			Bond Future	335.7729	335.7729	335.7435	335.7435	(0.009)	0.0000	0.0000	0
2022/11/22	R197	03/08/2023			Bond Future	333.5085	333.5085	333.4120	333.4120	(0.029)	0.0000	0.0000	0
2022/11/22	R197	02/11/2023			Bond Future	340.4458	340.4458	340.3521	340.3521	(0.028)	0.0000	0.0000	0
2022/11/22	R202	02/02/2023			Bond Future	244.6315	244.6315	244.6247	244.6247	(0.003)	0.0000	0.0000	5,970
2022/11/22	R202	04/05/2023			Bond Future	249.4307	249.4307	249.3402	249.3402	(0.036)	0.0000	0.0000	0
2022/11/22	R202	03/08/2023			Bond Future	249.6694	249.6694	249.5276	249.5276	(0.057)	0.0000	0.0000	0
2022/11/22	R202	02/11/2023			Bond Future	254.8620	254.8620	254.7207	254.7207	(0.055)	0.0000	0.0000	0
2022/11/22	R202	01/02/2024			Bond Future	254.8277	254.8277	254.7155	254.7155	(0.044)	0.0000	0.0000	0
2022/11/22	R209	02/02/2023	10.78	Call	Bond Future	828.2800	0.8283	825.9500	0.8259	(0.281)	0	0	0
2022/11/22	R209	02/02/2023	10.79	Call	Bond Future	843.8400	0.8438	841.5500	0.8416	(0.271)	0	0	0
2022/11/22	R209	02/02/2023	10.80	Put	Bond Future	3,761.5400	3.7615	3,727.6700	3.7277	(0.900)	0	0	0
2022/11/22	R209	02/02/2023			Bond Future	11.3608	67.7569	11.3545	67.7885	(0.055)	0.0000	0.0000	24,569
2022/11/22	R209	02/02/2023	10.78	Put	Bond Future	3,837.0400	3.8370	3,803.0800	3.8031	(0.885)	0	0	0
2022/11/22	R209	02/02/2023	10.79	Put	Bond Future	3,799.1700	3.7992	3,765.2500	3.7652	(0.893)	0	0	0
2022/11/22	R209	02/02/2023	10.80	Call	Bond Future	859.5700	0.8596	857.3300	0.8573	(0.261)	0	0	0
2022/11/22	R209	04/05/2023	11.10	Call	Bond Future	2,279.6300	2.2796	2,274.3500	2.2744	(0.232)	0	0	0
2022/11/22	R209	04/05/2023	11.10	Put	Bond Future	4,170.9900	4.1710	4,156.3300	4.1563	(0.351)	0	0	0
2022/11/22	R209	04/05/2023	10.00	Call	Bond Future	620.0200	0.6200	616.0000	0.6160	(0.648)	0	0	1,000
2022/11/22	R209	04/05/2023	10.00	Put	Bond Future	8,511.3400	8.5113	8,497.9400	8.4979	(0.157)	0	0	0
2022/11/22	R209	04/05/2023	11.09	Call	Bond Future	2,257.4300	2.2574	2,252.1500	2.2522	(0.234)	0	0	0
2022/11/22	R209	04/05/2023	11.09	Put	Bond Future	4,200.2200	4.2002	4,185.5600	4.1856	(0.349)	0	0	0
2022/11/22	R209	04/05/2023			Bond Future	11.4754	65.9187	11.4735	65.9281	(0.017)	0.0000	0.0000	2,510
2022/11/22	R209	04/05/2023	11.11	Call	Bond Future	2,301.7600	2.3018	2,296.4900	2.2965	(0.229)	0	0	0
2022/11/22	R209	04/05/2023	11.11	Put	Bond Future	4,141.7600	4.1418	4,127.1100	4.1271	(0.354)	0	0	0
2022/11/22	R209	04/05/2023	12.50	Call	Bond Future	6,275.5700	6.2756	6,273.8400	6.2738	(0.028)	0	0	0
2022/11/22	R209	04/05/2023	12.50	Put	Bond Future	1,479.0400	1.4790	1,467.9300	1.4679	(0.751)	0	0	8,500

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
2022/11/22	R209	04/05/2023	11.00	Call	Bond Future	2,063.7900	2.0638	2,058.4700	2.0585	(0.258)	0	0	0
2022/11/22	R209	04/05/2023	11.00	Put	Bond Future	4,471.8600	4.4719	4,457.1600	4.4572	(0.329)	0	0	6,250
2022/11/22	R209	03/08/2023	11.93	Call	Bond Future	4,672.2800	4.6723	4,662.8500	4.6629	(0.202)	0	0	0
2022/11/22	R209	03/08/2023	11.94	Call	Bond Future	4,700.5000	4.7005	4,691.0700	4.6911	(0.201)	0	0	0
2022/11/22	R209	03/08/2023	11.95	Put	Bond Future	2,983.3100	2.9833	2,977.4200	2.9774	(0.197)	0	0	0
2022/11/22	R209	03/08/2023			Bond Future	11.5841	67.2413	11.5849	67.2378	0.006	0.0000	0.0000	0
2022/11/22	R209	03/08/2023	11.93	Put	Bond Future	3,020.3100	3.0203	3,014.4300	3.0144	(0.195)	0	0	0
2022/11/22	R209	03/08/2023	11.94	Put	Bond Future	3,001.6400	3.0016	2,995.7600	2.9958	(0.196)	0	0	0
2022/11/22	R209	03/08/2023	11.95	Call	Bond Future	4,729.0000	4.7290	4,719.5600	4.7196	(0.200)	0	0	0
2022/11/22	R209	02/11/2023	11.33	Call	Bond Future	2,960.1500	2.9601	2,953.6800	2.9537	(0.219)	0	0	0
2022/11/22	R209	02/11/2023	11.33	Put	Bond Future	4,721.7400	4.7217	4,717.7100	4.7177	(0.085)	0	0	0
2022/11/22	R209	02/11/2023	11.34	Call	Bond Future	2,982.5200	2.9825	2,976.0400	2.9760	(0.217)	0	0	0
2022/11/22	R209	02/11/2023	11.34	Put	Bond Future	4,694.4400	4.6944	4,690.4000	4.6904	(0.086)	0	0	0
2022/11/22	R209	02/11/2023			Bond Future	11.6911	65.4738	11.6916	65.4714	0.004	0.0000	0.0000	0
2022/11/22	R209	02/11/2023	11.35	Call	Bond Future	3,005.2200	3.0052	2,998.7300	2.9987	(0.216)	0	0	0
2022/11/22	R209	02/11/2023	11.35	Put	Bond Future	4,667.5200	4.6675	4,663.4700	4.6635	(0.087)	0	0	0
2022/11/22	R209	01/02/2024	12.13	Put	Bond Future	3,518.0800	3.5181	3,510.6300	3.5106	(0.212)	0	0	0
2022/11/22	R209	01/02/2024	12.14	Call	Bond Future	4,957.5400	4.9575	4,956.6300	4.9566	(0.018)	0	0	0
2022/11/22	R209	01/02/2024	12.14	Put	Bond Future	3,499.4500	3.4994	3,492.0100	3.4920	(0.213)	0	0	0
2022/11/22	R209	01/02/2024			Bond Future	11.8251	66.7155	11.8237	66.7220	(0.012)	0.0000	0.0000	0
2022/11/22	R209	01/02/2024	12.12	Call	Bond Future	4,903.6700	4.9037	4,902.7400	4.9027	(0.019)	0	0	0
2022/11/22	R209	01/02/2024	12.12	Put	Bond Future	3,536.8000	3.5368	3,529.3400	3.5293	(0.211)	0	0	0
2022/11/22	R209	01/02/2024	12.13	Call	Bond Future	4,930.5900	4.9306	4,929.6700	4.9297	(0.019)	0	0	0
2022/11/22	R210	02/02/2023			Bond Future	223.1493	223.1493	222.5923	222.5923	(0.250)	0.0000	0.0000	372
2022/11/22	R210	04/05/2023			Bond Future	224.4499	224.4499	223.8062	223.8062	(0.287)	0.0000	0.0000	0
2022/11/22	R210	03/08/2023			Bond Future	229.0025	229.0025	228.3013	228.3013	(0.306)	0.0000	0.0000	0
2022/11/22	R210	02/11/2023			Bond Future	230.6055	230.6055	229.8921	229.8921	(0.309)	0.0000	0.0000	0
2022/11/22	R210	01/02/2024			Bond Future	235.0396	235.0396	234.3420	234.3420	(0.297)	0.0000	0.0000	0
2022/11/22	R213	02/02/2023	10.01	Call	Bond Future	376.6800	0.3767	414.2200	0.4142	9.966	0	0	0
2022/11/22	R213	02/02/2023	10.43	Put	Bond Future	2,810.0700	2.8101	2,640.1700	2.6402	(6.046)	0	0	0
2022/11/22	R213	02/02/2023	12.20	Call	Bond Future	6,201.7700	6.2018	6,412.9800	6.4130	3.406	0	0	0
2022/11/22	R213	02/02/2023	12.20	Put	Bond Future	285.3000	0.2853	252.9600	0.2530	(11.335)	0	0	912
2022/11/22	R213	02/02/2023	10.22	Put	Bond Future	3,498.8800	3.4989	3,309.4900	3.3095	(5.413)	0	0	0
2022/11/22	R213	02/02/2023	10.23	Call	Bond Future	611.9200	0.6119	666.9500	0.6669	8.993	0	0	0
2022/11/22	R213	02/02/2023	10.35	Call	Bond Future	779.8300	0.7798	845.8000	0.8458	8.460	0	0	0
2022/11/22	R213	02/02/2023	10.35	Put	Bond Future	3,060.4100	3.0604	2,882.8300	2.8828	(5.802)	0	0	476
2022/11/22	R213	02/02/2023			Bond Future	10.8401	82.7907	10.7869	83.0343	(0.491)	0.0000	0.0000	38,397
2022/11/22	R213	02/02/2023	9.16	Call	Bond Future	39.9900	0.0400	45.1000	0.0451	12.778	0	0	476
2022/11/22	R213	02/02/2023	9.16	Put	Bond Future	8,212.7200	8.2127	7,974.2800	7.9743	(2.903)	0	0	0
2022/11/22	R213	02/02/2023	10.01	Put	Bond Future	4,288.2500	4.2882	4,082.2400	4.0822	(4.804)	0	0	476
2022/11/22	R213	02/02/2023	10.21	Call	Bond Future	587.1400	0.5871	640.4400	0.6404	9.078	0	0	0
2022/11/22	R213	02/02/2023	10.21	Put	Bond Future	3,534.3700	3.5344	3,344.1200	3.3441	(5.383)	0	0	0
2022/11/22	R213	02/02/2023	10.43	Call	Bond Future	907.3700	0.9074	981.0200	0.9810	8.117	0	0	912
2022/11/22	R213	02/02/2023	10.22	Call	Bond Future	599.5000	0.5995	653.6600	0.6537	9.034	0	0	0
2022/11/22	R213	02/02/2023	10.23	Put	Bond Future	3,463.4900	3.4635	3,274.9700	3.2750	(5.443)	0	0	0
2022/11/22	R213	04/05/2023	10.75	Call	Bond Future	2,298.7200	2.2987	2,393.2600	2.3933	4.113	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/22	R213	04/05/2023	10.75	Put	Bond Future	3,279.3700	3.2794	3,153.4500	3.1535	(3.840)	0	0	0
2022/11/22	R213	04/05/2023			Bond Future	10.9683	80.8439	10.9189	81.0643	(0.450)	0.0000	0.0000	0
2022/11/22	R213	04/05/2023	10.74	Call	Bond Future	2,277.5000	2.2775	2,371.4800	2.3715	4.126	0	0	0
2022/11/22	R213	04/05/2023	10.74	Put	Bond Future	3,303.4400	3.3034	3,176.9600	3.1770	(3.829)	0	0	0
2022/11/22	R213	04/05/2023	10.73	Call	Bond Future	2,256.4000	2.2564	2,349.8000	2.3498	4.139	0	0	0
2022/11/22	R213	04/05/2023	10.73	Put	Bond Future	3,327.6500	3.3276	3,200.5900	3.2006	(3.818)	0	0	0
2022/11/22	R213	03/08/2023	11.62	Put	Bond Future	2,309.6200	2.3096	2,226.3500	2.2263	(3.605)	0	0	0
2022/11/22	R213	03/08/2023	11.63	Call	Bond Future	4,587.3200	4.5873	4,713.1700	4.7132	2.743	0	0	0
2022/11/22	R213	03/08/2023			Bond Future	11.0924	82.4655	11.0445	82.6742	(0.432)	0.0000	0.0000	0
2022/11/22	R213	03/08/2023	11.62	Call	Bond Future	4,559.8500	4.5599	4,685.3000	4.6853	2.751	0	0	0
2022/11/22	R213	03/08/2023	11.63	Put	Bond Future	2,295.2300	2.2952	2,212.3600	2.2124	(3.611)	0	0	0
2022/11/22	R213	03/08/2023	11.61	Call	Bond Future	4,532.6800	4.5327	4,657.7400	4.6577	2.759	0	0	0
2022/11/22	R213	03/08/2023	11.61	Put	Bond Future	2,324.3500	2.3244	2,240.6900	2.2407	(3.599)	0	0	0
2022/11/22	R213	02/11/2023	11.13	Call	Bond Future	2,980.3900	2.9804	3,084.3100	3.0843	3.487	0	0	0
2022/11/22	R213	02/11/2023	11.13	Put	Bond Future	3,363.5400	3.3635	3,252.9300	3.2529	(3.288)	0	0	0
2022/11/22	R213	02/11/2023			Bond Future	11.2203	80.6097	11.1697	80.8243	(0.451)	0.0000	0.0000	0
2022/11/22	R213	02/11/2023	11.12	Call	Bond Future	2,958.2900	2.9583	3,061.7500	3.0618	3.497	0	0	0
2022/11/22	R213	02/11/2023	11.12	Put	Bond Future	3,384.0300	3.3840	3,272.9600	3.2730	(3.282)	0	0	0
2022/11/22	R213	02/11/2023	11.11	Call	Bond Future	2,936.2600	2.9363	3,039.2600	3.0393	3.508	0	0	0
2022/11/22	R213	02/11/2023	11.11	Put	Bond Future	3,404.6200	3.4046	3,293.0900	3.2931	(3.276)	0	0	0
2022/11/22	R213	01/02/2024	11.71	Call	Bond Future	4,273.7500	4.2738	4,403.6100	4.4036	3.039	0	0	0
2022/11/22	R213	01/02/2024	11.71	Put	Bond Future	2,985.4200	2.9854	2,885.7700	2.8858	(3.338)	0	0	0
2022/11/22	R213	01/02/2024	11.70	Call	Bond Future	4,249.1000	4.2491	4,378.5700	4.3786	3.047	0	0	0
2022/11/22	R213	01/02/2024	11.70	Put	Bond Future	3,001.0000	3.0010	2,900.9600	2.9010	(3.334)	0	0	0
2022/11/22	R213	01/02/2024			Bond Future	11.3929	82.1397	11.3371	82.3692	(0.490)	0.0000	0.0000	0
2022/11/22	R213	01/02/2024	11.72	Call	Bond Future	4,298.4500	4.2985	4,428.7100	4.4287	3.030	0	0	0
2022/11/22	R213	01/02/2024	11.72	Put	Bond Future	2,969.9200	2.9699	2,870.6700	2.8707	(3.342)	0	0	0
2022/11/22	R214	02/02/2023	11.07	Call	Bond Future	1,183.2900	1.1833	1,162.6600	1.1627	(1.743)	0	0	0
2022/11/22	R214	02/02/2023	11.07	Put	Bond Future	3,355.2400	3.3552	3,355.7800	3.3558	0.016	0	0	0
2022/11/22	R214	02/02/2023	11.08	Call	Bond Future	1,203.4100	1.2034	1,182.6200	1.1826	(1.728)	0	0	0
2022/11/22	R214	02/02/2023	11.08	Put	Bond Future	3,319.8400	3.3198	3,320.2200	3.3202	0.011	0	0	0
2022/11/22	R214	02/02/2023	11.10	Call	Bond Future	1,244.0300	1.2440	1,222.9400	1.2229	(1.695)	0	0	0
2022/11/22	R214	02/02/2023			Bond Future	11.4714	65.3082	11.4754	65.2870	0.035	0.0000	0.0000	71,030
2022/11/22	R214	02/02/2023	10.30	Call	Bond Future	241.0100	0.2410	232.6800	0.2327	(3.456)	0	0	3,550
2022/11/22	R214	02/02/2023	10.30	Put	Bond Future	6,919.7500	6.9198	6,932.5900	6.9326	0.186	0	0	0
2022/11/22	R214	02/02/2023	11.00	Call	Bond Future	1,048.7100	1.0487	1,029.1700	1.0292	(1.863)	0	0	3,550
2022/11/22	R214	02/02/2023	11.00	Put	Bond Future	3,611.4300	3.6114	3,613.0600	3.6131	0.045	0	0	0
2022/11/22	R214	02/02/2023	11.80	Call	Bond Future	3,136.3500	3.1363	3,108.5500	3.1086	(0.886)	0	0	0
2022/11/22	R214	02/02/2023	11.80	Put	Bond Future	1,441.8600	1.4419	1,435.2300	1.4352	(0.460)	0	0	0
2022/11/22	R214	02/02/2023	11.09	Call	Bond Future	1,223.6200	1.2236	1,202.6800	1.2027	(1.711)	0	0	0
2022/11/22	R214	02/02/2023	11.09	Put	Bond Future	3,284.5900	3.2846	3,284.8200	3.2848	0.007	0	0	0
2022/11/22	R214	02/02/2023	11.10	Put	Bond Future	3,249.6200	3.2496	3,249.7000	3.2497	0.002	0	0	0
2022/11/22	R214	04/05/2023	11.36	Call	Bond Future	2,773.4800	2.7735	2,743.0800	2.7431	(1.096)	0	0	0
2022/11/22	R214	04/05/2023	11.36	Put	Bond Future	3,910.0300	3.9100	3,923.0200	3.9230	0.332	0	0	0
2022/11/22	R214	04/05/2023	11.37	Call	Bond Future	2,798.6700	2.7987	2,768.1500	2.7681	(1.091)	0	0	0
2022/11/22	R214	04/05/2023	11.37	Put	Bond Future	3,881.8300	3.8818	3,894.7000	3.8947	0.332	0	0	0
2022/11/22	R214	04/05/2023			Bond Future	11.5758	63.2763	11.5841	63.2329	0.072	0.0000	0.0000	0

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2022/11/22	R214	04/05/2023	11.38	Call	Bond Future	2,823.9700	2.8240	2,793.3200	2.7933	(1.085)	0	0	0
2022/11/22	R214	04/05/2023	11.38	Put	Bond Future	3,853.8100	3.8538	3,866.5500	3.8665	0.331	0	0	0
2022/11/22	R214	03/08/2023	12.14	Call	Bond Future	5,328.3800	5.3284	5,285.3600	5.2854	(0.807)	0	0	0
2022/11/22	R214	03/08/2023	12.14	Put	Bond Future	3,020.9000	3.0209	3,034.7900	3.0348	0.460	0	0	0
2022/11/22	R214	03/08/2023	12.15	Call	Bond Future	5,358.6100	5.3586	5,315.4900	5.3155	(0.805)	0	0	0
2022/11/22	R214	03/08/2023	12.15	Put	Bond Future	3,002.9000	3.0029	3,016.6900	3.0167	0.459	0	0	0
2022/11/22	R214	03/08/2023			Bond Future	11.6759	64.5457	11.6870	64.4888	0.095	0.0000	0.0000	0
2022/11/22	R214	03/08/2023	12.16	Call	Bond Future	5,388.6800	5.3887	5,345.4600	5.3455	(0.802)	0	0	0
2022/11/22	R214	03/08/2023	12.16	Put	Bond Future	2,984.8100	2.9848	2,998.5000	2.9985	0.459	0	0	0
2022/11/22	R214	02/11/2023	11.45	Put	Bond Future	5,109.5600	5.1096	5,133.7500	5.1338	0.473	0	0	0
2022/11/22	R214	02/11/2023	11.46	Call	Bond Future	3,449.7700	3.4498	3,417.0300	3.4170	(0.949)	0	0	0
2022/11/22	R214	02/11/2023	11.46	Put	Bond Future	5,080.6700	5.0807	5,104.7300	5.1047	0.474	0	0	0
2022/11/22	R214	02/11/2023			Bond Future	11.7763	62.5750	11.7875	62.5182	0.096	0.0000	0.0000	0
2022/11/22	R214	02/11/2023	11.47	Call	Bond Future	3,473.6000	3.4736	3,440.7400	3.4407	(0.946)	0	0	0
2022/11/22	R214	02/11/2023	11.47	Put	Bond Future	5,051.9100	5.0519	5,075.8500	5.0758	0.474	0	0	0
2022/11/22	R214	02/11/2023	11.45	Call	Bond Future	3,426.0100	3.4260	3,393.4000	3.3934	(0.952)	0	0	0
2022/11/22	R214	01/02/2024	12.16	Call	Bond Future	5,302.8500	5.3028	5,269.0700	5.2691	(0.637)	0	0	0
2022/11/22	R214	01/02/2024	12.16	Put	Bond Future	4,051.4000	4.0514	4,066.9000	4.0669	0.383	0	0	0
2022/11/22	R214	01/02/2024			Bond Future	11.9039	63.7620	11.9139	63.7127	0.083	0.0000	0.0000	0
2022/11/22	R214	01/02/2024	12.14	Call	Bond Future	5,247.4600	5.2475	5,213.8400	5.2138	(0.641)	0	0	0
2022/11/22	R214	01/02/2024	12.14	Put	Bond Future	4,092.3200	4.0923	4,107.9800	4.1080	0.383	0	0	0
2022/11/22	R214	01/02/2024	12.15	Call	Bond Future	5,274.9900	5.2750	5,241.3000	5.2413	(0.639)	0	0	0
2022/11/22	R214	01/02/2024	12.15	Put	Bond Future	4,071.6700	4.0717	4,087.2600	4.0873	0.383	0	0	0
2022/11/22	R248	02/02/2023	11.00	Call	Bond Future	1,261.8700	1.2619	1,313.7000	1.3137	4.107	0	0	0
2022/11/22	R248	02/02/2023	11.00	Put	Bond Future	4,651.0000	4.6510	4,492.4800	4.4925	(3.408)	0	0	0
2022/11/22	R248	02/02/2023	11.70	Call	Bond Future	3,427.3500	3.4274	3,534.9600	3.5350	3.140	0	0	0
2022/11/22	R248	02/02/2023	11.70	Put	Bond Future	2,118.3100	2.1183	2,015.5700	2.0156	(4.850)	0	0	0
2022/11/22	R248	02/02/2023	11.08	Call	Bond Future	1,450.5600	1.4506	1,508.4300	1.5084	3.989	0	0	0
2022/11/22	R248	02/02/2023	11.08	Put	Bond Future	4,277.4800	4.2775	4,125.0000	4.1250	(3.565)	0	0	0
2022/11/22	R248	02/02/2023	11.10	Put	Bond Future	4,187.6800	4.1877	4,036.7500	4.0368	(3.604)	0	0	0
2022/11/22	R248	02/02/2023			Bond Future	11.4975	81.4095	11.4655	81.6199	(0.278)	0.0000	0.0000	247,562
2022/11/22	R248	02/02/2023	10.40	Call	Bond Future	355.0100	0.3550	372.2400	0.3722	4.853	0	0	3,820
2022/11/22	R248	02/02/2023	10.40	Put	Bond Future	8,186.6500	8.1866	7,993.5300	7.9935	(2.359)	0	0	0
2022/11/22	R248	02/02/2023	11.06	Call	Bond Future	1,401.9800	1.4020	1,458.3200	1.4583	4.019	0	0	0
2022/11/22	R248	02/02/2023	11.06	Put	Bond Future	4,368.8200	4.3688	4,214.8100	4.2148	(3.525)	0	0	0
2022/11/22	R248	02/02/2023	11.07	Call	Bond Future	1,426.2200	1.4262	1,483.3200	1.4833	4.004	0	0	0
2022/11/22	R248	02/02/2023	11.07	Put	Bond Future	4,323.0400	4.3230	4,169.7900	4.1698	(3.545)	0	0	0
2022/11/22	R248	02/02/2023	11.10	Call	Bond Future	1,500.2600	1.5003	1,559.6800	1.5597	3.961	0	0	3,820
2022/11/22	R248	04/05/2023	11.35	Call	Bond Future	3,360.1800	3.3602	3,434.7700	3.4348	2.220	0	0	0
2022/11/22	R248	04/05/2023	11.35	Put	Bond Future	5,040.4700	5.0405	4,927.8600	4.9279	(2.234)	0	0	0
2022/11/22	R248	04/05/2023			Bond Future	11.6054	78.5290	11.5765	78.7162	(0.249)	0.0000	0.0000	10,943
2022/11/22	R248	04/05/2023	11.33	Call	Bond Future	3,298.7600	3.2988	3,372.4000	3.3724	2.232	0	0	0
2022/11/22	R248	04/05/2023	11.33	Put	Bond Future	5,113.3200	5.1133	4,999.7600	4.9998	(2.221)	0	0	0
2022/11/22	R248	04/05/2023	11.34	Call	Bond Future	3,329.4000	3.3294	3,403.5200	3.4035	2.226	0	0	0
2022/11/22	R248	04/05/2023	11.34	Put	Bond Future	5,076.7800	5.0768	4,963.7000	4.9637	(2.227)	0	0	0
2022/11/22	R248	03/08/2023	12.11	Call	Bond Future	6,409.2000	6.4092	6,506.3800	6.5064	1.516	0	0	0
2022/11/22	R248	03/08/2023	12.11	Put	Bond Future	3,955.7700	3.9558	3,877.6900	3.8777	(1.974)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/22	R248	03/08/2023			Bond Future	11.7123	80.0669	11.6847	80.2422	(0.235)	0.0000	0.0000	0
2022/11/22	R248	03/08/2023	12.09	Call	Bond Future	6,336.1100	6.3361	6,432.6500	6.4326	1.524	0	0	0
2022/11/22	R248	03/08/2023	12.09	Put	Bond Future	4,002.7100	4.0027	3,923.9900	3.9240	(1.967)	0	0	0
2022/11/22	R248	03/08/2023	12.10	Call	Bond Future	6,372.7600	6.3728	6,469.6200	6.4696	1.520	0	0	0
2022/11/22	R248	03/08/2023	12.10	Put	Bond Future	3,979.3000	3.9793	3,900.9000	3.9009	(1.970)	0	0	0
2022/11/22	R248	02/11/2023	11.49	Put	Bond Future	6,118.3500	6.1184	6,015.5400	6.0155	(1.680)	0	0	0
2022/11/22	R248	02/11/2023	11.47	Call	Bond Future	4,007.3700	4.0074	4,084.2900	4.0843	1.919	0	0	0
2022/11/22	R248	02/11/2023	11.48	Call	Bond Future	4,036.9900	4.0370	4,114.2900	4.1143	1.915	0	0	0
2022/11/22	R248	02/11/2023			Bond Future	11.8104	77.2932	11.7816	77.4737	(0.244)	0.0000	0.0000	13,000
2022/11/22	R248	02/11/2023	11.49	Call	Bond Future	4,066.4100	4.0664	4,144.0800	4.1441	1.910	0	0	0
2022/11/22	R248	02/11/2023	11.47	Put	Bond Future	6,190.6000	6.1906	6,087.0400	6.0870	(1.673)	0	0	0
2022/11/22	R248	02/11/2023	11.48	Put	Bond Future	6,154.5300	6.1545	6,051.3500	6.0513	(1.676)	0	0	0
2022/11/22	R248	01/02/2024	12.14	Call	Bond Future	6,294.1800	6.2942	6,399.4400	6.3994	1.672	0	0	0
2022/11/22	R248	01/02/2024	12.14	Put	Bond Future	5,041.8600	5.0419	4,952.4600	4.9525	(1.773)	0	0	0
2022/11/22	R248	01/02/2024	12.15	Call	Bond Future	6,328.0200	6.3280	6,433.6000	6.4336	1.668	0	0	0
2022/11/22	R248	01/02/2024	12.15	Put	Bond Future	5,016.1300	5.0161	4,927.0500	4.9270	(1.776)	0	0	0
2022/11/22	R248	01/02/2024			Bond Future	11.9330	78.7959	11.9014	78.9906	(0.265)	0.0000	0.0000	0
2022/11/22	R248	01/02/2024	12.16	Call	Bond Future	6,362.2500	6.3623	6,468.1500	6.4682	1.665	0	0	0
2022/11/22	R248	01/02/2024	12.16	Put	Bond Future	4,990.8700	4.9909	4,902.1100	4.9021	(1.778)	0	0	0

**Total**

**1476887**