



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/11/2022 TO 04/11/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	2025	03/11/2022		Bond Future	165.9812	165.9812	165.9812	165.9812	0.000	0.0000	0.0000	0
2022/11/04	2025	02/02/2023		Bond Future	166.9364	166.9364	166.8310	166.8310	(0.063)	0.0000	0.0000	6,088
2022/11/04	2025	04/05/2023		Bond Future	170.3614	170.3614	170.2375	170.2375	(0.073)	0.0000	0.0000	0
2022/11/04	2025	03/08/2023		Bond Future	172.2035	172.2035	171.9439	171.9439	(0.151)	0.0000	0.0000	0
2022/11/04	2025	02/11/2023		Bond Future	175.8484	175.8484	175.4670	175.4670	(0.217)	0.0000	0.0000	0
2022/11/04	2025	01/02/2024		Bond Future	175.8500	175.8500	160.2576	160.2576	(8.867)	0.0000	0.0000	0
2022/11/04	2029	03/11/2022		Bond Future	119.8964	119.8964	119.8964	119.8964	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
2022/11/04	2029	02/02/2023			Bond Future	122.5506		121.3329		(0.994)	0.0000	0.0000	1,392
2022/11/04	2029	04/05/2023			Bond Future	123.7707		122.5168		(1.013)	0.0000	0.0000	0
2022/11/04	2029	03/08/2023			Bond Future	126.3784		125.0020		(1.089)	0.0000	0.0000	0
2022/11/04	2029	02/11/2023			Bond Future	127.7225		126.2331		(1.166)	0.0000	0.0000	0
2022/11/04	2029	01/02/2024			Bond Future	127.7200		116.5414		(8.752)	0.0000	0.0000	0
2022/11/04	2030	03/11/2022			Bond Future	10.8200	88.2532	10.8200	88.2532	0.000	0.0000	0.0000	0
2022/11/04	2030	02/02/2023	8.81	Put	Bond Future	9,997.7800	9.9978	9,314.0000	9.3140	(6.839)	0	0	0
2022/11/04	2030	02/02/2023	9.04	Call	Bond Future	79.9500	0.0800	110.5200	0.1105	38.236	0	0	0
2022/11/04	2030	02/02/2023	9.04	Put	Bond Future	8,889.7400	8.8897	8,217.3700	8.2174	(7.563)	0	0	0
2022/11/04	2030	02/02/2023	9.08	Put	Bond Future	8,699.4200	8.6994	8,029.2500	8.0292	(7.704)	0	0	0
2022/11/04	2030	02/02/2023	11.16	Put	Bond Future	1,428.1400	1.4281	1,157.6500	1.1577	(18.940)	0	0	388
2022/11/04	2030	02/02/2023	11.35	Call	Bond Future	2,886.9500	2.8869	3,364.8000	3.3648	16.552	0	0	5,000
2022/11/04	2030	02/02/2023	11.35	Put	Bond Future	1,136.1700	1.1362	911.0800	0.9111	(19.811)	0	0	0
2022/11/04	2030	02/02/2023	9.99	Call	Bond Future	429.4800	0.4295	562.3000	0.5623	30.926	0	0	0
2022/11/04	2030	02/02/2023	10.00	Call	Bond Future	436.4000	0.4364	571.0000	0.5710	30.843	0	0	0
2022/11/04	2030	02/02/2023	10.01	Put	Bond Future	4,626.4700	4.6265	4,060.1900	4.0602	(12.240)	0	0	0
2022/11/04	2030	02/02/2023	9.80	Call	Bond Future	314.4100	0.3144	416.6600	0.4167	32.521	0	0	0
2022/11/04	2030	02/02/2023	9.94	Put	Bond Future	4,902.4500	4.9025	4,323.7200	4.3237	(11.805)	0	0	102
2022/11/04	2030	02/02/2023	9.20	Call	Bond Future	108.2600	0.1083	148.4600	0.1485	37.133	0	0	0
2022/11/04	2030	02/02/2023	9.20	Put	Bond Future	8,134.4200	8.1344	7,471.6800	7.4717	(8.147)	0	0	0
2022/11/04	2030	02/02/2023	9.66	Call	Bond Future	247.7800	0.2478	331.1900	0.3312	33.663	0	0	0
2022/11/04	2030	02/02/2023	9.66	Put	Bond Future	6,066.0300	6.0660	5,446.5000	5.4465	(10.213)	0	0	102
2022/11/04	2030	02/02/2023			Bond Future	10.9424	86.0433	10.7817	86.7462	(1.469)	0.0000	0.0000	90,976
2022/11/04	2030	02/02/2023	8.81	Call	Bond Future	47.0700	0.0471	66.2300	0.0662	40.705	0	0	102
2022/11/04	2030	02/02/2023	9.08	Call	Bond Future	86.3100	0.0863	119.0800	0.1191	37.968	0	0	388
2022/11/04	2030	02/02/2023	11.55	Call	Bond Future	3,479.8700	3.4799	3,999.5200	3.9995	14.933	0	0	5,000
2022/11/04	2030	02/02/2023	11.55	Put	Bond Future	886.6900	0.8867	703.4000	0.7034	(20.671)	0	0	0
2022/11/04	2030	02/02/2023	11.12	Call	Bond Future	2,265.9300	2.2659	2,687.9600	2.6880	18.625	0	0	0
2022/11/04	2030	02/02/2023	11.12	Put	Bond Future	1,497.3800	1.4974	1,216.4700	1.2165	(18.760)	0	0	0
2022/11/04	2030	02/02/2023	11.16	Call	Bond Future	2,368.5600	2.3686	2,801.0100	2.8010	18.258	0	0	0
2022/11/04	2030	02/02/2023	9.99	Put	Bond Future	4,704.0000	4.7040	4,133.8800	4.1339	(12.120)	0	0	0
2022/11/04	2030	02/02/2023	10.00	Put	Bond Future	4,664.6600	4.6647	4,096.3200	4.0963	(12.184)	0	0	0
2022/11/04	2030	02/02/2023	10.01	Call	Bond Future	444.4500	0.4445	581.1100	0.5811	30.748	0	0	0
2022/11/04	2030	02/02/2023	9.80	Put	Bond Future	5,473.7000	5.4737	4,873.0100	4.8730	(10.974)	0	0	0
2022/11/04	2030	02/02/2023	9.83	Call	Bond Future	330.6000	0.3306	437.3000	0.4373	32.275	0	0	388
2022/11/04	2030	02/02/2023	9.83	Put	Bond Future	5,349.4600	5.3495	4,753.2200	4.7532	(11.146)	0	0	0
2022/11/04	2030	02/02/2023	9.94	Call	Bond Future	396.1500	0.3962	520.3600	0.5204	31.354	0	0	0
2022/11/04	2030	02/02/2023	9.79	Call	Bond Future	309.1900	0.3092	410.0100	0.4100	32.608	0	0	0
2022/11/04	2030	02/02/2023	9.79	Put	Bond Future	5,515.3500	5.5153	4,913.2300	4.9132	(10.917)	0	0	0
2022/11/04	2030	04/05/2023	11.34	Call	Bond Future	3,203.4900	3.2035	3,649.9300	3.6499	13.936	0	0	0
2022/11/04	2030	04/05/2023	11.34	Put	Bond Future	2,119.2100	2.1192	1,857.2100	1.8572	(12.363)	0	0	150
2022/11/04	2030	04/05/2023	10.42	Call	Bond Future	1,352.0400	1.3520	1,626.8200	1.6268	20.323	0	0	479
2022/11/04	2030	04/05/2023	10.42	Put	Bond Future	4,202.0900	4.2021	3,768.4300	3.7684	(10.320)	0	0	0
2022/11/04	2030	04/05/2023	10.52	Call	Bond Future	1,501.9800	1.5020	1,795.7100	1.7957	19.556	0	0	0
2022/11/04	2030	04/05/2023	10.52	Put	Bond Future	3,913.3300	3.9133	3,498.6200	3.4986	(10.597)	0	0	0
2022/11/04	2030	04/05/2023	10.53	Call	Bond Future	1,518.2400	1.5182	1,813.9000	1.8139	19.474	0	0	0
2022/11/04	2030	04/05/2023	10.53	Put	Bond Future	3,885.8700	3.8859	3,473.0900	3.4731	(10.623)	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
2022/11/04	2030	04/05/2023	9.67	Call	Bond Future	584.6900	0.5847	737.5100	0.7375	26.137	0	0	479
2022/11/04	2030	04/05/2023	9.67	Put	Bond Future	6,814.2900	6.8143	6,258.6700	6.2587	(8.154)	0	0	0
2022/11/04	2030	04/05/2023	9.78	Call	Bond Future	660.3400	0.6603	827.6100	0.8276	25.331	0	0	388
2022/11/04	2030	04/05/2023	9.78	Put	Bond Future	6,384.2400	6.3842	5,843.0700	5.8431	(8.477)	0	0	0
2022/11/04	2030	04/05/2023	10.00	Call	Bond Future	836.2800	0.8363	1,035.4700	1.0355	23.819	0	0	1,080
2022/11/04	2030	04/05/2023	10.00	Put	Bond Future	5,559.2200	5.5592	5,049.9700	5.0500	(9.160)	0	0	0
2022/11/04	2030	04/05/2023	9.03	Call	Bond Future	275.9600	0.2760	361.3700	0.3614	30.950	0	0	388
2022/11/04	2030	04/05/2023	9.03	Put	Bond Future	9,518.5500	9.5186	8,895.5200	8.8955	(6.545)	0	0	0
2022/11/04	2030	04/05/2023	9.58	Put	Bond Future	7,174.4600	7.1745	6,607.4400	6.6074	(7.903)	0	0	0
2022/11/04	2030	04/05/2023			Bond Future	11.0811	87.7903	10.9142	88.4988	(1.506)	0.0000	0.0000	0
2022/11/04	2030	04/05/2023	12.57	Call	Bond Future	6,801.2900	6.8013	7,400.3600	7.4004	8.808	0	0	0
2022/11/04	2030	04/05/2023	12.57	Put	Bond Future	796.8800	0.7969	687.5100	0.6875	(13.725)	0	0	350
2022/11/04	2030	04/05/2023	11.62	Call	Bond Future	3,941.5200	3.9415	4,430.2700	4.4303	12.400	0	0	0
2022/11/04	2030	04/05/2023	11.62	Put	Bond Future	1,703.9700	1.7040	1,484.2800	1.4843	(12.893)	0	0	388
2022/11/04	2030	04/05/2023	12.04	Call	Bond Future	5,150.7800	5.1508	5,696.1500	5.6962	10.588	0	0	0
2022/11/04	2030	04/05/2023	12.04	Put	Bond Future	1,220.5100	1.2205	1,057.4400	1.0574	(13.361)	0	0	1,080
2022/11/04	2030	04/05/2023	12.50	Call	Bond Future	6,577.6200	6.5776	7,170.5400	7.1705	9.014	0	0	0
2022/11/04	2030	04/05/2023	12.50	Put	Bond Future	843.2700	0.8433	727.7500	0.7278	(13.699)	0	0	479
2022/11/04	2030	04/05/2023	10.54	Call	Bond Future	1,534.6100	1.5346	1,832.2000	1.8322	19.392	0	0	0
2022/11/04	2030	04/05/2023	10.54	Put	Bond Future	3,858.5500	3.8586	3,447.7000	3.4477	(10.648)	0	0	0
2022/11/04	2030	04/05/2023	10.65	Call	Bond Future	1,720.4400	1.7204	2,039.2400	2.0392	18.530	0	0	350
2022/11/04	2030	04/05/2023	10.65	Put	Bond Future	3,565.5800	3.5656	3,175.9400	3.1759	(10.928)	0	0	0
2022/11/04	2030	04/05/2023	9.58	Call	Bond Future	528.4800	0.5285	669.9000	0.6699	26.760	0	0	150
2022/11/04	2030	03/08/2023	12.89	Call	Bond Future	7,510.6400	7.5106	8,075.3900	8.0754	7.519	0	0	0
2022/11/04	2030	03/08/2023	12.89	Put	Bond Future	1,018.7000	1.0187	930.1700	0.9302	(8.690)	0	0	350
2022/11/04	2030	03/08/2023	11.34	Call	Bond Future	3,235.1200	3.2351	3,651.9600	3.6520	12.885	0	0	0
2022/11/04	2030	03/08/2023	11.34	Put	Bond Future	2,752.3900	2.7524	2,515.9500	2.5159	(8.590)	0	0	0
2022/11/04	2030	03/08/2023	11.35	Call	Bond Future	3,258.1400	3.2581	3,676.6000	3.6766	12.844	0	0	0
2022/11/04	2030	03/08/2023	11.36	Put	Bond Future	2,717.3400	2.7173	2,484.1400	2.4841	(8.582)	0	0	0
2022/11/04	2030	03/08/2023	10.40	Call	Bond Future	1,492.6400	1.4926	1,769.2200	1.7692	18.530	0	0	1,012
2022/11/04	2030	03/08/2023	10.65	Call	Bond Future	1,867.3200	1.8673	2,182.3900	2.1824	16.873	0	0	350
2022/11/04	2030	03/08/2023	10.65	Put	Bond Future	4,245.6600	4.2457	3,907.4500	3.9075	(7.966)	0	0	0
2022/11/04	2030	03/08/2023			Bond Future	11.2215	85.6134	11.0626	86.2667	(1.417)	0.0000	0.0000	0
2022/11/04	2030	03/08/2023	12.59	Call	Bond Future	6,607.2000	6.6072	7,152.1800	7.1522	8.248	0	0	0
2022/11/04	2030	03/08/2023	12.59	Put	Bond Future	1,235.1400	1.2351	1,126.8400	1.1268	(8.768)	0	0	1,012
2022/11/04	2030	03/08/2023	11.35	Put	Bond Future	2,734.8200	2.7348	2,500.0000	2.5000	(8.586)	0	0	0
2022/11/04	2030	03/08/2023	11.36	Call	Bond Future	3,281.2300	3.2812	3,701.3100	3.7013	12.803	0	0	0
2022/11/04	2030	03/08/2023	10.40	Put	Bond Future	4,937.5000	4.9375	4,560.8000	4.5608	(7.629)	0	0	0
2022/11/04	2030	02/11/2023	10.81	Call	Bond Future	1,738.9500	1.7390	1,953.6400	1.9536	12.346	0	0	0
2022/11/04	2030	02/11/2023	10.81	Put	Bond Future	3,951.9400	3.9519	3,559.1600	3.5592	(9.939)	0	0	0
2022/11/04	2030	02/11/2023	10.80	Call	Bond Future	1,722.3600	1.7224	1,935.9700	1.9360	12.402	0	0	0
2022/11/04	2030	02/11/2023	10.80	Put	Bond Future	3,976.2900	3.9763	3,582.4300	3.5824	(9.905)	0	0	0
2022/11/04	2030	02/11/2023			Bond Future	11.3594	87.4077	11.2068	88.0152	(1.343)	0.0000	0.0000	0
2022/11/04	2030	02/11/2023	10.82	Call	Bond Future	1,755.6400	1.7556	1,971.0600	1.9711	12.270	0	0	0
2022/11/04	2030	02/11/2023	10.82	Put	Bond Future	3,927.7100	3.9277	3,535.6600	3.5357	(9.982)	0	0	0
2022/11/04	2030	01/02/2024	11.37	Call	Bond Future	0.0000	0.0000	502.6700	0.5027	100.000	0	0	0
2022/11/04	2030	01/02/2024	11.37	Put	Bond Future	0.0000	0.0000	9,150.0900	9.1501	100.000	0	0	0
2022/11/04	2030	01/02/2024			Bond Future	11.3600	11.3600	13.7636	77.1348	21.159	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
2022/11/04	2030	01/02/2024	11.36	Call	Bond Future		0.0000	496.6800	0.4967	100.000	0	0	0
2022/11/04	2030	01/02/2024	11.36	Put	Bond Future		0.0000	9,182.7300	9.1827	100.000	0	0	0
2022/11/04	2030	01/02/2024	11.35	Call	Bond Future		0.0000	490.7500	0.4908	100.000	0	0	0
2022/11/04	2030	01/02/2024	11.35	Put	Bond Future		0.0000	9,215.4400	9.2154	100.000	0	0	0
2022/11/04	2032	03/11/2022			Bond Future	11.2900	83.5360	11.2900	83.5360	0.000	0.0000	0.0000	0
2022/11/04	2032	02/02/2023	9.47	Call	Bond Future	58.3600	0.0584	84.5300	0.0845	44.842	0	0	500
2022/11/04	2032	02/02/2023	9.47	Put	Bond Future	10,465.9700	10.4660	9,653.4100	9.6534	(7.764)	0	0	0
2022/11/04	2032	02/02/2023	9.92	Call	Bond Future	163.2000	0.1632	228.0100	0.2280	39.712	0	0	750
2022/11/04	2032	02/02/2023	9.92	Put	Bond Future	8,035.9500	8.0360	7,262.0300	7.2620	(9.631)	0	0	0
2022/11/04	2032	02/02/2023	10.67	Call	Bond Future	690.7800	0.6908	901.3400	0.9013	30.481	0	0	750
2022/11/04	2032	02/02/2023	10.67	Put	Bond Future	4,537.5800	4.5376	3,909.4100	3.9094	(13.844)	0	0	0
2022/11/04	2032	02/02/2023	11.69	Call	Bond Future	2,870.7800	2.8708	3,396.8600	3.3969	18.325	0	0	0
2022/11/04	2032	02/02/2023	11.69	Put	Bond Future	1,615.5100	1.6155	1,302.8600	1.3029	(19.353)	0	0	0
2022/11/04	2032	02/02/2023	10.40	Call	Bond Future	419.4000	0.4194	562.7200	0.5627	34.173	0	0	0
2022/11/04	2032	02/02/2023	10.40	Put	Bond Future	5,687.7100	5.6877	4,992.3000	4.9923	(12.227)	0	0	0
2022/11/04	2032	02/02/2023	10.50	Call	Bond Future	501.0500	0.5010	666.4600	0.6665	33.013	0	0	0
2022/11/04	2032	02/02/2023	10.50	Put	Bond Future	5,239.2800	5.2393	4,565.9600	4.5660	(12.851)	0	0	454
2022/11/04	2032	02/02/2023	10.22	Call	Bond Future	299.6400	0.2996	408.2600	0.4083	36.250	0	0	500
2022/11/04	2032	02/02/2023	10.22	Put	Bond Future	6,532.8600	6.5329	5,802.7500	5.8027	(11.176)	0	0	0
2022/11/04	2032	02/02/2023			Bond Future	11.4313	85.1651	11.2613	86.0038	(1.487)	0.0000	0.0000	116,026
2022/11/04	2032	02/02/2023	9.31	Call	Bond Future	38.3000	0.0383	56.3200	0.0563	47.050	0	0	454
2022/11/04	2032	02/02/2023	9.31	Put	Bond Future	11,369.6600	11.3697	10,548.9500	10.5489	(7.218)	0	0	0
2022/11/04	2032	02/02/2023	12.75	Call	Bond Future	6,594.0200	6.5940	7,327.2200	7.3272	11.119	0	0	0
2022/11/04	2032	02/02/2023	12.75	Put	Bond Future	455.5400	0.4555	350.0100	0.3500	(23.166)	0	0	750
2022/11/04	2032	02/02/2023	11.84	Call	Bond Future	3,334.2100	3.3342	3,900.1300	3.9001	16.973	0	0	0
2022/11/04	2032	02/02/2023	11.84	Put	Bond Future	1,362.8800	1.3629	1,090.0700	1.0901	(20.017)	0	0	500
2022/11/04	2032	02/02/2023	10.39	Call	Bond Future	411.8900	0.4119	553.0200	0.5530	34.264	0	0	0
2022/11/04	2032	02/02/2023	10.39	Put	Bond Future	5,733.4400	5.7334	5,035.8400	5.0358	(12.167)	0	0	0
2022/11/04	2032	02/02/2023	10.16	Call	Bond Future	266.5900	0.2666	365.1200	0.3651	36.959	0	0	0
2022/11/04	2032	02/02/2023	10.16	Put	Bond Future	6,824.5600	6.8246	6,084.3600	6.0844	(10.846)	0	0	454
2022/11/04	2032	02/02/2023	10.38	Call	Bond Future	404.3900	0.4044	543.5800	0.5436	34.420	0	0	0
2022/11/04	2032	02/02/2023	10.38	Put	Bond Future	5,779.2200	5.7792	5,079.6800	5.0797	(12.104)	0	0	0
2022/11/04	2032	04/05/2023	13.43	Call	Bond Future	9,060.3100	9.0603	9,819.5800	9.8196	8.380	0	0	0
2022/11/04	2032	04/05/2023	13.43	Put	Bond Future	755.4100	0.7554	667.2900	0.6673	(11.665)	0	0	400
2022/11/04	2032	04/05/2023	10.89	Call	Bond Future	1,609.4500	1.6094	1,970.3000	1.9703	22.421	0	0	0
2022/11/04	2032	04/05/2023	10.89	Put	Bond Future	4,937.7600	4.9378	4,451.2200	4.4512	(9.853)	0	0	0
2022/11/04	2032	04/05/2023	11.37	Call	Bond Future	2,588.2400	2.5882	3,059.9900	3.0600	18.227	0	0	400
2022/11/04	2032	04/05/2023			Bond Future	11.5672	82.7311	11.3914	83.5785	(1.520)	0.0000	0.0000	66,368
2022/11/04	2032	04/05/2023	10.88	Call	Bond Future	1,592.4600	1.5925	1,951.0400	1.9510	22.517	0	0	0
2022/11/04	2032	04/05/2023	10.88	Put	Bond Future	4,971.2400	4.9712	4,482.4300	4.4824	(9.833)	0	0	0
2022/11/04	2032	04/05/2023	11.37	Put	Bond Future	3,539.5500	3.5395	3,163.9100	3.1639	(10.613)	0	0	0
2022/11/04	2032	04/05/2023	10.62	Call	Bond Future	1,189.0500	1.1891	1,489.1400	1.4891	25.238	0	0	400
2022/11/04	2032	04/05/2023	10.62	Put	Bond Future	5,894.0700	5.8941	5,346.7700	5.3468	(9.286)	0	0	0
2022/11/04	2032	04/05/2023	10.87	Call	Bond Future	1,575.5800	1.5756	1,931.9000	1.9319	22.615	0	0	0
2022/11/04	2032	04/05/2023	10.87	Put	Bond Future	5,004.8700	5.0049	4,513.8000	4.5138	(9.812)	0	0	0
2022/11/04	2032	03/08/2023	11.77	Call	Bond Future	3,670.0500	3.6700	4,169.4000	4.1694	13.606	0	0	0
2022/11/04	2032	03/08/2023	11.77	Put	Bond Future	3,340.0000	3.3400	3,041.1600	3.0412	(8.947)	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
2022/11/04	2032	03/08/2023	11.90	Call	Bond Future	4,011.5500	4.0115	4,532.7400	4.5327	12.992	0	0	5,000
2022/11/04	2032	03/08/2023	11.90	Put	Bond Future	3,079.9600	3.0800	2,802.9600	2.8030	(8.994)	0	0	0
2022/11/04	2032	03/08/2023			Bond Future	11.6992	84.4567	11.5296	85.2549	(1.450)	0.0000	0.0000	2,600
2022/11/04	2032	03/08/2023	11.75	Call	Bond Future	3,618.7400	3.6187	4,114.5700	4.1146	13.702	0	0	0
2022/11/04	2032	03/08/2023	11.75	Put	Bond Future	3,381.7600	3.3818	3,079.4000	3.0794	(8.941)	0	0	0
2022/11/04	2032	03/08/2023	11.76	Call	Bond Future	3,644.5000	3.6445	4,141.9500	4.1419	13.649	0	0	0
2022/11/04	2032	03/08/2023	11.76	Put	Bond Future	3,360.9700	3.3610	3,060.2300	3.0602	(8.948)	0	0	0
2022/11/04	2032	02/11/2023	11.24	Call	Bond Future	2,007.3700	2.0074	2,335.9900	2.3360	16.371	0	0	0
2022/11/04	2032	02/11/2023	11.24	Put	Bond Future	4,799.2700	4.7993	4,370.2600	4.3703	(8.939)	0	0	0
2022/11/04	2032	02/11/2023			Bond Future	11.8386	82.0654	11.6735	82.8231	(1.394)	0.0000	0.0000	0
2022/11/04	2032	02/11/2023	11.23	Call	Bond Future	1,989.3300	1.9893	2,316.1700	2.3162	16.430	0	0	0
2022/11/04	2032	02/11/2023	11.23	Put	Bond Future	4,828.9400	4.8289	4,398.1500	4.3981	(8.921)	0	0	0
2022/11/04	2032	02/11/2023	11.22	Call	Bond Future	1,971.3900	1.9714	2,296.4400	2.2964	16.488	0	0	0
2022/11/04	2032	02/11/2023	11.22	Put	Bond Future	4,858.7400	4.8587	4,426.1600	4.4262	(8.903)	0	0	0
2022/11/04	2032	01/02/2024	11.84	Call	Bond Future	0.0000	0.0000	915.9600	0.9160	100.000	0	0	0
2022/11/04	2032	01/02/2024	11.84	Put	Bond Future	0.0000	0.0000	9,134.1100	9.1341	100.000	0	0	0
2022/11/04	2032	01/02/2024	11.83	Call	Bond Future	0.0000	0.0000	906.4700	0.9065	100.000	0	0	0
2022/11/04	2032	01/02/2024	11.83	Put	Bond Future	0.0000	0.0000	9,169.5900	9.1696	100.000	0	0	0
2022/11/04	2032	01/02/2024			Bond Future	11.8400	11.8400	13.7997	76.2214	16.552	0.0000	0.0000	0
2022/11/04	2032	01/02/2024	11.85	Call	Bond Future	0.0000	0.0000	925.5000	0.9255	100.000	0	0	0
2022/11/04	2032	01/02/2024	11.85	Put	Bond Future	0.0000	0.0000	9,098.7100	9.0987	100.000	0	0	0
2022/11/04	2033	03/11/2022			Bond Future	115.7104	115.7104	115.7104	115.7104	0.000	0.0000	0.0000	0
2022/11/04	2033	02/02/2023			Bond Future	116.8458	116.8458	117.8594	117.8594	0.867	0.0000	0.0000	7,279
2022/11/04	2033	04/05/2023			Bond Future	117.8589	117.8589	118.8822	118.8822	0.868	0.0000	0.0000	0
2022/11/04	2033	03/08/2023			Bond Future	120.3420	120.3420	121.2938	121.2938	0.791	0.0000	0.0000	0
2022/11/04	2033	02/11/2023			Bond Future	121.4672	121.4672	122.3578	122.3578	0.733	0.0000	0.0000	0
2022/11/04	2033	01/02/2024			Bond Future	121.4700	121.4700	112.9693	112.9693	(6.998)	0.0000	0.0000	0
2022/11/04	2037	03/11/2022			Bond Future	11.8300	79.6167	11.8300	79.6167	0.000	0.0000	0.0000	0
2022/11/04	2037	02/02/2023	11.03	Call	Bond Future	631.9400	0.6319	848.6500	0.8486	34.293	0	0	0
2022/11/04	2037	02/02/2023	11.03	Put	Bond Future	5,892.8800	5.8929	5,077.6100	5.0776	(13.835)	0	0	0
2022/11/04	2037	02/02/2023	11.04	Call	Bond Future	644.3600	0.6444	864.2100	0.8642	34.119	0	0	0
2022/11/04	2037	02/02/2023	11.04	Put	Bond Future	5,844.2600	5.8443	5,032.1300	5.0321	(13.896)	0	0	0
2022/11/04	2037	02/02/2023	11.97	Call	Bond Future	2,621.5300	2.6215	3,179.1100	3.1791	21.269	0	0	0
2022/11/04	2037	02/02/2023			Bond Future	11.9343	77.0745	11.7498	78.1064	(1.546)	0.0000	0.0000	129,164
2022/11/04	2037	02/02/2023	11.05	Call	Bond Future	657.0500	0.6570	880.0800	0.8801	33.944	0	0	0
2022/11/04	2037	02/02/2023	11.05	Put	Bond Future	5,795.9800	5.7960	4,987.0300	4.9870	(13.957)	0	0	0
2022/11/04	2037	02/02/2023	11.10	Call	Bond Future	722.6800	0.7227	961.8000	0.9618	33.088	0	0	636
2022/11/04	2037	02/02/2023	11.10	Put	Bond Future	5,557.7400	5.5577	4,764.8800	4.7649	(14.266)	0	0	0
2022/11/04	2037	02/02/2023	11.97	Put	Bond Future	2,424.2200	2.4242	1,949.8200	1.9498	(19.569)	0	0	636
2022/11/04	2037	04/05/2023	13.73	Put	Bond Future	1,108.5000	1.1085	935.8300	0.9358	(15.577)	0	0	400
2022/11/04	2037	04/05/2023	11.30	Call	Bond Future	1,763.8000	1.7638	2,134.6100	2.1346	21.023	0	0	0
2022/11/04	2037	04/05/2023	11.30	Put	Bond Future	6,095.6900	6.0957	5,421.5400	5.4215	(11.059)	0	0	0
2022/11/04	2037	04/05/2023	11.31	Call	Bond Future	1,783.1300	1.7831	2,156.5900	2.1566	20.944	0	0	0
2022/11/04	2037	04/05/2023	11.31	Put	Bond Future	6,056.0600	6.0561	5,384.5600	5.3846	(11.088)	0	0	0
2022/11/04	2037	04/05/2023	11.03	Put	Bond Future	7,238.3200	7.2383	6,494.0100	6.4940	(10.283)	0	0	0
2022/11/04	2037	04/05/2023			Bond Future	12.0646	78.6399	11.8744	79.6848	(1.577)	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
2022/11/04	2037	04/05/2023	11.78	Call	Bond Future	2,844.8000	2.8448	3,345.7800	3.3458	17.610	0	0	400
2022/11/04	2037	04/05/2023	11.78	Put	Bond Future	4,416.2600	4.4163	3,872.2800	3.8723	(12.318)	0	0	0
2022/11/04	2037	04/05/2023	13.73	Call	Bond Future	9,421.6300	9.4216	10,293.9200	10.2939	9.258	0	0	0
2022/11/04	2037	04/05/2023	11.32	Call	Bond Future	1,802.5800	1.8026	2,178.7000	2.1787	20.866	0	0	0
2022/11/04	2037	04/05/2023	11.32	Put	Bond Future	6,016.6100	6.0166	5,347.7700	5.3478	(11.117)	0	0	0
2022/11/04	2037	04/05/2023	11.03	Call	Bond Future	1,290.3300	1.2903	1,590.9800	1.5910	23.300	0	0	400
2022/11/04	2037	03/08/2023	12.13	Call	Bond Future	3,981.4600	3.9815	4,540.3000	4.5403	14.036	0	0	0
2022/11/04	2037	03/08/2023	12.13	Put	Bond Future	4,332.7700	4.3328	3,887.9200	3.8879	(10.267)	0	0	0
2022/11/04	2037	03/08/2023	12.12	Call	Bond Future	3,953.6700	3.9537	4,510.4600	4.5105	14.083	0	0	0
2022/11/04	2037	03/08/2023	12.12	Put	Bond Future	4,358.7500	4.3588	3,911.8500	3.9119	(10.253)	0	0	0
2022/11/04	2037	03/08/2023			Bond Future	12.1956	76.0219	12.0094	77.0256	(1.527)	0.0000	0.0000	0
2022/11/04	2037	03/08/2023	12.14	Call	Bond Future	4,009.3300	4.0093	4,570.2100	4.5702	13.989	0	0	0
2022/11/04	2037	03/08/2023	12.14	Put	Bond Future	4,306.9300	4.3069	3,864.1200	3.8641	(10.281)	0	0	0
2022/11/04	2037	02/11/2023	11.56	Put	Bond Future	6,352.8900	6.3529	5,720.0000	5.7200	(9.962)	0	0	0
2022/11/04	2037	02/11/2023	11.57	Call	Bond Future	2,217.5000	2.2175	2,558.0600	2.5581	15.358	0	0	0
2022/11/04	2037	02/11/2023	11.55	Put	Bond Future	6,390.1300	6.3901	5,755.1400	5.7551	(9.937)	0	0	0
2022/11/04	2037	02/11/2023			Bond Future	12.3215	77.6155	12.1381	78.5868	(1.489)	0.0000	0.0000	0
2022/11/04	2037	02/11/2023	11.56	Call	Bond Future	2,197.8700	2.1979	2,536.3300	2.5363	15.399	0	0	0
2022/11/04	2037	02/11/2023	11.57	Put	Bond Future	6,315.8100	6.3158	5,685.0200	5.6850	(9.987)	0	0	0
2022/11/04	2037	02/11/2023	11.55	Call	Bond Future	2,178.3400	2.1783	2,514.7000	2.5147	15.441	0	0	0
2022/11/04	2037	01/02/2024	12.33	Call	Bond Future	0.0000	0.0000	1,571.8800	1.5719	100.000	0	0	0
2022/11/04	2037	01/02/2024	12.33	Put	Bond Future	0.0000	0.0000	9,070.8100	9.0708	100.000	0	0	0
2022/11/04	2037	01/02/2024			Bond Future	12.3200	12.3200	13.8839	68.1449	12.694	0.0000	0.0000	0
2022/11/04	2037	01/02/2024	12.32	Call	Bond Future	0.0000	0.0000	1,557.8500	1.5578	100.000	0	0	0
2022/11/04	2037	01/02/2024	12.32	Put	Bond Future	0.0000	0.0000	9,108.9300	9.1089	100.000	0	0	0
2022/11/04	2037	01/02/2024	12.31	Call	Bond Future	0.0000	0.0000	1,543.9000	1.5439	100.000	0	0	0
2022/11/04	2037	01/02/2024	12.31	Put	Bond Future	0.0000	0.0000	9,147.1800	9.1472	100.000	0	0	0
2022/11/04	2038	03/11/2022			Bond Future	128.7012	128.7012	128.7012	128.7012	0.000	0.0000	0.0000	0
2022/11/04	2038	02/02/2023			Bond Future	129.0096	129.0096	128.0801	128.0801	(0.720)	0.0000	0.0000	4,059
2022/11/04	2038	04/05/2023			Bond Future	131.6569	131.6569	130.6957	130.6957	(0.730)	0.0000	0.0000	1,798
2022/11/04	2038	03/08/2023			Bond Future	132.4654	132.4654	131.3818	131.3818	(0.818)	0.0000	0.0000	0
2022/11/04	2038	02/11/2023			Bond Future	135.2694	135.2694	134.0737	134.0737	(0.884)	0.0000	0.0000	0
2022/11/04	2038	01/02/2024			Bond Future	135.2700	135.2700	121.7613	121.7613	(9.986)	0.0000	0.0000	0
2022/11/04	2040	03/11/2022			Bond Future	11.8700	81.5512	11.8700	81.5512	0.000	0.0000	0.0000	0
2022/11/04	2040	02/02/2023	10.93	Call	Bond Future	529.2700	0.5293	693.2800	0.6933	30.988	0	0	0
2022/11/04	2040	02/02/2023	12.24	Call	Bond Future	3,641.4100	3.6414	4,244.3900	4.2444	16.559	0	0	0
2022/11/04	2040	02/02/2023	12.24	Put	Bond Future	2,047.3600	2.0474	1,665.8000	1.6658	(18.637)	0	0	0
2022/11/04	2040	02/02/2023	12.27	Call	Bond Future	3,749.7700	3.7498	4,361.8700	4.3619	16.324	0	0	0
2022/11/04	2040	02/02/2023	12.27	Put	Bond Future	1,982.8700	1.9829	1,610.4300	1.6104	(18.783)	0	0	388
2022/11/04	2040	02/02/2023	11.12	Call	Bond Future	762.9000	0.7629	980.2300	0.9802	28.487	0	0	0
2022/11/04	2040	02/02/2023	11.12	Put	Bond Future	6,089.2300	6.0892	5,322.0200	5.3220	(12.599)	0	0	0
2022/11/04	2040	02/02/2023	11.19	Call	Bond Future	868.8000	0.8688	1,108.2300	1.1082	27.559	0	0	621
2022/11/04	2040	02/02/2023	11.19	Put	Bond Future	5,734.5200	5.7345	4,989.4100	4.9894	(12.993)	0	0	0
2022/11/04	2040	02/02/2023	12.07	Put	Bond Future	2,449.7000	2.4497	2,012.9100	2.0129	(17.830)	0	0	621
2022/11/04	2040	02/02/2023	10.96	Call	Bond Future	559.8100	0.5598	731.2500	0.7313	30.625	0	0	388
2022/11/04	2040	02/02/2023	10.96	Put	Bond Future	6,953.9000	6.9539	6,140.8000	6.1408	(11.693)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/04	2040	02/02/2023			Bond Future	11.9683	78.8135	11.8048	79.7980	(1.366)	0.0000	0.0000	119,362
2022/11/04	2040	02/02/2023	10.18	Call	Bond Future	101.0700	0.1011	141.8600	0.1419	40.358	0	0	0
2022/11/04	2040	02/02/2023	10.18	Put	Bond Future	12,013.3800	12.0134	11,069.6300	11.0696	(7.856)	0	0	0
2022/11/04	2040	02/02/2023	10.21	Call	Bond Future	109.1000	0.1091	152.6600	0.1527	39.927	0	0	388
2022/11/04	2040	02/02/2023	10.21	Put	Bond Future	11,799.1400	11.7991	10,858.1600	10.8582	(7.975)	0	0	0
2022/11/04	2040	02/02/2023	10.93	Put	Bond Future	7,125.9100	7.1259	6,305.3800	6.3054	(11.515)	0	0	0
2022/11/04	2040	02/02/2023	12.07	Call	Bond Future	3,052.4800	3.0525	3,600.2300	3.6002	17.944	0	0	0
2022/11/04	2040	02/02/2023	11.10	Call	Bond Future	734.3400	0.7343	945.5900	0.9456	28.767	0	0	0
2022/11/04	2040	02/02/2023	11.10	Put	Bond Future	6,193.0000	6.1930	5,419.7100	5.4197	(12.487)	0	0	0
2022/11/04	2040	02/02/2023	11.11	Call	Bond Future	748.5300	0.7485	962.8100	0.9628	28.627	0	0	0
2022/11/04	2040	02/02/2023	11.11	Put	Bond Future	6,140.9800	6.1410	5,370.7200	5.3707	(12.543)	0	0	0
2022/11/04	2040	04/05/2023	12.78	Call	Bond Future	6,290.7900	6.2908	6,978.4800	6.9785	10.932	0	0	0
2022/11/04	2040	04/05/2023	12.78	Put	Bond Future	2,423.8700	2.4239	2,115.1700	2.1152	(12.736)	0	0	388
2022/11/04	2040	04/05/2023	13.45	Put	Bond Future	1,510.3100	1.5103	1,303.9200	1.3039	(13.665)	0	0	486
2022/11/04	2040	04/05/2023	11.43	Call	Bond Future	2,127.2700	2.1273	2,502.4500	2.5025	17.637	0	0	0
2022/11/04	2040	04/05/2023	11.43	Put	Bond Future	6,169.6700	6.1697	5,548.4600	5.5485	(10.069)	0	0	0
2022/11/04	2040	04/05/2023	10.73	Put	Bond Future	9,620.8600	9.6209	8,835.4300	8.8354	(8.164)	0	0	0
2022/11/04	2040	04/05/2023			Bond Future	12.0930	80.4143	11.9246	81.4107	(1.392)	0.0000	0.0000	300
2022/11/04	2040	04/05/2023	13.45	Call	Bond Future	8,861.2700	8.8613	9,651.2700	9.6513	8.915	0	0	0
2022/11/04	2040	04/05/2023	11.42	Call	Bond Future	2,105.2100	2.1052	2,477.8600	2.4779	17.701	0	0	0
2022/11/04	2040	04/05/2023	11.42	Put	Bond Future	6,211.0700	6.2111	5,587.3300	5.5873	(10.042)	0	0	0
2022/11/04	2040	04/05/2023	11.48	Call	Bond Future	2,239.7300	2.2397	2,627.6400	2.6276	17.319	0	0	486
2022/11/04	2040	04/05/2023	11.48	Put	Bond Future	5,965.9500	5.9660	5,357.4700	5.3575	(10.199)	0	0	0
2022/11/04	2040	04/05/2023	10.73	Call	Bond Future	945.1600	0.9452	1,156.1200	1.1561	22.320	0	0	486
2022/11/04	2040	04/05/2023	10.92	Call	Bond Future	1,184.8300	1.1848	1,435.7800	1.4358	21.180	0	0	388
2022/11/04	2040	04/05/2023	10.92	Put	Bond Future	8,563.7200	8.5637	7,818.2800	7.8183	(8.705)	0	0	0
2022/11/04	2040	04/05/2023	11.41	Call	Bond Future	2,083.0800	2.0831	2,453.1800	2.4532	17.767	0	0	0
2022/11/04	2040	04/05/2023	11.41	Put	Bond Future	6,252.4900	6.2525	5,626.2000	5.6262	(10.017)	0	0	0
2022/11/04	2040	04/05/2023	10.17	Call	Bond Future	445.7000	0.4457	561.5600	0.5616	25.995	0	0	388
2022/11/04	2040	04/05/2023	10.17	Put	Bond Future	13,124.1600	13.1242	12,243.6300	12.2436	(6.709)	0	0	0
2022/11/04	2040	03/08/2023	12.23	Call	Bond Future	4,550.5200	4.5505	5,085.7300	5.0857	11.762	0	0	0
2022/11/04	2040	03/08/2023	12.23	Put	Bond Future	4,481.9200	4.4819	4,064.5200	4.0645	(9.313)	0	0	0
2022/11/04	2040	03/08/2023			Bond Future	12.2181	77.5831	12.0541	78.5357	(1.342)	0.0000	0.0000	0
2022/11/04	2040	03/08/2023	12.22	Call	Bond Future	4,520.1600	4.5202	5,053.4600	5.0535	11.798	0	0	0
2022/11/04	2040	03/08/2023	12.22	Put	Bond Future	4,509.0600	4.5091	4,089.7500	4.0898	(9.299)	0	0	0
2022/11/04	2040	03/08/2023	12.21	Call	Bond Future	4,489.6200	4.4896	5,021.0100	5.0210	11.836	0	0	0
2022/11/04	2040	03/08/2023	12.21	Put	Bond Future	4,536.0800	4.5361	4,114.8600	4.1149	(9.286)	0	0	0
2022/11/04	2040	02/11/2023	11.59	Call	Bond Future	2,575.2500	2.5752	2,721.3000	2.7213	5.671	0	0	0
2022/11/04	2040	02/11/2023	11.60	Put	Bond Future	6,958.4300	6.9584	6,188.0400	6.1880	(11.071)	0	0	0
2022/11/04	2040	02/11/2023	11.58	Call	Bond Future	2,553.6900	2.5537	2,698.0900	2.6981	5.655	0	0	0
2022/11/04	2040	02/11/2023	11.58	Put	Bond Future	7,038.4600	7.0385	6,264.7400	6.2647	(10.993)	0	0	0
2022/11/04	2040	02/11/2023			Bond Future	12.3378	79.2093	12.1771	80.1274	(1.302)	0.0000	0.0000	0
2022/11/04	2040	02/11/2023	11.59	Put	Bond Future	6,998.2100	6.9982	6,226.1400	6.2261	(11.032)	0	0	0
2022/11/04	2040	02/11/2023	11.60	Call	Bond Future	2,597.2000	2.5972	2,744.9300	2.7449	5.688	0	0	0
2022/11/04	2040	01/02/2024	12.34	Call	Bond Future	0.0000	0.0000	1,782.4700	1.7825	100.000	0	0	0
2022/11/04	2040	01/02/2024	12.34	Put	Bond Future	0.0000	0.0000	9,550.2800	9.5503	100.000	0	0	0
2022/11/04	2040	01/02/2024	12.33	Call	Bond Future	0.0000	0.0000	1,766.7300	1.7667	100.000	0	0	0
2022/11/04	2040	01/02/2024	12.33	Put	Bond Future	0.0000	0.0000	9,590.9700	9.5910	100.000	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		
2022/11/04	2040	01/02/2024			Bond Future		12.3400		13.8377	69.3022	12.137	0.0000	0.0000	0	
2022/11/04	2040	01/02/2024	12.35	Call	Bond Future		0.0000		1,798.2800	1.7983	100.000	0	0	0	
2022/11/04	2040	01/02/2024	12.35	Put	Bond Future		0.0000		9,509.7200	9.5097	100.000	0	0	0	
2022/11/04	2044	03/11/2022			Bond Future		11.8250		78.6115	11.8250	78.6115	0.000	0.0000	0.0000	0
2022/11/04	2044	02/02/2023	11.14	Call	Bond Future		845.7400		0.8457	1,090.9700	1.0910	28.996	0	0	0
2022/11/04	2044	02/02/2023	11.14	Put	Bond Future		5,938.5400		5.9385	5,150.0200	5.1500	(13.278)	0	0	0
2022/11/04	2044	02/02/2023	11.15	Call	Bond Future		861.6200		0.8616	1,110.2100	1.1102	28.851	0	0	0
2022/11/04	2044	02/02/2023	11.15	Put	Bond Future		5,886.8200		5.8868	5,101.6600	5.1017	(13.338)	0	0	0
2022/11/04	2044	02/02/2023	11.20	Put	Bond Future		5,632.3400		5.6323	4,864.3600	4.8644	(13.635)	0	0	0
2022/11/04	2044	02/02/2023	11.90	Call	Bond Future		2,644.8700		2.6449	3,172.9200	3.1729	19.965	0	0	1,300
2022/11/04	2044	02/02/2023	11.90	Put	Bond Future		2,855.9200		2.8559	2,350.2200	2.3502	(17.707)	0	0	0
2022/11/04	2044	02/02/2023	12.00	Call	Bond Future		2,968.1400		2.9681	3,532.1000	3.5321	19.000	0	0	0
2022/11/04	2044	02/02/2023	12.00	Put	Bond Future		2,573.6500		2.5737	2,103.8600	2.1039	(18.254)	0	0	4,000
2022/11/04	2044	02/02/2023			Bond Future		11.9347		75.8244	11.7663	76.8581	(1.411)	0.0000	0.0000	95,227
2022/11/04	2044	02/02/2023	11.16	Call	Bond Future		877.5800		0.8776	1,129.6600	1.1297	28.724	0	0	0
2022/11/04	2044	02/02/2023	11.16	Put	Bond Future		5,835.2700		5.8353	5,053.6000	5.0536	(13.396)	0	0	0
2022/11/04	2044	02/02/2023	11.20	Call	Bond Future		943.7300		0.9437	1,209.5000	1.2095	28.162	0	0	1,300
2022/11/04	2044	04/05/2023	11.75	Put	Bond Future		4,906.1900		4.9062	4,351.4700	4.3515	(11.307)	0	0	4,115
2022/11/04	2044	04/05/2023	11.41	Call	Bond Future		2,198.9600		2.1990	2,598.8100	2.5988	18.184	0	0	0
2022/11/04	2044	04/05/2023	11.41	Put	Bond Future		6,196.9700		6.1970	5,549.9600	5.5500	(10.441)	0	0	0
2022/11/04	2044	04/05/2023	11.42	Call	Bond Future		2,221.9900		2.2220	2,624.5500	2.6245	18.117	0	0	0
2022/11/04	2044	04/05/2023	11.42	Put	Bond Future		6,154.9600		6.1550	5,510.6600	5.5107	(10.468)	0	0	0
2022/11/04	2044	04/05/2023			Bond Future		12.0514		77.3646	11.8780	78.4115	(1.439)	0.0000	0.0000	0
2022/11/04	2044	04/05/2023	11.75	Call	Bond Future		3,070.6100		3.0706	3,562.7500	3.5627	16.027	0	0	0
2022/11/04	2044	04/05/2023	12.00	Call	Bond Future		3,813.1900		3.8132	4,372.3200	4.3723	14.663	0	0	0
2022/11/04	2044	04/05/2023	12.00	Put	Bond Future		4,120.9500		4.1210	3,633.2200	3.6332	(11.835)	0	0	4,115
2022/11/04	2044	04/05/2023	12.25	Call	Bond Future		4,625.8300		4.6258	5,247.5500	5.2475	13.440	0	0	0
2022/11/04	2044	04/05/2023	12.25	Put	Bond Future		3,456.0700		3.4561	3,030.9300	3.0309	(12.301)	0	0	1,500
2022/11/04	2044	04/05/2023	11.43	Call	Bond Future		2,245.1500		2.2451	2,650.4300	2.6504	18.051	0	0	0
2022/11/04	2044	04/05/2023	11.43	Put	Bond Future		6,113.1700		6.1132	5,471.5900	5.4716	(10.495)	0	0	0
2022/11/04	2044	03/08/2023	12.15	Call	Bond Future		4,626.1600		4.6262	5,077.8600	5.0779	9.764	0	0	0
2022/11/04	2044	03/08/2023	12.15	Put	Bond Future		4,732.2400		4.7322	4,177.3500	4.1774	(11.726)	0	0	0
2022/11/04	2044	03/08/2023	12.16	Call	Bond Future		4,657.4000		4.6574	5,110.9200	5.1109	9.738	0	0	0
2022/11/04	2044	03/08/2023	12.16	Put	Bond Future		4,704.7100		4.7047	4,151.6400	4.1516	(11.756)	0	0	0
2022/11/04	2044	03/08/2023			Bond Future		12.1681		74.5949	11.9984	75.6015	(1.394)	0.0000	0.0000	0
2022/11/04	2044	03/08/2023	12.17	Call	Bond Future		4,688.4600		4.6885	5,143.8000	5.1438	9.712	0	0	0
2022/11/04	2044	03/08/2023	12.17	Put	Bond Future		4,677.0800		4.6771	4,125.8300	4.1258	(11.786)	0	0	0
2022/11/04	2044	02/11/2023	11.57	Call	Bond Future		3,127.9600		3.1280	2,889.1700	2.8892	(7.634)	0	0	0
2022/11/04	2044	02/11/2023	11.57	Put	Bond Future		7,423.5700		7.4236	6,209.5500	6.2096	(16.354)	0	0	0
2022/11/04	2044	02/11/2023			Bond Future		12.2793		76.1586	12.1123	77.1338	(1.360)	0.0000	0.0000	0
2022/11/04	2044	02/11/2023	11.55	Call	Bond Future		3,081.6900		3.0817	2,840.5300	2.8405	(7.826)	0	0	0
2022/11/04	2044	02/11/2023	11.55	Put	Bond Future		7,504.3900		7.5044	6,288.0000	6.2880	(16.209)	0	0	0
2022/11/04	2044	02/11/2023	11.56	Call	Bond Future		3,104.9300		3.1049	2,864.9400	2.8649	(7.729)	0	0	0
2022/11/04	2044	02/11/2023	11.56	Put	Bond Future		7,464.0400		7.4640	6,248.8200	6.2488	(16.281)	0	0	0
2022/11/04	2044	01/02/2024	12.29	Call	Bond Future		0.0000		0.0000	1,954.5400	1.9545	100.000	0	0	0
2022/11/04	2044	01/02/2024	12.29	Put	Bond Future		0.0000		0.0000	9,280.5200	9.2805	100.000	0	0	0
2022/11/04	2044	01/02/2024			Bond Future		12.2800		12.2800	13.6791	66.6668	11.393	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/04	2044	01/02/2024	12.27	Call	Bond Future	0.0000	0.0000	1,920.9000	1.9209	100.000	0	0	0
2022/11/04	2044	01/02/2024	12.27	Put	Bond Future	0.0000	0.0000	9,362.2200	9.3622	100.000	0	0	0
2022/11/04	2044	01/02/2024	12.28	Call	Bond Future	0.0000	0.0000	1,937.8000	1.9378	100.000	0	0	0
2022/11/04	2044	01/02/2024	12.28	Put	Bond Future	0.0000	0.0000	9,321.4100	9.3214	100.000	0	0	0
2022/11/04	2046	03/11/2022			Bond Future	116.2019	116.2019	116.2019	116.2019	0.000	0.0000	0.0000	0
2022/11/04	2046	02/02/2023			Bond Future	118.3547	118.3547	114.2195	114.2195	(3.494)	0.0000	0.0000	11,674
2022/11/04	2046	04/05/2023			Bond Future	118.7499	118.7499	114.5195	114.5195	(3.562)	0.0000	0.0000	5,677
2022/11/04	2046	03/08/2023			Bond Future	121.2523	121.2523	116.8425	116.8425	(3.637)	0.0000	0.0000	0
2022/11/04	2046	02/11/2023			Bond Future	121.7276	121.7276	117.1465	117.1465	(3.763)	0.0000	0.0000	0
2022/11/04	2046	01/02/2024			Bond Future	121.7300	121.7300	108.0707	108.0707	(11.221)	0.0000	0.0000	0
2022/11/04	2050	03/11/2022			Bond Future	116.9882	116.9882	116.9882	116.9882	0.000	0.0000	0.0000	0
2022/11/04	2050	02/02/2023			Bond Future	119.1665	119.1665	114.3087	114.3087	(4.076)	0.0000	0.0000	9,301
2022/11/04	2050	04/05/2023			Bond Future	121.6114	121.6114	116.6429	116.6429	(4.086)	0.0000	0.0000	3,582
2022/11/04	2050	03/08/2023			Bond Future	121.9871	121.9871	116.8226	116.8226	(4.234)	0.0000	0.0000	0
2022/11/04	2050	02/11/2023			Bond Future	124.5692	124.5692	119.2164	119.2164	(4.297)	0.0000	0.0000	0
2022/11/04	2050	01/02/2024			Bond Future	124.5700	124.5700	107.8311	107.8311	(13.437)	0.0000	0.0000	0
2022/11/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	AL37	02/02/2023			Index Future	843.5630	843.5630	846.8910	846.8910	0.395	0.0000	0.0000	0
2022/11/04	AL37	04/05/2023			Index Future	860.6610	860.6610	863.9750	863.9750	0.385	0.0000	0.0000	0
2022/11/04	AL37	03/08/2023			Index Future	878.5920	878.5920	881.3000	881.3000	0.308	0.0000	0.0000	0
2022/11/04	AL37	02/11/2023			Index Future	896.9930	896.9930	899.1640	899.1640	0.242	0.0000	0.0000	0
2022/11/04	AL37	01/02/2024			Index Future	896.9900	896.9900	0.0000	0.0000	(100.000)	0.0000	0.0000	0
2022/11/04	AL7T	02/02/2023			Index Future	955.5070	955.5070	963.9320	963.9320	0.882	0.0000	0.0000	0
2022/11/04	AL7T	04/05/2023			Index Future	974.8750	974.8750	983.3770	983.3770	0.872	0.0000	0.0000	0
2022/11/04	AL7T	03/08/2023			Index Future	995.1850	995.1850	1,003.0970	1,003.0970	0.795	0.0000	0.0000	0
2022/11/04	AL7T	02/11/2023			Index Future	1,016.0270	1,016.0270	1,023.4300	1,023.4300	0.729	0.0000	0.0000	0
2022/11/04	AL7T	01/02/2024			Index Future	1,016.0300	1,016.0300	0.0000	0.0000	(100.000)	0.0000	0.0000	0
2022/11/04	ALBI	02/02/2023			Index Future	839.5640	839.5640	847.6620	847.6620	0.965	0.0000	0.0000	109
2022/11/04	ALBI	04/05/2023			Index Future	856.5820	856.5820	864.7610	864.7610	0.955	0.0000	0.0000	0
2022/11/04	ALBI	03/08/2023			Index Future	874.4270	874.4270	882.1020	882.1020	0.878	0.0000	0.0000	0
2022/11/04	ALBI	02/11/2023			Index Future	892.7410	892.7410	899.9830	899.9830	0.811	0.0000	0.0000	0
2022/11/04	ALBI	01/02/2024			Index Future	892.7400	892.7400	0.0000	0.0000	(100.000)	0.0000	0.0000	0
2022/11/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	C446	31/03/2046			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
2022/11/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/04	ES33	03/11/2022			Bond Future	12.6300	71.2312	12.6300	71.2312	0.000	0.0000	0.0000	0
2022/11/04	ES33	02/02/2023			Bond Future	12.7854	72.7601	12.6099	73.5492	(1.372)	0.0000	0.0000	350
2022/11/04	ES33	04/05/2023			Bond Future	12.9585	70.4577	12.7772	71.2559	(1.399)	0.0000	0.0000	0
2022/11/04	ES33	03/08/2023			Bond Future	13.1295	71.9434	12.9535	72.7015	(1.341)	0.0000	0.0000	0
2022/11/04	ES33	02/11/2023			Bond Future	13.3114	69.6706	13.1390	70.3963	(1.295)	0.0000	0.0000	0
2022/11/04	ES33	01/02/2024			Bond Future	13.3100	13.3100	15.1914	64.7212	14.135	0.0000	0.0000	0
2022/11/04	ES42	03/11/2022			Bond Future	12.8050	69.7009	12.8050	69.7009	0.000	0.0000	0.0000	0
2022/11/04	ES42	02/02/2023			Bond Future	12.9319	71.2344	12.7678	72.0941	(1.269)	0.0000	0.0000	4,715
2022/11/04	ES42	04/05/2023			Bond Future	13.0872	68.4325	12.9176	69.3029	(1.296)	0.0000	0.0000	0
2022/11/04	ES42	03/08/2023			Bond Future	13.2358	69.8764	13.0704	70.7090	(1.249)	0.0000	0.0000	0
2022/11/04	ES42	02/11/2023			Bond Future	13.3932	67.0931	13.2306	67.8953	(1.214)	0.0000	0.0000	0
2022/11/04	ES42	01/02/2024			Bond Future	13.4000	13.4000	14.9655	62.2924	11.683	0.0000	0.0000	0
2022/11/04	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/04	GOVI	02/02/2023	850.82	Put	GOVI	232,440.0000	23.2440	152,420.0000	15.2420	(34.426)	0	0	0
2022/11/04	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/04	GOVI	02/02/2023	850.83	Put	GOVI	232,540.0000	23.2540	152,520.0000	15.2520	(34.411)	0	0	0
2022/11/04	GOVI	02/02/2023			GOVI	827.5760	827.5760	835.5780	835.5780	0.967	0.0000	0.0000	851
2022/11/04	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/04	GOVI	02/02/2023	850.84	Put	GOVI	232,640.0000	23.2640	152,620.0000	15.2620	(34.396)	0	0	0
2022/11/04	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/04	GOVI	04/05/2023	852.86	Put	GOVI	85,100.0000	8.5100	4,260.0000	0.4260	(94.994)	0	0	0
2022/11/04	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/04	GOVI	04/05/2023	852.87	Put	GOVI	85,200.0000	8.5200	4,360.0000	0.4360	(94.883)	0	0	0
2022/11/04	GOVI	04/05/2023			GOVI	844.3500	844.3500	852.4340	852.4340	0.957	0.0000	0.0000	0
2022/11/04	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/04	GOVI	04/05/2023	852.88	Put	GOVI	85,300.0000	8.5300	4,460.0000	0.4460	(94.771)	0	0	0
2022/11/04	GOVI	03/08/2023	837.21	Call	GOVI	247,310.0000	24.7310	323,180.0000	32.3180	30.678	0	0	0
2022/11/04	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/04	GOVI	03/08/2023	837.22	Call	GOVI	247,210.0000	24.7210	323,080.0000	32.3080	30.691	0	0	0
2022/11/04	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/04	GOVI	03/08/2023			GOVI	861.9410	861.9410	869.5280	869.5280	0.880	0.0000	0.0000	0
2022/11/04	GOVI	03/08/2023	837.23	Call	GOVI	247,110.0000	24.7110	322,980.0000	32.2980	30.703	0	0	0
2022/11/04	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/04	GOVI	02/11/2023	885.81	Put	GOVI	58,170.0000	5.8170	0.0000	0.0000	(100.000)	0	0	0
2022/11/04	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	13,330.0000	1.3330	100.000	0	0	0
2022/11/04	GOVI	02/11/2023			GOVI	879.9930	879.9930	887.1530	887.1530	0.814	0.0000	0.0000	0
2022/11/04	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	13,530.0000	1.3530	100.000	0	0	0
2022/11/04	GOVI	02/11/2023	885.80	Put	GOVI	58,070.0000	5.8070	0.0000	0.0000	(100.000)	0	0	0
2022/11/04	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	13,430.0000	1.3430	100.000	0	0	0
2022/11/04	GOVI	02/11/2023	885.82	Put	GOVI	58,270.0000	5.8270	0.0000	0.0000	(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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/04	GOVI	01/02/2024	880.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/04	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	8,800,000.0000	880.0000	100.000	0	0	0
2022/11/04	GOVI	01/02/2024			GOVI	879.9900	879.9900	0.0000	0.0000	(100.000)	0.0000	0.0000	0
2022/11/04	GOVI	01/02/2024	879.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/04	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	8,799,800.0000	879.9800	100.000	0	0	0
2022/11/04	GOVI	01/02/2024	879.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/04	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	8,799,900.0000	879.9900	100.000	0	0	0
2022/11/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/04	IGOV	02/02/2023			Index Future	328.8920	328.8920	325.3470	325.3470	(1.078)	0.0000	0.0000	740
2022/11/04	IGOV	04/05/2023			Index Future	335.6380	335.6380	331.9880	331.9880	(1.087)	0.0000	0.0000	16
2022/11/04	IGOV	03/08/2023			Index Future	342.7070	342.7070	338.7220	338.7220	(1.163)	0.0000	0.0000	0
2022/11/04	IGOV	02/11/2023			Index Future	349.9600	349.9600	345.6630	345.6630	(1.228)	0.0000	0.0000	0
2022/11/04	IGOV	01/02/2024			Index Future	349.9600	349.9600	0.0000	0.0000	(100.000)	0.0000	0.0000	0
2022/11/04	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/04	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/04	JBAF	16/11/2022			Jibar Tradeable Future	6.5500	93.4500	6.5600	93.4400	0.153	0.0000	0.0000	0
2022/11/04	JBAF	21/12/2022			Jibar Tradeable Future	7.2750	92.7250	7.2850	92.7150	0.137	0.0000	0.0000	68
2022/11/04	JBAF	18/01/2023			Jibar Tradeable Future	7.3350	92.6650	7.3300	92.6700	(0.068)	0.0000	0.0000	0
2022/11/04	JBAF	15/02/2023			Jibar Tradeable Future	7.7750	92.2250	7.7700	92.2300	(0.064)	0.0000	0.0000	0
2022/11/04	JBAF	15/03/2023			Jibar Tradeable Future	7.8350	92.1650	7.8300	92.1700	(0.064)	0.0000	0.0000	0
2022/11/04	JBAF	19/04/2023			Jibar Tradeable Future	7.9600	92.0400	7.9400	92.0600	(0.251)	0.0000	0.0000	0
2022/11/04	JBAF	21/06/2023			Jibar Tradeable Future	8.1250	91.8750	8.0750	91.9250	(0.615)	0.0000	0.0000	0
2022/11/04	JBAF	20/09/2023			Jibar Tradeable Future	8.2200	91.7800	8.1850	91.8150	(0.426)	0.0000	0.0000	75
2022/11/04	JBAF	20/12/2023			Jibar Tradeable Future	8.2850	91.7150	8.2350	91.7650	(0.604)	0.0000	0.0000	272
2022/11/04	JBAF	20/03/2024			Jibar Tradeable Future	8.3200	91.6800	8.2600	91.7400	(0.721)	0.0000	0.0000	0
2022/11/04	JBAF	19/06/2024			Jibar Tradeable Future	8.2900	91.7100	8.2400	91.7600	(0.603)	0.0000	0.0000	0
2022/11/04	JBAF	18/09/2024			Jibar Tradeable Future	8.3150	91.6850	8.2300	91.7700	(1.022)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/04	R023	03/11/2022			Bond Future	7.2950	101.6007	7.2950	101.6007	0.000	0.0000	0.0000	0
2022/11/04	R035	03/11/2022			Bond Future	11.6850	83.5567	11.6850	83.5567	0.000	0.0000	0.0000	0
2022/11/04	R035	02/02/2023	9.81	Call	Bond Future	54.3900	0.0544	81.5100	0.0815	49.862	0	0	582
2022/11/04	R035	02/02/2023	9.81	Put	Bond Future	12,098.0400	12.0980	11,130.4500	11.1305	(7.998)	0	0	0
2022/11/04	R035	02/02/2023	9.85	Call	Bond Future	60.5700	0.0606	90.3900	0.0904	49.232	0	0	0
2022/11/04	R035	02/02/2023	9.89	Call	Bond Future	67.3500	0.0674	100.0700	0.1001	48.582	0	0	388
2022/11/04	R035	02/02/2023	9.89	Put	Bond Future	11,580.1200	11.5801	10,618.1300	10.6181	(8.307)	0	0	0
2022/11/04	R035	02/02/2023	11.94	Call	Bond Future	2,925.6900	2.9257	3,495.4500	3.4955	19.474	0	0	0
2022/11/04	R035	02/02/2023	13.22	Put	Bond Future	515.0200	0.5150	385.1800	0.3852	(25.211)	0	0	976
2022/11/04	R035	02/02/2023	10.88	Call	Bond Future	608.1000	0.6081	811.6100	0.8116	33.467	0	0	0
2022/11/04	R035	02/02/2023	10.88	Put	Bond Future	5,886.6400	5.8866	5,095.4400	5.0954	(13.441)	0	0	0
2022/11/04	R035	02/02/2023	10.66	Call	Bond Future	392.2300	0.3922	537.1300	0.5371	36.943	0	0	0
2022/11/04	R035	02/02/2023	10.66	Put	Bond Future	7,004.2100	7.0042	6,154.4000	6.1544	(12.133)	0	0	582
2022/11/04	R035	02/02/2023	10.30	Put	Bond Future	9,040.6300	9.0406	8,123.4000	8.1234	(10.146)	0	0	0
2022/11/04	R035	02/02/2023	10.60	Call	Bond Future	348.2100	0.3482	479.8100	0.4798	37.793	0	0	0
2022/11/04	R035	02/02/2023	10.60	Put	Bond Future	7,328.8700	7.3289	6,465.7600	6.4658	(11.777)	0	0	0
2022/11/04	R035	02/02/2023	10.64	Put	Bond Future	7,111.7900	7.1118	6,257.4600	6.2575	(12.013)	0	0	0
2022/11/04	R035	02/02/2023			Bond Future	11.8003	85.3404	11.6205	86.3351	(1.524)	0.0000	0.0000	161,005
2022/11/04	R035	02/02/2023	9.85	Put	Bond Future	11,838.2600	11.8383	10,873.3700	10.8734	(8.151)	0	0	0
2022/11/04	R035	02/02/2023	11.94	Put	Bond Future	2,164.9900	2.1650	1,740.0400	1.7400	(19.628)	0	0	0
2022/11/04	R035	02/02/2023	11.98	Call	Bond Future	3,052.6300	3.0526	3,635.4100	3.6354	19.091	0	0	0
2022/11/04	R035	02/02/2023	11.98	Put	Bond Future	2,075.9400	2.0759	1,664.0100	1.6640	(19.843)	0	0	388
2022/11/04	R035	02/02/2023	13.22	Call	Bond Future	7,793.5900	7.7936	8,658.4600	8.6585	11.097	0	0	0
2022/11/04	R035	02/02/2023	11.05	Call	Bond Future	835.8200	0.8358	1,092.8400	1.0928	30.751	0	0	976
2022/11/04	R035	02/02/2023	11.05	Put	Bond Future	5,103.4400	5.1034	4,365.7500	4.3657	(14.455)	0	0	0
2022/11/04	R035	02/02/2023	11.06	Call	Bond Future	850.8100	0.8508	1,111.1100	1.1111	30.594	0	0	0
2022/11/04	R035	02/02/2023	11.06	Put	Bond Future	5,059.4800	5.0595	4,325.0700	4.3251	(14.516)	0	0	582
2022/11/04	R035	02/02/2023	10.86	Call	Bond Future	584.6000	0.5846	782.1000	0.7821	33.784	0	0	0
2022/11/04	R035	02/02/2023	10.86	Put	Bond Future	5,983.1800	5.9832	5,185.9700	5.1860	(13.324)	0	0	0
2022/11/04	R035	02/02/2023	10.87	Call	Bond Future	596.3300	0.5963	796.7700	0.7968	33.612	0	0	0
2022/11/04	R035	02/02/2023	10.87	Put	Bond Future	5,934.8600	5.9349	5,140.5900	5.1406	(13.383)	0	0	0
2022/11/04	R035	02/02/2023	10.30	Call	Bond Future	183.6200	0.1836	261.1000	0.2611	42.196	0	0	976
2022/11/04	R035	02/02/2023	10.64	Call	Bond Future	377.1600	0.3772	517.5400	0.5175	37.220	0	0	388
2022/11/04	R035	04/05/2023	11.22	Put	Bond Future	5,750.0600	5.7501	5,112.2200	5.1122	(11.093)	0	0	0
2022/11/04	R035	04/05/2023	12.46	Call	Bond Future	5,181.0300	5.1810	5,852.0900	5.8521	12.952	0	0	0
2022/11/04	R035	04/05/2023	12.46	Put	Bond Future	2,402.1100	2.4021	2,066.6500	2.0666	(13.965)	0	0	388
2022/11/04	R035	04/05/2023	13.18	Call	Bond Future	7,754.9300	7.7549	8,548.6400	8.5486	10.235	0	0	0
2022/11/04	R035	04/05/2023	13.18	Put	Bond Future	1,414.8800	1.4149	1,202.0700	1.2021	(15.041)	0	0	491
2022/11/04	R035	04/05/2023	11.17	Call	Bond Future	1,703.5200	1.7035	2,059.0900	2.0591	20.873	0	0	491
2022/11/04	R035	04/05/2023	11.20	Call	Bond Future	1,760.5200	1.7605	2,124.0400	2.1240	20.648	0	0	0
2022/11/04	R035	04/05/2023	11.21	Call	Bond Future	1,779.7700	1.7798	2,145.8700	2.1459	20.570	0	0	0
2022/11/04	R035	04/05/2023	10.60	Call	Bond Future	891.5800	0.8916	1,114.1300	1.1141	24.961	0	0	388
2022/11/04	R035	04/05/2023	10.60	Put	Bond Future	8,518.4000	8.5184	7,734.4300	7.7344	(9.203)	0	0	0
2022/11/04	R035	04/05/2023			Bond Future	11.9302	82.5663	11.7446	83.5728	(1.555)	0.0000	0.0000	0
2022/11/04	R035	04/05/2023	11.22	Call	Bond Future	1,799.1500	1.7991	2,167.8300	2.1678	20.492	0	0	0
2022/11/04	R035	04/05/2023	11.17	Put	Bond Future	5,942.8200	5.9428	5,291.8700	5.2919	(10.954)	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
2022/11/04	R035	04/05/2023	11.20	Put	Bond Future	5,826.6200	5.8266	5,183.6200	5.1836	(11.036)	0	0	0
2022/11/04	R035	04/05/2023	11.21	Put	Bond Future	5,788.2500	5.7883	5,147.8300	5.1478	(11.064)	0	0	0
2022/11/04	R035	04/05/2023	9.85	Call	Bond Future	325.5000	0.3255	425.3800	0.4254	30.685	0	0	388
2022/11/04	R035	04/05/2023	9.85	Put	Bond Future	12,703.7400	12.7037	11,797.1000	11.7971	(7.137)	0	0	0
2022/11/04	R035	04/05/2023	10.42	Call	Bond Future	713.8500	0.7139	901.2700	0.9013	26.255	0	0	491
2022/11/04	R035	04/05/2023	10.42	Put	Bond Future	9,449.6800	9.4497	8,630.5800	8.6306	(8.668)	0	0	0
2022/11/04	R035	03/08/2023	12.00	Call	Bond Future	3,956.6600	3.9567	4,491.3800	4.4914	13.514	0	0	0
2022/11/04	R035	03/08/2023	12.00	Put	Bond Future	4,263.5400	4.2635	3,837.3400	3.8373	(9.996)	0	0	0
2022/11/04	R035	03/08/2023			Bond Future	12.0581	84.2882	11.8773	85.2491	(1.499)	0.0000	0.0000	0
2022/11/04	R035	03/08/2023	11.98	Call	Bond Future	3,901.2600	3.9013	4,432.0700	4.4321	13.606	0	0	0
2022/11/04	R035	03/08/2023	11.98	Put	Bond Future	4,314.2500	4.3143	3,884.1400	3.8841	(9.970)	0	0	0
2022/11/04	R035	03/08/2023	11.99	Call	Bond Future	3,928.9200	3.9289	4,461.6900	4.4617	13.560	0	0	0
2022/11/04	R035	03/08/2023	11.99	Put	Bond Future	4,288.8300	4.2888	3,860.6800	3.8607	(9.983)	0	0	0
2022/11/04	R035	02/11/2023	11.41	Call	Bond Future	2,071.4400	2.0714	2,392.2600	2.3923	15.488	0	0	0
2022/11/04	R035	02/11/2023	11.41	Put	Bond Future	6,276.6900	6.2767	5,673.0400	5.6730	(9.617)	0	0	0
2022/11/04	R035	02/11/2023	11.42	Call	Bond Future	2,090.1900	2.0902	2,413.0200	2.4130	15.445	0	0	0
2022/11/04	R035	02/11/2023	11.42	Put	Bond Future	6,239.9300	6.2399	5,638.2900	5.6383	(9.642)	0	0	0
2022/11/04	R035	02/11/2023			Bond Future	12.1949	81.5478	12.0174	82.4723	(1.455)	0.0000	0.0000	0
2022/11/04	R035	02/11/2023	11.43	Call	Bond Future	2,109.3500	2.1094	2,434.2100	2.4342	15.401	0	0	0
2022/11/04	R035	02/11/2023	11.43	Put	Bond Future	6,203.6200	6.2036	5,604.0100	5.6040	(9.665)	0	0	0
2022/11/04	R035	01/02/2024	12.18	Put	Bond Future	0.0000	0.0000	9,485.2500	9.4852	100.000	0	0	0
2022/11/04	R035	01/02/2024	12.19	Call	Bond Future	0.0000	0.0000	1,332.2800	1.3323	100.000	0	0	0
2022/11/04	R035	01/02/2024	12.19	Put	Bond Future	0.0000	0.0000	9,446.3700	9.4464	100.000	0	0	0
2022/11/04	R035	01/02/2024			Bond Future	12.1900	12.1900	13.8969	75.9218	14.002	0.0000	0.0000	0
2022/11/04	R035	01/02/2024	12.18	Call	Bond Future	0.0000	0.0000	1,319.8700	1.3199	100.000	0	0	0
2022/11/04	R035	01/02/2024	12.20	Call	Bond Future	0.0000	0.0000	1,344.7500	1.3447	100.000	0	0	0
2022/11/04	R035	01/02/2024	12.20	Put	Bond Future	0.0000	0.0000	9,407.6100	9.4076	100.000	0	0	0
2022/11/04	R186	03/11/2022			Bond Future	9.1600	108.5070	9.1600	108.5070	0.000	0.0000	0.0000	0
2022/11/04	R186	02/02/2023	8.32	Call	Bond Future	321.0900	0.3211	394.4600	0.3945	22.850	0	0	0
2022/11/04	R186	02/02/2023	8.32	Put	Bond Future	3,440.2900	3.4403	3,076.9400	3.0769	(10.562)	0	0	0
2022/11/04	R186	02/02/2023	8.33	Call	Bond Future	326.8600	0.3269	401.1700	0.4012	22.735	0	0	0
2022/11/04	R186	02/02/2023	8.33	Put	Bond Future	3,412.1200	3.4121	3,049.7100	3.0497	(10.621)	0	0	0
2022/11/04	R186	02/02/2023			Bond Future	9.2559	105.3308	9.1228	105.7675	(1.438)	0.0000	0.0000	78,430
2022/11/04	R186	02/02/2023	8.34	Call	Bond Future	332.5700	0.3326	408.1300	0.4081	22.720	0	0	0
2022/11/04	R186	02/02/2023	8.34	Put	Bond Future	3,383.9000	3.3839	3,022.7400	3.0227	(10.673)	0	0	0
2022/11/04	R186	04/05/2023	8.83	Put	Bond Future	2,612.6000	2.6126	2,234.7900	2.2348	(14.461)	0	0	0
2022/11/04	R186	04/05/2023	8.84	Call	Bond Future	1,025.3700	1.0254	1,083.6400	1.0836	5.683	0	0	0
2022/11/04	R186	04/05/2023			Bond Future	9.3444	107.4678	9.2035	107.9028	(1.508)	0.0000	0.0000	12,188
2022/11/04	R186	04/05/2023	8.82	Call	Bond Future	1,001.6600	1.0017	1,058.4700	1.0585	5.672	0	0	0
2022/11/04	R186	04/05/2023	8.82	Put	Bond Future	2,632.0300	2.6320	2,253.7800	2.2538	(14.371)	0	0	0
2022/11/04	R186	04/05/2023	8.83	Call	Bond Future	1,013.6200	1.0136	1,070.8700	1.0709	5.648	0	0	0
2022/11/04	R186	04/05/2023	8.84	Put	Bond Future	2,592.9800	2.5930	2,216.1900	2.2162	(14.531)	0	0	0
2022/11/04	R186	03/08/2023	9.73	Put	Bond Future	1,605.2900	1.6053	1,437.6000	1.4376	(10.446)	0	0	0
2022/11/04	R186	03/08/2023	9.74	Call	Bond Future	2,504.1400	2.5041	2,697.3200	2.6973	7.714	0	0	0
2022/11/04	R186	03/08/2023	9.74	Put	Bond Future	1,594.5100	1.5945	1,427.6200	1.4276	(10.467)	0	0	0
2022/11/04	R186	03/08/2023			Bond Future	9.4231	104.4016	9.2986	104.7617	(1.321)	0.0000	0.0000	0
2022/11/04	R186	03/08/2023	9.73	Call	Bond Future	2,486.3700	2.4864	2,678.7500	2.6788	7.737	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
2022/11/04	R186	03/08/2023	9.75	Call	Bond Future	2,522.3200	2.5223	2,716.2900	2.7163	7.690	0	0	0
2022/11/04	R186	03/08/2023	9.75	Put	Bond Future	1,584.1500	1.5841	1,418.0500	1.4181	(10.485)	0	0	0
2022/11/04	R186	02/11/2023	9.40	Call	Bond Future	1,922.6700	1.9227	1,829.1700	1.8292	(4.863)	0	0	0
2022/11/04	R186	02/11/2023	9.40	Put	Bond Future	2,215.0500	2.2150	1,825.8800	1.8259	(17.569)	0	0	0
2022/11/04	R186	02/11/2023	9.15	Call	Bond Future	1,568.4200	1.5684	1,462.4200	1.4624	(6.758)	0	0	1,715
2022/11/04	R186	02/11/2023			Bond Future	9.5084	106.5894	9.3988	106.8851	(1.153)	0.0000	0.0000	0
2022/11/04	R186	02/11/2023	10.42	Call	Bond Future	3,680.7400	3.6807	3,679.2000	3.6792	(0.042)	0	0	0
2022/11/04	R186	02/11/2023	10.42	Put	Bond Future	1,263.1300	1.2631	965.9200	0.9659	(23.530)	0	0	1,715
2022/11/04	R186	02/11/2023	9.15	Put	Bond Future	2,539.0400	2.5390	2,137.3700	2.1374	(15.820)	0	0	0
2022/11/04	R186	02/11/2023	9.38	Call	Bond Future	1,893.2500	1.8932	1,798.4600	1.7985	(5.007)	0	0	0
2022/11/04	R186	02/11/2023	9.38	Put	Bond Future	2,239.6800	2.2397	1,849.2200	1.8492	(17.434)	0	0	0
2022/11/04	R186	02/11/2023	9.39	Call	Bond Future	1,907.9300	1.9079	1,813.7900	1.8138	(4.934)	0	0	0
2022/11/04	R186	02/11/2023	9.39	Put	Bond Future	2,227.3300	2.2273	1,837.5200	1.8375	(17.501)	0	0	0
2022/11/04	R186	01/02/2024	9.51	Call	Bond Future	0.0000	0.0000	23.1500	0.0231	100.000	0	0	0
2022/11/04	R186	01/02/2024	9.52	Put	Bond Future	0.0000	0.0000	10,422.2600	10.4223	100.000	0	0	0
2022/11/04	R186	01/02/2024	9.50	Call	Bond Future	0.0000	0.0000	22.6300	0.0226	100.000	0	0	0
2022/11/04	R186	01/02/2024			Bond Future	9.5100	9.5100	13.9661	93.3393	46.857	0.0000	0.0000	0
2022/11/04	R186	01/02/2024	9.51	Put	Bond Future	0.0000	0.0000	10,446.7600	10.4468	100.000	0	0	0
2022/11/04	R186	01/02/2024	9.52	Call	Bond Future	0.0000	0.0000	23.6700	0.0237	100.000	0	0	0
2022/11/04	R186	01/02/2024	9.50	Put	Bond Future	0.0000	0.0000	10,471.2700	10.4713	100.000	0	0	0
2022/11/04	R197	03/11/2022			Bond Future	330.8386	330.8386	330.8386	330.8386	0.000	0.0000	0.0000	0
2022/11/04	R197	02/02/2023			Bond Future	327.9075	327.9075	328.2640	328.2640	0.109	0.0000	0.0000	977
2022/11/04	R197	04/05/2023			Bond Future	334.6349	334.6349	334.9665	334.9665	0.099	0.0000	0.0000	0
2022/11/04	R197	03/08/2023			Bond Future	332.5963	332.5963	332.6753	332.6753	0.024	0.0000	0.0000	0
2022/11/04	R197	02/11/2023			Bond Future	339.6369	339.6369	339.4917	339.4917	(0.043)	0.0000	0.0000	0
2022/11/04	R202	03/11/2022			Bond Future	251.2826	251.2826	251.2826	251.2826	0.000	0.0000	0.0000	0
2022/11/04	R202	02/02/2023			Bond Future	250.5281	250.5281	251.9006	251.9006	0.548	0.0000	0.0000	5,970
2022/11/04	R202	04/05/2023			Bond Future	255.6673	255.6673	257.0434	257.0434	0.538	0.0000	0.0000	0
2022/11/04	R202	03/08/2023			Bond Future	256.2261	256.2261	257.4314	257.4314	0.470	0.0000	0.0000	0
2022/11/04	R202	02/11/2023			Bond Future	261.6495	261.6495	262.7063	262.7063	0.404	0.0000	0.0000	0
2022/11/04	R202	01/02/2024			Bond Future	261.6500	261.6500	237.6752	237.6752	(9.163)	0.0000	0.0000	0
2022/11/04	R209	03/11/2022			Bond Future	11.6900	64.2811	11.6900	64.2811	0.000	0.0000	0.0000	0
2022/11/04	R209	02/02/2023	10.78	Call	Bond Future	444.1100	0.4441	594.5800	0.5946	33.881	0	0	0
2022/11/04	R209	02/02/2023	10.79	Call	Bond Future	453.3900	0.4534	606.3300	0.6063	33.733	0	0	0
2022/11/04	R209	02/02/2023	10.80	Put	Bond Future	5,442.3700	5.4424	4,757.9100	4.7579	(12.577)	0	0	0
2022/11/04	R209	02/02/2023			Bond Future	11.7841	65.6793	11.6107	66.5191	(1.472)	0.0000	0.0000	24,672
2022/11/04	R209	02/02/2023	10.78	Put	Bond Future	5,530.4700	5.5305	4,841.1500	4.8412	(12.464)	0	0	0
2022/11/04	R209	02/02/2023	10.79	Put	Bond Future	5,486.3200	5.4863	4,799.4700	4.7995	(12.519)	0	0	0
2022/11/04	R209	02/02/2023	10.80	Call	Bond Future	462.8000	0.4628	618.1300	0.6181	33.563	0	0	0
2022/11/04	R209	04/05/2023	11.10	Call	Bond Future	1,454.6600	1.4547	1,705.5200	1.7055	17.245	0	0	0
2022/11/04	R209	04/05/2023	11.10	Put	Bond Future	5,405.8800	5.4059	4,806.3300	4.8063	(11.091)	0	0	0
2022/11/04	R209	04/05/2023	10.00	Call	Bond Future	364.5200	0.3645	468.8400	0.4688	28.618	0	0	6,500
2022/11/04	R209	04/05/2023	10.00	Put	Bond Future	10,315.7000	10.3157	9,569.6100	9.5696	(7.233)	0	0	0
2022/11/04	R209	04/05/2023	11.09	Call	Bond Future	1,438.6200	1.4386	1,687.2600	1.6873	17.283	0	0	0
2022/11/04	R209	04/05/2023	11.09	Put	Bond Future	5,441.2700	5.4413	4,839.5000	4.8395	(11.059)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/04	R209	04/05/2023			Bond Future		11.9019	63.8588	11.7235	64.7093	(1.499)	0.0000	0.0000	5,070
2022/11/04	R209	04/05/2023	11.11	Call	Bond Future	1,470.9700		1.4710	1,723.7200	1.7237	17.183	0	0	0
2022/11/04	R209	04/05/2023	11.11	Put	Bond Future	5,370.8300		5.3708	4,773.1700	4.7732	(11.128)	0	0	0
2022/11/04	R209	04/05/2023	12.50	Call	Bond Future	4,780.4800		4.7805	5,296.6900	5.2967	10.798	0	0	0
2022/11/04	R209	04/05/2023	12.50	Put	Bond Future	2,043.8100		2.0438	1,709.6100	1.7096	(16.352)	0	0	8,500
2022/11/04	R209	04/05/2023	11.00	Call	Bond Future	1,298.8300		1.2988	1,529.1100	1.5291	17.730	0	0	0
2022/11/04	R209	04/05/2023	11.00	Put	Bond Future	5,766.7600		5.7668	5,146.6300	5.1466	(10.754)	0	0	10,000
2022/11/04	R209	03/08/2023	11.93	Call	Bond Future	3,387.7300		3.3877	3,841.3700	3.8414	13.391	0	0	0
2022/11/04	R209	03/08/2023	11.94	Call	Bond Future	3,411.8100		3.4118	3,867.1400	3.8671	13.346	0	0	0
2022/11/04	R209	03/08/2023	11.95	Put	Bond Future	3,740.7500		3.7407	3,381.3900	3.3814	(9.607)	0	0	0
2022/11/04	R209	03/08/2023			Bond Future	12.0153		65.1908	11.8413	66.0072	(1.448)	0.0000	0.0000	0
2022/11/04	R209	03/08/2023	11.93	Put	Bond Future	3,786.2400		3.7862	3,423.5100	3.4235	(9.580)	0	0	0
2022/11/04	R209	03/08/2023	11.94	Put	Bond Future	3,763.4300		3.7634	3,402.3900	3.4024	(9.593)	0	0	0
2022/11/04	R209	03/08/2023	11.95	Call	Bond Future	3,435.9600		3.4360	3,892.9700	3.8930	13.301	0	0	0
2022/11/04	R209	02/11/2023	11.33	Call	Bond Future	1,804.2500		1.8043	2,043.7100	2.0437	13.272	0	0	0
2022/11/04	R209	02/11/2023	11.33	Put	Bond Future	5,635.1300		5.6351	5,085.5100	5.0855	(9.753)	0	0	0
2022/11/04	R209	02/11/2023	11.34	Call	Bond Future	1,820.9800		1.8210	2,061.8700	2.0619	13.229	0	0	0
2022/11/04	R209	02/11/2023	11.34	Put	Bond Future	5,602.1900		5.6022	5,054.0000	5.0540	(9.785)	0	0	0
2022/11/04	R209	02/11/2023			Bond Future	12.1331		63.4045	11.9622	64.1936	(1.409)	0.0000	0.0000	0
2022/11/04	R209	02/11/2023	11.35	Call	Bond Future	1,837.5600		1.8376	2,080.3700	2.0804	13.214	0	0	0
2022/11/04	R209	02/11/2023	11.35	Put	Bond Future	5,569.1500		5.5691	5,022.8800	5.0229	(9.809)	0	0	0
2022/11/04	R209	01/02/2024	12.13	Put	Bond Future	0.0000		0.0000	7,652.5300	7.6525	100.000	0	0	0
2022/11/04	R209	01/02/2024	12.14	Call	Bond Future	0.0000		0.0000	1,446.1800	1.4462	100.000	0	0	0
2022/11/04	R209	01/02/2024	12.14	Put	Bond Future	0.0000		0.0000	7,619.7200	7.6197	100.000	0	0	0
2022/11/04	R209	01/02/2024			Bond Future	12.1300		12.1300	13.5957	59.0839	12.083	0.0000	0.0000	0
2022/11/04	R209	01/02/2024	12.12	Call	Bond Future	0.0000		0.0000	1,420.7000	1.4207	100.000	0	0	0
2022/11/04	R209	01/02/2024	12.12	Put	Bond Future	0.0000		0.0000	7,685.4600	7.6855	100.000	0	0	0
2022/11/04	R209	01/02/2024	12.13	Call	Bond Future	0.0000		0.0000	1,433.4100	1.4334	100.000	0	0	0
2022/11/04	R210	03/11/2022			Bond Future	229.2667		229.2667	229.2667	229.2667	0.000	0.0000	0.0000	0
2022/11/04	R210	02/02/2023			Bond Future	231.7786		231.7786	233.5159	233.5159	0.750	0.0000	0.0000	372
2022/11/04	R210	04/05/2023			Bond Future	233.4516		233.4516	235.2028	235.2028	0.750	0.0000	0.0000	0
2022/11/04	R210	03/08/2023			Bond Future	238.3705		238.3705	239.9739	239.9739	0.673	0.0000	0.0000	0
2022/11/04	R210	02/11/2023			Bond Future	240.2460		240.2460	241.7223	241.7223	0.615	0.0000	0.0000	0
2022/11/04	R210	01/02/2024			Bond Future	240.2500		240.2500	223.1045	223.1045	(7.137)	0.0000	0.0000	0
2022/11/04	R213	03/11/2022			Bond Future	11.1650		79.1325	11.1650	79.1325	0.000	0.0000	0.0000	0
2022/11/04	R213	02/02/2023	10.01	Call	Bond Future	242.7800		0.2428	323.1800	0.3232	33.116	0	0	0
2022/11/04	R213	02/02/2023	10.43	Put	Bond Future	4,499.0900		4.4991	3,939.9500	3.9400	(12.428)	0	0	0
2022/11/04	R213	02/02/2023	12.20	Call	Bond Future	4,529.1400		4.5291	5,098.4100	5.0984	12.569	0	0	0
2022/11/04	R213	02/02/2023	12.20	Put	Bond Future	686.0200		0.6860	544.5400	0.5445	(20.623)	0	0	912
2022/11/04	R213	02/02/2023	10.22	Put	Bond Future	5,325.6700		5.3257	4,725.4800	4.7255	(11.270)	0	0	0
2022/11/04	R213	02/02/2023	10.23	Call	Bond Future	359.1700		0.3592	471.2400	0.4712	31.202	0	0	0
2022/11/04	R213	02/02/2023	10.35	Call	Bond Future	451.0000		0.4510	585.9000	0.5859	29.911	0	0	0
2022/11/04	R213	02/02/2023	10.35	Put	Bond Future	4,804.9300		4.8049	4,229.0800	4.2291	(11.985)	0	0	476
2022/11/04	R213	02/02/2023			Bond Future	11.3015		80.7174	11.1416	81.4281	(1.415)	0.0000	0.0000	33,035
2022/11/04	R213	02/02/2023	9.16	Call	Bond Future	42.1600		0.0422	58.9400	0.0589	39.801	0	0	476
2022/11/04	R213	02/02/2023	9.16	Put	Bond Future	10,288.2400		10.2882	9,594.2700	9.5943	(6.745)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/04	R213	02/02/2023	10.01	Put	Bond Future	6,227.7000	6.2277	5,597.3500	5.5974	(10.122)	0	0	476
2022/11/04	R213	02/02/2023	10.21	Call	Bond Future	346.8900	0.3469	455.8700	0.4559	31.416	0	0	0
2022/11/04	R213	02/02/2023	10.21	Put	Bond Future	5,367.4700	5.3675	4,765.7000	4.7657	(11.211)	0	0	0
2022/11/04	R213	02/02/2023	10.43	Call	Bond Future	523.0400	0.5230	674.6500	0.6747	28.986	0	0	912
2022/11/04	R213	02/02/2023	10.22	Call	Bond Future	352.9400	0.3529	463.5000	0.4635	31.325	0	0	0
2022/11/04	R213	02/02/2023	10.23	Put	Bond Future	5,284.0900	5.2841	4,685.4100	4.6854	(11.330)	0	0	0
2022/11/04	R213	04/05/2023	10.75	Call	Bond Future	1,420.8800	1.4209	1,702.6300	1.7026	19.829	0	0	0
2022/11/04	R213	04/05/2023	10.75	Put	Bond Future	4,444.3200	4.4443	4,008.7900	4.0088	(9.800)	0	0	0
2022/11/04	R213	04/05/2023			Bond Future	11.4343	78.8011	11.2689	79.5184	(1.446)	0.0000	0.0000	0
2022/11/04	R213	04/05/2023	10.74	Call	Bond Future	1,406.0500	1.4060	1,685.9300	1.6859	19.905	0	0	0
2022/11/04	R213	04/05/2023	10.74	Put	Bond Future	4,474.7800	4.4748	4,037.3800	4.0374	(9.775)	0	0	0
2022/11/04	R213	04/05/2023	10.73	Call	Bond Future	1,391.1200	1.3911	1,669.1300	1.6691	19.985	0	0	0
2022/11/04	R213	04/05/2023	10.73	Put	Bond Future	4,505.1600	4.5052	4,065.8900	4.0659	(9.750)	0	0	0
2022/11/04	R213	03/08/2023	11.62	Put	Bond Future	3,034.3400	3.0343	2,785.0900	2.7851	(8.214)	0	0	0
2022/11/04	R213	03/08/2023	11.63	Call	Bond Future	3,286.4100	3.2864	3,707.8200	3.7078	12.823	0	0	0
2022/11/04	R213	03/08/2023			Bond Future	11.5654	80.4442	11.4072	81.1132	(1.369)	0.0000	0.0000	0
2022/11/04	R213	03/08/2023	11.62	Call	Bond Future	3,263.2800	3.2633	3,683.0700	3.6831	12.864	0	0	0
2022/11/04	R213	03/08/2023	11.63	Put	Bond Future	3,015.6100	3.0156	2,767.9800	2.7680	(8.212)	0	0	0
2022/11/04	R213	03/08/2023	11.61	Call	Bond Future	3,239.9500	3.2400	3,658.6500	3.6587	12.923	0	0	0
2022/11/04	R213	03/08/2023	11.61	Put	Bond Future	3,052.9100	3.0529	2,802.5700	2.8026	(8.200)	0	0	0
2022/11/04	R213	02/11/2023	11.13	Call	Bond Future	1,776.7500	1.7768	2,042.4800	2.0425	14.956	0	0	0
2022/11/04	R213	02/11/2023	11.13	Put	Bond Future	4,194.4500	4.1944	3,831.0700	3.8311	(8.663)	0	0	0
2022/11/04	R213	02/11/2023			Bond Future	11.7090	78.5752	11.5562	79.2043	(1.305)	0.0000	0.0000	0
2022/11/04	R213	02/11/2023	11.12	Call	Bond Future	1,760.4000	1.7604	2,024.6300	2.0246	15.010	0	0	0
2022/11/04	R213	02/11/2023	11.12	Put	Bond Future	4,220.6900	4.2207	3,855.8100	3.8558	(8.645)	0	0	0
2022/11/04	R213	02/11/2023	11.11	Call	Bond Future	1,744.1500	1.7441	2,006.8800	2.0069	15.063	0	0	0
2022/11/04	R213	02/11/2023	11.11	Put	Bond Future	4,247.0600	4.2471	3,880.6800	3.8807	(8.627)	0	0	0
2022/11/04	R213	01/02/2024	11.71	Call	Bond Future	0.0000	0.0000	694.0000	0.6940	100.000	0	0	0
2022/11/04	R213	01/02/2024	11.71	Put	Bond Future	0.0000	0.0000	8,568.1100	8.5681	100.000	0	0	0
2022/11/04	R213	01/02/2024	11.70	Call	Bond Future	0.0000	0.0000	686.4800	0.6865	100.000	0	0	0
2022/11/04	R213	01/02/2024	11.70	Put	Bond Future	0.0000	0.0000	8,600.8200	8.6008	100.000	0	0	0
2022/11/04	R213	01/02/2024			Bond Future	11.7100	11.7100	13.8042	72.9772	17.884	0.0000	0.0000	0
2022/11/04	R213	01/02/2024	11.72	Call	Bond Future	0.0000	0.0000	701.3700	0.7014	100.000	0	0	0
2022/11/04	R213	01/02/2024	11.72	Put	Bond Future	0.0000	0.0000	8,535.2800	8.5353	100.000	0	0	0
2022/11/04	R214	03/11/2022			Bond Future	11.7450	62.0852	11.7450	62.0852	0.000	0.0000	0.0000	0
2022/11/04	R214	02/02/2023	11.07	Call	Bond Future	749.3400	0.7493	954.3900	0.9544	27.364	0	0	0
2022/11/04	R214	02/02/2023	11.07	Put	Bond Future	4,775.7700	4.7758	4,153.5600	4.1536	(13.028)	0	0	0
2022/11/04	R214	02/02/2023	11.08	Call	Bond Future	763.0500	0.7631	970.8200	0.9708	27.229	0	0	0
2022/11/04	R214	02/02/2023	11.08	Put	Bond Future	4,733.9600	4.7340	4,114.4700	4.1145	(13.086)	0	0	0
2022/11/04	R214	02/02/2023	11.10	Call	Bond Future	790.7600	0.7908	1,003.9900	1.0040	26.965	0	0	1,600
2022/11/04	R214	02/02/2023			Bond Future	11.8318	63.4537	11.6689	64.2810	(1.377)	0.0000	0.0000	71,370
2022/11/04	R214	02/02/2023	11.09	Call	Bond Future	776.8200	0.7768	987.3200	0.9873	27.098	0	0	0
2022/11/04	R214	02/02/2023	11.09	Put	Bond Future	4,692.2700	4.6923	4,075.5100	4.0755	(13.144)	0	0	0
2022/11/04	R214	02/02/2023	11.10	Put	Bond Future	4,650.8300	4.6508	4,036.8000	4.0368	(13.203)	0	0	0
2022/11/04	R214	02/02/2023	11.80	Call	Bond Future	2,211.5700	2.2116	2,634.4000	2.6344	19.119	0	0	1,600
2022/11/04	R214	02/02/2023	11.80	Put	Bond Future	2,371.5600	2.3716	1,967.1300	1.9671	(17.053)	0	0	0
2022/11/04	R214	04/05/2023	11.37	Call	Bond Future	1,919.3200	1.9193	2,255.1800	2.2552	17.499	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/04	R214	04/05/2023	11.37	Put	Bond Future	4,837.5700	4.8376	4,335.5800	4.3356	(10.377)	0	0	0
2022/11/04	R214	04/05/2023	11.36	Call	Bond Future	1,899.7700	1.8998	2,233.2700	2.2333	17.555	0	0	0
2022/11/04	R214	04/05/2023	11.36	Put	Bond Future	4,871.4100	4.8714	4,367.0600	4.3671	(10.353)	0	0	0
2022/11/04	R214	04/05/2023			Bond Future	11.9375	61.4412	11.7702	62.2790	(1.401)	0.0000	0.0000	0
2022/11/04	R214	04/05/2023	11.38	Call	Bond Future	1,938.9800	1.9390	2,277.0400	2.2770	17.435	0	0	0
2022/11/04	R214	04/05/2023	11.38	Put	Bond Future	4,803.9100	4.8039	4,304.1200	4.3041	(10.404)	0	0	0
2022/11/04	R214	03/08/2023	12.15	Call	Bond Future	4,095.4400	4.0954	4,558.9000	4.5589	11.316	0	0	0
2022/11/04	R214	03/08/2023	12.15	Put	Bond Future	3,562.9000	3.5629	3,220.6500	3.2206	(9.606)	0	0	0
2022/11/04	R214	03/08/2023	12.14	Call	Bond Future	4,068.7800	4.0688	4,530.6600	4.5307	11.352	0	0	0
2022/11/04	R214	03/08/2023	12.14	Put	Bond Future	3,584.4700	3.5845	3,240.6400	3.2406	(9.592)	0	0	0
2022/11/04	R214	03/08/2023			Bond Future	12.0403	62.7225	11.8771	63.5282	(1.355)	0.0000	0.0000	0
2022/11/04	R214	03/08/2023	12.16	Call	Bond Future	4,122.1600	4.1222	4,587.4100	4.5874	11.287	0	0	0
2022/11/04	R214	03/08/2023	12.16	Put	Bond Future	3,541.4600	3.5415	3,201.0000	3.2010	(9.614)	0	0	0
2022/11/04	R214	02/11/2023	11.46	Call	Bond Future	2,368.9000	2.3689	2,357.2400	2.3572	(0.492)	0	0	0
2022/11/04	R214	02/11/2023	11.46	Put	Bond Future	5,838.5500	5.8386	5,046.5500	5.0465	(13.565)	0	0	0
2022/11/04	R214	02/11/2023	11.45	Put	Bond Future	5,872.1700	5.8722	5,078.9300	5.0789	(13.508)	0	0	0
2022/11/04	R214	02/11/2023			Bond Future	12.1489	60.7363	11.9886	61.5166	(1.319)	0.0000	0.0000	0
2022/11/04	R214	02/11/2023	11.47	Call	Bond Future	2,388.2400	2.3882	2,377.6000	2.3776	(0.446)	0	0	0
2022/11/04	R214	02/11/2023	11.47	Put	Bond Future	5,805.3000	5.8053	5,014.3200	5.0143	(13.625)	0	0	0
2022/11/04	R214	02/11/2023	11.45	Call	Bond Future	2,349.8700	2.3499	2,336.9700	2.3370	(0.549)	0	0	0
2022/11/04	R214	01/02/2024	12.16	Call	Bond Future	0.0000	0.0000	1,695.1100	1.6951	100.000	0	0	0
2022/11/04	R214	01/02/2024	12.16	Put	Bond Future	0.0000	0.0000	7,570.0100	7.5700	100.000	0	0	0
2022/11/04	R214	01/02/2024			Bond Future	12.1500	12.1500	13.4849	56.6356	10.987	0.0000	0.0000	0
2022/11/04	R214	01/02/2024	12.15	Call	Bond Future	0.0000	0.0000	1,680.6900	1.6807	100.000	0	0	0
2022/11/04	R214	01/02/2024	12.15	Put	Bond Future	0.0000	0.0000	7,603.7200	7.6037	100.000	0	0	0
2022/11/04	R214	01/02/2024	12.14	Call	Bond Future	0.0000	0.0000	1,666.3400	1.6663	100.000	0	0	0
2022/11/04	R214	01/02/2024	12.14	Put	Bond Future	0.0000	0.0000	7,637.5500	7.6375	100.000	0	0	0
2022/11/04	R248	03/11/2022			Bond Future	11.7300	77.6525	11.7300	77.6525	0.000	0.0000	0.0000	0
2022/11/04	R248	02/02/2023	11.00	Call	Bond Future	824.1100	0.8241	1,046.8700	1.0469	27.030	0	0	2,542
2022/11/04	R248	02/02/2023	11.00	Put	Bond Future	6,319.8400	6.3198	5,544.2900	5.5443	(12.272)	0	0	0
2022/11/04	R248	02/02/2023	11.70	Call	Bond Future	2,458.0300	2.4580	2,929.8900	2.9299	19.197	0	0	2,542
2022/11/04	R248	02/02/2023	11.70	Put	Bond Future	3,255.5900	3.2556	2,729.1400	2.7291	(16.171)	0	0	0
2022/11/04	R248	02/02/2023	11.08	Call	Bond Future	956.4000	0.9564	1,205.0600	1.2051	26.000	0	0	0
2022/11/04	R248	02/02/2023	11.08	Put	Bond Future	5,889.9200	5.8899	5,140.2700	5.1403	(12.728)	0	0	0
2022/11/04	R248	02/02/2023	11.10	Put	Bond Future	5,785.4100	5.7854	5,042.3900	5.0424	(12.843)	0	0	0
2022/11/04	R248	02/02/2023			Bond Future	11.8264	79.3029	11.6686	80.3012	(1.335)	0.0000	0.0000	250,517
2022/11/04	R248	02/02/2023	10.40	Call	Bond Future	231.0300	0.2310	310.6100	0.3106	34.446	0	0	0
2022/11/04	R248	02/02/2023	10.40	Put	Bond Future	10,169.2700	10.1693	9,250.5400	9.2505	(9.034)	0	0	0
2022/11/04	R248	02/02/2023	11.06	Call	Bond Future	922.1100	0.9221	1,164.1900	1.1642	26.253	0	0	0
2022/11/04	R248	02/02/2023	11.06	Put	Bond Future	5,995.5500	5.9955	5,239.3200	5.2393	(12.613)	0	0	0
2022/11/04	R248	02/02/2023	11.07	Call	Bond Future	939.0900	0.9391	1,184.4500	1.1844	26.127	0	0	0
2022/11/04	R248	02/02/2023	11.07	Put	Bond Future	5,942.5100	5.9425	5,189.5600	5.1896	(12.671)	0	0	0
2022/11/04	R248	02/02/2023	11.10	Call	Bond Future	991.3900	0.9914	1,246.6800	1.2467	25.751	0	0	0
2022/11/04	R248	04/05/2023	11.35	Call	Bond Future	2,349.0700	2.3491	2,742.8500	2.7429	16.763	0	0	0
2022/11/04	R248	04/05/2023	11.35	Put	Bond Future	6,107.6400	6.1076	5,490.6800	5.4907	(10.101)	0	0	0
2022/11/04	R248	04/05/2023			Bond Future	11.9353	76.4507	11.7729	77.4614	(1.361)	0.0000	0.0000	10,943
2022/11/04	R248	04/05/2023	11.33	Call	Bond Future	2,300.7400	2.3007	2,689.2200	2.6892	16.885	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/04	R248	04/05/2023	11.33	Put	Bond Future	6,193.5800	6.1936	5,571.3200	5.5713	(10.047)	0	0	0
2022/11/04	R248	04/05/2023	11.34	Call	Bond Future	2,324.8300	2.3248	2,715.9600	2.7160	16.824	0	0	0
2022/11/04	R248	04/05/2023	11.34	Put	Bond Future	6,150.4900	6.1505	5,530.8800	5.5309	(10.074)	0	0	0
2022/11/04	R248	03/08/2023	12.11	Call	Bond Future	4,963.8900	4.9639	5,495.3600	5.4954	10.707	0	0	0
2022/11/04	R248	03/08/2023	12.11	Put	Bond Future	4,569.8400	4.5698	4,131.2800	4.1313	(9.597)	0	0	0
2022/11/04	R248	03/08/2023			Bond Future	12.0446	78.0075	11.8861	78.9776	(1.316)	0.0000	0.0000	0
2022/11/04	R248	03/08/2023	12.09	Call	Bond Future	4,898.7200	4.8987	5,426.3200	5.4263	10.770	0	0	0
2022/11/04	R248	03/08/2023	12.09	Put	Bond Future	4,624.7000	4.6247	4,182.2700	4.1823	(9.567)	0	0	0
2022/11/04	R248	03/08/2023	12.10	Call	Bond Future	4,931.2700	4.9313	5,460.8000	5.4608	10.738	0	0	0
2022/11/04	R248	03/08/2023	12.10	Put	Bond Future	4,597.1900	4.5972	4,156.6900	4.1567	(9.582)	0	0	0
2022/11/04	R248	02/11/2023	11.49	Put	Bond Future	7,466.2800	7.4663	6,641.7700	6.6418	(11.043)	0	0	0
2022/11/04	R248	02/11/2023	11.47	Call	Bond Future	3,290.6800	3.2907	3,400.5900	3.4006	3.340	0	0	0
2022/11/04	R248	02/11/2023	11.48	Call	Bond Future	3,315.0900	3.3151	3,426.6000	3.4266	3.364	0	0	0
2022/11/04	R248	02/11/2023			Bond Future	12.1503	75.2185	11.9946	76.1564	(1.281)	0.0000	0.0000	13,000
2022/11/04	R248	02/11/2023	11.49	Call	Bond Future	3,339.5900	3.3396	3,453.0100	3.4530	3.396	0	0	0
2022/11/04	R248	02/11/2023	11.47	Put	Bond Future	7,548.6600	7.5487	6,720.6400	6.7206	(10.969)	0	0	0
2022/11/04	R248	02/11/2023	11.48	Put	Bond Future	7,507.3800	7.5074	6,680.9600	6.6810	(11.008)	0	0	0
2022/11/04	R248	01/02/2024	12.14	Call	Bond Future	0.0000	0.0000	2,267.0700	2.2671	100.000	0	0	0
2022/11/04	R248	01/02/2024	12.14	Put	Bond Future	0.0000	0.0000	9,690.9000	9.6909	100.000	0	0	0
2022/11/04	R248	01/02/2024	12.15	Call	Bond Future	0.0000	0.0000	2,285.3000	2.2853	100.000	0	0	0
2022/11/04	R248	01/02/2024	12.15	Put	Bond Future	0.0000	0.0000	9,649.5600	9.6496	100.000	0	0	0
2022/11/04	R248	01/02/2024			Bond Future	12.1500	12.1500	13.5083	70.1197	11.179	0.0000	0.0000	0
2022/11/04	R248	01/02/2024	12.16	Call	Bond Future	0.0000	0.0000	2,303.6100	2.3036	100.000	0	0	0
2022/11/04	R248	01/02/2024	12.16	Put	Bond Future	0.0000	0.0000	9,608.3800	9.6084	100.000	0	0	0

**Total**

**1449156**