



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 09/11/2022 TO 09/11/2022

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
2022/11/09	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	2025 02/02/2023			Bond Future	167.4637	167.4637	167.4165	167.4165	(0.028)	0.0000	0.0000	6,088
2022/11/09	2025 04/05/2023			Bond Future	170.8804	170.8804	170.8101	170.8101	(0.041)	0.0000	0.0000	0
2022/11/09	2025 03/08/2023			Bond Future	172.5978	172.5978	172.5346	172.5346	(0.037)	0.0000	0.0000	0
2022/11/09	2025 02/11/2023			Bond Future	176.1345	176.1345	176.0910	176.0910	(0.025)	0.0000	0.0000	0
2022/11/09	2025 01/02/2024			Bond Future	160.9404	160.9404	177.6666	177.6666	10.393	0.0000	0.0000	0
2022/11/09	2029 02/02/2023			Bond Future	122.9085	122.9085	122.2326	122.2326	(0.550)	0.0000	0.0000	1,392
2022/11/09	2029 04/05/2023			Bond Future	124.1220	124.1220	123.4161	123.4161	(0.569)	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
2022/11/09	2029	03/08/2023			Bond Future	126.6396	126.6396	125.9256	125.9256	(0.564)	0.0000	0.0000	0
2022/11/09	2029	02/11/2023			Bond Future	127.9025	127.9025	127.1892	127.1892	(0.558)	0.0000	0.0000	0
2022/11/09	2029	01/02/2024			Bond Future	118.1347	118.1347	129.6230	129.6230	9.725	0.0000	0.0000	0
2022/11/09	2030	02/02/2023	8.81	Put	Bond Future	8,800.5600	8.8006	8,703.8800	8.7039	(1.099)	0	0	0
2022/11/09	2030	02/02/2023	9.04	Call	Bond Future	129.0900	0.1291	100.8700	0.1009	(21.861)	0	0	0
2022/11/09	2030	02/02/2023	9.04	Put	Bond Future	7,711.3900	7.7114	7,602.4400	7.6024	(1.413)	0	0	0
2022/11/09	2030	02/02/2023	9.08	Put	Bond Future	7,524.7800	7.5248	7,414.6000	7.4146	(1.464)	0	0	0
2022/11/09	2030	02/02/2023	11.16	Put	Bond Future	945.7200	0.9457	937.3500	0.9373	(0.885)	0	0	388
2022/11/09	2030	02/02/2023	11.35	Call	Bond Future	3,710.6000	3.7106	3,789.9500	3.7900	2.138	0	0	5,000
2022/11/09	2030	02/02/2023	11.35	Put	Bond Future	732.3300	0.7323	730.9500	0.7309	(0.188)	0	0	0
2022/11/09	2030	02/02/2023	9.99	Call	Bond Future	656.6900	0.6567	638.3400	0.6383	(2.794)	0	0	0
2022/11/09	2030	02/02/2023	10.00	Call	Bond Future	666.7400	0.6667	650.0500	0.6500	(2.503)	0	0	0
2022/11/09	2030	02/02/2023	10.01	Put	Bond Future	3,632.8400	3.6328	3,535.7100	3.5357	(2.674)	0	0	0
2022/11/09	2030	02/02/2023	9.80	Call	Bond Future	487.6600	0.4877	444.0800	0.4441	(8.937)	0	0	0
2022/11/09	2030	02/02/2023	9.94	Put	Bond Future	3,886.9200	3.8869	3,780.2600	3.7803	(2.744)	0	0	102
2022/11/09	2030	02/02/2023	9.20	Call	Bond Future	173.7200	0.1737	140.5400	0.1405	(19.100)	0	0	0
2022/11/09	2030	02/02/2023	9.20	Put	Bond Future	6,972.3900	6.9724	6,858.4800	6.8585	(1.634)	0	0	0
2022/11/09	2030	02/02/2023	9.66	Call	Bond Future	387.9800	0.3880	341.3800	0.3414	(12.011)	0	0	0
2022/11/09	2030	02/02/2023	9.66	Put	Bond Future	4,978.7400	4.9787	4,851.4100	4.8514	(2.557)	0	0	102
2022/11/09	2030	02/02/2023			Bond Future	10.6628	87.2708	10.6446	87.3515	(0.171)	0.0000	0.0000	90,949
2022/11/09	2030	02/02/2023	8.81	Call	Bond Future	77.3400	0.0773	61.3900	0.0614	(20.623)	0	0	102
2022/11/09	2030	02/02/2023	9.08	Call	Bond Future	139.1600	0.1392	109.7100	0.1097	(21.163)	0	0	388
2022/11/09	2030	02/02/2023	11.55	Call	Bond Future	4,376.5100	4.3765	4,460.9400	4.4609	1.929	0	0	5,000
2022/11/09	2030	02/02/2023	11.55	Put	Bond Future	555.8400	0.5558	559.5400	0.5595	0.666	0	0	0
2022/11/09	2030	02/02/2023	11.12	Call	Bond Future	2,993.1900	2.9932	3,063.9400	3.0639	2.364	0	0	0
2022/11/09	2030	02/02/2023	11.12	Put	Bond Future	997.1500	0.9972	987.1700	0.9872	(1.001)	0	0	0
2022/11/09	2030	02/02/2023	11.16	Call	Bond Future	3,113.6300	3.1136	3,185.9900	3.1860	2.324	0	0	0
2022/11/09	2030	02/02/2023	9.99	Put	Bond Future	3,703.7200	3.7037	3,604.6400	3.6046	(2.675)	0	0	0
2022/11/09	2030	02/02/2023	10.00	Put	Bond Future	3,667.5100	3.6675	3,570.0900	3.5701	(2.656)	0	0	0
2022/11/09	2030	02/02/2023	10.01	Call	Bond Future	678.3100	0.6783	661.9100	0.6619	(2.418)	0	0	0
2022/11/09	2030	02/02/2023	9.80	Put	Bond Future	4,419.4600	4.4195	4,295.1500	4.2951	(2.813)	0	0	0
2022/11/09	2030	02/02/2023	9.83	Call	Bond Future	511.6700	0.5117	471.3400	0.4713	(7.882)	0	0	388
2022/11/09	2030	02/02/2023	9.83	Put	Bond Future	4,303.0400	4.3030	4,181.9800	4.1820	(2.813)	0	0	0
2022/11/09	2030	02/02/2023	9.94	Call	Bond Future	608.1100	0.6081	582.1800	0.5822	(4.264)	0	0	0
2022/11/09	2030	02/02/2023	9.79	Call	Bond Future	479.9100	0.4799	435.2200	0.4352	(9.312)	0	0	0
2022/11/09	2030	02/02/2023	9.79	Put	Bond Future	4,458.5800	4.4586	4,333.1600	4.3332	(2.813)	0	0	0
2022/11/09	2030	04/05/2023	11.34	Call	Bond Future	3,961.2400	3.9612	4,072.8200	4.0728	2.817	0	0	0
2022/11/09	2030	04/05/2023	11.34	Put	Bond Future	1,634.8600	1.6349	1,675.7100	1.6757	2.499	0	0	150
2022/11/09	2030	04/05/2023	10.42	Call	Bond Future	1,812.0900	1.8121	1,886.2800	1.8863	4.094	0	0	479
2022/11/09	2030	04/05/2023	10.42	Put	Bond Future	3,420.0400	3.4200	3,423.5000	3.4235	0.101	0	0	0
2022/11/09	2030	04/05/2023	10.52	Call	Bond Future	1,994.7900	1.9948	2,078.5000	2.0785	4.196	0	0	0
2022/11/09	2030	04/05/2023	10.52	Put	Bond Future	3,164.0400	3.1640	3,177.0200	3.1770	0.410	0	0	0
2022/11/09	2030	04/05/2023	10.53	Call	Bond Future	2,014.3800	2.0144	2,098.5800	2.0986	4.180	0	0	0
2022/11/09	2030	04/05/2023	10.53	Put	Bond Future	3,139.9100	3.1399	3,153.3800	3.1534	0.429	0	0	0
2022/11/09	2030	04/05/2023	9.67	Call	Bond Future	834.7800	0.8348	840.5200	0.8405	0.688	0	0	479
2022/11/09	2030	04/05/2023	9.67	Put	Bond Future	5,822.2800	5.8223	5,757.2900	5.7573	(1.116)	0	0	0
2022/11/09	2030	04/05/2023	9.78	Call	Bond Future	935.4000	0.9354	947.0200	0.9470	1.242	0	0	388

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2022/11/09	2030	04/05/2023	9.78	Put	Bond Future	5,417.2000	5.4172	5,358.0900	5.3581	(1.091)	0	0	0
2022/11/09	2030	04/05/2023	10.00	Call	Bond Future	1,166.6200	1.1666	1,218.0400	1.2180	4.408	0	0	1,080
2022/11/09	2030	04/05/2023	10.00	Put	Bond Future	4,647.4600	4.6475	4,628.1500	4.6281	(0.415)	0	0	0
2022/11/09	2030	04/05/2023	9.03	Call	Bond Future	411.7800	0.4118	413.3700	0.4134	0.386	0	0	388
2022/11/09	2030	04/05/2023	9.03	Put	Bond Future	8,412.2700	8.4123	8,343.1300	8.3431	(0.822)	0	0	0
2022/11/09	2030	04/05/2023	9.58	Put	Bond Future	6,162.9900	6.1630	6,097.3900	6.0974	(1.064)	0	0	0
2022/11/09	2030	04/05/2023			Bond Future	10.7896	89.0324	10.7732	89.1032	(0.152)	0.0000	0.0000	0
2022/11/09	2030	04/05/2023	12.57	Call	Bond Future	7,830.8500	7.8309	7,931.3400	7.9313	1.283	0	0	0
2022/11/09	2030	04/05/2023	12.57	Put	Bond Future	584.3400	0.5843	614.1000	0.6141	5.093	0	0	350
2022/11/09	2030	04/05/2023	11.62	Call	Bond Future	4,775.0600	4.7751	4,888.0500	4.8881	2.366	0	0	0
2022/11/09	2030	04/05/2023	11.62	Put	Bond Future	1,295.4100	1.2954	1,337.6700	1.3377	3.262	0	0	388
2022/11/09	2030	04/05/2023	12.04	Call	Bond Future	6,084.0900	6.0841	6,192.9300	6.1929	1.789	0	0	0
2022/11/09	2030	04/05/2023	12.04	Put	Bond Future	911.7200	0.9117	949.8300	0.9498	4.180	0	0	1,080
2022/11/09	2030	04/05/2023	12.50	Call	Bond Future	7,596.1100	7.5961	7,697.7900	7.6978	1.339	0	0	0
2022/11/09	2030	04/05/2023	12.50	Put	Bond Future	619.6600	0.6197	650.6100	0.6506	4.995	0	0	479
2022/11/09	2030	04/05/2023	10.54	Call	Bond Future	2,034.0800	2.0341	2,118.5100	2.1185	4.151	0	0	0
2022/11/09	2030	04/05/2023	10.54	Put	Bond Future	3,115.9200	3.1159	3,129.6200	3.1296	0.440	0	0	0
2022/11/09	2030	04/05/2023	10.65	Call	Bond Future	2,256.6000	2.2566	2,346.9000	2.3469	4.002	0	0	350
2022/11/09	2030	04/05/2023	10.65	Put	Bond Future	2,859.6400	2.8596	2,879.2100	2.8792	0.684	0	0	0
2022/11/09	2030	04/05/2023	9.58	Call	Bond Future	759.1100	0.7591	764.2400	0.7642	0.676	0	0	150
2022/11/09	2030	03/08/2023	12.89	Call	Bond Future	8,507.2500	8.5073	8,601.4300	8.6014	1.107	0	0	0
2022/11/09	2030	03/08/2023	12.89	Put	Bond Future	817.7900	0.8178	835.2600	0.8353	2.136	0	0	350
2022/11/09	2030	03/08/2023	11.34	Call	Bond Future	3,951.2100	3.9512	4,041.8900	4.0419	2.295	0	0	0
2022/11/09	2030	03/08/2023	11.34	Put	Bond Future	2,270.9600	2.2710	2,284.9300	2.2849	0.615	0	0	0
2022/11/09	2030	03/08/2023	11.35	Call	Bond Future	3,976.9600	3.9770	4,067.7300	4.0677	2.282	0	0	0
2022/11/09	2030	03/08/2023	11.36	Put	Bond Future	2,241.3700	2.2414	2,255.5200	2.2555	0.631	0	0	0
2022/11/09	2030	03/08/2023	10.40	Call	Bond Future	1,956.9200	1.9569	1,998.6000	1.9986	2.130	0	0	1,012
2022/11/09	2030	03/08/2023	10.65	Call	Bond Future	2,399.8800	2.3999	2,457.0700	2.4571	2.383	0	0	350
2022/11/09	2030	03/08/2023	10.65	Put	Bond Future	3,580.7000	3.5807	3,561.1800	3.5612	(0.545)	0	0	0
2022/11/09	2030	03/08/2023			Bond Future	10.9313	86.8109	10.9129	86.8877	(0.169)	0.0000	0.0000	0
2022/11/09	2030	03/08/2023	12.59	Call	Bond Future	7,564.7400	7.5647	7,660.0700	7.6601	1.260	0	0	0
2022/11/09	2030	03/08/2023	12.59	Put	Bond Future	995.1600	0.9952	1,013.7800	1.0138	1.871	0	0	1,012
2022/11/09	2030	03/08/2023	11.35	Put	Bond Future	2,256.1200	2.2561	2,270.1800	2.2702	0.623	0	0	0
2022/11/09	2030	03/08/2023	11.36	Call	Bond Future	4,002.7800	4.0028	4,093.6400	4.0936	2.270	0	0	0
2022/11/09	2030	03/08/2023	10.40	Put	Bond Future	4,204.2600	4.2043	4,169.2300	4.1692	(0.833)	0	0	0
2022/11/09	2030	02/11/2023	10.81	Call	Bond Future	2,181.4400	2.1814	2,370.3900	2.3704	8.662	0	0	0
2022/11/09	2030	02/11/2023	10.81	Put	Bond Future	3,231.6800	3.2317	3,331.2700	3.3313	3.082	0	0	0
2022/11/09	2030	02/11/2023	10.80	Call	Bond Future	2,162.4300	2.1624	2,350.3700	2.3504	8.691	0	0	0
2022/11/09	2030	02/11/2023	10.80	Put	Bond Future	3,253.6100	3.2536	3,352.1900	3.3522	3.030	0	0	0
2022/11/09	2030	02/11/2023			Bond Future	11.0685	88.5705	11.0464	88.6598	(0.200)	0.0000	0.0000	0
2022/11/09	2030	02/11/2023	10.82	Call	Bond Future	2,200.1900	2.2002	2,390.4900	2.3905	8.649	0	0	0
2022/11/09	2030	02/11/2023	10.82	Put	Bond Future	3,209.5100	3.2095	3,310.4500	3.3105	3.145	0	0	0
2022/11/09	2030	01/02/2024	11.37	Call	Bond Future	577.1400	0.5771	3,554.1400	3.5541	515.819	0	0	0
2022/11/09	2030	01/02/2024	11.37	Put	Bond Future	8,673.8600	8.6739	3,007.8900	3.0079	(65.322)	0	0	0
2022/11/09	2030	01/02/2024			Bond Future	13.6013	77.6855	11.2291	86.3285	(17.441)	0.0000	0.0000	0
2022/11/09	2030	01/02/2024	11.36	Call	Bond Future	570.4800	0.5705	3,531.9200	3.5319	519.114	0	0	0
2022/11/09	2030	01/02/2024	11.36	Put	Bond Future	8,705.8300	8.7058	3,024.3000	3.0243	(65.261)	0	0	0
2022/11/09	2030	01/02/2024	11.35	Call	Bond Future	563.8800	0.5639	3,509.3800	3.5094	522.363	0	0	0

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2022/11/09	2030	01/02/2024	11.35	Put	Bond Future	8,737.8700	8.7379	3,040.4000	3.0404	(65.204)	0	0	0
2022/11/09	2032	02/02/2023	9.47	Call	Bond Future	100.0300	0.1000	85.7400	0.0857	(14.286)	0	0	500
2022/11/09	2032	02/02/2023	9.47	Put	Bond Future	9,079.2500	9.0792	8,998.1700	8.9982	(0.893)	0	0	0
2022/11/09	2032	02/02/2023	9.92	Call	Bond Future	269.0400	0.2690	246.3000	0.2463	(8.452)	0	0	750
2022/11/09	2032	02/02/2023	9.92	Put	Bond Future	6,713.4000	6.7134	6,623.8700	6.6239	(1.334)	0	0	0
2022/11/09	2032	02/02/2023	10.67	Call	Bond Future	1,043.0200	1.0430	1,062.1800	1.0622	1.837	0	0	750
2022/11/09	2032	02/02/2023	10.67	Put	Bond Future	3,461.4300	3.4614	3,413.8000	3.4138	(1.376)	0	0	0
2022/11/09	2032	02/02/2023	11.69	Call	Bond Future	3,753.6700	3.7537	3,834.8400	3.8348	2.162	0	0	0
2022/11/09	2032	02/02/2023	11.69	Put	Bond Future	1,070.0100	1.0700	1,084.3900	1.0844	1.344	0	0	0
2022/11/09	2032	02/02/2023	10.40	Call	Bond Future	658.0100	0.6580	652.7100	0.6527	(0.805)	0	0	0
2022/11/09	2032	02/02/2023	10.40	Put	Bond Future	4,497.9300	4.4979	4,425.8400	4.4258	(1.603)	0	0	0
2022/11/09	2032	02/02/2023	10.50	Call	Bond Future	777.3100	0.7773	789.0900	0.7891	1.515	0	0	0
2022/11/09	2032	02/02/2023	10.50	Put	Bond Future	4,087.1500	4.0871	4,032.1400	4.0321	(1.346)	0	0	454
2022/11/09	2032	02/02/2023	10.22	Call	Bond Future	479.3400	0.4793	453.4800	0.4535	(5.395)	0	0	500
2022/11/09	2032	02/02/2023	10.22	Put	Bond Future	5,284.1700	5.2842	5,191.5200	5.1915	(1.753)	0	0	0
2022/11/09	2032	02/02/2023			Bond Future	11.1432	86.5935	11.1299	86.6603	(0.119)	0.0000	0.0000	118,319
2022/11/09	2032	02/02/2023	9.31	Call	Bond Future	66.6800	0.0667	56.5000	0.0565	(15.267)	0	0	454
2022/11/09	2032	02/02/2023	9.31	Put	Bond Future	9,969.6500	9.9697	9,892.6800	9.8927	(0.772)	0	0	0
2022/11/09	2032	02/02/2023	12.75	Call	Bond Future	7,832.1000	7.8321	7,912.9800	7.9130	1.033	0	0	0
2022/11/09	2032	02/02/2023	12.75	Put	Bond Future	265.2300	0.2652	279.3200	0.2793	5.312	0	0	750
2022/11/09	2032	02/02/2023	11.84	Call	Bond Future	4,284.7700	4.2848	4,368.1400	4.3681	1.946	0	0	0
2022/11/09	2032	02/02/2023	11.84	Put	Bond Future	885.0500	0.8850	901.6300	0.9016	1.873	0	0	500
2022/11/09	2032	02/02/2023	10.39	Call	Bond Future	646.8400	0.6468	640.0800	0.6401	(1.045)	0	0	0
2022/11/09	2032	02/02/2023	10.39	Put	Bond Future	4,540.0000	4.5400	4,466.4500	4.4664	(1.620)	0	0	0
2022/11/09	2032	02/02/2023	10.16	Call	Bond Future	429.1900	0.4292	403.7000	0.4037	(5.939)	0	0	0
2022/11/09	2032	02/02/2023	10.16	Put	Bond Future	5,558.7700	5.5588	5,466.4900	5.4665	(1.660)	0	0	454
2022/11/09	2032	02/02/2023	10.38	Call	Bond Future	635.9400	0.6359	627.5000	0.6275	(1.327)	0	0	0
2022/11/09	2032	02/02/2023	10.38	Put	Bond Future	4,582.3800	4.5824	4,507.1500	4.5071	(1.642)	0	0	0
2022/11/09	2032	04/05/2023	13.43	Call	Bond Future	10,321.7500	10.3217	10,399.0000	10.3990	0.748	0	0	0
2022/11/09	2032	04/05/2023	13.43	Put	Bond Future	569.2600	0.5693	589.6600	0.5897	3.584	0	0	400
2022/11/09	2032	04/05/2023	10.89	Call	Bond Future	2,180.6400	2.1806	2,296.1400	2.2961	5.297	0	0	0
2022/11/09	2032	04/05/2023	10.89	Put	Bond Future	4,061.3600	4.0614	4,120.0100	4.1200	1.444	0	0	0
2022/11/09	2032	04/05/2023	11.37	Call	Bond Future	3,342.6300	3.3426	3,479.8800	3.4799	4.106	0	0	400
2022/11/09	2032	04/05/2023			Bond Future	11.2683	84.1787	11.2567	84.2355	(0.103)	0.0000	0.0000	66,448
2022/11/09	2032	04/05/2023	10.88	Call	Bond Future	2,159.8900	2.1599	2,274.4500	2.2744	5.304	0	0	0
2022/11/09	2032	04/05/2023	10.88	Put	Bond Future	4,091.0800	4.0911	4,148.7900	4.1488	1.411	0	0	0
2022/11/09	2032	04/05/2023	11.37	Put	Bond Future	2,846.3500	2.8463	2,926.7500	2.9268	2.825	0	0	0
2022/11/09	2032	04/05/2023	10.62	Call	Bond Future	1,660.2800	1.6603	1,758.1800	1.7582	5.897	0	0	400
2022/11/09	2032	04/05/2023	10.62	Put	Bond Future	4,917.7100	4.9177	4,958.7600	4.9588	0.835	0	0	0
2022/11/09	2032	04/05/2023	10.87	Call	Bond Future	2,139.2700	2.1393	2,252.8700	2.2529	5.310	0	0	0
2022/11/09	2032	04/05/2023	10.87	Put	Bond Future	4,120.9700	4.1210	4,177.7200	4.1777	1.377	0	0	0
2022/11/09	2032	03/08/2023	11.77	Call	Bond Future	4,500.9900	4.5010	4,617.3800	4.6174	2.586	0	0	0
2022/11/09	2032	03/08/2023	11.77	Put	Bond Future	2,760.6300	2.7606	2,814.5400	2.8145	1.953	0	0	0
2022/11/09	2032	03/08/2023	11.90	Call	Bond Future	4,880.1600	4.8802	4,998.0000	4.9980	2.415	0	0	5,000
2022/11/09	2032	03/08/2023	11.90	Put	Bond Future	2,538.2600	2.5383	2,593.6200	2.5936	2.181	0	0	0
2022/11/09	2032	03/08/2023			Bond Future	11.4009	85.8670	11.3879	85.9295	(0.115)	0.0000	0.0000	2,600
2022/11/09	2032	03/08/2023	11.75	Call	Bond Future	4,443.6800	4.4437	4,559.7400	4.5597	2.612	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
2022/11/09	2032	03/08/2023	11.75	Put	Bond Future	2,796.3900	2.7964	2,849.9700	2.8500	1.916	0	0	0
2022/11/09	2032	03/08/2023	11.76	Call	Bond Future	4,472.3000	4.4723	4,588.6700	4.5887	2.602	0	0	0
2022/11/09	2032	03/08/2023	11.76	Put	Bond Future	2,778.4600	2.7785	2,832.3500	2.8324	1.940	0	0	0
2022/11/09	2032	02/11/2023	11.24	Call	Bond Future	2,590.2900	2.5903	2,815.2500	2.8152	8.685	0	0	0
2022/11/09	2032	02/11/2023	11.24	Put	Bond Future	4,000.0300	4.0000	4,150.6900	4.1507	3.766	0	0	0
2022/11/09	2032	02/11/2023			Bond Future	11.5389	83.4476	11.5230	83.5219	(0.138)	0.0000	0.0000	0
2022/11/09	2032	02/11/2023	11.23	Call	Bond Future	2,569.0300	2.5690	2,793.0400	2.7930	8.720	0	0	0
2022/11/09	2032	02/11/2023	11.23	Put	Bond Future	4,026.4800	4.0265	4,176.1900	4.1762	3.718	0	0	0
2022/11/09	2032	02/11/2023	11.22	Call	Bond Future	2,547.8800	2.5479	2,770.6000	2.7706	8.741	0	0	0
2022/11/09	2032	02/11/2023	11.22	Put	Bond Future	4,053.0700	4.0531	4,201.4900	4.2015	3.662	0	0	0
2022/11/09	2032	01/02/2024	11.84	Call	Bond Future	1,033.0300	1.0330	4,272.8900	4.2729	313.627	0	0	0
2022/11/09	2032	01/02/2024	11.84	Put	Bond Future	8,638.3300	8.6383	3,615.9100	3.6159	(58.141)	0	0	0
2022/11/09	2032	01/02/2024	11.83	Call	Bond Future	1,022.6600	1.0227	4,246.9400	4.2469	315.284	0	0	0
2022/11/09	2032	01/02/2024	11.83	Put	Bond Future	8,672.9300	8.6729	3,634.9300	3.6349	(58.089)	0	0	0
2022/11/09	2032	01/02/2024			Bond Future	13.6438	76.8343	11.6946	85.0965	(14.286)	0.0000	0.0000	0
2022/11/09	2032	01/02/2024	11.85	Call	Bond Future	1,043.4800	1.0435	4,298.9100	4.2989	311.978	0	0	0
2022/11/09	2032	01/02/2024	11.85	Put	Bond Future	8,603.8400	8.6038	3,596.9900	3.5970	(58.193)	0	0	0
2022/11/09	2033	02/02/2023			Bond Future	117.8015	117.8015	116.8274	116.8274	(0.827)	0.0000	0.0000	7,279
2022/11/09	2033	04/05/2023			Bond Future	118.8209	118.8209	117.8116	117.8116	(0.849)	0.0000	0.0000	0
2022/11/09	2033	03/08/2023			Bond Future	121.2310	121.2310	120.2071	120.2071	(0.845)	0.0000	0.0000	0
2022/11/09	2033	02/11/2023			Bond Future	122.2923	122.2923	121.2618	121.2618	(0.843)	0.0000	0.0000	0
2022/11/09	2033	01/02/2024			Bond Future	112.9568	112.9568	123.5823	123.5823	9.407	0.0000	0.0000	0
2022/11/09	2037	02/02/2023	11.03	Call	Bond Future	984.1800	0.9842	1,054.9200	1.0549	7.188	0	0	0
2022/11/09	2037	02/02/2023	11.03	Put	Bond Future	4,545.9500	4.5460	4,570.6700	4.5707	0.544	0	0	0
2022/11/09	2037	02/02/2023	11.04	Call	Bond Future	1,001.7500	1.0017	1,072.9800	1.0730	7.111	0	0	0
2022/11/09	2037	02/02/2023	11.04	Put	Bond Future	4,502.4800	4.5025	4,527.6900	4.5277	0.560	0	0	0
2022/11/09	2037	02/02/2023	11.97	Call	Bond Future	3,534.0000	3.5340	3,640.6600	3.6407	3.018	0	0	0
2022/11/09	2037	02/02/2023			Bond Future	11.6325	78.7736	11.6244	78.8197	(0.069)	0.0000	0.0000	130,333
2022/11/09	2037	02/02/2023	11.05	Call	Bond Future	1,019.6500	1.0197	1,091.2300	1.0912	7.020	0	0	0
2022/11/09	2037	02/02/2023	11.05	Put	Bond Future	4,459.4100	4.4594	4,484.9700	4.4850	0.573	0	0	0
2022/11/09	2037	02/02/2023	11.10	Call	Bond Future	1,111.7200	1.1117	1,185.5100	1.1855	6.637	0	0	636
2022/11/09	2037	02/02/2023	11.10	Put	Bond Future	4,247.6100	4.2476	4,275.3800	4.2754	0.654	0	0	0
2022/11/09	2037	02/02/2023	11.97	Put	Bond Future	1,637.5200	1.6375	1,698.1600	1.6982	3.703	0	0	636
2022/11/09	2037	04/05/2023	13.73	Put	Bond Future	806.9700	0.8070	881.0500	0.8811	9.180	0	0	400
2022/11/09	2037	04/05/2023	11.30	Call	Bond Future	2,362.4300	2.3624	2,497.9700	2.4980	5.737	0	0	0
2022/11/09	2037	04/05/2023	11.30	Put	Bond Future	4,970.0100	4.9700	5,069.1100	5.0691	1.994	0	0	0
2022/11/09	2037	04/05/2023	11.31	Call	Bond Future	2,386.0900	2.3861	2,522.3400	2.5223	5.710	0	0	0
2022/11/09	2037	04/05/2023	11.31	Put	Bond Future	4,934.7100	4.9347	5,034.5200	5.0345	2.023	0	0	0
2022/11/09	2037	04/05/2023	11.03	Put	Bond Future	5,998.2100	5.9982	6,085.6300	6.0856	1.457	0	0	0
2022/11/09	2037	04/05/2023			Bond Future	11.7528	80.3642	11.7463	80.4006	(0.055)	0.0000	0.0000	0
2022/11/09	2037	04/05/2023	11.78	Call	Bond Future	3,655.0200	3.6550	3,815.8900	3.8159	4.401	0	0	400
2022/11/09	2037	04/05/2023	11.78	Put	Bond Future	3,502.1700	3.5022	3,626.6000	3.6266	3.553	0	0	0
2022/11/09	2037	04/05/2023	13.73	Call	Bond Future	10,844.4100	10.8444	10,954.9300	10.9549	1.019	0	0	0
2022/11/09	2037	04/05/2023	11.32	Call	Bond Future	2,409.8700	2.4099	2,547.0600	2.5471	5.693	0	0	0
2022/11/09	2037	04/05/2023	11.32	Put	Bond Future	4,899.5900	4.8996	5,000.3400	5.0003	2.056	0	0	0
2022/11/09	2037	04/05/2023	11.03	Call	Bond Future	1,774.5300	1.7745	1,898.3900	1.8984	6.980	0	0	400

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2022/11/09	2037	03/08/2023	12.13	Call	Bond Future	4,900.7200	4.9007	5,044.6200	5.0446	2.936	0	0	0
2022/11/09	2037	03/08/2023	12.13	Put	Bond Future	3,555.5100	3.5555	3,658.0400	3.6580	2.884	0	0	0
2022/11/09	2037	03/08/2023	12.12	Call	Bond Future	4,869.4900	4.8695	5,013.1600	5.0132	2.950	0	0	0
2022/11/09	2037	03/08/2023	12.12	Put	Bond Future	3,578.0500	3.5781	3,680.3500	3.6804	2.859	0	0	0
2022/11/09	2037	03/08/2023			Bond Future	11.8829	77.7185	11.8754	77.7598	(0.063)	0.0000	0.0000	0
2022/11/09	2037	03/08/2023	12.14	Call	Bond Future	4,932.0300	4.9320	5,075.8800	5.0759	2.917	0	0	0
2022/11/09	2037	03/08/2023	12.14	Put	Bond Future	3,533.1100	3.5331	3,635.5900	3.6356	2.901	0	0	0
2022/11/09	2037	02/11/2023	11.56	Put	Bond Future	5,282.4500	5.2825	5,540.7500	5.5408	4.890	0	0	0
2022/11/09	2037	02/11/2023	11.57	Call	Bond Future	2,828.9300	2.8289	3,140.8000	3.1408	11.024	0	0	0
2022/11/09	2037	02/11/2023	11.55	Put	Bond Future	5,316.0200	5.3160	5,572.9900	5.5730	4.834	0	0	0
2022/11/09	2037	02/11/2023			Bond Future	12.0067	79.2937	11.9971	79.3459	(0.080)	0.0000	0.0000	0
2022/11/09	2037	02/11/2023	11.56	Call	Bond Future	2,805.6300	2.8056	3,116.1800	3.1162	11.069	0	0	0
2022/11/09	2037	02/11/2023	11.57	Put	Bond Future	5,249.0400	5.2490	5,508.6600	5.5087	4.946	0	0	0
2022/11/09	2037	02/11/2023	11.55	Call	Bond Future	2,782.4300	2.7824	3,091.6500	3.0917	11.113	0	0	0
2022/11/09	2037	01/02/2024	12.33	Call	Bond Future	1,748.8900	1.7489	5,214.9100	5.2149	198.184	0	0	0
2022/11/09	2037	01/02/2024	12.33	Put	Bond Future	8,560.2100	8.5602	4,271.2200	4.2712	(50.104)	0	0	0
2022/11/09	2037	01/02/2024			Bond Future	13.7310	68.8325	12.1506	76.5875	(11.510)	0.0000	0.0000	0
2022/11/09	2037	01/02/2024	12.32	Call	Bond Future	1,733.7300	1.7337	5,185.5000	5.1855	199.095	0	0	0
2022/11/09	2037	01/02/2024	12.32	Put	Bond Future	8,597.2000	8.5972	4,293.9600	4.2940	(50.054)	0	0	0
2022/11/09	2037	01/02/2024	12.31	Call	Bond Future	1,718.6600	1.7187	5,155.8100	5.1558	199.990	0	0	0
2022/11/09	2037	01/02/2024	12.31	Put	Bond Future	8,634.3300	8.6343	4,316.4700	4.3165	(50.008)	0	0	0
2022/11/09	2038	02/02/2023			Bond Future	130.4539	130.4539	129.1485	129.1485	(1.001)	0.0000	0.0000	4,059
2022/11/09	2038	04/05/2023			Bond Future	133.1160	133.1160	131.7667	131.7667	(1.014)	0.0000	0.0000	1,678
2022/11/09	2038	03/08/2023			Bond Future	133.8488	133.8488	132.4789	132.4789	(1.023)	0.0000	0.0000	0
2022/11/09	2038	02/11/2023			Bond Future	136.5914	136.5914	135.2096	135.2096	(1.012)	0.0000	0.0000	0
2022/11/09	2038	01/02/2024			Bond Future	124.1386	124.1386	135.7776	135.7776	9.376	0.0000	0.0000	0
2022/11/09	2040	02/02/2023	10.93	Call	Bond Future	815.6500	0.8156	857.4700	0.8575	5.127	0	0	0
2022/11/09	2040	02/02/2023	12.24	Call	Bond Future	4,698.8100	4.6988	4,750.5500	4.7506	1.101	0	0	0
2022/11/09	2040	02/02/2023	12.24	Put	Bond Future	1,370.6900	1.3707	1,469.1800	1.4692	7.185	0	0	0
2022/11/09	2040	02/02/2023	12.27	Call	Bond Future	4,823.2500	4.8232	4,873.6200	4.8736	1.044	0	0	0
2022/11/09	2040	02/02/2023	12.27	Put	Bond Future	1,322.2800	1.3223	1,419.4000	1.4194	7.345	0	0	388
2022/11/09	2040	02/02/2023	11.12	Call	Bond Future	1,143.5400	1.1435	1,200.2100	1.2002	4.956	0	0	0
2022/11/09	2040	02/02/2023	11.12	Put	Bond Future	4,735.8000	4.7358	4,839.2200	4.8392	2.184	0	0	0
2022/11/09	2040	02/02/2023	11.19	Call	Bond Future	1,288.2500	1.2882	1,345.7400	1.3457	4.463	0	0	621
2022/11/09	2040	02/02/2023	11.19	Put	Bond Future	4,419.9000	4.4199	4,524.1400	4.5241	2.358	0	0	0
2022/11/09	2040	02/02/2023	12.07	Put	Bond Future	1,676.5600	1.6766	1,783.3300	1.7833	6.368	0	0	621
2022/11/09	2040	02/02/2023	10.96	Call	Bond Future	859.4900	0.8595	906.5600	0.9066	5.477	0	0	388
2022/11/09	2040	02/02/2023	10.96	Put	Bond Future	5,519.5100	5.5195	5,613.3300	5.6133	1.700	0	0	0
2022/11/09	2040	02/02/2023			Bond Future	11.6824	80.5476	11.6900	80.5008	0.065	0.0000	0.0000	119,335
2022/11/09	2040	02/02/2023	10.18	Call	Bond Future	169.9300	0.1699	177.6700	0.1777	4.555	0	0	0
2022/11/09	2040	02/02/2023	10.18	Put	Bond Future	10,348.1700	10.3482	10,402.6600	10.4027	0.527	0	0	0
2022/11/09	2040	02/02/2023	10.21	Call	Bond Future	182.7900	0.1828	190.8600	0.1909	4.415	0	0	388
2022/11/09	2040	02/02/2023	10.21	Put	Bond Future	10,138.7600	10.1388	10,193.5800	10.1936	0.541	0	0	0
2022/11/09	2040	02/02/2023	10.93	Put	Bond Future	5,678.2200	5.6782	5,766.7900	5.7668	1.560	0	0	0
2022/11/09	2040	02/02/2023	12.07	Call	Bond Future	4,013.4100	4.0134	4,073.4300	4.0734	1.495	0	0	0
2022/11/09	2040	02/02/2023	11.10	Call	Bond Future	1,104.2500	1.1042	1,160.5100	1.1605	5.095	0	0	0

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2022/11/09	2040	02/02/2023	11.10	Put	Bond Future	4,828.8400	4.8288	4,931.8500	4.9319	2.133	0	0	0
2022/11/09	2040	02/02/2023	11.11	Call	Bond Future	1,123.7800	1.1238	1,180.2500	1.1803	5.025	0	0	0
2022/11/09	2040	02/02/2023	11.11	Put	Bond Future	4,782.1600	4.7822	4,885.3800	4.8854	2.158	0	0	0
2022/11/09	2040	04/05/2023	12.78	Call	Bond Future	7,486.5900	7.4866	7,587.6200	7.5876	1.349	0	0	0
2022/11/09	2040	04/05/2023	12.78	Put	Bond Future	1,859.9400	1.8599	2,019.4400	2.0194	8.576	0	0	388
2022/11/09	2040	04/05/2023	13.45	Put	Bond Future	1,128.6100	1.1286	1,249.6000	1.2496	10.720	0	0	486
2022/11/09	2040	04/05/2023	11.43	Call	Bond Future	2,776.5700	2.7766	2,906.5300	2.9065	4.681	0	0	0
2022/11/09	2040	04/05/2023	11.43	Put	Bond Future	5,059.2400	5.0592	5,247.6700	5.2477	3.724	0	0	0
2022/11/09	2040	04/05/2023	10.73	Put	Bond Future	8,223.6200	8.2236	8,336.9600	8.3370	1.378	0	0	0
2022/11/09	2040	04/05/2023			Bond Future	11.7979	82.1741	11.8075	82.1156	0.082	0.0000	0.0000	300
2022/11/09	2040	04/05/2023	13.45	Call	Bond Future	10,239.3000	10.2393	10,301.8200	10.3018	0.611	0	0	0
2022/11/09	2040	04/05/2023	11.42	Call	Bond Future	2,750.0700	2.7501	2,879.3200	2.8793	4.700	0	0	0
2022/11/09	2040	04/05/2023	11.42	Put	Bond Future	5,096.2000	5.0962	5,283.9200	5.2839	3.684	0	0	0
2022/11/09	2040	04/05/2023	11.48	Call	Bond Future	2,911.3300	2.9113	3,044.7000	3.0447	4.581	0	0	486
2022/11/09	2040	04/05/2023	11.48	Put	Bond Future	4,877.8200	4.8778	5,069.6600	5.0697	3.933	0	0	0
2022/11/09	2040	04/05/2023	10.73	Call	Bond Future	1,307.6500	1.3076	1,362.5200	1.3625	4.196	0	0	486
2022/11/09	2040	04/05/2023	10.92	Call	Bond Future	1,616.9800	1.6170	1,709.0500	1.7091	5.694	0	0	388
2022/11/09	2040	04/05/2023	10.92	Put	Bond Future	7,236.1400	7.2361	7,386.6800	7.3867	2.080	0	0	0
2022/11/09	2040	04/05/2023	11.41	Call	Bond Future	2,723.4800	2.7235	2,852.2500	2.8523	4.728	0	0	0
2022/11/09	2040	04/05/2023	11.41	Put	Bond Future	5,133.1600	5.1332	5,320.4000	5.3204	3.648	0	0	0
2022/11/09	2040	04/05/2023	10.17	Call	Bond Future	643.0400	0.6430	683.7200	0.6837	6.326	0	0	388
2022/11/09	2040	04/05/2023	10.17	Put	Bond Future	11,561.7700	11.5618	11,660.9200	11.6609	0.858	0	0	0
2022/11/09	2040	03/08/2023	12.23	Call	Bond Future	5,502.2300	5.5022	5,616.4900	5.6165	2.077	0	0	0
2022/11/09	2040	03/08/2023	12.23	Put	Bond Future	3,702.4900	3.7025	3,872.1300	3.8721	4.582	0	0	0
2022/11/09	2040	03/08/2023			Bond Future	11.9224	79.3142	11.9317	79.2588	0.078	0.0000	0.0000	0
2022/11/09	2040	03/08/2023	12.22	Call	Bond Future	5,468.4200	5.4684	5,582.6900	5.5827	2.090	0	0	0
2022/11/09	2040	03/08/2023	12.22	Put	Bond Future	3,726.1800	3.7262	3,895.8300	3.8958	4.553	0	0	0
2022/11/09	2040	03/08/2023	12.21	Call	Bond Future	5,434.4200	5.4344	5,548.7000	5.5487	2.103	0	0	0
2022/11/09	2040	03/08/2023	12.21	Put	Bond Future	3,749.7400	3.7497	3,919.4000	3.9194	4.525	0	0	0
2022/11/09	2040	02/11/2023	11.59	Call	Bond Future	3,024.6500	3.0246	3,492.9100	3.4929	15.481	0	0	0
2022/11/09	2040	02/11/2023	11.60	Put	Bond Future	5,698.8400	5.6988	6,214.3600	6.2144	9.046	0	0	0
2022/11/09	2040	02/11/2023	11.58	Call	Bond Future	2,999.6700	2.9997	3,466.6100	3.4666	15.566	0	0	0
2022/11/09	2040	02/11/2023	11.58	Put	Bond Future	5,772.0000	5.7720	6,285.2100	6.2852	8.891	0	0	0
2022/11/09	2040	02/11/2023			Bond Future	12.0405	80.9218	12.0484	80.8755	0.066	0.0000	0.0000	0
2022/11/09	2040	02/11/2023	11.59	Put	Bond Future	5,735.1700	5.7352	6,249.7000	6.2497	8.971	0	0	0
2022/11/09	2040	02/11/2023	11.60	Call	Bond Future	3,050.0500	3.0500	3,519.3000	3.5193	15.385	0	0	0
2022/11/09	2040	01/02/2024	12.34	Call	Bond Future	1,989.8200	1.9898	5,649.9200	5.6499	183.941	0	0	0
2022/11/09	2040	01/02/2024	12.34	Put	Bond Future	8,988.3300	8.9883	4,824.4800	4.8245	(46.325)	0	0	0
2022/11/09	2040	01/02/2024	12.33	Call	Bond Future	1,972.8000	1.9728	5,618.4900	5.6185	184.798	0	0	0
2022/11/09	2040	01/02/2024	12.33	Put	Bond Future	9,027.7400	9.0277	4,849.4800	4.8495	(46.282)	0	0	0
2022/11/09	2040	01/02/2024			Bond Future	13.6776	70.0715	12.1949	77.8955	(10.841)	0.0000	0.0000	0
2022/11/09	2040	01/02/2024	12.35	Call	Bond Future	2,006.9300	2.0069	5,681.7500	5.6817	183.107	0	0	0
2022/11/09	2040	01/02/2024	12.35	Put	Bond Future	8,949.0700	8.9491	4,799.9400	4.7999	(46.364)	0	0	0
2022/11/09	2044	02/02/2023	11.14	Call	Bond Future	1,281.4400	1.2814	1,356.9300	1.3569	5.891	0	0	0
2022/11/09	2044	02/02/2023	11.14	Put	Bond Future	4,543.6600	4.5437	4,635.5100	4.6355	2.021	0	0	0
2022/11/09	2044	02/02/2023	11.15	Call	Bond Future	1,303.3100	1.3033	1,379.1000	1.3791	5.815	0	0	0
2022/11/09	2044	02/02/2023	11.15	Put	Bond Future	4,497.9300	4.4979	4,590.0800	4.5901	2.049	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
2022/11/09	2044	02/02/2023	11.20	Put	Bond Future	4,273.9700	4.2740	4,367.3900	4.3674	2.186	0	0	0
2022/11/09	2044	02/02/2023	11.90	Call	Bond Future	3,581.1300	3.5811	3,674.0700	3.6741	2.595	0	0	1,300
2022/11/09	2044	02/02/2023	11.90	Put	Bond Future	1,961.6000	1.9616	2,070.9000	2.0709	5.572	0	0	0
2022/11/09	2044	02/02/2023	12.00	Call	Bond Future	3,967.9500	3.9680	4,058.3600	4.0584	2.279	0	0	0
2022/11/09	2044	02/02/2023	12.00	Put	Bond Future	1,742.8800	1.7429	1,849.6500	1.8497	6.126	0	0	4,000
2022/11/09	2044	02/02/2023			Bond Future	11.6390	77.6550	11.6416	77.6386	0.022	0.0000	0.0000	94,637
2022/11/09	2044	02/02/2023	11.16	Call	Bond Future	1,325.4100	1.3254	1,401.3600	1.4014	5.730	0	0	0
2022/11/09	2044	02/02/2023	11.16	Put	Bond Future	4,452.5200	4.4525	4,544.8300	4.5448	2.073	0	0	0
2022/11/09	2044	02/02/2023	11.20	Call	Bond Future	1,415.9400	1.4159	1,493.0000	1.4930	5.442	0	0	1,300
2022/11/09	2044	04/05/2023	11.75	Put	Bond Future	3,909.4900	3.9095	4,104.1600	4.1042	4.979	0	0	4,115
2022/11/09	2044	04/05/2023	11.41	Call	Bond Future	2,898.3200	2.8983	3,054.4300	3.0544	5.386	0	0	0
2022/11/09	2044	04/05/2023	11.41	Put	Bond Future	5,037.8700	5.0379	5,221.0200	5.2210	3.635	0	0	0
2022/11/09	2044	04/05/2023	11.42	Call	Bond Future	2,926.1300	2.9261	3,082.9800	3.0830	5.360	0	0	0
2022/11/09	2044	04/05/2023	11.42	Put	Bond Future	5,000.6400	5.0006	5,184.5300	5.1845	3.677	0	0	0
2022/11/09	2044	04/05/2023			Bond Future	11.7463	79.2231	11.7507	79.1960	0.037	0.0000	0.0000	0
2022/11/09	2044	04/05/2023	11.75	Call	Bond Future	3,932.3700	3.9324	4,100.0000	4.1000	4.263	0	0	0
2022/11/09	2044	04/05/2023	12.00	Call	Bond Future	4,791.4900	4.7915	4,957.5100	4.9575	3.465	0	0	0
2022/11/09	2044	04/05/2023	12.00	Put	Bond Future	3,240.7900	3.2408	3,433.8500	3.4338	5.957	0	0	4,115
2022/11/09	2044	04/05/2023	12.25	Call	Bond Future	5,713.1500	5.7132	5,871.7800	5.8718	2.777	0	0	0
2022/11/09	2044	04/05/2023	12.25	Put	Bond Future	2,684.9300	2.6849	2,870.6000	2.8706	6.915	0	0	1,500
2022/11/09	2044	04/05/2023	11.43	Call	Bond Future	2,954.0700	2.9541	3,111.4400	3.1114	5.327	0	0	0
2022/11/09	2044	04/05/2023	11.43	Put	Bond Future	4,963.6300	4.9636	5,148.0400	5.1480	3.715	0	0	0
2022/11/09	2044	03/08/2023	12.15	Call	Bond Future	5,520.3400	5.5203	5,764.3400	5.7643	4.420	0	0	0
2022/11/09	2044	03/08/2023	12.15	Put	Bond Future	3,792.1100	3.7921	4,059.5700	4.0596	7.053	0	0	0
2022/11/09	2044	03/08/2023	12.16	Call	Bond Future	5,555.0600	5.5551	5,798.9700	5.7990	4.391	0	0	0
2022/11/09	2044	03/08/2023	12.16	Put	Bond Future	3,768.0600	3.7681	4,035.4300	4.0354	7.096	0	0	0
2022/11/09	2044	03/08/2023			Bond Future	11.8617	76.4293	11.8656	76.4058	0.032	0.0000	0.0000	0
2022/11/09	2044	03/08/2023	12.17	Call	Bond Future	5,589.6000	5.5896	5,833.6700	5.8337	4.367	0	0	0
2022/11/09	2044	03/08/2023	12.17	Put	Bond Future	3,743.9100	3.7439	4,011.4400	4.0114	7.146	0	0	0
2022/11/09	2044	02/11/2023	11.57	Call	Bond Future	3,222.4200	3.2224	3,921.3800	3.9214	21.691	0	0	0
2022/11/09	2044	02/11/2023	11.57	Put	Bond Future	5,698.2700	5.6983	6,411.2500	6.4113	12.512	0	0	0
2022/11/09	2044	02/11/2023			Bond Future	11.9707	77.9783	11.9730	77.9643	0.019	0.0000	0.0000	0
2022/11/09	2044	02/11/2023	11.55	Call	Bond Future	3,169.9800	3.1700	3,866.0900	3.8661	21.959	0	0	0
2022/11/09	2044	02/11/2023	11.55	Put	Bond Future	5,772.9200	5.7729	6,483.0500	6.4830	12.301	0	0	0
2022/11/09	2044	02/11/2023	11.56	Call	Bond Future	3,196.3000	3.1963	3,893.8400	3.8938	21.823	0	0	0
2022/11/09	2044	02/11/2023	11.56	Put	Bond Future	5,735.6500	5.7357	6,447.2100	6.4472	12.406	0	0	0
2022/11/09	2044	01/02/2024	12.29	Call	Bond Future	2,189.3200	2.1893	6,138.2500	6.1383	180.372	0	0	0
2022/11/09	2044	01/02/2024	12.29	Put	Bond Future	8,700.7600	8.7008	5,076.6300	5.0766	(41.653)	0	0	0
2022/11/09	2044	01/02/2024			Bond Future	13.5119	67.4814	12.1079	75.0544	(10.392)	0.0000	0.0000	0
2022/11/09	2044	01/02/2024	12.27	Call	Bond Future	2,152.8600	2.1529	6,073.1000	6.0731	182.095	0	0	0
2022/11/09	2044	01/02/2024	12.27	Put	Bond Future	8,779.6400	8.7796	5,126.8200	5.1268	(41.606)	0	0	0
2022/11/09	2044	01/02/2024	12.28	Call	Bond Future	2,171.1800	2.1712	6,105.6500	6.1057	181.213	0	0	0
2022/11/09	2044	01/02/2024	12.28	Put	Bond Future	8,740.2500	8.7402	5,101.6600	5.1017	(41.630)	0	0	0
2022/11/09	2046	02/02/2023			Bond Future	117.2082	117.2082	116.2434	116.2434	(0.823)	0.0000	0.0000	11,634
2022/11/09	2046	04/05/2023			Bond Future	117.5665	117.5665	116.5666	116.5666	(0.850)	0.0000	0.0000	4,935
2022/11/09	2046	03/08/2023			Bond Future	119.9512	119.9512	118.9371	118.9371	(0.845)	0.0000	0.0000	0
2022/11/09	2046	02/11/2023			Bond Future	120.3160	120.3160	119.2955	119.2955	(0.848)	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
2022/11/09	2046	01/02/2024			Bond Future	111.0480	111.0480	121.5768	121.5768	9.481	0.0000	0.0000	0
2022/11/09	2050	02/02/2023			Bond Future	118.0875	118.0875	116.3666	116.3666	(1.457)	0.0000	0.0000	9,301
2022/11/09	2050	04/05/2023			Bond Future	120.4968	120.4968	118.7254	118.7254	(1.470)	0.0000	0.0000	3,359
2022/11/09	2050	03/08/2023			Bond Future	120.7529	120.7529	118.9515	118.9515	(1.492)	0.0000	0.0000	0
2022/11/09	2050	02/11/2023			Bond Future	123.2272	123.2272	121.4034	121.4034	(1.480)	0.0000	0.0000	0
2022/11/09	2050	01/02/2024			Bond Future	111.5833	111.5833	121.4788	121.4788	8.868	0.0000	0.0000	0
2022/11/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	AL37	02/02/2023			Index Future	849.7460	849.7460	849.6800	849.6800	(0.008)	0.0000	0.0000	0
2022/11/09	AL37	04/05/2023			Index Future	866.8610	866.8610	866.6940	866.6940	(0.019)	0.0000	0.0000	0
2022/11/09	AL37	03/08/2023			Index Future	884.2410	884.2410	884.1150	884.1150	(0.014)	0.0000	0.0000	0
2022/11/09	AL37	02/11/2023			Index Future	902.1660	902.1660	902.1420	902.1420	(0.003)	0.0000	0.0000	0
2022/11/09	AL37	01/02/2024			Index Future	835.2670	835.2670	919.2290	919.2290	10.052	0.0000	0.0000	0
2022/11/09	AL7T	02/02/2023			Index Future	970.2370	970.2370	970.8610	970.8610	0.064	0.0000	0.0000	0
2022/11/09	AL7T	04/05/2023			Index Future	989.7790	989.7790	990.3010	990.3010	0.053	0.0000	0.0000	0
2022/11/09	AL7T	03/08/2023			Index Future	1,009.6240	1,009.6240	1,010.2070	1,010.2070	0.058	0.0000	0.0000	0
2022/11/09	AL7T	02/11/2023			Index Future	1,030.0900	1,030.0900	1,030.8050	1,030.8050	0.069	0.0000	0.0000	0
2022/11/09	AL7T	01/02/2024			Index Future	953.7050	953.7050	1,050.3290	1,050.3290	10.131	0.0000	0.0000	0
2022/11/09	ALBI	02/02/2023			Index Future	853.9530	853.9530	853.9070	853.9070	(0.005)	0.0000	0.0000	109
2022/11/09	ALBI	04/05/2023			Index Future	871.1520	871.1520	871.0050	871.0050	(0.017)	0.0000	0.0000	0
2022/11/09	ALBI	03/08/2023			Index Future	888.6190	888.6190	888.5130	888.5130	(0.012)	0.0000	0.0000	0
2022/11/09	ALBI	02/11/2023			Index Future	906.6320	906.6320	906.6300	906.6300	0.000	0.0000	0.0000	0
2022/11/09	ALBI	01/02/2024			Index Future	839.4020	839.4020	923.8010	923.8010	10.055	0.0000	0.0000	0
2022/11/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/11/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/09	ES33	02/02/2023			Bond Future	12.4910	74.0911	12.4763	74.1586	(0.118)	0.0000	0.0000	350
2022/11/09	ES33	04/05/2023			Bond Future	12.6534	71.8077	12.6402	71.8670	(0.105)	0.0000	0.0000	0
2022/11/09	ES33	03/08/2023			Bond Future	12.8244	73.2644	12.8097	73.3288	(0.114)	0.0000	0.0000	0
2022/11/09	ES33	02/11/2023			Bond Future	13.0043	70.9707	12.9869	71.0455	(0.134)	0.0000	0.0000	0
2022/11/09	ES33	01/02/2024			Bond Future	15.0348	65.2825	13.2039	72.3999	(12.178)	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
2022/11/09	ES42	02/02/2023			Bond Future	12.6498	72.7234	12.6512	72.7156	0.011	0.0000	0.0000	4,715
2022/11/09	ES42	04/05/2023			Bond Future	12.7950	69.9438	12.7984	69.9263	0.026	0.0000	0.0000	0
2022/11/09	ES42	03/08/2023			Bond Future	12.9429	71.3629	12.9456	71.3489	0.021	0.0000	0.0000	0
2022/11/09	ES42	02/11/2023			Bond Future	13.0978	68.5626	13.0988	68.5573	0.008	0.0000	0.0000	0
2022/11/09	ES42	01/02/2024			Bond Future	14.8074	62.9390	13.2771	69.8619	(10.334)	0.0000	0.0000	0
2022/11/09	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/09	GOVI	02/02/2023	850.82	Put	GOVI	90,120.0000	9.0120	90,570.0000	9.0570	0.499	0	0	0
2022/11/09	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/09	GOVI	02/02/2023	850.83	Put	GOVI	90,220.0000	9.0220	90,670.0000	9.0670	0.499	0	0	0
2022/11/09	GOVI	02/02/2023			GOVI	841.8080	841.8080	841.7630	841.7630	(0.005)	0.0000	0.0000	835
2022/11/09	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/09	GOVI	02/02/2023	850.84	Put	GOVI	90,320.0000	9.0320	90,770.0000	9.0770	0.498	0	0	0
2022/11/09	GOVI	04/05/2023	852.86	Call	GOVI	59,030.0000	5.9030	57,580.0000	5.7580	(2.456)	0	0	0
2022/11/09	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/09	GOVI	04/05/2023	852.87	Call	GOVI	58,930.0000	5.8930	57,480.0000	5.7480	(2.461)	0	0	0
2022/11/09	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/09	GOVI	04/05/2023			GOVI	858.7630	858.7630	858.6180	858.6180	(0.017)	0.0000	0.0000	0
2022/11/09	GOVI	04/05/2023	852.88	Call	GOVI	58,830.0000	5.8830	57,380.0000	5.7380	(2.465)	0	0	0
2022/11/09	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/09	GOVI	03/08/2023	837.21	Call	GOVI	387,710.0000	38.7710	386,670.0000	38.6670	(0.268)	0	0	0
2022/11/09	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/09	GOVI	03/08/2023	837.22	Call	GOVI	387,610.0000	38.7610	386,570.0000	38.6570	(0.268)	0	0	0
2022/11/09	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/09	GOVI	03/08/2023			GOVI	875.9810	875.9810	875.8770	875.8770	(0.012)	0.0000	0.0000	0
2022/11/09	GOVI	03/08/2023	837.23	Call	GOVI	387,510.0000	38.7510	386,470.0000	38.6470	(0.268)	0	0	0
2022/11/09	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/09	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/09	GOVI	02/11/2023	885.82	Call	GOVI	79,180.0000	7.9180	79,160.0000	7.9160	(0.025)	0	0	0
2022/11/09	GOVI	02/11/2023			GOVI	893.7380	893.7380	893.7360	893.7360	0.000	0.0000	0.0000	0
2022/11/09	GOVI	02/11/2023	885.80	Call	GOVI	79,380.0000	7.9380	79,360.0000	7.9360	(0.025)	0	0	0
2022/11/09	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/09	GOVI	02/11/2023	885.81	Call	GOVI	79,280.0000	7.9280	79,260.0000	7.9260	(0.025)	0	0	0
2022/11/09	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/09	GOVI	01/02/2024	880.00	Call	GOVI	0.0000	0.0000	306,630.0000	30.6630	100.000	0	0	0
2022/11/09	GOVI	01/02/2024	880.00	Put	GOVI	525,360.0000	52.5360	0.0000	0.0000	(100.000)	0	0	0
2022/11/09	GOVI	01/02/2024			GOVI	827.4640	827.4640	910.6630	910.6630	10.055	0.0000	0.0000	0
2022/11/09	GOVI	01/02/2024	879.98	Call	GOVI	0.0000	0.0000	306,830.0000	30.6830	100.000	0	0	0
2022/11/09	GOVI	01/02/2024	879.98	Put	GOVI	525,160.0000	52.5160	0.0000	0.0000	(100.000)	0	0	0
2022/11/09	GOVI	01/02/2024	879.99	Call	GOVI	0.0000	0.0000	306,730.0000	30.6730	100.000	0	0	0
2022/11/09	GOVI	01/02/2024	879.99	Put	GOVI	525,260.0000	52.5260	0.0000	0.0000	(100.000)	0	0	0
2022/11/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/09	IGOV	02/02/2023			Index Future	329.3760	329.3760	327.4150	327.4150	(0.595)	0.0000	0.0000	744
2022/11/09	IGOV	04/05/2023			Index Future	336.0890	336.0890	334.0490	334.0490	(0.607)	0.0000	0.0000	16
2022/11/09	IGOV	03/08/2023			Index Future	342.9060	342.9060	340.8410	340.8410	(0.602)	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
2022/11/09	IGOV	02/11/2023			Index Future	349.9320	349.9320	347.8660	347.8660	(0.590)	0.0000	0.0000	0
2022/11/09	IGOV	01/02/2024			Index Future	323.6890	323.6890	354.5290	354.5290	9.528	0.0000	0.0000	0
2022/11/09	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/09	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/09	JBAF	16/11/2022			Jibar Tradeable Future	6.5700	93.4300	6.5650	93.4350	(0.076)	0.0000	0.0000	0
2022/11/09	JBAF	21/12/2022			Jibar Tradeable Future	7.2350	92.7650	7.2150	92.7850	(0.276)	0.0000	0.0000	68
2022/11/09	JBAF	18/01/2023			Jibar Tradeable Future	7.2650	92.7350	7.2500	92.7500	(0.206)	0.0000	0.0000	0
2022/11/09	JBAF	15/02/2023			Jibar Tradeable Future	7.6600	92.3400	7.6500	92.3500	(0.131)	0.0000	0.0000	0
2022/11/09	JBAF	15/03/2023			Jibar Tradeable Future	7.6850	92.3150	7.6950	92.3050	0.130	0.0000	0.0000	0
2022/11/09	JBAF	19/04/2023			Jibar Tradeable Future	7.7950	92.2050	7.8100	92.1900	0.192	0.0000	0.0000	0
2022/11/09	JBAF	21/06/2023			Jibar Tradeable Future	7.9350	92.0650	7.9400	92.0600	0.063	0.0000	0.0000	0
2022/11/09	JBAF	20/09/2023			Jibar Tradeable Future	8.0050	91.9950	8.0050	91.9950	0.000	0.0000	0.0000	75
2022/11/09	JBAF	20/12/2023			Jibar Tradeable Future	8.0500	91.9500	8.0900	91.9100	0.497	0.0000	0.0000	272
2022/11/09	JBAF	20/03/2024			Jibar Tradeable Future	8.0950	91.9050	8.1400	91.8600	0.556	0.0000	0.0000	0
2022/11/09	JBAF	19/06/2024			Jibar Tradeable Future	8.0550	91.9450	8.1000	91.9000	0.559	0.0000	0.0000	0
2022/11/09	JBAF	18/09/2024			Jibar Tradeable Future	8.1050	91.8950	8.1450	91.8550	0.494	0.0000	0.0000	0
2022/11/09	R035	02/02/2023	9.81	Call	Bond Future	99.3800	0.0994	103.5700	0.1036	4.216	0	0	582
2022/11/09	R035	02/02/2023	9.81	Put	Bond Future	10,428.3900	10.4284	10,444.5000	10.4445	0.154	0	0	0
2022/11/09	R035	02/02/2023	9.85	Call	Bond Future	110.1400	0.1101	114.6700	0.1147	4.113	0	0	0
2022/11/09	R035	02/02/2023	9.89	Call	Bond Future	121.8700	0.1219	126.7100	0.1267	3.971	0	0	388
2022/11/09	R035	02/02/2023	9.89	Put	Bond Future	9,920.0000	9.9200	9,936.7600	9.9368	0.169	0	0	0
2022/11/09	R035	02/02/2023	11.94	Call	Bond Future	3,906.8900	3.9069	3,969.6700	3.9697	1.607	0	0	0
2022/11/09	R035	02/02/2023	13.22	Put	Bond Future	288.4200	0.2884	316.7000	0.3167	9.805	0	0	976
2022/11/09	R035	02/02/2023	10.88	Call	Bond Future	958.1300	0.9581	1,007.5100	1.0075	5.154	0	0	0
2022/11/09	R035	02/02/2023	10.88	Put	Bond Future	4,522.0300	4.5220	4,583.3300	4.5833	1.356	0	0	0
2022/11/09	R035	02/02/2023	10.66	Call	Bond Future	640.8300	0.6408	672.8300	0.6728	4.994	0	0	0
2022/11/09	R035	02/02/2023	10.66	Put	Bond Future	5,538.1700	5.5382	5,582.0900	5.5821	0.793	0	0	582
2022/11/09	R035	02/02/2023	10.30	Put	Bond Future	7,457.4300	7.4574	7,477.9200	7.4779	0.275	0	0	0

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2022/11/09	R035	02/02/2023	10.60	Call	Bond Future	573.6400	0.5736	596.9500	0.5970	4.064	0	0	0
2022/11/09	R035	02/02/2023	10.60	Put	Bond Future	5,839.6600	5.8397	5,874.8900	5.8749	0.603	0	0	0
2022/11/09	R035	02/02/2023	10.64	Put	Bond Future	5,637.8700	5.6379	5,678.7800	5.6788	0.726	0	0	0
2022/11/09	R035	02/02/2023			Bond Future	11.4923	87.0550	11.4944	87.0431	0.018	0.0000	0.0000	161,194
2022/11/09	R035	02/02/2023	9.85	Put	Bond Future	10,173.1900	10.1732	10,189.6400	10.1896	0.162	0	0	0
2022/11/09	R035	02/02/2023	11.94	Put	Bond Future	1,431.5500	1.4316	1,506.2500	1.5063	5.218	0	0	0
2022/11/09	R035	02/02/2023	11.98	Call	Bond Future	4,056.2500	4.0563	4,117.8000	4.1178	1.517	0	0	0
2022/11/09	R035	02/02/2023	11.98	Put	Bond Future	1,364.9200	1.3649	1,438.3900	1.4384	5.383	0	0	388
2022/11/09	R035	02/02/2023	13.22	Call	Bond Future	9,281.6300	9.2816	9,297.9900	9.2980	0.176	0	0	0
2022/11/09	R035	02/02/2023	11.05	Call	Bond Future	1,278.0800	1.2781	1,332.4800	1.3325	4.256	0	0	976
2022/11/09	R035	02/02/2023	11.05	Put	Bond Future	3,831.0600	3.8311	3,897.3800	3.8974	1.731	0	0	0
2022/11/09	R035	02/02/2023	11.06	Call	Bond Future	1,298.7300	1.2987	1,353.7800	1.3538	4.239	0	0	0
2022/11/09	R035	02/02/2023	11.06	Put	Bond Future	3,792.7600	3.7928	3,859.7300	3.8597	1.766	0	0	582
2022/11/09	R035	02/02/2023	10.86	Call	Bond Future	924.3300	0.9243	973.3100	0.9733	5.299	0	0	0
2022/11/09	R035	02/02/2023	10.86	Put	Bond Future	4,608.2700	4.6083	4,669.1700	4.6692	1.322	0	0	0
2022/11/09	R035	02/02/2023	10.87	Call	Bond Future	941.1300	0.9411	990.3800	0.9904	5.233	0	0	0
2022/11/09	R035	02/02/2023	10.87	Put	Bond Future	4,565.0200	4.5650	4,626.1900	4.6262	1.340	0	0	0
2022/11/09	R035	02/02/2023	10.30	Call	Bond Future	315.0600	0.3151	323.6300	0.3236	2.720	0	0	976
2022/11/09	R035	02/02/2023	10.64	Call	Bond Future	617.8800	0.6179	646.8700	0.6469	4.692	0	0	388
2022/11/09	R035	04/05/2023	11.22	Put	Bond Future	4,636.9900	4.6370	4,822.5900	4.8226	4.003	0	0	0
2022/11/09	R035	04/05/2023	12.46	Call	Bond Future	6,325.0700	6.3251	6,495.2400	6.4952	2.690	0	0	0
2022/11/09	R035	04/05/2023	12.46	Put	Bond Future	1,806.5900	1.8066	2,000.0400	2.0000	10.708	0	0	388
2022/11/09	R035	04/05/2023	13.18	Call	Bond Future	9,110.8200	9.1108	9,231.1800	9.2312	1.321	0	0	0
2022/11/09	R035	04/05/2023	13.18	Put	Bond Future	1,031.2100	1.0312	1,174.8500	1.1748	13.929	0	0	491
2022/11/09	R035	04/05/2023	11.17	Call	Bond Future	2,307.7000	2.3077	2,466.3700	2.4664	6.876	0	0	491
2022/11/09	R035	04/05/2023	11.20	Call	Bond Future	2,378.1600	2.3782	2,539.0000	2.5390	6.763	0	0	0
2022/11/09	R035	04/05/2023	11.21	Call	Bond Future	2,401.8300	2.4018	2,563.3000	2.5633	6.723	0	0	0
2022/11/09	R035	04/05/2023	10.60	Call	Bond Future	1,268.1700	1.2682	1,328.7400	1.3287	4.776	0	0	388
2022/11/09	R035	04/05/2023	10.60	Put	Bond Future	7,155.4300	7.1554	7,239.2800	7.2393	1.172	0	0	0
2022/11/09	R035	04/05/2023			Bond Future	11.6115	84.3058	11.6158	84.2826	0.036	0.0000	0.0000	0
2022/11/09	R035	04/05/2023	11.22	Call	Bond Future	2,425.6400	2.4256	2,587.9600	2.5880	6.692	0	0	0
2022/11/09	R035	04/05/2023	11.17	Put	Bond Future	4,807.4400	4.8074	4,989.3900	4.9894	3.785	0	0	0
2022/11/09	R035	04/05/2023	11.20	Put	Bond Future	4,704.7000	4.7047	4,888.8200	4.8888	3.914	0	0	0
2022/11/09	R035	04/05/2023	11.21	Put	Bond Future	4,670.7500	4.6707	4,855.5000	4.8555	3.955	0	0	0
2022/11/09	R035	04/05/2023	9.85	Call	Bond Future	492.8700	0.4929	520.3700	0.5204	5.580	0	0	388
2022/11/09	R035	04/05/2023	9.85	Put	Bond Future	11,131.5500	11.1315	11,182.3300	11.1823	0.456	0	0	0
2022/11/09	R035	04/05/2023	10.42	Call	Bond Future	1,030.3800	1.0304	1,070.8700	1.0709	3.930	0	0	491
2022/11/09	R035	04/05/2023	10.42	Put	Bond Future	8,026.6500	8.0266	8,090.4200	8.0904	0.794	0	0	0
2022/11/09	R035	03/08/2023	12.00	Call	Bond Future	4,882.1300	4.8821	4,987.1200	4.9871	2.150	0	0	0
2022/11/09	R035	03/08/2023	12.00	Put	Bond Future	3,480.4600	3.4805	3,604.7900	3.6048	3.572	0	0	0
2022/11/09	R035	03/08/2023			Bond Future	11.7388	85.9967	11.7423	85.9774	0.030	0.0000	0.0000	0
2022/11/09	R035	03/08/2023	11.98	Call	Bond Future	4,819.8000	4.8198	4,924.8200	4.9248	2.179	0	0	0
2022/11/09	R035	03/08/2023	11.98	Put	Bond Future	3,524.2400	3.5242	3,648.6000	3.6486	3.529	0	0	0
2022/11/09	R035	03/08/2023	11.99	Call	Bond Future	4,850.9300	4.8509	4,955.7900	4.9558	2.162	0	0	0
2022/11/09	R035	03/08/2023	11.99	Put	Bond Future	3,502.2900	3.5023	3,626.4900	3.6265	3.546	0	0	0
2022/11/09	R035	02/11/2023	11.41	Call	Bond Future	2,679.1600	2.6792	2,949.1800	2.9492	10.079	0	0	0
2022/11/09	R035	02/11/2023	11.41	Put	Bond Future	5,197.1800	5.1972	5,476.3500	5.4763	5.372	0	0	0
2022/11/09	R035	02/11/2023	11.42	Call	Bond Future	2,701.6100	2.7016	2,972.8800	2.9729	10.041	0	0	0

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2022/11/09	R035	02/11/2023	11.42	Put	Bond Future	5,164.1200	5.1641	5,444.5400	5.4445	5.430	0	0	0
2022/11/09	R035	02/11/2023			Bond Future	11.8731	83.2350	11.8748	83.2259	0.014	0.0000	0.0000	0
2022/11/09	R035	02/11/2023	11.43	Call	Bond Future	2,724.5000	2.7245	2,996.6900	2.9967	9.990	0	0	0
2022/11/09	R035	02/11/2023	11.43	Put	Bond Future	5,131.5400	5.1315	5,412.8800	5.4129	5.483	0	0	0
2022/11/09	R035	01/02/2024	12.18	Put	Bond Future	8,915.5100	8.9155	4,277.5000	4.2775	(52.022)	0	0	0
2022/11/09	R035	01/02/2024	12.19	Call	Bond Future	1,504.6700	1.5047	5,015.0200	5.0150	233.297	0	0	0
2022/11/09	R035	01/02/2024	12.19	Put	Bond Future	8,877.7900	8.8778	4,255.4600	4.2555	(52.066)	0	0	0
2022/11/09	R035	01/02/2024			Bond Future	13.7298	76.6628	12.0428	84.7955	(12.287)	0.0000	0.0000	0
2022/11/09	R035	01/02/2024	12.18	Call	Bond Future	1,491.1000	1.4911	4,985.7700	4.9858	234.369	0	0	0
2022/11/09	R035	01/02/2024	12.20	Call	Bond Future	1,518.3200	1.5183	5,043.9600	5.0440	232.207	0	0	0
2022/11/09	R035	01/02/2024	12.20	Put	Bond Future	8,840.2100	8.8402	4,233.1700	4.2332	(52.115)	0	0	0
2022/11/09	R186	02/02/2023	8.32	Call	Bond Future	455.3300	0.4553	410.7900	0.4108	(9.782)	0	0	0
2022/11/09	R186	02/02/2023	8.32	Put	Bond Future	2,773.3800	2.7734	2,728.5800	2.7286	(1.615)	0	0	0
2022/11/09	R186	02/02/2023	8.33	Call	Bond Future	462.9800	0.4630	418.2700	0.4183	(9.657)	0	0	0
2022/11/09	R186	02/02/2023	8.33	Put	Bond Future	2,747.0900	2.7471	2,702.1200	2.7021	(1.637)	0	0	0
2022/11/09	R186	02/02/2023			Bond Future	9.0122	106.1319	9.0122	106.1322	(0.001)	0.0000	0.0000	77,771
2022/11/09	R186	02/02/2023	8.34	Call	Bond Future	470.9000	0.4709	426.0200	0.4260	(9.531)	0	0	0
2022/11/09	R186	02/02/2023	8.34	Put	Bond Future	2,721.0800	2.7211	2,675.9400	2.6759	(1.659)	0	0	0
2022/11/09	R186	04/05/2023	8.83	Put	Bond Future	1,999.1700	1.9992	2,026.3900	2.0264	1.362	0	0	0
2022/11/09	R186	04/05/2023	8.84	Call	Bond Future	1,219.1400	1.2191	1,232.7100	1.2327	1.113	0	0	0
2022/11/09	R186	04/05/2023			Bond Future	9.0842	108.2728	9.0887	108.2589	0.049	0.0000	0.0000	12,188
2022/11/09	R186	04/05/2023	8.82	Call	Bond Future	1,191.7400	1.1917	1,204.4600	1.2045	1.067	0	0	0
2022/11/09	R186	04/05/2023	8.82	Put	Bond Future	2,017.0500	2.0171	2,043.7000	2.0437	1.321	0	0	0
2022/11/09	R186	04/05/2023	8.83	Call	Bond Future	1,205.2500	1.2053	1,218.5400	1.2185	1.103	0	0	0
2022/11/09	R186	04/05/2023	8.84	Put	Bond Future	1,981.6900	1.9817	2,009.1900	2.0092	1.388	0	0	0
2022/11/09	R186	03/08/2023	9.73	Put	Bond Future	1,280.7900	1.2808	1,307.4400	1.3074	2.081	0	0	0
2022/11/09	R186	03/08/2023	9.74	Call	Bond Future	2,918.5400	2.9185	2,936.5100	2.9365	0.616	0	0	0
2022/11/09	R186	03/08/2023	9.74	Put	Bond Future	1,271.6100	1.2716	1,298.2000	1.2982	2.091	0	0	0
2022/11/09	R186	03/08/2023			Bond Future	9.1688	105.1389	9.1718	105.1303	0.032	0.0000	0.0000	0
2022/11/09	R186	03/08/2023	9.73	Call	Bond Future	2,899.1700	2.8992	2,917.2000	2.9172	0.622	0	0	0
2022/11/09	R186	03/08/2023	9.75	Call	Bond Future	2,938.3000	2.9383	2,956.2000	2.9562	0.609	0	0	0
2022/11/09	R186	03/08/2023	9.75	Put	Bond Future	1,262.8300	1.2628	1,289.3500	1.2894	2.100	0	0	0
2022/11/09	R186	02/11/2023	9.40	Call	Bond Future	2,021.3700	2.0214	2,171.3400	2.1713	7.419	0	0	0
2022/11/09	R186	02/11/2023	9.40	Put	Bond Future	1,633.1600	1.6332	1,778.6500	1.7787	8.908	0	0	0
2022/11/09	R186	02/11/2023	9.15	Call	Bond Future	1,631.6800	1.6317	1,779.6000	1.7796	9.066	0	0	1,715
2022/11/09	R186	02/11/2023			Bond Future	9.2566	107.2700	9.2550	107.2745	(0.018)	0.0000	0.0000	0
2022/11/09	R186	02/11/2023	10.42	Call	Bond Future	3,948.0100	3.9480	4,069.3800	4.0694	3.074	0	0	0
2022/11/09	R186	02/11/2023	10.42	Put	Bond Future	849.8100	0.8498	966.7000	0.9667	13.755	0	0	1,715
2022/11/09	R186	02/11/2023	9.15	Put	Bond Future	1,921.7100	1.9217	2,065.1500	2.0651	7.464	0	0	0
2022/11/09	R186	02/11/2023	9.38	Call	Bond Future	1,988.8800	1.9889	2,138.5700	2.1386	7.526	0	0	0
2022/11/09	R186	02/11/2023	9.38	Put	Bond Future	1,654.7200	1.6547	1,799.9300	1.7999	8.776	0	0	0
2022/11/09	R186	02/11/2023	9.39	Call	Bond Future	2,005.1000	2.0051	2,154.7200	2.1547	7.462	0	0	0
2022/11/09	R186	02/11/2023	9.39	Put	Bond Future	1,643.9100	1.6439	1,789.0500	1.7891	8.829	0	0	0
2022/11/09	R186	01/02/2024	9.51	Call	Bond Future	28.9000	0.0289	2,170.7300	2.1707	7411.176	0	0	0
2022/11/09	R186	01/02/2024	9.52	Put	Bond Future	10,026.8500	10.0268	1,927.6500	1.9276	(80.775)	0	0	0
2022/11/09	R186	01/02/2024	9.50	Call	Bond Future	28.2800	0.0283	2,155.7400	2.1557	7522.843	0	0	0
2022/11/09	R186	01/02/2024			Bond Future	13.7829	93.7406	9.4170	103.9960	(31.676)	0.0000	0.0000	0

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2022/11/09	R186	01/02/2024	9.51	Put	Bond Future	10,051.2300	10.0512	1,937.6400	1.9376	(80.722)	0	0	0
2022/11/09	R186	01/02/2024	9.52	Call	Bond Future	29.5400	0.0295	2,185.7600	2.1858	7299.323	0	0	0
2022/11/09	R186	01/02/2024	9.50	Put	Bond Future	10,075.6400	10.0756	1,947.6800	1.9477	(80.669)	0	0	0
2022/11/09	R197	02/02/2023			Bond Future	329.4260	329.4260	329.6920	329.6920	0.081	0.0000	0.0000	977
2022/11/09	R197	04/05/2023			Bond Future	336.1470	336.1470	336.3745	336.3745	0.068	0.0000	0.0000	0
2022/11/09	R197	03/08/2023			Bond Future	333.8724	333.8724	334.1216	334.1216	0.075	0.0000	0.0000	0
2022/11/09	R197	02/11/2023			Bond Future	340.7135	340.7135	341.0089	341.0089	0.087	0.0000	0.0000	0
2022/11/09	R202	02/02/2023			Bond Future	252.3462	252.3462	252.1871	252.1871	(0.063)	0.0000	0.0000	5,970
2022/11/09	R202	04/05/2023			Bond Future	257.4942	257.4942	257.2983	257.2983	(0.076)	0.0000	0.0000	0
2022/11/09	R202	03/08/2023			Bond Future	257.8872	257.8872	257.7004	257.7004	(0.072)	0.0000	0.0000	0
2022/11/09	R202	02/11/2023			Bond Future	263.1716	263.1716	263.0121	263.0121	(0.061)	0.0000	0.0000	0
2022/11/09	R202	01/02/2024			Bond Future	238.2026	238.2026	263.0796	263.0796	10.444	0.0000	0.0000	0
2022/11/09	R209	02/02/2023	10.78	Call	Bond Future	692.7500	0.6928	754.9600	0.7550	8.980	0	0	0
2022/11/09	R209	02/02/2023	10.79	Call	Bond Future	706.0900	0.7061	768.7400	0.7687	8.873	0	0	0
2022/11/09	R209	02/02/2023	10.80	Put	Bond Future	4,284.6800	4.2847	4,283.4400	4.2834	(0.029)	0	0	0
2022/11/09	R209	02/02/2023			Bond Future	11.4938	67.0937	11.4808	67.1581	(0.113)	0.0000	0.0000	24,713
2022/11/09	R209	02/02/2023	10.78	Put	Bond Future	4,364.7200	4.3647	4,362.5000	4.3625	(0.051)	0	0	0
2022/11/09	R209	02/02/2023	10.79	Put	Bond Future	4,324.6300	4.3246	4,322.8500	4.3229	(0.041)	0	0	0
2022/11/09	R209	02/02/2023	10.80	Call	Bond Future	719.5000	0.7195	782.6900	0.7827	8.782	0	0	0
2022/11/09	R209	04/05/2023	11.10	Call	Bond Future	1,894.0900	1.8941	2,063.6800	2.0637	8.954	0	0	0
2022/11/09	R209	04/05/2023	11.10	Put	Bond Future	4,409.7900	4.4098	4,522.4300	4.5224	2.554	0	0	0
2022/11/09	R209	04/05/2023	10.00	Call	Bond Future	533.1200	0.5331	574.8200	0.5748	7.822	0	0	500
2022/11/09	R209	04/05/2023	10.00	Put	Bond Future	9,048.7800	9.0488	9,033.5300	9.0335	(0.169)	0	0	0
2022/11/09	R209	04/05/2023	11.09	Call	Bond Future	1,874.3700	1.8744	2,043.2000	2.0432	9.007	0	0	0
2022/11/09	R209	04/05/2023	11.09	Put	Bond Future	4,441.5000	4.4415	4,553.3800	4.5534	2.519	0	0	0
2022/11/09	R209	04/05/2023			Bond Future	11.6027	65.2944	11.5910	65.3513	(0.101)	0.0000	0.0000	2,510
2022/11/09	R209	04/05/2023	11.11	Call	Bond Future	1,913.7400	1.9137	2,084.2700	2.0843	8.911	0	0	0
2022/11/09	R209	04/05/2023	11.11	Put	Bond Future	4,378.0800	4.3781	4,491.6600	4.4917	2.594	0	0	0
2022/11/09	R209	04/05/2023	12.50	Call	Bond Future	5,679.9700	5.6800	5,884.5000	5.8845	3.601	0	0	0
2022/11/09	R209	04/05/2023	12.50	Put	Bond Future	1,507.7800	1.5078	1,655.3600	1.6554	9.788	0	0	8,500
2022/11/09	R209	04/05/2023	11.00	Call	Bond Future	1,703.2200	1.7032	1,863.5500	1.8635	9.413	0	0	0
2022/11/09	R209	04/05/2023	11.00	Put	Bond Future	4,735.6300	4.7356	4,839.0100	4.8390	2.183	0	0	6,500
2022/11/09	R209	03/08/2023	11.93	Call	Bond Future	4,148.0700	4.1481	4,287.0800	4.2871	3.351	0	0	0
2022/11/09	R209	03/08/2023	11.94	Call	Bond Future	4,175.0500	4.1750	4,314.3100	4.3143	3.336	0	0	0
2022/11/09	R209	03/08/2023	11.95	Put	Bond Future	3,093.7600	3.0938	3,171.6700	3.1717	2.518	0	0	0
2022/11/09	R209	03/08/2023			Bond Future	11.7161	66.6040	11.7033	66.6655	(0.110)	0.0000	0.0000	0
2022/11/09	R209	03/08/2023	11.93	Put	Bond Future	3,133.4500	3.1335	3,210.8800	3.2109	2.471	0	0	0
2022/11/09	R209	03/08/2023	11.94	Put	Bond Future	3,113.5400	3.1135	3,191.2200	3.1912	2.495	0	0	0
2022/11/09	R209	03/08/2023	11.95	Call	Bond Future	4,202.1000	4.2021	4,341.5900	4.3416	3.320	0	0	0
2022/11/09	R209	02/11/2023	11.33	Call	Bond Future	2,267.5900	2.2676	2,553.6600	2.5537	12.616	0	0	0
2022/11/09	R209	02/11/2023	11.33	Put	Bond Future	4,700.4900	4.7005	4,915.5200	4.9155	4.575	0	0	0
2022/11/09	R209	02/11/2023	11.34	Call	Bond Future	2,287.1200	2.2871	2,574.4000	2.5744	12.561	0	0	0
2022/11/09	R209	02/11/2023	11.34	Put	Bond Future	4,670.3500	4.6704	4,886.5900	4.8866	4.630	0	0	0
2022/11/09	R209	02/11/2023			Bond Future	11.8323	64.8025	11.8173	64.8735	(0.127)	0.0000	0.0000	0
2022/11/09	R209	02/11/2023	11.35	Call	Bond Future	2,306.9900	2.3070	2,595.2400	2.5952	12.495	0	0	0

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2022/11/09	R209	02/11/2023	11.35	Put	Bond Future	4,640.6000	4.6406	4,857.8100	4.8578	4.681	0	0	0
2022/11/09	R209	01/02/2024	12.13	Put	Bond Future	7,219.6600	7.2197	3,684.3300	3.6843	(48.968)	0	0	0
2022/11/09	R209	01/02/2024	12.14	Call	Bond Future	1,604.7700	1.6048	4,503.8600	4.5039	180.655	0	0	0
2022/11/09	R209	01/02/2024	12.14	Put	Bond Future	7,187.8400	7.1878	3,664.4700	3.6645	(49.018)	0	0	0
2022/11/09	R209	01/02/2024			Bond Future	13.4470	59.6743	11.9575	66.0968	(11.077)	0.0000	0.0000	0
2022/11/09	R209	01/02/2024	12.12	Call	Bond Future	1,577.3100	1.5773	4,452.1800	4.4522	182.264	0	0	0
2022/11/09	R209	01/02/2024	12.12	Put	Bond Future	7,251.6000	7.2516	3,704.0100	3.7040	(48.921)	0	0	0
2022/11/09	R209	01/02/2024	12.13	Call	Bond Future	1,591.0100	1.5910	4,478.1400	4.4781	181.465	0	0	0
2022/11/09	R210	02/02/2023			Bond Future	232.4479	232.4479	232.6122	232.6122	0.071	0.0000	0.0000	572
2022/11/09	R210	04/05/2023			Bond Future	234.1080	234.1080	234.2450	234.2450	0.059	0.0000	0.0000	0
2022/11/09	R210	03/08/2023			Bond Future	238.8566	238.8566	239.0082	239.0082	0.063	0.0000	0.0000	0
2022/11/09	R210	02/11/2023			Bond Future	240.5781	240.5781	240.7617	240.7617	0.076	0.0000	0.0000	0
2022/11/09	R210	01/02/2024			Bond Future	222.1420	222.1420	245.3675	245.3675	10.455	0.0000	0.0000	0
2022/11/09	R213	02/02/2023	10.01	Call	Bond Future	379.1200	0.3791	343.0900	0.3431	(9.504)	0	0	0
2022/11/09	R213	02/02/2023	10.43	Put	Bond Future	3,516.7300	3.5167	3,453.5700	3.4536	(1.796)	0	0	0
2022/11/09	R213	02/02/2023	12.20	Call	Bond Future	5,511.7300	5.5117	5,586.5000	5.5865	1.357	0	0	0
2022/11/09	R213	02/02/2023	12.20	Put	Bond Future	426.0000	0.4260	440.3200	0.4403	3.362	0	0	912
2022/11/09	R213	02/02/2023	10.22	Put	Bond Future	4,272.3500	4.2724	4,199.6500	4.1996	(1.702)	0	0	0
2022/11/09	R213	02/02/2023	10.23	Call	Bond Future	551.2000	0.5512	540.4500	0.5405	(1.950)	0	0	0
2022/11/09	R213	02/02/2023	10.35	Call	Bond Future	682.4100	0.6824	677.1200	0.6771	(0.775)	0	0	0
2022/11/09	R213	02/02/2023	10.35	Put	Bond Future	3,793.7300	3.7937	3,727.9900	3.7280	(1.733)	0	0	476
2022/11/09	R213	02/02/2023			Bond Future	11.0231	81.9600	11.0097	82.0204	(0.122)	0.0000	0.0000	33,047
2022/11/09	R213	02/02/2023	9.16	Call	Bond Future	69.0900	0.0691	54.1000	0.0541	(21.696)	0	0	476
2022/11/09	R213	02/02/2023	9.16	Put	Bond Future	9,072.5600	9.0726	8,997.1200	8.9971	(0.832)	0	0	0
2022/11/09	R213	02/02/2023	10.01	Put	Bond Future	5,121.4300	5.1214	5,024.9500	5.0250	(1.884)	0	0	476
2022/11/09	R213	02/02/2023	10.21	Call	Bond Future	533.3800	0.5334	519.7700	0.5198	(2.552)	0	0	0
2022/11/09	R213	02/02/2023	10.21	Put	Bond Future	4,311.3500	4.3113	4,237.2900	4.2373	(1.718)	0	0	0
2022/11/09	R213	02/02/2023	10.43	Call	Bond Future	783.2900	0.7833	780.5800	0.7806	(0.346)	0	0	912
2022/11/09	R213	02/02/2023	10.22	Call	Bond Future	542.2300	0.5422	529.9800	0.5300	(2.259)	0	0	0
2022/11/09	R213	02/02/2023	10.23	Put	Bond Future	4,233.5100	4.2335	4,162.3100	4.1623	(1.682)	0	0	0
2022/11/09	R213	04/05/2023	10.75	Call	Bond Future	1,889.0700	1.8891	1,963.6600	1.9637	3.949	0	0	0
2022/11/09	R213	04/05/2023	10.75	Put	Bond Future	3,653.9300	3.6539	3,677.4400	3.6774	0.643	0	0	0
2022/11/09	R213	04/05/2023			Bond Future	11.1454	80.0597	11.1338	80.1107	(0.104)	0.0000	0.0000	0
2022/11/09	R213	04/05/2023	10.74	Call	Bond Future	1,871.0300	1.8710	1,945.4100	1.9454	3.975	0	0	0
2022/11/09	R213	04/05/2023	10.74	Put	Bond Future	3,681.1800	3.6812	3,704.4800	3.7045	0.633	0	0	0
2022/11/09	R213	04/05/2023	10.73	Call	Bond Future	1,852.8800	1.8529	1,927.0500	1.9271	4.003	0	0	0
2022/11/09	R213	04/05/2023	10.73	Put	Bond Future	3,708.3400	3.7083	3,731.4300	3.7314	0.623	0	0	0
2022/11/09	R213	03/08/2023	11.62	Put	Bond Future	2,528.4200	2.5284	2,571.4700	2.5715	1.703	0	0	0
2022/11/09	R213	03/08/2023	11.63	Call	Bond Future	4,004.2900	4.0043	4,103.6600	4.1037	2.482	0	0	0
2022/11/09	R213	03/08/2023			Bond Future	11.2779	81.6653	11.2647	81.7215	(0.116)	0.0000	0.0000	0
2022/11/09	R213	03/08/2023	11.62	Call	Bond Future	3,978.4200	3.9784	4,077.7600	4.0778	2.497	0	0	0
2022/11/09	R213	03/08/2023	11.63	Put	Bond Future	2,512.4300	2.5124	2,555.5100	2.5555	1.715	0	0	0
2022/11/09	R213	03/08/2023	11.61	Call	Bond Future	3,952.8800	3.9529	4,051.9200	4.0519	2.506	0	0	0
2022/11/09	R213	03/08/2023	11.61	Put	Bond Future	2,544.7800	2.5448	2,587.5300	2.5875	1.680	0	0	0
2022/11/09	R213	02/11/2023	11.13	Call	Bond Future	2,271.3900	2.2714	2,443.3200	2.4433	7.569	0	0	0
2022/11/09	R213	02/11/2023	11.13	Put	Bond Future	3,496.7700	3.4968	3,601.2800	3.6013	2.989	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
2022/11/09	R213	02/11/2023			Bond Future	11.4207	79.7675	11.4045	79.8349	(0.141)	0.0000	0.0000	0
2022/11/09	R213	02/11/2023	11.12	Call	Bond Future	2,252.2300	2.2522	2,422.9600	2.4230	7.580	0	0	0
2022/11/09	R213	02/11/2023	11.12	Put	Bond Future	3,520.2000	3.5202	3,623.5100	3.6235	2.935	0	0	0
2022/11/09	R213	02/11/2023	11.11	Call	Bond Future	2,233.1500	2.2331	2,403.0000	2.4030	7.606	0	0	0
2022/11/09	R213	02/11/2023	11.11	Put	Bond Future	3,543.7400	3.5437	3,646.1700	3.6462	2.890	0	0	0
2022/11/09	R213	01/02/2024	11.71	Call	Bond Future	787.9100	0.7879	3,767.9100	3.7679	378.216	0	0	0
2022/11/09	R213	01/02/2024	11.71	Put	Bond Future	8,107.7400	8.1077	3,277.5800	3.2776	(59.575)	0	0	0
2022/11/09	R213	01/02/2024	11.70	Call	Bond Future	779.6300	0.7796	3,744.5900	3.7446	380.303	0	0	0
2022/11/09	R213	01/02/2024	11.70	Put	Bond Future	8,139.6900	8.1397	3,294.4900	3.2945	(59.526)	0	0	0
2022/11/09	R213	01/02/2024			Bond Future	13.6471	73.5315	11.5886	81.3417	(15.084)	0.0000	0.0000	0
2022/11/09	R213	01/02/2024	11.72	Call	Bond Future	796.0300	0.7960	3,790.9200	3.7909	376.228	0	0	0
2022/11/09	R213	01/02/2024	11.72	Put	Bond Future	8,075.6600	8.0757	3,260.3900	3.2604	(59.627)	0	0	0
2022/11/09	R214	02/02/2023	11.07	Call	Bond Future	1,099.7900	1.0998	1,162.7100	1.1627	5.721	0	0	0
2022/11/09	R214	02/02/2023	11.07	Put	Bond Future	3,695.6100	3.6956	3,771.9800	3.7720	2.067	0	0	0
2022/11/09	R214	02/02/2023	11.08	Call	Bond Future	1,118.2000	1.1182	1,181.8200	1.1818	5.690	0	0	0
2022/11/09	R214	02/02/2023	11.08	Put	Bond Future	3,658.5000	3.6585	3,735.5700	3.7356	2.107	0	0	0
2022/11/09	R214	02/02/2023	11.10	Call	Bond Future	1,155.3700	1.1554	1,220.3600	1.2204	5.625	0	0	1,600
2022/11/09	R214	02/02/2023			Bond Future	11.5523	64.8843	11.5548	64.8709	0.022	0.0000	0.0000	71,370
2022/11/09	R214	02/02/2023	11.09	Call	Bond Future	1,136.6900	1.1367	1,201.0000	1.2010	5.658	0	0	0
2022/11/09	R214	02/02/2023	11.09	Put	Bond Future	3,621.5300	3.6215	3,699.2900	3.6993	2.147	0	0	0
2022/11/09	R214	02/02/2023	11.10	Put	Bond Future	3,584.8300	3.5848	3,663.2700	3.6633	2.188	0	0	0
2022/11/09	R214	02/02/2023	11.80	Call	Bond Future	2,936.7400	2.9367	3,011.4800	3.0115	2.545	0	0	1,600
2022/11/09	R214	02/02/2023	11.80	Put	Bond Future	1,666.1200	1.6661	1,754.3100	1.7543	5.293	0	0	0
2022/11/09	R214	04/05/2023	11.37	Call	Bond Future	2,488.9100	2.4889	2,608.1400	2.6081	4.790	0	0	0
2022/11/09	R214	04/05/2023	11.37	Put	Bond Future	3,954.7600	3.9548	4,096.1000	4.0961	3.574	0	0	0
2022/11/09	R214	04/05/2023	11.36	Call	Bond Future	2,465.4100	2.4654	2,584.2500	2.5843	4.820	0	0	0
2022/11/09	R214	04/05/2023	11.36	Put	Bond Future	3,984.6500	3.9846	4,125.6000	4.1256	3.537	0	0	0
2022/11/09	R214	04/05/2023			Bond Future	11.6498	62.8936	11.6541	62.8715	0.037	0.0000	0.0000	0
2022/11/09	R214	04/05/2023	11.38	Call	Bond Future	2,512.3500	2.5124	2,632.3100	2.6323	4.775	0	0	0
2022/11/09	R214	04/05/2023	11.38	Put	Bond Future	3,924.8800	3.9249	4,066.9500	4.0669	3.620	0	0	0
2022/11/09	R214	03/08/2023	12.15	Call	Bond Future	4,905.5300	4.9055	5,026.8700	5.0269	2.474	0	0	0
2022/11/09	R214	03/08/2023	12.15	Put	Bond Future	2,940.5500	2.9406	3,081.1100	3.0811	4.780	0	0	0
2022/11/09	R214	03/08/2023	12.14	Call	Bond Future	4,876.0600	4.8761	4,997.6200	4.9976	2.493	0	0	0
2022/11/09	R214	03/08/2023	12.14	Put	Bond Future	2,959.3100	2.9593	3,100.0900	3.1001	4.757	0	0	0
2022/11/09	R214	03/08/2023			Bond Future	11.7526	64.1550	11.7563	64.1358	0.032	0.0000	0.0000	0
2022/11/09	R214	03/08/2023	12.16	Call	Bond Future	4,935.2600	4.9353	5,056.3800	5.0564	2.454	0	0	0
2022/11/09	R214	03/08/2023	12.16	Put	Bond Future	2,922.1200	2.9221	3,062.4600	3.0625	4.803	0	0	0
2022/11/09	R214	02/11/2023	11.46	Call	Bond Future	2,608.3000	2.6083	3,130.3100	3.1303	20.013	0	0	0
2022/11/09	R214	02/11/2023	11.46	Put	Bond Future	4,658.1600	4.6582	5,191.8700	5.1919	11.458	0	0	0
2022/11/09	R214	02/11/2023	11.45	Put	Bond Future	4,689.0800	4.6891	5,221.4200	5.2214	11.353	0	0	0
2022/11/09	R214	02/11/2023			Bond Future	11.8596	62.1561	11.8620	62.1444	0.020	0.0000	0.0000	0
2022/11/09	R214	02/11/2023	11.47	Call	Bond Future	2,630.1300	2.6301	3,153.2400	3.1532	19.889	0	0	0
2022/11/09	R214	02/11/2023	11.47	Put	Bond Future	4,627.4000	4.6274	5,162.2100	5.1622	11.557	0	0	0
2022/11/09	R214	02/11/2023	11.45	Call	Bond Future	2,586.5700	2.5866	3,107.2100	3.1072	20.129	0	0	0
2022/11/09	R214	01/02/2024	12.16	Call	Bond Future	1,875.8900	1.8759	4,877.0300	4.8770	159.985	0	0	0
2022/11/09	R214	01/02/2024	12.16	Put	Bond Future	7,132.9500	7.1329	4,071.1700	4.0712	(42.924)	0	0	0
2022/11/09	R214	01/02/2024			Bond Future	13.3349	57.2535	11.9942	63.3164	(10.054)	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
2022/11/09	R214	01/02/2024	12.15	Call	Bond Future	1,860.4000	1.8604	4,850.0200	4.8500	160.698	0	0	0
2022/11/09	R214	01/02/2024	12.15	Put	Bond Future	7,165.5900	7.1656	4,092.2900	4.0923	(42.890)	0	0	0
2022/11/09	R214	01/02/2024	12.14	Call	Bond Future	1,844.9700	1.8450	4,823.0500	4.8231	161.416	0	0	0
2022/11/09	R214	01/02/2024	12.14	Put	Bond Future	7,198.3400	7.1983	4,113.5000	4.1135	(42.855)	0	0	0
2022/11/09	R248	02/02/2023	11.00	Call	Bond Future	1,251.9800	1.2520	1,313.4800	1.3135	4.912	0	0	2,542
2022/11/09	R248	02/02/2023	11.00	Put	Bond Future	4,861.5700	4.8616	5,008.7900	5.0088	3.028	0	0	0
2022/11/09	R248	02/02/2023	11.70	Call	Bond Future	3,358.2500	3.3582	3,427.4000	3.4274	2.059	0	0	2,542
2022/11/09	R248	02/02/2023	11.70	Put	Bond Future	2,269.6700	2.2697	2,424.5400	2.4245	6.823	0	0	0
2022/11/09	R248	02/02/2023	11.08	Call	Bond Future	1,433.8400	1.4338	1,500.3700	1.5004	4.640	0	0	0
2022/11/09	R248	02/02/2023	11.08	Put	Bond Future	4,481.2200	4.4812	4,633.4700	4.6335	3.398	0	0	0
2022/11/09	R248	02/02/2023	11.10	Put	Bond Future	4,389.4000	4.3894	4,542.9200	4.5429	3.498	0	0	0
2022/11/09	R248	02/02/2023			Bond Future	11.5312	81.1890	11.5443	81.1033	0.114	0.0000	0.0000	250,478
2022/11/09	R248	02/02/2023	10.40	Call	Bond Future	383.1800	0.3832	398.9500	0.3990	4.116	0	0	0
2022/11/09	R248	02/02/2023	10.40	Put	Bond Future	8,435.2800	8.4353	8,536.7700	8.5368	1.203	0	0	0
2022/11/09	R248	02/02/2023	11.06	Call	Bond Future	1,386.9700	1.3870	1,452.2000	1.4522	4.703	0	0	0
2022/11/09	R248	02/02/2023	11.06	Put	Bond Future	4,574.2700	4.5743	4,725.2200	4.7252	3.300	0	0	0
2022/11/09	R248	02/02/2023	11.07	Call	Bond Future	1,410.2200	1.4102	1,476.1000	1.4761	4.672	0	0	0
2022/11/09	R248	02/02/2023	11.07	Put	Bond Future	4,527.5000	4.5275	4,679.1000	4.6791	3.348	0	0	0
2022/11/09	R248	02/02/2023	11.10	Call	Bond Future	1,481.5200	1.4815	1,549.3200	1.5493	4.576	0	0	0
2022/11/09	R248	04/05/2023	11.35	Call	Bond Future	3,091.6100	3.0916	3,225.3700	3.2254	4.327	0	0	0
2022/11/09	R248	04/05/2023	11.35	Put	Bond Future	4,934.9600	4.9350	5,166.5500	5.1665	4.693	0	0	0
2022/11/09	R248	04/05/2023			Bond Future	11.6308	78.3659	11.6460	78.2681	0.131	0.0000	0.0000	10,943
2022/11/09	R248	04/05/2023	11.33	Call	Bond Future	3,033.2600	3.0333	3,165.5300	3.1655	4.361	0	0	0
2022/11/09	R248	04/05/2023	11.33	Put	Bond Future	5,010.8800	5.0109	5,240.9800	5.2410	4.592	0	0	0
2022/11/09	R248	04/05/2023	11.34	Call	Bond Future	3,062.3600	3.0624	3,195.3800	3.1954	4.344	0	0	0
2022/11/09	R248	04/05/2023	11.34	Put	Bond Future	4,972.8000	4.9728	5,203.6500	5.2037	4.642	0	0	0
2022/11/09	R248	03/08/2023	12.11	Call	Bond Future	6,005.0800	6.0051	6,135.6100	6.1356	2.174	0	0	0
2022/11/09	R248	03/08/2023	12.11	Put	Bond Future	3,718.4900	3.7185	3,944.7200	3.9447	6.084	0	0	0
2022/11/09	R248	03/08/2023			Bond Future	11.7386	79.9001	11.7538	79.8044	0.129	0.0000	0.0000	0
2022/11/09	R248	03/08/2023	12.09	Call	Bond Future	5,932.4200	5.9324	6,063.5400	6.0635	2.210	0	0	0
2022/11/09	R248	03/08/2023	12.09	Put	Bond Future	3,765.8600	3.7659	3,992.6800	3.9927	6.023	0	0	0
2022/11/09	R248	03/08/2023	12.10	Call	Bond Future	5,968.7200	5.9687	6,099.4200	6.0994	2.190	0	0	0
2022/11/09	R248	03/08/2023	12.10	Put	Bond Future	3,742.1000	3.7421	3,968.5000	3.9685	6.050	0	0	0
2022/11/09	R248	02/11/2023	11.49	Put	Bond Future	6,091.2300	6.0912	6,116.2300	6.1162	0.410	0	0	0
2022/11/09	R248	02/11/2023	11.47	Call	Bond Future	3,787.3200	3.7873	3,723.1400	3.7231	(1.695)	0	0	0
2022/11/09	R248	02/11/2023	11.48	Call	Bond Future	3,815.3000	3.8153	3,752.1200	3.7521	(1.656)	0	0	0
2022/11/09	R248	02/11/2023			Bond Future	11.8418	77.0976	11.8559	77.0098	0.119	0.0000	0.0000	13,000
2022/11/09	R248	02/11/2023	11.49	Call	Bond Future	3,843.6900	3.8437	3,780.9100	3.7809	(1.633)	0	0	0
2022/11/09	R248	02/11/2023	11.47	Put	Bond Future	6,166.1500	6.1662	6,189.7500	6.1898	0.383	0	0	0
2022/11/09	R248	02/11/2023	11.48	Put	Bond Future	6,128.4400	6.1284	6,153.0400	6.1530	0.401	0	0	0
2022/11/09	R248	01/02/2024	12.14	Call	Bond Future	2,541.8700	2.5419	5,927.4100	5.9274	133.191	0	0	0
2022/11/09	R248	01/02/2024	12.14	Put	Bond Future	9,062.0500	9.0621	4,972.2400	4.9722	(45.131)	0	0	0
2022/11/09	R248	01/02/2024	12.15	Call	Bond Future	2,561.6200	2.5616	5,960.9500	5.9610	132.702	0	0	0
2022/11/09	R248	01/02/2024	12.15	Put	Bond Future	9,022.2300	9.0222	4,946.2100	4.9462	(45.178)	0	0	0
2022/11/09	R248	01/02/2024			Bond Future	13.3273	71.0234	11.9816	78.4987	(10.097)	0.0000	0.0000	0
2022/11/09	R248	01/02/2024	12.16	Call	Bond Future	2,581.4400	2.5814	5,994.5400	5.9945	132.217	0	0	0
2022/11/09	R248	01/02/2024	12.16	Put	Bond Future	8,982.5600	8.9826	4,920.3100	4.9203	(45.224)	0	0	0

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