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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/11/2022 TO 17/11/2022

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
2022/11/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	2025	02/02/2023		Bond Future	166.2571	166.2571	165.8270	165.8270	(0.259)	0.0000	0.0000	6,088
2022/11/17	2025	04/05/2023		Bond Future	169.5223	169.5223	169.0827	169.0827	(0.259)	0.0000	0.0000	0
2022/11/17	2025	03/08/2023		Bond Future	171.2164	171.2164	170.7687	170.7687	(0.262)	0.0000	0.0000	0
2022/11/17	2025	02/11/2023		Bond Future	174.7781	174.7781	174.3207	174.3207	(0.262)	0.0000	0.0000	0
2022/11/17	2025	01/02/2024		Bond Future	176.3512	176.3512	175.8878	175.8878	(0.263)	0.0000	0.0000	0
2022/11/17	2029	02/02/2023		Bond Future	119.6351	119.6351	119.2840	119.2840	(0.294)	0.0000	0.0000	1,392
2022/11/17	2029	04/05/2023		Bond Future	120.6917	120.6917	120.3333	120.3333	(0.297)	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
2022/11/17	2029	03/08/2023			Bond Future	123.1407	123.1407	122.7747	122.7747	(0.297)	0.0000	0.0000	0
2022/11/17	2029	02/11/2023			Bond Future	124.3734	124.3734	124.0008	124.0008	(0.300)	0.0000	0.0000	0
2022/11/17	2029	01/02/2024			Bond Future	126.7641	126.7641	126.3848	126.3848	(0.299)	0.0000	0.0000	0
2022/11/17	2030	02/02/2023	8.81	Put	Bond Future	7,709.9800	7.7100	8,335.3500	8.3353	8.111	0	0	0
2022/11/17	2030	02/02/2023	9.04	Call	Bond Future	102.5000	0.1025	66.8200	0.0668	(34.810)	0	0	0
2022/11/17	2030	02/02/2023	9.04	Put	Bond Future	6,613.9700	6.6140	7,224.9400	7.2249	9.238	0	0	0
2022/11/17	2030	02/02/2023	9.08	Put	Bond Future	6,427.6400	6.4276	7,035.4200	7.0354	9.456	0	0	0
2022/11/17	2030	02/02/2023	11.16	Put	Bond Future	686.6000	0.6866	843.6700	0.8437	22.876	0	0	388
2022/11/17	2030	02/02/2023	11.35	Call	Bond Future	4,579.6300	4.5796	4,059.2600	4.0593	(11.363)	0	0	5,000
2022/11/17	2030	02/02/2023	11.35	Put	Bond Future	530.5300	0.5305	656.8100	0.6568	23.803	0	0	0
2022/11/17	2030	02/02/2023	9.99	Call	Bond Future	879.6100	0.8796	675.8800	0.6759	(23.161)	0	0	0
2022/11/17	2030	02/02/2023	10.00	Call	Bond Future	895.6000	0.8956	689.2400	0.6892	(23.042)	0	0	0
2022/11/17	2030	02/02/2023	10.01	Put	Bond Future	2,795.7800	2.7958	3,233.4000	3.2334	15.653	0	0	0
2022/11/17	2030	02/02/2023	9.80	Call	Bond Future	609.9600	0.6100	454.2100	0.4542	(25.534)	0	0	0
2022/11/17	2030	02/02/2023	9.94	Put	Bond Future	3,010.3500	3.0104	3,466.3100	3.4663	15.146	0	0	102
2022/11/17	2030	02/02/2023	9.20	Call	Bond Future	149.7800	0.1498	99.9200	0.0999	(33.289)	0	0	0
2022/11/17	2030	02/02/2023	9.20	Put	Bond Future	5,877.6200	5.8776	6,474.4100	6.4744	10.154	0	0	0
2022/11/17	2030	02/02/2023	9.66	Call	Bond Future	455.2500	0.4552	330.9100	0.3309	(27.312)	0	0	0
2022/11/17	2030	02/02/2023	9.66	Put	Bond Future	3,975.1800	3.9752	4,497.4900	4.4975	13.139	0	0	102
2022/11/17	2030	02/02/2023			Bond Future	10.4230	88.3416	10.5674	87.6949	1.385	0.0000	0.0000	90,949
2022/11/17	2030	02/02/2023	8.81	Call	Bond Future	57.5900	0.0576	36.3100	0.0363	(36.951)	0	0	102
2022/11/17	2030	02/02/2023	9.08	Call	Bond Future	112.8500	0.1129	73.9800	0.0740	(34.444)	0	0	388
2022/11/17	2030	02/02/2023	11.55	Call	Bond Future	5,293.5000	5.2935	4,746.1400	4.7461	(10.340)	0	0	5,000
2022/11/17	2030	02/02/2023	11.55	Put	Bond Future	402.0000	0.4020	501.2900	0.5013	24.699	0	0	0
2022/11/17	2030	02/02/2023	11.12	Call	Bond Future	3,791.2500	3.7913	3,308.8200	3.3088	(12.725)	0	0	0
2022/11/17	2030	02/02/2023	11.12	Put	Bond Future	724.3800	0.7244	888.6000	0.8886	22.670	0	0	0
2022/11/17	2030	02/02/2023	11.16	Call	Bond Future	3,925.3400	3.9253	3,435.7600	3.4358	(12.472)	0	0	0
2022/11/17	2030	02/02/2023	9.99	Put	Bond Future	2,855.8100	2.8558	3,298.7300	3.2987	15.509	0	0	0
2022/11/17	2030	02/02/2023	10.00	Put	Bond Future	2,825.5400	2.8255	3,265.8300	3.2658	15.583	0	0	0
2022/11/17	2030	02/02/2023	10.01	Call	Bond Future	912.0800	0.9121	703.0500	0.7031	(22.918)	0	0	0
2022/11/17	2030	02/02/2023	9.80	Put	Bond Future	3,470.9300	3.4709	3,961.8300	3.9618	14.143	0	0	0
2022/11/17	2030	02/02/2023	9.83	Call	Bond Future	648.2800	0.6483	485.2600	0.4853	(25.147)	0	0	388
2022/11/17	2030	02/02/2023	9.83	Put	Bond Future	3,368.8200	3.3688	3,852.4500	3.8525	14.356	0	0	0
2022/11/17	2030	02/02/2023	9.94	Call	Bond Future	802.3700	0.8024	611.6800	0.6117	(23.766)	0	0	0
2022/11/17	2030	02/02/2023	9.79	Call	Bond Future	597.5400	0.5975	444.1800	0.4442	(25.665)	0	0	0
2022/11/17	2030	02/02/2023	9.79	Put	Bond Future	3,505.3800	3.5054	3,998.6700	3.9987	14.072	0	0	0
2022/11/17	2030	04/05/2023	11.34	Call	Bond Future	4,741.2700	4.7413	4,282.6600	4.2827	(9.673)	0	0	0
2022/11/17	2030	04/05/2023	11.34	Put	Bond Future	1,390.6800	1.3907	1,591.8400	1.5918	14.465	0	0	150
2022/11/17	2030	04/05/2023	10.42	Call	Bond Future	2,326.5300	2.3265	2,016.3600	2.0164	(13.332)	0	0	479
2022/11/17	2030	04/05/2023	10.42	Put	Bond Future	2,910.2700	2.9103	3,259.8700	3.2599	12.013	0	0	0
2022/11/17	2030	04/05/2023	10.52	Call	Bond Future	2,547.1800	2.5472	2,219.1000	2.2191	(12.880)	0	0	0
2022/11/17	2030	04/05/2023	10.52	Put	Bond Future	2,692.2200	2.6922	3,023.9100	3.0239	12.320	0	0	0
2022/11/17	2030	04/05/2023	10.53	Call	Bond Future	2,570.0300	2.5700	2,240.1700	2.2402	(12.835)	0	0	0
2022/11/17	2030	04/05/2023	10.53	Put	Bond Future	2,671.3500	2.6713	3,001.2600	3.0013	12.350	0	0	0
2022/11/17	2030	04/05/2023	9.67	Call	Bond Future	1,066.9900	1.0670	886.6900	0.8867	(16.898)	0	0	479
2022/11/17	2030	04/05/2023	9.67	Put	Bond Future	5,030.2800	5.0303	5,509.7500	5.5098	9.532	0	0	0
2022/11/17	2030	04/05/2023	9.78	Call	Bond Future	1,208.8000	1.2088	1,010.9200	1.0109	(16.370)	0	0	388

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2022/11/17	2030	04/05/2023	9.78	Put	Bond Future	4,666.3900	4.6664	5,128.2800	5.1283	9.898	0	0	0
2022/11/17	2030	04/05/2023	10.00	Call	Bond Future	1,530.0200	1.5300	1,295.2200	1.2952	(15.346)	0	0	1,080
2022/11/17	2030	04/05/2023	10.00	Put	Bond Future	3,986.6500	3.9867	4,411.6200	4.4116	10.660	0	0	0
2022/11/17	2030	04/05/2023	9.03	Call	Bond Future	519.4300	0.5194	418.9200	0.4189	(19.350)	0	0	388
2022/11/17	2030	04/05/2023	9.03	Put	Bond Future	7,495.7100	7.4957	8,054.9700	8.0550	7.461	0	0	0
2022/11/17	2030	04/05/2023	9.58	Put	Bond Future	5,339.6500	5.3397	5,832.9600	5.8330	9.239	0	0	0
2022/11/17	2030	04/05/2023			Bond Future	10.5532	90.0566	10.7051	89.3969	1.439	0.0000	0.0000	0
2022/11/17	2030	04/05/2023	12.57	Call	Bond Future	8,754.7000	8.7547	8,176.3000	8.1763	(6.607)	0	0	0
2022/11/17	2030	04/05/2023	12.57	Put	Bond Future	483.9800	0.4840	565.3500	0.5653	16.813	0	0	350
2022/11/17	2030	04/05/2023	11.62	Call	Bond Future	5,605.3900	5.6054	5,111.5800	5.1116	(8.810)	0	0	0
2022/11/17	2030	04/05/2023	11.62	Put	Bond Future	1,101.5300	1.1015	1,267.4900	1.2675	15.066	0	0	388
2022/11/17	2030	04/05/2023	12.04	Call	Bond Future	6,969.8100	6.9698	6,432.6100	6.4326	(7.708)	0	0	0
2022/11/17	2030	04/05/2023	12.04	Put	Bond Future	773.2300	0.7732	895.8000	0.8958	15.852	0	0	1,080
2022/11/17	2030	04/05/2023	12.50	Call	Bond Future	8,523.7100	8.5237	7,950.6000	7.9506	(6.724)	0	0	0
2022/11/17	2030	04/05/2023	12.50	Put	Bond Future	523.0500	0.5230	609.7100	0.6097	16.568	0	0	479
2022/11/17	2030	04/05/2023	10.54	Call	Bond Future	2,593.2300	2.5932	2,261.5900	2.2616	(12.789)	0	0	0
2022/11/17	2030	04/05/2023	10.54	Put	Bond Future	2,650.8600	2.6509	2,978.9900	2.9790	12.378	0	0	0
2022/11/17	2030	04/05/2023	10.65	Call	Bond Future	2,853.3200	2.8533	2,502.3600	2.5024	(12.300)	0	0	350
2022/11/17	2030	04/05/2023	10.65	Put	Bond Future	2,432.1500	2.4322	2,740.9600	2.7410	12.697	0	0	0
2022/11/17	2030	04/05/2023	9.58	Call	Bond Future	959.9800	0.9600	793.5200	0.7935	(17.340)	0	0	150
2022/11/17	2030	03/08/2023	12.89	Call	Bond Future	9,418.6400	9.4186	8,842.4300	8.8424	(6.118)	0	0	0
2022/11/17	2030	03/08/2023	12.89	Put	Bond Future	683.4100	0.6834	780.4900	0.7805	14.205	0	0	350
2022/11/17	2030	03/08/2023	11.34	Call	Bond Future	4,761.7700	4.7618	4,328.7200	4.3287	(9.094)	0	0	0
2022/11/17	2030	03/08/2023	11.34	Put	Bond Future	2,035.7500	2.0357	2,275.9900	2.2760	11.801	0	0	0
2022/11/17	2030	03/08/2023	11.35	Call	Bond Future	4,789.2300	4.7892	4,354.9400	4.3549	(9.068)	0	0	0
2022/11/17	2030	03/08/2023	11.36	Put	Bond Future	2,009.8300	2.0098	2,247.6100	2.2476	11.831	0	0	0
2022/11/17	2030	03/08/2023	10.40	Call	Bond Future	2,488.0700	2.4881	2,188.0600	2.1881	(12.058)	0	0	1,012
2022/11/17	2030	03/08/2023	10.65	Call	Bond Future	3,022.6700	3.0227	2,684.6800	2.6847	(11.182)	0	0	350
2022/11/17	2030	03/08/2023	10.65	Put	Bond Future	3,157.7200	3.1577	3,493.0200	3.4930	10.618	0	0	0
2022/11/17	2030	03/08/2023			Bond Future	10.6819	87.8567	10.8420	87.1834	1.499	0.0000	0.0000	0
2022/11/17	2030	03/08/2023	12.59	Call	Bond Future	8,504.7100	8.5047	7,951.0100	7.9510	(6.511)	0	0	0
2022/11/17	2030	03/08/2023	12.59	Put	Bond Future	889.3600	0.8894	1,008.9500	1.0089	13.447	0	0	1,012
2022/11/17	2030	03/08/2023	11.35	Put	Bond Future	2,022.6200	2.0226	2,261.6200	2.2616	11.816	0	0	0
2022/11/17	2030	03/08/2023	11.36	Call	Bond Future	4,817.0100	4.8170	4,381.5000	4.3815	(9.041)	0	0	0
2022/11/17	2030	03/08/2023	10.40	Put	Bond Future	3,689.6400	3.6896	4,062.9200	4.0629	10.117	0	0	0
2022/11/17	2030	02/11/2023	10.81	Call	Bond Future	2,987.6700	2.9877	2,639.4700	2.6395	(11.655)	0	0	0
2022/11/17	2030	02/11/2023	10.81	Put	Bond Future	2,941.8100	2.9418	3,280.9000	3.2809	11.527	0	0	0
2022/11/17	2030	02/11/2023	10.80	Call	Bond Future	2,965.0200	2.9650	2,618.3500	2.6183	(11.692)	0	0	0
2022/11/17	2030	02/11/2023	10.80	Put	Bond Future	2,960.1000	2.9601	3,300.7200	3.3007	11.507	0	0	0
2022/11/17	2030	02/11/2023			Bond Future	10.7988	89.6666	10.9674	88.9793	1.562	0.0000	0.0000	0
2022/11/17	2030	02/11/2023	10.82	Call	Bond Future	3,010.0500	3.0100	2,660.3200	2.6603	(11.619)	0	0	0
2022/11/17	2030	02/11/2023	10.82	Put	Bond Future	2,923.2700	2.9233	3,260.8300	3.2608	11.547	0	0	0
2022/11/17	2030	01/02/2024	11.37	Call	Bond Future	4,281.8500	4.2819	3,874.4600	3.8745	(9.514)	0	0	0
2022/11/17	2030	01/02/2024	11.37	Put	Bond Future	2,701.3300	2.7013	2,993.9800	2.9940	10.834	0	0	0
2022/11/17	2030	01/02/2024			Bond Future	10.9654	87.3628	11.1434	86.6627	1.624	0.0000	0.0000	0
2022/11/17	2030	01/02/2024	11.36	Call	Bond Future	4,257.1500	4.2571	3,850.9800	3.8510	(9.541)	0	0	0
2022/11/17	2030	01/02/2024	11.36	Put	Bond Future	2,715.2600	2.7153	3,009.1300	3.0091	10.823	0	0	0
2022/11/17	2030	01/02/2024	11.35	Call	Bond Future	4,232.8900	4.2329	3,827.9400	3.8279	(9.567)	0	0	0

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2022/11/17	2030	01/02/2024	11.35	Put	Bond Future	2,729.6400	2.7296	3,024.7300	3.0247	10.811	0	0	0
2022/11/17	2032	02/02/2023	9.47	Call	Bond Future	91.9600	0.0920	61.0700	0.0611	(33.591)	0	0	500
2022/11/17	2032	02/02/2023	9.47	Put	Bond Future	8,069.8400	8.0698	8,714.0600	8.7141	7.983	0	0	0
2022/11/17	2032	02/02/2023	9.92	Call	Bond Future	303.0900	0.3031	218.0700	0.2181	(28.051)	0	0	750
2022/11/17	2032	02/02/2023	9.92	Put	Bond Future	5,746.1100	5.7461	6,336.2000	6.3362	10.269	0	0	0
2022/11/17	2032	02/02/2023	11.50	Call	Bond Future	3,844.6900	3.8447	3,370.9000	3.3709	(12.323)	0	0	0
2022/11/17	2032	02/02/2023	11.50	Put	Bond Future	1,078.9900	1.0790	1,280.3100	1.2803	18.658	0	0	8,000
2022/11/17	2032	02/02/2023	11.69	Call	Bond Future	4,536.5000	4.5365	4,026.8300	4.0268	(11.235)	0	0	0
2022/11/17	2032	02/02/2023	11.69	Put	Bond Future	851.5000	0.8515	1,016.9400	1.0169	19.429	0	0	0
2022/11/17	2032	02/02/2023	10.50	Call	Bond Future	1,049.5800	1.0496	830.9900	0.8310	(20.826)	0	0	0
2022/11/17	2032	02/02/2023	10.50	Put	Bond Future	3,358.0800	3.3581	3,814.6000	3.8146	13.595	0	0	454
2022/11/17	2032	02/02/2023	10.67	Call	Bond Future	1,397.7300	1.3977	1,132.1800	1.1322	(18.999)	0	0	750
2022/11/17	2032	02/02/2023	10.67	Put	Bond Future	2,814.8000	2.8148	3,224.3600	3.2244	14.550	0	0	0
2022/11/17	2032	02/02/2023	11.45	Call	Bond Future	3,668.9100	3.6689	3,205.4200	3.2054	(12.633)	0	0	0
2022/11/17	2032	02/02/2023	11.45	Put	Bond Future	1,147.4400	1.1474	1,359.0600	1.3591	18.443	0	0	8,000
2022/11/17	2032	02/02/2023	10.40	Call	Bond Future	873.5100	0.8735	681.6200	0.6816	(21.968)	0	0	0
2022/11/17	2032	02/02/2023	10.40	Put	Bond Future	3,712.0900	3.7121	4,195.3100	4.1953	13.017	0	0	0
2022/11/17	2032	02/02/2023	10.22	Call	Bond Future	607.7600	0.6078	460.9600	0.4610	(24.154)	0	0	500
2022/11/17	2032	02/02/2023	10.22	Put	Bond Future	4,411.2500	4.4113	4,939.5600	4.9396	11.976	0	0	0
2022/11/17	2032	02/02/2023			Bond Future	10.9451	87.5948	11.0783	86.9197	1.217	0.0000	0.0000	110,730
2022/11/17	2032	02/02/2023	9.31	Call	Bond Future	58.1700	0.0582	37.5900	0.0376	(35.379)	0	0	454
2022/11/17	2032	02/02/2023	9.31	Put	Bond Future	8,959.8000	8.9598	9,614.3300	9.6143	7.305	0	0	0
2022/11/17	2032	02/02/2023	12.75	Call	Bond Future	8,777.9600	8.7780	8,150.4400	8.1504	(7.149)	0	0	0
2022/11/17	2032	02/02/2023	12.75	Put	Bond Future	209.7500	0.2098	257.3400	0.2573	22.689	0	0	750
2022/11/17	2032	02/02/2023	11.84	Call	Bond Future	5,104.1200	5.1041	4,569.6800	4.5697	(10.471)	0	0	0
2022/11/17	2032	02/02/2023	11.84	Put	Bond Future	703.0600	0.7031	843.7300	0.8437	20.008	0	0	500
2022/11/17	2032	02/02/2023	10.38	Call	Bond Future	840.7000	0.8407	654.0400	0.6540	(22.203)	0	0	0
2022/11/17	2032	02/02/2023	10.38	Put	Bond Future	3,785.8000	3.7858	4,274.2500	4.2743	12.902	0	0	0
2022/11/17	2032	02/02/2023	10.39	Call	Bond Future	857.0700	0.8571	667.8000	0.6678	(22.083)	0	0	0
2022/11/17	2032	02/02/2023	10.39	Put	Bond Future	3,748.8900	3.7489	4,234.7300	4.2347	12.960	0	0	0
2022/11/17	2032	02/02/2023	10.16	Call	Bond Future	534.5100	0.5345	401.4400	0.4014	(24.896)	0	0	0
2022/11/17	2032	02/02/2023	10.16	Put	Bond Future	4,662.7500	4.6627	5,204.7900	5.2048	11.625	0	0	454
2022/11/17	2032	02/02/2023	10.30	Call	Bond Future	717.5100	0.7175	551.2800	0.5513	(23.168)	0	0	8,000
2022/11/17	2032	02/02/2023	10.30	Put	Bond Future	4,090.4300	4.0904	4,599.3100	4.5993	12.441	0	0	0
2022/11/17	2032	04/05/2023	13.43	Call	Bond Future	11,173.4900	11.1735	10,553.1700	10.5532	(5.552)	0	0	0
2022/11/17	2032	04/05/2023	13.43	Put	Bond Future	465.3200	0.4653	533.7700	0.5338	14.710	0	0	400
2022/11/17	2032	04/05/2023	10.89	Call	Bond Future	2,726.0400	2.7260	2,403.7000	2.4037	(11.824)	0	0	0
2022/11/17	2032	04/05/2023	10.89	Put	Bond Future	3,651.0800	3.6511	4,017.5100	4.0175	10.036	0	0	0
2022/11/17	2032	04/05/2023	11.37	Call	Bond Future	4,022.8200	4.0228	3,618.5000	3.6185	(10.051)	0	0	400
2022/11/17	2032	04/05/2023			Bond Future	11.0747	85.1343	11.2139	84.4456	1.257	0.0000	0.0000	66,448
2022/11/17	2032	04/05/2023	10.88	Call	Bond Future	2,701.8300	2.7018	2,381.2700	2.3813	(11.865)	0	0	0
2022/11/17	2032	04/05/2023	10.88	Put	Bond Future	3,677.3400	3.6773	4,045.5500	4.0456	10.013	0	0	0
2022/11/17	2032	04/05/2023	11.37	Put	Bond Future	2,570.8600	2.5709	2,855.3100	2.8553	11.064	0	0	0
2022/11/17	2032	04/05/2023	10.62	Call	Bond Future	2,113.4700	2.1135	1,839.6700	1.8397	(12.955)	0	0	400
2022/11/17	2032	04/05/2023	10.62	Put	Bond Future	4,415.2200	4.4152	4,830.1900	4.8302	9.399	0	0	0
2022/11/17	2032	04/05/2023	10.87	Call	Bond Future	2,677.7200	2.6777	2,358.9600	2.3590	(11.904)	0	0	0
2022/11/17	2032	04/05/2023	10.87	Put	Bond Future	3,703.7400	3.7037	4,073.7500	4.0738	9.990	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
2022/11/17	2032	03/08/2023	11.77	Call	Bond Future	5,331.3700	5.3314	4,889.0700	4.8891	(8.296)	0	0	0
2022/11/17	2032	03/08/2023	11.77	Put	Bond Future	2,614.7800	2.6148	2,875.2600	2.8753	9.962	0	0	0
2022/11/17	2032	03/08/2023	11.90	Call	Bond Future	5,731.7400	5.7317	5,273.2300	5.2732	(7.999)	0	0	5,000
2022/11/17	2032	03/08/2023	11.90	Put	Bond Future	2,413.6100	2.4136	2,657.8800	2.6579	10.121	0	0	0
2022/11/17	2032	03/08/2023			Bond Future	11.1984	86.8433	11.3439	86.1405	1.299	0.0000	0.0000	2,600
2022/11/17	2032	03/08/2023	11.75	Call	Bond Future	5,270.8300	5.2708	4,831.0900	4.8311	(8.343)	0	0	0
2022/11/17	2032	03/08/2023	11.75	Put	Bond Future	2,647.3100	2.6473	2,910.3500	2.9104	9.936	0	0	0
2022/11/17	2032	03/08/2023	11.76	Call	Bond Future	5,301.2100	5.3012	4,860.1900	4.8602	(8.319)	0	0	0
2022/11/17	2032	03/08/2023	11.76	Put	Bond Future	2,631.1400	2.6311	2,892.9000	2.8929	9.949	0	0	0
2022/11/17	2032	02/11/2023	11.24	Call	Bond Future	3,416.2300	3.4162	3,060.7600	3.0608	(10.405)	0	0	0
2022/11/17	2032	02/11/2023	11.24	Put	Bond Future	3,802.2400	3.8022	4,164.2100	4.1642	9.520	0	0	0
2022/11/17	2032	02/11/2023			Bond Future	11.3212	84.4713	11.4734	83.7539	1.344	0.0000	0.0000	0
2022/11/17	2032	02/11/2023	11.23	Call	Bond Future	3,391.2700	3.3913	3,037.3500	3.0374	(10.436)	0	0	0
2022/11/17	2032	02/11/2023	11.23	Put	Bond Future	3,824.9900	3.8250	4,188.5100	4.1885	9.504	0	0	0
2022/11/17	2032	02/11/2023	11.22	Call	Bond Future	3,366.7300	3.3667	3,014.3500	3.0144	(10.467)	0	0	0
2022/11/17	2032	02/11/2023	11.22	Put	Bond Future	3,848.1900	3.8482	4,213.2500	4.2132	9.487	0	0	0
2022/11/17	2032	01/02/2024	11.84	Call	Bond Future	5,005.4800	5.0055	4,582.3700	4.5824	(8.453)	0	0	0
2022/11/17	2032	01/02/2024	11.84	Put	Bond Future	3,372.8200	3.3728	3,680.4600	3.6805	9.121	0	0	0
2022/11/17	2032	01/02/2024	11.83	Call	Bond Future	4,977.9800	4.9780	4,556.1100	4.5561	(8.475)	0	0	0
2022/11/17	2032	01/02/2024	11.83	Put	Bond Future	3,390.2900	3.3903	3,699.1700	3.6992	9.111	0	0	0
2022/11/17	2032	01/02/2024			Bond Future	11.4815	86.0722	11.6408	85.3415	1.388	0.0000	0.0000	0
2022/11/17	2032	01/02/2024	11.85	Call	Bond Future	5,033.0300	5.0330	4,608.6800	4.6087	(8.431)	0	0	0
2022/11/17	2032	01/02/2024	11.85	Put	Bond Future	3,355.4300	3.3554	3,661.8300	3.6618	9.131	0	0	0
2022/11/17	2033	02/02/2023			Bond Future	114.5038	114.5038	114.9149	114.9149	0.359	0.0000	0.0000	7,298
2022/11/17	2033	04/05/2023			Bond Future	115.3698	115.3698	115.7885	115.7885	0.363	0.0000	0.0000	0
2022/11/17	2033	03/08/2023			Bond Future	117.7106	117.7106	118.1376	118.1376	0.363	0.0000	0.0000	0
2022/11/17	2033	02/11/2023			Bond Future	118.7392	118.7392	119.1760	119.1760	0.368	0.0000	0.0000	0
2022/11/17	2033	01/02/2024			Bond Future	121.0217	121.0217	121.4673	121.4673	0.368	0.0000	0.0000	0
2022/11/17	2037	02/02/2023	11.03	Call	Bond Future	1,236.1600	1.2362	1,029.9400	1.0299	(16.682)	0	0	0
2022/11/17	2037	02/02/2023	11.03	Put	Bond Future	4,050.3000	4.0503	4,460.9900	4.4610	10.140	0	0	0
2022/11/17	2037	02/02/2023	11.04	Call	Bond Future	1,256.9500	1.2569	1,048.3300	1.0483	(16.597)	0	0	0
2022/11/17	2037	02/02/2023	11.04	Put	Bond Future	4,010.0500	4.0100	4,418.3400	4.4183	10.182	0	0	0
2022/11/17	2037	02/02/2023	11.97	Call	Bond Future	4,068.4800	4.0685	3,646.6500	3.6467	(10.368)	0	0	0
2022/11/17	2037	02/02/2023			Bond Future	11.5027	79.5213	11.6097	78.9044	0.930	0.0000	0.0000	131,965
2022/11/17	2037	02/02/2023	11.05	Call	Bond Future	1,277.9400	1.2779	1,066.9200	1.0669	(16.513)	0	0	0
2022/11/17	2037	02/02/2023	11.05	Put	Bond Future	3,970.0700	3.9701	4,375.9600	4.3760	10.224	0	0	0
2022/11/17	2037	02/02/2023	11.10	Call	Bond Future	1,386.2500	1.3863	1,163.1200	1.1631	(16.096)	0	0	636
2022/11/17	2037	02/02/2023	11.10	Put	Bond Future	3,774.5100	3.7745	4,168.2900	4.1683	10.433	0	0	0
2022/11/17	2037	02/02/2023	11.97	Put	Bond Future	1,424.3700	1.4244	1,619.4500	1.6194	13.696	0	0	636
2022/11/17	2037	04/05/2023	13.73	Put	Bond Future	767.5800	0.7676	846.9700	0.8470	10.343	0	0	400
2022/11/17	2037	04/05/2023	11.30	Call	Bond Future	2,822.5600	2.8226	2,543.1400	2.5431	(9.900)	0	0	0
2022/11/17	2037	04/05/2023	11.30	Put	Bond Future	4,728.9700	4.7290	5,079.0000	5.0790	7.402	0	0	0
2022/11/17	2037	04/05/2023	11.31	Call	Bond Future	2,848.8500	2.8488	2,567.7900	2.5678	(9.866)	0	0	0
2022/11/17	2037	04/05/2023	11.31	Put	Bond Future	4,696.3000	4.6963	5,044.6900	5.0447	7.418	0	0	0
2022/11/17	2037	04/05/2023	11.03	Put	Bond Future	5,683.6200	5.6836	6,078.0500	6.0780	6.940	0	0	0
2022/11/17	2037	04/05/2023			Bond Future	11.6289	81.0654	11.7400	80.4359	0.956	0.0000	0.0000	0

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2022/11/17	2037	04/05/2023	11.78	Call	Bond Future	4,226.2400	4.2262	3,871.3700	3.8714	(8.397)	0	0	400
2022/11/17	2037	04/05/2023	11.78	Put	Bond Future	3,372.2200	3.3722	3,646.8000	3.6468	8.142	0	0	0
2022/11/17	2037	04/05/2023	13.73	Call	Bond Future	11,506.1900	11.5062	10,956.1300	10.9561	(4.781)	0	0	0
2022/11/17	2037	04/05/2023	11.32	Call	Bond Future	2,875.4800	2.8755	2,592.7900	2.5928	(9.831)	0	0	0
2022/11/17	2037	04/05/2023	11.32	Put	Bond Future	4,664.0300	4.6640	5,010.7900	5.0108	7.435	0	0	0
2022/11/17	2037	04/05/2023	11.03	Call	Bond Future	2,161.1100	2.1611	1,926.0900	1.9261	(10.875)	0	0	400
2022/11/17	2037	03/08/2023	12.13	Call	Bond Future	5,550.3100	5.5503	5,162.7300	5.1627	(6.983)	0	0	0
2022/11/17	2037	03/08/2023	12.13	Put	Bond Future	3,488.8400	3.4888	3,743.5200	3.7435	7.300	0	0	0
2022/11/17	2037	03/08/2023	12.12	Call	Bond Future	5,517.7300	5.5177	5,131.3600	5.1314	(7.002)	0	0	0
2022/11/17	2037	03/08/2023	12.12	Put	Bond Future	3,510.0300	3.5100	3,765.9200	3.7659	7.290	0	0	0
2022/11/17	2037	03/08/2023			Bond Future	11.7539	78.4347	11.8695	77.7925	0.984	0.0000	0.0000	0
2022/11/17	2037	03/08/2023	12.14	Call	Bond Future	5,583.2000	5.5832	5,194.4200	5.1944	(6.963)	0	0	0
2022/11/17	2037	03/08/2023	12.14	Put	Bond Future	3,468.0200	3.4680	3,721.5000	3.7215	7.309	0	0	0
2022/11/17	2037	02/11/2023	11.56	Put	Bond Future	5,378.1200	5.3781	5,729.4700	5.7295	6.533	0	0	0
2022/11/17	2037	02/11/2023	11.57	Call	Bond Future	3,685.0800	3.6851	3,379.4500	3.3794	(8.294)	0	0	0
2022/11/17	2037	02/11/2023	11.55	Put	Bond Future	5,408.4500	5.4085	5,761.1500	5.7612	6.521	0	0	0
2022/11/17	2037	02/11/2023			Bond Future	11.8679	80.0509	11.9880	79.3953	1.011	0.0000	0.0000	0
2022/11/17	2037	02/11/2023	11.56	Call	Bond Future	3,658.5400	3.6585	3,354.2700	3.3543	(8.317)	0	0	0
2022/11/17	2037	02/11/2023	11.57	Put	Bond Future	5,347.9500	5.3479	5,697.9400	5.6979	6.544	0	0	0
2022/11/17	2037	02/11/2023	11.55	Call	Bond Future	3,632.1000	3.6321	3,329.1800	3.3292	(8.340)	0	0	0
2022/11/17	2037	01/02/2024	12.33	Call	Bond Future	5,796.4700	5.7965	5,406.9900	5.4070	(6.719)	0	0	0
2022/11/17	2037	01/02/2024	12.33	Put	Bond Future	4,126.7400	4.1267	4,405.0400	4.4050	6.744	0	0	0
2022/11/17	2037	01/02/2024			Bond Future	12.0147	77.3135	12.1396	76.6458	1.039	0.0000	0.0000	0
2022/11/17	2037	01/02/2024	12.32	Call	Bond Future	5,765.6500	5.7657	5,377.2900	5.3773	(6.736)	0	0	0
2022/11/17	2037	01/02/2024	12.32	Put	Bond Future	4,148.0700	4.1481	4,427.4900	4.4275	6.736	0	0	0
2022/11/17	2037	01/02/2024	12.31	Call	Bond Future	5,734.5600	5.7346	5,347.3100	5.3473	(6.753)	0	0	0
2022/11/17	2037	01/02/2024	12.31	Put	Bond Future	4,169.1800	4.1692	4,449.7100	4.4497	6.729	0	0	0
2022/11/17	2038	02/02/2023			Bond Future	125.5108	125.5108	125.5100	125.5100	(0.001)	0.0000	0.0000	4,059
2022/11/17	2038	04/05/2023			Bond Future	127.9760	127.9760	127.9744	127.9744	(0.001)	0.0000	0.0000	1,583
2022/11/17	2038	03/08/2023			Bond Future	128.6092	128.6092	128.6085	128.6085	0.000	0.0000	0.0000	0
2022/11/17	2038	02/11/2023			Bond Future	131.2848	131.2848	131.2840	131.2840	(0.001)	0.0000	0.0000	0
2022/11/17	2038	01/02/2024			Bond Future	131.7975	131.7975	131.7996	131.7996	0.002	0.0000	0.0000	0
2022/11/17	2040	02/02/2023	10.93	Call	Bond Future	977.1400	0.9771	800.4800	0.8005	(18.079)	0	0	0
2022/11/17	2040	02/02/2023	12.24	Call	Bond Future	5,146.4000	5.1464	4,660.3600	4.6604	(9.444)	0	0	0
2022/11/17	2040	02/02/2023	12.24	Put	Bond Future	1,272.1000	1.2721	1,448.7400	1.4487	13.886	0	0	0
2022/11/17	2040	02/02/2023	12.27	Call	Bond Future	5,274.0200	5.2740	4,782.7300	4.7827	(9.315)	0	0	0
2022/11/17	2040	02/02/2023	12.27	Put	Bond Future	1,226.8700	1.2269	1,398.2600	1.3983	13.970	0	0	388
2022/11/17	2040	02/02/2023	11.12	Call	Bond Future	1,360.8200	1.3608	1,137.1200	1.1371	(16.439)	0	0	0
2022/11/17	2040	02/02/2023	11.12	Put	Bond Future	4,406.9000	4.4069	4,845.8800	4.8459	9.961	0	0	0
2022/11/17	2040	02/02/2023	11.19	Call	Bond Future	1,523.6700	1.5237	1,281.9300	1.2819	(15.866)	0	0	621
2022/11/17	2040	02/02/2023	11.19	Put	Bond Future	4,109.1400	4.1091	4,530.0800	4.5301	10.244	0	0	0
2022/11/17	2040	02/02/2023	12.07	Put	Bond Future	1,557.8500	1.5578	1,766.4000	1.7664	13.387	0	0	621
2022/11/17	2040	02/02/2023	10.96	Call	Bond Future	1,031.5100	1.0315	847.7100	0.8477	(17.819)	0	0	388
2022/11/17	2040	02/02/2023	10.96	Put	Bond Future	5,145.3500	5.1453	5,624.2300	5.6242	9.307	0	0	0
2022/11/17	2040	02/02/2023			Bond Future	11.5944	81.0937	11.7013	80.4310	0.922	0.0000	0.0000	120,681
2022/11/17	2040	02/02/2023	10.18	Call	Bond Future	192.0200	0.1920	143.9900	0.1440	(25.013)	0	0	0

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2022/11/17	2040	02/02/2023	10.18	Put	Bond Future	9,824.0800	9.8241	10,438.7300	10.4387	6.257	0	0	0
2022/11/17	2040	02/02/2023	10.21	Call	Bond Future	206.4700	0.2065	155.3700	0.1554	(24.749)	0	0	388
2022/11/17	2040	02/02/2023	10.21	Put	Bond Future	9,616.2600	9.6163	10,227.8400	10.2278	6.360	0	0	0
2022/11/17	2040	02/02/2023	10.93	Put	Bond Future	5,293.5300	5.2935	5,779.5500	5.7796	9.181	0	0	0
2022/11/17	2040	02/02/2023	12.07	Call	Bond Future	4,440.8800	4.4409	3,986.7500	3.9868	(10.226)	0	0	0
2022/11/17	2040	02/02/2023	11.10	Call	Bond Future	1,316.2600	1.3163	1,097.6600	1.0977	(16.608)	0	0	0
2022/11/17	2040	02/02/2023	11.10	Put	Bond Future	4,494.6700	4.4947	4,938.7500	4.9388	9.880	0	0	0
2022/11/17	2040	02/02/2023	11.11	Call	Bond Future	1,338.3600	1.3384	1,117.2200	1.1172	(16.523)	0	0	0
2022/11/17	2040	02/02/2023	11.11	Put	Bond Future	4,450.5600	4.4506	4,892.1000	4.8921	9.921	0	0	0
2022/11/17	2040	04/05/2023	12.78	Call	Bond Future	7,972.5600	7.9726	7,468.0400	7.4680	(6.328)	0	0	0
2022/11/17	2040	04/05/2023	12.78	Put	Bond Future	1,851.5700	1.8516	2,023.1300	2.0231	9.266	0	0	388
2022/11/17	2040	04/05/2023	13.45	Put	Bond Future	1,133.8900	1.1339	1,245.4600	1.2455	9.840	0	0	486
2022/11/17	2040	04/05/2023	11.43	Call	Bond Future	3,134.3300	3.1343	2,826.5500	2.8265	(9.820)	0	0	0
2022/11/17	2040	04/05/2023	11.43	Put	Bond Future	4,922.6600	4.9227	5,290.9600	5.2910	7.482	0	0	0
2022/11/17	2040	04/05/2023	10.73	Put	Bond Future	7,918.2100	7.9182	8,408.2400	8.4082	6.189	0	0	0
2022/11/17	2040	04/05/2023			Bond Future	11.7168	82.6684	11.8279	81.9923	0.948	0.0000	0.0000	300
2022/11/17	2040	04/05/2023	13.45	Call	Bond Future	10,738.9200	10.7389	10,174.4100	10.1744	(5.257)	0	0	0
2022/11/17	2040	04/05/2023	11.42	Call	Bond Future	3,105.7900	3.1058	2,799.7600	2.7998	(9.854)	0	0	0
2022/11/17	2040	04/05/2023	11.42	Put	Bond Future	4,957.5800	4.9576	5,327.6300	5.3276	7.464	0	0	0
2022/11/17	2040	04/05/2023	11.48	Call	Bond Future	3,279.2000	3.2792	2,962.6500	2.9626	(9.653)	0	0	486
2022/11/17	2040	04/05/2023	11.48	Put	Bond Future	4,751.3500	4.7513	5,110.8800	5.1109	7.567	0	0	0
2022/11/17	2040	04/05/2023	10.73	Call	Bond Future	1,496.5800	1.4966	1,310.5300	1.3105	(12.432)	0	0	486
2022/11/17	2040	04/05/2023	10.92	Call	Bond Future	1,867.4700	1.8675	1,649.4900	1.6495	(11.672)	0	0	388
2022/11/17	2040	04/05/2023	10.92	Put	Bond Future	6,992.2900	6.9923	7,450.3900	7.4504	6.552	0	0	0
2022/11/17	2040	04/05/2023	11.41	Call	Bond Future	3,077.3600	3.0774	2,773.1000	2.7731	(9.887)	0	0	0
2022/11/17	2040	04/05/2023	11.41	Put	Bond Future	4,992.7000	4.9927	5,364.5200	5.3645	7.447	0	0	0
2022/11/17	2040	04/05/2023	10.17	Call	Bond Future	761.2700	0.7613	651.6100	0.6516	(14.405)	0	0	388
2022/11/17	2040	04/05/2023	10.17	Put	Bond Future	11,185.6600	11.1857	11,752.0800	11.7521	5.064	0	0	0
2022/11/17	2040	03/08/2023	12.23	Call	Bond Future	6,089.4800	6.0895	5,670.2600	5.6703	(6.884)	0	0	0
2022/11/17	2040	03/08/2023	12.23	Put	Bond Future	3,784.3500	3.7844	4,055.0100	4.0550	7.152	0	0	0
2022/11/17	2040	03/08/2023			Bond Future	11.8380	79.8196	11.9535	79.1297	0.975	0.0000	0.0000	0
2022/11/17	2040	03/08/2023	12.22	Call	Bond Future	6,054.5800	6.0546	5,636.6300	5.6366	(6.903)	0	0	0
2022/11/17	2040	03/08/2023	12.22	Put	Bond Future	3,806.9500	3.8069	4,078.8800	4.0789	7.143	0	0	0
2022/11/17	2040	03/08/2023	12.21	Call	Bond Future	6,019.7500	6.0198	5,603.0700	5.6031	(6.922)	0	0	0
2022/11/17	2040	03/08/2023	12.21	Put	Bond Future	3,829.6800	3.8297	4,102.8800	4.1029	7.134	0	0	0
2022/11/17	2040	02/11/2023	11.59	Call	Bond Future	4,030.4700	4.0305	3,705.9100	3.7059	(8.053)	0	0	0
2022/11/17	2040	02/11/2023	11.60	Put	Bond Future	6,164.7400	6.1647	6,542.9900	6.5430	6.136	0	0	0
2022/11/17	2040	02/11/2023	11.58	Call	Bond Future	4,002.1900	4.0022	3,679.0400	3.6790	(8.074)	0	0	0
2022/11/17	2040	02/11/2023	11.58	Put	Bond Future	6,231.9500	6.2320	6,613.0100	6.6130	6.115	0	0	0
2022/11/17	2040	02/11/2023			Bond Future	11.9484	81.4643	12.0681	80.7601	1.002	0.0000	0.0000	0
2022/11/17	2040	02/11/2023	11.59	Put	Bond Future	6,198.4200	6.1984	6,578.0700	6.5781	6.125	0	0	0
2022/11/17	2040	02/11/2023	11.60	Call	Bond Future	4,058.5200	4.0585	3,732.5600	3.7326	(8.031)	0	0	0
2022/11/17	2040	01/02/2024	12.34	Call	Bond Future	6,229.6200	6.2296	5,817.3400	5.8173	(6.618)	0	0	0
2022/11/17	2040	01/02/2024	12.34	Put	Bond Future	4,796.3300	4.7963	5,101.3700	5.1014	6.360	0	0	0
2022/11/17	2040	01/02/2024	12.33	Call	Bond Future	6,197.0400	6.1970	5,785.9200	5.7859	(6.634)	0	0	0
2022/11/17	2040	01/02/2024	12.33	Put	Bond Future	4,820.1800	4.8202	5,126.3800	5.1264	6.352	0	0	0
2022/11/17	2040	01/02/2024			Bond Future	12.0895	78.5033	12.2140	77.7860	1.029	0.0000	0.0000	0
2022/11/17	2040	01/02/2024	12.35	Call	Bond Future	6,262.2600	6.2623	5,848.8100	5.8488	(6.602)	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
2022/11/17	2040	01/02/2024	12.35	Put	Bond Future	4,772.6000	4.7726	5,076.4700	5.0765	6.367	0	0	0
2022/11/17	2044	02/02/2023	10.30	Call	Bond Future	275.6100	0.2756	220.4000	0.2204	(20.032)	0	0	2,840
2022/11/17	2044	02/02/2023	10.30	Put	Bond Future	9,078.4000	9.0784	9,570.8600	9.5709	5.425	0	0	0
2022/11/17	2044	02/02/2023	11.00	Call	Bond Future	1,187.3300	1.1873	1,016.6500	1.0167	(14.375)	0	0	2,840
2022/11/17	2044	02/02/2023	11.00	Put	Bond Future	4,917.4300	4.9174	5,294.4200	5.2944	7.666	0	0	0
2022/11/17	2044	02/02/2023	12.00	Call	Bond Future	4,368.4900	4.3685	3,993.8000	3.9938	(8.577)	0	0	0
2022/11/17	2044	02/02/2023	12.00	Put	Bond Future	1,655.0200	1.6550	1,828.0000	1.8280	10.452	0	0	4,000
2022/11/17	2044	02/02/2023	11.20	Put	Bond Future	4,023.7100	4.0237	4,357.4900	4.3575	8.295	0	0	0
2022/11/17	2044	02/02/2023	11.75	Put	Bond Future	0.0000	0.0000	2,428.4900	2.4285	100.000	0	0	2,500
2022/11/17	2044	02/02/2023	11.90	Call	Bond Future	3,968.0600	3.9681	3,610.5600	3.6106	(9.009)	0	0	0
2022/11/17	2044	02/02/2023	11.90	Put	Bond Future	1,860.1300	1.8601	2,050.3000	2.0503	10.223	0	0	0
2022/11/17	2044	02/02/2023	11.14	Call	Bond Future	1,504.4400	1.5044	1,303.6500	1.3037	(13.346)	0	0	0
2022/11/17	2044	02/02/2023	11.14	Put	Bond Future	4,278.2600	4.2783	4,625.1400	4.6251	8.108	0	0	0
2022/11/17	2044	02/02/2023	11.15	Call	Bond Future	1,528.8800	1.5289	1,325.9000	1.3259	(13.276)	0	0	0
2022/11/17	2044	02/02/2023	11.15	Put	Bond Future	4,235.1000	4.2351	4,579.7900	4.5798	8.139	0	0	0
2022/11/17	2044	02/02/2023			Bond Future	11.5621	78.1434	11.6484	77.5957	0.746	0.0000	0.0000	91,780
2022/11/17	2044	02/02/2023	10.75	Call	Bond Future	0.0000	0.0000	622.5200	0.6225	100.000	0	0	2,500
2022/11/17	2044	02/02/2023	10.75	Put	Bond Future	0.0000	0.0000	6,655.0000	6.6550	100.000	0	0	0
2022/11/17	2044	02/02/2023	11.20	Call	Bond Future	1,654.0800	1.6541	1,440.1900	1.4402	(12.931)	0	0	0
2022/11/17	2044	02/02/2023	11.75	Call	Bond Future	0.0000	0.0000	3,064.9300	3.0649	100.000	0	0	0
2022/11/17	2044	02/02/2023	11.16	Call	Bond Future	1,553.4100	1.5534	1,348.2600	1.3483	(13.206)	0	0	0
2022/11/17	2044	02/02/2023	11.16	Put	Bond Future	4,192.1200	4.1921	4,534.6400	4.5346	8.171	0	0	0
2022/11/17	2044	04/05/2023	11.75	Put	Bond Future	3,966.8700	3.9669	4,215.3200	4.2153	6.263	0	0	4,115
2022/11/17	2044	04/05/2023	11.41	Call	Bond Future	3,334.4800	3.3345	3,071.4900	3.0715	(7.887)	0	0	0
2022/11/17	2044	04/05/2023	11.41	Put	Bond Future	5,036.2800	5.0363	5,332.0700	5.3321	5.873	0	0	0
2022/11/17	2044	04/05/2023	11.42	Call	Bond Future	3,364.6400	3.3646	3,100.2100	3.1002	(7.859)	0	0	0
2022/11/17	2044	04/05/2023	11.42	Put	Bond Future	5,001.4000	5.0014	5,295.7500	5.2958	5.885	0	0	0
2022/11/17	2044	04/05/2023			Bond Future	11.6763	79.6608	11.7658	79.1020	0.767	0.0000	0.0000	0
2022/11/17	2044	04/05/2023	12.25	Call	Bond Future	6,244.9100	6.2449	5,873.6100	5.8736	(5.946)	0	0	0
2022/11/17	2044	04/05/2023	12.25	Put	Bond Future	2,778.9400	2.7789	2,966.4200	2.9664	6.746	0	0	1,500
2022/11/17	2044	04/05/2023	11.43	Call	Bond Future	3,394.9300	3.3949	3,129.0600	3.1291	(7.831)	0	0	0
2022/11/17	2044	04/05/2023	11.43	Put	Bond Future	4,966.7400	4.9667	5,259.6500	5.2597	5.897	0	0	0
2022/11/17	2044	04/05/2023	11.75	Call	Bond Future	4,427.5000	4.4275	4,117.1700	4.1172	(7.009)	0	0	0
2022/11/17	2044	04/05/2023	12.00	Call	Bond Future	5,310.0700	5.3101	4,967.7900	4.9678	(6.446)	0	0	0
2022/11/17	2044	04/05/2023	12.00	Put	Bond Future	3,321.6200	3.3216	3,538.1200	3.5381	6.518	0	0	4,115
2022/11/17	2044	03/08/2023	12.15	Call	Bond Future	6,100.3800	6.1004	5,752.9900	5.7530	(5.695)	0	0	0
2022/11/17	2044	03/08/2023	12.15	Put	Bond Future	3,924.5400	3.9245	4,147.4200	4.1474	5.679	0	0	0
2022/11/17	2044	03/08/2023	12.16	Call	Bond Future	6,136.0200	6.1360	5,787.5800	5.7876	(5.679)	0	0	0
2022/11/17	2044	03/08/2023	12.16	Put	Bond Future	3,901.4100	3.9014	4,123.2400	4.1232	5.686	0	0	0
2022/11/17	2044	03/08/2023			Bond Future	11.7888	76.8769	11.8818	76.3066	0.789	0.0000	0.0000	0
2022/11/17	2044	03/08/2023	12.17	Call	Bond Future	6,171.4700	6.1715	5,821.9900	5.8220	(5.663)	0	0	0
2022/11/17	2044	03/08/2023	12.17	Put	Bond Future	3,878.1700	3.8782	4,098.9600	4.0990	5.693	0	0	0
2022/11/17	2044	02/11/2023	11.57	Call	Bond Future	4,383.8600	4.3839	4,105.6600	4.1057	(6.346)	0	0	0
2022/11/17	2044	02/11/2023	11.57	Put	Bond Future	6,377.0000	6.3770	6,680.9200	6.6809	4.766	0	0	0
2022/11/17	2044	02/11/2023			Bond Future	11.8908	78.4610	11.9872	77.8789	0.810	0.0000	0.0000	0
2022/11/17	2044	02/11/2023	11.55	Call	Bond Future	4,325.2300	4.3252	4,049.3000	4.0493	(6.380)	0	0	0
2022/11/17	2044	02/11/2023	11.55	Put	Bond Future	6,445.4600	6.4455	6,751.6500	6.7516	4.750	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
2022/11/17	2044	02/11/2023	11.56	Call	Bond Future	4,354.3500	4.3544	4,077.2800	4.0773	(6.363)	0	0	0
2022/11/17	2044	02/11/2023	11.56	Put	Bond Future	6,410.9900	6.4110	6,716.0400	6.7160	4.758	0	0	0
2022/11/17	2044	01/02/2024	12.29	Call	Bond Future	6,565.2800	6.5653	6,218.8100	6.2188	(5.277)	0	0	0
2022/11/17	2044	01/02/2024	12.29	Put	Bond Future	4,989.9200	4.9899	5,236.3900	5.2364	4.939	0	0	0
2022/11/17	2044	01/02/2024			Bond Future	12.0212	75.5681	12.1213	74.9752	0.832	0.0000	0.0000	0
2022/11/17	2044	01/02/2024	12.27	Call	Bond Future	6,498.7500	6.4988	6,154.1600	6.1542	(5.302)	0	0	0
2022/11/17	2044	01/02/2024	12.27	Put	Bond Future	5,038.7300	5.0387	5,287.0800	5.2871	4.929	0	0	0
2022/11/17	2044	01/02/2024	12.28	Call	Bond Future	6,532.0000	6.5320	6,186.4600	6.1865	(5.290)	0	0	0
2022/11/17	2044	01/02/2024	12.28	Put	Bond Future	5,014.2700	5.0143	5,261.6700	5.2617	4.934	0	0	0
2022/11/17	2046	02/02/2023			Bond Future	114.1673	114.1673	111.9916	111.9916	(1.906)	0.0000	0.0000	12,606
2022/11/17	2046	04/05/2023			Bond Future	114.3782	114.3782	112.1596	112.1596	(1.940)	0.0000	0.0000	4,935
2022/11/17	2046	03/08/2023			Bond Future	116.6994	116.6994	114.4355	114.4355	(1.940)	0.0000	0.0000	0
2022/11/17	2046	02/11/2023			Bond Future	117.0393	117.0393	114.7300	114.7300	(1.973)	0.0000	0.0000	0
2022/11/17	2046	01/02/2024			Bond Future	119.2879	119.2879	116.9344	116.9344	(1.973)	0.0000	0.0000	0
2022/11/17	2050	02/02/2023			Bond Future	112.2267	112.2267	110.3441	110.3441	(1.678)	0.0000	0.0000	9,301
2022/11/17	2050	04/05/2023			Bond Future	114.4307	114.4307	112.5105	112.5105	(1.678)	0.0000	0.0000	3,359
2022/11/17	2050	03/08/2023			Bond Future	114.5680	114.5680	112.6097	112.6097	(1.709)	0.0000	0.0000	0
2022/11/17	2050	02/11/2023			Bond Future	116.9517	116.9517	114.9523	114.9523	(1.710)	0.0000	0.0000	0
2022/11/17	2050	01/02/2024			Bond Future	116.9607	116.9607	114.9259	114.9259	(1.740)	0.0000	0.0000	0
2022/11/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	AL37	02/02/2023			Index Future	855.1810	855.1810	852.2390	852.2390	(0.344)	0.0000	0.0000	0
2022/11/17	AL37	04/05/2023			Index Future	871.7660	871.7660	868.7620	868.7620	(0.345)	0.0000	0.0000	0
2022/11/17	AL37	03/08/2023			Index Future	889.2490	889.2490	886.1820	886.1820	(0.345)	0.0000	0.0000	0
2022/11/17	AL37	02/11/2023			Index Future	907.5450	907.5450	904.4130	904.4130	(0.345)	0.0000	0.0000	0
2022/11/17	AL37	01/02/2024			Index Future	924.8110	924.8110	921.6220	921.6220	(0.345)	0.0000	0.0000	0
2022/11/17	AL7T	02/02/2023			Index Future	981.4130	981.4130	974.3250	974.3250	(0.722)	0.0000	0.0000	0
2022/11/17	AL7T	04/05/2023			Index Future	1,000.4460	1,000.4460	993.2140	993.2140	(0.723)	0.0000	0.0000	0
2022/11/17	AL7T	03/08/2023			Index Future	1,020.5100	1,020.5100	1,013.1300	1,013.1300	(0.723)	0.0000	0.0000	0
2022/11/17	AL7T	02/11/2023			Index Future	1,041.5060	1,041.5060	1,033.9730	1,033.9730	(0.723)	0.0000	0.0000	0
2022/11/17	AL7T	01/02/2024			Index Future	1,061.3200	1,061.3200	1,053.6470	1,053.6470	(0.723)	0.0000	0.0000	0
2022/11/17	ALBI	02/02/2023			Index Future	861.1170	861.1170	855.5830	855.5830	(0.643)	0.0000	0.0000	109
2022/11/17	ALBI	04/05/2023			Index Future	877.8170	877.8170	872.1700	872.1700	(0.643)	0.0000	0.0000	0
2022/11/17	ALBI	03/08/2023			Index Future	895.4220	895.4220	889.6600	889.6600	(0.643)	0.0000	0.0000	0
2022/11/17	ALBI	02/11/2023			Index Future	913.8450	913.8450	907.9620	907.9620	(0.644)	0.0000	0.0000	0
2022/11/17	ALBI	01/02/2024			Index Future	931.2300	931.2300	925.2380	925.2380	(0.643)	0.0000	0.0000	0
2022/11/17	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 Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/17	ES33	02/02/2023			Bond Future	12.3299	74.8345	12.4315	74.3646	0.824	0.0000	0.0000	350
2022/11/17	ES33	04/05/2023			Bond Future	12.4978	72.5105	12.6038	72.0309	0.848	0.0000	0.0000	0
2022/11/17	ES33	03/08/2023			Bond Future	12.6617	73.9827	12.7723	73.4932	0.874	0.0000	0.0000	0
2022/11/17	ES33	02/11/2023			Bond Future	12.8290	71.7276	12.9445	71.2277	0.900	0.0000	0.0000	0
2022/11/17	ES33	01/02/2024			Bond Future	13.0371	73.1022	13.1578	72.5930	0.926	0.0000	0.0000	0
2022/11/17	ES42	02/02/2023			Bond Future	12.5533	73.2451	12.6497	72.7237	0.768	0.0000	0.0000	4,195
2022/11/17	ES42	04/05/2023			Bond Future	12.7050	70.4207	12.8055	69.8886	0.791	0.0000	0.0000	0
2022/11/17	ES42	03/08/2023			Bond Future	12.8490	71.8513	12.9535	71.3081	0.814	0.0000	0.0000	0
2022/11/17	ES42	02/11/2023			Bond Future	12.9954	69.0842	13.1042	68.5297	0.838	0.0000	0.0000	0
2022/11/17	ES42	01/02/2024			Bond Future	13.1679	70.4061	13.2813	69.8411	0.861	0.0000	0.0000	0
2022/11/17	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/17	GOVI	02/02/2023	850.82	Put	GOVI	18,880.0000	1.8880	73,790.0000	7.3790	290.837	0	0	0
2022/11/17	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/17	GOVI	02/02/2023	850.83	Put	GOVI	18,980.0000	1.8980	73,890.0000	7.3890	289.305	0	0	0
2022/11/17	GOVI	02/02/2023			GOVI	848.9320	848.9320	843.4410	843.4410	(0.647)	0.0000	0.0000	835
2022/11/17	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/17	GOVI	02/02/2023	850.84	Put	GOVI	19,080.0000	1.9080	73,990.0000	7.3990	287.788	0	0	0
2022/11/17	GOVI	04/05/2023	852.86	Call	GOVI	125,360.0000	12.5360	69,330.0000	6.9330	(44.695)	0	0	0
2022/11/17	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/17	GOVI	04/05/2023	852.87	Call	GOVI	125,260.0000	12.5260	69,230.0000	6.9230	(44.731)	0	0	0
2022/11/17	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/17	GOVI	04/05/2023			GOVI	865.3960	865.3960	859.7930	859.7930	(0.647)	0.0000	0.0000	0
2022/11/17	GOVI	04/05/2023	852.88	Call	GOVI	125,160.0000	12.5160	69,130.0000	6.9130	(44.767)	0	0	0
2022/11/17	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/17	GOVI	03/08/2023	837.21	Call	GOVI	455,420.0000	45.5420	398,240.0000	39.8240	(12.555)	0	0	0
2022/11/17	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/17	GOVI	03/08/2023	837.22	Call	GOVI	455,320.0000	45.5320	398,140.0000	39.8140	(12.558)	0	0	0
2022/11/17	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/17	GOVI	03/08/2023			GOVI	882.7520	882.7520	877.0340	877.0340	(0.648)	0.0000	0.0000	0
2022/11/17	GOVI	03/08/2023	837.23	Call	GOVI	455,220.0000	45.5220	398,040.0000	39.8040	(12.561)	0	0	0
2022/11/17	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/17	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/17	GOVI	02/11/2023	885.82	Call	GOVI	150,940.0000	15.0940	92,570.0000	9.2570	(38.671)	0	0	0
2022/11/17	GOVI	02/11/2023			GOVI	900.9140	900.9140	895.0770	895.0770	(0.648)	0.0000	0.0000	0
2022/11/17	GOVI	02/11/2023	885.80	Call	GOVI	151,140.0000	15.1140	92,770.0000	9.2770	(38.620)	0	0	0
2022/11/17	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/17	GOVI	02/11/2023	885.81	Call	GOVI	151,040.0000	15.1040	92,670.0000	9.2670	(38.645)	0	0	0
2022/11/17	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/17	GOVI	01/02/2024	880.00	Call	GOVI	380,530.0000	38.0530	321,080.0000	32.1080	(15.623)	0	0	0
2022/11/17	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/17	GOVI	01/02/2024			GOVI	918.0530	918.0530	912.1080	912.1080	(0.648)	0.0000	0.0000	0
2022/11/17	GOVI	01/02/2024	879.98	Call	GOVI	380,730.0000	38.0730	321,280.0000	32.1280	(15.615)	0	0	0
2022/11/17	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/17	GOVI	01/02/2024	879.99	Call	GOVI	380,630.0000	38.0630	321,180.0000	32.1180	(15.619)	0	0	0
2022/11/17	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/17	IGOV	02/02/2023			Index Future	321.1890	321.1890	319.1120	319.1120	(0.647)	0.0000	0.0000	662
2022/11/17	IGOV	04/05/2023			Index Future	327.4950	327.4950	325.3750	325.3750	(0.647)	0.0000	0.0000	16
2022/11/17	IGOV	03/08/2023			Index Future	334.1390	334.1390	331.9750	331.9750	(0.648)	0.0000	0.0000	0
2022/11/17	IGOV	02/11/2023			Index Future	341.0880	341.0880	338.8790	338.8790	(0.648)	0.0000	0.0000	0
2022/11/17	IGOV	01/02/2024			Index Future	347.6500	347.6500	345.3990	345.3990	(0.647)	0.0000	0.0000	0
2022/11/17	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/17	JBAF	21/12/2022			Jibar Tradeable Future	7.1350	92.8650	7.1350	92.8650	0.000	0.0000	0.0000	68
2022/11/17	JBAF	18/01/2023			Jibar Tradeable Future	7.1900	92.8100	7.1950	92.8050	0.070	0.0000	0.0000	0
2022/11/17	JBAF	15/02/2023			Jibar Tradeable Future	7.5200	92.4800	7.5400	92.4600	0.266	0.0000	0.0000	0
2022/11/17	JBAF	15/03/2023			Jibar Tradeable Future	7.5650	92.4350	7.5750	92.4250	0.132	0.0000	0.0000	0
2022/11/17	JBAF	19/04/2023			Jibar Tradeable Future	7.6700	92.3300	7.7100	92.2900	0.522	0.0000	0.0000	0
2022/11/17	JBAF	17/05/2023			Jibar Tradeable Future	7.6150	7.6150	7.7400	92.2600	1.641	0.0000	0.0000	0
2022/11/17	JBAF	21/06/2023			Jibar Tradeable Future	7.7500	92.2500	7.8100	92.1900	0.774	0.0000	0.0000	0
2022/11/17	JBAF	20/09/2023			Jibar Tradeable Future	7.8250	92.1750	7.8950	92.1050	0.895	0.0000	0.0000	75
2022/11/17	JBAF	20/12/2023			Jibar Tradeable Future	7.9050	92.0950	7.9450	92.0550	0.506	0.0000	0.0000	272

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
2022/11/17	JBAF	20/03/2024			Jibar Tradeable Future	7.9500	92.0500	8.0000	92.0000	0.629	0.0000	0.0000	0
2022/11/17	JBAF	19/06/2024			Jibar Tradeable Future	7.9000	92.1000	8.0000	92.0000	1.266	0.0000	0.0000	0
2022/11/17	JBAF	18/09/2024			Jibar Tradeable Future	7.9350	92.0650	7.9850	92.0150	0.630	0.0000	0.0000	0
2022/11/17	R035	02/02/2023	9.81	Call	Bond Future	122.8400	0.1228	92.7100	0.0927	(24.528)	0	0	582
2022/11/17	R035	02/02/2023	9.81	Put	Bond Future	9,619.2500	9.6192	10,140.5100	10.1405	5.419	0	0	0
2022/11/17	R035	02/02/2023	9.85	Call	Bond Future	136.0600	0.1361	103.1500	0.1031	(24.188)	0	0	0
2022/11/17	R035	02/02/2023	9.89	Call	Bond Future	150.4500	0.1504	114.5800	0.1146	(23.842)	0	0	388
2022/11/17	R035	02/02/2023	9.89	Put	Bond Future	9,115.9800	9.1160	9,631.5000	9.6315	5.655	0	0	0
2022/11/17	R035	02/02/2023	11.94	Call	Bond Future	4,512.0800	4.5121	4,112.8400	4.1128	(8.848)	0	0	0
2022/11/17	R035	02/02/2023	13.22	Put	Bond Future	225.7700	0.2258	259.7900	0.2598	15.068	0	0	976
2022/11/17	R035	02/02/2023	10.88	Call	Bond Future	1,228.9100	1.2289	1,041.8400	1.0418	(15.222)	0	0	0
2022/11/17	R035	02/02/2023	10.88	Put	Bond Future	3,960.2100	3.9602	4,324.5300	4.3245	9.200	0	0	0
2022/11/17	R035	02/02/2023	10.66	Call	Bond Future	830.9400	0.8309	689.3700	0.6894	(17.037)	0	0	0
2022/11/17	R035	02/02/2023	10.66	Put	Bond Future	4,895.6800	4.8957	5,305.5000	5.3055	8.371	0	0	582
2022/11/17	R035	02/02/2023	10.30	Put	Bond Future	6,700.2600	6.7003	7,172.2400	7.1722	7.044	0	0	0
2022/11/17	R035	02/02/2023	10.60	Call	Bond Future	740.9500	0.7409	610.9100	0.6109	(17.550)	0	0	0
2022/11/17	R035	02/02/2023	10.60	Put	Bond Future	5,174.3700	5.1744	5,595.7200	5.5957	8.143	0	0	0
2022/11/17	R035	02/02/2023	10.64	Put	Bond Future	4,987.5500	4.9875	5,401.2500	5.4013	8.295	0	0	0
2022/11/17	R035	02/02/2023			Bond Future	11.3459	87.8876	11.4426	87.3363	0.852	0.0000	0.0000	165,547
2022/11/17	R035	02/02/2023	9.85	Put	Bond Future	9,366.5100	9.3665	9,884.9900	9.8850	5.535	0	0	0
2022/11/17	R035	02/02/2023	11.94	Put	Bond Future	1,204.1400	1.2041	1,356.2900	1.3563	12.636	0	0	0
2022/11/17	R035	02/02/2023	11.98	Call	Bond Future	4,670.1700	4.6702	4,264.8200	4.2648	(8.680)	0	0	0
2022/11/17	R035	02/02/2023	11.98	Put	Bond Future	1,146.2400	1.1462	1,292.2800	1.2923	12.741	0	0	388
2022/11/17	R035	02/02/2023	13.22	Call	Bond Future	10,051.5800	10.0516	9,534.2100	9.5342	(5.147)	0	0	0
2022/11/17	R035	02/02/2023	11.05	Call	Bond Future	1,610.1400	1.6101	1,385.9000	1.3859	(13.927)	0	0	976
2022/11/17	R035	02/02/2023	11.05	Put	Bond Future	3,330.5200	3.3305	3,657.6700	3.6577	9.823	0	0	0
2022/11/17	R035	02/02/2023	11.06	Call	Bond Future	1,634.6200	1.6346	1,408.1700	1.4082	(13.853)	0	0	0
2022/11/17	R035	02/02/2023	11.06	Put	Bond Future	3,296.0500	3.2961	3,620.9900	3.6210	9.858	0	0	582
2022/11/17	R035	02/02/2023	10.86	Call	Bond Future	1,188.2300	1.1882	1,005.4600	1.0055	(15.382)	0	0	0
2022/11/17	R035	02/02/2023	10.86	Put	Bond Future	4,039.5700	4.0396	4,408.1900	4.4082	9.125	0	0	0
2022/11/17	R035	02/02/2023	10.87	Call	Bond Future	1,208.5400	1.2085	1,023.6200	1.0236	(15.301)	0	0	0
2022/11/17	R035	02/02/2023	10.87	Put	Bond Future	3,999.8300	3.9998	4,366.3000	4.3663	9.162	0	0	0
2022/11/17	R035	02/02/2023	10.30	Call	Bond Future	390.4900	0.3905	311.0800	0.3111	(20.336)	0	0	976
2022/11/17	R035	02/02/2023	10.64	Call	Bond Future	800.1600	0.8002	662.4700	0.6625	(17.208)	0	0	388
2022/11/17	R035	04/05/2023	11.22	Put	Bond Future	4,401.8500	4.4019	4,702.6700	4.7027	6.834	0	0	0
2022/11/17	R035	04/05/2023	12.46	Call	Bond Future	7,095.9600	7.0960	6,682.0700	6.6821	(5.833)	0	0	0
2022/11/17	R035	04/05/2023	12.46	Put	Bond Future	1,793.2500	1.7932	1,942.0100	1.9420	8.296	0	0	388
2022/11/17	R035	04/05/2023	13.18	Call	Bond Future	9,905.9600	9.9060	9,435.9000	9.4359	(4.745)	0	0	0
2022/11/17	R035	04/05/2023	13.18	Put	Bond Future	1,042.1200	1.0421	1,134.7100	1.1347	8.885	0	0	491
2022/11/17	R035	04/05/2023	11.17	Call	Bond Future	2,841.3300	2.8413	2,586.7900	2.5868	(8.958)	0	0	491
2022/11/17	R035	04/05/2023	11.20	Call	Bond Future	2,921.0000	2.9210	2,662.0800	2.6621	(8.864)	0	0	0
2022/11/17	R035	04/05/2023	11.21	Call	Bond Future	2,947.8000	2.9478	2,687.4300	2.6874	(8.833)	0	0	0
2022/11/17	R035	04/05/2023	10.60	Call	Bond Future	1,569.3400	1.5693	1,397.8100	1.3978	(10.930)	0	0	388
2022/11/17	R035	04/05/2023	10.60	Put	Bond Future	6,672.3700	6.6724	7,063.4900	7.0635	5.862	0	0	0
2022/11/17	R035	04/05/2023			Bond Future	11.4710	85.0901	11.5716	84.5274	0.877	0.0000	0.0000	0
2022/11/17	R035	04/05/2023	11.22	Call	Bond Future	2,974.7300	2.9747	2,712.9000	2.7129	(8.802)	0	0	0
2022/11/17	R035	04/05/2023	11.17	Put	Bond Future	4,556.8400	4.5568	4,864.9500	4.8650	6.761	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
2022/11/17	R035	04/05/2023	11.20	Put	Bond Future	4,463.3100	4.4633	4,767.0400	4.7670	6.805	0	0	0
2022/11/17	R035	04/05/2023	11.21	Put	Bond Future	4,432.4900	4.4325	4,734.7700	4.7348	6.820	0	0	0
2022/11/17	R035	04/05/2023	9.85	Call	Bond Future	610.9500	0.6109	527.4700	0.5275	(13.664)	0	0	388
2022/11/17	R035	04/05/2023	9.85	Put	Bond Future	10,465.4000	10.4654	10,944.5700	10.9446	4.579	0	0	0
2022/11/17	R035	04/05/2023	10.42	Call	Bond Future	1,264.8400	1.2648	1,117.9200	1.1179	(11.616)	0	0	491
2022/11/17	R035	04/05/2023	10.42	Put	Bond Future	7,476.8800	7.4769	7,892.6100	7.8926	5.560	0	0	0
2022/11/17	R035	03/08/2023	12.00	Call	Bond Future	5,563.3800	5.5634	5,213.7900	5.2138	(6.284)	0	0	0
2022/11/17	R035	03/08/2023	12.00	Put	Bond Future	3,360.5600	3.3606	3,585.1700	3.5852	6.684	0	0	0
2022/11/17	R035	03/08/2023			Bond Future	11.5923	86.7979	11.6971	86.2237	0.904	0.0000	0.0000	0
2022/11/17	R035	03/08/2023	11.98	Call	Bond Future	5,498.2600	5.4983	5,150.8100	5.1508	(6.319)	0	0	0
2022/11/17	R035	03/08/2023	11.98	Put	Bond Future	3,401.5500	3.4015	3,628.3000	3.6283	6.666	0	0	0
2022/11/17	R035	03/08/2023	11.99	Call	Bond Future	5,530.6500	5.5307	5,182.1200	5.1821	(6.302)	0	0	0
2022/11/17	R035	03/08/2023	11.99	Put	Bond Future	3,380.8600	3.3809	3,606.5300	3.6065	6.675	0	0	0
2022/11/17	R035	02/11/2023	11.41	Call	Bond Future	3,519.9100	3.5199	3,248.5800	3.2486	(7.708)	0	0	0
2022/11/17	R035	02/11/2023	11.41	Put	Bond Future	5,192.7200	5.1927	5,507.5400	5.5075	6.063	0	0	0
2022/11/17	R035	02/11/2023	11.42	Call	Bond Future	3,545.8700	3.5459	3,273.3100	3.2733	(7.687)	0	0	0
2022/11/17	R035	02/11/2023	11.42	Put	Bond Future	5,163.1700	5.1632	5,476.7600	5.4768	6.074	0	0	0
2022/11/17	R035	02/11/2023			Bond Future	11.7155	84.0802	11.8245	83.4941	0.931	0.0000	0.0000	0
2022/11/17	R035	02/11/2023	11.43	Call	Bond Future	3,571.9300	3.5719	3,298.1400	3.2981	(7.665)	0	0	0
2022/11/17	R035	02/11/2023	11.43	Put	Bond Future	5,133.7600	5.1338	5,446.1200	5.4461	6.084	0	0	0
2022/11/17	R035	01/02/2024	12.18	Put	Bond Future	4,028.8700	4.0289	4,279.7900	4.2798	6.228	0	0	0
2022/11/17	R035	01/02/2024	12.19	Call	Bond Future	5,646.5000	5.6465	5,299.4100	5.2994	(6.147)	0	0	0
2022/11/17	R035	01/02/2024	12.19	Put	Bond Future	4,008.2100	4.0082	4,258.1300	4.2581	6.235	0	0	0
2022/11/17	R035	01/02/2024			Bond Future	11.8749	85.6742	11.9887	85.0772	0.958	0.0000	0.0000	0
2022/11/17	R035	01/02/2024	12.18	Call	Bond Future	5,615.8700	5.6159	5,269.7800	5.2698	(6.163)	0	0	0
2022/11/17	R035	01/02/2024	12.20	Call	Bond Future	5,677.1800	5.6772	5,329.0900	5.3291	(6.131)	0	0	0
2022/11/17	R035	01/02/2024	12.20	Put	Bond Future	3,987.6600	3.9877	4,236.5800	4.2366	6.242	0	0	0
2022/11/17	R186	02/02/2023	8.32	Call	Bond Future	534.3300	0.5343	422.7300	0.4227	(20.886)	0	0	0
2022/11/17	R186	02/02/2023	8.32	Put	Bond Future	2,132.6600	2.1327	2,406.9300	2.4069	12.860	0	0	0
2022/11/17	R186	02/02/2023	8.33	Call	Bond Future	544.8300	0.5448	431.6400	0.4316	(20.775)	0	0	0
2022/11/17	R186	02/02/2023	8.33	Put	Bond Future	2,109.2200	2.1092	2,381.9000	2.3819	12.928	0	0	0
2022/11/17	R186	02/02/2023			Bond Future	8.7953	106.8516	8.9114	106.4658	1.320	0.0000	0.0000	77,771
2022/11/17	R186	02/02/2023	8.34	Call	Bond Future	555.4700	0.5555	440.6700	0.4407	(20.667)	0	0	0
2022/11/17	R186	02/02/2023	8.34	Put	Bond Future	2,085.9300	2.0859	2,357.0000	2.3570	12.995	0	0	0
2022/11/17	R186	04/05/2023	8.83	Put	Bond Future	1,692.6900	1.6927	1,895.1400	1.8951	11.960	0	0	0
2022/11/17	R186	04/05/2023	8.84	Call	Bond Future	1,567.3200	1.5673	1,374.4900	1.3745	(12.303)	0	0	0
2022/11/17	R186	04/05/2023			Bond Future	8.8753	108.9248	9.0013	108.5308	1.420	0.0000	0.0000	12,188
2022/11/17	R186	04/05/2023	8.82	Call	Bond Future	1,534.6100	1.5346	1,344.2500	1.3443	(12.404)	0	0	0
2022/11/17	R186	04/05/2023	8.82	Put	Bond Future	1,707.9200	1.7079	1,911.6000	1.9116	11.926	0	0	0
2022/11/17	R186	04/05/2023	8.83	Call	Bond Future	1,550.7700	1.5508	1,359.1800	1.3592	(12.355)	0	0	0
2022/11/17	R186	04/05/2023	8.84	Put	Bond Future	1,677.8700	1.6779	1,879.0800	1.8791	11.992	0	0	0
2022/11/17	R186	03/08/2023	9.73	Put	Bond Future	1,145.2500	1.1453	1,276.7600	1.2768	11.483	0	0	0
2022/11/17	R186	03/08/2023	9.74	Call	Bond Future	3,451.1400	3.4511	3,179.6300	3.1796	(7.867)	0	0	0
2022/11/17	R186	03/08/2023	9.74	Put	Bond Future	1,137.4700	1.1375	1,268.2300	1.2682	11.496	0	0	0
2022/11/17	R186	03/08/2023			Bond Future	8.9408	105.8057	9.0782	105.4034	1.536	0.0000	0.0000	0
2022/11/17	R186	03/08/2023	9.73	Call	Bond Future	3,430.3700	3.4304	3,159.6100	3.1596	(7.893)	0	0	0
2022/11/17	R186	03/08/2023	9.75	Call	Bond Future	3,471.9500	3.4719	3,199.7000	3.1997	(7.841)	0	0	0

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2022/11/17	R186	03/08/2023	9.75	Put	Bond Future	1,129.7400	1.1297	1,259.7600	1.2598	11.509	0	0	0
2022/11/17	R186	02/11/2023	9.40	Call	Bond Future	2,634.5900	2.6346	2,393.8400	2.3938	(9.138)	0	0	0
2022/11/17	R186	02/11/2023	9.40	Put	Bond Future	1,531.5700	1.5316	1,701.5500	1.7016	11.098	0	0	0
2022/11/17	R186	02/11/2023	9.15	Call	Bond Future	2,204.4400	2.2044	1,985.2600	1.9853	(9.943)	0	0	1,715
2022/11/17	R186	02/11/2023			Bond Future	8.9945	107.9848	9.1448	107.5741	1.672	0.0000	0.0000	0
2022/11/17	R186	02/11/2023	10.42	Call	Bond Future	4,635.8700	4.6359	4,325.4800	4.3255	(6.695)	0	0	0
2022/11/17	R186	02/11/2023	10.42	Put	Bond Future	822.8600	0.8229	923.2000	0.9232	12.194	0	0	1,715
2022/11/17	R186	02/11/2023	9.15	Put	Bond Future	1,779.6600	1.7797	1,971.2100	1.9712	10.763	0	0	0
2022/11/17	R186	02/11/2023	9.38	Call	Bond Future	2,599.0300	2.5990	2,359.9400	2.3599	(9.199)	0	0	0
2022/11/17	R186	02/11/2023	9.38	Put	Bond Future	1,550.0600	1.5501	1,721.7000	1.7217	11.073	0	0	0
2022/11/17	R186	02/11/2023	9.39	Call	Bond Future	2,616.5800	2.6166	2,376.6600	2.3767	(9.169)	0	0	0
2022/11/17	R186	02/11/2023	9.39	Put	Bond Future	1,540.5800	1.5406	1,711.3900	1.7114	11.087	0	0	0
2022/11/17	R186	01/02/2024	9.51	Call	Bond Future	2,680.1100	2.6801	2,441.0300	2.4410	(8.921)	0	0	0
2022/11/17	R186	01/02/2024	9.52	Put	Bond Future	1,704.1400	1.7041	1,882.5100	1.8825	10.467	0	0	0
2022/11/17	R186	01/02/2024	9.50	Call	Bond Future	2,663.8500	2.6638	2,425.5100	2.4255	(8.947)	0	0	0
2022/11/17	R186	01/02/2024			Bond Future	9.1258	104.7301	9.2913	104.3119	1.814	0.0000	0.0000	0
2022/11/17	R186	01/02/2024	9.51	Put	Bond Future	1,712.8600	1.7129	1,891.9800	1.8920	10.457	0	0	0
2022/11/17	R186	01/02/2024	9.52	Call	Bond Future	2,696.4100	2.6964	2,456.5800	2.4566	(8.894)	0	0	0
2022/11/17	R186	01/02/2024	9.50	Put	Bond Future	1,721.6300	1.7216	1,901.4900	1.9015	10.447	0	0	0
2022/11/17	R197	02/02/2023			Bond Future	329.5442	329.5442	329.5331	329.5331	(0.003)	0.0000	0.0000	977
2022/11/17	R197	04/05/2023			Bond Future	336.0156	336.0156	336.0021	336.0021	(0.004)	0.0000	0.0000	0
2022/11/17	R197	03/08/2023			Bond Future	333.7536	333.7536	333.7436	333.7436	(0.003)	0.0000	0.0000	0
2022/11/17	R197	02/11/2023			Bond Future	340.6977	340.6977	340.6869	340.6869	(0.003)	0.0000	0.0000	0
2022/11/17	R202	02/02/2023			Bond Future	251.0865	251.0865	251.0827	251.0827	(0.001)	0.0000	0.0000	5,970
2022/11/17	R202	04/05/2023			Bond Future	256.0169	256.0169	256.0114	256.0114	(0.002)	0.0000	0.0000	0
2022/11/17	R202	03/08/2023			Bond Future	256.3885	256.3885	256.3848	256.3848	(0.001)	0.0000	0.0000	0
2022/11/17	R202	02/11/2023			Bond Future	261.7222	261.7222	261.7179	261.7179	(0.002)	0.0000	0.0000	0
2022/11/17	R202	01/02/2024			Bond Future	261.8055	261.8055	261.8075	261.8075	0.001	0.0000	0.0000	0
2022/11/17	R209	02/02/2023	10.78	Call	Bond Future	915.9000	0.9159	762.2200	0.7622	(16.779)	0	0	0
2022/11/17	R209	02/02/2023	10.79	Call	Bond Future	932.2400	0.9322	776.6300	0.7766	(16.692)	0	0	0
2022/11/17	R209	02/02/2023	10.80	Put	Bond Future	3,742.8500	3.7429	4,093.9700	4.0940	9.381	0	0	0
2022/11/17	R209	02/02/2023			Bond Future	11.3393	67.8648	11.4410	67.3561	0.896	0.0000	0.0000	24,569
2022/11/17	R209	02/02/2023	10.78	Put	Bond Future	3,816.7600	3.8168	4,171.7600	4.1718	9.301	0	0	0
2022/11/17	R209	02/02/2023	10.79	Put	Bond Future	3,779.6700	3.7797	4,132.7400	4.1327	9.341	0	0	0
2022/11/17	R209	02/02/2023	10.80	Call	Bond Future	948.7800	0.9488	791.2200	0.7912	(16.607)	0	0	0
2022/11/17	R209	04/05/2023	11.10	Call	Bond Future	2,373.7800	2.3738	2,145.6500	2.1456	(9.610)	0	0	0
2022/11/17	R209	04/05/2023	11.10	Put	Bond Future	4,153.8900	4.1539	4,444.6900	4.4447	7.001	0	0	0
2022/11/17	R209	04/05/2023	10.00	Call	Bond Future	667.2500	0.6672	575.5800	0.5756	(13.738)	0	0	1,000
2022/11/17	R209	04/05/2023	10.00	Put	Bond Future	8,447.3200	8.4473	8,874.5800	8.8746	5.058	0	0	0
2022/11/17	R209	04/05/2023	11.09	Call	Bond Future	2,351.2000	2.3512	2,124.4400	2.1244	(9.644)	0	0	0
2022/11/17	R209	04/05/2023	11.09	Put	Bond Future	4,182.7400	4.1827	4,474.9100	4.4749	6.985	0	0	0
2022/11/17	R209	04/05/2023			Bond Future	11.4529	66.0299	11.5583	65.5110	0.920	0.0000	0.0000	2,510
2022/11/17	R209	04/05/2023	11.11	Call	Bond Future	2,396.2900	2.3963	2,166.8000	2.1668	(9.577)	0	0	0
2022/11/17	R209	04/05/2023	11.11	Put	Bond Future	4,125.0400	4.1250	4,414.4800	4.4145	7.017	0	0	0
2022/11/17	R209	04/05/2023	12.50	Call	Bond Future	6,400.6400	6.4006	6,012.9700	6.0130	(6.057)	0	0	0

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2022/11/17	R209	04/05/2023	12.50	Put	Bond Future	1,492.8600	1.4929	1,624.1200	1.6241	8.793	0	0	8,500
2022/11/17	R209	04/05/2023	11.00	Call	Bond Future	2,154.0200	2.1540	1,939.5700	1.9396	(9.956)	0	0	0
2022/11/17	R209	04/05/2023	11.00	Put	Bond Future	4,450.8400	4.4508	4,755.3200	4.7553	6.841	0	0	6,250
2022/11/17	R209	03/08/2023	11.93	Call	Bond Future	4,776.9700	4.7770	4,456.9800	4.4570	(6.699)	0	0	0
2022/11/17	R209	03/08/2023	11.94	Call	Bond Future	4,805.3900	4.8054	4,484.4000	4.4844	(6.680)	0	0	0
2022/11/17	R209	03/08/2023	11.95	Put	Bond Future	2,974.2800	2.9743	3,181.8800	3.1819	6.980	0	0	0
2022/11/17	R209	03/08/2023			Bond Future	11.5607	67.3554	11.6699	66.8258	0.945	0.0000	0.0000	0
2022/11/17	R209	03/08/2023	11.93	Put	Bond Future	3,010.8800	3.0109	3,220.4800	3.2205	6.961	0	0	0
2022/11/17	R209	03/08/2023	11.94	Put	Bond Future	2,992.4100	2.9924	3,201.0100	3.2010	6.971	0	0	0
2022/11/17	R209	03/08/2023	11.95	Call	Bond Future	4,834.0900	4.8341	4,512.1000	4.5121	(6.661)	0	0	0
2022/11/17	R209	02/11/2023	11.33	Call	Bond Future	3,040.2900	3.0403	2,792.5100	2.7925	(8.150)	0	0	0
2022/11/17	R209	02/11/2023	11.33	Put	Bond Future	4,685.0300	4.6850	4,977.8200	4.9778	6.249	0	0	0
2022/11/17	R209	02/11/2023	11.34	Call	Bond Future	3,062.9400	3.0629	2,814.0100	2.8140	(8.127)	0	0	0
2022/11/17	R209	02/11/2023	11.34	Put	Bond Future	4,658.0100	4.6580	4,949.6500	4.9496	6.261	0	0	0
2022/11/17	R209	02/11/2023			Bond Future	11.6667	65.5907	11.7800	65.0501	0.971	0.0000	0.0000	0
2022/11/17	R209	02/11/2023	11.35	Call	Bond Future	3,085.9200	3.0859	2,835.8500	2.8358	(8.104)	0	0	0
2022/11/17	R209	02/11/2023	11.35	Put	Bond Future	4,631.3700	4.6314	4,921.8700	4.9219	6.272	0	0	0
2022/11/17	R209	01/02/2024	12.13	Put	Bond Future	3,492.7700	3.4928	3,719.9600	3.7200	6.505	0	0	0
2022/11/17	R209	01/02/2024	12.14	Call	Bond Future	5,050.8200	5.0508	4,726.4300	4.7264	(6.423)	0	0	0
2022/11/17	R209	01/02/2024	12.14	Put	Bond Future	3,474.3400	3.4743	3,700.6000	3.7006	6.512	0	0	0
2022/11/17	R209	01/02/2024			Bond Future	11.7999	66.8339	11.9174	66.2832	0.996	0.0000	0.0000	0
2022/11/17	R209	01/02/2024	12.12	Call	Bond Future	4,996.5600	4.9966	4,674.0400	4.6740	(6.455)	0	0	0
2022/11/17	R209	01/02/2024	12.12	Put	Bond Future	3,511.3000	3.5113	3,739.4300	3.7394	6.497	0	0	0
2022/11/17	R209	01/02/2024	12.13	Call	Bond Future	5,023.6700	5.0237	4,700.2100	4.7002	(6.439)	0	0	0
2022/11/17	R210	02/02/2023			Bond Future	227.7133	227.7133	225.3648	225.3648	(1.031)	0.0000	0.0000	372
2022/11/17	R210	04/05/2023			Bond Future	229.1059	229.1059	226.7109	226.7109	(1.045)	0.0000	0.0000	0
2022/11/17	R210	03/08/2023			Bond Future	233.7550	233.7550	231.3107	231.3107	(1.046)	0.0000	0.0000	0
2022/11/17	R210	02/11/2023			Bond Future	235.4525	235.4525	232.9596	232.9596	(1.059)	0.0000	0.0000	0
2022/11/17	R210	01/02/2024			Bond Future	239.9774	239.9774	237.4375	237.4375	(1.058)	0.0000	0.0000	0
2022/11/17	R213	02/02/2023	10.01	Call	Bond Future	444.3100	0.4443	333.8700	0.3339	(24.857)	0	0	0
2022/11/17	R213	02/02/2023	10.43	Put	Bond Future	2,753.0200	2.7530	3,134.3200	3.1343	13.850	0	0	0
2022/11/17	R213	02/02/2023	12.20	Call	Bond Future	6,383.1400	6.3831	5,863.2300	5.8632	(8.145)	0	0	0
2022/11/17	R213	02/02/2023	12.20	Put	Bond Future	299.7400	0.2997	364.4800	0.3645	21.599	0	0	912
2022/11/17	R213	02/02/2023	10.22	Put	Bond Future	3,420.4900	3.4205	3,851.2200	3.8512	12.593	0	0	0
2022/11/17	R213	02/02/2023	10.23	Call	Bond Future	701.4600	0.7015	545.3200	0.5453	(22.259)	0	0	0
2022/11/17	R213	02/02/2023	10.35	Call	Bond Future	881.6700	0.8817	697.6200	0.6976	(20.875)	0	0	0
2022/11/17	R213	02/02/2023	10.35	Put	Bond Future	2,995.3200	2.9953	3,395.9200	3.3959	13.374	0	0	476
2022/11/17	R213	02/02/2023			Bond Future	10.8036	82.9576	10.9318	82.3730	1.187	0.0000	0.0000	38,421
2022/11/17	R213	02/02/2023	9.16	Call	Bond Future	54.2600	0.0543	35.7900	0.0358	(34.040)	0	0	476
2022/11/17	R213	02/02/2023	9.16	Put	Bond Future	8,060.0600	8.0601	8,626.2400	8.6262	7.025	0	0	0
2022/11/17	R213	02/02/2023	10.01	Put	Bond Future	4,188.9500	4.1889	4,663.1600	4.6632	11.320	0	0	476
2022/11/17	R213	02/02/2023	10.21	Call	Bond Future	674.6600	0.6747	522.9600	0.5230	(22.485)	0	0	0
2022/11/17	R213	02/02/2023	10.21	Put	Bond Future	3,454.9600	3.4550	3,887.9100	3.8879	12.531	0	0	0
2022/11/17	R213	02/02/2023	10.43	Call	Bond Future	1,017.2500	1.0172	813.9000	0.8139	(19.990)	0	0	912
2022/11/17	R213	02/02/2023	10.22	Call	Bond Future	688.0400	0.6880	534.1200	0.5341	(22.371)	0	0	0
2022/11/17	R213	02/02/2023	10.23	Put	Bond Future	3,386.1000	3.3861	3,814.6100	3.8146	12.655	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/17	R213	04/05/2023	10.75	Call	Bond Future	2,420.1500	2.4201	2,140.9700	2.1410	(11.536)	0	0	0
2022/11/17	R213	04/05/2023	10.75	Put	Bond Future	3,229.1200	3.2291	3,546.4200	3.5464	9.826	0	0	0
2022/11/17	R213	04/05/2023			Bond Future	10.9299	81.0155	11.0640	80.4191	1.227	0.0000	0.0000	0
2022/11/17	R213	04/05/2023	10.74	Call	Bond Future	2,398.4300	2.3984	2,120.8100	2.1208	(11.575)	0	0	0
2022/11/17	R213	04/05/2023	10.74	Put	Bond Future	3,252.6900	3.2527	3,571.5500	3.5715	9.803	0	0	0
2022/11/17	R213	04/05/2023	10.73	Call	Bond Future	2,376.8300	2.3768	2,100.7700	2.1008	(11.615)	0	0	0
2022/11/17	R213	04/05/2023	10.73	Put	Bond Future	3,276.4000	3.2764	3,596.8200	3.5968	9.780	0	0	0
2022/11/17	R213	03/08/2023	11.62	Put	Bond Future	2,275.5800	2.2756	2,500.8100	2.5008	9.898	0	0	0
2022/11/17	R213	03/08/2023	11.63	Call	Bond Future	4,729.4600	4.7295	4,344.9100	4.3449	(8.131)	0	0	0
2022/11/17	R213	03/08/2023			Bond Future	11.0520	82.6414	11.1924	82.0327	1.270	0.0000	0.0000	0
2022/11/17	R213	03/08/2023	11.62	Call	Bond Future	4,701.6800	4.7017	4,318.2500	4.3182	(8.155)	0	0	0
2022/11/17	R213	03/08/2023	11.63	Put	Bond Future	2,261.5000	2.2615	2,485.6100	2.4856	9.910	0	0	0
2022/11/17	R213	03/08/2023	11.61	Call	Bond Future	4,674.2100	4.6742	4,291.9200	4.2919	(8.179)	0	0	0
2022/11/17	R213	03/08/2023	11.61	Put	Bond Future	2,290.0100	2.2900	2,516.3800	2.5164	9.885	0	0	0
2022/11/17	R213	02/11/2023	11.13	Call	Bond Future	3,094.0500	3.0940	2,782.5300	2.7825	(10.068)	0	0	0
2022/11/17	R213	02/11/2023	11.13	Put	Bond Future	3,297.2700	3.2973	3,607.0800	3.6071	9.396	0	0	0
2022/11/17	R213	02/11/2023			Bond Future	11.1778	80.7897	11.3249	80.1683	1.316	0.0000	0.0000	0
2022/11/17	R213	02/11/2023	11.12	Call	Bond Future	3,071.5400	3.0715	2,761.3600	2.7614	(10.099)	0	0	0
2022/11/17	R213	02/11/2023	11.12	Put	Bond Future	3,317.3500	3.3174	3,628.5000	3.6285	9.379	0	0	0
2022/11/17	R213	02/11/2023	11.11	Call	Bond Future	3,049.1100	3.0491	2,740.2800	2.7403	(10.129)	0	0	0
2022/11/17	R213	02/11/2023	11.11	Put	Bond Future	3,337.5400	3.3375	3,650.0400	3.6500	9.363	0	0	0
2022/11/17	R213	01/02/2024	11.71	Call	Bond Future	4,400.3100	4.4003	4,033.8300	4.0338	(8.329)	0	0	0
2022/11/17	R213	01/02/2024	11.71	Put	Bond Future	2,929.4300	2.9294	3,195.8900	3.1959	9.096	0	0	0
2022/11/17	R213	01/02/2024	11.70	Call	Bond Future	4,375.3500	4.3754	4,009.9600	4.0100	(8.351)	0	0	0
2022/11/17	R213	01/02/2024	11.70	Put	Bond Future	2,944.7000	2.9447	3,212.2500	3.2123	9.086	0	0	0
2022/11/17	R213	01/02/2024			Bond Future	11.3485	82.3222	11.5030	81.6893	1.361	0.0000	0.0000	0
2022/11/17	R213	01/02/2024	11.72	Call	Bond Future	4,425.3300	4.4253	4,057.7500	4.0577	(8.306)	0	0	0
2022/11/17	R213	01/02/2024	11.72	Put	Bond Future	2,914.2500	2.9143	3,179.6100	3.1796	9.106	0	0	0
2022/11/17	R214	02/02/2023	11.07	Call	Bond Future	1,269.7400	1.2697	1,082.2800	1.0823	(14.764)	0	0	0
2022/11/17	R214	02/02/2023	11.07	Put	Bond Future	3,381.9000	3.3819	3,700.5100	3.7005	9.421	0	0	0
2022/11/17	R214	02/02/2023	11.08	Call	Bond Future	1,290.4100	1.2904	1,100.9000	1.1009	(14.686)	0	0	0
2022/11/17	R214	02/02/2023	11.08	Put	Bond Future	3,347.0500	3.3470	3,663.6100	3.6636	9.458	0	0	0
2022/11/17	R214	02/02/2023	11.10	Call	Bond Future	1,332.1100	1.3321	1,138.5200	1.1385	(14.533)	0	0	0
2022/11/17	R214	02/02/2023			Bond Future	11.4601	65.3680	11.5566	64.8619	0.842	0.0000	0.0000	71,030
2022/11/17	R214	02/02/2023	10.30	Call	Bond Future	278.9700	0.2790	219.5400	0.2195	(21.303)	0	0	3,550
2022/11/17	R214	02/02/2023	10.30	Put	Bond Future	6,897.9200	6.8979	7,344.5600	7.3446	6.475	0	0	0
2022/11/17	R214	02/02/2023	11.00	Call	Bond Future	1,131.1400	1.1311	957.8700	0.9579	(15.318)	0	0	3,550
2022/11/17	R214	02/02/2023	11.00	Put	Bond Future	3,634.0700	3.6341	3,966.8700	3.9669	9.158	0	0	0
2022/11/17	R214	02/02/2023	11.80	Call	Bond Future	3,244.6100	3.2446	2,916.0000	2.9160	(10.128)	0	0	0
2022/11/17	R214	02/02/2023	11.80	Put	Bond Future	1,490.3300	1.4903	1,667.7900	1.6678	11.907	0	0	0
2022/11/17	R214	02/02/2023	11.09	Call	Bond Future	1,311.1600	1.3112	1,119.6100	1.1196	(14.609)	0	0	0
2022/11/17	R214	02/02/2023	11.09	Put	Bond Future	3,312.3400	3.3123	3,626.8600	3.6269	9.495	0	0	0
2022/11/17	R214	02/02/2023	11.10	Put	Bond Future	3,277.9100	3.2779	3,590.3900	3.5904	9.533	0	0	0
2022/11/17	R214	04/05/2023	11.36	Call	Bond Future	2,852.5100	2.8525	2,603.6100	2.6036	(8.726)	0	0	0
2022/11/17	R214	04/05/2023	11.36	Put	Bond Future	3,926.8900	3.9269	4,194.2900	4.1943	6.809	0	0	0
2022/11/17	R214	04/05/2023	11.37	Call	Bond Future	2,877.9300	2.8779	2,627.6900	2.6277	(8.695)	0	0	0
2022/11/17	R214	04/05/2023	11.37	Put	Bond Future	3,898.9200	3.8989	4,164.9800	4.1650	6.824	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
2022/11/17	R214	04/05/2023			Bond Future	11.5638	63.3385	11.6637	62.8222	0.864	0.0000	0.0000	0
2022/11/17	R214	04/05/2023	11.38	Call	Bond Future	2,903.4400	2.9034	2,651.8600	2.6519	(8.665)	0	0	0
2022/11/17	R214	04/05/2023	11.38	Put	Bond Future	3,871.1100	3.8711	4,135.8300	4.1358	6.838	0	0	0
2022/11/17	R214	03/08/2023	12.14	Call	Bond Future	5,406.7500	5.4067	5,076.2800	5.0763	(6.112)	0	0	0
2022/11/17	R214	03/08/2023	12.14	Put	Bond Future	3,035.3000	3.0353	3,231.6800	3.2317	6.470	0	0	0
2022/11/17	R214	03/08/2023	12.15	Call	Bond Future	5,437.0700	5.4371	5,105.6600	5.1057	(6.095)	0	0	0
2022/11/17	R214	03/08/2023	12.15	Put	Bond Future	3,017.3900	3.0174	3,212.8300	3.2128	6.477	0	0	0
2022/11/17	R214	03/08/2023			Bond Future	11.6634	64.6097	11.7668	64.0828	0.886	0.0000	0.0000	0
2022/11/17	R214	03/08/2023	12.16	Call	Bond Future	5,467.2200	5.4672	5,134.8800	5.1349	(6.079)	0	0	0
2022/11/17	R214	03/08/2023	12.16	Put	Bond Future	2,999.3800	2.9994	3,193.8900	3.1939	6.485	0	0	0
2022/11/17	R214	02/11/2023	11.45	Put	Bond Future	5,104.7800	5.1048	5,387.7800	5.3878	5.544	0	0	0
2022/11/17	R214	02/11/2023	11.46	Call	Bond Future	3,510.7800	3.5108	3,254.9500	3.2550	(7.287)	0	0	0
2022/11/17	R214	02/11/2023	11.46	Put	Bond Future	5,076.0400	5.0760	5,357.9700	5.3580	5.554	0	0	0
2022/11/17	R214	02/11/2023			Bond Future	11.7633	62.6407	11.8703	62.1029	0.909	0.0000	0.0000	0
2022/11/17	R214	02/11/2023	11.47	Call	Bond Future	3,534.7700	3.5348	3,277.8600	3.2779	(7.268)	0	0	0
2022/11/17	R214	02/11/2023	11.47	Put	Bond Future	5,047.4400	5.0474	5,328.2900	5.3283	5.564	0	0	0
2022/11/17	R214	02/11/2023	11.45	Call	Bond Future	3,486.8700	3.4869	3,232.1100	3.2321	(7.306)	0	0	0
2022/11/17	R214	01/02/2024	12.16	Call	Bond Future	5,367.5900	5.3676	5,048.8800	5.0489	(5.938)	0	0	0
2022/11/17	R214	01/02/2024	12.16	Put	Bond Future	4,049.8800	4.0499	4,279.0000	4.2790	5.657	0	0	0
2022/11/17	R214	01/02/2024			Bond Future	11.8906	63.8283	12.0015	63.2804	0.933	0.0000	0.0000	0
2022/11/17	R214	01/02/2024	12.14	Call	Bond Future	5,311.9900	5.3120	4,995.0600	4.9951	(5.966)	0	0	0
2022/11/17	R214	01/02/2024	12.14	Put	Bond Future	4,090.5900	4.0906	4,321.4900	4.3215	5.645	0	0	0
2022/11/17	R214	01/02/2024	12.15	Call	Bond Future	5,339.6300	5.3396	5,021.8100	5.0218	(5.952)	0	0	0
2022/11/17	R214	01/02/2024	12.15	Put	Bond Future	4,070.0500	4.0700	4,300.0600	4.3001	5.651	0	0	0
2022/11/17	R248	02/02/2023	11.00	Call	Bond Future	1,420.1000	1.4201	1,213.2700	1.2133	(14.564)	0	0	0
2022/11/17	R248	02/02/2023	11.00	Put	Bond Future	4,563.7900	4.5638	4,956.7700	4.9568	8.611	0	0	0
2022/11/17	R248	02/02/2023	11.70	Call	Bond Future	3,663.9800	3.6640	3,293.6400	3.2936	(10.108)	0	0	0
2022/11/17	R248	02/02/2023	11.70	Put	Bond Future	2,109.5000	2.1095	2,338.9700	2.3390	10.878	0	0	0
2022/11/17	R248	02/02/2023	11.08	Call	Bond Future	1,619.9700	1.6200	1,393.8100	1.3938	(13.961)	0	0	0
2022/11/17	R248	02/02/2023	11.08	Put	Bond Future	4,201.4500	4.2014	4,575.1000	4.5751	8.893	0	0	0
2022/11/17	R248	02/02/2023	11.10	Put	Bond Future	4,114.3900	4.1144	4,483.1700	4.4832	8.963	0	0	0
2022/11/17	R248	02/02/2023			Bond Future	11.4602	81.6549	11.5517	81.0551	0.799	0.0000	0.0000	247,563
2022/11/17	R248	02/02/2023	10.40	Call	Bond Future	430.4000	0.4304	346.1000	0.3461	(19.586)	0	0	3,820
2022/11/17	R248	02/02/2023	10.40	Put	Bond Future	8,016.6000	8.0166	8,532.1100	8.5321	6.431	0	0	0
2022/11/17	R248	02/02/2023	11.06	Call	Bond Future	1,568.6400	1.5686	1,347.3200	1.3473	(14.109)	0	0	0
2022/11/17	R248	02/02/2023	11.06	Put	Bond Future	4,290.0400	4.2900	4,668.5300	4.6685	8.823	0	0	0
2022/11/17	R248	02/02/2023	11.07	Call	Bond Future	1,594.2600	1.5943	1,370.5200	1.3705	(14.034)	0	0	0
2022/11/17	R248	02/02/2023	11.07	Put	Bond Future	4,245.6400	4.2456	4,621.7100	4.6217	8.858	0	0	0
2022/11/17	R248	02/02/2023	11.10	Call	Bond Future	1,672.4100	1.6724	1,441.3800	1.4414	(13.814)	0	0	3,820
2022/11/17	R248	04/05/2023	11.35	Call	Bond Future	3,539.8100	3.5398	3,245.5000	3.2455	(8.314)	0	0	0
2022/11/17	R248	04/05/2023	11.35	Put	Bond Future	4,968.3500	4.9683	5,285.9600	5.2860	6.393	0	0	0
2022/11/17	R248	04/05/2023			Bond Future	11.5665	78.7807	11.6615	78.1688	0.821	0.0000	0.0000	10,943
2022/11/17	R248	04/05/2023	11.33	Call	Bond Future	3,476.9100	3.4769	3,185.7900	3.1858	(8.373)	0	0	0
2022/11/17	R248	04/05/2023	11.33	Put	Bond Future	5,039.7200	5.0397	5,360.5200	5.3605	6.365	0	0	0
2022/11/17	R248	04/05/2023	11.34	Call	Bond Future	3,508.2900	3.5083	3,215.5800	3.2156	(8.343)	0	0	0
2022/11/17	R248	04/05/2023	11.34	Put	Bond Future	5,003.9200	5.0039	5,323.1300	5.3231	6.379	0	0	0
2022/11/17	R248	03/08/2023	12.11	Call	Bond Future	6,615.1700	6.6152	6,227.2800	6.2273	(5.864)	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
2022/11/17	R248	03/08/2023	12.11	Put	Bond Future	3,904.2400	3.9042	4,140.8300	4.1408	6.060	0	0	0
2022/11/17	R248	03/08/2023			Bond Future	11.6718	80.3244	11.7703	79.6999	0.844	0.0000	0.0000	0
2022/11/17	R248	03/08/2023	12.09	Call	Bond Future	6,541.2000	6.5412	6,155.5400	6.1555	(5.896)	0	0	0
2022/11/17	R248	03/08/2023	12.09	Put	Bond Future	3,950.3000	3.9503	4,189.1200	4.1891	6.046	0	0	0
2022/11/17	R248	03/08/2023	12.10	Call	Bond Future	6,578.2900	6.5783	6,191.5100	6.1915	(5.880)	0	0	0
2022/11/17	R248	03/08/2023	12.10	Put	Bond Future	3,927.3300	3.9273	4,165.0300	4.1650	6.052	0	0	0
2022/11/17	R248	02/11/2023	11.49	Put	Bond Future	6,015.0400	6.0150	6,348.2800	6.3483	5.540	0	0	0
2022/11/17	R248	02/11/2023	11.47	Call	Bond Future	4,166.0900	4.1661	3,864.5400	3.8645	(7.238)	0	0	0
2022/11/17	R248	02/11/2023	11.48	Call	Bond Future	4,196.3100	4.1963	3,893.4100	3.8934	(7.218)	0	0	0
2022/11/17	R248	02/11/2023			Bond Future	11.7685	77.5564	11.8705	76.9190	0.867	0.0000	0.0000	13,000
2022/11/17	R248	02/11/2023	11.49	Call	Bond Future	4,226.3200	4.2263	3,922.0800	3.9221	(7.199)	0	0	0
2022/11/17	R248	02/11/2023	11.47	Put	Bond Future	6,086.1000	6.0861	6,422.0300	6.4220	5.520	0	0	0
2022/11/17	R248	02/11/2023	11.48	Put	Bond Future	6,050.6300	6.0506	6,385.2100	6.3852	5.530	0	0	0
2022/11/17	R248	01/02/2024	12.14	Call	Bond Future	6,479.8400	6.4798	6,103.7200	6.1037	(5.804)	0	0	0
2022/11/17	R248	01/02/2024	12.14	Put	Bond Future	4,960.1300	4.9601	5,233.2900	5.2333	5.507	0	0	0
2022/11/17	R248	01/02/2024	12.15	Call	Bond Future	6,514.1200	6.5141	6,136.9200	6.1369	(5.790)	0	0	0
2022/11/17	R248	01/02/2024	12.15	Put	Bond Future	4,934.8400	4.9348	5,206.9200	5.2069	5.513	0	0	0
2022/11/17	R248	01/02/2024			Bond Future	11.8896	79.0633	11.9955	78.4140	0.891	0.0000	0.0000	0
2022/11/17	R248	01/02/2024	12.16	Call	Bond Future	6,548.7900	6.5488	6,170.5200	6.1705	(5.776)	0	0	0
2022/11/17	R248	01/02/2024	12.16	Put	Bond Future	4,910.0200	4.9100	5,181.0300	5.1810	5.520	0	0	0

**Total**

**1476341**