



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 21/12/2022 TO 21/12/2022

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
2022/12/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	2025	02/02/2023		Bond Future	165.8925	165.8925	165.8261	165.8261	(0.040)	0.0000	0.0000	6,568
2022/12/21	2025	04/05/2023		Bond Future	169.1862	169.1862	169.0967	169.0967	(0.053)	0.0000	0.0000	0
2022/12/21	2025	03/08/2023		Bond Future	170.9837	170.9837	170.8951	170.8951	(0.052)	0.0000	0.0000	0
2022/12/21	2025	02/11/2023		Bond Future	174.6160	174.6160	174.4613	174.4613	(0.089)	0.0000	0.0000	0
2022/12/21	2025	01/02/2024		Bond Future	176.4307	176.4307	176.2590	176.2590	(0.097)	0.0000	0.0000	0
2022/12/21	2029	02/02/2023		Bond Future	119.3675	119.3675	119.3346	119.3346	(0.028)	0.0000	0.0000	1,476
2022/12/21	2029	04/05/2023		Bond Future	120.4419	120.4419	120.3927	120.3927	(0.041)	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
2022/12/21	2029	03/08/2023			Bond Future	122.9629		122.9148		(0.039)	0.0000	0.0000	0
2022/12/21	2029	02/11/2023			Bond Future	124.2456		124.1505		(0.077)	0.0000	0.0000	0
2022/12/21	2029	01/02/2024			Bond Future	126.8087		126.7018		(0.084)	0.0000	0.0000	0
2022/12/21	2030	02/02/2023	8.81	Put	Bond Future	6,639.2000	6.6392	6,908.7400	6.9087	4.060	0	0	0
2022/12/21	2030	02/02/2023	9.04	Call	Bond Future	13.4700	0.0135	8.9700	0.0090	(33.408)	0	0	0
2022/12/21	2030	02/02/2023	9.04	Put	Bond Future	5,507.8200	5.5078	5,774.3300	5.7743	4.839	0	0	0
2022/12/21	2030	02/02/2023	9.08	Put	Bond Future	5,314.1200	5.3141	5,579.7500	5.5798	4.999	0	0	0
2022/12/21	2030	02/02/2023	11.16	Put	Bond Future	202.1500	0.2021	225.9400	0.2259	11.768	0	0	388
2022/12/21	2030	02/02/2023	11.35	Call	Bond Future	5,205.6100	5.2056	4,950.8300	4.9508	(4.894)	0	0	5,000
2022/12/21	2030	02/02/2023	11.35	Put	Bond Future	139.3900	0.1394	155.6200	0.1556	11.644	0	0	0
2022/12/21	2030	02/02/2023	9.99	Call	Bond Future	714.8200	0.7148	606.7800	0.6068	(15.114)	0	0	0
2022/12/21	2030	02/02/2023	10.00	Call	Bond Future	734.7600	0.7348	624.8400	0.6248	(14.960)	0	0	0
2022/12/21	2030	02/02/2023	10.01	Put	Bond Future	1,621.4600	1.6215	1,780.6900	1.7807	9.820	0	0	0
2022/12/21	2030	02/02/2023	9.80	Call	Bond Future	394.1600	0.3942	321.3900	0.3214	(18.462)	0	0	0
2022/12/21	2030	02/02/2023	9.94	Put	Bond Future	1,810.4500	1.8104	1,982.8200	1.9828	9.521	0	0	102
2022/12/21	2030	02/02/2023	9.20	Call	Bond Future	29.3300	0.0293	20.3300	0.0203	(30.685)	0	0	0
2022/12/21	2030	02/02/2023	9.20	Put	Bond Future	4,740.0500	4.7400	5,002.0600	5.0021	5.528	0	0	0
2022/12/21	2030	02/02/2023	9.66	Call	Bond Future	228.7600	0.2288	179.6300	0.1796	(21.477)	0	0	0
2022/12/21	2030	02/02/2023	9.66	Put	Bond Future	2,731.5700	2.7316	2,953.4500	2.9535	8.123	0	0	102
2022/12/21	2030	02/02/2023			Bond Future	10.1986	89.3587	10.2581	89.0877	0.583	0.0000	0.0000	92,379
2022/12/21	2030	02/02/2023	8.81	Call	Bond Future	3.9300	0.0039	2.4600	0.0025	(37.405)	0	0	102
2022/12/21	2030	02/02/2023	9.08	Call	Bond Future	16.4500	0.0165	11.0700	0.0111	(32.705)	0	0	388
2022/12/21	2030	02/02/2023	11.55	Call	Bond Future	6,002.4400	6.0024	5,742.1400	5.7421	(4.337)	0	0	5,000
2022/12/21	2030	02/02/2023	11.55	Put	Bond Future	93.8200	0.0938	104.5300	0.1045	11.415	0	0	0
2022/12/21	2030	02/02/2023	11.12	Call	Bond Future	4,302.5400	4.3025	4,057.2800	4.0573	(5.700)	0	0	0
2022/12/21	2030	02/02/2023	11.12	Put	Bond Future	218.5500	0.2186	244.3000	0.2443	11.782	0	0	0
2022/12/21	2030	02/02/2023	11.16	Call	Bond Future	4,458.0100	4.4580	4,210.7900	4.2108	(5.546)	0	0	0
2022/12/21	2030	02/02/2023	9.99	Put	Bond Future	1,673.9000	1.6739	1,836.8700	1.8369	9.736	0	0	0
2022/12/21	2030	02/02/2023	10.00	Put	Bond Future	1,647.5800	1.6476	1,808.6700	1.8087	9.777	0	0	0
2022/12/21	2030	02/02/2023	10.01	Call	Bond Future	754.8800	0.7549	643.1000	0.6431	(14.808)	0	0	0
2022/12/21	2030	02/02/2023	9.80	Put	Bond Future	2,238.0100	2.2380	2,436.2500	2.4363	8.858	0	0	0
2022/12/21	2030	02/02/2023	9.83	Call	Bond Future	437.3800	0.4374	359.1800	0.3592	(17.879)	0	0	388
2022/12/21	2030	02/02/2023	9.83	Put	Bond Future	2,140.8000	2.1408	2,333.6100	2.3336	9.006	0	0	0
2022/12/21	2030	02/02/2023	9.94	Call	Bond Future	619.5900	0.6196	520.9500	0.5209	(15.920)	0	0	0
2022/12/21	2030	02/02/2023	9.79	Call	Bond Future	380.4100	0.3804	309.4300	0.3094	(18.659)	0	0	0
2022/12/21	2030	02/02/2023	9.79	Put	Bond Future	2,271.1300	2.2711	2,471.1600	2.4712	8.808	0	0	0
2022/12/21	2030	04/05/2023	11.34	Call	Bond Future	5,343.1600	5.3432	5,116.8800	5.1169	(4.235)	0	0	0
2022/12/21	2030	04/05/2023	11.34	Put	Bond Future	937.4300	0.9374	999.4200	0.9994	6.613	0	0	150
2022/12/21	2030	04/05/2023	10.42	Call	Bond Future	2,677.1000	2.6771	2,513.9400	2.5139	(6.095)	0	0	479
2022/12/21	2030	04/05/2023	10.42	Put	Bond Future	2,205.7000	2.2057	2,330.8100	2.3308	5.672	0	0	0
2022/12/21	2030	04/05/2023	10.52	Call	Bond Future	2,926.4700	2.9265	2,755.1400	2.7551	(5.854)	0	0	0
2022/12/21	2030	04/05/2023	10.52	Put	Bond Future	2,016.3700	2.0164	2,133.3100	2.1333	5.800	0	0	0
2022/12/21	2030	04/05/2023	10.53	Call	Bond Future	2,952.1300	2.9521	2,779.9900	2.7800	(5.831)	0	0	0
2022/12/21	2030	04/05/2023	10.53	Put	Bond Future	1,998.3100	1.9983	2,114.4400	2.1144	5.811	0	0	0
2022/12/21	2030	04/05/2023	9.67	Call	Bond Future	1,232.5800	1.2326	1,133.0400	1.1330	(8.076)	0	0	479
2022/12/21	2030	04/05/2023	9.67	Put	Bond Future	4,140.7300	4.1407	4,329.4600	4.3295	4.558	0	0	0
2022/12/21	2030	04/05/2023	9.78	Call	Bond Future	1,397.3400	1.3973	1,288.7500	1.2888	(7.771)	0	0	388

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2022/12/21	2030	04/05/2023	9.78	Put	Bond Future	3,799.7900	3.7998	3,979.4700	3.9795	4.729	0	0	0
2022/12/21	2030	04/05/2023	10.00	Call	Bond Future	1,769.2500	1.7693	1,642.0600	1.6421	(7.189)	0	0	1,080
2022/12/21	2030	04/05/2023	10.00	Put	Bond Future	3,170.7400	3.1707	3,331.8200	3.3318	5.080	0	0	0
2022/12/21	2030	04/05/2023	9.03	Call	Bond Future	589.6400	0.5896	533.0300	0.5330	(9.601)	0	0	388
2022/12/21	2030	04/05/2023	9.03	Put	Bond Future	6,510.7800	6.5108	6,742.4400	6.7424	3.558	0	0	0
2022/12/21	2030	04/05/2023	9.58	Put	Bond Future	4,432.7600	4.4328	4,628.6900	4.6287	4.420	0	0	0
2022/12/21	2030	04/05/2023			Bond Future	10.3132	91.1118	10.3784	90.8235	0.632	0.0000	0.0000	0
2022/12/21	2030	04/05/2023	12.57	Call	Bond Future	9,602.0500	9.6021	9,333.8100	9.3338	(2.794)	0	0	0
2022/12/21	2030	04/05/2023	12.57	Put	Bond Future	276.1900	0.2762	296.2200	0.2962	7.252	0	0	350
2022/12/21	2030	04/05/2023	11.62	Call	Bond Future	6,274.5000	6.2745	6,034.9100	6.0349	(3.818)	0	0	0
2022/12/21	2030	04/05/2023	11.62	Put	Bond Future	715.5000	0.7155	764.1800	0.7642	6.804	0	0	388
2022/12/21	2030	04/05/2023	12.04	Call	Bond Future	7,727.0400	7.7270	7,472.1300	7.4721	(3.299)	0	0	0
2022/12/21	2030	04/05/2023	12.04	Put	Bond Future	475.3200	0.4753	508.6800	0.5087	7.018	0	0	1,080
2022/12/21	2030	04/05/2023	12.50	Call	Bond Future	9,358.2700	9.3583	9,091.7000	9.0917	(2.848)	0	0	0
2022/12/21	2030	04/05/2023	12.50	Put	Bond Future	302.4700	0.3025	324.1700	0.3242	7.174	0	0	479
2022/12/21	2030	04/05/2023	10.54	Call	Bond Future	2,977.8900	2.9779	2,804.9500	2.8050	(5.807)	0	0	0
2022/12/21	2030	04/05/2023	10.54	Put	Bond Future	1,980.3800	1.9804	2,095.7100	2.0957	5.824	0	0	0
2022/12/21	2030	04/05/2023	10.65	Call	Bond Future	3,267.9700	3.2680	3,086.4100	3.0864	(5.556)	0	0	350
2022/12/21	2030	04/05/2023	10.65	Put	Bond Future	1,791.6600	1.7917	1,898.3700	1.8984	5.956	0	0	0
2022/12/21	2030	04/05/2023	9.58	Call	Bond Future	1,108.2300	1.1082	1,015.8900	1.0159	(8.332)	0	0	150
2022/12/21	2030	03/08/2023	12.89	Call	Bond Future	10,381.2500	10.3813	10,118.3500	10.1184	(2.532)	0	0	0
2022/12/21	2030	03/08/2023	12.89	Put	Bond Future	511.9900	0.5120	541.8800	0.5419	5.838	0	0	350
2022/12/21	2030	03/08/2023	11.34	Call	Bond Future	5,435.9000	5.4359	5,225.3600	5.2254	(3.873)	0	0	0
2022/12/21	2030	03/08/2023	11.34	Put	Bond Future	1,575.8500	1.5759	1,658.1000	1.6581	5.219	0	0	0
2022/12/21	2030	03/08/2023	11.35	Call	Bond Future	5,465.3900	5.4654	5,254.3600	5.2544	(3.861)	0	0	0
2022/12/21	2030	03/08/2023	11.36	Put	Bond Future	1,553.9700	1.5540	1,635.2400	1.6352	5.230	0	0	0
2022/12/21	2030	03/08/2023	10.40	Call	Bond Future	2,965.2500	2.9652	2,810.6200	2.8106	(5.215)	0	0	1,012
2022/12/21	2030	03/08/2023	10.65	Call	Bond Future	3,552.0900	3.5521	3,380.9700	3.3810	(4.817)	0	0	350
2022/12/21	2030	03/08/2023	10.65	Put	Bond Future	2,553.1100	2.5531	2,674.7800	2.6748	4.766	0	0	0
2022/12/21	2030	03/08/2023			Bond Future	10.4157	88.9908	10.4840	88.6980	0.656	0.0000	0.0000	0
2022/12/21	2030	03/08/2023	12.59	Call	Bond Future	9,403.6600	9.4037	9,148.0400	9.1480	(2.718)	0	0	0
2022/12/21	2030	03/08/2023	12.59	Put	Bond Future	654.2800	0.6543	691.4500	0.6914	5.681	0	0	1,012
2022/12/21	2030	03/08/2023	11.35	Put	Bond Future	1,564.7500	1.5647	1,646.5100	1.6465	5.225	0	0	0
2022/12/21	2030	03/08/2023	11.36	Call	Bond Future	5,495.1800	5.4952	5,283.6600	5.2837	(3.849)	0	0	0
2022/12/21	2030	03/08/2023	10.40	Put	Bond Future	3,032.7900	3.0328	3,170.9500	3.1710	4.556	0	0	0
2022/12/21	2030	02/11/2023	10.81	Call	Bond Future	3,857.4400	3.8574	3,662.2100	3.6622	(5.061)	0	0	0
2022/12/21	2030	02/11/2023	10.81	Put	Bond Future	2,615.6800	2.6157	2,753.6700	2.7537	5.275	0	0	0
2022/12/21	2030	02/11/2023	10.80	Call	Bond Future	3,832.5600	3.8326	3,638.0000	3.6380	(5.077)	0	0	0
2022/12/21	2030	02/11/2023	10.80	Put	Bond Future	2,631.7400	2.6317	2,770.4000	2.7704	5.269	0	0	0
2022/12/21	2030	02/11/2023			Bond Future	10.5093	90.8625	10.5895	90.5292	0.763	0.0000	0.0000	0
2022/12/21	2030	02/11/2023	10.82	Call	Bond Future	3,882.0600	3.8821	3,686.1700	3.6862	(5.046)	0	0	0
2022/12/21	2030	02/11/2023	10.82	Put	Bond Future	2,599.3800	2.5994	2,736.7100	2.7367	5.283	0	0	0
2022/12/21	2030	01/02/2024	11.37	Call	Bond Future	5,074.1600	5.0742	4,846.3700	4.8464	(4.489)	0	0	0
2022/12/21	2030	01/02/2024	11.37	Put	Bond Future	2,145.6900	2.1457	2,264.9900	2.2650	5.560	0	0	0
2022/12/21	2030	01/02/2024			Bond Future	10.6274	88.7107	10.7138	88.3636	0.813	0.0000	0.0000	0
2022/12/21	2030	01/02/2024	11.36	Call	Bond Future	5,047.6500	5.0476	4,820.4200	4.8204	(4.502)	0	0	0
2022/12/21	2030	01/02/2024	11.36	Put	Bond Future	2,157.8100	2.1578	2,277.6700	2.2777	5.555	0	0	0
2022/12/21	2030	01/02/2024	11.35	Call	Bond Future	5,021.1900	5.0212	4,794.5200	4.7945	(4.514)	0	0	0

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2022/12/21	2030	01/02/2024	11.35	Put	Bond Future	2,169.9900	2.1700	2,290.4100	2.2904	5.549	0	0	0
2022/12/21	2032	02/02/2023	9.47	Call	Bond Future	8.6400	0.0086	5.8500	0.0059	(32.292)	0	0	500
2022/12/21	2032	02/02/2023	9.47	Put	Bond Future	7,283.9100	7.2839	7,557.1900	7.5572	3.752	0	0	0
2022/12/21	2032	02/02/2023	9.92	Call	Bond Future	76.2100	0.0762	57.5200	0.0575	(24.524)	0	0	750
2022/12/21	2032	02/02/2023	9.92	Put	Bond Future	4,816.6200	4.8166	5,074.0000	5.0740	5.344	0	0	0
2022/12/21	2032	02/02/2023	11.50	Call	Bond Future	3,922.8500	3.9229	3,688.6900	3.6887	(5.969)	0	0	0
2022/12/21	2032	02/02/2023	11.50	Put	Bond Future	454.5400	0.4545	496.4500	0.4965	9.220	0	0	8,000
2022/12/21	2032	02/02/2023	11.69	Call	Bond Future	4,710.2500	4.7102	4,463.8800	4.4639	(5.231)	0	0	0
2022/12/21	2032	02/02/2023	11.69	Put	Bond Future	322.6400	0.3226	352.3400	0.3523	9.205	0	0	0
2022/12/21	2032	02/02/2023	10.50	Call	Bond Future	711.8900	0.7119	612.3300	0.6123	(13.985)	0	0	0
2022/12/21	2032	02/02/2023	10.50	Put	Bond Future	2,317.7800	2.3178	2,494.2900	2.4943	7.615	0	0	454
2022/12/21	2032	02/02/2023	10.67	Call	Bond Future	1,089.4100	1.0894	959.8500	0.9598	(11.893)	0	0	750
2022/12/21	2032	02/02/2023	10.67	Put	Bond Future	1,803.8700	1.8039	1,950.3800	1.9504	8.122	0	0	0
2022/12/21	2032	02/02/2023	11.45	Call	Bond Future	3,720.4100	3.7204	3,490.0900	3.4901	(6.191)	0	0	0
2022/12/21	2032	02/02/2023	11.45	Put	Bond Future	496.3300	0.4963	542.0800	0.5421	9.218	0	0	8,000
2022/12/21	2032	02/02/2023	10.40	Call	Bond Future	530.5900	0.5306	448.6500	0.4487	(15.443)	0	0	0
2022/12/21	2032	02/02/2023	10.40	Put	Bond Future	2,666.5600	2.6666	2,860.6900	2.8607	7.280	0	0	0
2022/12/21	2032	02/02/2023	10.22	Call	Bond Future	283.3700	0.2834	230.8700	0.2309	(18.527)	0	0	500
2022/12/21	2032	02/02/2023	10.22	Put	Bond Future	3,384.2500	3.3843	3,607.8200	3.6078	6.606	0	0	0
2022/12/21	2032	02/02/2023			Bond Future	10.8079	88.2975	10.8616	88.0214	0.497	0.0000	0.0000	112,056
2022/12/21	2032	02/02/2023	9.31	Call	Bond Future	3.4300	0.0034	2.2200	0.0022	(35.277)	0	0	454
2022/12/21	2032	02/02/2023	9.31	Put	Bond Future	8,202.4500	8.2025	8,477.3100	8.4773	3.351	0	0	0
2022/12/21	2032	02/02/2023	12.75	Call	Bond Future	9,314.3300	9.3143	9,041.6600	9.0417	(2.927)	0	0	0
2022/12/21	2032	02/02/2023	12.75	Put	Bond Future	43.5100	0.0435	46.9100	0.0469	7.814	0	0	750
2022/12/21	2032	02/02/2023	11.84	Call	Bond Future	5,349.2100	5.3492	5,095.5400	5.0955	(4.742)	0	0	0
2022/12/21	2032	02/02/2023	11.84	Put	Bond Future	245.5400	0.2455	267.9400	0.2679	9.123	0	0	500
2022/12/21	2032	02/02/2023	10.38	Call	Bond Future	498.1500	0.4981	419.6700	0.4197	(15.754)	0	0	0
2022/12/21	2032	02/02/2023	10.38	Put	Bond Future	2,740.6400	2.7406	2,938.2300	2.9382	7.210	0	0	0
2022/12/21	2032	02/02/2023	10.39	Call	Bond Future	514.2100	0.5142	434.0100	0.4340	(15.597)	0	0	0
2022/12/21	2032	02/02/2023	10.39	Put	Bond Future	2,703.4200	2.7034	2,899.2900	2.8993	7.245	0	0	0
2022/12/21	2032	02/02/2023	10.16	Call	Bond Future	222.4300	0.2224	178.6000	0.1786	(19.705)	0	0	0
2022/12/21	2032	02/02/2023	10.16	Put	Bond Future	3,648.0600	3.6481	3,880.3000	3.8803	6.366	0	0	454
2022/12/21	2032	02/02/2023	10.30	Call	Bond Future	381.0000	0.3810	315.9400	0.3159	(17.076)	0	0	8,000
2022/12/21	2032	02/02/2023	10.30	Put	Bond Future	3,051.3100	3.0513	3,262.3200	3.2623	6.915	0	0	0
2022/12/21	2032	04/05/2023	13.43	Call	Bond Future	11,734.7000	11.7347	11,458.9700	11.4590	(2.350)	0	0	0
2022/12/21	2032	04/05/2023	13.43	Put	Bond Future	292.1800	0.2922	309.4100	0.3094	5.897	0	0	400
2022/12/21	2032	04/05/2023	10.89	Call	Bond Future	2,785.9800	2.7860	2,629.4000	2.6294	(5.620)	0	0	0
2022/12/21	2032	04/05/2023	10.89	Put	Bond Future	2,976.6700	2.9767	3,113.0500	3.1131	4.582	0	0	0
2022/12/21	2032	04/05/2023	11.37	Call	Bond Future	4,168.4700	4.1685	3,974.6800	3.9747	(4.649)	0	0	400
2022/12/21	2032	04/05/2023			Bond Future	10.9279	85.8687	10.9862	85.5757	0.534	0.0000	0.0000	66,405
2022/12/21	2032	04/05/2023	10.88	Call	Bond Future	2,760.1000	2.7601	2,604.3600	2.6044	(5.643)	0	0	0
2022/12/21	2032	04/05/2023	10.88	Put	Bond Future	3,001.2600	3.0013	3,138.4800	3.1385	4.572	0	0	0
2022/12/21	2032	04/05/2023	11.37	Put	Bond Future	1,982.1600	1.9822	2,081.3300	2.0813	5.003	0	0	0
2022/12/21	2032	04/05/2023	10.62	Call	Bond Future	2,142.1500	2.1422	2,008.4400	2.0084	(6.242)	0	0	400
2022/12/21	2032	04/05/2023	10.62	Put	Bond Future	3,709.5500	3.7095	3,868.8000	3.8688	4.293	0	0	0
2022/12/21	2032	04/05/2023	10.87	Call	Bond Future	2,734.5600	2.7346	2,579.6500	2.5796	(5.665)	0	0	0
2022/12/21	2032	04/05/2023	10.87	Put	Bond Future	3,026.2300	3.0262	3,164.2800	3.1643	4.562	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
2022/12/21	2032	03/08/2023	11.77	Call	Bond Future	5,821.8700	5.8219	5,617.9400	5.6179	(3.503)	0	0	0
2022/12/21	2032	03/08/2023	11.77	Put	Bond Future	2,301.3000	2.3013	2,394.8800	2.3949	4.066	0	0	0
2022/12/21	2032	03/08/2023	11.90	Call	Bond Future	6,239.3700	6.2394	6,029.0000	6.0290	(3.372)	0	0	5,000
2022/12/21	2032	03/08/2023	11.90	Put	Bond Future	2,117.2600	2.1173	2,204.4000	2.2044	4.116	0	0	0
2022/12/21	2032	03/08/2023			Bond Future	11.0338	87.6473	11.0945	87.3498	0.550	0.0000	0.0000	2,600
2022/12/21	2032	03/08/2023	11.75	Call	Bond Future	5,758.5100	5.7585	5,555.6000	5.5556	(3.524)	0	0	0
2022/12/21	2032	03/08/2023	11.75	Put	Bond Future	2,331.0100	2.3310	2,425.6100	2.4256	4.058	0	0	0
2022/12/21	2032	03/08/2023	11.76	Call	Bond Future	5,790.1600	5.7902	5,586.7400	5.5867	(3.513)	0	0	0
2022/12/21	2032	03/08/2023	11.76	Put	Bond Future	2,316.1100	2.3161	2,410.2000	2.4102	4.062	0	0	0
2022/12/21	2032	02/11/2023	11.24	Call	Bond Future	4,010.4100	4.0104	3,824.3700	3.8244	(4.639)	0	0	0
2022/12/21	2032	02/11/2023	11.24	Put	Bond Future	3,538.5200	3.5385	3,689.1700	3.6892	4.257	0	0	0
2022/12/21	2032	02/11/2023			Bond Future	11.1414	85.3292	11.2117	84.9925	0.631	0.0000	0.0000	0
2022/12/21	2032	02/11/2023	11.23	Call	Bond Future	3,984.5000	3.9845	3,799.1400	3.7991	(4.652)	0	0	0
2022/12/21	2032	02/11/2023	11.23	Put	Bond Future	3,560.3200	3.5603	3,711.6500	3.7117	4.250	0	0	0
2022/12/21	2032	02/11/2023	11.22	Call	Bond Future	3,958.3500	3.9583	3,773.6800	3.7737	(4.665)	0	0	0
2022/12/21	2032	02/11/2023	11.22	Put	Bond Future	3,581.9100	3.5819	3,733.9300	3.7339	4.244	0	0	0
2022/12/21	2032	01/02/2024	11.84	Call	Bond Future	5,541.2700	5.5413	5,320.1600	5.3202	(3.990)	0	0	0
2022/12/21	2032	01/02/2024	11.84	Put	Bond Future	2,911.7000	2.9117	3,040.7000	3.0407	4.430	0	0	0
2022/12/21	2032	01/02/2024	11.83	Call	Bond Future	5,512.1800	5.5122	5,291.6400	5.2916	(4.001)	0	0	0
2022/12/21	2032	01/02/2024	11.83	Put	Bond Future	2,927.5800	2.9276	3,057.1500	3.0571	4.426	0	0	0
2022/12/21	2032	01/02/2024			Bond Future	11.2671	87.0691	11.3420	86.7190	0.665	0.0000	0.0000	0
2022/12/21	2032	01/02/2024	11.85	Call	Bond Future	5,570.4200	5.5704	5,348.7300	5.3487	(3.980)	0	0	0
2022/12/21	2032	01/02/2024	11.85	Put	Bond Future	2,895.9100	2.8959	3,024.3300	3.0243	4.435	0	0	0
2022/12/21	2033	02/02/2023			Bond Future	114.5172	114.5172	113.9835	113.9835	(0.466)	0.0000	0.0000	7,312
2022/12/21	2033	04/05/2023			Bond Future	115.4045	115.4045	114.8454	114.8454	(0.484)	0.0000	0.0000	0
2022/12/21	2033	03/08/2023			Bond Future	117.8200	117.8200	117.2511	117.2511	(0.483)	0.0000	0.0000	0
2022/12/21	2033	02/11/2023			Bond Future	118.9025	118.9025	118.2779	118.2779	(0.525)	0.0000	0.0000	0
2022/12/21	2033	01/02/2024			Bond Future	121.3555	121.3555	120.7086	120.7086	(0.533)	0.0000	0.0000	0
2022/12/21	2037	02/02/2023	11.03	Call	Bond Future	800.6100	0.8006	680.0900	0.6801	(15.054)	0	0	0
2022/12/21	2037	02/02/2023	11.03	Put	Bond Future	3,373.1900	3.3732	3,624.1000	3.6241	7.438	0	0	0
2022/12/21	2037	02/02/2023	11.04	Call	Bond Future	818.7000	0.8187	696.2900	0.6963	(14.952)	0	0	0
2022/12/21	2037	02/02/2023	11.04	Put	Bond Future	3,330.2400	3.3302	3,579.2600	3.5793	7.478	0	0	0
2022/12/21	2037	02/02/2023	11.97	Call	Bond Future	3,685.3800	3.6854	3,397.4100	3.3974	(7.814)	0	0	0
2022/12/21	2037	02/02/2023			Bond Future	11.4612	79.7628	11.5251	79.3914	0.558	0.0000	0.0000	133,641
2022/12/21	2037	02/02/2023	11.05	Call	Bond Future	837.0500	0.8370	712.7600	0.7128	(14.849)	0	0	0
2022/12/21	2037	02/02/2023	11.05	Put	Bond Future	3,287.6200	3.2876	3,534.7600	3.5348	7.517	0	0	0
2022/12/21	2037	02/02/2023	11.10	Call	Bond Future	933.1300	0.9331	799.2400	0.7992	(14.348)	0	0	577
2022/12/21	2037	02/02/2023	11.10	Put	Bond Future	3,079.8300	3.0798	3,317.3700	3.3174	7.713	0	0	0
2022/12/21	2037	02/02/2023	11.97	Put	Bond Future	799.7100	0.7997	883.1700	0.8832	10.436	0	0	577
2022/12/21	2037	04/05/2023	13.73	Put	Bond Future	608.8000	0.6088	647.0000	0.6470	6.275	0	0	400
2022/12/21	2037	04/05/2023	11.94	Call	Bond Future	4,627.8600	4.6279	4,380.4400	4.3804	(5.346)	0	0	0
2022/12/21	2037	04/05/2023	11.03	Put	Bond Future	5,276.7400	5.2767	5,513.8300	5.5138	4.493	0	0	0
2022/12/21	2037	04/05/2023	11.30	Call	Bond Future	2,669.2500	2.6693	2,487.2600	2.4873	(6.818)	0	0	0
2022/12/21	2037	04/05/2023	11.30	Put	Bond Future	4,313.2300	4.3132	4,520.6000	4.5206	4.808	0	0	0
2022/12/21	2037	04/05/2023	11.31	Call	Bond Future	2,695.8700	2.6959	2,512.7800	2.5128	(6.791)	0	0	0
2022/12/21	2037	04/05/2023	11.31	Put	Bond Future	4,280.8900	4.2809	4,487.1600	4.4872	4.818	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
2022/12/21	2037	04/05/2023	10.95	Call	Bond Future	1,843.9100	1.8439	1,700.4100	1.7004	(7.782)	0	0	703
2022/12/21	2037	04/05/2023	10.95	Put	Bond Future	5,591.9000	5.5919	5,837.7600	5.8378	4.397	0	0	0
2022/12/21	2037	04/05/2023			Bond Future	11.5829	81.3278	11.6512	80.9384	0.589	0.0000	0.0000	0
2022/12/21	2037	04/05/2023	13.73	Call	Bond Future	11,609.8400	11.6098	11,258.6800	11.2587	(3.025)	0	0	0
2022/12/21	2037	04/05/2023	11.32	Call	Bond Future	2,722.6300	2.7226	2,538.4400	2.5384	(6.765)	0	0	0
2022/12/21	2037	04/05/2023	11.32	Put	Bond Future	4,248.7500	4.2488	4,453.9200	4.4539	4.829	0	0	0
2022/12/21	2037	04/05/2023	11.78	Call	Bond Future	4,093.6200	4.0936	3,861.3700	3.8614	(5.673)	0	0	400
2022/12/21	2037	04/05/2023	11.78	Put	Bond Future	2,977.1700	2.9772	3,134.2800	3.1343	5.277	0	0	0
2022/12/21	2037	04/05/2023	11.94	Put	Bond Future	2,622.1200	2.6221	2,764.0600	2.7641	5.413	0	0	703
2022/12/21	2037	04/05/2023	11.03	Call	Bond Future	2,016.6600	2.0167	1,864.3900	1.8644	(7.551)	0	0	400
2022/12/21	2037	03/08/2023	12.12	Call	Bond Future	5,668.5500	5.6686	5,419.6800	5.4197	(4.390)	0	0	0
2022/12/21	2037	03/08/2023	12.12	Put	Bond Future	3,341.7000	3.3417	3,488.9400	3.4889	4.406	0	0	0
2022/12/21	2037	03/08/2023	12.13	Call	Bond Future	5,701.7900	5.7018	5,452.1800	5.4522	(4.378)	0	0	0
2022/12/21	2037	03/08/2023	12.13	Put	Bond Future	3,321.1700	3.3212	3,467.6700	3.4677	4.411	0	0	0
2022/12/21	2037	03/08/2023			Bond Future	11.6969	78.7539	11.7676	78.3578	0.605	0.0000	0.0000	0
2022/12/21	2037	03/08/2023	12.14	Call	Bond Future	5,735.0800	5.7351	5,484.7500	5.4848	(4.365)	0	0	0
2022/12/21	2037	03/08/2023	12.14	Put	Bond Future	3,300.7500	3.3007	3,446.5300	3.4465	4.417	0	0	0
2022/12/21	2037	02/11/2023	11.57	Call	Bond Future	4,010.7800	4.0108	3,796.3700	3.7964	(5.346)	0	0	0
2022/12/21	2037	02/11/2023	11.55	Put	Bond Future	5,373.5100	5.3735	5,595.8200	5.5958	4.137	0	0	0
2022/12/21	2037	02/11/2023	11.56	Put	Bond Future	5,343.8100	5.3438	5,565.2500	5.5652	4.144	0	0	0
2022/12/21	2037	02/11/2023			Bond Future	11.8027	80.4106	11.8816	79.9756	0.669	0.0000	0.0000	0
2022/12/21	2037	02/11/2023	11.57	Put	Bond Future	5,313.9600	5.3140	5,534.5300	5.5345	4.151	0	0	0
2022/12/21	2037	02/11/2023	11.55	Call	Bond Future	3,956.8500	3.9569	3,744.1800	3.7442	(5.375)	0	0	0
2022/12/21	2037	02/11/2023	11.56	Call	Bond Future	3,983.9200	3.9839	3,770.3800	3.7704	(5.360)	0	0	0
2022/12/21	2037	01/02/2024	12.33	Call	Bond Future	6,087.4800	6.0875	5,814.4300	5.8144	(4.485)	0	0	0
2022/12/21	2037	01/02/2024	12.33	Put	Bond Future	3,936.3200	3.9363	4,113.3200	4.1133	4.497	0	0	0
2022/12/21	2037	01/02/2024			Bond Future	11.9257	77.7950	12.0089	77.3449	0.698	0.0000	0.0000	0
2022/12/21	2037	01/02/2024	12.31	Call	Bond Future	6,024.9300	6.0249	5,753.3600	5.7534	(4.507)	0	0	0
2022/12/21	2037	01/02/2024	12.31	Put	Bond Future	3,978.1200	3.9781	4,156.6000	4.1566	4.487	0	0	0
2022/12/21	2037	01/02/2024	12.32	Call	Bond Future	6,056.3400	6.0563	5,784.0300	5.7840	(4.496)	0	0	0
2022/12/21	2037	01/02/2024	12.32	Put	Bond Future	3,957.3300	3.9573	4,135.0700	4.1351	4.491	0	0	0
2022/12/21	2038	02/02/2023			Bond Future	126.1766	126.1766	125.5340	125.5340	(0.509)	0.0000	0.0000	4,123
2022/12/21	2038	04/05/2023			Bond Future	128.6818	128.6818	128.0101	128.0101	(0.522)	0.0000	0.0000	1,583
2022/12/21	2038	03/08/2023			Bond Future	129.4139	129.4139	128.7301	128.7301	(0.528)	0.0000	0.0000	0
2022/12/21	2038	02/11/2023			Bond Future	132.1633	132.1633	131.4164	131.4164	(0.565)	0.0000	0.0000	0
2022/12/21	2038	01/02/2024			Bond Future	132.8784	132.8784	132.1057	132.1057	(0.582)	0.0000	0.0000	0
2022/12/21	2040	02/02/2023	10.93	Call	Bond Future	646.3600	0.6464	533.4300	0.5334	(17.472)	0	0	0
2022/12/21	2040	02/02/2023	12.24	Call	Bond Future	5,109.3100	5.1093	4,741.1800	4.7412	(7.205)	0	0	0
2022/12/21	2040	02/02/2023	12.24	Put	Bond Future	567.8000	0.5678	635.9500	0.6359	12.002	0	0	0
2022/12/21	2040	02/02/2023	12.27	Call	Bond Future	5,252.1100	5.2521	4,880.6500	4.8806	(7.073)	0	0	0
2022/12/21	2040	02/02/2023	12.27	Put	Bond Future	537.7500	0.5377	602.5700	0.6026	12.054	0	0	388
2022/12/21	2040	02/02/2023	11.12	Call	Bond Future	1,001.0100	1.0010	847.0900	0.8471	(15.376)	0	0	0
2022/12/21	2040	02/02/2023	11.12	Put	Bond Future	3,379.8800	3.3799	3,662.2400	3.6622	8.354	0	0	0
2022/12/21	2040	02/02/2023	11.19	Call	Bond Future	1,158.3200	1.1583	988.4700	0.9885	(14.663)	0	0	563
2022/12/21	2040	02/02/2023	11.19	Put	Bond Future	3,076.5800	3.0766	3,343.0100	3.3430	8.660	0	0	0
2022/12/21	2040	02/02/2023	12.07	Put	Bond Future	768.9800	0.7690	858.5900	0.8586	11.653	0	0	563

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
2022/12/21	2040	02/02/2023	10.96	Call	Bond Future	695.4900	0.6955	576.3900	0.5764	(17.125)	0	0	388
2022/12/21	2040	02/02/2023	10.96	Put	Bond Future	4,142.1200	4.1421	4,459.3000	4.4593	7.657	0	0	0
2022/12/21	2040	02/02/2023			Bond Future	11.4881	81.7609	11.5575	81.3247	0.604	0.0000	0.0000	142,936
2022/12/21	2040	02/02/2023	10.18	Call	Bond Future	71.1700	0.0712	52.3400	0.0523	(26.458)	0	0	0
2022/12/21	2040	02/02/2023	10.18	Put	Bond Future	9,036.0200	9.0360	9,453.4700	9.4535	4.620	0	0	0
2022/12/21	2040	02/02/2023	10.21	Call	Bond Future	79.0100	0.0790	58.4000	0.0584	(26.085)	0	0	388
2022/12/21	2040	02/02/2023	10.21	Put	Bond Future	8,821.5900	8.8216	9,237.2600	9.2373	4.712	0	0	0
2022/12/21	2040	02/02/2023	10.93	Put	Bond Future	4,295.5400	4.2955	4,618.8900	4.6189	7.528	0	0	0
2022/12/21	2040	02/02/2023	12.07	Call	Bond Future	4,319.2200	4.3192	3,972.5500	3.9725	(8.026)	0	0	0
2022/12/21	2040	02/02/2023	11.10	Call	Bond Future	958.6400	0.9586	809.2200	0.8092	(15.587)	0	0	0
2022/12/21	2040	02/02/2023	11.10	Put	Bond Future	3,469.8400	3.4698	3,756.7000	3.7567	8.267	0	0	0
2022/12/21	2040	02/02/2023	11.11	Call	Bond Future	979.6200	0.9796	827.9700	0.8280	(15.480)	0	0	0
2022/12/21	2040	02/02/2023	11.11	Put	Bond Future	3,424.6100	3.4246	3,709.2400	3.7092	8.311	0	0	0
2022/12/21	2040	04/05/2023	13.45	Put	Bond Future	860.5300	0.8605	918.5400	0.9185	6.741	0	0	486
2022/12/21	2040	04/05/2023	12.05	Put	Bond Future	2,658.4300	2.6584	2,816.1600	2.8162	5.933	0	0	684
2022/12/21	2040	04/05/2023	12.78	Call	Bond Future	8,298.5400	8.2985	7,938.0800	7.9381	(4.344)	0	0	0
2022/12/21	2040	04/05/2023	12.78	Put	Bond Future	1,480.8100	1.4808	1,576.1200	1.5761	6.436	0	0	388
2022/12/21	2040	04/05/2023	11.43	Call	Bond Future	3,226.9200	3.2269	3,000.7300	3.0007	(7.009)	0	0	0
2022/12/21	2040	04/05/2023	11.43	Put	Bond Future	4,318.5100	4.3185	4,548.0900	4.5481	5.316	0	0	0
2022/12/21	2040	04/05/2023	10.73	Put	Bond Future	7,226.5000	7.2265	7,545.3700	7.5454	4.413	0	0	0
2022/12/21	2040	04/05/2023			Bond Future	11.6039	83.3651	11.6776	82.9094	0.635	0.0000	0.0000	300
2022/12/21	2040	04/05/2023	13.45	Call	Bond Future	11,162.3000	11.1623	10,764.5400	10.7645	(3.563)	0	0	0
2022/12/21	2040	04/05/2023	11.48	Call	Bond Future	3,380.4500	3.3805	3,147.9600	3.1480	(6.877)	0	0	486
2022/12/21	2040	04/05/2023	11.48	Put	Bond Future	4,155.8600	4.1559	4,379.1400	4.3791	5.373	0	0	0
2022/12/21	2040	04/05/2023	12.05	Call	Bond Future	5,356.7500	5.3567	5,058.7100	5.0587	(5.564)	0	0	0
2022/12/21	2040	04/05/2023	11.41	Call	Bond Future	3,166.3700	3.1664	2,942.7200	2.9427	(7.063)	0	0	0
2022/12/21	2040	04/05/2023	11.41	Put	Bond Future	4,384.9700	4.3850	4,617.0900	4.6171	5.294	0	0	0
2022/12/21	2040	04/05/2023	11.42	Call	Bond Future	3,196.5800	3.1966	2,971.6600	2.9717	(7.036)	0	0	0
2022/12/21	2040	04/05/2023	11.42	Put	Bond Future	4,351.6300	4.3516	4,582.4800	4.5825	5.305	0	0	0
2022/12/21	2040	04/05/2023	10.73	Call	Bond Future	1,501.6100	1.5016	1,364.7100	1.3647	(9.117)	0	0	486
2022/12/21	2040	04/05/2023	10.92	Call	Bond Future	1,890.3200	1.8903	1,729.7000	1.7297	(8.497)	0	0	388
2022/12/21	2040	04/05/2023	10.92	Put	Bond Future	6,318.4000	6.3184	6,613.5500	6.6136	4.671	0	0	0
2022/12/21	2040	04/05/2023	11.03	Call	Bond Future	2,142.8700	2.1429	1,968.1500	1.9681	(8.154)	0	0	684
2022/12/21	2040	04/05/2023	11.03	Put	Bond Future	5,833.7700	5.8338	6,114.8200	6.1148	4.818	0	0	0
2022/12/21	2040	04/05/2023	10.17	Call	Bond Future	734.6000	0.7346	655.2100	0.6552	(10.807)	0	0	388
2022/12/21	2040	04/05/2023	10.17	Put	Bond Future	10,462.2500	10.4622	10,838.6300	10.8386	3.598	0	0	0
2022/12/21	2040	03/08/2023	12.23	Call	Bond Future	6,496.1800	6.4962	6,197.0900	6.1971	(4.604)	0	0	0
2022/12/21	2040	03/08/2023	12.23	Put	Bond Future	3,427.5900	3.4276	3,592.4100	3.5924	4.809	0	0	0
2022/12/21	2040	03/08/2023			Bond Future	11.7121	80.5830	11.7884	80.1191	0.651	0.0000	0.0000	0
2022/12/21	2040	03/08/2023	12.21	Call	Bond Future	6,423.7700	6.4238	6,126.3400	6.1263	(4.630)	0	0	0
2022/12/21	2040	03/08/2023	12.21	Put	Bond Future	3,470.2400	3.4702	3,636.7200	3.6367	4.797	0	0	0
2022/12/21	2040	03/08/2023	12.22	Call	Bond Future	6,459.8200	6.4598	6,161.5600	6.1616	(4.617)	0	0	0
2022/12/21	2040	03/08/2023	12.22	Put	Bond Future	3,448.7300	3.4487	3,614.3800	3.6144	4.803	0	0	0
2022/12/21	2040	02/11/2023	11.60	Put	Bond Future	5,793.8900	5.7939	6,047.0000	6.0470	4.369	0	0	0
2022/12/21	2040	02/11/2023	11.58	Call	Bond Future	4,442.6800	4.4427	4,192.8900	4.1929	(5.623)	0	0	0
2022/12/21	2040	02/11/2023	11.58	Put	Bond Future	5,858.5000	5.8585	6,113.6000	6.1136	4.354	0	0	0
2022/12/21	2040	02/11/2023	11.59	Call	Bond Future	4,472.1000	4.4721	4,221.3200	4.2213	(5.608)	0	0	0
2022/12/21	2040	02/11/2023			Bond Future	11.8121	82.2783	11.8964	81.7734	0.714	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
2022/12/21	2040	02/11/2023	11.60	Call	Bond Future	4,501.6100	4.5016	4,249.8300	4.2498	(5.593)	0	0	0
2022/12/21	2040	02/11/2023	11.59	Put	Bond Future	5,826.1100	5.8261	6,080.2200	6.0802	4.362	0	0	0
2022/12/21	2040	01/02/2024	12.33	Call	Bond Future	6,721.7600	6.7218	6,405.3600	6.4054	(4.707)	0	0	0
2022/12/21	2040	01/02/2024	12.33	Put	Bond Future	4,397.9000	4.3979	4,602.9500	4.6030	4.662	0	0	0
2022/12/21	2040	01/02/2024	12.34	Call	Bond Future	6,755.4100	6.7554	6,438.1700	6.4382	(4.696)	0	0	0
2022/12/21	2040	01/02/2024	12.34	Put	Bond Future	4,375.1200	4.3751	4,579.3300	4.5793	4.668	0	0	0
2022/12/21	2040	01/02/2024			Bond Future	11.9279	79.4503	12.0165	78.9289	0.743	0.0000	0.0000	0
2022/12/21	2040	01/02/2024	12.35	Call	Bond Future	6,789.4300	6.7894	6,471.3700	6.4714	(4.685)	0	0	0
2022/12/21	2040	01/02/2024	12.35	Put	Bond Future	4,352.7700	4.3528	4,556.1600	4.5562	4.673	0	0	0
2022/12/21	2044	02/02/2023	10.30	Call	Bond Future	97.9400	0.0979	74.2700	0.0743	(24.168)	0	0	0
2022/12/21	2044	02/02/2023	10.30	Put	Bond Future	8,566.6700	8.5667	8,956.3300	8.9563	4.549	0	0	0
2022/12/21	2044	02/02/2023	11.00	Call	Bond Future	737.4800	0.7375	619.4400	0.6194	(16.006)	0	0	2,500
2022/12/21	2044	02/02/2023	11.00	Put	Bond Future	4,133.5200	4.1335	4,428.8100	4.4288	7.144	0	0	0
2022/12/21	2044	02/02/2023	11.75	Put	Bond Future	1,397.5300	1.3975	1,534.5600	1.5346	9.805	0	0	2,500
2022/12/21	2044	02/02/2023	11.90	Call	Bond Future	3,533.0500	3.5331	3,230.9000	3.2309	(8.552)	0	0	0
2022/12/21	2044	02/02/2023	11.90	Put	Bond Future	1,091.0600	1.0911	1,202.2400	1.2022	10.190	0	0	0
2022/12/21	2044	02/02/2023	12.00	Call	Bond Future	3,968.0900	3.9681	3,650.6600	3.6507	(8.000)	0	0	0
2022/12/21	2044	02/02/2023	12.00	Put	Bond Future	920.5600	0.9206	1,016.4600	1.0165	10.418	0	0	4,000
2022/12/21	2044	02/02/2023	11.20	Put	Bond Future	3,185.8500	3.1858	3,438.7300	3.4387	7.938	0	0	0
2022/12/21	2044	02/02/2023	11.70	Call	Bond Future	2,721.0800	2.7211	2,454.1400	2.4541	(9.810)	0	0	1,700
2022/12/21	2044	02/02/2023	11.70	Put	Bond Future	1,515.0500	1.5150	1,661.4400	1.6614	9.662	0	0	0
2022/12/21	2044	02/02/2023	11.10	Call	Bond Future	928.9900	0.9290	790.1700	0.7902	(14.943)	0	0	1,700
2022/12/21	2044	02/02/2023	11.14	Call	Bond Future	1,013.8800	1.0139	866.4800	0.8665	(14.538)	0	0	0
2022/12/21	2044	02/02/2023	11.14	Put	Bond Future	3,453.6400	3.4536	3,719.5700	3.7196	7.700	0	0	0
2022/12/21	2044	02/02/2023	11.15	Call	Bond Future	1,035.8600	1.0359	886.3000	0.8863	(14.438)	0	0	0
2022/12/21	2044	02/02/2023	11.15	Put	Bond Future	3,408.0200	3.4080	3,671.7900	3.6718	7.740	0	0	0
2022/12/21	2044	02/02/2023			Bond Future	11.5099	78.4774	11.5745	78.0641	0.561	0.0000	0.0000	79,482
2022/12/21	2044	02/02/2023	10.75	Call	Bond Future	380.9900	0.3810	308.7700	0.3088	(18.956)	0	0	2,500
2022/12/21	2044	02/02/2023	10.75	Put	Bond Future	5,531.7400	5.5317	5,872.8500	5.8728	6.166	0	0	0
2022/12/21	2044	02/02/2023	11.75	Call	Bond Future	2,915.7000	2.9157	2,639.4000	2.6394	(9.476)	0	0	0
2022/12/21	2044	02/02/2023	11.16	Call	Bond Future	1,058.1400	1.0581	906.4100	0.9064	(14.339)	0	0	0
2022/12/21	2044	02/02/2023	11.16	Put	Bond Future	3,362.7900	3.3628	3,624.3900	3.6244	7.779	0	0	0
2022/12/21	2044	02/02/2023	11.20	Call	Bond Future	1,150.2800	1.1503	989.8300	0.9898	(13.949)	0	0	0
2022/12/21	2044	02/02/2023	11.10	Put	Bond Future	3,640.0800	3.6401	3,914.5900	3.9146	7.541	0	0	0
2022/12/21	2044	04/05/2023	11.75	Put	Bond Future	3,469.6100	3.4696	3,650.1900	3.6502	5.205	0	0	4,115
2022/12/21	2044	04/05/2023	11.41	Call	Bond Future	3,174.4300	3.1744	2,962.5700	2.9626	(6.674)	0	0	0
2022/12/21	2044	04/05/2023	11.41	Put	Bond Future	4,519.7800	4.5198	4,739.8800	4.7399	4.870	0	0	0
2022/12/21	2044	04/05/2023	11.42	Call	Bond Future	3,204.9700	3.2050	2,991.9100	2.9919	(6.648)	0	0	0
2022/12/21	2044	04/05/2023	11.42	Put	Bond Future	4,485.2800	4.4853	4,704.1800	4.7042	4.880	0	0	0
2022/12/21	2044	04/05/2023			Bond Future	11.6197	80.0173	11.6883	79.5853	0.590	0.0000	0.0000	0
2022/12/21	2044	04/05/2023	11.75	Call	Bond Future	4,286.6900	4.2867	4,035.3100	4.0353	(5.864)	0	0	0
2022/12/21	2044	04/05/2023	12.00	Call	Bond Future	5,194.8800	5.1949	4,917.1700	4.9172	(5.346)	0	0	0
2022/12/21	2044	04/05/2023	12.00	Put	Bond Future	2,849.9800	2.8500	3,004.2300	3.0042	5.412	0	0	4,115
2022/12/21	2044	04/05/2023	12.25	Call	Bond Future	6,158.4300	6.1584	5,857.1900	5.8572	(4.892)	0	0	0
2022/12/21	2044	04/05/2023	12.25	Put	Bond Future	2,336.0100	2.3360	2,466.7300	2.4667	5.596	0	0	1,500
2022/12/21	2044	04/05/2023	11.43	Call	Bond Future	3,235.4700	3.2355	3,021.1900	3.0212	(6.623)	0	0	0
2022/12/21	2044	04/05/2023	11.43	Put	Bond Future	4,450.8300	4.4508	4,668.5100	4.6685	4.891	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
2022/12/21	2044	03/08/2023	12.15	Call	Bond Future	6,274.2700	6.2743	5,996.3300	5.9963	(4.430)	0	0	0
2022/12/21	2044	03/08/2023	12.15	Put	Bond Future	3,684.3000	3.6843	3,845.9700	3.8460	4.388	0	0	0
2022/12/21	2044	03/08/2023	12.16	Call	Bond Future	6,310.5000	6.3105	6,031.7600	6.0318	(4.417)	0	0	0
2022/12/21	2044	03/08/2023	12.16	Put	Bond Future	3,661.7600	3.6618	3,822.6300	3.8226	4.393	0	0	0
2022/12/21	2044	03/08/2023			Bond Future	11.7220	77.2910	11.7930	76.8514	0.605	0.0000	0.0000	0
2022/12/21	2044	03/08/2023	12.17	Call	Bond Future	6,346.5600	6.3466	6,067.0100	6.0670	(4.405)	0	0	0
2022/12/21	2044	03/08/2023	12.17	Put	Bond Future	3,639.1300	3.6391	3,799.1900	3.7992	4.398	0	0	0
2022/12/21	2044	02/11/2023	11.57	Call	Bond Future	4,603.5000	4.6035	4,365.1500	4.3651	(5.178)	0	0	0
2022/12/21	2044	02/11/2023	11.57	Put	Bond Future	6,140.6600	6.1407	6,381.0800	6.3811	3.915	0	0	0
2022/12/21	2044	02/11/2023			Bond Future	11.8162	78.9170	11.8946	78.4382	0.663	0.0000	0.0000	0
2022/12/21	2044	02/11/2023	11.55	Call	Bond Future	4,543.7600	4.5438	4,307.2600	4.3073	(5.205)	0	0	0
2022/12/21	2044	02/11/2023	11.55	Put	Bond Future	6,208.0100	6.2080	6,450.2800	6.4503	3.903	0	0	0
2022/12/21	2044	02/11/2023	11.56	Call	Bond Future	4,573.5900	4.5736	4,336.1700	4.3362	(5.191)	0	0	0
2022/12/21	2044	02/11/2023	11.56	Put	Bond Future	6,174.2500	6.1742	6,415.6000	6.4156	3.909	0	0	0
2022/12/21	2044	01/02/2024	12.29	Call	Bond Future	6,933.7600	6.9338	6,634.8000	6.6348	(4.312)	0	0	0
2022/12/21	2044	01/02/2024	12.29	Put	Bond Future	4,780.8700	4.7809	4,976.5600	4.9766	4.093	0	0	0
2022/12/21	2044	01/02/2024			Bond Future	11.9250	76.1457	12.0074	75.6510	0.690	0.0000	0.0000	0
2022/12/21	2044	01/02/2024	12.27	Call	Bond Future	6,866.4300	6.8664	6,569.0100	6.5690	(4.332)	0	0	0
2022/12/21	2044	01/02/2024	12.27	Put	Bond Future	4,828.8800	4.8289	5,026.1100	5.0261	4.084	0	0	0
2022/12/21	2044	01/02/2024	12.28	Call	Bond Future	6,900.0700	6.9001	6,601.8800	6.6019	(4.322)	0	0	0
2022/12/21	2044	01/02/2024	12.28	Put	Bond Future	4,804.8100	4.8048	5,001.2700	5.0013	4.089	0	0	0
2022/12/21	2046	02/02/2023			Bond Future	113.3471	113.3471	111.5323	111.5323	(1.601)	0.0000	0.0000	13,685
2022/12/21	2046	04/05/2023			Bond Future	113.5619	113.5619	111.6966	111.6966	(1.643)	0.0000	0.0000	4,935
2022/12/21	2046	03/08/2023			Bond Future	115.9394	115.9394	114.0368	114.0368	(1.641)	0.0000	0.0000	0
2022/12/21	2046	02/11/2023			Bond Future	116.3135	116.3135	114.3281	114.3281	(1.707)	0.0000	0.0000	0
2022/12/21	2046	01/02/2024			Bond Future	118.7125	118.7125	116.6771	116.6771	(1.715)	0.0000	0.0000	0
2022/12/21	2050	02/02/2023			Bond Future	113.3429	113.3429	111.7162	111.7162	(1.435)	0.0000	0.0000	10,717
2022/12/21	2050	04/05/2023			Bond Future	115.5930	115.5930	113.9192	113.9192	(1.448)	0.0000	0.0000	3,359
2022/12/21	2050	03/08/2023			Bond Future	115.8317	115.8317	114.1249	114.1249	(1.473)	0.0000	0.0000	0
2022/12/21	2050	02/11/2023			Bond Future	118.2925	118.2925	116.5066	116.5066	(1.510)	0.0000	0.0000	0
2022/12/21	2050	01/02/2024			Bond Future	118.4919	118.4919	116.6599	116.6599	(1.546)	0.0000	0.0000	0
2022/12/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	AL37	02/02/2023			Index Future	856.2040	856.2040	854.6460	854.6460	(0.182)	0.0000	0.0000	0
2022/12/21	AL37	04/05/2023			Index Future	872.9820	872.9820	871.3000	871.3000	(0.193)	0.0000	0.0000	0
2022/12/21	AL37	03/08/2023			Index Future	891.0390	891.0390	889.3520	889.3520	(0.189)	0.0000	0.0000	0
2022/12/21	AL37	02/11/2023			Index Future	909.7620	909.7620	907.7100	907.7100	(0.226)	0.0000	0.0000	0
2022/12/21	AL37	01/02/2024			Index Future	928.3420	928.3420	926.1710	926.1710	(0.234)	0.0000	0.0000	0
2022/12/21	AL7T	02/02/2023			Index Future	991.3850	991.3850	987.8530	987.8530	(0.356)	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
2022/12/21	AL7T	04/05/2023			Index Future	1,010.8110	1,010.8110	1,007.1030	1,007.1030	(0.367)	0.0000	0.0000	0
2022/12/21	AL7T	03/08/2023			Index Future	1,031.7190	1,031.7190	1,027.9680	1,027.9680	(0.364)	0.0000	0.0000	0
2022/12/21	AL7T	02/11/2023			Index Future	1,053.3980	1,053.3980	1,049.1880	1,049.1880	(0.400)	0.0000	0.0000	0
2022/12/21	AL7T	01/02/2024			Index Future	1,074.9120	1,074.9120	1,070.5260	1,070.5260	(0.408)	0.0000	0.0000	0
2022/12/21	ALBI	02/02/2023			Index Future	867.5960	867.5960	863.2490	863.2490	(0.501)	0.0000	0.0000	111
2022/12/21	ALBI	04/05/2023			Index Future	884.5960	884.5960	880.0710	880.0710	(0.512)	0.0000	0.0000	0
2022/12/21	ALBI	03/08/2023			Index Future	902.8940	902.8940	898.3040	898.3040	(0.508)	0.0000	0.0000	0
2022/12/21	ALBI	02/11/2023			Index Future	921.8660	921.8660	916.8470	916.8470	(0.544)	0.0000	0.0000	0
2022/12/21	ALBI	01/02/2024			Index Future	940.6940	940.6940	935.4940	935.4940	(0.553)	0.0000	0.0000	0
2022/12/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C214	28/02/2041			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
2022/12/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/21	ES33	02/02/2023			Bond Future	12.2196	75.3498	12.2811	75.0618	0.504	0.0000	0.0000	350
2022/12/21	ES33	04/05/2023			Bond Future	12.3794	73.0513	12.4456	72.7479	0.535	0.0000	0.0000	0
2022/12/21	ES33	03/08/2023			Bond Future	12.5279	74.5813	12.5967	74.2729	0.549	0.0000	0.0000	0
2022/12/21	ES33	02/11/2023			Bond Future	12.6822	72.3702	12.7603	72.0274	0.616	0.0000	0.0000	0
2022/12/21	ES33	01/02/2024			Bond Future	12.8594	73.8614	12.9423	73.5060	0.644	0.0000	0.0000	0
2022/12/21	ES42	02/02/2023			Bond Future	12.4525	73.7969	12.5203	73.4247	0.545	0.0000	0.0000	4,195
2022/12/21	ES42	04/05/2023			Bond Future	12.5972	70.9992	12.6696	70.6100	0.575	0.0000	0.0000	0
2022/12/21	ES42	03/08/2023			Bond Future	12.7283	72.4872	12.8032	72.0912	0.589	0.0000	0.0000	0
2022/12/21	ES42	02/11/2023			Bond Future	12.8637	69.7648	12.9470	69.3331	0.647	0.0000	0.0000	0
2022/12/21	ES42	01/02/2024			Bond Future	13.0110	71.2014	13.0986	70.7554	0.674	0.0000	0.0000	0
2022/12/21	GOVI	02/02/2023	850.82	Call	GOVI	45,320.0000	4.5320	2,660.0000	0.2660	(94.131)	0	0	0
2022/12/21	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GOVI	02/02/2023	850.83	Call	GOVI	45,220.0000	4.5220	2,560.0000	0.2560	(94.339)	0	0	0
2022/12/21	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GOVI	02/02/2023			GOVI	855.3520	855.3520	851.0860	851.0860	(0.499)	0.0000	0.0000	848
2022/12/21	GOVI	02/02/2023	850.84	Call	GOVI	45,120.0000	4.5120	2,460.0000	0.2460	(94.548)	0	0	0
2022/12/21	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GOVI	04/05/2023	852.86	Call	GOVI	192,520.0000	19.2520	148,110.0000	14.8110	(23.068)	0	0	0
2022/12/21	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GOVI	04/05/2023	852.87	Call	GOVI	192,420.0000	19.2420	148,010.0000	14.8010	(23.080)	0	0	0
2022/12/21	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GOVI	04/05/2023			GOVI	872.1120	872.1120	867.6710	867.6710	(0.509)	0.0000	0.0000	0
2022/12/21	GOVI	04/05/2023	852.88	Call	GOVI	192,320.0000	19.2320	147,910.0000	14.7910	(23.092)	0	0	0
2022/12/21	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GOVI	03/08/2023	837.21	Call	GOVI	529,420.0000	52.9420	484,380.0000	48.4380	(8.507)	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
2022/12/21	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GOVI	03/08/2023	837.22	Call	GOVI	529,320.0000	52.9320	484,280.0000	48.4280	(8.509)	0	0	0
2022/12/21	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GOVI	03/08/2023			GOVI	890.1520	890.1520	885.6480	885.6480	(0.506)	0.0000	0.0000	0
2022/12/21	GOVI	03/08/2023	837.23	Call	GOVI	529,220.0000	52.9220	484,180.0000	48.4180	(8.511)	0	0	0
2022/12/21	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GOVI	02/11/2023	885.82	Call	GOVI	230,360.0000	23.0360	181,090.0000	18.1090	(21.388)	0	0	0
2022/12/21	GOVI	02/11/2023			GOVI	908.8560	908.8560	903.9290	903.9290	(0.542)	0.0000	0.0000	0
2022/12/21	GOVI	02/11/2023	885.80	Call	GOVI	230,560.0000	23.0560	181,290.0000	18.1290	(21.370)	0	0	0
2022/12/21	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GOVI	02/11/2023	885.81	Call	GOVI	230,460.0000	23.0460	181,190.0000	18.1190	(21.379)	0	0	0
2022/12/21	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GOVI	01/02/2024	880.00	Call	GOVI	474,180.0000	47.4180	423,130.0000	42.3130	(10.766)	0	0	0
2022/12/21	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GOVI	01/02/2024			GOVI	927.4180	927.4180	922.3130	922.3130	(0.550)	0.0000	0.0000	0
2022/12/21	GOVI	01/02/2024	879.98	Call	GOVI	474,380.0000	47.4380	423,330.0000	42.3330	(10.761)	0	0	0
2022/12/21	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GOVI	01/02/2024	879.99	Call	GOVI	474,280.0000	47.4280	423,230.0000	42.3230	(10.764)	0	0	0
2022/12/21	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/21	IGOV	02/02/2023			Index Future	318.7380	318.7380	317.9430	317.9430	(0.249)	0.0000	0.0000	671
2022/12/21	IGOV	04/05/2023			Index Future	325.0610	325.0610	324.2160	324.2160	(0.260)	0.0000	0.0000	16
2022/12/21	IGOV	03/08/2023			Index Future	331.8620	331.8620	331.0100	331.0100	(0.257)	0.0000	0.0000	0
2022/12/21	IGOV	02/11/2023			Index Future	338.9090	338.9090	337.9170	337.9170	(0.293)	0.0000	0.0000	0
2022/12/21	IGOV	01/02/2024			Index Future	345.9040	345.9040	344.8620	344.8620	(0.301)	0.0000	0.0000	0
2022/12/21	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2022/12/21	R213	02/02/2023	10.23	Call	Bond Future	492.4200	0.4924	416.3800	0.4164	(15.442)	0	0	0
2022/12/21	R213	02/02/2023	10.35	Call	Bond Future	699.4200	0.6994	603.7900	0.6038	(13.673)	0	0	0
2022/12/21	R213	02/02/2023	10.35	Put	Bond Future	1,936.1200	1.9361	2,089.4700	2.0895	7.920	0	0	476
2022/12/21	R213	02/02/2023			Bond Future	10.6136	83.8346	10.6673	83.5856	0.506	0.0000	0.0000	38,255
2022/12/21	R213	02/02/2023	9.16	Call	Bond Future	2.6500	0.0027	1.6900	0.0017	(36.226)	0	0	476
2022/12/21	R213	02/02/2023	9.16	Put	Bond Future	7,131.5000	7.1315	7,379.5200	7.3795	3.478	0	0	0
2022/12/21	R213	02/02/2023	10.01	Put	Bond Future	3,087.6300	3.0876	3,293.7300	3.2937	6.675	0	0	476
2022/12/21	R213	02/02/2023	10.21	Call	Bond Future	461.8100	0.4618	389.0000	0.3890	(15.766)	0	0	0
2022/12/21	R213	02/02/2023	10.21	Put	Bond Future	2,365.1600	2.3652	2,541.3300	2.5413	7.449	0	0	0
2022/12/21	R213	02/02/2023	10.43	Call	Bond Future	860.6900	0.8607	751.9900	0.7520	(12.629)	0	0	912
2022/12/21	R213	02/02/2023	10.22	Call	Bond Future	476.9700	0.4770	402.5400	0.4025	(15.605)	0	0	0
2022/12/21	R213	02/02/2023	10.23	Put	Bond Future	2,300.1100	2.3001	2,473.0500	2.4731	7.519	0	0	0
2022/12/21	R213	04/05/2023	10.75	Call	Bond Future	2,613.1500	2.6131	2,467.6900	2.4677	(5.566)	0	0	0
2022/12/21	R213	04/05/2023	10.75	Put	Bond Future	2,511.3100	2.5113	2,630.5300	2.6305	4.747	0	0	0
2022/12/21	R213	04/05/2023			Bond Future	10.7275	81.9264	10.7860	81.6617	0.545	0.0000	0.0000	0
2022/12/21	R213	04/05/2023	10.74	Call	Bond Future	2,589.4100	2.5894	2,444.6900	2.4447	(5.589)	0	0	0
2022/12/21	R213	04/05/2023	10.74	Put	Bond Future	2,532.8600	2.5329	2,652.8200	2.6528	4.736	0	0	0
2022/12/21	R213	04/05/2023	10.73	Call	Bond Future	2,565.9700	2.5660	2,422.0100	2.4220	(5.610)	0	0	0
2022/12/21	R213	04/05/2023	10.73	Put	Bond Future	2,554.7300	2.5547	2,675.4500	2.6755	4.725	0	0	0
2022/12/21	R213	03/08/2023	11.62	Put	Bond Future	1,945.0100	1.9450	2,026.9000	2.0269	4.210	0	0	0
2022/12/21	R213	03/08/2023	11.63	Call	Bond Future	5,381.4300	5.3814	5,194.0900	5.1941	(3.481)	0	0	0
2022/12/21	R213	03/08/2023			Bond Future	10.8285	83.6226	10.8894	83.3538	0.562	0.0000	0.0000	0
2022/12/21	R213	03/08/2023	11.62	Call	Bond Future	5,352.3700	5.3524	5,165.4800	5.1655	(3.492)	0	0	0
2022/12/21	R213	03/08/2023	11.63	Put	Bond Future	1,932.2100	1.9322	2,013.6500	2.0137	4.215	0	0	0
2022/12/21	R213	03/08/2023	11.61	Call	Bond Future	5,323.1100	5.3231	5,136.6700	5.1367	(3.502)	0	0	0
2022/12/21	R213	03/08/2023	11.61	Put	Bond Future	1,957.6500	1.9576	2,039.9900	2.0400	4.206	0	0	0
2022/12/21	R213	02/11/2023	11.13	Call	Bond Future	3,787.9400	3.7879	3,613.7900	3.6138	(4.597)	0	0	0
2022/12/21	R213	02/11/2023	11.13	Put	Bond Future	2,954.5400	2.9545	3,085.9200	3.0859	4.447	0	0	0
2022/12/21	R213	02/11/2023			Bond Future	10.9355	81.8263	11.0065	81.5207	0.649	0.0000	0.0000	0
2022/12/21	R213	02/11/2023	11.12	Call	Bond Future	3,763.4700	3.7635	3,589.9400	3.5899	(4.611)	0	0	0
2022/12/21	R213	02/11/2023	11.12	Put	Bond Future	2,972.6600	2.9727	3,104.6600	3.1047	4.440	0	0	0
2022/12/21	R213	02/11/2023	11.11	Call	Bond Future	3,738.7800	3.7388	3,565.8600	3.5659	(4.625)	0	0	0
2022/12/21	R213	02/11/2023	11.11	Put	Bond Future	2,990.5900	2.9906	3,123.2000	3.1232	4.434	0	0	0
2022/12/21	R213	01/02/2024	11.71	Call	Bond Future	5,119.3200	5.1193	4,915.0800	4.9151	(3.990)	0	0	0
2022/12/21	R213	01/02/2024	11.71	Put	Bond Future	2,475.2400	2.4752	2,589.1400	2.5891	4.602	0	0	0
2022/12/21	R213	01/02/2024	11.70	Call	Bond Future	5,092.5300	5.0925	4,888.8100	4.8888	(4.000)	0	0	0
2022/12/21	R213	01/02/2024	11.70	Put	Bond Future	2,488.6800	2.4887	2,603.1000	2.6031	4.598	0	0	0
2022/12/21	R213	01/02/2024			Bond Future	11.0662	83.4954	11.1423	83.1773	0.687	0.0000	0.0000	0
2022/12/21	R213	01/02/2024	11.72	Call	Bond Future	5,146.1500	5.1462	4,941.4000	4.9414	(3.979)	0	0	0
2022/12/21	R213	01/02/2024	11.72	Put	Bond Future	2,461.8700	2.4619	2,575.2600	2.5753	4.606	0	0	0
2022/12/21	R214	02/02/2023	10.90	Put	Bond Future	3,271.9500	3.2719	3,532.0400	3.5320	7.949	0	0	0
2022/12/21	R214	02/02/2023	11.10	Call	Bond Future	1,028.0600	1.0281	878.8400	0.8788	(14.515)	0	0	0
2022/12/21	R214	02/02/2023	11.07	Call	Bond Future	966.6100	0.9666	823.3300	0.8233	(14.823)	0	0	0
2022/12/21	R214	02/02/2023	11.07	Put	Bond Future	2,618.2300	2.6182	2,845.7900	2.8458	8.691	0	0	0
2022/12/21	R214	02/02/2023	11.08	Call	Bond Future	986.8600	0.9869	841.6000	0.8416	(14.719)	0	0	0
2022/12/21	R214	02/02/2023	11.08	Put	Bond Future	2,582.9600	2.5830	2,808.5400	2.8085	8.733	0	0	0
2022/12/21	R214	02/02/2023			Bond Future	11.3733	65.8285	11.4431	65.4577	0.614	0.0000	0.0000	71,030

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	
2022/12/21	R214	02/02/2023		Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2022/12/21	R214	02/02/2023		Put	Bond Future	34,171.4600		34.1715	34,542.3000	34.5423	0	0	0	
2022/12/21	R214	02/02/2023	10.30	Call	Bond Future	122.0500		0.1221	92.6100	0.0926	(24.121)	0	0	
2022/12/21	R214	02/02/2023	10.30	Put	Bond Future	6,280.4600		6.2805	6,621.8600	6.6219	5.436	0	0	
2022/12/21	R214	02/02/2023	10.90	Call	Bond Future	664.9500		0.6650	554.2000	0.5542	(16.655)	0	0	2,300
2022/12/21	R214	02/02/2023	11.80	Call	Bond Future	3,067.5300		3.0675	2,793.1000	2.7931	(8.946)	0	0	0
2022/12/21	R214	02/02/2023	11.80	Put	Bond Future	852.7100		0.8527	949.1200	0.9491	11.306	0	0	0
2022/12/21	R214	02/02/2023	11.09	Call	Bond Future	1,007.2900		1.0073	860.0500	0.8600	(14.617)	0	0	0
2022/12/21	R214	02/02/2023	11.09	Put	Bond Future	2,547.9300		2.5479	2,771.5300	2.7715	8.776	0	0	0
2022/12/21	R214	02/02/2023	11.10	Put	Bond Future	2,513.3200		2.5133	2,734.9400	2.7349	8.818	0	0	0
2022/12/21	R214	02/02/2023	11.60	Call	Bond Future	2,379.7300		2.3797	2,136.0600	2.1361	(10.239)	0	0	2,300
2022/12/21	R214	02/02/2023	11.60	Put	Bond Future	1,187.5000		1.1875	1,314.6700	1.3147	10.709	0	0	0
2022/12/21	R214	02/02/2023	11.00	Call	Bond Future	832.2500		0.8322	702.6900	0.7027	(15.567)	0	0	0
2022/12/21	R214	02/02/2023	11.00	Put	Bond Future	2,874.6400		2.8746	3,115.9200	3.1159	8.393	0	0	0
2022/12/21	R214	04/05/2023	11.36	Call	Bond Future	2,824.1800		2.8242	2,625.6700	2.6257	(7.029)	0	0	0
2022/12/21	R214	04/05/2023	11.36	Put	Bond Future	3,416.0500		3.4161	3,604.0600	3.6041	5.504	0	0	0
2022/12/21	R214	04/05/2023	11.37	Call	Bond Future	2,850.5200		2.8505	2,650.9300	2.6509	(7.002)	0	0	0
2022/12/21	R214	04/05/2023	11.37	Put	Bond Future	3,389.0000		3.3890	3,575.9300	3.5759	5.516	0	0	0
2022/12/21	R214	04/05/2023			Bond Future	11.4716		63.8210	11.5454	63.4344	0.643	0.0000	0.0000	0
2022/12/21	R214	04/05/2023	11.38	Call	Bond Future	2,876.8300		2.8768	2,676.1500	2.6762	(6.976)	0	0	0
2022/12/21	R214	04/05/2023	11.38	Put	Bond Future	3,361.9900		3.3620	3,547.8300	3.5478	5.528	0	0	0
2022/12/21	R214	03/08/2023	12.14	Call	Bond Future	5,679.4900		5.6795	5,420.8100	5.4208	(4.555)	0	0	0
2022/12/21	R214	03/08/2023	12.14	Put	Bond Future	2,775.2000		2.7752	2,910.0000	2.9100	4.857	0	0	0
2022/12/21	R214	03/08/2023	12.15	Call	Bond Future	5,710.4200		5.7104	5,451.0600	5.4511	(4.542)	0	0	0
2022/12/21	R214	03/08/2023	12.15	Put	Bond Future	2,757.9000		2.7579	2,892.0200	2.8920	4.863	0	0	0
2022/12/21	R214	03/08/2023			Bond Future	11.5602		65.1425	11.6363	64.7490	0.658	0.0000	0.0000	0
2022/12/21	R214	03/08/2023	12.16	Call	Bond Future	5,741.5900		5.7416	5,481.5500	5.4815	(4.529)	0	0	0
2022/12/21	R214	03/08/2023	12.16	Put	Bond Future	2,740.9100		2.7409	2,874.3500	2.8744	4.868	0	0	0
2022/12/21	R214	02/11/2023	11.45	Put	Bond Future	4,846.1500		4.8462	5,057.8800	5.0579	4.369	0	0	0
2022/12/21	R214	02/11/2023	11.46	Call	Bond Future	3,823.6700		3.8237	3,608.6500	3.6087	(5.623)	0	0	0
2022/12/21	R214	02/11/2023	11.46	Put	Bond Future	4,817.9600		4.8180	5,028.8500	5.0288	4.377	0	0	0
2022/12/21	R214	02/11/2023			Bond Future	11.6513		63.2116	11.7347	62.7857	0.716	0.0000	0.0000	0
2022/12/21	R214	02/11/2023	11.47	Call	Bond Future	3,848.4400		3.8484	3,632.5700	3.6326	(5.609)	0	0	0
2022/12/21	R214	02/11/2023	11.47	Put	Bond Future	4,790.1400		4.7901	5,000.1800	5.0002	4.385	0	0	0
2022/12/21	R214	02/11/2023	11.45	Call	Bond Future	3,799.2100		3.7992	3,585.0300	3.5850	(5.637)	0	0	0
2022/12/21	R214	01/02/2024	12.16	Call	Bond Future	5,743.2800		5.7433	5,475.6500	5.4757	(4.660)	0	0	0
2022/12/21	R214	01/02/2024	12.16	Put	Bond Future	3,753.0600		3.7531	3,924.8700	3.9249	4.578	0	0	0
2022/12/21	R214	01/02/2024			Bond Future	11.7566		64.5008	11.8439	64.0613	0.743	0.0000	0.0000	0
2022/12/21	R214	01/02/2024	12.14	Call	Bond Future	5,686.0100		5.6860	5,419.7900	5.4198	(4.682)	0	0	0
2022/12/21	R214	01/02/2024	12.14	Put	Bond Future	3,792.1000		3.7921	3,965.3200	3.9653	4.568	0	0	0
2022/12/21	R214	01/02/2024	12.15	Call	Bond Future	5,714.6200		5.7146	5,447.6900	5.4477	(4.671)	0	0	0
2022/12/21	R214	01/02/2024	12.15	Put	Bond Future	3,772.5300		3.7725	3,945.0400	3.9450	4.573	0	0	0
2022/12/21	R248	02/02/2023	11.00	Call	Bond Future	1,110.2100		1.1102	939.2200	0.9392	(15.402)	0	0	2,900
2022/12/21	R248	02/02/2023	11.00	Put	Bond Future	3,451.8600		3.4519	3,750.0900	3.7501	8.640	0	0	0
2022/12/21	R248	02/02/2023	11.60	Call	Bond Future	3,115.3800		3.1154	2,800.1900	2.8002	(10.117)	0	0	2,900
2022/12/21	R248	02/02/2023	11.60	Put	Bond Future	1,400.4300		1.4004	1,554.4600	1.5545	10.999	0	0	0
2022/12/21	R248	02/02/2023	11.70	Call	Bond Future	3,542.9600		3.5430	3,207.9500	3.2080	(9.456)	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
2022/12/21	R248	02/02/2023	11.70	Put	Bond Future	1,186.4400	1.1864	1,320.6500	1.3206	11.312	0	0	0
2022/12/21	R248	02/02/2023	11.08	Call	Bond Future	1,313.5600	1.3136	1,122.3800	1.1224	(14.554)	0	0	0
2022/12/21	R248	02/02/2023	11.08	Put	Bond Future	3,093.0000	3.0930	3,371.0400	3.3710	8.989	0	0	0
2022/12/21	R248	02/02/2023	11.10	Put	Bond Future	3,007.5400	3.0075	3,280.5000	3.2805	9.076	0	0	0
2022/12/21	R248	02/02/2023			Bond Future	11.3397	82.4570	11.4100	81.9878	0.619	0.0000	0.0000	247,738
2022/12/21	R248	02/02/2023	10.40	Call	Bond Future	223.2600	0.2233	172.4000	0.1724	(22.781)	0	0	0
2022/12/21	R248	02/02/2023	10.40	Put	Bond Future	7,007.4200	7.0074	7,425.7800	7.4258	5.970	0	0	0
2022/12/21	R248	02/02/2023	11.06	Call	Bond Future	1,260.8000	1.2608	1,074.6900	1.0747	(14.761)	0	0	0
2022/12/21	R248	02/02/2023	11.06	Put	Bond Future	3,180.1600	3.1802	3,463.2700	3.4633	8.902	0	0	0
2022/12/21	R248	02/02/2023	11.07	Call	Bond Future	1,286.9700	1.2870	1,098.3200	1.0983	(14.658)	0	0	0
2022/12/21	R248	02/02/2023	11.07	Put	Bond Future	3,136.3100	3.1363	3,416.8800	3.4169	8.946	0	0	0
2022/12/21	R248	02/02/2023	11.10	Call	Bond Future	1,367.6000	1.3676	1,171.3400	1.1713	(14.351)	0	0	0
2022/12/21	R248	04/05/2023	11.35	Call	Bond Future	3,598.9300	3.5989	3,345.0400	3.3450	(7.055)	0	0	0
2022/12/21	R248	04/05/2023	11.35	Put	Bond Future	4,193.5800	4.1936	4,428.6900	4.4287	5.606	0	0	0
2022/12/21	R248	04/05/2023			Bond Future	11.4393	79.6146	11.5136	79.1256	0.650	0.0000	0.0000	10,946
2022/12/21	R248	04/05/2023	11.34	Call	Bond Future	3,565.6400	3.5656	3,313.1300	3.3131	(7.082)	0	0	0
2022/12/21	R248	04/05/2023	11.34	Put	Bond Future	4,227.3800	4.2274	4,463.8700	4.4639	5.594	0	0	0
2022/12/21	R248	04/05/2023	11.33	Call	Bond Future	3,532.4900	3.5325	3,281.3600	3.2814	(7.109)	0	0	0
2022/12/21	R248	04/05/2023	11.33	Put	Bond Future	4,261.4100	4.2614	4,499.2800	4.4993	5.582	0	0	0
2022/12/21	R248	03/08/2023	12.11	Call	Bond Future	7,077.1600	7.0772	6,750.2500	6.7502	(4.619)	0	0	0
2022/12/21	R248	03/08/2023	12.11	Put	Bond Future	3,464.8900	3.4649	3,635.7800	3.6358	4.932	0	0	0
2022/12/21	R248	03/08/2023			Bond Future	11.5321	81.2257	11.6089	80.7279	0.666	0.0000	0.0000	0
2022/12/21	R248	03/08/2023	12.10	Call	Bond Future	7,038.5600	7.0386	6,712.5200	6.7125	(4.632)	0	0	0
2022/12/21	R248	03/08/2023	12.10	Put	Bond Future	3,486.2600	3.4863	3,658.0200	3.6580	4.927	0	0	0
2022/12/21	R248	03/08/2023	12.09	Call	Bond Future	7,000.2400	7.0002	6,675.0800	6.6751	(4.645)	0	0	0
2022/12/21	R248	03/08/2023	12.09	Put	Bond Future	3,508.0000	3.5080	3,680.6400	3.6806	4.921	0	0	0
2022/12/21	R248	02/11/2023	11.48	Call	Bond Future	4,900.6900	4.9007	4,623.7700	4.6238	(5.651)	0	0	0
2022/12/21	R248	02/11/2023	11.49	Put	Bond Future	5,768.0800	5.7681	6,028.3800	6.0284	4.513	0	0	0
2022/12/21	R248	02/11/2023	11.47	Call	Bond Future	4,868.6700	4.8687	4,592.8200	4.5928	(5.666)	0	0	0
2022/12/21	R248	02/11/2023			Bond Future	11.6186	78.5099	11.7028	77.9716	0.725	0.0000	0.0000	13,000
2022/12/21	R248	02/11/2023	11.48	Put	Bond Future	5,801.5700	5.8016	6,062.9400	6.0629	4.505	0	0	0
2022/12/21	R248	02/11/2023	11.49	Call	Bond Future	4,932.8000	4.9328	4,654.8100	4.6548	(5.636)	0	0	0
2022/12/21	R248	02/11/2023	11.47	Put	Bond Future	5,835.2400	5.8352	6,097.6800	6.0977	4.498	0	0	0
2022/12/21	R248	01/02/2024	12.15	Call	Bond Future	7,130.2700	7.1303	6,789.2700	6.7893	(4.782)	0	0	0
2022/12/21	R248	01/02/2024	12.15	Put	Bond Future	4,466.3900	4.4664	4,680.6800	4.6807	4.798	0	0	0
2022/12/21	R248	01/02/2024	12.14	Call	Bond Future	7,094.3700	7.0944	6,754.2600	6.7543	(4.794)	0	0	0
2022/12/21	R248	01/02/2024	12.14	Put	Bond Future	4,490.0600	4.4901	4,705.2400	4.7052	4.792	0	0	0
2022/12/21	R248	01/02/2024			Bond Future	11.7163	80.1479	11.8045	79.5926	0.753	0.0000	0.0000	0
2022/12/21	R248	01/02/2024	12.16	Call	Bond Future	7,166.2300	7.1662	6,824.3300	6.8243	(4.771)	0	0	0
2022/12/21	R248	01/02/2024	12.16	Put	Bond Future	4,442.8600	4.4429	4,656.2500	4.6563	4.803	0	0	0

Total

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