



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/11/2022 TO 14/11/2022

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
2022/11/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	2025	02/02/2023		Bond Future	166.8617	166.8617	166.7823	166.7823	(0.048)	0.0000	0.0000	6,088
2022/11/14	2025	04/05/2023		Bond Future	170.2414	170.2414	170.1590	170.1590	(0.048)	0.0000	0.0000	0
2022/11/14	2025	03/08/2023		Bond Future	171.9556	171.9556	171.8716	171.8716	(0.049)	0.0000	0.0000	0
2022/11/14	2025	02/11/2023		Bond Future	175.4999	175.4999	175.4141	175.4141	(0.049)	0.0000	0.0000	0
2022/11/14	2025	01/02/2024		Bond Future	177.0701	177.0701	176.9837	176.9837	(0.049)	0.0000	0.0000	0
2022/11/14	2029	02/02/2023		Bond Future	122.3692	122.3692	121.9708	121.9708	(0.326)	0.0000	0.0000	1,392
2022/11/14	2029	04/05/2023		Bond Future	123.5538	123.5538	123.1466	123.1466	(0.330)	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
2022/11/14	2029	03/08/2023			Bond Future	126.0658	126.0658	125.6501	125.6501	(0.330)	0.0000	0.0000	0
2022/11/14	2029	02/11/2023			Bond Future	127.3342	127.3342	126.9100	126.9100	(0.333)	0.0000	0.0000	0
2022/11/14	2029	01/02/2024			Bond Future	129.7716	129.7716	129.3399	129.3399	(0.333)	0.0000	0.0000	0
2022/11/14	2030	02/02/2023	8.81	Put	Bond Future	7,257.9900	7.2580	7,263.2800	7.2633	0.073	0	0	0
2022/11/14	2030	02/02/2023	9.04	Call	Bond Future	208.6100	0.2086	192.8700	0.1929	(7.545)	0	0	0
2022/11/14	2030	02/02/2023	9.04	Put	Bond Future	6,193.9900	6.1940	6,195.1600	6.1952	0.019	0	0	0
2022/11/14	2030	02/02/2023	9.08	Put	Bond Future	6,014.1100	6.0141	6,014.4900	6.0145	0.006	0	0	0
2022/11/14	2030	02/02/2023	11.16	Put	Bond Future	540.2200	0.5402	519.5900	0.5196	(3.819)	0	0	388
2022/11/14	2030	02/02/2023	11.35	Call	Bond Future	4,984.5400	4.9845	4,949.2200	4.9492	(0.709)	0	0	5,000
2022/11/14	2030	02/02/2023	11.35	Put	Bond Future	409.3500	0.4094	390.9400	0.3909	(4.497)	0	0	0
2022/11/14	2030	02/02/2023	9.99	Call	Bond Future	1,097.5100	1.0975	1,061.4400	1.0614	(3.287)	0	0	0
2022/11/14	2030	02/02/2023	10.00	Call	Bond Future	1,114.8900	1.1149	1,078.6400	1.0786	(3.251)	0	0	0
2022/11/14	2030	02/02/2023	10.01	Put	Bond Future	2,490.0600	2.4901	2,470.5400	2.4705	(0.784)	0	0	0
2022/11/14	2030	02/02/2023	9.80	Call	Bond Future	801.1100	0.8011	769.0000	0.7690	(4.008)	0	0	0
2022/11/14	2030	02/02/2023	9.94	Put	Bond Future	2,695.3000	2.6953	2,677.0900	2.6771	(0.676)	0	0	102
2022/11/14	2030	02/02/2023	9.20	Call	Bond Future	283.0600	0.2831	264.0600	0.2641	(6.712)	0	0	0
2022/11/14	2030	02/02/2023	9.20	Put	Bond Future	5,484.8100	5.4848	5,482.7200	5.4827	(0.038)	0	0	0
2022/11/14	2030	02/02/2023	9.66	Call	Bond Future	634.3100	0.6343	605.2400	0.6052	(4.583)	0	0	0
2022/11/14	2030	02/02/2023	9.66	Put	Bond Future	3,628.1500	3.6281	3,615.9900	3.6160	(0.335)	0	0	102
2022/11/14	2030	02/02/2023			Bond Future	10.3066	88.8677	10.3103	88.8508	0.036	0.0000	0.0000	90,942
2022/11/14	2030	02/02/2023	8.81	Call	Bond Future	131.6900	0.1317	120.0700	0.1201	(8.824)	0	0	102
2022/11/14	2030	02/02/2023	9.08	Call	Bond Future	225.4100	0.2254	208.8800	0.2089	(7.333)	0	0	388
2022/11/14	2030	02/02/2023	11.55	Call	Bond Future	5,722.1500	5.7222	5,689.2600	5.6893	(0.575)	0	0	5,000
2022/11/14	2030	02/02/2023	11.55	Put	Bond Future	304.5600	0.3046	288.5800	0.2886	(5.247)	0	0	0
2022/11/14	2030	02/02/2023	11.12	Call	Bond Future	4,165.4900	4.1655	4,127.5200	4.1275	(0.912)	0	0	0
2022/11/14	2030	02/02/2023	11.12	Put	Bond Future	572.5300	0.5725	551.4700	0.5515	(3.678)	0	0	0
2022/11/14	2030	02/02/2023	11.16	Call	Bond Future	4,305.0500	4.3050	4,267.5100	4.2675	(0.872)	0	0	0
2022/11/14	2030	02/02/2023	9.99	Put	Bond Future	2,547.6200	2.5476	2,528.4600	2.5285	(0.752)	0	0	0
2022/11/14	2030	02/02/2023	10.00	Put	Bond Future	2,518.7400	2.5187	2,499.4000	2.4994	(0.768)	0	0	0
2022/11/14	2030	02/02/2023	10.01	Call	Bond Future	1,132.4500	1.1325	1,096.0200	1.0960	(3.217)	0	0	0
2022/11/14	2030	02/02/2023	9.80	Put	Bond Future	3,135.9900	3.1360	3,120.7900	3.1208	(0.485)	0	0	0
2022/11/14	2030	02/02/2023	9.83	Call	Bond Future	843.7200	0.8437	810.9300	0.8109	(3.886)	0	0	388
2022/11/14	2030	02/02/2023	9.83	Put	Bond Future	3,038.1700	3.0382	3,022.2900	3.0223	(0.523)	0	0	0
2022/11/14	2030	02/02/2023	9.94	Call	Bond Future	1,013.4100	1.0134	978.2900	0.9783	(3.466)	0	0	0
2022/11/14	2030	02/02/2023	9.79	Call	Bond Future	787.2000	0.7872	755.3200	0.7553	(4.050)	0	0	0
2022/11/14	2030	02/02/2023	9.79	Put	Bond Future	3,168.9500	3.1689	3,153.9800	3.1540	(0.472)	0	0	0
2022/11/14	2030	04/05/2023	11.34	Call	Bond Future	5,129.2700	5.1293	5,096.2400	5.0962	(0.644)	0	0	0
2022/11/14	2030	04/05/2023	11.34	Put	Bond Future	1,187.1500	1.1872	1,172.1200	1.1721	(1.266)	0	0	150
2022/11/14	2030	04/05/2023	10.42	Call	Bond Future	2,593.7500	2.5938	2,562.0900	2.5621	(1.221)	0	0	479
2022/11/14	2030	04/05/2023	10.42	Put	Bond Future	2,585.9600	2.5860	2,572.3000	2.5723	(0.528)	0	0	0
2022/11/14	2030	04/05/2023	10.52	Call	Bond Future	2,827.6100	2.8276	2,795.4300	2.7954	(1.138)	0	0	0
2022/11/14	2030	04/05/2023	10.52	Put	Bond Future	2,381.1200	2.3811	2,366.9400	2.3669	(0.596)	0	0	0
2022/11/14	2030	04/05/2023	10.53	Call	Bond Future	2,851.8300	2.8518	2,819.6100	2.8196	(1.130)	0	0	0
2022/11/14	2030	04/05/2023	10.53	Put	Bond Future	2,361.6200	2.3616	2,347.4000	2.3474	(0.602)	0	0	0
2022/11/14	2030	04/05/2023	9.67	Call	Bond Future	1,251.8300	1.2518	1,226.5700	1.2266	(2.018)	0	0	479
2022/11/14	2030	04/05/2023	9.67	Put	Bond Future	4,623.5900	4.6236	4,616.3300	4.6163	(0.157)	0	0	0
2022/11/14	2030	04/05/2023	9.78	Call	Bond Future	1,396.7300	1.3967	1,370.3800	1.3704	(1.887)	0	0	388

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2022/11/14	2030	04/05/2023	9.78	Put	Bond Future	4,262.7900	4.2628	4,254.4400	4.2544	(0.196)	0	0	0
2022/11/14	2030	04/05/2023	10.00	Call	Bond Future	1,752.7600	1.7528	1,724.1800	1.7242	(1.631)	0	0	1,080
2022/11/14	2030	04/05/2023	10.00	Put	Bond Future	3,617.8600	3.6179	3,607.2800	3.6073	(0.292)	0	0	0
2022/11/14	2030	04/05/2023	9.03	Call	Bond Future	646.2900	0.6463	627.7900	0.6278	(2.862)	0	0	388
2022/11/14	2030	04/05/2023	9.03	Put	Bond Future	7,031.0400	7.0310	7,030.5400	7.0305	(0.007)	0	0	0
2022/11/14	2030	04/05/2023	9.58	Put	Bond Future	4,934.3700	4.9344	4,927.9900	4.9280	(0.129)	0	0	0
2022/11/14	2030	04/05/2023			Bond Future	10.4182	90.6482	10.4223	90.6302	0.039	0.0000	0.0000	0
2022/11/14	2030	04/05/2023	12.57	Call	Bond Future	9,271.2800	9.2713	9,242.9400	9.2429	(0.306)	0	0	0
2022/11/14	2030	04/05/2023	12.57	Put	Bond Future	409.0300	0.4090	398.6900	0.3987	(2.528)	0	0	350
2022/11/14	2030	04/05/2023	11.62	Call	Bond Future	6,027.9600	6.0280	5,995.6700	5.9957	(0.536)	0	0	0
2022/11/14	2030	04/05/2023	11.62	Put	Bond Future	932.5700	0.9326	918.2800	0.9183	(1.532)	0	0	388
2022/11/14	2030	04/05/2023	12.04	Call	Bond Future	7,436.0500	7.4361	7,405.3600	7.4054	(0.413)	0	0	0
2022/11/14	2030	04/05/2023	12.04	Put	Bond Future	647.9400	0.6479	635.2500	0.6352	(1.959)	0	0	1,080
2022/11/14	2030	04/05/2023	12.50	Call	Bond Future	9,026.8100	9.0268	8,998.1600	8.9982	(0.317)	0	0	0
2022/11/14	2030	04/05/2023	12.50	Put	Bond Future	434.6200	0.4346	423.9700	0.4240	(2.450)	0	0	479
2022/11/14	2030	04/05/2023	10.54	Call	Bond Future	2,875.9000	2.8759	2,843.6400	2.8436	(1.122)	0	0	0
2022/11/14	2030	04/05/2023	10.54	Put	Bond Future	2,342.0000	2.3420	2,327.7400	2.3277	(0.609)	0	0	0
2022/11/14	2030	04/05/2023	10.65	Call	Bond Future	3,149.4700	3.1495	3,116.7700	3.1168	(1.038)	0	0	350
2022/11/14	2030	04/05/2023	10.65	Put	Bond Future	2,136.7700	2.1368	2,122.0700	2.1221	(0.688)	0	0	0
2022/11/14	2030	04/05/2023	9.58	Call	Bond Future	1,146.2300	1.1462	1,121.8500	1.1219	(2.127)	0	0	150
2022/11/14	2030	03/08/2023	12.89	Call	Bond Future	9,938.7100	9.9387	9,911.9000	9.9119	(0.270)	0	0	0
2022/11/14	2030	03/08/2023	12.89	Put	Bond Future	596.7200	0.5967	588.4100	0.5884	(1.393)	0	0	350
2022/11/14	2030	03/08/2023	11.34	Call	Bond Future	5,047.6100	5.0476	5,018.9500	5.0189	(0.568)	0	0	0
2022/11/14	2030	03/08/2023	11.34	Put	Bond Future	1,714.8300	1.7148	1,704.6700	1.7047	(0.592)	0	0	0
2022/11/14	2030	03/08/2023	11.35	Call	Bond Future	5,076.4300	5.0764	5,047.7600	5.0478	(0.565)	0	0	0
2022/11/14	2030	03/08/2023	11.36	Put	Bond Future	1,691.3600	1.6914	1,681.1800	1.6812	(0.602)	0	0	0
2022/11/14	2030	03/08/2023	10.40	Call	Bond Future	2,685.5600	2.6856	2,659.7800	2.6598	(0.960)	0	0	1,012
2022/11/14	2030	03/08/2023	10.65	Call	Bond Future	3,233.9700	3.2340	3,207.0100	3.2070	(0.834)	0	0	350
2022/11/14	2030	03/08/2023	10.65	Put	Bond Future	2,762.2600	2.7623	2,753.8000	2.7538	(0.306)	0	0	0
2022/11/14	2030	03/08/2023			Bond Future	10.5390	88.4635	10.5433	88.4450	0.041	0.0000	0.0000	0
2022/11/14	2030	03/08/2023	12.59	Call	Bond Future	8,951.8500	8.9518	8,924.3900	8.9244	(0.307)	0	0	0
2022/11/14	2030	03/08/2023	12.59	Put	Bond Future	729.7400	0.7297	720.7800	0.7208	(1.228)	0	0	1,012
2022/11/14	2030	03/08/2023	11.35	Put	Bond Future	1,703.0600	1.7031	1,692.8900	1.6929	(0.597)	0	0	0
2022/11/14	2030	03/08/2023	11.36	Call	Bond Future	5,105.3000	5.1053	5,076.6200	5.0766	(0.562)	0	0	0
2022/11/14	2030	03/08/2023	10.40	Put	Bond Future	3,280.3700	3.2804	3,273.0900	3.2731	(0.222)	0	0	0
2022/11/14	2030	02/11/2023	10.81	Call	Bond Future	3,177.6000	3.1776	3,155.2200	3.1552	(0.704)	0	0	0
2022/11/14	2030	02/11/2023	10.81	Put	Bond Future	2,530.5900	2.5306	2,527.1300	2.5271	(0.137)	0	0	0
2022/11/14	2030	02/11/2023	10.80	Call	Bond Future	3,153.8700	3.1539	3,131.5400	3.1315	(0.708)	0	0	0
2022/11/14	2030	02/11/2023	10.80	Put	Bond Future	2,547.8000	2.5478	2,544.3900	2.5444	(0.134)	0	0	0
2022/11/14	2030	02/11/2023			Bond Future	10.6527	90.2677	10.6572	90.2488	0.043	0.0000	0.0000	0
2022/11/14	2030	02/11/2023	10.82	Call	Bond Future	3,201.4100	3.2014	3,178.9900	3.1790	(0.700)	0	0	0
2022/11/14	2030	02/11/2023	10.82	Put	Bond Future	2,513.4800	2.5135	2,509.9800	2.5100	(0.139)	0	0	0
2022/11/14	2030	01/02/2024	11.37	Call	Bond Future	4,504.6400	4.5046	4,482.1700	4.4822	(0.499)	0	0	0
2022/11/14	2030	01/02/2024	11.37	Put	Bond Future	2,319.3500	2.3194	2,315.8100	2.3158	(0.153)	0	0	0
2022/11/14	2030	01/02/2024			Bond Future	10.8130	87.9675	10.8177	87.9486	0.044	0.0000	0.0000	0
2022/11/14	2030	01/02/2024	11.36	Call	Bond Future	4,479.4500	4.4794	4,457.0100	4.4570	(0.501)	0	0	0
2022/11/14	2030	01/02/2024	11.36	Put	Bond Future	2,332.7900	2.3328	2,329.2800	2.3293	(0.150)	0	0	0
2022/11/14	2030	01/02/2024	11.35	Call	Bond Future	4,453.9500	4.4539	4,431.5400	4.4315	(0.503)	0	0	0

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2022/11/14	2030	01/02/2024	11.35	Put	Bond Future	2,345.9300	2.3459	2,342.4500	2.3425	(0.148)	0	0	0
2022/11/14	2032	02/02/2023	9.47	Call	Bond Future	178.3300	0.1783	167.7600	0.1678	(5.927)	0	0	500
2022/11/14	2032	02/02/2023	9.47	Put	Bond Future	7,460.6600	7.4607	7,415.4200	7.4154	(0.606)	0	0	0
2022/11/14	2032	02/02/2023	9.92	Call	Bond Future	464.1500	0.4641	447.0600	0.4471	(3.682)	0	0	750
2022/11/14	2032	02/02/2023	9.92	Put	Bond Future	5,211.6200	5.2116	5,159.8600	5.1599	(0.993)	0	0	0
2022/11/14	2032	02/02/2023	11.50	Call	Bond Future	0.0000	0.0000	4,305.0700	4.3051	100.000	0	0	0
2022/11/14	2032	02/02/2023	11.50	Put	Bond Future	0.0000	0.0000	809.1500	0.8092	100.000	0	0	0
2022/11/14	2032	02/02/2023	11.69	Call	Bond Future	5,039.0500	5.0390	5,038.0900	5.0381	(0.019)	0	0	0
2022/11/14	2032	02/02/2023	11.69	Put	Bond Future	658.5000	0.6585	622.8700	0.6229	(5.411)	0	0	0
2022/11/14	2032	02/02/2023	10.50	Call	Bond Future	1,298.3400	1.2983	1,277.0000	1.2770	(1.644)	0	0	0
2022/11/14	2032	02/02/2023	10.50	Put	Bond Future	2,911.2900	2.9113	2,855.2800	2.8553	(1.924)	0	0	454
2022/11/14	2032	02/02/2023	10.67	Call	Bond Future	1,678.8500	1.6788	1,658.1800	1.6582	(1.231)	0	0	750
2022/11/14	2032	02/02/2023	10.67	Put	Bond Future	2,400.3700	2.4004	2,345.0300	2.3450	(2.305)	0	0	0
2022/11/14	2032	02/02/2023	11.45	Call	Bond Future	0.0000	0.0000	4,117.7000	4.1177	100.000	0	0	0
2022/11/14	2032	02/02/2023	11.45	Put	Bond Future	0.0000	0.0000	866.0100	0.8660	100.000	0	0	0
2022/11/14	2032	02/02/2023	10.40	Call	Bond Future	1,101.4100	1.1014	1,080.2100	1.0802	(1.925)	0	0	0
2022/11/14	2032	02/02/2023	10.40	Put	Bond Future	3,244.4400	3.2444	3,188.5700	3.1886	(1.722)	0	0	0
2022/11/14	2032	02/02/2023	10.22	Call	Bond Future	801.6200	0.8016	781.4900	0.7815	(2.511)	0	0	500
2022/11/14	2032	02/02/2023	10.22	Put	Bond Future	3,909.5600	3.9096	3,854.7600	3.8548	(1.402)	0	0	0
2022/11/14	2032	02/02/2023			Bond Future	10.8093	88.2904	10.8026	88.3251	(0.062)	0.0000	0.0000	121,439
2022/11/14	2032	02/02/2023	9.31	Call	Bond Future	121.7600	0.1218	113.4000	0.1134	(6.866)	0	0	454
2022/11/14	2032	02/02/2023	9.31	Put	Bond Future	8,327.8400	8.3278	8,284.8100	8.2848	(0.517)	0	0	0
2022/11/14	2032	02/02/2023	12.75	Call	Bond Future	9,413.9800	9.4140	9,434.4400	9.4344	0.217	0	0	0
2022/11/14	2032	02/02/2023	12.75	Put	Bond Future	150.2200	0.1502	136.0100	0.1360	(9.459)	0	0	750
2022/11/14	2032	02/02/2023	11.84	Call	Bond Future	5,633.8000	5.6338	5,636.5100	5.6365	0.048	0	0	0
2022/11/14	2032	02/02/2023	11.84	Put	Bond Future	537.1900	0.5372	505.2300	0.5052	(5.949)	0	0	500
2022/11/14	2032	02/02/2023	10.38	Call	Bond Future	1,064.4000	1.0644	1,043.2700	1.0433	(1.985)	0	0	0
2022/11/14	2032	02/02/2023	10.38	Put	Bond Future	3,313.9500	3.3139	3,258.1500	3.2581	(1.684)	0	0	0
2022/11/14	2032	02/02/2023	10.39	Call	Bond Future	1,082.8800	1.0829	1,061.7100	1.0617	(1.955)	0	0	0
2022/11/14	2032	02/02/2023	10.39	Put	Bond Future	3,279.1500	3.2792	3,223.3100	3.2233	(1.703)	0	0	0
2022/11/14	2032	02/02/2023	10.16	Call	Bond Future	722.6900	0.7227	702.9900	0.7030	(2.726)	0	0	0
2022/11/14	2032	02/02/2023	10.16	Put	Bond Future	4,155.3800	4.1554	4,101.0100	4.1010	(1.308)	0	0	454
2022/11/14	2032	02/02/2023	10.30	Call	Bond Future	0.0000	0.0000	903.7700	0.9038	100.000	0	0	0
2022/11/14	2032	02/02/2023	10.30	Put	Bond Future	0.0000	0.0000	3,546.4700	3.5465	100.000	0	0	0
2022/11/14	2032	04/05/2023	13.43	Call	Bond Future	11,877.3300	11.8773	11,895.8700	11.8959	0.156	0	0	0
2022/11/14	2032	04/05/2023	13.43	Put	Bond Future	406.6800	0.4067	390.5900	0.3906	(3.956)	0	0	400
2022/11/14	2032	04/05/2023	10.89	Call	Bond Future	3,055.7500	3.0557	3,046.3100	3.0463	(0.309)	0	0	0
2022/11/14	2032	04/05/2023	10.89	Put	Bond Future	3,218.3100	3.2183	3,174.2400	3.1742	(1.369)	0	0	0
2022/11/14	2032	04/05/2023	11.37	Call	Bond Future	4,436.8300	4.4368	4,431.8600	4.4319	(0.112)	0	0	400
2022/11/14	2032	04/05/2023			Bond Future	10.9223	85.8968	10.9154	85.9315	(0.063)	0.0000	0.0000	66,448
2022/11/14	2032	04/05/2023	10.88	Call	Bond Future	3,029.7900	3.0298	3,020.2700	3.0203	(0.314)	0	0	0
2022/11/14	2032	04/05/2023	10.88	Put	Bond Future	3,242.8200	3.2428	3,198.6700	3.1987	(1.361)	0	0	0
2022/11/14	2032	04/05/2023	11.37	Put	Bond Future	2,222.3900	2.2224	2,182.7900	2.1828	(1.782)	0	0	0
2022/11/14	2032	04/05/2023	10.62	Call	Bond Future	2,402.3000	2.4023	2,391.1200	2.3911	(0.465)	0	0	400
2022/11/14	2032	04/05/2023	10.62	Put	Bond Future	3,941.5700	3.9416	3,895.7600	3.8958	(1.162)	0	0	0
2022/11/14	2032	04/05/2023	10.87	Call	Bond Future	3,003.9300	3.0039	2,994.3400	2.9943	(0.319)	0	0	0
2022/11/14	2032	04/05/2023	10.87	Put	Bond Future	3,267.4700	3.2675	3,223.2500	3.2232	(1.353)	0	0	0

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2022/11/14	2032	03/08/2023	11.77	Call	Bond Future	5,678.2600	5.6783	5,682.4800	5.6825	0.074	0	0	0
2022/11/14	2032	03/08/2023	11.77	Put	Bond Future	2,181.0000	2.1810	2,150.0100	2.1500	(1.421)	0	0	0
2022/11/14	2032	03/08/2023	11.90	Call	Bond Future	6,099.1200	6.0991	6,104.5000	6.1045	0.088	0	0	5,000
2022/11/14	2032	03/08/2023	11.90	Put	Bond Future	2,000.3200	2.0003	1,970.4900	1.9705	(1.491)	0	0	0
2022/11/14	2032	03/08/2023			Bond Future	11.0386	87.6240	11.0314	87.6592	(0.065)	0.0000	0.0000	2,600
2022/11/14	2032	03/08/2023	11.75	Call	Bond Future	5,614.2700	5.6143	5,618.3200	5.6183	0.072	0	0	0
2022/11/14	2032	03/08/2023	11.75	Put	Bond Future	2,210.0800	2.2101	2,178.9200	2.1789	(1.410)	0	0	0
2022/11/14	2032	03/08/2023	11.76	Call	Bond Future	5,646.3700	5.6464	5,650.5100	5.6505	0.073	0	0	0
2022/11/14	2032	03/08/2023	11.76	Put	Bond Future	2,195.6300	2.1956	2,164.5600	2.1646	(1.415)	0	0	0
2022/11/14	2032	02/11/2023	11.24	Call	Bond Future	3,667.8400	3.6678	3,672.5600	3.6726	0.129	0	0	0
2022/11/14	2032	02/11/2023	11.24	Put	Bond Future	3,274.3000	3.2743	3,243.1700	3.2432	(0.951)	0	0	0
2022/11/14	2032	02/11/2023			Bond Future	11.1577	85.2509	11.1503	85.2867	(0.067)	0.0000	0.0000	0
2022/11/14	2032	02/11/2023	11.23	Call	Bond Future	3,641.8100	3.6418	3,646.4500	3.6464	0.127	0	0	0
2022/11/14	2032	02/11/2023	11.23	Put	Bond Future	3,295.9800	3.2960	3,264.7700	3.2648	(0.947)	0	0	0
2022/11/14	2032	02/11/2023	11.22	Call	Bond Future	3,615.5300	3.6155	3,620.1000	3.6201	0.126	0	0	0
2022/11/14	2032	02/11/2023	11.22	Put	Bond Future	3,317.4400	3.3174	3,286.1600	3.2862	(0.943)	0	0	0
2022/11/14	2032	01/02/2024	11.84	Call	Bond Future	5,294.0000	5.2940	5,303.9000	5.3039	0.187	0	0	0
2022/11/14	2032	01/02/2024	11.84	Put	Bond Future	2,874.6200	2.8746	2,847.6600	2.8477	(0.938)	0	0	0
2022/11/14	2032	01/02/2024	11.83	Call	Bond Future	5,264.9500	5.2650	5,274.7800	5.2748	0.187	0	0	0
2022/11/14	2032	01/02/2024	11.83	Put	Bond Future	2,890.5400	2.8905	2,863.5100	2.8635	(0.935)	0	0	0
2022/11/14	2032	01/02/2024			Bond Future	11.3120	86.8589	11.3041	86.8958	(0.070)	0.0000	0.0000	0
2022/11/14	2032	01/02/2024	11.85	Call	Bond Future	5,323.1100	5.3231	5,333.0700	5.3331	0.187	0	0	0
2022/11/14	2032	01/02/2024	11.85	Put	Bond Future	2,858.7900	2.8588	2,831.8900	2.8319	(0.941)	0	0	0
2022/11/14	2033	02/02/2023			Bond Future	115.4632	115.4632	114.5307	114.5307	(0.808)	0.0000	0.0000	7,279
2022/11/14	2033	04/05/2023			Bond Future	116.4180	116.4180	115.4658	115.4658	(0.818)	0.0000	0.0000	0
2022/11/14	2033	03/08/2023			Bond Future	118.7849	118.7849	117.8131	117.8131	(0.818)	0.0000	0.0000	0
2022/11/14	2033	02/11/2023			Bond Future	119.8121	119.8121	118.8204	118.8204	(0.828)	0.0000	0.0000	0
2022/11/14	2033	01/02/2024			Bond Future	122.1056	122.1056	121.0954	121.0954	(0.827)	0.0000	0.0000	19
2022/11/14	2037	02/02/2023	11.03	Call	Bond Future	1,603.5100	1.6035	1,505.6900	1.5057	(6.100)	0	0	0
2022/11/14	2037	02/02/2023	11.03	Put	Bond Future	3,445.1700	3.4452	3,491.4700	3.4915	1.344	0	0	0
2022/11/14	2037	02/02/2023	11.04	Call	Bond Future	1,627.7600	1.6278	1,529.2200	1.5292	(6.054)	0	0	0
2022/11/14	2037	02/02/2023	11.04	Put	Bond Future	3,408.3800	3.4084	3,453.9600	3.4540	1.337	0	0	0
2022/11/14	2037	02/02/2023	11.97	Call	Bond Future	4,755.3200	4.7553	4,611.0100	4.6110	(3.035)	0	0	0
2022/11/14	2037	02/02/2023			Bond Future	11.3366	80.4937	11.3610	80.3496	0.215	0.0000	0.0000	130,349
2022/11/14	2037	02/02/2023	11.05	Call	Bond Future	1,652.2300	1.6522	1,552.9700	1.5530	(6.008)	0	0	0
2022/11/14	2037	02/02/2023	11.05	Put	Bond Future	3,371.8800	3.3719	3,416.7400	3.4167	1.330	0	0	0
2022/11/14	2037	02/02/2023	11.10	Call	Bond Future	1,777.7700	1.7778	1,674.9700	1.6750	(5.783)	0	0	636
2022/11/14	2037	02/02/2023	11.10	Put	Bond Future	3,193.5500	3.1936	3,234.8700	3.2349	1.294	0	0	0
2022/11/14	2037	02/02/2023	11.97	Put	Bond Future	1,138.7300	1.1387	1,138.5400	1.1385	(0.017)	0	0	636
2022/11/14	2037	04/05/2023	13.73	Put	Bond Future	647.1500	0.6472	645.4100	0.6454	(0.269)	0	0	400
2022/11/14	2037	04/05/2023	11.30	Call	Bond Future	3,241.1200	3.2411	3,138.6200	3.1386	(3.162)	0	0	0
2022/11/14	2037	04/05/2023	11.30	Put	Bond Future	4,106.0300	4.1060	4,151.2300	4.1512	1.101	0	0	0
2022/11/14	2037	04/05/2023	11.31	Call	Bond Future	3,269.8800	3.2699	3,166.9600	3.1670	(3.148)	0	0	0
2022/11/14	2037	04/05/2023	11.31	Put	Bond Future	4,075.8300	4.0758	4,120.6100	4.1206	1.099	0	0	0
2022/11/14	2037	04/05/2023	11.03	Put	Bond Future	5,004.2500	5.0043	5,061.2400	5.0612	1.139	0	0	0
2022/11/14	2037	04/05/2023			Bond Future	11.4478	82.1069	11.4732	81.9592	0.222	0.0000	0.0000	0

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2022/11/14	2037	04/05/2023	11.78	Call	Bond Future	4,762.4000	4.7624	4,642.1000	4.6421	(2.526)	0	0	400
2022/11/14	2037	04/05/2023	11.78	Put	Bond Future	2,866.8800	2.8669	2,894.2800	2.8943	0.956	0	0	0
2022/11/14	2037	04/05/2023	13.73	Call	Bond Future	12,427.2600	12.4273	12,277.8200	12.2778	(1.203)	0	0	0
2022/11/14	2037	04/05/2023	11.32	Call	Bond Future	3,298.9900	3.2990	3,195.6500	3.1956	(3.132)	0	0	0
2022/11/14	2037	04/05/2023	11.32	Put	Bond Future	4,046.0400	4.0460	4,090.4000	4.0904	1.096	0	0	0
2022/11/14	2037	04/05/2023	11.03	Call	Bond Future	2,523.2400	2.5232	2,432.5300	2.4325	(3.595)	0	0	400
2022/11/14	2037	03/08/2023	12.13	Call	Bond Future	6,088.9900	6.0890	5,969.2500	5.9692	(1.967)	0	0	0
2022/11/14	2037	03/08/2023	12.13	Put	Bond Future	2,962.1500	2.9621	2,993.2200	2.9932	1.049	0	0	0
2022/11/14	2037	03/08/2023	12.12	Call	Bond Future	6,054.2500	6.0542	5,934.7600	5.9348	(1.974)	0	0	0
2022/11/14	2037	03/08/2023	12.12	Put	Bond Future	2,981.1800	2.9812	3,012.5000	3.0125	1.051	0	0	0
2022/11/14	2037	03/08/2023			Bond Future	11.5651	79.5001	11.5916	79.3493	0.229	0.0000	0.0000	0
2022/11/14	2037	03/08/2023	12.14	Call	Bond Future	6,123.5500	6.1236	6,003.5500	6.0036	(1.960)	0	0	0
2022/11/14	2037	03/08/2023	12.14	Put	Bond Future	2,943.0000	2.9430	2,973.8100	2.9738	1.047	0	0	0
2022/11/14	2037	02/11/2023	11.56	Put	Bond Future	4,585.2400	4.5852	4,644.4900	4.6445	1.292	0	0	0
2022/11/14	2037	02/11/2023	11.57	Call	Bond Future	3,964.8100	3.9648	3,869.8000	3.8698	(2.396)	0	0	0
2022/11/14	2037	02/11/2023	11.55	Put	Bond Future	4,613.6600	4.6137	4,673.2500	4.6732	1.292	0	0	0
2022/11/14	2037	02/11/2023			Bond Future	11.6751	81.1216	11.7025	80.9677	0.235	0.0000	0.0000	0
2022/11/14	2037	02/11/2023	11.56	Call	Bond Future	3,936.3600	3.9364	3,841.7100	3.8417	(2.405)	0	0	0
2022/11/14	2037	02/11/2023	11.57	Put	Bond Future	4,556.9800	4.5570	4,615.8700	4.6159	1.292	0	0	0
2022/11/14	2037	02/11/2023	11.55	Call	Bond Future	3,908.0100	3.9080	3,813.7000	3.8137	(2.413)	0	0	0
2022/11/14	2037	01/02/2024	12.33	Call	Bond Future	6,275.8900	6.2759	6,163.4800	6.1635	(1.791)	0	0	0
2022/11/14	2037	01/02/2024	12.33	Put	Bond Future	3,522.2200	3.5222	3,566.3300	3.5663	1.252	0	0	0
2022/11/14	2037	01/02/2024			Bond Future	11.8154	78.3975	11.8439	78.2410	0.242	0.0000	0.0000	0
2022/11/14	2037	01/02/2024	12.32	Call	Bond Future	6,243.4000	6.2434	6,131.2400	6.1312	(1.796)	0	0	0
2022/11/14	2037	01/02/2024	12.32	Put	Bond Future	3,541.8800	3.5419	3,586.2400	3.5862	1.252	0	0	0
2022/11/14	2037	01/02/2024	12.31	Call	Bond Future	6,210.6400	6.2106	6,098.7300	6.0987	(1.802)	0	0	0
2022/11/14	2037	01/02/2024	12.31	Put	Bond Future	3,561.3200	3.5613	3,605.9300	3.6059	1.253	0	0	0
2022/11/14	2038	02/02/2023			Bond Future	128.0353	128.0353	127.5617	127.5617	(0.370)	0.0000	0.0000	4,059
2022/11/14	2038	04/05/2023			Bond Future	130.6289	130.6289	130.1448	130.1448	(0.371)	0.0000	0.0000	1,583
2022/11/14	2038	03/08/2023			Bond Future	131.3195	131.3195	130.8256	130.8256	(0.376)	0.0000	0.0000	0
2022/11/14	2038	02/11/2023			Bond Future	134.0264	134.0264	133.5221	133.5221	(0.376)	0.0000	0.0000	0
2022/11/14	2038	01/02/2024			Bond Future	134.5778	134.5778	134.0649	134.0649	(0.381)	0.0000	0.0000	0
2022/11/14	2040	02/02/2023	10.93	Call	Bond Future	1,322.0500	1.3221	1,199.3100	1.1993	(9.284)	0	0	0
2022/11/14	2040	02/02/2023	12.24	Call	Bond Future	6,002.4100	6.0024	5,766.1500	5.7662	(3.936)	0	0	0
2022/11/14	2040	02/02/2023	12.24	Put	Bond Future	982.8800	0.9829	1,000.8700	1.0009	1.830	0	0	0
2022/11/14	2040	02/02/2023	12.27	Call	Bond Future	6,139.0000	6.1390	5,901.5400	5.9015	(3.868)	0	0	0
2022/11/14	2040	02/02/2023	12.27	Put	Bond Future	946.6200	0.9466	963.4100	0.9634	1.774	0	0	388
2022/11/14	2040	02/02/2023	11.12	Call	Bond Future	1,783.7000	1.7837	1,638.2800	1.6383	(8.153)	0	0	0
2022/11/14	2040	02/02/2023	11.12	Put	Bond Future	3,684.5500	3.6845	3,793.3800	3.7934	2.954	0	0	0
2022/11/14	2040	02/02/2023	11.19	Call	Bond Future	1,974.6700	1.9747	1,821.1600	1.8212	(7.774)	0	0	621
2022/11/14	2040	02/02/2023	11.19	Put	Bond Future	3,414.9100	3.4149	3,515.6500	3.5156	2.950	0	0	0
2022/11/14	2040	02/02/2023	12.07	Put	Bond Future	1,214.7900	1.2148	1,240.6900	1.2407	2.132	0	0	621
2022/11/14	2040	02/02/2023	10.96	Call	Bond Future	1,389.3600	1.3894	1,262.9900	1.2630	(9.096)	0	0	388
2022/11/14	2040	02/02/2023	10.96	Put	Bond Future	4,357.9700	4.3580	4,485.8500	4.4858	2.934	0	0	0
2022/11/14	2040	02/02/2023			Bond Future	11.4128	82.2390	11.4528	81.9847	0.350	0.0000	0.0000	119,926
2022/11/14	2040	02/02/2023	10.18	Call	Bond Future	315.1300	0.3151	268.9600	0.2690	(14.651)	0	0	0

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2022/11/14	2040	02/02/2023	10.18	Put	Bond Future	8,801.9600	8.8020	9,010.0400	9.0100	2.364	0	0	0
2022/11/14	2040	02/02/2023	10.21	Call	Bond Future	336.6500	0.3366	288.1500	0.2882	(14.407)	0	0	388
2022/11/14	2040	02/02/2023	10.21	Put	Bond Future	8,601.2100	8.6012	8,806.9600	8.8070	2.392	0	0	0
2022/11/14	2040	02/02/2023	10.93	Put	Bond Future	4,493.2100	4.4932	4,624.7200	4.6247	2.927	0	0	0
2022/11/14	2040	02/02/2023	12.07	Call	Bond Future	5,243.0500	5.2430	5,014.7000	5.0147	(4.355)	0	0	0
2022/11/14	2040	02/02/2023	11.10	Call	Bond Future	1,731.1400	1.7311	1,588.0600	1.5881	(8.265)	0	0	0
2022/11/14	2040	02/02/2023	11.10	Put	Bond Future	3,764.3200	3.7643	3,875.4900	3.8755	2.953	0	0	0
2022/11/14	2040	02/02/2023	11.11	Call	Bond Future	1,757.3100	1.7573	1,613.0500	1.6131	(8.209)	0	0	0
2022/11/14	2040	02/02/2023	11.11	Put	Bond Future	3,724.2800	3.7243	3,834.2700	3.8343	2.953	0	0	0
2022/11/14	2040	04/05/2023	12.78	Call	Bond Future	8,894.8100	8.8948	8,664.8900	8.6649	(2.585)	0	0	0
2022/11/14	2040	04/05/2023	12.78	Put	Bond Future	1,555.0600	1.5551	1,585.1800	1.5852	1.937	0	0	388
2022/11/14	2040	04/05/2023	13.45	Put	Bond Future	941.3600	0.9414	956.2500	0.9563	1.582	0	0	486
2022/11/14	2040	04/05/2023	11.43	Call	Bond Future	3,708.9900	3.7090	3,545.7600	3.5458	(4.401)	0	0	0
2022/11/14	2040	04/05/2023	11.43	Put	Bond Future	4,278.5600	4.2786	4,375.3700	4.3754	2.263	0	0	0
2022/11/14	2040	04/05/2023	10.73	Put	Bond Future	7,054.4500	7.0545	7,204.1300	7.2041	2.122	0	0	0
2022/11/14	2040	04/05/2023			Bond Future	11.5203	83.8872	11.5618	83.6271	0.361	0.0000	0.0000	300
2022/11/14	2040	04/05/2023	13.45	Call	Bond Future	11,765.1500	11.7652	11,520.0000	11.5200	(2.084)	0	0	0
2022/11/14	2040	04/05/2023	11.42	Call	Bond Future	3,677.2800	3.6773	3,514.7400	3.5147	(4.420)	0	0	0
2022/11/14	2040	04/05/2023	11.42	Put	Bond Future	4,310.3100	4.3103	4,407.8100	4.4078	2.262	0	0	0
2022/11/14	2040	04/05/2023	11.48	Call	Bond Future	3,869.6700	3.8697	3,702.9800	3.7030	(4.308)	0	0	486
2022/11/14	2040	04/05/2023	11.48	Put	Bond Future	4,123.0600	4.1231	4,216.4100	4.2164	2.264	0	0	0
2022/11/14	2040	04/05/2023	10.73	Call	Bond Future	1,851.5800	1.8516	1,741.2200	1.7412	(5.960)	0	0	486
2022/11/14	2040	04/05/2023	10.92	Call	Bond Future	2,280.5700	2.2806	2,155.3900	2.1554	(5.489)	0	0	388
2022/11/14	2040	04/05/2023	10.92	Put	Bond Future	6,186.6300	6.1866	6,321.4900	6.3215	2.180	0	0	0
2022/11/14	2040	04/05/2023	11.41	Call	Bond Future	3,645.6800	3.6457	3,483.8400	3.4838	(4.439)	0	0	0
2022/11/14	2040	04/05/2023	11.41	Put	Bond Future	4,342.2600	4.3423	4,440.4600	4.4405	2.261	0	0	0
2022/11/14	2040	04/05/2023	10.17	Call	Bond Future	972.7800	0.9728	901.1800	0.9012	(7.360)	0	0	388
2022/11/14	2040	04/05/2023	10.17	Put	Bond Future	10,178.4100	10.1784	10,366.8500	10.3668	1.851	0	0	0
2022/11/14	2040	03/08/2023	12.23	Call	Bond Future	6,714.8700	6.7149	6,518.7900	6.5188	(2.920)	0	0	0
2022/11/14	2040	03/08/2023	12.23	Put	Bond Future	3,163.5500	3.1636	3,232.9000	3.2329	2.192	0	0	0
2022/11/14	2040	03/08/2023			Bond Future	11.6335	81.0658	11.6766	80.8003	0.371	0.0000	0.0000	0
2022/11/14	2040	03/08/2023	12.22	Call	Bond Future	6,677.7200	6.6777	6,482.0900	6.4821	(2.930)	0	0	0
2022/11/14	2040	03/08/2023	12.22	Put	Bond Future	3,183.9000	3.1839	3,253.7000	3.2537	2.192	0	0	0
2022/11/14	2040	03/08/2023	12.21	Call	Bond Future	6,640.3800	6.6404	6,445.2000	6.4452	(2.939)	0	0	0
2022/11/14	2040	03/08/2023	12.21	Put	Bond Future	3,204.1200	3.2041	3,274.3700	3.2744	2.192	0	0	0
2022/11/14	2040	02/11/2023	11.59	Call	Bond Future	4,341.9100	4.3419	4,188.1000	4.1881	(3.542)	0	0	0
2022/11/14	2040	02/11/2023	11.60	Put	Bond Future	5,223.4600	5.2235	5,339.9100	5.3399	2.229	0	0	0
2022/11/14	2040	02/11/2023	11.58	Call	Bond Future	4,311.7800	4.3118	4,158.5400	4.1585	(3.554)	0	0	0
2022/11/14	2040	02/11/2023	11.58	Put	Bond Future	5,286.6400	5.2866	5,404.2500	5.4042	2.225	0	0	0
2022/11/14	2040	02/11/2023			Bond Future	11.7391	82.7192	11.7838	82.4484	0.381	0.0000	0.0000	0
2022/11/14	2040	02/11/2023	11.59	Put	Bond Future	5,254.9600	5.2550	5,372.0000	5.3720	2.227	0	0	0
2022/11/14	2040	02/11/2023	11.60	Call	Bond Future	4,372.1400	4.3721	4,217.7400	4.2177	(3.531)	0	0	0
2022/11/14	2040	01/02/2024	12.34	Call	Bond Future	6,740.2300	6.7402	6,554.8000	6.5548	(2.751)	0	0	0
2022/11/14	2040	01/02/2024	12.34	Put	Bond Future	4,035.5100	4.0355	4,125.7500	4.1257	2.236	0	0	0
2022/11/14	2040	01/02/2024	12.33	Call	Bond Future	6,705.6600	6.7057	6,520.6700	6.5207	(2.759)	0	0	0
2022/11/14	2040	01/02/2024	12.33	Put	Bond Future	4,057.3700	4.0574	4,148.0500	4.1481	2.235	0	0	0
2022/11/14	2040	01/02/2024			Bond Future	11.8732	79.7747	11.9196	79.4991	0.391	0.0000	0.0000	0
2022/11/14	2040	01/02/2024	12.35	Call	Bond Future	6,775.2000	6.7752	6,589.3300	6.5893	(2.743)	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
2022/11/14	2040	01/02/2024	12.35	Put	Bond Future	4,014.1100	4.0141	4,103.9100	4.1039	2.237	0	0	0
2022/11/14	2044	02/02/2023	10.30	Call	Bond Future	445.5500	0.4455	381.0600	0.3811	(14.474)	0	0	2,840
2022/11/14	2044	02/02/2023	10.30	Put	Bond Future	8,005.9700	8.0060	8,236.7700	8.2368	2.883	0	0	0
2022/11/14	2044	02/02/2023	11.00	Call	Bond Future	1,606.6400	1.6066	1,455.2800	1.4553	(9.421)	0	0	2,840
2022/11/14	2044	02/02/2023	11.00	Put	Bond Future	4,094.3700	4.0944	4,238.3000	4.2383	3.515	0	0	0
2022/11/14	2044	02/02/2023	11.14	Call	Bond Future	1,984.9900	1.9850	1,814.7000	1.8147	(8.579)	0	0	0
2022/11/14	2044	02/02/2023	11.14	Put	Bond Future	3,516.4400	3.5164	3,641.4400	3.6414	3.555	0	0	0
2022/11/14	2044	02/02/2023	11.90	Call	Bond Future	4,786.2400	4.7862	4,535.6500	4.5356	(5.236)	0	0	0
2022/11/14	2044	02/02/2023	11.90	Put	Bond Future	1,435.9400	1.4359	1,480.6400	1.4806	3.113	0	0	0
2022/11/14	2044	02/02/2023	12.00	Call	Bond Future	5,224.3800	5.2244	4,966.8700	4.9669	(4.929)	0	0	0
2022/11/14	2044	02/02/2023	12.00	Put	Bond Future	1,268.5400	1.2685	1,306.3200	1.3063	2.978	0	0	4,000
2022/11/14	2044	02/02/2023	11.15	Call	Bond Future	2,013.8200	2.0138	1,842.2000	1.8422	(8.522)	0	0	0
2022/11/14	2044	02/02/2023	11.15	Put	Bond Future	3,477.6700	3.4777	3,601.3400	3.6013	3.556	0	0	0
2022/11/14	2044	02/02/2023	11.20	Put	Bond Future	3,288.3200	3.2883	3,405.4600	3.4055	3.562	0	0	0
2022/11/14	2044	02/02/2023			Bond Future	11.3700	79.3857	11.4152	79.0905	0.398	0.0000	0.0000	94,637
2022/11/14	2044	02/02/2023	11.16	Call	Bond Future	2,042.7200	2.0427	1,869.7900	1.8698	(8.466)	0	0	0
2022/11/14	2044	02/02/2023	11.16	Put	Bond Future	3,439.0600	3.4391	3,561.4200	3.5614	3.558	0	0	0
2022/11/14	2044	02/02/2023	11.20	Call	Bond Future	2,161.0600	2.1611	1,982.9100	1.9829	(8.244)	0	0	0
2022/11/14	2044	04/05/2023	11.42	Call	Bond Future	3,910.7200	3.9107	3,722.7200	3.7227	(4.807)	0	0	0
2022/11/14	2044	04/05/2023	11.42	Put	Bond Future	4,231.4800	4.2315	4,345.3500	4.3454	2.691	0	0	0
2022/11/14	2044	04/05/2023	11.75	Put	Bond Future	3,296.8400	3.2968	3,386.0500	3.3861	2.706	0	0	4,115
2022/11/14	2044	04/05/2023	11.41	Call	Bond Future	3,877.6000	3.8776	3,690.4100	3.6904	(4.827)	0	0	0
2022/11/14	2044	04/05/2023	11.41	Put	Bond Future	4,263.4000	4.2634	4,378.0800	4.3781	2.690	0	0	0
2022/11/14	2044	04/05/2023			Bond Future	11.4695	80.9768	11.5164	80.6749	0.409	0.0000	0.0000	0
2022/11/14	2044	04/05/2023	12.00	Call	Bond Future	6,032.7200	6.0327	5,803.9600	5.8040	(3.792)	0	0	0
2022/11/14	2044	04/05/2023	12.00	Put	Bond Future	2,728.2700	2.7283	2,801.3800	2.8014	2.680	0	0	4,115
2022/11/14	2044	04/05/2023	12.25	Call	Bond Future	7,039.4800	7.0395	6,796.9300	6.7969	(3.446)	0	0	0
2022/11/14	2044	04/05/2023	12.25	Put	Bond Future	2,257.5100	2.2575	2,316.8300	2.3168	2.628	0	0	1,500
2022/11/14	2044	04/05/2023	11.43	Call	Bond Future	3,943.7300	3.9437	3,754.9400	3.7549	(4.787)	0	0	0
2022/11/14	2044	04/05/2023	11.43	Put	Bond Future	4,199.5400	4.1995	4,312.6200	4.3126	2.693	0	0	0
2022/11/14	2044	04/05/2023	11.75	Call	Bond Future	5,073.4700	5.0735	4,860.8100	4.8608	(4.192)	0	0	0
2022/11/14	2044	03/08/2023	12.16	Call	Bond Future	6,902.2000	6.9022	6,678.2000	6.6782	(3.245)	0	0	0
2022/11/14	2044	03/08/2023	12.16	Put	Bond Future	3,322.3300	3.3223	3,406.4000	3.4064	2.530	0	0	0
2022/11/14	2044	03/08/2023	12.15	Call	Bond Future	6,864.2500	6.8642	6,640.7700	6.6408	(3.256)	0	0	0
2022/11/14	2044	03/08/2023	12.15	Put	Bond Future	3,343.1500	3.3431	3,427.7400	3.4277	2.530	0	0	0
2022/11/14	2044	03/08/2023			Bond Future	11.5740	78.2221	11.6226	77.9140	0.420	0.0000	0.0000	0
2022/11/14	2044	03/08/2023	12.17	Call	Bond Future	6,940.2000	6.9402	6,715.6800	6.7157	(3.235)	0	0	0
2022/11/14	2044	03/08/2023	12.17	Put	Bond Future	3,301.6400	3.3016	3,385.1900	3.3852	2.531	0	0	0
2022/11/14	2044	02/11/2023	11.57	Call	Bond Future	4,802.7000	4.8027	4,621.7900	4.6218	(3.767)	0	0	0
2022/11/14	2044	02/11/2023	11.57	Put	Bond Future	5,439.3100	5.4393	5,572.7700	5.5728	2.454	0	0	0
2022/11/14	2044	02/11/2023			Bond Future	11.6710	79.8176	11.7214	79.5032	0.432	0.0000	0.0000	0
2022/11/14	2044	02/11/2023	11.56	Call	Bond Future	4,771.4600	4.7715	4,591.1800	4.5912	(3.778)	0	0	0
2022/11/14	2044	02/11/2023	11.56	Put	Bond Future	5,471.5700	5.4716	5,605.6600	5.6057	2.451	0	0	0
2022/11/14	2044	02/11/2023	11.55	Call	Bond Future	4,739.9900	4.7400	4,560.3500	4.5604	(3.790)	0	0	0
2022/11/14	2044	02/11/2023	11.55	Put	Bond Future	5,503.6900	5.5037	5,638.4200	5.6384	2.448	0	0	0
2022/11/14	2044	01/02/2024	12.29	Call	Bond Future	7,246.5400	7.2465	7,031.3900	7.0314	(2.969)	0	0	0
2022/11/14	2044	01/02/2024	12.29	Put	Bond Future	4,295.9400	4.2959	4,400.7300	4.4007	2.439	0	0	0

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2022/11/14	2044	01/02/2024			Bond Future	11.7941	76.9434	11.8464	76.6235	0.443	0.0000	0.0000	0
2022/11/14	2044	01/02/2024	12.28	Call	Bond Future	7,210.9300	7.2109	6,996.2700	6.9963	(2.977)	0	0	0
2022/11/14	2044	01/02/2024	12.28	Put	Bond Future	4,317.9600	4.3180	4,423.2400	4.4232	2.438	0	0	0
2022/11/14	2044	01/02/2024	12.27	Call	Bond Future	7,175.3600	7.1754	6,961.1900	6.9612	(2.985)	0	0	0
2022/11/14	2044	01/02/2024	12.27	Put	Bond Future	4,340.1000	4.3401	4,445.8700	4.4459	2.437	0	0	0
2022/11/14	2046	02/02/2023			Bond Future	114.7490	114.7490	114.1948	114.1948	(0.483)	0.0000	0.0000	12,116
2022/11/14	2046	04/05/2023			Bond Future	115.0407	115.0407	114.4745	114.4745	(0.492)	0.0000	0.0000	4,935
2022/11/14	2046	03/08/2023			Bond Future	117.3796	117.3796	116.8018	116.8018	(0.492)	0.0000	0.0000	0
2022/11/14	2046	02/11/2023			Bond Future	117.7091	117.7091	117.1196	117.1196	(0.501)	0.0000	0.0000	0
2022/11/14	2046	01/02/2024			Bond Future	119.9609	119.9609	119.3606	119.3606	(0.500)	0.0000	0.0000	0
2022/11/14	2050	02/02/2023			Bond Future	115.1098	115.1098	113.6689	113.6689	(1.252)	0.0000	0.0000	9,301
2022/11/14	2050	04/05/2023			Bond Future	117.4413	117.4413	115.9701	115.9701	(1.253)	0.0000	0.0000	3,359
2022/11/14	2050	03/08/2023			Bond Future	117.6426	117.6426	116.1417	116.1417	(1.276)	0.0000	0.0000	0
2022/11/14	2050	02/11/2023			Bond Future	120.0674	120.0674	118.5355	118.5355	(1.276)	0.0000	0.0000	0
2022/11/14	2050	01/02/2024			Bond Future	120.1234	120.1234	118.5631	118.5631	(1.299)	0.0000	0.0000	0
2022/11/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	AL37	02/02/2023			Index Future	855.0470	855.0470	856.3710	856.3710	0.155	0.0000	0.0000	0
2022/11/14	AL37	04/05/2023			Index Future	872.1540	872.1540	873.4840	873.4840	0.152	0.0000	0.0000	0
2022/11/14	AL37	03/08/2023			Index Future	889.6830	889.6830	891.0350	891.0350	0.152	0.0000	0.0000	0
2022/11/14	AL37	02/11/2023			Index Future	907.8230	907.8230	909.2020	909.2020	0.152	0.0000	0.0000	0
2022/11/14	AL37	01/02/2024			Index Future	925.0230	925.0230	926.4380	926.4380	0.153	0.0000	0.0000	0
2022/11/14	AL7T	02/02/2023			Index Future	988.0300	988.0300	988.2550	988.2550	0.023	0.0000	0.0000	0
2022/11/14	AL7T	04/05/2023			Index Future	1,007.7980	1,007.7980	1,008.0030	1,008.0030	0.020	0.0000	0.0000	0
2022/11/14	AL7T	03/08/2023			Index Future	1,028.0520	1,028.0520	1,028.2580	1,028.2580	0.020	0.0000	0.0000	0
2022/11/14	AL7T	02/11/2023			Index Future	1,049.0140	1,049.0140	1,049.2220	1,049.2220	0.020	0.0000	0.0000	0
2022/11/14	AL7T	01/02/2024			Index Future	1,068.8900	1,068.8900	1,069.1130	1,069.1130	0.021	0.0000	0.0000	0
2022/11/14	ALBI	02/02/2023			Index Future	868.5220	868.5220	867.8110	867.8110	(0.082)	0.0000	0.0000	109
2022/11/14	ALBI	04/05/2023			Index Future	885.8990	885.8990	885.1530	885.1530	(0.084)	0.0000	0.0000	0
2022/11/14	ALBI	03/08/2023			Index Future	903.7040	903.7040	902.9390	902.9390	(0.085)	0.0000	0.0000	0
2022/11/14	ALBI	02/11/2023			Index Future	922.1300	922.1300	921.3480	921.3480	(0.085)	0.0000	0.0000	0
2022/11/14	ALBI	01/02/2024			Index Future	939.6010	939.6010	938.8150	938.8150	(0.084)	0.0000	0.0000	0
2022/11/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/11/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	CS23	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/14	ES33	02/02/2023			Bond Future	12.1811	75.5307	12.1999	75.4422	0.154	0.0000	0.0000	350
2022/11/14	ES33	04/05/2023			Bond Future	12.3328	73.2657	12.3525	73.1748	0.160	0.0000	0.0000	0
2022/11/14	ES33	03/08/2023			Bond Future	12.4892	74.7557	12.5098	74.6628	0.165	0.0000	0.0000	0
2022/11/14	ES33	02/11/2023			Bond Future	12.6524	72.5017	12.6739	72.4070	0.170	0.0000	0.0000	0
2022/11/14	ES33	01/02/2024			Bond Future	12.8540	73.8847	12.8764	73.7884	0.174	0.0000	0.0000	0
2022/11/14	ES42	02/02/2023			Bond Future	12.3730	74.2372	12.4179	73.9880	0.363	0.0000	0.0000	4,195
2022/11/14	ES42	04/05/2023			Bond Future	12.5091	71.4776	12.5559	71.2227	0.374	0.0000	0.0000	0
2022/11/14	ES42	03/08/2023			Bond Future	12.6450	72.9316	12.6936	72.6714	0.385	0.0000	0.0000	0
2022/11/14	ES42	02/11/2023			Bond Future	12.7859	70.1725	12.8365	69.9069	0.396	0.0000	0.0000	0
2022/11/14	ES42	01/02/2024			Bond Future	12.9511	71.5086	13.0038	71.2382	0.406	0.0000	0.0000	0
2022/11/14	GOVI	02/02/2023	850.82	Call	GOVI	54,140.0000	5.4140	47,440.0000	4.7440	(12.375)	0	0	0
2022/11/14	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GOVI	02/02/2023	850.83	Call	GOVI	54,040.0000	5.4040	47,340.0000	4.7340	(12.398)	0	0	0
2022/11/14	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GOVI	02/02/2023			GOVI	856.2340	856.2340	855.5640	855.5640	(0.078)	0.0000	0.0000	836
2022/11/14	GOVI	02/02/2023	850.84	Call	GOVI	53,940.0000	5.3940	47,240.0000	4.7240	(12.421)	0	0	0
2022/11/14	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GOVI	04/05/2023	852.86	Call	GOVI	205,050.0000	20.5050	198,010.0000	19.8010	(3.433)	0	0	0
2022/11/14	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GOVI	04/05/2023	852.87	Call	GOVI	204,950.0000	20.4950	197,910.0000	19.7910	(3.435)	0	0	0
2022/11/14	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GOVI	04/05/2023			GOVI	873.3650	873.3650	872.6610	872.6610	(0.081)	0.0000	0.0000	0
2022/11/14	GOVI	04/05/2023	852.88	Call	GOVI	204,850.0000	20.4850	197,810.0000	19.7810	(3.437)	0	0	0
2022/11/14	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GOVI	03/08/2023	837.21	Call	GOVI	537,080.0000	53.7080	529,860.0000	52.9860	(1.344)	0	0	0
2022/11/14	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GOVI	03/08/2023	837.22	Call	GOVI	536,980.0000	53.6980	529,760.0000	52.9760	(1.345)	0	0	0
2022/11/14	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GOVI	03/08/2023			GOVI	890.9180	890.9180	890.1960	890.1960	(0.081)	0.0000	0.0000	0
2022/11/14	GOVI	03/08/2023	837.23	Call	GOVI	536,880.0000	53.6880	529,660.0000	52.9660	(1.345)	0	0	0
2022/11/14	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GOVI	02/11/2023	885.82	Call	GOVI	232,630.0000	23.2630	225,250.0000	22.5250	(3.172)	0	0	0
2022/11/14	GOVI	02/11/2023			GOVI	909.0830	909.0830	908.3450	908.3450	(0.081)	0.0000	0.0000	0
2022/11/14	GOVI	02/11/2023	885.80	Call	GOVI	232,830.0000	23.2830	225,450.0000	22.5450	(3.170)	0	0	0
2022/11/14	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GOVI	02/11/2023	885.81	Call	GOVI	232,730.0000	23.2730	225,350.0000	22.5350	(3.171)	0	0	0
2022/11/14	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GOVI	01/02/2024	880.00	Call	GOVI	463,080.0000	46.3080	455,660.0000	45.5660	(1.602)	0	0	0
2022/11/14	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GOVI	01/02/2024			GOVI	926.3080	926.3080	925.5660	925.5660	(0.080)	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
2022/11/14	GOVI	01/02/2024	879.98	Call	GOVI	463,280.0000	46.3280	455,860.0000	45.5860	(1.602)	0	0	0
2022/11/14	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GOVI	01/02/2024	879.99	Call	GOVI	463,180.0000	46.3180	455,760.0000	45.5760	(1.602)	0	0	0
2022/11/14	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/14	IGOV	02/02/2023			Index Future	324.6480	324.6480	323.2440	323.2440	(0.432)	0.0000	0.0000	662
2022/11/14	IGOV	04/05/2023			Index Future	331.2220	331.2220	329.7820	329.7820	(0.435)	0.0000	0.0000	16
2022/11/14	IGOV	03/08/2023			Index Future	337.9550	337.9550	336.4850	336.4850	(0.435)	0.0000	0.0000	0
2022/11/14	IGOV	02/11/2023			Index Future	344.9210	344.9210	343.4200	343.4200	(0.435)	0.0000	0.0000	0
2022/11/14	IGOV	01/02/2024			Index Future	351.5300	351.5300	350.0040	350.0040	(0.434)	0.0000	0.0000	0
2022/11/14	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/14	JBAF	16/11/2022			Jibar Tradeable Future	6.5850	93.4150	6.6150	93.3850	0.456	0.0000	0.0000	0
2022/11/14	JBAF	21/12/2022			Jibar Tradeable Future	7.1250	92.8750	7.1050	92.8950	(0.281)	0.0000	0.0000	68
2022/11/14	JBAF	18/01/2023			Jibar Tradeable Future	7.1600	92.8400	7.1300	92.8700	(0.419)	0.0000	0.0000	0
2022/11/14	JBAF	15/02/2023			Jibar Tradeable Future	7.4500	92.5500	7.4400	92.5600	(0.134)	0.0000	0.0000	0
2022/11/14	JBAF	15/03/2023			Jibar Tradeable Future	7.4850	92.5150	7.4750	92.5250	(0.134)	0.0000	0.0000	0
2022/11/14	JBAF	19/04/2023			Jibar Tradeable Future	7.5900	92.4100	7.5800	92.4200	(0.132)	0.0000	0.0000	0
2022/11/14	JBAF	21/06/2023			Jibar Tradeable Future	7.6800	92.3200	7.6600	92.3400	(0.260)	0.0000	0.0000	0
2022/11/14	JBAF	20/09/2023			Jibar Tradeable Future	7.7450	92.2550	7.7250	92.2750	(0.258)	0.0000	0.0000	75
2022/11/14	JBAF	20/12/2023			Jibar Tradeable Future	7.8200	92.1800	7.7950	92.2050	(0.320)	0.0000	0.0000	272
2022/11/14	JBAF	20/03/2024			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2022/11/14	JBAF	19/06/2024			Jibar Tradeable Future	7.8100	92.1900	7.7900	92.2100	(0.256)	0.0000	0.0000	0
2022/11/14	JBAF	18/09/2024			Jibar Tradeable Future	7.8350	92.1650	7.8350	92.1650	0.000	0.0000	0.0000	0
2022/11/14	R035	02/02/2023	9.81	Call	Bond Future	200.2700	0.2003	176.9000	0.1769	(11.669)	0	0	582

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
2022/11/14	R035	02/02/2023	9.81	Put	Bond Future	8,827.5700	8.8276	8,915.7300	8.9157	0.999	0	0	0
2022/11/14	R035	02/02/2023	9.85	Call	Bond Future	219.8900	0.2199	194.8700	0.1949	(11.378)	0	0	0
2022/11/14	R035	02/02/2023	9.89	Call	Bond Future	240.9900	0.2410	214.2600	0.2143	(11.092)	0	0	388
2022/11/14	R035	02/02/2023	9.89	Put	Bond Future	8,337.4100	8.3374	8,422.2100	8.4222	1.017	0	0	0
2022/11/14	R035	02/02/2023	11.94	Call	Bond Future	5,160.9100	5.1609	5,039.2700	5.0393	(2.357)	0	0	0
2022/11/14	R035	02/02/2023	13.22	Put	Bond Future	181.1900	0.1812	172.3700	0.1724	(4.868)	0	0	976
2022/11/14	R035	02/02/2023	10.88	Call	Bond Future	1,559.2100	1.5592	1,475.2100	1.4752	(5.387)	0	0	0
2022/11/14	R035	02/02/2023	10.88	Put	Bond Future	3,421.4000	3.4214	3,448.9300	3.4489	0.805	0	0	0
2022/11/14	R035	02/02/2023	10.66	Call	Bond Future	1,091.9400	1.0919	1,021.7500	1.0217	(6.428)	0	0	0
2022/11/14	R035	02/02/2023	10.66	Put	Bond Future	4,287.5700	4.2876	4,328.9100	4.3289	0.964	0	0	582
2022/11/14	R035	02/02/2023	10.30	Put	Bond Future	6,007.5300	6.0075	6,071.3200	6.0713	1.062	0	0	0
2022/11/14	R035	02/02/2023	10.60	Call	Bond Future	982.2700	0.9823	916.0200	0.9160	(6.745)	0	0	0
2022/11/14	R035	02/02/2023	10.60	Put	Bond Future	4,546.5800	4.5466	4,591.8600	4.5919	0.996	0	0	0
2022/11/14	R035	02/02/2023	10.64	Put	Bond Future	4,372.8700	4.3729	4,415.5100	4.4155	0.975	0	0	0
2022/11/14	R035	02/02/2023			Bond Future	11.1954	88.7567	11.2146	88.6452	0.171	0.0000	0.0000	161,194
2022/11/14	R035	02/02/2023	9.85	Put	Bond Future	8,581.2300	8.5812	8,667.7400	8.6677	1.008	0	0	0
2022/11/14	R035	02/02/2023	11.94	Put	Bond Future	983.8600	0.9839	973.7500	0.9738	(1.028)	0	0	0
2022/11/14	R035	02/02/2023	11.98	Call	Bond Future	5,328.2100	5.3282	5,206.1300	5.2061	(2.291)	0	0	0
2022/11/14	R035	02/02/2023	11.98	Put	Bond Future	935.1700	0.9352	924.6200	0.9246	(1.128)	0	0	388
2022/11/14	R035	02/02/2023	13.22	Call	Bond Future	10,876.1100	10.8761	10,755.7600	10.7558	(1.107)	0	0	0
2022/11/14	R035	02/02/2023	11.05	Call	Bond Future	1,993.2000	1.9932	1,899.5900	1.8996	(4.696)	0	0	976
2022/11/14	R035	02/02/2023	11.05	Put	Bond Future	2,844.4700	2.8445	2,862.3900	2.8624	0.630	0	0	0
2022/11/14	R035	02/02/2023	11.06	Call	Bond Future	2,021.0400	2.0210	1,926.8800	1.9269	(4.659)	0	0	0
2022/11/14	R035	02/02/2023	11.06	Put	Bond Future	2,813.3600	2.8134	2,830.7300	2.8307	0.617	0	0	582
2022/11/14	R035	02/02/2023	10.86	Call	Bond Future	1,512.4900	1.5125	1,429.6900	1.4297	(5.474)	0	0	0
2022/11/14	R035	02/02/2023	10.86	Put	Bond Future	3,494.7200	3.4947	3,523.4500	3.5235	0.822	0	0	0
2022/11/14	R035	02/02/2023	10.87	Call	Bond Future	1,535.8300	1.5358	1,452.4200	1.4524	(5.431)	0	0	0
2022/11/14	R035	02/02/2023	10.87	Put	Bond Future	3,458.0100	3.4580	3,486.1300	3.4861	0.813	0	0	0
2022/11/14	R035	02/02/2023	10.30	Call	Bond Future	566.8700	0.5669	519.1300	0.5191	(8.422)	0	0	976
2022/11/14	R035	02/02/2023	10.64	Call	Bond Future	1,054.5900	1.0546	985.7000	0.9857	(6.532)	0	0	388
2022/11/14	R035	04/05/2023	11.22	Put	Bond Future	3,860.9200	3.8609	3,887.3400	3.8873	0.684	0	0	0
2022/11/14	R035	04/05/2023	12.46	Call	Bond Future	7,752.2600	7.7523	7,638.4000	7.6384	(1.469)	0	0	0
2022/11/14	R035	04/05/2023	12.46	Put	Bond Future	1,510.5700	1.5106	1,511.1400	1.5111	0.038	0	0	388
2022/11/14	R035	04/05/2023	13.18	Call	Bond Future	10,666.2400	10.6662	10,547.5400	10.5475	(1.113)	0	0	0
2022/11/14	R035	04/05/2023	13.18	Put	Bond Future	863.4200	0.8634	859.1500	0.8592	(0.495)	0	0	491
2022/11/14	R035	04/05/2023	11.17	Call	Bond Future	3,228.8700	3.2289	3,142.4800	3.1425	(2.676)	0	0	491
2022/11/14	R035	04/05/2023	11.20	Call	Bond Future	3,314.9000	3.3149	3,227.5300	3.2275	(2.636)	0	0	0
2022/11/14	R035	04/05/2023	11.21	Call	Bond Future	3,343.6600	3.3437	3,255.9700	3.2560	(2.623)	0	0	0
2022/11/14	R035	04/05/2023	10.60	Call	Bond Future	1,839.7100	1.8397	1,774.1500	1.7741	(3.564)	0	0	388
2022/11/14	R035	04/05/2023	10.60	Put	Bond Future	6,003.7600	6.0038	6,052.6300	6.0526	0.814	0	0	0
2022/11/14	R035	04/05/2023			Bond Future	11.3052	86.0291	11.3253	85.9146	0.178	0.0000	0.0000	0
2022/11/14	R035	04/05/2023	11.22	Call	Bond Future	3,372.7800	3.3728	3,284.7700	3.2848	(2.609)	0	0	0
2022/11/14	R035	04/05/2023	11.17	Put	Bond Future	4,005.4000	4.0054	4,033.4400	4.0334	0.700	0	0	0
2022/11/14	R035	04/05/2023	11.20	Put	Bond Future	3,918.2300	3.9182	3,945.2900	3.9453	0.691	0	0	0
2022/11/14	R035	04/05/2023	11.21	Put	Bond Future	3,889.3700	3.8894	3,916.1100	3.9161	0.688	0	0	0
2022/11/14	R035	04/05/2023	9.85	Call	Bond Future	772.1700	0.7722	733.5700	0.7336	(4.999)	0	0	388
2022/11/14	R035	04/05/2023	9.85	Put	Bond Future	9,687.6400	9.6876	9,763.4700	9.7635	0.783	0	0	0
2022/11/14	R035	04/05/2023	10.42	Call	Bond Future	1,509.3100	1.5093	1,450.6400	1.4506	(3.887)	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
2022/11/14	R035	04/05/2023	10.42	Put	Bond Future	6,782.3700	6.7824	6,838.1300	6.8381	0.822	0	0	0
2022/11/14	R035	03/08/2023	12.00	Call	Bond Future	6,054.5200	6.0545	5,956.7100	5.9567	(1.615)	0	0	0
2022/11/14	R035	03/08/2023	12.00	Put	Bond Future	2,890.8600	2.8909	2,909.9200	2.9099	0.659	0	0	0
2022/11/14	R035	03/08/2023			Bond Future	11.4192	87.7587	11.4402	87.6419	0.183	0.0000	0.0000	0
2022/11/14	R035	03/08/2023	11.98	Call	Bond Future	5,985.4900	5.9855	5,888.0700	5.8881	(1.628)	0	0	0
2022/11/14	R035	03/08/2023	11.98	Put	Bond Future	2,927.9400	2.9279	2,947.3900	2.9474	0.664	0	0	0
2022/11/14	R035	03/08/2023	11.99	Call	Bond Future	6,019.8400	6.0198	5,922.2200	5.9222	(1.622)	0	0	0
2022/11/14	R035	03/08/2023	11.99	Put	Bond Future	2,909.2100	2.9092	2,928.4600	2.9285	0.662	0	0	0
2022/11/14	R035	02/11/2023	11.41	Call	Bond Future	3,776.7700	3.7768	3,700.4600	3.7005	(2.021)	0	0	0
2022/11/14	R035	02/11/2023	11.41	Put	Bond Future	4,486.3200	4.4863	4,529.3200	4.5293	0.958	0	0	0
2022/11/14	R035	02/11/2023	11.42	Call	Bond Future	3,804.4100	3.8044	3,727.8300	3.7278	(2.013)	0	0	0
2022/11/14	R035	02/11/2023	11.42	Put	Bond Future	4,458.4500	4.4585	4,501.1800	4.5012	0.958	0	0	0
2022/11/14	R035	02/11/2023			Bond Future	11.5385	85.0435	11.5603	84.9242	0.189	0.0000	0.0000	0
2022/11/14	R035	02/11/2023	11.43	Call	Bond Future	3,832.1600	3.8322	3,755.3000	3.7553	(2.006)	0	0	0
2022/11/14	R035	02/11/2023	11.43	Put	Bond Future	4,430.7300	4.4307	4,473.1800	4.4732	0.958	0	0	0
2022/11/14	R035	01/02/2024	12.18	Put	Bond Future	3,493.9700	3.4940	3,525.8100	3.5258	0.911	0	0	0
2022/11/14	R035	01/02/2024	12.19	Call	Bond Future	6,087.3800	6.0874	5,997.7900	5.9978	(1.472)	0	0	0
2022/11/14	R035	01/02/2024	12.19	Put	Bond Future	3,475.1100	3.4751	3,506.7500	3.5068	0.910	0	0	0
2022/11/14	R035	01/02/2024			Bond Future	11.6918	86.6482	11.7144	86.5269	0.194	0.0000	0.0000	0
2022/11/14	R035	01/02/2024	12.18	Call	Bond Future	6,054.9500	6.0550	5,965.5600	5.9656	(1.476)	0	0	0
2022/11/14	R035	01/02/2024	12.20	Call	Bond Future	6,119.4800	6.1195	6,029.7000	6.0297	(1.467)	0	0	0
2022/11/14	R035	01/02/2024	12.20	Put	Bond Future	3,455.9800	3.4560	3,487.4300	3.4874	0.910	0	0	0
2022/11/14	R186	02/02/2023	8.32	Call	Bond Future	587.0000	0.5870	618.7900	0.6188	5.416	0	0	0
2022/11/14	R186	02/02/2023	8.32	Put	Bond Future	2,201.9900	2.2020	2,069.0100	2.0690	(6.039)	0	0	0
2022/11/14	R186	02/02/2023	8.33	Call	Bond Future	596.9000	0.5969	629.2300	0.6292	5.416	0	0	0
2022/11/14	R186	02/02/2023	8.33	Put	Bond Future	2,177.9500	2.1779	2,045.5100	2.0455	(6.081)	0	0	0
2022/11/14	R186	02/02/2023			Bond Future	8.8003	106.8350	8.7509	106.9998	(0.562)	0.0000	0.0000	78,122
2022/11/14	R186	02/02/2023	8.34	Call	Bond Future	607.1100	0.6071	639.9900	0.6400	5.416	0	0	0
2022/11/14	R186	02/02/2023	8.34	Put	Bond Future	2,154.2300	2.1542	2,022.3400	2.0223	(6.122)	0	0	0
2022/11/14	R186	04/05/2023	8.83	Put	Bond Future	1,632.9000	1.6329	1,536.6400	1.5366	(5.895)	0	0	0
2022/11/14	R186	04/05/2023	8.84	Call	Bond Future	1,556.5100	1.5565	1,627.9400	1.6279	4.589	0	0	0
2022/11/14	R186	04/05/2023			Bond Future	8.8596	108.9740	8.8063	109.1411	(0.601)	0.0000	0.0000	12,188
2022/11/14	R186	04/05/2023	8.82	Call	Bond Future	1,523.7700	1.5238	1,594.1600	1.5942	4.619	0	0	0
2022/11/14	R186	04/05/2023	8.82	Put	Bond Future	1,647.9700	1.6480	1,551.1900	1.5512	(5.873)	0	0	0
2022/11/14	R186	04/05/2023	8.83	Call	Bond Future	1,540.0900	1.5401	1,611.0000	1.6110	4.604	0	0	0
2022/11/14	R186	04/05/2023	8.84	Put	Bond Future	1,617.9500	1.6179	1,522.2100	1.5222	(5.917)	0	0	0
2022/11/14	R186	03/08/2023	9.73	Put	Bond Future	1,053.3600	1.0534	991.0200	0.9910	(5.918)	0	0	0
2022/11/14	R186	03/08/2023	9.74	Call	Bond Future	3,412.9900	3.4130	3,521.3400	3.5213	3.175	0	0	0
2022/11/14	R186	03/08/2023	9.74	Put	Bond Future	1,045.5700	1.0456	983.5600	0.9836	(5.931)	0	0	0
2022/11/14	R186	03/08/2023			Bond Future	8.9225	105.8594	8.8646	106.0298	(0.649)	0.0000	0.0000	0
2022/11/14	R186	03/08/2023	9.73	Call	Bond Future	3,392.2300	3.3922	3,500.2500	3.5002	3.184	0	0	0
2022/11/14	R186	03/08/2023	9.75	Call	Bond Future	3,434.1000	3.4341	3,542.7800	3.5428	3.165	0	0	0
2022/11/14	R186	03/08/2023	9.75	Put	Bond Future	1,038.1400	1.0381	976.4600	0.9765	(5.941)	0	0	0
2022/11/14	R186	02/11/2023	9.40	Call	Bond Future	2,590.2900	2.5903	2,687.7000	2.6877	3.761	0	0	0
2022/11/14	R186	02/11/2023	9.40	Put	Bond Future	1,453.7200	1.4537	1,377.3200	1.3773	(5.255)	0	0	0
2022/11/14	R186	02/11/2023	9.15	Call	Bond Future	2,158.1100	2.1581	2,246.3400	2.2463	4.088	0	0	1,715
2022/11/14	R186	02/11/2023			Bond Future	8.9822	108.0183	8.9188	108.1922	(0.706)	0.0000	0.0000	0

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2022/11/14	R186	02/11/2023	10.42	Call	Bond Future	4,619.4100	4.6194	4,746.6300	4.7466	2.754	0	0	0
2022/11/14	R186	02/11/2023	10.42	Put	Bond Future	772.8500	0.7728	726.2600	0.7263	(6.028)	0	0	1,715
2022/11/14	R186	02/11/2023	9.15	Put	Bond Future	1,699.7800	1.6998	1,614.2000	1.6142	(5.035)	0	0	0
2022/11/14	R186	02/11/2023	9.38	Call	Bond Future	2,554.4000	2.5544	2,651.1000	2.6511	3.786	0	0	0
2022/11/14	R186	02/11/2023	9.38	Put	Bond Future	1,471.8800	1.4719	1,394.7700	1.3948	(5.239)	0	0	0
2022/11/14	R186	02/11/2023	9.39	Call	Bond Future	2,572.1200	2.5721	2,669.1800	2.6692	3.774	0	0	0
2022/11/14	R186	02/11/2023	9.39	Put	Bond Future	1,462.5700	1.4626	1,385.8200	1.3858	(5.248)	0	0	0
2022/11/14	R186	01/02/2024	9.51	Call	Bond Future	2,588.9000	2.5889	2,687.3700	2.6874	3.804	0	0	0
2022/11/14	R186	01/02/2024	9.52	Put	Bond Future	1,588.4300	1.5884	1,509.7000	1.5097	(4.956)	0	0	0
2022/11/14	R186	01/02/2024	9.50	Call	Bond Future	2,572.4800	2.5725	2,670.6300	2.6706	3.815	0	0	0
2022/11/14	R186	01/02/2024			Bond Future	9.1160	104.7548	9.0460	104.9323	(0.768)	0.0000	0.0000	0
2022/11/14	R186	01/02/2024	9.51	Put	Bond Future	1,596.9900	1.5970	1,517.9400	1.5179	(4.950)	0	0	0
2022/11/14	R186	01/02/2024	9.52	Call	Bond Future	2,605.3600	2.6054	2,704.1500	2.7042	3.792	0	0	0
2022/11/14	R186	01/02/2024	9.50	Put	Bond Future	1,605.6000	1.6056	1,526.2300	1.5262	(4.943)	0	0	0
2022/11/14	R197	02/02/2023			Bond Future	330.1765	330.1765	329.8928	329.8928	(0.086)	0.0000	0.0000	977
2022/11/14	R197	04/05/2023			Bond Future	336.8633	336.8633	336.5712	336.5712	(0.087)	0.0000	0.0000	0
2022/11/14	R197	03/08/2023			Bond Future	334.6250	334.6250	334.3272	334.3272	(0.089)	0.0000	0.0000	0
2022/11/14	R197	02/11/2023			Bond Future	341.5225	341.5225	341.2185	341.2185	(0.089)	0.0000	0.0000	0
2022/11/14	R202	02/02/2023			Bond Future	250.0290	250.0290	250.2502	250.2502	0.088	0.0000	0.0000	5,970
2022/11/14	R202	04/05/2023			Bond Future	255.0925	255.0925	255.3161	255.3161	0.088	0.0000	0.0000	0
2022/11/14	R202	03/08/2023			Bond Future	255.4520	255.4520	255.6801	255.6801	0.089	0.0000	0.0000	0
2022/11/14	R202	02/11/2023			Bond Future	260.7174	260.7174	260.9501	260.9501	0.089	0.0000	0.0000	0
2022/11/14	R202	01/02/2024			Bond Future	260.7533	260.7533	260.9924	260.9924	0.092	0.0000	0.0000	0
2022/11/14	R209	02/02/2023	10.78	Call	Bond Future	1,181.3800	1.1814	1,112.3000	1.1123	(5.847)	0	0	0
2022/11/14	R209	02/02/2023	10.79	Call	Bond Future	1,200.4200	1.2004	1,130.8000	1.1308	(5.800)	0	0	0
2022/11/14	R209	02/02/2023	10.80	Put	Bond Future	3,249.8300	3.2498	3,278.3100	3.2783	0.876	0	0	0
2022/11/14	R209	02/02/2023			Bond Future	11.1887	68.6287	11.2080	68.5300	0.173	0.0000	0.0000	24,708
2022/11/14	R209	02/02/2023	10.78	Put	Bond Future	3,318.3500	3.3183	3,347.9200	3.3479	0.891	0	0	0
2022/11/14	R209	02/02/2023	10.79	Put	Bond Future	3,283.9600	3.2840	3,312.9900	3.3130	0.884	0	0	0
2022/11/14	R209	02/02/2023	10.80	Call	Bond Future	1,219.6500	1.2197	1,149.4800	1.1495	(5.753)	0	0	0
2022/11/14	R209	04/05/2023	11.10	Call	Bond Future	2,701.9600	2.7020	2,627.1100	2.6271	(2.770)	0	0	0
2022/11/14	R209	04/05/2023	11.10	Put	Bond Future	3,661.8300	3.6618	3,688.1200	3.6881	0.718	0	0	0
2022/11/14	R209	04/05/2023	10.00	Call	Bond Future	833.8100	0.8338	794.7400	0.7947	(4.686)	0	0	1,000
2022/11/14	R209	04/05/2023	10.00	Put	Bond Future	7,793.6400	7.7936	7,855.7100	7.8557	0.796	0	0	0
2022/11/14	R209	04/05/2023	11.09	Call	Bond Future	2,677.5900	2.6776	2,603.0400	2.6030	(2.784)	0	0	0
2022/11/14	R209	04/05/2023	11.09	Put	Bond Future	3,688.8900	3.6889	3,715.4800	3.7155	0.721	0	0	0
2022/11/14	R209	04/05/2023			Bond Future	11.2886	66.8502	11.3087	66.7490	0.178	0.0000	0.0000	2,510
2022/11/14	R209	04/05/2023	11.11	Call	Bond Future	2,726.4200	2.7264	2,651.2800	2.6513	(2.756)	0	0	0
2022/11/14	R209	04/05/2023	11.11	Put	Bond Future	3,634.9300	3.6349	3,660.9300	3.6609	0.715	0	0	0
2022/11/14	R209	04/05/2023	12.50	Call	Bond Future	6,983.4000	6.9834	6,882.2700	6.8823	(1.448)	0	0	0
2022/11/14	R209	04/05/2023	12.50	Put	Bond Future	1,255.3800	1.2554	1,255.3900	1.2554	0.001	0	0	8,500
2022/11/14	R209	04/05/2023	11.00	Call	Bond Future	2,462.9200	2.4629	2,391.1500	2.3912	(2.914)	0	0	0
2022/11/14	R209	04/05/2023	11.00	Put	Bond Future	3,939.5000	3.9395	3,968.8700	3.9689	0.746	0	0	6,250
2022/11/14	R209	03/08/2023	11.93	Call	Bond Future	5,198.3000	5.1983	5,112.3300	5.1123	(1.654)	0	0	0
2022/11/14	R209	03/08/2023	11.94	Call	Bond Future	5,228.4500	5.2285	5,142.3100	5.1423	(1.648)	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
2022/11/14	R209	03/08/2023	11.95	Put	Bond Future	2,559.9300	2.5599	2,576.9100	2.5769	0.663	0	0	0
2022/11/14	R209	03/08/2023			Bond Future	11.3901	68.1944	11.4110	68.0910	0.183	0.0000	0.0000	0
2022/11/14	R209	03/08/2023	11.93	Put	Bond Future	2,593.2900	2.5933	2,610.6200	2.6106	0.668	0	0	0
2022/11/14	R209	03/08/2023	11.94	Put	Bond Future	2,576.5500	2.5765	2,593.7100	2.5937	0.666	0	0	0
2022/11/14	R209	03/08/2023	11.95	Call	Bond Future	5,258.6600	5.2587	5,172.3400	5.1723	(1.641)	0	0	0
2022/11/14	R209	02/11/2023	11.33	Call	Bond Future	3,258.2500	3.2582	3,191.3300	3.1913	(2.054)	0	0	0
2022/11/14	R209	02/11/2023	11.33	Put	Bond Future	4,060.1900	4.0602	4,098.6600	4.0987	0.947	0	0	0
2022/11/14	R209	02/11/2023	11.34	Call	Bond Future	3,282.4100	3.2824	3,215.2500	3.2152	(2.046)	0	0	0
2022/11/14	R209	02/11/2023	11.34	Put	Bond Future	4,034.6800	4.0347	4,072.9100	4.0729	0.948	0	0	0
2022/11/14	R209	02/11/2023			Bond Future	11.4927	66.4335	11.5143	66.3281	0.188	0.0000	0.0000	0
2022/11/14	R209	02/11/2023	11.35	Call	Bond Future	3,306.6600	3.3067	3,239.2500	3.2393	(2.039)	0	0	0
2022/11/14	R209	02/11/2023	11.35	Put	Bond Future	4,009.3100	4.0093	4,047.2900	4.0473	0.947	0	0	0
2022/11/14	R209	01/02/2024	12.13	Put	Bond Future	3,026.2700	3.0263	3,053.6200	3.0536	0.904	0	0	0
2022/11/14	R209	01/02/2024	12.14	Call	Bond Future	5,438.5200	5.4385	5,358.5500	5.3586	(1.470)	0	0	0
2022/11/14	R209	01/02/2024	12.14	Put	Bond Future	3,009.1500	3.0092	3,036.3200	3.0363	0.903	0	0	0
2022/11/14	R209	01/02/2024			Bond Future	11.6207	67.6868	11.6430	67.5796	0.192	0.0000	0.0000	0
2022/11/14	R209	01/02/2024	12.12	Call	Bond Future	5,381.3500	5.3813	5,301.7300	5.3017	(1.480)	0	0	0
2022/11/14	R209	01/02/2024	12.12	Put	Bond Future	3,043.2000	3.0432	3,070.7200	3.0707	0.904	0	0	0
2022/11/14	R209	01/02/2024	12.13	Call	Bond Future	5,410.0600	5.4101	5,330.2700	5.3303	(1.475)	0	0	0
2022/11/14	R210	02/02/2023			Bond Future	229.9551	229.9551	229.3767	229.3767	(0.252)	0.0000	0.0000	372
2022/11/14	R210	04/05/2023			Bond Future	231.5311	231.5311	230.9394	230.9394	(0.256)	0.0000	0.0000	0
2022/11/14	R210	03/08/2023			Bond Future	236.2385	236.2385	235.6345	235.6345	(0.256)	0.0000	0.0000	0
2022/11/14	R210	02/11/2023			Bond Future	237.9396	237.9396	237.3235	237.3235	(0.259)	0.0000	0.0000	0
2022/11/14	R210	01/02/2024			Bond Future	242.4931	242.4931	241.8662	241.8662	(0.259)	0.0000	0.0000	0
2022/11/14	R213	02/02/2023	10.01	Call	Bond Future	618.0200	0.6180	600.5900	0.6006	(2.820)	0	0	0
2022/11/14	R213	02/02/2023	10.43	Put	Bond Future	2,473.1200	2.4731	2,422.6900	2.4227	(2.039)	0	0	0
2022/11/14	R213	02/02/2023	12.20	Call	Bond Future	6,860.7900	6.8608	6,872.8600	6.8729	0.176	0	0	0
2022/11/14	R213	02/02/2023	12.20	Put	Bond Future	247.5100	0.2475	228.2400	0.2282	(7.786)	0	0	912
2022/11/14	R213	02/02/2023	10.22	Put	Bond Future	3,106.9600	3.1070	3,056.6700	3.0567	(1.619)	0	0	0
2022/11/14	R213	02/02/2023	10.23	Call	Bond Future	919.9700	0.9200	900.9700	0.9010	(2.065)	0	0	0
2022/11/14	R213	02/02/2023	10.35	Call	Bond Future	1,119.8000	1.1198	1,100.5900	1.1006	(1.715)	0	0	0
2022/11/14	R213	02/02/2023	10.35	Put	Bond Future	2,703.5700	2.7036	2,653.0200	2.6530	(1.870)	0	0	476
2022/11/14	R213	02/02/2023			Bond Future	10.6885	83.4875	10.6817	83.5189	(0.063)	0.0000	0.0000	32,695
2022/11/14	R213	02/02/2023	9.16	Call	Bond Future	114.2700	0.1143	106.4600	0.1065	(6.835)	0	0	476
2022/11/14	R213	02/02/2023	9.16	Put	Bond Future	7,590.1900	7.5902	7,551.0400	7.5510	(0.516)	0	0	0
2022/11/14	R213	02/02/2023	10.01	Put	Bond Future	3,832.7800	3.8328	3,784.0100	3.7840	(1.272)	0	0	476
2022/11/14	R213	02/02/2023	10.21	Call	Bond Future	889.1400	0.8891	870.2300	0.8702	(2.127)	0	0	0
2022/11/14	R213	02/02/2023	10.21	Put	Bond Future	3,139.5600	3.1396	3,089.3100	3.0893	(1.601)	0	0	0
2022/11/14	R213	02/02/2023	10.43	Call	Bond Future	1,267.2300	1.2672	1,248.1400	1.2481	(1.506)	0	0	912
2022/11/14	R213	02/02/2023	10.22	Call	Bond Future	904.3900	0.9044	885.4400	0.8854	(2.095)	0	0	0
2022/11/14	R213	02/02/2023	10.23	Put	Bond Future	3,074.7300	3.0747	3,024.3900	3.0244	(1.637)	0	0	0
2022/11/14	R213	04/05/2023	10.75	Call	Bond Future	2,637.2500	2.6373	2,629.3200	2.6293	(0.301)	0	0	0
2022/11/14	R213	04/05/2023	10.75	Put	Bond Future	2,855.9200	2.8559	2,816.6700	2.8167	(1.374)	0	0	0
2022/11/14	R213	04/05/2023			Bond Future	10.7984	81.6058	10.7914	81.6372	(0.064)	0.0000	0.0000	0
2022/11/14	R213	04/05/2023	10.74	Call	Bond Future	2,615.0900	2.6151	2,607.0900	2.6071	(0.306)	0	0	0
2022/11/14	R213	04/05/2023	10.74	Put	Bond Future	2,879.0500	2.8790	2,839.7300	2.8397	(1.366)	0	0	0

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2022/11/14	R213	04/05/2023	10.73	Call	Bond Future	2,592.8300	2.5928	2,584.7400	2.5847	(0.312)	0	0	0
2022/11/14	R213	04/05/2023	10.73	Put	Bond Future	2,902.1000	2.9021	2,862.6900	2.8627	(1.358)	0	0	0
2022/11/14	R213	03/08/2023	11.62	Put	Bond Future	1,992.0100	1.9920	1,963.8800	1.9639	(1.412)	0	0	0
2022/11/14	R213	03/08/2023	11.63	Call	Bond Future	5,051.9900	5.0520	5,055.7600	5.0558	0.075	0	0	0
2022/11/14	R213	03/08/2023			Bond Future	10.9138	83.2465	10.9065	83.2783	(0.066)	0.0000	0.0000	0
2022/11/14	R213	03/08/2023	11.62	Call	Bond Future	5,023.2300	5.0232	5,026.9100	5.0269	0.073	0	0	0
2022/11/14	R213	03/08/2023	11.63	Put	Bond Future	1,978.9100	1.9789	1,950.8700	1.9509	(1.417)	0	0	0
2022/11/14	R213	03/08/2023	11.61	Call	Bond Future	4,994.5000	4.9945	4,998.1100	4.9981	0.072	0	0	0
2022/11/14	R213	03/08/2023	11.61	Put	Bond Future	2,005.1800	2.0052	1,976.9800	1.9770	(1.406)	0	0	0
2022/11/14	R213	02/11/2023	11.13	Call	Bond Future	3,210.3800	3.2104	3,215.2400	3.2152	0.151	0	0	0
2022/11/14	R213	02/11/2023	11.13	Put	Bond Future	2,812.3300	2.8123	2,784.7500	2.7848	(0.981)	0	0	0
2022/11/14	R213	02/11/2023			Bond Future	11.0368	81.3909	11.0292	81.4234	(0.069)	0.0000	0.0000	0
2022/11/14	R213	02/11/2023	11.12	Call	Bond Future	3,186.4800	3.1865	3,191.2700	3.1913	0.150	0	0	0
2022/11/14	R213	02/11/2023	11.12	Put	Bond Future	2,831.0200	2.8310	2,803.3700	2.8034	(0.977)	0	0	0
2022/11/14	R213	02/11/2023	11.11	Call	Bond Future	3,162.9700	3.1630	3,167.6900	3.1677	0.149	0	0	0
2022/11/14	R213	02/11/2023	11.11	Put	Bond Future	2,850.1300	2.8501	2,822.4100	2.8224	(0.973)	0	0	0
2022/11/14	R213	01/02/2024	11.71	Call	Bond Future	4,678.2100	4.6782	4,687.1200	4.6871	0.190	0	0	0
2022/11/14	R213	01/02/2024	11.71	Put	Bond Future	2,601.7700	2.6018	2,577.3300	2.5773	(0.939)	0	0	0
2022/11/14	R213	01/02/2024	11.70	Call	Bond Future	4,652.1000	4.6521	4,660.9500	4.6610	0.190	0	0	0
2022/11/14	R213	01/02/2024	11.70	Put	Bond Future	2,615.8900	2.6159	2,591.3900	2.5914	(0.937)	0	0	0
2022/11/14	R213	01/02/2024			Bond Future	11.2022	82.9278	11.1941	82.9611	(0.072)	0.0000	0.0000	0
2022/11/14	R213	01/02/2024	11.72	Call	Bond Future	4,704.0100	4.7040	4,712.9800	4.7130	0.191	0	0	0
2022/11/14	R213	01/02/2024	11.72	Put	Bond Future	2,587.3700	2.5874	2,562.9900	2.5630	(0.942)	0	0	0
2022/11/14	R214	02/02/2023	11.07	Call	Bond Future	1,701.9200	1.7019	1,558.8700	1.5589	(8.405)	0	0	0
2022/11/14	R214	02/02/2023	11.07	Put	Bond Future	2,844.7500	2.8448	2,944.9900	2.9450	3.524	0	0	0
2022/11/14	R214	02/02/2023	11.08	Call	Bond Future	1,726.6300	1.7266	1,582.4800	1.5825	(8.349)	0	0	0
2022/11/14	R214	02/02/2023	11.08	Put	Bond Future	2,813.9400	2.8139	2,913.0800	2.9131	3.523	0	0	0
2022/11/14	R214	02/02/2023	11.10	Call	Bond Future	1,776.3700	1.7764	1,630.0700	1.6301	(8.236)	0	0	0
2022/11/14	R214	02/02/2023			Bond Future	11.2785	66.3373	11.3237	66.0940	0.400	0.0000	0.0000	71,030
2022/11/14	R214	02/02/2023	10.30	Call	Bond Future	436.5300	0.4365	376.1900	0.3762	(13.823)	0	0	3,550
2022/11/14	R214	02/02/2023	10.30	Put	Bond Future	6,086.1500	6.0862	6,269.1000	6.2691	3.006	0	0	0
2022/11/14	R214	02/02/2023	11.00	Call	Bond Future	1,535.0400	1.5350	1,399.7100	1.3997	(8.816)	0	0	3,550
2022/11/14	R214	02/02/2023	11.00	Put	Bond Future	3,068.6400	3.0686	3,176.6000	3.1766	3.518	0	0	0
2022/11/14	R214	02/02/2023	11.80	Call	Bond Future	3,938.4800	3.9385	3,732.4100	3.7324	(5.232)	0	0	0
2022/11/14	R214	02/02/2023	11.80	Put	Bond Future	1,214.8700	1.2149	1,252.0900	1.2521	3.064	0	0	0
2022/11/14	R214	02/02/2023	11.09	Call	Bond Future	1,751.4100	1.7514	1,606.1800	1.6062	(8.292)	0	0	0
2022/11/14	R214	02/02/2023	11.09	Put	Bond Future	2,783.2600	2.7833	2,881.3200	2.8813	3.523	0	0	0
2022/11/14	R214	02/02/2023	11.10	Put	Bond Future	2,752.8400	2.7528	2,849.8300	2.8498	3.523	0	0	0
2022/11/14	R214	04/05/2023	11.36	Call	Bond Future	3,294.4600	3.2945	3,137.1200	3.1371	(4.776)	0	0	0
2022/11/14	R214	04/05/2023	11.36	Put	Bond Future	3,341.0200	3.3410	3,432.3900	3.4324	2.735	0	0	0
2022/11/14	R214	04/05/2023	11.37	Call	Bond Future	3,322.2000	3.3222	3,164.2100	3.1642	(4.756)	0	0	0
2022/11/14	R214	04/05/2023	11.37	Put	Bond Future	3,315.3700	3.3154	3,406.0900	3.4061	2.736	0	0	0
2022/11/14	R214	04/05/2023			Bond Future	11.3687	64.3663	11.4155	64.1176	0.411	0.0000	0.0000	0
2022/11/14	R214	04/05/2023	11.38	Call	Bond Future	3,350.2300	3.3502	3,191.5800	3.1916	(4.735)	0	0	0
2022/11/14	R214	04/05/2023	11.38	Put	Bond Future	3,290.0800	3.2901	3,380.1400	3.3801	2.737	0	0	0
2022/11/14	R214	03/08/2023	12.14	Call	Bond Future	5,950.6000	5.9506	5,762.0800	5.7621	(3.168)	0	0	0
2022/11/14	R214	03/08/2023	12.14	Put	Bond Future	2,528.4400	2.5284	2,593.7200	2.5937	2.582	0	0	0

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2022/11/14	R214	03/08/2023	12.15	Call	Bond Future	5,982.5900	5.9826	5,793.6600	5.7937	(3.158)	0	0	0
2022/11/14	R214	03/08/2023	12.15	Put	Bond Future	2,512.2000	2.5122	2,577.0700	2.5771	2.582	0	0	0
2022/11/14	R214	03/08/2023			Bond Future	11.4612	65.6604	11.5096	65.4066	0.422	0.0000	0.0000	0
2022/11/14	R214	03/08/2023	12.16	Call	Bond Future	6,014.8200	6.0148	5,825.4700	5.8255	(3.148)	0	0	0
2022/11/14	R214	03/08/2023	12.16	Put	Bond Future	2,496.2700	2.4963	2,560.7200	2.5607	2.582	0	0	0
2022/11/14	R214	02/11/2023	11.45	Put	Bond Future	4,401.7200	4.4017	4,512.5100	4.5125	2.517	0	0	0
2022/11/14	R214	02/11/2023	11.46	Call	Bond Future	3,869.4800	3.8695	3,720.7200	3.7207	(3.844)	0	0	0
2022/11/14	R214	02/11/2023	11.46	Put	Bond Future	4,375.3900	4.3754	4,485.6300	4.4856	2.520	0	0	0
2022/11/14	R214	02/11/2023			Bond Future	11.5567	63.7000	11.6067	63.4410	0.433	0.0000	0.0000	0
2022/11/14	R214	02/11/2023	11.47	Call	Bond Future	3,895.6200	3.8956	3,746.3200	3.7463	(3.833)	0	0	0
2022/11/14	R214	02/11/2023	11.47	Put	Bond Future	4,348.9400	4.3489	4,458.6400	4.4586	2.522	0	0	0
2022/11/14	R214	02/11/2023	11.45	Call	Bond Future	3,843.1600	3.8432	3,694.9500	3.6950	(3.856)	0	0	0
2022/11/14	R214	01/02/2024	12.16	Call	Bond Future	5,804.5600	5.8046	5,627.9700	5.6280	(3.042)	0	0	0
2022/11/14	R214	01/02/2024	12.16	Put	Bond Future	3,413.0600	3.4131	3,500.1300	3.5001	2.551	0	0	0
2022/11/14	R214	01/02/2024			Bond Future	11.6777	64.9020	11.7294	64.6384	0.443	0.0000	0.0000	0
2022/11/14	R214	01/02/2024	12.14	Call	Bond Future	5,745.2900	5.7453	5,569.5400	5.5695	(3.059)	0	0	0
2022/11/14	R214	01/02/2024	12.14	Put	Bond Future	3,450.1000	3.4501	3,538.0100	3.5380	2.548	0	0	0
2022/11/14	R214	01/02/2024	12.15	Call	Bond Future	5,774.9000	5.7749	5,598.7300	5.5987	(3.051)	0	0	0
2022/11/14	R214	01/02/2024	12.15	Put	Bond Future	3,431.5300	3.4315	3,519.0200	3.5190	2.550	0	0	0
2022/11/14	R248	02/02/2023	11.00	Call	Bond Future	1,932.6100	1.9326	1,775.6400	1.7756	(8.122)	0	0	0
2022/11/14	R248	02/02/2023	11.00	Put	Bond Future	3,823.9200	3.8239	3,938.2400	3.9382	2.990	0	0	0
2022/11/14	R248	02/02/2023	11.70	Call	Bond Future	4,513.1900	4.5132	4,284.6100	4.2846	(5.065)	0	0	0
2022/11/14	R248	02/02/2023	11.70	Put	Bond Future	1,706.3300	1.7063	1,749.0400	1.7490	2.503	0	0	0
2022/11/14	R248	02/02/2023	11.08	Call	Bond Future	2,174.7400	2.1747	2,007.7500	2.0078	(7.679)	0	0	0
2022/11/14	R248	02/02/2023	11.08	Put	Bond Future	3,503.8400	3.5038	3,608.1400	3.6081	2.977	0	0	0
2022/11/14	R248	02/02/2023	11.10	Put	Bond Future	3,427.1500	3.4271	3,529.0100	3.5290	2.972	0	0	0
2022/11/14	R248	02/02/2023			Bond Future	11.2731	82.9073	11.3132	82.6360	0.356	0.0000	0.0000	250,478
2022/11/14	R248	02/02/2023	10.40	Call	Bond Future	662.2600	0.6623	581.4100	0.5814	(12.208)	0	0	3,820
2022/11/14	R248	02/02/2023	10.40	Put	Bond Future	6,996.0800	6.9961	7,186.5200	7.1865	2.722	0	0	0
2022/11/14	R248	02/02/2023	11.06	Call	Bond Future	2,112.7000	2.1127	1,948.1900	1.9482	(7.787)	0	0	0
2022/11/14	R248	02/02/2023	11.06	Put	Bond Future	3,581.7200	3.5817	3,688.5000	3.6885	2.981	0	0	0
2022/11/14	R248	02/02/2023	11.07	Call	Bond Future	2,143.5300	2.1435	1,977.7800	1.9778	(7.733)	0	0	0
2022/11/14	R248	02/02/2023	11.07	Put	Bond Future	3,542.5300	3.5425	3,648.0700	3.6481	2.979	0	0	0
2022/11/14	R248	02/02/2023	11.10	Call	Bond Future	2,237.5500	2.2375	2,068.1200	2.0681	(7.572)	0	0	3,820
2022/11/14	R248	04/05/2023	11.35	Call	Bond Future	4,096.7700	4.0968	3,917.7300	3.9177	(4.370)	0	0	0
2022/11/14	R248	04/05/2023	11.35	Put	Bond Future	4,199.2100	4.1992	4,297.4700	4.2975	2.340	0	0	0
2022/11/14	R248	04/05/2023			Bond Future	11.3653	80.1068	11.4069	79.8295	0.366	0.0000	0.0000	10,943
2022/11/14	R248	04/05/2023	11.33	Call	Bond Future	4,027.3600	4.0274	3,849.8100	3.8498	(4.409)	0	0	0
2022/11/14	R248	04/05/2023	11.33	Put	Bond Future	4,264.0700	4.2641	4,363.8200	4.3638	2.339	0	0	0
2022/11/14	R248	04/05/2023	11.34	Call	Bond Future	4,062.0000	4.0620	3,883.7000	3.8837	(4.389)	0	0	0
2022/11/14	R248	04/05/2023	11.34	Put	Bond Future	4,231.5300	4.2315	4,330.5300	4.3305	2.340	0	0	0
2022/11/14	R248	03/08/2023	12.11	Call	Bond Future	7,296.9400	7.2969	7,085.3000	7.0853	(2.900)	0	0	0
2022/11/14	R248	03/08/2023	12.11	Put	Bond Future	3,230.5000	3.2305	3,301.8500	3.3019	2.209	0	0	0
2022/11/14	R248	03/08/2023			Bond Future	11.4628	81.6799	11.5059	81.3969	0.376	0.0000	0.0000	0
2022/11/14	R248	03/08/2023	12.09	Call	Bond Future	7,218.0800	7.2181	7,007.3800	7.0074	(2.919)	0	0	0
2022/11/14	R248	03/08/2023	12.09	Put	Bond Future	3,271.6700	3.2717	3,343.9600	3.3440	2.210	0	0	0
2022/11/14	R248	03/08/2023	12.10	Call	Bond Future	7,257.3600	7.2574	7,046.1900	7.0462	(2.910)	0	0	0

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2022/11/14	R248	03/08/2023	12.10	Put	Bond Future	3,250.8900	3.2509	3,322.7100	3.3227	2.209	0	0	0
2022/11/14	R248	02/11/2023	11.49	Put	Bond Future	5,119.3400	5.1193	5,239.4900	5.2395	2.347	0	0	0
2022/11/14	R248	02/11/2023	11.47	Call	Bond Future	4,631.6900	4.6317	4,464.2800	4.4643	(3.614)	0	0	0
2022/11/14	R248	02/11/2023	11.48	Call	Bond Future	4,664.8100	4.6648	4,496.7700	4.4968	(3.602)	0	0	0
2022/11/14	R248	02/11/2023			Bond Future	11.5546	78.9235	11.5993	78.6347	0.386	0.0000	0.0000	13,000
2022/11/14	R248	02/11/2023	11.49	Call	Bond Future	4,697.7300	4.6977	4,529.0500	4.5290	(3.591)	0	0	0
2022/11/14	R248	02/11/2023	11.47	Put	Bond Future	5,184.5900	5.1846	5,306.0100	5.3060	2.342	0	0	0
2022/11/14	R248	02/11/2023	11.48	Put	Bond Future	5,152.0200	5.1520	5,272.8100	5.2728	2.345	0	0	0
2022/11/14	R248	01/02/2024	12.14	Call	Bond Future	7,066.3700	7.0664	6,868.0600	6.8681	(2.806)	0	0	0
2022/11/14	R248	01/02/2024	12.14	Put	Bond Future	4,160.6700	4.1607	4,256.3400	4.2563	2.299	0	0	0
2022/11/14	R248	01/02/2024	12.15	Call	Bond Future	7,103.2100	7.1032	6,904.4200	6.9044	(2.799)	0	0	0
2022/11/14	R248	01/02/2024	12.15	Put	Bond Future	4,137.9400	4.1379	4,233.1300	4.2331	2.300	0	0	0
2022/11/14	R248	01/02/2024			Bond Future	11.6688	80.4493	11.7151	80.1553	0.396	0.0000	0.0000	0
2022/11/14	R248	01/02/2024	12.16	Call	Bond Future	7,140.1000	7.1401	6,940.8400	6.9408	(2.791)	0	0	0
2022/11/14	R248	01/02/2024	12.16	Put	Bond Future	4,115.3400	4.1153	4,210.0600	4.2101	2.302	0	0	0

Total

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