



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 11/11/2022 TO 11/11/2022

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
2022/11/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	2025 02/02/2023			Bond Future	167.4078	167.4078	166.8617	166.8617	(0.326)	0.0000	0.0000	6,088
2022/11/11	2025 04/05/2023			Bond Future	170.7999	170.7999	170.2414	170.2414	(0.327)	0.0000	0.0000	0
2022/11/11	2025 03/08/2023			Bond Future	172.5239	172.5239	171.9556	171.9556	(0.329)	0.0000	0.0000	0
2022/11/11	2025 02/11/2023			Bond Future	176.0800	176.0800	175.4999	175.4999	(0.329)	0.0000	0.0000	0
2022/11/11	2025 01/02/2024			Bond Future	177.6561	177.6561	177.0701	177.0701	(0.330)	0.0000	0.0000	0
2022/11/11	2029 02/02/2023			Bond Future	121.9061	121.9061	122.3692	122.3692	0.380	0.0000	0.0000	1,392
2022/11/11	2029 04/05/2023			Bond Future	123.0821	123.0821	123.5538	123.5538	0.383	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
2022/11/11	2029	03/08/2023			Bond Future	125.5846	125.5846	126.0658	126.0658	0.383	0.0000	0.0000	0
2022/11/11	2029	02/11/2023			Bond Future	126.8411	126.8411	127.3342	127.3342	0.389	0.0000	0.0000	0
2022/11/11	2029	01/02/2024			Bond Future	129.2687	129.2687	129.7716	129.7716	0.389	0.0000	0.0000	0
2022/11/11	2030	02/02/2023	8.81	Put	Bond Future	7,622.3800	7.6224	7,257.9900	7.2580	(4.781)	0	0	0
2022/11/11	2030	02/02/2023	9.04	Call	Bond Future	176.8000	0.1768	208.6100	0.2086	17.992	0	0	0
2022/11/11	2030	02/02/2023	9.04	Put	Bond Future	6,547.4600	6.5475	6,193.9900	6.1940	(5.399)	0	0	0
2022/11/11	2030	02/02/2023	9.08	Put	Bond Future	6,365.2700	6.3653	6,014.1100	6.0141	(5.517)	0	0	0
2022/11/11	2030	02/02/2023	11.16	Put	Bond Future	630.2100	0.6302	540.2200	0.5402	(14.279)	0	0	388
2022/11/11	2030	02/02/2023	11.35	Call	Bond Future	4,671.5000	4.6715	4,984.5400	4.9845	6.701	0	0	5,000
2022/11/11	2030	02/02/2023	11.35	Put	Bond Future	481.5900	0.4816	409.3500	0.4094	(15.000)	0	0	0
2022/11/11	2030	02/02/2023	9.99	Call	Bond Future	967.8700	0.9679	1,097.5100	1.0975	13.394	0	0	0
2022/11/11	2030	02/02/2023	10.00	Call	Bond Future	983.7300	0.9837	1,114.8900	1.1149	13.333	0	0	0
2022/11/11	2030	02/02/2023	10.01	Put	Bond Future	2,742.6700	2.7427	2,490.0600	2.4901	(9.210)	0	0	0
2022/11/11	2030	02/02/2023	9.80	Call	Bond Future	698.9500	0.6989	801.1100	0.8011	14.616	0	0	0
2022/11/11	2030	02/02/2023	9.94	Put	Bond Future	2,958.4100	2.9584	2,695.3000	2.6953	(8.894)	0	0	102
2022/11/11	2030	02/02/2023	9.20	Call	Bond Future	241.2000	0.2412	283.0600	0.2831	17.355	0	0	0
2022/11/11	2030	02/02/2023	9.20	Put	Bond Future	5,828.2300	5.8282	5,484.8100	5.4848	(5.892)	0	0	0
2022/11/11	2030	02/02/2023	9.66	Call	Bond Future	549.8300	0.5498	634.3100	0.6343	15.365	0	0	0
2022/11/11	2030	02/02/2023	9.66	Put	Bond Future	3,928.9500	3.9289	3,628.1500	3.6281	(7.656)	0	0	102
2022/11/11	2030	02/02/2023			Bond Future	10.3918	88.4824	10.3066	88.8677	(0.820)	0.0000	0.0000	90,949
2022/11/11	2030	02/02/2023	8.81	Call	Bond Future	110.8000	0.1108	131.6900	0.1317	18.854	0	0	102
2022/11/11	2030	02/02/2023	9.08	Call	Bond Future	191.2900	0.1913	225.4100	0.2254	17.837	0	0	388
2022/11/11	2030	02/02/2023	11.55	Call	Bond Future	5,393.6800	5.3937	5,722.1500	5.7222	6.090	0	0	5,000
2022/11/11	2030	02/02/2023	11.55	Put	Bond Future	361.3700	0.3614	304.5600	0.3046	(15.721)	0	0	0
2022/11/11	2030	02/02/2023	11.12	Call	Bond Future	3,874.3600	3.8744	4,165.4900	4.1655	7.514	0	0	0
2022/11/11	2030	02/02/2023	11.12	Put	Bond Future	666.6800	0.6667	572.5300	0.5725	(14.122)	0	0	0
2022/11/11	2030	02/02/2023	11.16	Call	Bond Future	4,009.7600	4.0098	4,305.0500	4.3050	7.364	0	0	0
2022/11/11	2030	02/02/2023	9.99	Put	Bond Future	2,803.2600	2.8033	2,547.6200	2.5476	(9.119)	0	0	0
2022/11/11	2030	02/02/2023	10.00	Put	Bond Future	2,772.8600	2.7729	2,518.7400	2.5187	(9.165)	0	0	0
2022/11/11	2030	02/02/2023	10.01	Call	Bond Future	999.7800	0.9998	1,132.4500	1.1325	13.270	0	0	0
2022/11/11	2030	02/02/2023	9.80	Put	Bond Future	3,419.1100	3.4191	3,135.9900	3.1360	(8.281)	0	0	0
2022/11/11	2030	02/02/2023	9.83	Call	Bond Future	737.3900	0.7374	843.7200	0.8437	14.420	0	0	388
2022/11/11	2030	02/02/2023	9.83	Put	Bond Future	3,317.1200	3.3171	3,038.1700	3.0382	(8.409)	0	0	0
2022/11/11	2030	02/02/2023	9.94	Call	Bond Future	891.2400	0.8912	1,013.4100	1.0134	13.708	0	0	0
2022/11/11	2030	02/02/2023	9.79	Call	Bond Future	686.4100	0.6864	787.2000	0.7872	14.684	0	0	0
2022/11/11	2030	02/02/2023	9.79	Put	Bond Future	3,453.4400	3.4534	3,168.9500	3.1689	(8.238)	0	0	0
2022/11/11	2030	04/05/2023	11.34	Call	Bond Future	4,852.8000	4.8528	5,129.2700	5.1293	5.697	0	0	0
2022/11/11	2030	04/05/2023	11.34	Put	Bond Future	1,302.9200	1.3029	1,187.1500	1.1872	(8.885)	0	0	150
2022/11/11	2030	04/05/2023	10.42	Call	Bond Future	2,403.9600	2.4040	2,593.7500	2.5938	7.895	0	0	479
2022/11/11	2030	04/05/2023	10.42	Put	Bond Future	2,788.4100	2.7884	2,585.9600	2.5860	(7.260)	0	0	0
2022/11/11	2030	04/05/2023	10.52	Call	Bond Future	2,627.2900	2.6273	2,827.6100	2.8276	7.625	0	0	0
2022/11/11	2030	04/05/2023	10.52	Put	Bond Future	2,573.0400	2.5730	2,381.1200	2.3811	(7.459)	0	0	0
2022/11/11	2030	04/05/2023	10.53	Call	Bond Future	2,650.4700	2.6505	2,851.8300	2.8518	7.597	0	0	0
2022/11/11	2030	04/05/2023	10.53	Put	Bond Future	2,552.5000	2.5525	2,361.6200	2.3616	(7.478)	0	0	0
2022/11/11	2030	04/05/2023	9.67	Call	Bond Future	1,138.9200	1.1389	1,251.8300	1.2518	9.914	0	0	479
2022/11/11	2030	04/05/2023	9.67	Put	Bond Future	4,902.9200	4.9029	4,623.5900	4.6236	(5.697)	0	0	0
2022/11/11	2030	04/05/2023	9.78	Call	Bond Future	1,273.6100	1.2736	1,396.7300	1.3967	9.667	0	0	388

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2022/11/11	2030	04/05/2023	9.78	Put	Bond Future	4,531.9100	4.5319	4,262.7900	4.2628	(5.938)	0	0	0
2022/11/11	2030	04/05/2023	10.00	Call	Bond Future	1,607.4100	1.6074	1,752.7600	1.7528	9.042	0	0	1,080
2022/11/11	2030	04/05/2023	10.00	Put	Bond Future	3,864.7500	3.8648	3,617.8600	3.6179	(6.388)	0	0	0
2022/11/11	2030	04/05/2023	9.03	Call	Bond Future	581.5700	0.5816	646.2900	0.6463	11.128	0	0	388
2022/11/11	2030	04/05/2023	9.03	Put	Bond Future	7,358.5600	7.3586	7,031.0400	7.0310	(4.451)	0	0	0
2022/11/11	2030	04/05/2023	9.58	Put	Bond Future	5,221.5500	5.2215	4,934.3700	4.9344	(5.500)	0	0	0
2022/11/11	2030	04/05/2023			Bond Future	10.5076	90.2559	10.4182	90.6482	(0.851)	0.0000	0.0000	0
2022/11/11	2030	04/05/2023	12.57	Call	Bond Future	8,926.9000	8.9269	9,271.2800	9.2713	3.858	0	0	0
2022/11/11	2030	04/05/2023	12.57	Put	Bond Future	456.8900	0.4569	409.0300	0.4090	(10.475)	0	0	350
2022/11/11	2030	04/05/2023	11.62	Call	Bond Future	5,731.2900	5.7313	6,027.9600	6.0280	5.176	0	0	0
2022/11/11	2030	04/05/2023	11.62	Put	Bond Future	1,028.1400	1.0281	932.5700	0.9326	(9.295)	0	0	388
2022/11/11	2030	04/05/2023	12.04	Call	Bond Future	7,114.6300	7.1146	7,436.0500	7.4361	4.518	0	0	0
2022/11/11	2030	04/05/2023	12.04	Put	Bond Future	718.7600	0.7188	647.9400	0.6479	(9.853)	0	0	1,080
2022/11/11	2030	04/05/2023	12.50	Call	Bond Future	8,685.0100	8.6850	9,026.8100	9.0268	3.936	0	0	0
2022/11/11	2030	04/05/2023	12.50	Put	Bond Future	485.0600	0.4851	434.6200	0.4346	(10.399)	0	0	479
2022/11/11	2030	04/05/2023	10.54	Call	Bond Future	2,673.4900	2.6735	2,875.9000	2.8759	7.571	0	0	0
2022/11/11	2030	04/05/2023	10.54	Put	Bond Future	2,531.8300	2.5318	2,342.0000	2.3420	(7.498)	0	0	0
2022/11/11	2030	04/05/2023	10.65	Call	Bond Future	2,935.6900	2.9357	3,149.4700	3.1495	7.282	0	0	350
2022/11/11	2030	04/05/2023	10.65	Put	Bond Future	2,315.2300	2.3152	2,136.7700	2.1368	(7.708)	0	0	0
2022/11/11	2030	04/05/2023	9.58	Call	Bond Future	1,041.1700	1.0412	1,146.2300	1.1462	10.091	0	0	150
2022/11/11	2030	03/08/2023	12.89	Call	Bond Future	9,594.9500	9.5950	9,938.7100	9.9387	3.583	0	0	0
2022/11/11	2030	03/08/2023	12.89	Put	Bond Future	652.9500	0.6530	596.7200	0.5967	(8.612)	0	0	350
2022/11/11	2030	03/08/2023	11.34	Call	Bond Future	4,783.8500	4.7838	5,047.6100	5.0476	5.514	0	0	0
2022/11/11	2030	03/08/2023	11.34	Put	Bond Future	1,851.0600	1.8511	1,714.8300	1.7148	(7.360)	0	0	0
2022/11/11	2030	03/08/2023	11.35	Call	Bond Future	4,811.9300	4.8119	5,076.4300	5.0764	5.497	0	0	0
2022/11/11	2030	03/08/2023	11.36	Put	Bond Future	1,826.1300	1.8261	1,691.3600	1.6914	(7.380)	0	0	0
2022/11/11	2030	03/08/2023	10.40	Call	Bond Future	2,501.4200	2.5014	2,685.5600	2.6856	7.361	0	0	1,012
2022/11/11	2030	03/08/2023	10.65	Call	Bond Future	3,027.0500	3.0270	3,233.9700	3.2340	6.836	0	0	350
2022/11/11	2030	03/08/2023	10.65	Put	Bond Future	2,955.3300	2.9553	2,762.2600	2.7623	(6.533)	0	0	0
2022/11/11	2030	03/08/2023			Bond Future	10.6331	88.0635	10.5390	88.4635	(0.885)	0.0000	0.0000	0
2022/11/11	2030	03/08/2023	12.59	Call	Bond Future	8,618.9200	8.6189	8,951.8500	8.9518	3.863	0	0	0
2022/11/11	2030	03/08/2023	12.59	Put	Bond Future	796.8000	0.7968	729.7400	0.7297	(8.416)	0	0	1,012
2022/11/11	2030	03/08/2023	11.35	Put	Bond Future	1,838.5500	1.8385	1,703.0600	1.7031	(7.369)	0	0	0
2022/11/11	2030	03/08/2023	11.36	Call	Bond Future	4,840.0800	4.8401	5,105.3000	5.1053	5.480	0	0	0
2022/11/11	2030	03/08/2023	10.40	Put	Bond Future	3,496.2200	3.4962	3,280.3700	3.2804	(6.174)	0	0	0
2022/11/11	2030	02/11/2023	10.81	Call	Bond Future	2,960.9900	2.9610	3,177.6000	3.1776	7.315	0	0	0
2022/11/11	2030	02/11/2023	10.81	Put	Bond Future	2,722.0700	2.7221	2,530.5900	2.5306	(7.034)	0	0	0
2022/11/11	2030	02/11/2023	10.80	Call	Bond Future	2,938.2000	2.9382	3,153.8700	3.1539	7.340	0	0	0
2022/11/11	2030	02/11/2023	10.80	Put	Bond Future	2,740.2200	2.7402	2,547.8000	2.5478	(7.022)	0	0	0
2022/11/11	2030	02/11/2023			Bond Future	10.7517	89.8596	10.6527	90.2677	(0.921)	0.0000	0.0000	0
2022/11/11	2030	02/11/2023	10.82	Call	Bond Future	2,983.8700	2.9839	3,201.4100	3.2014	7.291	0	0	0
2022/11/11	2030	02/11/2023	10.82	Put	Bond Future	2,704.0300	2.7040	2,513.4800	2.5135	(7.047)	0	0	0
2022/11/11	2030	01/02/2024	11.37	Call	Bond Future	4,253.1400	4.2531	4,504.6400	4.5046	5.913	0	0	0
2022/11/11	2030	01/02/2024	11.37	Put	Bond Future	2,484.0300	2.4840	2,319.3500	2.3194	(6.630)	0	0	0
2022/11/11	2030	01/02/2024			Bond Future	10.9177	87.5514	10.8130	87.9675	(0.959)	0.0000	0.0000	0
2022/11/11	2030	01/02/2024	11.36	Call	Bond Future	4,228.6900	4.2287	4,479.4500	4.4794	5.930	0	0	0
2022/11/11	2030	01/02/2024	11.36	Put	Bond Future	2,498.2100	2.4982	2,332.7900	2.3328	(6.622)	0	0	0
2022/11/11	2030	01/02/2024	11.35	Call	Bond Future	4,203.9200	4.2039	4,453.9500	4.4539	5.948	0	0	0

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2022/11/11	2030	01/02/2024	11.35	Put	Bond Future	2,512.0800	2.5121	2,345.9300	2.3459	(6.614)	0	0	0
2022/11/11	2032	02/02/2023	9.47	Call	Bond Future	153.3600	0.1534	178.3300	0.1783	16.282	0	0	500
2022/11/11	2032	02/02/2023	9.47	Put	Bond Future	7,817.4400	7.8174	7,460.6600	7.4607	(4.564)	0	0	0
2022/11/11	2032	02/02/2023	9.92	Call	Bond Future	406.5700	0.4066	464.1500	0.4641	14.162	0	0	750
2022/11/11	2032	02/02/2023	9.92	Put	Bond Future	5,535.7900	5.5358	5,211.6200	5.2116	(5.856)	0	0	0
2022/11/11	2032	02/02/2023	10.67	Call	Bond Future	1,522.8300	1.5228	1,678.8500	1.6788	10.245	0	0	750
2022/11/11	2032	02/02/2023	10.67	Put	Bond Future	2,626.1000	2.6261	2,400.3700	2.4004	(8.596)	0	0	0
2022/11/11	2032	02/02/2023	11.69	Call	Bond Future	4,748.5000	4.7485	5,039.0500	5.0390	6.119	0	0	0
2022/11/11	2032	02/02/2023	11.69	Put	Bond Future	749.7000	0.7497	658.5000	0.6585	(12.165)	0	0	0
2022/11/11	2032	02/02/2023	10.40	Call	Bond Future	985.9200	0.9859	1,101.4100	1.1014	11.714	0	0	0
2022/11/11	2032	02/02/2023	10.40	Put	Bond Future	3,510.7000	3.5107	3,244.4400	3.2444	(7.584)	0	0	0
2022/11/11	2032	02/02/2023	10.50	Call	Bond Future	1,168.1300	1.1681	1,298.3400	1.2983	11.147	0	0	0
2022/11/11	2032	02/02/2023	10.50	Put	Bond Future	3,162.8300	3.1628	2,911.2900	2.9113	(7.953)	0	0	454
2022/11/11	2032	02/02/2023	10.22	Call	Bond Future	710.9300	0.7109	801.6200	0.8016	12.757	0	0	500
2022/11/11	2032	02/02/2023	10.22	Put	Bond Future	4,200.6200	4.2006	3,909.5600	3.9096	(6.929)	0	0	0
2022/11/11	2032	02/02/2023			Bond Future	10.8837	87.9086	10.8093	88.2904	(0.683)	0.0000	0.0000	117,893
2022/11/11	2032	02/02/2023	9.31	Call	Bond Future	104.0500	0.1040	121.7600	0.1218	17.021	0	0	454
2022/11/11	2032	02/02/2023	9.31	Put	Bond Future	8,691.8800	8.6919	8,327.8400	8.3278	(4.188)	0	0	0
2022/11/11	2032	02/02/2023	12.75	Call	Bond Future	9,059.1900	9.0592	9,413.9800	9.4140	3.916	0	0	0
2022/11/11	2032	02/02/2023	12.75	Put	Bond Future	177.1800	0.1772	150.2200	0.1502	(15.216)	0	0	750
2022/11/11	2032	02/02/2023	11.84	Call	Bond Future	5,329.7400	5.3297	5,633.8000	5.6338	5.705	0	0	0
2022/11/11	2032	02/02/2023	11.84	Put	Bond Future	614.8800	0.6149	537.1900	0.5372	(12.635)	0	0	500
2022/11/11	2032	02/02/2023	10.39	Call	Bond Future	968.8300	0.9688	1,082.8800	1.0829	11.772	0	0	0
2022/11/11	2032	02/02/2023	10.39	Put	Bond Future	3,546.8500	3.5469	3,279.1500	3.2792	(7.548)	0	0	0
2022/11/11	2032	02/02/2023	10.16	Call	Bond Future	639.3400	0.6393	722.6900	0.7227	13.037	0	0	0
2022/11/11	2032	02/02/2023	10.16	Put	Bond Future	4,453.7800	4.4538	4,155.3800	4.1554	(6.700)	0	0	454
2022/11/11	2032	02/02/2023	10.38	Call	Bond Future	951.7900	0.9518	1,064.4000	1.0644	11.831	0	0	0
2022/11/11	2032	02/02/2023	10.38	Put	Bond Future	3,583.0900	3.5831	3,313.9500	3.3139	(7.511)	0	0	0
2022/11/11	2032	04/05/2023	13.43	Call	Bond Future	11,528.9100	11.5289	11,877.3300	11.8773	3.022	0	0	0
2022/11/11	2032	04/05/2023	13.43	Put	Bond Future	446.9600	0.4470	406.6800	0.4067	(9.012)	0	0	400
2022/11/11	2032	04/05/2023	10.89	Call	Bond Future	2,870.3000	2.8703	3,055.7500	3.0557	6.461	0	0	0
2022/11/11	2032	04/05/2023	10.89	Put	Bond Future	3,421.5600	3.4216	3,218.3100	3.2183	(5.940)	0	0	0
2022/11/11	2032	04/05/2023	11.37	Call	Bond Future	4,205.7800	4.2058	4,436.8300	4.4368	5.494	0	0	400
2022/11/11	2032	04/05/2023			Bond Future	10.9997	85.5081	10.9223	85.8968	(0.704)	0.0000	0.0000	66,448
2022/11/11	2032	04/05/2023	10.88	Call	Bond Future	2,845.3300	2.8453	3,029.7900	3.0298	6.483	0	0	0
2022/11/11	2032	04/05/2023	10.88	Put	Bond Future	3,447.0600	3.4471	3,242.8200	3.2428	(5.925)	0	0	0
2022/11/11	2032	04/05/2023	11.37	Put	Bond Future	2,380.0400	2.3800	2,222.3900	2.2224	(6.624)	0	0	0
2022/11/11	2032	04/05/2023	10.62	Call	Bond Future	2,243.9600	2.2440	2,402.3000	2.4023	7.056	0	0	400
2022/11/11	2032	04/05/2023	10.62	Put	Bond Future	4,171.9300	4.1719	3,941.5700	3.9416	(5.522)	0	0	0
2022/11/11	2032	04/05/2023	10.87	Call	Bond Future	2,820.4700	2.8205	3,003.9300	3.0039	6.505	0	0	0
2022/11/11	2032	04/05/2023	10.87	Put	Bond Future	3,472.7100	3.4727	3,267.4700	3.2675	(5.910)	0	0	0
2022/11/11	2032	03/08/2023	11.77	Call	Bond Future	5,423.1100	5.4231	5,678.2600	5.6783	4.705	0	0	0
2022/11/11	2032	03/08/2023	11.77	Put	Bond Future	2,322.2600	2.3223	2,181.0000	2.1810	(6.083)	0	0	0
2022/11/11	2032	03/08/2023	11.90	Call	Bond Future	5,834.8400	5.8348	6,099.1200	6.0991	4.529	0	0	5,000
2022/11/11	2032	03/08/2023	11.90	Put	Bond Future	2,132.4500	2.1325	2,000.3200	2.0003	(6.196)	0	0	0
2022/11/11	2032	03/08/2023			Bond Future	11.1195	87.2275	11.0386	87.6240	(0.727)	0.0000	0.0000	2,600
2022/11/11	2032	03/08/2023	11.75	Call	Bond Future	5,360.5700	5.3606	5,614.2700	5.6143	4.733	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
2022/11/11	2032	03/08/2023	11.75	Put	Bond Future	2,352.7900	2.3528	2,210.0800	2.2101	(6.066)	0	0	0
2022/11/11	2032	03/08/2023	11.76	Call	Bond Future	5,391.9500	5.3920	5,646.3700	5.6464	4.719	0	0	0
2022/11/11	2032	03/08/2023	11.76	Put	Bond Future	2,337.6200	2.3376	2,195.6300	2.1956	(6.074)	0	0	0
2022/11/11	2032	02/11/2023	11.24	Call	Bond Future	3,458.6600	3.4587	3,667.8400	3.6678	6.048	0	0	0
2022/11/11	2032	02/11/2023	11.24	Put	Bond Future	3,469.6200	3.4696	3,274.3000	3.2743	(5.629)	0	0	0
2022/11/11	2032	02/11/2023			Bond Future	11.2423	84.8464	11.1577	85.2509	(0.752)	0.0000	0.0000	0
2022/11/11	2032	02/11/2023	11.23	Call	Bond Future	3,433.5100	3.4335	3,641.8100	3.6418	6.067	0	0	0
2022/11/11	2032	02/11/2023	11.23	Put	Bond Future	3,492.1800	3.4922	3,295.9800	3.2960	(5.618)	0	0	0
2022/11/11	2032	02/11/2023	11.22	Call	Bond Future	3,408.1200	3.4081	3,615.5300	3.6155	6.086	0	0	0
2022/11/11	2032	02/11/2023	11.22	Put	Bond Future	3,514.5300	3.5145	3,317.4400	3.3174	(5.608)	0	0	0
2022/11/11	2032	01/02/2024	11.84	Call	Bond Future	5,046.4900	5.0465	5,294.0000	5.2940	4.905	0	0	0
2022/11/11	2032	01/02/2024	11.84	Put	Bond Future	3,039.5900	3.0396	2,874.6200	2.8746	(5.427)	0	0	0
2022/11/11	2032	01/02/2024	11.83	Call	Bond Future	5,018.1500	5.0181	5,264.9500	5.2650	4.918	0	0	0
2022/11/11	2032	01/02/2024	11.83	Put	Bond Future	3,056.2200	3.0562	2,890.5400	2.8905	(5.421)	0	0	0
2022/11/11	2032	01/02/2024			Bond Future	11.4006	86.4465	11.3120	86.8589	(0.777)	0.0000	0.0000	0
2022/11/11	2032	01/02/2024	11.85	Call	Bond Future	5,074.8900	5.0749	5,323.1100	5.3231	4.891	0	0	0
2022/11/11	2032	01/02/2024	11.85	Put	Bond Future	3,023.0500	3.0231	2,858.7900	2.8588	(5.434)	0	0	0
2022/11/11	2033	02/02/2023			Bond Future	116.1952	116.1952	115.4632	115.4632	(0.630)	0.0000	0.0000	7,279
2022/11/11	2033	04/05/2023			Bond Future	117.1657	117.1657	116.4180	116.4180	(0.638)	0.0000	0.0000	0
2022/11/11	2033	03/08/2023			Bond Future	119.5478	119.5478	118.7849	118.7849	(0.638)	0.0000	0.0000	0
2022/11/11	2033	02/11/2023			Bond Future	120.5889	120.5889	119.8121	119.8121	(0.644)	0.0000	0.0000	0
2022/11/11	2033	01/02/2024			Bond Future	122.8969	122.8969	122.1056	122.1056	(0.644)	0.0000	0.0000	19
2022/11/11	2037	02/02/2023	11.03	Call	Bond Future	1,542.7300	1.5427	1,603.5100	1.6035	3.940	0	0	0
2022/11/11	2037	02/02/2023	11.03	Put	Bond Future	3,576.0400	3.5760	3,445.1700	3.4452	(3.660)	0	0	0
2022/11/11	2037	02/02/2023	11.04	Call	Bond Future	1,566.2800	1.5663	1,627.7600	1.6278	3.925	0	0	0
2022/11/11	2037	02/02/2023	11.04	Put	Bond Future	3,538.5500	3.5386	3,408.3800	3.4084	(3.679)	0	0	0
2022/11/11	2037	02/02/2023	11.97	Call	Bond Future	4,630.0100	4.6300	4,755.3200	4.7553	2.706	0	0	0
2022/11/11	2037	02/02/2023			Bond Future	11.3691	80.3021	11.3366	80.4937	(0.286)	0.0000	0.0000	130,349
2022/11/11	2037	02/02/2023	11.05	Call	Bond Future	1,590.0400	1.5900	1,652.2300	1.6522	3.911	0	0	0
2022/11/11	2037	02/02/2023	11.05	Put	Bond Future	3,501.3400	3.5013	3,371.8800	3.3719	(3.697)	0	0	0
2022/11/11	2037	02/02/2023	11.10	Call	Bond Future	1,712.0400	1.7120	1,777.7700	1.7778	3.839	0	0	636
2022/11/11	2037	02/02/2023	11.10	Put	Bond Future	3,319.4700	3.3195	3,193.5500	3.1936	(3.793)	0	0	0
2022/11/11	2037	02/02/2023	11.97	Put	Bond Future	1,205.0700	1.2051	1,138.7300	1.1387	(5.505)	0	0	636
2022/11/11	2037	04/05/2023	13.73	Put	Bond Future	675.7300	0.6757	647.1500	0.6472	(4.229)	0	0	400
2022/11/11	2037	04/05/2023	11.30	Call	Bond Future	3,157.9800	3.1580	3,241.1200	3.2411	2.633	0	0	0
2022/11/11	2037	04/05/2023	11.30	Put	Bond Future	4,217.6500	4.2176	4,106.0300	4.1060	(2.646)	0	0	0
2022/11/11	2037	04/05/2023	11.31	Call	Bond Future	3,186.2400	3.1862	3,269.8800	3.2699	2.625	0	0	0
2022/11/11	2037	04/05/2023	11.31	Put	Bond Future	4,186.9500	4.1869	4,075.8300	4.0758	(2.654)	0	0	0
2022/11/11	2037	04/05/2023	11.03	Put	Bond Future	5,129.2100	5.1292	5,004.2500	5.0043	(2.436)	0	0	0
2022/11/11	2037	04/05/2023			Bond Future	11.4814	81.9121	11.4478	82.1069	(0.293)	0.0000	0.0000	0
2022/11/11	2037	04/05/2023	11.78	Call	Bond Future	4,656.3400	4.6563	4,762.4000	4.7624	2.278	0	0	400
2022/11/11	2037	04/05/2023	11.78	Put	Bond Future	2,955.5800	2.9556	2,866.8800	2.8669	(3.001)	0	0	0
2022/11/11	2037	04/05/2023	13.73	Call	Bond Future	12,261.0800	12.2611	12,427.2600	12.4273	1.355	0	0	0
2022/11/11	2037	04/05/2023	11.32	Call	Bond Future	3,214.8500	3.2149	3,298.9900	3.2990	2.617	0	0	0
2022/11/11	2037	04/05/2023	11.32	Put	Bond Future	4,156.6600	4.1567	4,046.0400	4.0460	(2.661)	0	0	0
2022/11/11	2037	04/05/2023	11.03	Call	Bond Future	2,453.4400	2.4534	2,523.2400	2.5232	2.845	0	0	400

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2022/11/11	2037	03/08/2023	12.13	Call	Bond Future	5,970.6000	5.9706	6,088.9900	6.0890	1.983	0	0	0
2022/11/11	2037	03/08/2023	12.13	Put	Bond Future	3,042.3100	3.0423	2,962.1500	2.9621	(2.635)	0	0	0
2022/11/11	2037	03/08/2023	12.12	Call	Bond Future	5,936.2200	5.9362	6,054.2500	6.0542	1.988	0	0	0
2022/11/11	2037	03/08/2023	12.12	Put	Bond Future	3,061.7000	3.0617	2,981.1800	2.9812	(2.630)	0	0	0
2022/11/11	2037	03/08/2023			Bond Future	11.6000	79.3015	11.5651	79.5001	(0.301)	0.0000	0.0000	0
2022/11/11	2037	03/08/2023	12.14	Call	Bond Future	6,004.7800	6.0048	6,123.5500	6.1236	1.978	0	0	0
2022/11/11	2037	03/08/2023	12.14	Put	Bond Future	3,022.7800	3.0228	2,943.0000	2.9430	(2.639)	0	0	0
2022/11/11	2037	02/11/2023	11.56	Put	Bond Future	4,692.8500	4.6929	4,585.2400	4.5852	(2.293)	0	0	0
2022/11/11	2037	02/11/2023	11.57	Call	Bond Future	3,869.4100	3.8694	3,964.8100	3.9648	2.465	0	0	0
2022/11/11	2037	02/11/2023	11.55	Put	Bond Future	4,721.7000	4.7217	4,613.6600	4.6137	(2.288)	0	0	0
2022/11/11	2037	02/11/2023			Bond Future	11.7113	80.9190	11.6751	81.1216	(0.309)	0.0000	0.0000	0
2022/11/11	2037	02/11/2023	11.56	Call	Bond Future	3,841.4000	3.8414	3,936.3600	3.9364	2.472	0	0	0
2022/11/11	2037	02/11/2023	11.57	Put	Bond Future	4,664.1500	4.6642	4,556.9800	4.5570	(2.298)	0	0	0
2022/11/11	2037	02/11/2023	11.55	Call	Bond Future	3,813.4800	3.8135	3,908.0100	3.9080	2.479	0	0	0
2022/11/11	2037	01/02/2024	12.33	Call	Bond Future	6,153.4200	6.1534	6,275.8900	6.2759	1.990	0	0	0
2022/11/11	2037	01/02/2024	12.33	Put	Bond Future	3,606.4700	3.6065	3,522.2200	3.5222	(2.336)	0	0	0
2022/11/11	2037	01/02/2024			Bond Future	11.8531	78.1908	11.8154	78.3975	(0.318)	0.0000	0.0000	0
2022/11/11	2037	01/02/2024	12.32	Call	Bond Future	6,121.2800	6.1213	6,243.4000	6.2434	1.995	0	0	0
2022/11/11	2037	01/02/2024	12.32	Put	Bond Future	3,626.4800	3.6265	3,541.8800	3.5419	(2.333)	0	0	0
2022/11/11	2037	01/02/2024	12.31	Call	Bond Future	6,088.8600	6.0889	6,210.6400	6.2106	2.000	0	0	0
2022/11/11	2037	01/02/2024	12.31	Put	Bond Future	3,646.2600	3.6463	3,561.3200	3.5613	(2.330)	0	0	0
2022/11/11	2038	02/02/2023			Bond Future	128.0370	128.0370	128.0353	128.0353	(0.001)	0.0000	0.0000	4,059
2022/11/11	2038	04/05/2023			Bond Future	130.6317	130.6317	130.6289	130.6289	(0.002)	0.0000	0.0000	1,678
2022/11/11	2038	03/08/2023			Bond Future	131.3206	131.3206	131.3195	131.3195	(0.001)	0.0000	0.0000	0
2022/11/11	2038	02/11/2023			Bond Future	134.0275	134.0275	134.0264	134.0264	(0.001)	0.0000	0.0000	0
2022/11/11	2038	01/02/2024			Bond Future	134.5732	134.5732	134.5778	134.5778	0.003	0.0000	0.0000	0
2022/11/11	2040	02/02/2023	10.93	Call	Bond Future	1,311.5500	1.3116	1,322.0500	1.3221	0.801	0	0	0
2022/11/11	2040	02/02/2023	12.24	Call	Bond Future	5,957.7300	5.9577	6,002.4100	6.0024	0.750	0	0	0
2022/11/11	2040	02/02/2023	12.24	Put	Bond Future	1,012.9400	1.0129	982.8800	0.9829	(2.968)	0	0	0
2022/11/11	2040	02/02/2023	12.27	Call	Bond Future	6,093.6200	6.0936	6,139.0000	6.1390	0.745	0	0	0
2022/11/11	2040	02/02/2023	12.27	Put	Bond Future	975.9800	0.9760	946.6200	0.9466	(3.008)	0	0	388
2022/11/11	2040	02/02/2023	11.12	Call	Bond Future	1,768.9200	1.7689	1,783.7000	1.7837	0.836	0	0	0
2022/11/11	2040	02/02/2023	11.12	Put	Bond Future	3,744.5100	3.7445	3,684.5500	3.6845	(1.601)	0	0	0
2022/11/11	2040	02/02/2023	11.19	Call	Bond Future	1,958.1500	1.9581	1,974.6700	1.9747	0.844	0	0	621
2022/11/11	2040	02/02/2023	11.19	Put	Bond Future	3,473.1300	3.4731	3,414.9100	3.4149	(1.676)	0	0	0
2022/11/11	2040	02/02/2023	12.07	Put	Bond Future	1,249.0600	1.2491	1,214.7900	1.2148	(2.744)	0	0	621
2022/11/11	2040	02/02/2023	10.96	Call	Bond Future	1,378.2200	1.3782	1,389.3600	1.3894	0.808	0	0	388
2022/11/11	2040	02/02/2023	10.96	Put	Bond Future	4,421.5700	4.4216	4,357.9700	4.3580	(1.438)	0	0	0
2022/11/11	2040	02/02/2023			Bond Future	11.4245	82.1642	11.4128	82.2390	(0.103)	0.0000	0.0000	119,926
2022/11/11	2040	02/02/2023	10.18	Call	Bond Future	314.1200	0.3141	315.1300	0.3151	0.322	0	0	0
2022/11/11	2040	02/02/2023	10.18	Put	Bond Future	8,875.6900	8.8757	8,801.9600	8.8020	(0.831)	0	0	0
2022/11/11	2040	02/02/2023	10.21	Call	Bond Future	335.4700	0.3355	336.6500	0.3366	0.352	0	0	388
2022/11/11	2040	02/02/2023	10.21	Put	Bond Future	8,674.7700	8.6748	8,601.2100	8.6012	(0.848)	0	0	0
2022/11/11	2040	02/02/2023	10.93	Put	Bond Future	4,557.4500	4.5575	4,493.2100	4.4932	(1.410)	0	0	0
2022/11/11	2040	02/02/2023	12.07	Call	Bond Future	5,202.5800	5.2026	5,243.0500	5.2430	0.778	0	0	0
2022/11/11	2040	02/02/2023	11.10	Call	Bond Future	1,716.8300	1.7168	1,731.1400	1.7311	0.834	0	0	0

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2022/11/11	2040	02/02/2023	11.10	Put	Bond Future	3,824.7500	3.8248	3,764.3200	3.7643	(1.580)	0	0	0
2022/11/11	2040	02/02/2023	11.11	Call	Bond Future	1,742.7600	1.7428	1,757.3100	1.7573	0.835	0	0	0
2022/11/11	2040	02/02/2023	11.11	Put	Bond Future	3,784.4700	3.7845	3,724.2800	3.7243	(1.590)	0	0	0
2022/11/11	2040	04/05/2023	12.78	Call	Bond Future	8,846.0300	8.8460	8,894.8100	8.8948	0.551	0	0	0
2022/11/11	2040	04/05/2023	12.78	Put	Bond Future	1,581.8300	1.5818	1,555.0600	1.5551	(1.692)	0	0	388
2022/11/11	2040	04/05/2023	13.45	Put	Bond Future	960.2200	0.9602	941.3600	0.9414	(1.964)	0	0	486
2022/11/11	2040	04/05/2023	11.43	Call	Bond Future	3,682.6600	3.6827	3,708.9900	3.7090	0.715	0	0	0
2022/11/11	2040	04/05/2023	11.43	Put	Bond Future	4,327.7800	4.3278	4,278.5600	4.2786	(1.137)	0	0	0
2022/11/11	2040	04/05/2023	10.73	Put	Bond Future	7,115.7900	7.1158	7,054.4500	7.0545	(0.862)	0	0	0
2022/11/11	2040	04/05/2023			Bond Future	11.5323	83.8116	11.5203	83.8872	(0.104)	0.0000	0.0000	300
2022/11/11	2040	04/05/2023	13.45	Call	Bond Future	11,708.4600	11.7085	11,765.1500	11.7652	0.484	0	0	0
2022/11/11	2040	04/05/2023	11.42	Call	Bond Future	3,651.1200	3.6511	3,677.2800	3.6773	0.716	0	0	0
2022/11/11	2040	04/05/2023	11.42	Put	Bond Future	4,359.7000	4.3597	4,310.3100	4.3103	(1.133)	0	0	0
2022/11/11	2040	04/05/2023	11.48	Call	Bond Future	3,842.4100	3.8424	3,869.6700	3.8697	0.709	0	0	486
2022/11/11	2040	04/05/2023	11.48	Put	Bond Future	4,171.3500	4.1713	4,123.0600	4.1231	(1.158)	0	0	0
2022/11/11	2040	04/05/2023	10.73	Call	Bond Future	1,837.3700	1.8374	1,851.5800	1.8516	0.773	0	0	486
2022/11/11	2040	04/05/2023	10.92	Call	Bond Future	2,263.3000	2.2633	2,280.5700	2.2806	0.763	0	0	388
2022/11/11	2040	04/05/2023	10.92	Put	Bond Future	6,244.9100	6.2449	6,186.6300	6.1866	(0.933)	0	0	0
2022/11/11	2040	04/05/2023	11.41	Call	Bond Future	3,619.7100	3.6197	3,645.6800	3.6457	0.717	0	0	0
2022/11/11	2040	04/05/2023	11.41	Put	Bond Future	4,391.8400	4.3918	4,342.2600	4.3423	(1.129)	0	0	0
2022/11/11	2040	04/05/2023	10.17	Call	Bond Future	965.6300	0.9656	972.7800	0.9728	0.740	0	0	388
2022/11/11	2040	04/05/2023	10.17	Put	Bond Future	10,246.8100	10.2468	10,178.4100	10.1784	(0.668)	0	0	0
2022/11/11	2040	03/08/2023	12.23	Call	Bond Future	6,673.7800	6.6738	6,714.8700	6.7149	0.616	0	0	0
2022/11/11	2040	03/08/2023	12.23	Put	Bond Future	3,199.4100	3.1994	3,163.5500	3.1636	(1.121)	0	0	0
2022/11/11	2040	03/08/2023			Bond Future	11.6460	80.9888	11.6335	81.0658	(0.107)	0.0000	0.0000	0
2022/11/11	2040	03/08/2023	12.22	Call	Bond Future	6,636.7800	6.6368	6,677.7200	6.6777	0.617	0	0	0
2022/11/11	2040	03/08/2023	12.22	Put	Bond Future	3,219.9100	3.2199	3,183.9000	3.1839	(1.118)	0	0	0
2022/11/11	2040	03/08/2023	12.21	Call	Bond Future	6,599.5800	6.5996	6,640.3800	6.6404	0.618	0	0	0
2022/11/11	2040	03/08/2023	12.21	Put	Bond Future	3,240.2700	3.2403	3,204.1200	3.2041	(1.116)	0	0	0
2022/11/11	2040	02/11/2023	11.59	Call	Bond Future	4,309.5700	4.3096	4,341.9100	4.3419	0.750	0	0	0
2022/11/11	2040	02/11/2023	11.60	Put	Bond Future	5,269.4400	5.2694	5,223.4600	5.2235	(0.873)	0	0	0
2022/11/11	2040	02/11/2023	11.58	Call	Bond Future	4,279.6000	4.2796	4,311.7800	4.3118	0.752	0	0	0
2022/11/11	2040	02/11/2023	11.58	Put	Bond Future	5,332.9400	5.3329	5,286.6400	5.2866	(0.868)	0	0	0
2022/11/11	2040	02/11/2023			Bond Future	11.7520	82.6408	11.7391	82.7192	(0.110)	0.0000	0.0000	0
2022/11/11	2040	02/11/2023	11.59	Put	Bond Future	5,301.1000	5.3011	5,254.9600	5.2550	(0.870)	0	0	0
2022/11/11	2040	02/11/2023	11.60	Call	Bond Future	4,339.6400	4.3396	4,372.1400	4.3721	0.749	0	0	0
2022/11/11	2040	01/02/2024	12.34	Call	Bond Future	6,696.8300	6.6968	6,740.2300	6.7402	0.648	0	0	0
2022/11/11	2040	01/02/2024	12.34	Put	Bond Future	4,072.4000	4.0724	4,035.5100	4.0355	(0.906)	0	0	0
2022/11/11	2040	01/02/2024	12.33	Call	Bond Future	6,662.3900	6.6624	6,705.6600	6.7057	0.649	0	0	0
2022/11/11	2040	01/02/2024	12.33	Put	Bond Future	4,094.3900	4.0944	4,057.3700	4.0574	(0.904)	0	0	0
2022/11/11	2040	01/02/2024			Bond Future	11.8867	79.6944	11.8732	79.7747	(0.114)	0.0000	0.0000	0
2022/11/11	2040	01/02/2024	12.35	Call	Bond Future	6,731.6700	6.7317	6,775.2000	6.7752	0.647	0	0	0
2022/11/11	2040	01/02/2024	12.35	Put	Bond Future	4,050.8700	4.0509	4,014.1100	4.0141	(0.907)	0	0	0
2022/11/11	2044	02/02/2023	10.30	Call	Bond Future	0.0000	0.0000	445.5500	0.4455	100.000	0	0	2,840
2022/11/11	2044	02/02/2023	10.30	Put	Bond Future	0.0000	0.0000	8,005.9700	8.0060	100.000	0	0	0
2022/11/11	2044	02/02/2023	11.00	Call	Bond Future	0.0000	0.0000	1,606.6400	1.6066	100.000	0	0	2,840
2022/11/11	2044	02/02/2023	11.00	Put	Bond Future	0.0000	0.0000	4,094.3700	4.0944	100.000	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
2022/11/11	2044	02/02/2023	11.14	Call	Bond Future	1,968.3400	1.9683	1,984.9900	1.9850	0.846	0	0	0
2022/11/11	2044	02/02/2023	11.14	Put	Bond Future	3,575.9400	3.5759	3,516.4400	3.5164	(1.664)	0	0	0
2022/11/11	2044	02/02/2023	11.90	Call	Bond Future	4,748.1800	4.7482	4,786.2400	4.7862	0.802	0	0	0
2022/11/11	2044	02/02/2023	11.90	Put	Bond Future	1,474.0300	1.4740	1,435.9400	1.4359	(2.584)	0	0	0
2022/11/11	2044	02/02/2023	12.00	Call	Bond Future	5,183.6300	5.1836	5,224.3800	5.2244	0.786	0	0	0
2022/11/11	2044	02/02/2023	12.00	Put	Bond Future	1,303.9400	1.3039	1,268.5400	1.2685	(2.715)	0	0	4,000
2022/11/11	2044	02/02/2023	11.15	Call	Bond Future	1,996.9000	1.9969	2,013.8200	2.0138	0.847	0	0	0
2022/11/11	2044	02/02/2023	11.15	Put	Bond Future	3,536.9000	3.5369	3,477.6700	3.4777	(1.675)	0	0	0
2022/11/11	2044	02/02/2023	11.20	Put	Bond Future	3,346.2300	3.3462	3,288.3200	3.2883	(1.731)	0	0	0
2022/11/11	2044	02/02/2023			Bond Future	11.3816	79.3096	11.3700	79.3857	(0.102)	0.0000	0.0000	94,637
2022/11/11	2044	02/02/2023	11.16	Call	Bond Future	2,025.5400	2.0255	2,042.7200	2.0427	0.848	0	0	0
2022/11/11	2044	02/02/2023	11.16	Put	Bond Future	3,498.0300	3.4980	3,439.0600	3.4391	(1.686)	0	0	0
2022/11/11	2044	02/02/2023	11.20	Call	Bond Future	2,142.8200	2.1428	2,161.0600	2.1611	0.851	0	0	0
2022/11/11	2044	04/05/2023	11.42	Call	Bond Future	3,883.0000	3.8830	3,910.7200	3.9107	0.714	0	0	0
2022/11/11	2044	04/05/2023	11.42	Put	Bond Future	4,280.7800	4.2808	4,231.4800	4.2315	(1.152)	0	0	0
2022/11/11	2044	04/05/2023	11.75	Put	Bond Future	3,339.9200	3.3399	3,296.8400	3.2968	(1.290)	0	0	4,115
2022/11/11	2044	04/05/2023	11.41	Call	Bond Future	3,850.0800	3.8501	3,877.6000	3.8776	0.715	0	0	0
2022/11/11	2044	04/05/2023	11.41	Put	Bond Future	4,312.9000	4.3129	4,263.4000	4.2634	(1.148)	0	0	0
2022/11/11	2044	04/05/2023			Bond Future	11.4815	80.8998	11.4695	80.9768	(0.104)	0.0000	0.0000	0
2022/11/11	2044	04/05/2023	12.00	Call	Bond Future	5,994.2700	5.9943	6,032.7200	6.0327	0.641	0	0	0
2022/11/11	2044	04/05/2023	12.00	Put	Bond Future	2,766.8400	2.7668	2,728.2700	2.7283	(1.394)	0	0	4,115
2022/11/11	2044	04/05/2023	12.25	Call	Bond Future	6,996.7700	6.9968	7,039.4800	7.0395	0.610	0	0	0
2022/11/11	2044	04/05/2023	12.25	Put	Bond Future	2,291.8200	2.2918	2,257.5100	2.2575	(1.497)	0	0	1,500
2022/11/11	2044	04/05/2023	11.43	Call	Bond Future	3,915.8300	3.9158	3,943.7300	3.9437	0.712	0	0	0
2022/11/11	2044	04/05/2023	11.43	Put	Bond Future	4,248.6600	4.2487	4,199.5400	4.1995	(1.156)	0	0	0
2022/11/11	2044	04/05/2023	11.75	Call	Bond Future	5,039.5300	5.0395	5,073.4700	5.0735	0.673	0	0	0
2022/11/11	2044	03/08/2023	12.16	Call	Bond Future	6,860.5600	6.8606	6,902.2000	6.9022	0.607	0	0	0
2022/11/11	2044	03/08/2023	12.16	Put	Bond Future	3,359.1400	3.3591	3,322.3300	3.3223	(1.096)	0	0	0
2022/11/11	2044	03/08/2023	12.15	Call	Bond Future	6,822.7600	6.8228	6,864.2500	6.8642	0.608	0	0	0
2022/11/11	2044	03/08/2023	12.15	Put	Bond Future	3,380.1100	3.3801	3,343.1500	3.3431	(1.093)	0	0	0
2022/11/11	2044	03/08/2023			Bond Future	11.5863	78.1437	11.5740	78.2221	(0.107)	0.0000	0.0000	0
2022/11/11	2044	03/08/2023	12.17	Call	Bond Future	6,898.4200	6.8984	6,940.2000	6.9402	0.606	0	0	0
2022/11/11	2044	03/08/2023	12.17	Put	Bond Future	3,338.3100	3.3383	3,301.6400	3.3016	(1.098)	0	0	0
2022/11/11	2044	02/11/2023	11.57	Call	Bond Future	4,769.0000	4.7690	4,802.7000	4.8027	0.707	0	0	0
2022/11/11	2044	02/11/2023	11.57	Put	Bond Future	5,485.5600	5.4856	5,439.3100	5.4393	(0.843)	0	0	0
2022/11/11	2044	02/11/2023			Bond Future	11.6838	79.7376	11.6710	79.8176	(0.109)	0.0000	0.0000	0
2022/11/11	2044	02/11/2023	11.56	Call	Bond Future	4,737.9200	4.7379	4,771.4600	4.7715	0.708	0	0	0
2022/11/11	2044	02/11/2023	11.56	Put	Bond Future	5,517.9800	5.5180	5,471.5700	5.4716	(0.841)	0	0	0
2022/11/11	2044	02/11/2023	11.55	Call	Bond Future	4,706.6000	4.7066	4,739.9900	4.7400	0.709	0	0	0
2022/11/11	2044	02/11/2023	11.55	Put	Bond Future	5,550.2500	5.5502	5,503.6900	5.5037	(0.839)	0	0	0
2022/11/11	2044	01/02/2024	12.29	Call	Bond Future	7,202.1900	7.2022	7,246.5400	7.2465	0.616	0	0	0
2022/11/11	2044	01/02/2024	12.29	Put	Bond Future	4,333.3900	4.3334	4,295.9400	4.2959	(0.864)	0	0	0
2022/11/11	2044	01/02/2024			Bond Future	11.8075	76.8616	11.7941	76.9434	(0.113)	0.0000	0.0000	0
2022/11/11	2044	01/02/2024	12.28	Call	Bond Future	7,166.7100	7.1667	7,210.9300	7.2109	0.617	0	0	0
2022/11/11	2044	01/02/2024	12.28	Put	Bond Future	4,355.5400	4.3555	4,317.9600	4.3180	(0.863)	0	0	0
2022/11/11	2044	01/02/2024	12.27	Call	Bond Future	7,131.2700	7.1313	7,175.3600	7.1754	0.618	0	0	0
2022/11/11	2044	01/02/2024	12.27	Put	Bond Future	4,377.8100	4.3778	4,340.1000	4.3401	(0.861)	0	0	0

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2022/11/11	2046	02/02/2023			Bond Future	115.3068	115.3068	114.7490	114.7490	(0.484)	0.0000	0.0000	12,116
2022/11/11	2046	04/05/2023			Bond Future	115.6102	115.6102	115.0407	115.0407	(0.493)	0.0000	0.0000	4,935
2022/11/11	2046	03/08/2023			Bond Future	117.9608	117.9608	117.3796	117.3796	(0.493)	0.0000	0.0000	0
2022/11/11	2046	02/11/2023			Bond Future	118.2993	118.2993	117.7091	117.7091	(0.499)	0.0000	0.0000	0
2022/11/11	2046	01/02/2024			Bond Future	120.5619	120.5619	119.9609	119.9609	(0.498)	0.0000	0.0000	0
2022/11/11	2050	02/02/2023			Bond Future	118.0646	118.0646	115.1098	115.1098	(2.503)	0.0000	0.0000	9,301
2022/11/11	2050	04/05/2023			Bond Future	120.4569	120.4569	117.4413	117.4413	(2.504)	0.0000	0.0000	3,359
2022/11/11	2050	03/08/2023			Bond Future	120.7180	120.7180	117.6426	117.6426	(2.548)	0.0000	0.0000	0
2022/11/11	2050	02/11/2023			Bond Future	123.2063	123.2063	120.0674	120.0674	(2.548)	0.0000	0.0000	0
2022/11/11	2050	01/02/2024			Bond Future	123.3166	123.3166	120.1234	120.1234	(2.589)	0.0000	0.0000	0
2022/11/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	AL37	02/02/2023			Index Future	854.4690	854.4690	855.0470	855.0470	0.068	0.0000	0.0000	0
2022/11/11	AL37	04/05/2023			Index Future	871.5710	871.5710	872.1540	872.1540	0.067	0.0000	0.0000	0
2022/11/11	AL37	03/08/2023			Index Future	889.0900	889.0900	889.6830	889.6830	0.067	0.0000	0.0000	0
2022/11/11	AL37	02/11/2023			Index Future	907.2180	907.2180	907.8230	907.8230	0.067	0.0000	0.0000	0
2022/11/11	AL37	01/02/2024			Index Future	924.4040	924.4040	925.0230	925.0230	0.067	0.0000	0.0000	0
2022/11/11	AL7T	02/02/2023			Index Future	983.9550	983.9550	988.0300	988.0300	0.414	0.0000	0.0000	0
2022/11/11	AL7T	04/05/2023			Index Future	1,003.6490	1,003.6490	1,007.7980	1,007.7980	0.413	0.0000	0.0000	0
2022/11/11	AL7T	03/08/2023			Index Future	1,023.8220	1,023.8220	1,028.0520	1,028.0520	0.413	0.0000	0.0000	0
2022/11/11	AL7T	02/11/2023			Index Future	1,044.6970	1,044.6970	1,049.0140	1,049.0140	0.413	0.0000	0.0000	0
2022/11/11	AL7T	01/02/2024			Index Future	1,064.4880	1,064.4880	1,068.8900	1,068.8900	0.414	0.0000	0.0000	0
2022/11/11	ALBI	02/02/2023			Index Future	866.6820	866.6820	868.5220	868.5220	0.212	0.0000	0.0000	109
2022/11/11	ALBI	04/05/2023			Index Future	884.0290	884.0290	885.8990	885.8990	0.212	0.0000	0.0000	0
2022/11/11	ALBI	03/08/2023			Index Future	901.7970	901.7970	903.7040	903.7040	0.211	0.0000	0.0000	0
2022/11/11	ALBI	02/11/2023			Index Future	920.1850	920.1850	922.1300	922.1300	0.211	0.0000	0.0000	0
2022/11/11	ALBI	01/02/2024			Index Future	937.6160	937.6160	939.6010	939.6010	0.212	0.0000	0.0000	0
2022/11/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/11/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/11	ES33	02/02/2023			Bond Future	12.2194	75.3503	12.1811	75.5307	(0.314)	0.0000	0.0000	350

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
2022/11/11	ES33	04/05/2023			Bond Future	12.3726	73.0823	12.3328	73.2657	(0.322)	0.0000	0.0000	0
2022/11/11	ES33	03/08/2023			Bond Future	12.5307	74.5687	12.4892	74.7557	(0.331)	0.0000	0.0000	0
2022/11/11	ES33	02/11/2023			Bond Future	12.6957	72.3109	12.6524	72.5017	(0.341)	0.0000	0.0000	0
2022/11/11	ES33	01/02/2024			Bond Future	12.8993	73.6899	12.8540	73.8847	(0.351)	0.0000	0.0000	0
2022/11/11	ES42	02/02/2023			Bond Future	12.3902	74.1414	12.3730	74.2372	(0.139)	0.0000	0.0000	4,195
2022/11/11	ES42	04/05/2023			Bond Future	12.5269	71.3804	12.5091	71.4776	(0.142)	0.0000	0.0000	0
2022/11/11	ES42	03/08/2023			Bond Future	12.6635	72.8325	12.6450	72.9316	(0.146)	0.0000	0.0000	0
2022/11/11	ES42	02/11/2023			Bond Future	12.8051	70.0714	12.7859	70.1725	(0.150)	0.0000	0.0000	0
2022/11/11	ES42	01/02/2024			Bond Future	12.9712	71.4053	12.9511	71.5086	(0.155)	0.0000	0.0000	0
2022/11/11	GOVI	02/02/2023	850.82	Call	GOVI	35,520.0000	3.5520	54,140.0000	5.4140	52.421	0	0	0
2022/11/11	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GOVI	02/02/2023	850.83	Call	GOVI	35,420.0000	3.5420	54,040.0000	5.4040	52.569	0	0	0
2022/11/11	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GOVI	02/02/2023			GOVI	854.3720	854.3720	856.2340	856.2340	0.218	0.0000	0.0000	836
2022/11/11	GOVI	02/02/2023	850.84	Call	GOVI	35,320.0000	3.5320	53,940.0000	5.3940	52.718	0	0	0
2022/11/11	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GOVI	04/05/2023	852.86	Call	GOVI	186,130.0000	18.6130	205,050.0000	20.5050	10.165	0	0	0
2022/11/11	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GOVI	04/05/2023	852.87	Call	GOVI	186,030.0000	18.6030	204,950.0000	20.4950	10.170	0	0	0
2022/11/11	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GOVI	04/05/2023			GOVI	871.4730	871.4730	873.3650	873.3650	0.217	0.0000	0.0000	0
2022/11/11	GOVI	04/05/2023	852.88	Call	GOVI	185,930.0000	18.5930	204,850.0000	20.4850	10.176	0	0	0
2022/11/11	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GOVI	03/08/2023	837.21	Call	GOVI	517,790.0000	51.7790	537,080.0000	53.7080	3.725	0	0	0
2022/11/11	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GOVI	03/08/2023	837.22	Call	GOVI	517,690.0000	51.7690	536,980.0000	53.6980	3.726	0	0	0
2022/11/11	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GOVI	03/08/2023			GOVI	888.9890	888.9890	890.9180	890.9180	0.217	0.0000	0.0000	0
2022/11/11	GOVI	03/08/2023	837.23	Call	GOVI	517,590.0000	51.7590	536,880.0000	53.6880	3.727	0	0	0
2022/11/11	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GOVI	02/11/2023	885.82	Call	GOVI	212,950.0000	21.2950	232,630.0000	23.2630	9.242	0	0	0
2022/11/11	GOVI	02/11/2023			GOVI	907.1150	907.1150	909.0830	909.0830	0.217	0.0000	0.0000	0
2022/11/11	GOVI	02/11/2023	885.80	Call	GOVI	213,150.0000	21.3150	232,830.0000	23.2830	9.233	0	0	0
2022/11/11	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GOVI	02/11/2023	885.81	Call	GOVI	213,050.0000	21.3050	232,730.0000	23.2730	9.237	0	0	0
2022/11/11	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GOVI	01/02/2024	880.00	Call	GOVI	442,990.0000	44.2990	463,080.0000	46.3080	4.535	0	0	0
2022/11/11	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GOVI	01/02/2024			GOVI	924.2990	924.2990	926.3080	926.3080	0.217	0.0000	0.0000	0
2022/11/11	GOVI	01/02/2024	879.98	Call	GOVI	443,190.0000	44.3190	463,280.0000	46.3280	4.533	0	0	0
2022/11/11	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GOVI	01/02/2024	879.99	Call	GOVI	443,090.0000	44.3090	463,180.0000	46.3180	4.534	0	0	0
2022/11/11	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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
2022/11/11	IGOV	02/02/2023			Index Future	326.9600	326.9600	324.6480	324.6480	(0.707)	0.0000	0.0000	662
2022/11/11	IGOV	04/05/2023			Index Future	333.5820	333.5820	331.2220	331.2220	(0.707)	0.0000	0.0000	16
2022/11/11	IGOV	03/08/2023			Index Future	340.3640	340.3640	337.9550	337.9550	(0.708)	0.0000	0.0000	0
2022/11/11	IGOV	02/11/2023			Index Future	347.3800	347.3800	344.9210	344.9210	(0.708)	0.0000	0.0000	0
2022/11/11	IGOV	01/02/2024			Index Future	354.0340	354.0340	351.5300	351.5300	(0.707)	0.0000	0.0000	0
2022/11/11	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/11	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/11	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/11	JBAF	16/11/2022			Jibar Tradeable Future	6.5850	93.4150	6.5850	93.4150	0.000	0.0000	0.0000	0
2022/11/11	JBAF	21/12/2022			Jibar Tradeable Future	7.1650	92.8350	7.1250	92.8750	(0.558)	0.0000	0.0000	68
2022/11/11	JBAF	18/01/2023			Jibar Tradeable Future	7.1900	92.8100	7.1600	92.8400	(0.417)	0.0000	0.0000	0
2022/11/11	JBAF	15/02/2023			Jibar Tradeable Future	7.5300	92.4700	7.4500	92.5500	(1.062)	0.0000	0.0000	0
2022/11/11	JBAF	15/03/2023			Jibar Tradeable Future	7.5550	92.4450	7.4850	92.5150	(0.927)	0.0000	0.0000	0
2022/11/11	JBAF	19/04/2023			Jibar Tradeable Future	7.6700	92.3300	7.5900	92.4100	(1.043)	0.0000	0.0000	0
2022/11/11	JBAF	21/06/2023			Jibar Tradeable Future	7.7700	92.2300	7.6800	92.3200	(1.158)	0.0000	0.0000	0
2022/11/11	JBAF	20/09/2023			Jibar Tradeable Future	7.8350	92.1650	7.7450	92.2550	(1.149)	0.0000	0.0000	75
2022/11/11	JBAF	20/12/2023			Jibar Tradeable Future	7.8950	92.1050	7.8200	92.1800	(0.950)	0.0000	0.0000	272
2022/11/11	JBAF	20/03/2024			Jibar Tradeable Future	7.9500	92.0500	7.8500	92.1500	(1.258)	0.0000	0.0000	0
2022/11/11	JBAF	19/06/2024			Jibar Tradeable Future	7.8900	92.1100	7.8100	92.1900	(1.014)	0.0000	0.0000	0
2022/11/11	JBAF	18/09/2024			Jibar Tradeable Future	7.9350	92.0650	7.8350	92.1650	(1.260)	0.0000	0.0000	0
2022/11/11	R035	02/02/2023	9.81	Call	Bond Future	190.5300	0.1905	200.2700	0.2003	5.112	0	0	582
2022/11/11	R035	02/02/2023	9.81	Put	Bond Future	9,007.4800	9.0075	8,827.5700	8.8276	(1.997)	0	0	0
2022/11/11	R035	02/02/2023	9.85	Call	Bond Future	209.2400	0.2092	219.8900	0.2199	5.090	0	0	0
2022/11/11	R035	02/02/2023	9.89	Call	Bond Future	229.3800	0.2294	240.9900	0.2410	5.061	0	0	388
2022/11/11	R035	02/02/2023	9.89	Put	Bond Future	8,515.4500	8.5154	8,337.4100	8.3374	(2.091)	0	0	0
2022/11/11	R035	02/02/2023	11.94	Call	Bond Future	5,031.1100	5.0311	5,160.9100	5.1609	2.580	0	0	0
2022/11/11	R035	02/02/2023	13.22	Put	Bond Future	197.3200	0.1973	181.1900	0.1812	(8.175)	0	0	976

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
2022/11/11	R035	02/02/2023	10.88	Call	Bond Future	1,499.8600	1.4999	1,559.2100	1.5592	3.957	0	0	0
2022/11/11	R035	02/02/2023	10.88	Put	Bond Future	3,551.7000	3.5517	3,421.4000	3.4214	(3.669)	0	0	0
2022/11/11	R035	02/02/2023	10.66	Call	Bond Future	1,047.0900	1.0471	1,091.9400	1.0919	4.283	0	0	0
2022/11/11	R035	02/02/2023	10.66	Put	Bond Future	4,432.3700	4.4324	4,287.5700	4.2876	(3.267)	0	0	582
2022/11/11	R035	02/02/2023	10.30	Put	Bond Future	6,171.6000	6.1716	6,007.5300	6.0075	(2.658)	0	0	0
2022/11/11	R035	02/02/2023	10.60	Call	Bond Future	941.1000	0.9411	982.2700	0.9823	4.375	0	0	0
2022/11/11	R035	02/02/2023	10.60	Put	Bond Future	4,695.0600	4.6951	4,546.5800	4.5466	(3.162)	0	0	0
2022/11/11	R035	02/02/2023	10.64	Put	Bond Future	4,518.9100	4.5189	4,372.8700	4.3729	(3.232)	0	0	0
2022/11/11	R035	02/02/2023			Bond Future	11.2280	88.5671	11.1954	88.7567	(0.291)	0.0000	0.0000	161,194
2022/11/11	R035	02/02/2023	9.85	Put	Bond Future	8,760.2300	8.7602	8,581.2300	8.5812	(2.043)	0	0	0
2022/11/11	R035	02/02/2023	11.94	Put	Bond Future	1,043.7100	1.0437	983.8600	0.9839	(5.734)	0	0	0
2022/11/11	R035	02/02/2023	11.98	Call	Bond Future	5,196.2700	5.1963	5,328.2100	5.3282	2.539	0	0	0
2022/11/11	R035	02/02/2023	11.98	Put	Bond Future	992.8800	0.9929	935.1700	0.9352	(5.812)	0	0	388
2022/11/11	R035	02/02/2023	13.22	Call	Bond Future	10,702.5900	10.7026	10,876.1100	10.8761	1.621	0	0	0
2022/11/11	R035	02/02/2023	11.05	Call	Bond Future	1,921.8800	1.9219	1,993.2000	1.9932	3.711	0	0	976
2022/11/11	R035	02/02/2023	11.05	Put	Bond Future	2,962.8000	2.9628	2,844.4700	2.8445	(3.994)	0	0	0
2022/11/11	R035	02/02/2023	11.06	Call	Bond Future	1,949.0000	1.9490	2,021.0400	2.0210	3.696	0	0	0
2022/11/11	R035	02/02/2023	11.06	Put	Bond Future	2,930.9700	2.9310	2,813.3600	2.8134	(4.013)	0	0	582
2022/11/11	R035	02/02/2023	10.86	Call	Bond Future	1,454.5100	1.4545	1,512.4900	1.5125	3.986	0	0	0
2022/11/11	R035	02/02/2023	10.86	Put	Bond Future	3,626.3900	3.6264	3,494.7200	3.4947	(3.631)	0	0	0
2022/11/11	R035	02/02/2023	10.87	Call	Bond Future	1,477.1600	1.4772	1,535.8300	1.5358	3.972	0	0	0
2022/11/11	R035	02/02/2023	10.87	Put	Bond Future	3,588.9900	3.5890	3,458.0100	3.4580	(3.649)	0	0	0
2022/11/11	R035	02/02/2023	10.30	Call	Bond Future	541.2900	0.5413	566.8700	0.5669	4.726	0	0	976
2022/11/11	R035	02/02/2023	10.64	Call	Bond Future	1,010.9800	1.0110	1,054.5900	1.0546	4.314	0	0	388
2022/11/11	R035	04/05/2023	11.22	Put	Bond Future	3,968.5200	3.9685	3,860.9200	3.8609	(2.711)	0	0	0
2022/11/11	R035	04/05/2023	12.46	Call	Bond Future	7,615.5900	7.6156	7,752.2600	7.7523	1.795	0	0	0
2022/11/11	R035	04/05/2023	12.46	Put	Bond Future	1,566.6100	1.5666	1,510.5700	1.5106	(3.577)	0	0	388
2022/11/11	R035	04/05/2023	13.18	Call	Bond Future	10,509.7900	10.5098	10,666.2400	10.6662	1.489	0	0	0
2022/11/11	R035	04/05/2023	13.18	Put	Bond Future	899.6800	0.8997	863.4200	0.8634	(4.030)	0	0	491
2022/11/11	R035	04/05/2023	11.17	Call	Bond Future	3,146.1900	3.1462	3,228.8700	3.2289	2.628	0	0	491
2022/11/11	R035	04/05/2023	11.20	Call	Bond Future	3,230.7600	3.2308	3,314.9000	3.3149	2.604	0	0	0
2022/11/11	R035	04/05/2023	11.21	Call	Bond Future	3,259.0300	3.2590	3,343.6600	3.3437	2.597	0	0	0
2022/11/11	R035	04/05/2023	10.60	Call	Bond Future	1,784.4100	1.7844	1,839.7100	1.8397	3.099	0	0	388
2022/11/11	R035	04/05/2023	10.60	Put	Bond Future	6,141.1700	6.1412	6,003.7600	6.0038	(2.238)	0	0	0
2022/11/11	R035	04/05/2023			Bond Future	11.3390	85.8363	11.3052	86.0291	(0.298)	0.0000	0.0000	0
2022/11/11	R035	04/05/2023	11.22	Call	Bond Future	3,287.6700	3.2877	3,372.7800	3.3728	2.589	0	0	0
2022/11/11	R035	04/05/2023	11.17	Put	Bond Future	4,115.4300	4.1154	4,005.4000	4.0054	(2.674)	0	0	0
2022/11/11	R035	04/05/2023	11.20	Put	Bond Future	4,026.8000	4.0268	3,918.2300	3.9182	(2.696)	0	0	0
2022/11/11	R035	04/05/2023	11.21	Put	Bond Future	3,997.4500	3.9975	3,889.3700	3.8894	(2.704)	0	0	0
2022/11/11	R035	04/05/2023	9.85	Call	Bond Future	745.2900	0.7453	772.1700	0.7722	3.607	0	0	388
2022/11/11	R035	04/05/2023	9.85	Put	Bond Future	9,853.4700	9.8535	9,687.6400	9.6876	(1.683)	0	0	0
2022/11/11	R035	04/05/2023	10.42	Call	Bond Future	1,461.9400	1.4619	1,509.3100	1.5093	3.240	0	0	491
2022/11/11	R035	04/05/2023	10.42	Put	Bond Future	6,927.7100	6.9277	6,782.3700	6.7824	(2.098)	0	0	0
2022/11/11	R035	03/08/2023	12.00	Call	Bond Future	5,937.3700	5.9374	6,054.5200	6.0545	1.973	0	0	0
2022/11/11	R035	03/08/2023	12.00	Put	Bond Future	2,970.1400	2.9701	2,890.8600	2.8909	(2.669)	0	0	0
2022/11/11	R035	03/08/2023			Bond Future	11.4544	87.5623	11.4192	87.7587	(0.307)	0.0000	0.0000	0
2022/11/11	R035	03/08/2023	11.98	Call	Bond Future	5,869.0700	5.8691	5,985.4900	5.9855	1.984	0	0	0
2022/11/11	R035	03/08/2023	11.98	Put	Bond Future	3,007.9500	3.0080	2,927.9400	2.9279	(2.660)	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
2022/11/11	R035	03/08/2023	11.99	Call	Bond Future	5,903.0500	5.9030	6,019.8400	6.0198	1.978	0	0	0
2022/11/11	R035	03/08/2023	11.99	Put	Bond Future	2,988.8500	2.9888	2,909.2100	2.9092	(2.665)	0	0	0
2022/11/11	R035	02/11/2023	11.41	Call	Bond Future	3,683.7300	3.6837	3,776.7700	3.7768	2.526	0	0	0
2022/11/11	R035	02/11/2023	11.41	Put	Bond Future	4,593.7100	4.5937	4,486.3200	4.4863	(2.338)	0	0	0
2022/11/11	R035	02/11/2023	11.42	Call	Bond Future	3,710.9400	3.7109	3,804.4100	3.8044	2.519	0	0	0
2022/11/11	R035	02/11/2023	11.42	Put	Bond Future	4,565.4100	4.5654	4,458.4500	4.4585	(2.343)	0	0	0
2022/11/11	R035	02/11/2023			Bond Future	11.5751	84.8431	11.5385	85.0435	(0.316)	0.0000	0.0000	0
2022/11/11	R035	02/11/2023	11.43	Call	Bond Future	3,738.2500	3.7382	3,832.1600	3.8322	2.512	0	0	0
2022/11/11	R035	02/11/2023	11.43	Put	Bond Future	4,537.2500	4.5373	4,430.7300	4.4307	(2.348)	0	0	0
2022/11/11	R035	01/02/2024	12.18	Put	Bond Future	3,578.9000	3.5789	3,493.9700	3.4940	(2.373)	0	0	0
2022/11/11	R035	01/02/2024	12.19	Call	Bond Future	5,967.3600	5.9674	6,087.3800	6.0874	2.011	0	0	0
2022/11/11	R035	01/02/2024	12.19	Put	Bond Future	3,559.6900	3.5597	3,475.1100	3.4751	(2.376)	0	0	0
2022/11/11	R035	01/02/2024			Bond Future	11.7300	86.4436	11.6918	86.6482	(0.326)	0.0000	0.0000	0
2022/11/11	R035	01/02/2024	12.18	Call	Bond Future	5,935.2800	5.9353	6,054.9500	6.0550	2.016	0	0	0
2022/11/11	R035	01/02/2024	12.20	Call	Bond Future	5,999.1200	5.9991	6,119.4800	6.1195	2.006	0	0	0
2022/11/11	R035	01/02/2024	12.20	Put	Bond Future	3,540.2200	3.5402	3,455.9800	3.4560	(2.380)	0	0	0
2022/11/11	R186	02/02/2023	8.32	Call	Bond Future	570.6500	0.5706	587.0000	0.5870	2.865	0	0	0
2022/11/11	R186	02/02/2023	8.32	Put	Bond Future	2,261.1200	2.2611	2,201.9900	2.2020	(2.615)	0	0	0
2022/11/11	R186	02/02/2023	8.33	Call	Bond Future	580.3000	0.5803	596.9000	0.5969	2.861	0	0	0
2022/11/11	R186	02/02/2023	8.33	Put	Bond Future	2,236.8300	2.2368	2,177.9500	2.1779	(2.632)	0	0	0
2022/11/11	R186	02/02/2023			Bond Future	8.8229	106.7595	8.8003	106.8350	(0.257)	0.0000	0.0000	77,817
2022/11/11	R186	02/02/2023	8.34	Call	Bond Future	590.2500	0.5902	607.1100	0.6071	2.856	0	0	0
2022/11/11	R186	02/02/2023	8.34	Put	Bond Future	2,212.8500	2.2128	2,154.2300	2.1542	(2.649)	0	0	0
2022/11/11	R186	04/05/2023	8.83	Put	Bond Future	1,675.9300	1.6759	1,632.9000	1.6329	(2.568)	0	0	0
2022/11/11	R186	04/05/2023	8.84	Call	Bond Future	1,523.2200	1.5232	1,556.5100	1.5565	2.186	0	0	0
2022/11/11	R186	04/05/2023			Bond Future	8.8839	108.8979	8.8596	108.9740	(0.273)	0.0000	0.0000	12,188
2022/11/11	R186	04/05/2023	8.82	Call	Bond Future	1,490.9500	1.4909	1,523.7700	1.5238	2.201	0	0	0
2022/11/11	R186	04/05/2023	8.82	Put	Bond Future	1,691.2300	1.6912	1,647.9700	1.6480	(2.558)	0	0	0
2022/11/11	R186	04/05/2023	8.83	Call	Bond Future	1,507.0400	1.5070	1,540.0900	1.5401	2.193	0	0	0
2022/11/11	R186	04/05/2023	8.84	Put	Bond Future	1,660.7400	1.6607	1,617.9500	1.6179	(2.577)	0	0	0
2022/11/11	R186	03/08/2023	9.73	Put	Bond Future	1,081.2200	1.0812	1,053.3600	1.0534	(2.577)	0	0	0
2022/11/11	R186	03/08/2023	9.74	Call	Bond Future	3,363.2200	3.3632	3,412.9900	3.4130	1.480	0	0	0
2022/11/11	R186	03/08/2023	9.74	Put	Bond Future	1,073.2700	1.0733	1,045.5700	1.0456	(2.581)	0	0	0
2022/11/11	R186	03/08/2023			Bond Future	8.9489	105.7819	8.9225	105.8594	(0.295)	0.0000	0.0000	0
2022/11/11	R186	03/08/2023	9.73	Call	Bond Future	3,342.6200	3.3426	3,392.2300	3.3922	1.484	0	0	0
2022/11/11	R186	03/08/2023	9.75	Call	Bond Future	3,384.1900	3.3842	3,434.1000	3.4341	1.475	0	0	0
2022/11/11	R186	03/08/2023	9.75	Put	Bond Future	1,065.7000	1.0657	1,038.1400	1.0381	(2.586)	0	0	0
2022/11/11	R186	02/11/2023	9.40	Call	Bond Future	2,545.8500	2.5459	2,590.2900	2.5903	1.746	0	0	0
2022/11/11	R186	02/11/2023	9.40	Put	Bond Future	1,488.2700	1.4883	1,453.7200	1.4537	(2.321)	0	0	0
2022/11/11	R186	02/11/2023	9.15	Call	Bond Future	2,117.8600	2.1179	2,158.1100	2.1581	1.901	0	0	1,715
2022/11/11	R186	02/11/2023			Bond Future	9.0111	107.9394	8.9822	108.0183	(0.320)	0.0000	0.0000	0
2022/11/11	R186	02/11/2023	10.42	Call	Bond Future	4,561.3700	4.5614	4,619.4100	4.6194	1.272	0	0	0
2022/11/11	R186	02/11/2023	10.42	Put	Bond Future	793.8000	0.7938	772.8500	0.7728	(2.639)	0	0	1,715
2022/11/11	R186	02/11/2023	9.15	Put	Bond Future	1,738.5200	1.7385	1,699.7800	1.6998	(2.228)	0	0	0
2022/11/11	R186	02/11/2023	9.38	Call	Bond Future	2,510.2800	2.5103	2,554.4000	2.5544	1.758	0	0	0
2022/11/11	R186	02/11/2023	9.38	Put	Bond Future	1,506.7500	1.5068	1,471.8800	1.4719	(2.314)	0	0	0
2022/11/11	R186	02/11/2023	9.39	Call	Bond Future	2,527.8400	2.5278	2,572.1200	2.5721	1.752	0	0	0

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2022/11/11	R186	02/11/2023	9.39	Put	Bond Future	1,497.2800	1.4973	1,462.5700	1.4626	(2.318)	0	0	0
2022/11/11	R186	01/02/2024	9.51	Call	Bond Future	2,543.9900	2.5440	2,588.9000	2.5889	1.765	0	0	0
2022/11/11	R186	01/02/2024	9.52	Put	Bond Future	1,624.2900	1.6243	1,588.4300	1.5884	(2.208)	0	0	0
2022/11/11	R186	01/02/2024	9.50	Call	Bond Future	2,527.7200	2.5277	2,572.4800	2.5725	1.771	0	0	0
2022/11/11	R186	01/02/2024			Bond Future	9.1480	104.6739	9.1160	104.7548	(0.349)	0.0000	0.0000	0
2022/11/11	R186	01/02/2024	9.51	Put	Bond Future	1,633.0000	1.6330	1,596.9900	1.5970	(2.205)	0	0	0
2022/11/11	R186	01/02/2024	9.52	Call	Bond Future	2,560.3000	2.5603	2,605.3600	2.6054	1.760	0	0	0
2022/11/11	R186	01/02/2024	9.50	Put	Bond Future	1,641.7600	1.6418	1,605.6000	1.6056	(2.203)	0	0	0
2022/11/11	R197	02/02/2023			Bond Future	329.6802	329.6802	330.1765	330.1765	0.151	0.0000	0.0000	977
2022/11/11	R197	04/05/2023			Bond Future	336.3597	336.3597	336.8633	336.8633	0.150	0.0000	0.0000	0
2022/11/11	R197	03/08/2023			Bond Future	334.1061	334.1061	334.6250	334.6250	0.155	0.0000	0.0000	0
2022/11/11	R197	02/11/2023			Bond Future	340.9930	340.9930	341.5225	341.5225	0.155	0.0000	0.0000	0
2022/11/11	R202	02/02/2023			Bond Future	252.1824	252.1824	250.0290	250.0290	(0.854)	0.0000	0.0000	5,970
2022/11/11	R202	04/05/2023			Bond Future	257.2915	257.2915	255.0925	255.0925	(0.855)	0.0000	0.0000	0
2022/11/11	R202	03/08/2023			Bond Future	257.6929	257.6929	255.4520	255.4520	(0.870)	0.0000	0.0000	0
2022/11/11	R202	02/11/2023			Bond Future	263.0046	263.0046	260.7174	260.7174	(0.870)	0.0000	0.0000	0
2022/11/11	R202	01/02/2024			Bond Future	263.0730	263.0730	260.7533	260.7533	(0.882)	0.0000	0.0000	0
2022/11/11	R209	02/02/2023	10.78	Call	Bond Future	1,126.1300	1.1261	1,181.3800	1.1814	4.906	0	0	0
2022/11/11	R209	02/02/2023	10.79	Call	Bond Future	1,144.4900	1.1445	1,200.4200	1.2004	4.887	0	0	0
2022/11/11	R209	02/02/2023	10.80	Put	Bond Future	3,384.5400	3.3845	3,249.8300	3.2498	(3.980)	0	0	0
2022/11/11	R209	02/02/2023			Bond Future	11.2262	68.4374	11.1887	68.6287	(0.334)	0.0000	0.0000	24,708
2022/11/11	R209	02/02/2023	10.78	Put	Bond Future	3,454.4300	3.4544	3,318.3500	3.3183	(3.939)	0	0	0
2022/11/11	R209	02/02/2023	10.79	Put	Bond Future	3,419.3600	3.4194	3,283.9600	3.2840	(3.960)	0	0	0
2022/11/11	R209	02/02/2023	10.80	Call	Bond Future	1,163.0300	1.1630	1,219.6500	1.2197	4.868	0	0	0
2022/11/11	R209	04/05/2023	11.10	Call	Bond Future	2,619.4000	2.6194	2,701.9600	2.7020	3.152	0	0	0
2022/11/11	R209	04/05/2023	11.10	Put	Bond Future	3,773.8700	3.7739	3,661.8300	3.6618	(2.969)	0	0	0
2022/11/11	R209	04/05/2023	10.00	Call	Bond Future	800.4000	0.8004	833.8100	0.8338	4.174	0	0	1,000
2022/11/11	R209	04/05/2023	10.00	Put	Bond Future	7,954.8300	7.9548	7,793.6400	7.7936	(2.026)	0	0	0
2022/11/11	R209	04/05/2023	11.09	Call	Bond Future	2,595.5300	2.5955	2,677.5900	2.6776	3.162	0	0	0
2022/11/11	R209	04/05/2023	11.09	Put	Bond Future	3,801.4300	3.8014	3,688.8900	3.6889	(2.960)	0	0	0
2022/11/11	R209	04/05/2023			Bond Future	11.3273	66.6556	11.2886	66.8502	(0.342)	0.0000	0.0000	2,510
2022/11/11	R209	04/05/2023	11.11	Call	Bond Future	2,643.3600	2.6434	2,726.4200	2.7264	3.142	0	0	0
2022/11/11	R209	04/05/2023	11.11	Put	Bond Future	3,746.4700	3.7465	3,634.9300	3.6349	(2.977)	0	0	0
2022/11/11	R209	04/05/2023	12.50	Call	Bond Future	6,841.7600	6.8418	6,983.4000	6.9834	2.070	0	0	0
2022/11/11	R209	04/05/2023	12.50	Put	Bond Future	1,308.3400	1.3083	1,255.3800	1.2554	(4.048)	0	0	8,500
2022/11/11	R209	04/05/2023	11.00	Call	Bond Future	2,385.3500	2.3853	2,462.9200	2.4629	3.252	0	0	0
2022/11/11	R209	04/05/2023	11.00	Put	Bond Future	4,056.5300	4.0565	3,939.5000	3.9395	(2.885)	0	0	6,250
2022/11/11	R209	03/08/2023	11.93	Call	Bond Future	5,079.7500	5.0798	5,198.3000	5.1983	2.334	0	0	0
2022/11/11	R209	03/08/2023	11.94	Call	Bond Future	5,109.5300	5.1095	5,228.4500	5.2285	2.327	0	0	0
2022/11/11	R209	03/08/2023	11.95	Put	Bond Future	2,639.0600	2.6391	2,559.9300	2.5599	(2.998)	0	0	0
2022/11/11	R209	03/08/2023			Bond Future	11.4302	67.9959	11.3901	68.1944	(0.351)	0.0000	0.0000	0
2022/11/11	R209	03/08/2023	11.93	Put	Bond Future	2,673.1600	2.6732	2,593.2900	2.5933	(2.988)	0	0	0
2022/11/11	R209	03/08/2023	11.94	Put	Bond Future	2,656.0500	2.6561	2,576.5500	2.5765	(2.993)	0	0	0
2022/11/11	R209	03/08/2023	11.95	Call	Bond Future	5,139.3700	5.1394	5,258.6600	5.2587	2.321	0	0	0
2022/11/11	R209	02/11/2023	11.33	Call	Bond Future	3,164.5600	3.1646	3,258.2500	3.2582	2.961	0	0	0

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2022/11/11	R209	02/11/2023	11.33	Put	Bond Future	4,168.9300	4.1689	4,060.1900	4.0602	(2.608)	0	0	0
2022/11/11	R209	02/11/2023	11.34	Call	Bond Future	3,188.2800	3.1883	3,282.4100	3.2824	2.952	0	0	0
2022/11/11	R209	02/11/2023	11.34	Put	Bond Future	4,142.9800	4.1430	4,034.6800	4.0347	(2.614)	0	0	0
2022/11/11	R209	02/11/2023			Bond Future	11.5342	66.2310	11.4927	66.4335	(0.360)	0.0000	0.0000	0
2022/11/11	R209	02/11/2023	11.35	Call	Bond Future	3,212.0900	3.2121	3,306.6600	3.3067	2.944	0	0	0
2022/11/11	R209	02/11/2023	11.35	Put	Bond Future	4,117.1700	4.1172	4,009.3100	4.0093	(2.620)	0	0	0
2022/11/11	R209	01/02/2024	12.13	Put	Bond Future	3,109.7400	3.1097	3,026.2700	3.0263	(2.684)	0	0	0
2022/11/11	R209	01/02/2024	12.14	Call	Bond Future	5,315.1100	5.3151	5,438.5200	5.4385	2.322	0	0	0
2022/11/11	R209	01/02/2024	12.14	Put	Bond Future	3,092.2800	3.0923	3,009.1500	3.0092	(2.688)	0	0	0
2022/11/11	R209	01/02/2024			Bond Future	11.6638	67.4802	11.6207	67.6868	(0.370)	0.0000	0.0000	0
2022/11/11	R209	01/02/2024	12.12	Call	Bond Future	5,258.6400	5.2586	5,381.3500	5.3813	2.333	0	0	0
2022/11/11	R209	01/02/2024	12.12	Put	Bond Future	3,127.0300	3.1270	3,043.2000	3.0432	(2.681)	0	0	0
2022/11/11	R209	01/02/2024	12.13	Call	Bond Future	5,286.9900	5.2870	5,410.0600	5.4101	2.328	0	0	0
2022/11/11	R210	02/02/2023			Bond Future	231.1069	231.1069	229.9551	229.9551	(0.498)	0.0000	0.0000	572
2022/11/11	R210	04/05/2023			Bond Future	232.7074	232.7074	231.5311	231.5311	(0.505)	0.0000	0.0000	0
2022/11/11	R210	03/08/2023			Bond Future	237.4389	237.4389	236.2385	236.2385	(0.506)	0.0000	0.0000	0
2022/11/11	R210	02/11/2023			Bond Future	239.1601	239.1601	237.9396	237.9396	(0.510)	0.0000	0.0000	0
2022/11/11	R210	01/02/2024			Bond Future	243.7361	243.7361	242.4931	242.4931	(0.510)	0.0000	0.0000	0
2022/11/11	R213	02/02/2023	10.01	Call	Bond Future	546.0800	0.5461	618.0200	0.6180	13.174	0	0	0
2022/11/11	R213	02/02/2023	10.43	Put	Bond Future	2,692.6100	2.6926	2,473.1200	2.4731	(8.152)	0	0	0
2022/11/11	R213	02/02/2023	12.20	Call	Bond Future	6,557.8900	6.5579	6,860.7900	6.8608	4.619	0	0	0
2022/11/11	R213	02/02/2023	12.20	Put	Bond Future	288.0800	0.2881	247.5100	0.2475	(14.083)	0	0	912
2022/11/11	R213	02/02/2023	10.22	Put	Bond Future	3,353.8100	3.3538	3,106.9600	3.1070	(7.360)	0	0	0
2022/11/11	R213	02/02/2023	10.23	Call	Bond Future	822.0900	0.8221	919.9700	0.9200	11.906	0	0	0
2022/11/11	R213	02/02/2023	10.35	Call	Bond Future	1,006.4800	1.0065	1,119.8000	1.1198	11.259	0	0	0
2022/11/11	R213	02/02/2023	10.35	Put	Bond Future	2,933.7200	2.9337	2,703.5700	2.7036	(7.845)	0	0	476
2022/11/11	R213	02/02/2023			Bond Future	10.7630	83.1441	10.6885	83.4875	(0.692)	0.0000	0.0000	33,045
2022/11/11	R213	02/02/2023	9.16	Call	Bond Future	98.0700	0.0981	114.2700	0.1143	16.519	0	0	476
2022/11/11	R213	02/02/2023	9.16	Put	Bond Future	7,917.4600	7.9175	7,590.1900	7.5902	(4.134)	0	0	0
2022/11/11	R213	02/02/2023	10.01	Put	Bond Future	4,104.3100	4.1043	3,832.7800	3.8328	(6.616)	0	0	476
2022/11/11	R213	02/02/2023	10.21	Call	Bond Future	793.7600	0.7938	889.1400	0.8891	12.016	0	0	0
2022/11/11	R213	02/02/2023	10.21	Put	Bond Future	3,387.6500	3.3876	3,139.5600	3.1396	(7.323)	0	0	0
2022/11/11	R213	02/02/2023	10.43	Call	Bond Future	1,143.2500	1.1433	1,267.2300	1.2672	10.845	0	0	912
2022/11/11	R213	02/02/2023	10.22	Call	Bond Future	807.7700	0.8078	904.3900	0.9044	11.961	0	0	0
2022/11/11	R213	02/02/2023	10.23	Put	Bond Future	3,320.3200	3.3203	3,074.7300	3.0747	(7.397)	0	0	0
2022/11/11	R213	04/05/2023	10.75	Call	Bond Future	2,472.3400	2.4723	2,637.2500	2.6373	6.670	0	0	0
2022/11/11	R213	04/05/2023	10.75	Put	Bond Future	3,040.6800	3.0407	2,855.9200	2.8559	(6.076)	0	0	0
2022/11/11	R213	04/05/2023			Bond Future	10.8761	81.2562	10.7984	81.6058	(0.715)	0.0000	0.0000	0
2022/11/11	R213	04/05/2023	10.74	Call	Bond Future	2,451.1000	2.4511	2,615.0900	2.6151	6.690	0	0	0
2022/11/11	R213	04/05/2023	10.74	Put	Bond Future	3,064.7300	3.0647	2,879.0500	2.8790	(6.059)	0	0	0
2022/11/11	R213	04/05/2023	10.73	Call	Bond Future	2,429.7500	2.4297	2,592.8300	2.5928	6.712	0	0	0
2022/11/11	R213	04/05/2023	10.73	Put	Bond Future	3,088.6900	3.0887	2,902.1000	2.9021	(6.041)	0	0	0
2022/11/11	R213	03/08/2023	11.62	Put	Bond Future	2,121.1600	2.1212	1,992.0100	1.9920	(6.089)	0	0	0
2022/11/11	R213	03/08/2023	11.63	Call	Bond Future	4,823.9000	4.8239	5,051.9900	5.0520	4.728	0	0	0
2022/11/11	R213	03/08/2023			Bond Future	10.9951	82.8899	10.9138	83.2465	(0.740)	0.0000	0.0000	0
2022/11/11	R213	03/08/2023	11.62	Call	Bond Future	4,795.7900	4.7958	5,023.2300	5.0232	4.742	0	0	0

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2022/11/11	R213	03/08/2023	11.63	Put	Bond Future	2,107.4100	2.1074	1,978.9100	1.9789	(6.098)	0	0	0
2022/11/11	R213	03/08/2023	11.61	Call	Bond Future	4,767.7200	4.7677	4,994.5000	4.9945	4.757	0	0	0
2022/11/11	R213	03/08/2023	11.61	Put	Bond Future	2,134.9900	2.1350	2,005.1800	2.0052	(6.080)	0	0	0
2022/11/11	R213	02/11/2023	11.13	Call	Bond Future	3,021.7800	3.0218	3,210.3800	3.2104	6.241	0	0	0
2022/11/11	R213	02/11/2023	11.13	Put	Bond Future	2,987.5800	2.9876	2,812.3300	2.8123	(5.866)	0	0	0
2022/11/11	R213	02/11/2023			Bond Future	11.1220	81.0271	11.0368	81.3909	(0.766)	0.0000	0.0000	0
2022/11/11	R213	02/11/2023	11.12	Call	Bond Future	2,998.6900	2.9987	3,186.4800	3.1865	6.262	0	0	0
2022/11/11	R213	02/11/2023	11.12	Put	Bond Future	3,007.0800	3.0071	2,831.0200	2.8310	(5.855)	0	0	0
2022/11/11	R213	02/11/2023	11.11	Call	Bond Future	2,976.0000	2.9760	3,162.9700	3.1630	6.283	0	0	0
2022/11/11	R213	02/11/2023	11.11	Put	Bond Future	3,027.0100	3.0270	2,850.1300	2.8501	(5.843)	0	0	0
2022/11/11	R213	01/02/2024	11.71	Call	Bond Future	4,457.4600	4.4575	4,678.2100	4.6782	4.952	0	0	0
2022/11/11	R213	01/02/2024	11.71	Put	Bond Future	2,752.0700	2.7521	2,601.7700	2.6018	(5.461)	0	0	0
2022/11/11	R213	01/02/2024	11.70	Call	Bond Future	4,431.9900	4.4320	4,652.1000	4.6521	4.966	0	0	0
2022/11/11	R213	01/02/2024	11.70	Put	Bond Future	2,766.8300	2.7668	2,615.8900	2.6159	(5.455)	0	0	0
2022/11/11	R213	01/02/2024			Bond Future	11.2917	82.5567	11.2022	82.9278	(0.793)	0.0000	0.0000	0
2022/11/11	R213	01/02/2024	11.72	Call	Bond Future	4,482.6300	4.4826	4,704.0100	4.7040	4.939	0	0	0
2022/11/11	R213	01/02/2024	11.72	Put	Bond Future	2,737.0400	2.7370	2,587.3700	2.5874	(5.468)	0	0	0
2022/11/11	R214	02/02/2023	11.07	Call	Bond Future	1,675.8900	1.6759	1,701.9200	1.7019	1.553	0	0	0
2022/11/11	R214	02/02/2023	11.07	Put	Bond Future	2,909.1500	2.9092	2,844.7500	2.8448	(2.214)	0	0	0
2022/11/11	R214	02/02/2023	11.08	Call	Bond Future	1,700.2700	1.7003	1,726.6300	1.7266	1.550	0	0	0
2022/11/11	R214	02/02/2023	11.08	Put	Bond Future	2,878.0100	2.8780	2,813.9400	2.8139	(2.226)	0	0	0
2022/11/11	R214	02/02/2023	11.10	Call	Bond Future	1,749.3600	1.7494	1,776.3700	1.7764	1.544	0	0	0
2022/11/11	R214	02/02/2023			Bond Future	11.2953	66.2469	11.2785	66.3373	(0.148)	0.0000	0.0000	71,200
2022/11/11	R214	02/02/2023	10.30	Call	Bond Future	0.0000	0.0000	436.5300	0.4365	100.000	0	0	3,550
2022/11/11	R214	02/02/2023	10.30	Put	Bond Future	0.0000	0.0000	6,086.1500	6.0862	100.000	0	0	0
2022/11/11	R214	02/02/2023	11.00	Call	Bond Future	0.0000	0.0000	1,535.0400	1.5350	100.000	0	0	3,550
2022/11/11	R214	02/02/2023	11.00	Put	Bond Future	0.0000	0.0000	3,068.6400	3.0686	100.000	0	0	0
2022/11/11	R214	02/02/2023	11.80	Call	Bond Future	3,888.4400	3.8884	3,938.4800	3.9385	1.287	0	0	0
2022/11/11	R214	02/02/2023	11.80	Put	Bond Future	1,255.2600	1.2553	1,214.8700	1.2149	(3.218)	0	0	0
2022/11/11	R214	02/02/2023	11.09	Call	Bond Future	1,724.7200	1.7247	1,751.4100	1.7514	1.547	0	0	0
2022/11/11	R214	02/02/2023	11.09	Put	Bond Future	2,847.0000	2.8470	2,783.2600	2.7833	(2.239)	0	0	0
2022/11/11	R214	02/02/2023	11.10	Put	Bond Future	2,816.2600	2.8163	2,752.8400	2.7528	(2.252)	0	0	0
2022/11/11	R214	04/05/2023	11.36	Call	Bond Future	3,256.1300	3.2561	3,294.4600	3.2945	1.177	0	0	0
2022/11/11	R214	04/05/2023	11.36	Put	Bond Future	3,394.4200	3.3944	3,341.0200	3.3410	(1.573)	0	0	0
2022/11/11	R214	04/05/2023	11.37	Call	Bond Future	3,283.6500	3.2837	3,322.2000	3.3222	1.174	0	0	0
2022/11/11	R214	04/05/2023	11.37	Put	Bond Future	3,368.5500	3.3686	3,315.3700	3.3154	(1.579)	0	0	0
2022/11/11	R214	04/05/2023			Bond Future	11.3859	64.2745	11.3687	64.3663	(0.151)	0.0000	0.0000	0
2022/11/11	R214	04/05/2023	11.38	Call	Bond Future	3,311.4400	3.3114	3,350.2300	3.3502	1.171	0	0	0
2022/11/11	R214	04/05/2023	11.38	Put	Bond Future	3,343.0200	3.3430	3,290.0800	3.2901	(1.584)	0	0	0
2022/11/11	R214	03/08/2023	12.14	Call	Bond Future	5,895.9400	5.8959	5,950.6000	5.9506	0.927	0	0	0
2022/11/11	R214	03/08/2023	12.14	Put	Bond Future	2,567.3000	2.5673	2,528.4400	2.5284	(1.514)	0	0	0
2022/11/11	R214	03/08/2023	12.15	Call	Bond Future	5,927.7600	5.9278	5,982.5900	5.9826	0.925	0	0	0
2022/11/11	R214	03/08/2023	12.15	Put	Bond Future	2,550.8900	2.5509	2,512.2000	2.5122	(1.517)	0	0	0
2022/11/11	R214	03/08/2023			Bond Future	11.4790	65.5669	11.4612	65.6604	(0.155)	0.0000	0.0000	0
2022/11/11	R214	03/08/2023	12.16	Call	Bond Future	5,959.8300	5.9598	6,014.8200	6.0148	0.923	0	0	0
2022/11/11	R214	03/08/2023	12.16	Put	Bond Future	2,534.8000	2.5348	2,496.2700	2.4963	(1.520)	0	0	0
2022/11/11	R214	02/11/2023	11.45	Put	Bond Future	4,454.3100	4.4543	4,401.7200	4.4017	(1.181)	0	0	0

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2022/11/11	R214	02/11/2023	11.46	Call	Bond Future	3,826.5200	3.8265	3,869.4800	3.8695	1.123	0	0	0
2022/11/11	R214	02/11/2023	11.46	Put	Bond Future	4,427.7800	4.4278	4,375.3900	4.3754	(1.183)	0	0	0
2022/11/11	R214	02/11/2023			Bond Future	11.5751	63.6047	11.5567	63.7000	(0.159)	0.0000	0.0000	0
2022/11/11	R214	02/11/2023	11.47	Call	Bond Future	3,852.4700	3.8525	3,895.6200	3.8956	1.120	0	0	0
2022/11/11	R214	02/11/2023	11.47	Put	Bond Future	4,401.1400	4.4011	4,348.9400	4.3489	(1.186)	0	0	0
2022/11/11	R214	02/11/2023	11.45	Call	Bond Future	3,800.4000	3.8004	3,843.1600	3.8432	1.125	0	0	0
2022/11/11	R214	01/02/2024	12.16	Call	Bond Future	5,749.4600	5.7495	5,804.5600	5.8046	0.958	0	0	0
2022/11/11	R214	01/02/2024	12.16	Put	Bond Future	3,455.3500	3.4554	3,413.0600	3.4131	(1.224)	0	0	0
2022/11/11	R214	01/02/2024			Bond Future	11.6967	64.8047	11.6777	64.9020	(0.163)	0.0000	0.0000	0
2022/11/11	R214	01/02/2024	12.14	Call	Bond Future	5,690.5000	5.6905	5,745.2900	5.7453	0.963	0	0	0
2022/11/11	R214	01/02/2024	12.14	Put	Bond Future	3,492.7000	3.4927	3,450.1000	3.4501	(1.220)	0	0	0
2022/11/11	R214	01/02/2024	12.15	Call	Bond Future	5,719.9600	5.7200	5,774.9000	5.7749	0.960	0	0	0
2022/11/11	R214	01/02/2024	12.15	Put	Bond Future	3,473.9800	3.4740	3,431.5300	3.4315	(1.222)	0	0	0
2022/11/11	R248	02/02/2023	11.00	Call	Bond Future	1,916.7900	1.9168	1,932.6100	1.9326	0.825	0	0	0
2022/11/11	R248	02/02/2023	11.00	Put	Bond Future	3,886.3400	3.8863	3,823.9200	3.8239	(1.606)	0	0	0
2022/11/11	R248	02/02/2023	11.70	Call	Bond Future	4,477.3700	4.4774	4,513.1900	4.5132	0.800	0	0	0
2022/11/11	R248	02/02/2023	11.70	Put	Bond Future	1,748.7500	1.7488	1,706.3300	1.7063	(2.426)	0	0	0
2022/11/11	R248	02/02/2023	11.08	Call	Bond Future	2,156.8000	2.1568	2,174.7400	2.1747	0.832	0	0	0
2022/11/11	R248	02/02/2023	11.08	Put	Bond Future	3,564.1400	3.5641	3,503.8400	3.5038	(1.692)	0	0	0
2022/11/11	R248	02/02/2023	11.10	Put	Bond Future	3,486.9100	3.4869	3,427.1500	3.4271	(1.714)	0	0	0
2022/11/11	R248	02/02/2023			Bond Future	11.2846	82.8291	11.2731	82.9073	(0.102)	0.0000	0.0000	250,478
2022/11/11	R248	02/02/2023	10.40	Call	Bond Future	658.2600	0.6583	662.2600	0.6623	0.608	0	0	3,820
2022/11/11	R248	02/02/2023	10.40	Put	Bond Future	7,070.3200	7.0703	6,996.0800	6.9961	(1.050)	0	0	0
2022/11/11	R248	02/02/2023	11.06	Call	Bond Future	2,095.3000	2.0953	2,112.7000	2.1127	0.830	0	0	0
2022/11/11	R248	02/02/2023	11.06	Put	Bond Future	3,642.5600	3.6426	3,581.7200	3.5817	(1.670)	0	0	0
2022/11/11	R248	02/02/2023	11.07	Call	Bond Future	2,125.8600	2.1259	2,143.5300	2.1435	0.831	0	0	0
2022/11/11	R248	02/02/2023	11.07	Put	Bond Future	3,603.1000	3.6031	3,542.5300	3.5425	(1.681)	0	0	0
2022/11/11	R248	02/02/2023	11.10	Call	Bond Future	2,219.0700	2.2191	2,237.5500	2.2375	0.833	0	0	3,820
2022/11/11	R248	04/05/2023	11.35	Call	Bond Future	4,067.4700	4.0675	4,096.7700	4.0968	0.720	0	0	0
2022/11/11	R248	04/05/2023	11.35	Put	Bond Future	4,249.0300	4.2490	4,199.2100	4.1992	(1.173)	0	0	0
2022/11/11	R248	04/05/2023			Bond Future	11.3771	80.0277	11.3653	80.1068	(0.104)	0.0000	0.0000	10,943
2022/11/11	R248	04/05/2023	11.33	Call	Bond Future	3,998.4600	3.9985	4,027.3600	4.0274	0.723	0	0	0
2022/11/11	R248	04/05/2023	11.33	Put	Bond Future	4,314.2900	4.3143	4,264.0700	4.2641	(1.164)	0	0	0
2022/11/11	R248	04/05/2023	11.34	Call	Bond Future	4,032.9000	4.0329	4,062.0000	4.0620	0.722	0	0	0
2022/11/11	R248	04/05/2023	11.34	Put	Bond Future	4,281.5500	4.2815	4,231.5300	4.2315	(1.168)	0	0	0
2022/11/11	R248	03/08/2023	12.11	Call	Bond Future	7,253.1200	7.2531	7,296.9400	7.2969	0.604	0	0	0
2022/11/11	R248	03/08/2023	12.11	Put	Bond Future	3,267.2100	3.2672	3,230.5000	3.2305	(1.124)	0	0	0
2022/11/11	R248	03/08/2023			Bond Future	11.4751	81.5994	11.4628	81.6799	(0.107)	0.0000	0.0000	0
2022/11/11	R248	03/08/2023	12.09	Call	Bond Future	7,174.5600	7.1746	7,218.0800	7.2181	0.607	0	0	0
2022/11/11	R248	03/08/2023	12.09	Put	Bond Future	3,308.6800	3.3087	3,271.6700	3.2717	(1.119)	0	0	0
2022/11/11	R248	03/08/2023	12.10	Call	Bond Future	7,213.6800	7.2137	7,257.3600	7.2574	0.606	0	0	0
2022/11/11	R248	03/08/2023	12.10	Put	Bond Future	3,287.7400	3.2877	3,250.8900	3.2509	(1.121)	0	0	0
2022/11/11	R248	02/11/2023	11.49	Put	Bond Future	5,165.9800	5.1660	5,119.3400	5.1193	(0.903)	0	0	0
2022/11/11	R248	02/11/2023	11.47	Call	Bond Future	4,596.4800	4.5965	4,631.6900	4.6317	0.766	0	0	0
2022/11/11	R248	02/11/2023	11.48	Call	Bond Future	4,629.4400	4.6294	4,664.8100	4.6648	0.764	0	0	0
2022/11/11	R248	02/11/2023			Bond Future	11.5673	78.8414	11.5546	78.9235	(0.110)	0.0000	0.0000	13,000
2022/11/11	R248	02/11/2023	11.49	Call	Bond Future	4,662.1800	4.6622	4,697.7300	4.6977	0.763	0	0	0

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2022/11/11	R248	02/11/2023	11.47	Put	Bond Future	5,231.5700	5.2316	5,184.5900	5.1846	(0.898)	0	0	0
2022/11/11	R248	02/11/2023	11.48	Put	Bond Future	5,198.8400	5.1988	5,152.0200	5.1520	(0.901)	0	0	0
2022/11/11	R248	01/02/2024	12.14	Call	Bond Future	7,020.5800	7.0206	7,066.3700	7.0664	0.652	0	0	0
2022/11/11	R248	01/02/2024	12.14	Put	Bond Future	4,198.9400	4.1989	4,160.6700	4.1607	(0.911)	0	0	0
2022/11/11	R248	01/02/2024	12.15	Call	Bond Future	7,057.2800	7.0573	7,103.2100	7.1032	0.651	0	0	0
2022/11/11	R248	01/02/2024	12.15	Put	Bond Future	4,176.0700	4.1761	4,137.9400	4.1379	(0.913)	0	0	0
2022/11/11	R248	01/02/2024			Bond Future	11.6820	80.3652	11.6688	80.4493	(0.113)	0.0000	0.0000	0
2022/11/11	R248	01/02/2024	12.16	Call	Bond Future	7,094.0200	7.0940	7,140.1000	7.1401	0.650	0	0	0
2022/11/11	R248	01/02/2024	12.16	Put	Bond Future	4,153.3200	4.1533	4,115.3400	4.1153	(0.914)	0	0	0

Total

1448337