



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 29/11/2022 TO 29/11/2022

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
2022/11/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	2025	02/02/2023		Bond Future	166.0766	166.0766	166.2751	166.2751	0.120	0.0000	0.0000	6,278
2022/11/29	2025	04/05/2023		Bond Future	169.2739	169.2739	169.5870	169.5870	0.185	0.0000	0.0000	0
2022/11/29	2025	03/08/2023		Bond Future	170.9258	170.9258	171.2953	171.2953	0.216	0.0000	0.0000	0
2022/11/29	2025	02/11/2023		Bond Future	174.4804	174.4804	174.7940	174.7940	0.180	0.0000	0.0000	0
2022/11/29	2025	01/02/2024		Bond Future	176.0761	176.0761	176.4179	176.4179	0.194	0.0000	0.0000	0
2022/11/29	2029	02/02/2023		Bond Future	119.4726	119.4726	119.3537	119.3537	(0.100)	0.0000	0.0000	1,392
2022/11/29	2029	04/05/2023		Bond Future	120.4788	120.4788	120.4367	120.4367	(0.035)	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
2022/11/29	2029	03/08/2023			Bond Future	122.8965	122.8965	122.8892	122.8892	(0.006)	0.0000	0.0000	0
2022/11/29	2029	02/11/2023			Bond Future	124.1240	124.1240	124.0709	124.0709	(0.043)	0.0000	0.0000	0
2022/11/29	2029	01/02/2024			Bond Future	126.5290	126.5290	126.4913	126.4913	(0.030)	0.0000	0.0000	0
2022/11/29	2030	02/02/2023	8.81	Put	Bond Future	7,408.1900	7.4082	7,220.4200	7.2204	(2.535)	0	0	0
2022/11/29	2030	02/02/2023	9.04	Call	Bond Future	73.5300	0.0735	80.5200	0.0805	9.506	0	0	0
2022/11/29	2030	02/02/2023	9.04	Put	Bond Future	6,303.8600	6.3039	6,119.4700	6.1195	(2.925)	0	0	0
2022/11/29	2030	02/02/2023	9.08	Put	Bond Future	6,116.0900	6.1161	5,932.5000	5.9325	(3.002)	0	0	0
2022/11/29	2030	02/02/2023	11.16	Put	Bond Future	490.6900	0.4907	445.1300	0.4451	(9.285)	0	0	388
2022/11/29	2030	02/02/2023	11.35	Call	Bond Future	4,696.4500	4.6964	4,851.6600	4.8517	3.305	0	0	5,000
2022/11/29	2030	02/02/2023	11.35	Put	Bond Future	366.2100	0.3662	330.0400	0.3300	(9.877)	0	0	0
2022/11/29	2030	02/02/2023	9.99	Call	Bond Future	799.2500	0.7992	854.3300	0.8543	6.891	0	0	0
2022/11/29	2030	02/02/2023	10.00	Call	Bond Future	815.3100	0.8153	871.2200	0.8712	6.858	0	0	0
2022/11/29	2030	02/02/2023	10.01	Put	Bond Future	2,434.7000	2.4347	2,300.0700	2.3001	(5.530)	0	0	0
2022/11/29	2030	02/02/2023	9.80	Call	Bond Future	532.4700	0.5325	572.7200	0.5727	7.559	0	0	0
2022/11/29	2030	02/02/2023	9.94	Put	Bond Future	2,648.8600	2.6489	2,508.4700	2.5085	(5.300)	0	0	102
2022/11/29	2030	02/02/2023	9.20	Call	Bond Future	115.0100	0.1150	125.6500	0.1256	9.251	0	0	0
2022/11/29	2030	02/02/2023	9.20	Put	Bond Future	5,561.7100	5.5617	5,380.9700	5.3810	(3.250)	0	0	0
2022/11/29	2030	02/02/2023	9.66	Call	Bond Future	380.3900	0.3804	411.1200	0.4111	8.079	0	0	0
2022/11/29	2030	02/02/2023	9.66	Put	Bond Future	3,619.1800	3.6192	3,458.5300	3.4585	(4.439)	0	0	102
2022/11/29	2030	02/02/2023			Bond Future	10.3607	88.6227	10.3184	88.8141	(0.408)	0.0000	0.0000	95,254
2022/11/29	2030	02/02/2023	8.81	Call	Bond Future	36.9400	0.0369	40.5500	0.0405	9.773	0	0	102
2022/11/29	2030	02/02/2023	9.08	Call	Bond Future	82.4400	0.0824	90.2300	0.0902	9.449	0	0	388
2022/11/29	2030	02/02/2023	11.55	Call	Bond Future	5,440.2200	5.4402	5,603.5300	5.6035	3.002	0	0	5,000
2022/11/29	2030	02/02/2023	11.55	Put	Bond Future	267.5800	0.2676	239.5100	0.2395	(10.490)	0	0	0
2022/11/29	2030	02/02/2023	11.12	Call	Bond Future	3,869.5300	3.8695	4,013.1500	4.0131	3.712	0	0	0
2022/11/29	2030	02/02/2023	11.12	Put	Bond Future	521.5200	0.5215	473.7600	0.4738	(9.158)	0	0	0
2022/11/29	2030	02/02/2023	11.16	Call	Bond Future	4,010.5700	4.0106	4,156.3900	4.1564	3.636	0	0	0
2022/11/29	2030	02/02/2023	9.99	Put	Bond Future	2,494.3100	2.4943	2,358.0100	2.3580	(5.464)	0	0	0
2022/11/29	2030	02/02/2023	10.00	Put	Bond Future	2,464.1100	2.4641	2,328.6400	2.3286	(5.498)	0	0	0
2022/11/29	2030	02/02/2023	10.01	Call	Bond Future	832.1400	0.8321	888.8900	0.8889	6.820	0	0	0
2022/11/29	2030	02/02/2023	9.80	Put	Bond Future	3,112.3000	3.1123	2,961.1700	2.9612	(4.856)	0	0	0
2022/11/29	2030	02/02/2023	9.83	Call	Bond Future	569.8400	0.5698	612.3000	0.6123	7.451	0	0	388
2022/11/29	2030	02/02/2023	9.83	Put	Bond Future	3,009.2400	3.0092	2,860.3200	2.8603	(4.949)	0	0	0
2022/11/29	2030	02/02/2023	9.94	Call	Bond Future	722.0200	0.7220	773.0100	0.7730	7.062	0	0	0
2022/11/29	2030	02/02/2023	9.79	Call	Bond Future	520.4000	0.5204	559.9300	0.5599	7.596	0	0	0
2022/11/29	2030	02/02/2023	9.79	Put	Bond Future	3,147.1000	3.1471	2,995.2500	2.9952	(4.825)	0	0	0
2022/11/29	2030	04/05/2023	11.34	Call	Bond Future	4,874.8200	4.8748	5,051.3200	5.0513	3.621	0	0	0
2022/11/29	2030	04/05/2023	11.34	Put	Bond Future	1,272.6200	1.2726	1,194.4900	1.1945	(6.139)	0	0	150
2022/11/29	2030	04/05/2023	10.42	Call	Bond Future	2,404.3000	2.4043	2,523.8100	2.5238	4.971	0	0	479
2022/11/29	2030	04/05/2023	10.42	Put	Bond Future	2,736.4300	2.7364	2,601.3100	2.6013	(4.938)	0	0	0
2022/11/29	2030	04/05/2023	10.52	Call	Bond Future	2,630.8900	2.6309	2,757.2800	2.7573	4.804	0	0	0
2022/11/29	2030	04/05/2023	10.52	Put	Bond Future	2,524.3200	2.5243	2,396.0800	2.3961	(5.080)	0	0	0
2022/11/29	2030	04/05/2023	10.53	Call	Bond Future	2,654.3600	2.6544	2,781.4400	2.7814	4.788	0	0	0
2022/11/29	2030	04/05/2023	10.53	Put	Bond Future	2,504.0700	2.5041	2,376.5200	2.3765	(5.094)	0	0	0
2022/11/29	2030	04/05/2023	9.67	Call	Bond Future	1,103.4100	1.1034	1,172.4900	1.1725	6.261	0	0	479
2022/11/29	2030	04/05/2023	9.67	Put	Bond Future	4,815.0900	4.8151	4,629.5400	4.6295	(3.854)	0	0	0
2022/11/29	2030	04/05/2023	9.78	Call	Bond Future	1,250.4200	1.2504	1,326.3500	1.3263	6.072	0	0	388

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2022/11/29	2030	04/05/2023	9.78	Put	Bond Future	4,456.4000	4.4564	4,277.7000	4.2777	(4.010)	0	0	0
2022/11/29	2030	04/05/2023	10.00	Call	Bond Future	1,583.2200	1.5832	1,673.5700	1.6736	5.707	0	0	1,080
2022/11/29	2030	04/05/2023	10.00	Put	Bond Future	3,788.2400	3.7882	3,623.9600	3.6240	(4.337)	0	0	0
2022/11/29	2030	04/05/2023	9.03	Call	Bond Future	535.0300	0.5350	572.7000	0.5727	7.041	0	0	388
2022/11/29	2030	04/05/2023	9.03	Put	Bond Future	7,259.7000	7.2597	7,042.7400	7.0427	(2.989)	0	0	0
2022/11/29	2030	04/05/2023	9.58	Put	Bond Future	5,120.5100	5.1205	4,929.5600	4.9296	(3.729)	0	0	0
2022/11/29	2030	04/05/2023			Bond Future	10.4957	90.3083	10.4376	90.5629	(0.553)	0.0000	0.0000	0
2022/11/29	2030	04/05/2023	12.57	Call	Bond Future	8,948.6800	8.9487	9,171.2700	9.1713	2.487	0	0	0
2022/11/29	2030	04/05/2023	12.57	Put	Bond Future	426.3500	0.4263	394.3100	0.3943	(7.515)	0	0	350
2022/11/29	2030	04/05/2023	11.62	Call	Bond Future	5,754.6400	5.7546	5,944.6600	5.9447	3.302	0	0	0
2022/11/29	2030	04/05/2023	11.62	Put	Bond Future	999.1700	0.9992	934.5600	0.9346	(6.466)	0	0	388
2022/11/29	2030	04/05/2023	12.04	Call	Bond Future	7,140.9200	7.1409	7,347.5700	7.3476	2.894	0	0	0
2022/11/29	2030	04/05/2023	12.04	Put	Bond Future	692.7300	0.6927	644.7500	0.6447	(6.926)	0	0	1,080
2022/11/29	2030	04/05/2023	12.50	Call	Bond Future	8,714.4200	8.7144	8,934.8900	8.9349	2.530	0	0	0
2022/11/29	2030	04/05/2023	12.50	Put	Bond Future	462.1500	0.4622	427.9900	0.4280	(7.392)	0	0	479
2022/11/29	2030	04/05/2023	10.54	Call	Bond Future	2,677.9300	2.6779	2,805.6900	2.8057	4.771	0	0	0
2022/11/29	2030	04/05/2023	10.54	Put	Bond Future	2,483.9500	2.4840	2,357.0800	2.3571	(5.108)	0	0	0
2022/11/29	2030	04/05/2023	10.65	Call	Bond Future	2,943.8700	2.9439	3,079.0800	3.0791	4.593	0	0	350
2022/11/29	2030	04/05/2023	10.65	Put	Bond Future	2,271.0900	2.2711	2,151.6700	2.1517	(5.258)	0	0	0
2022/11/29	2030	04/05/2023	9.58	Call	Bond Future	992.4500	0.9925	1,056.1300	1.0561	6.416	0	0	150
2022/11/29	2030	03/08/2023	12.89	Call	Bond Future	9,615.6700	9.6157	9,860.4900	9.8605	2.546	0	0	0
2022/11/29	2030	03/08/2023	12.89	Put	Bond Future	644.2100	0.6442	602.6300	0.6026	(6.454)	0	0	350
2022/11/29	2030	03/08/2023	11.34	Call	Bond Future	4,847.6900	4.8477	5,033.6100	5.0336	3.835	0	0	0
2022/11/29	2030	03/08/2023	11.34	Put	Bond Future	1,885.4400	1.8854	1,784.9600	1.7850	(5.329)	0	0	0
2022/11/29	2030	03/08/2023	11.35	Call	Bond Future	4,875.6500	4.8756	5,062.1000	5.0621	3.824	0	0	0
2022/11/29	2030	03/08/2023	11.36	Put	Bond Future	1,860.5200	1.8605	1,761.0800	1.7611	(5.345)	0	0	0
2022/11/29	2030	03/08/2023	10.40	Call	Bond Future	2,545.2600	2.5453	2,674.8200	2.6748	5.090	0	0	1,012
2022/11/29	2030	03/08/2023	10.65	Call	Bond Future	3,083.5400	3.0835	3,229.2000	3.2292	4.724	0	0	350
2022/11/29	2030	03/08/2023	10.65	Put	Bond Future	2,982.3600	2.9824	2,841.6200	2.8416	(4.719)	0	0	0
2022/11/29	2030	03/08/2023			Bond Future	10.6261	88.0930	10.5587	88.3793	(0.634)	0.0000	0.0000	0
2022/11/29	2030	03/08/2023	12.59	Call	Bond Future	8,665.3800	8.6654	8,901.4100	8.9014	2.724	0	0	0
2022/11/29	2030	03/08/2023	12.59	Put	Bond Future	813.8000	0.8138	763.4300	0.7634	(6.189)	0	0	1,012
2022/11/29	2030	03/08/2023	11.35	Put	Bond Future	1,872.8100	1.8728	1,772.8600	1.7729	(5.337)	0	0	0
2022/11/29	2030	03/08/2023	11.36	Call	Bond Future	4,903.9300	4.9039	5,090.8900	5.0909	3.812	0	0	0
2022/11/29	2030	03/08/2023	10.40	Put	Bond Future	3,510.6000	3.5106	3,353.7600	3.3538	(4.468)	0	0	0
2022/11/29	2030	02/11/2023	10.81	Call	Bond Future	3,267.1900	3.2672	3,401.0500	3.4011	4.097	0	0	0
2022/11/29	2030	02/11/2023	10.81	Put	Bond Future	2,980.2800	2.9803	2,857.0000	2.8570	(4.137)	0	0	0
2022/11/29	2030	02/11/2023	10.80	Call	Bond Future	3,244.1200	3.2441	3,377.4500	3.3775	4.110	0	0	0
2022/11/29	2030	02/11/2023	10.80	Put	Bond Future	2,998.1500	2.9981	2,874.3400	2.8743	(4.130)	0	0	0
2022/11/29	2030	02/11/2023			Bond Future	10.7401	89.9076	10.6776	90.1648	(0.581)	0.0000	0.0000	0
2022/11/29	2030	02/11/2023	10.82	Call	Bond Future	3,290.3300	3.2903	3,424.7200	3.4247	4.084	0	0	0
2022/11/29	2030	02/11/2023	10.82	Put	Bond Future	2,962.5000	2.9625	2,839.7500	2.8398	(4.143)	0	0	0
2022/11/29	2030	01/02/2024	11.37	Call	Bond Future	4,460.0300	4.4600	4,622.9200	4.6229	3.652	0	0	0
2022/11/29	2030	01/02/2024	11.37	Put	Bond Future	2,619.4100	2.6194	2,508.5700	2.5086	(4.231)	0	0	0
2022/11/29	2030	01/02/2024			Bond Future	10.8996	87.6229	10.8308	87.8966	(0.632)	0.0000	0.0000	0
2022/11/29	2030	01/02/2024	11.36	Call	Bond Future	4,435.3300	4.4353	4,597.7600	4.5978	3.662	0	0	0
2022/11/29	2030	01/02/2024	11.36	Put	Bond Future	2,633.3400	2.6333	2,522.0400	2.5220	(4.227)	0	0	0
2022/11/29	2030	01/02/2024	11.35	Call	Bond Future	4,410.6800	4.4107	4,572.6500	4.5726	3.672	0	0	0

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2022/11/29	2030	01/02/2024	11.35	Put	Bond Future	2,647.3300	2.6473	2,535.5700	2.5356	(4.222)	0	0	0
2022/11/29	2032	02/02/2023	9.47	Call	Bond Future	59.7800	0.0598	64.3300	0.0643	7.611	0	0	500
2022/11/29	2032	02/02/2023	9.47	Put	Bond Future	7,798.0600	7.7981	7,616.6500	7.6166	(2.326)	0	0	0
2022/11/29	2032	02/02/2023	9.92	Call	Bond Future	226.8100	0.2268	242.6000	0.2426	6.962	0	0	750
2022/11/29	2032	02/02/2023	9.92	Put	Bond Future	5,430.2300	5.4302	5,260.0600	5.2601	(3.134)	0	0	0
2022/11/29	2032	02/02/2023	11.50	Call	Bond Future	3,836.9400	3.8369	3,962.8000	3.9628	3.280	0	0	0
2022/11/29	2032	02/02/2023	11.50	Put	Bond Future	831.6400	0.8316	771.5400	0.7715	(7.227)	0	0	8,000
2022/11/29	2032	02/02/2023	11.69	Call	Bond Future	4,560.3400	4.5603	4,697.0700	4.6971	2.998	0	0	0
2022/11/29	2032	02/02/2023	11.69	Put	Bond Future	635.7400	0.6357	586.5100	0.5865	(7.744)	0	0	0
2022/11/29	2032	02/02/2023	10.50	Call	Bond Future	929.8200	0.9298	980.2700	0.9803	5.426	0	0	0
2022/11/29	2032	02/02/2023	10.50	Put	Bond Future	2,998.7200	2.9987	2,863.2100	2.8632	(4.519)	0	0	454
2022/11/29	2032	02/02/2023	10.67	Call	Bond Future	1,282.4800	1.2825	1,346.3100	1.3463	4.977	0	0	750
2022/11/29	2032	02/02/2023	10.67	Put	Bond Future	2,459.9500	2.4600	2,337.8200	2.3378	(4.965)	0	0	0
2022/11/29	2032	02/02/2023	11.45	Call	Bond Future	3,652.7000	3.6527	3,775.4400	3.7754	3.360	0	0	0
2022/11/29	2032	02/02/2023	11.45	Put	Bond Future	891.6300	0.8916	828.4100	0.8284	(7.090)	0	0	8,000
2022/11/29	2032	02/02/2023	10.40	Call	Bond Future	757.0700	0.7571	800.1400	0.8001	5.689	0	0	0
2022/11/29	2032	02/02/2023	10.40	Put	Bond Future	3,356.0500	3.3561	3,213.1600	3.2132	(4.258)	0	0	0
2022/11/29	2032	02/02/2023	10.22	Call	Bond Future	501.6000	0.5016	532.6200	0.5326	6.184	0	0	500
2022/11/29	2032	02/02/2023	10.22	Put	Bond Future	4,065.4900	4.0655	3,910.5500	3.9106	(3.811)	0	0	0
2022/11/29	2032	02/02/2023			Bond Future	10.8982	87.8344	10.8618	88.0204	(0.333)	0.0000	0.0000	113,602
2022/11/29	2032	02/02/2023	9.31	Call	Bond Future	34.5600	0.0346	37.2300	0.0372	7.726	0	0	454
2022/11/29	2032	02/02/2023	9.31	Put	Bond Future	8,696.5900	8.6966	8,513.3000	8.5133	(2.108)	0	0	0
2022/11/29	2032	02/02/2023	12.75	Call	Bond Future	8,938.4900	8.9385	9,110.6500	9.1107	1.926	0	0	0
2022/11/29	2032	02/02/2023	12.75	Put	Bond Future	130.6800	0.1307	116.8800	0.1169	(10.560)	0	0	750
2022/11/29	2032	02/02/2023	11.84	Call	Bond Future	5,153.2400	5.1532	5,297.4300	5.2974	2.798	0	0	0
2022/11/29	2032	02/02/2023	11.84	Put	Bond Future	512.5800	0.5126	470.8100	0.4708	(8.149)	0	0	500
2022/11/29	2032	02/02/2023	10.38	Call	Bond Future	725.1300	0.7251	766.7700	0.7668	5.742	0	0	0
2022/11/29	2032	02/02/2023	10.38	Put	Bond Future	3,430.6300	3.4306	3,286.3100	3.2863	(4.207)	0	0	0
2022/11/29	2032	02/02/2023	10.39	Call	Bond Future	740.9200	0.7409	783.2800	0.7833	5.717	0	0	0
2022/11/29	2032	02/02/2023	10.39	Put	Bond Future	3,393.1400	3.3931	3,249.5400	3.2495	(4.232)	0	0	0
2022/11/29	2032	02/02/2023	10.16	Call	Bond Future	431.5500	0.4316	458.9800	0.4590	6.356	0	0	0
2022/11/29	2032	02/02/2023	10.16	Put	Bond Future	4,320.1900	4.3202	4,161.6600	4.1617	(3.670)	0	0	454
2022/11/29	2032	02/02/2023	10.30	Call	Bond Future	606.4300	0.6064	642.5800	0.6426	5.961	0	0	8,000
2022/11/29	2032	02/02/2023	10.30	Put	Bond Future	3,739.7500	3.7398	3,589.9400	3.5899	(4.006)	0	0	0
2022/11/29	2032	04/05/2023	13.43	Call	Bond Future	11,336.5200	11.3365	11,556.4900	11.5565	1.940	0	0	0
2022/11/29	2032	04/05/2023	13.43	Put	Bond Future	417.6900	0.4177	390.5500	0.3905	(6.498)	0	0	400
2022/11/29	2032	04/05/2023	10.89	Call	Bond Future	2,771.8400	2.7718	2,882.5100	2.8825	3.993	0	0	0
2022/11/29	2032	04/05/2023	10.89	Put	Bond Future	3,486.2200	3.4862	3,349.7800	3.3498	(3.914)	0	0	0
2022/11/29	2032	04/05/2023	11.37	Call	Bond Future	4,092.6100	4.0926	4,232.5900	4.2326	3.420	0	0	400
2022/11/29	2032	04/05/2023			Bond Future	11.0324	85.3450	10.9830	85.5921	(0.448)	0.0000	0.0000	66,460
2022/11/29	2032	04/05/2023	10.88	Call	Bond Future	2,746.9600	2.7470	2,857.0100	2.8570	4.006	0	0	0
2022/11/29	2032	04/05/2023	10.88	Put	Bond Future	3,511.8100	3.5118	3,374.7500	3.3748	(3.903)	0	0	0
2022/11/29	2032	04/05/2023	11.37	Put	Bond Future	2,429.9900	2.4300	2,322.8600	2.3229	(4.409)	0	0	0
2022/11/29	2032	04/05/2023	10.62	Call	Bond Future	2,146.6800	2.1467	2,240.1400	2.2401	4.354	0	0	400
2022/11/29	2032	04/05/2023	10.62	Put	Bond Future	4,237.7700	4.2378	4,084.1200	4.0841	(3.626)	0	0	0
2022/11/29	2032	04/05/2023	10.87	Call	Bond Future	2,722.2000	2.7222	2,831.6100	2.8316	4.019	0	0	0
2022/11/29	2032	04/05/2023	10.87	Put	Bond Future	3,537.5600	3.5376	3,399.8600	3.3999	(3.893)	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
2022/11/29	2032	03/08/2023	11.77	Call	Bond Future	5,400.7900	5.4008	5,572.9700	5.5730	3.188	0	0	0
2022/11/29	2032	03/08/2023	11.77	Put	Bond Future	2,488.6300	2.4886	2,383.6800	2.3837	(4.217)	0	0	0
2022/11/29	2032	03/08/2023	11.90	Call	Bond Future	5,806.2600	5.8063	5,984.8000	5.9848	3.075	0	0	5,000
2022/11/29	2032	03/08/2023	11.90	Put	Bond Future	2,292.5600	2.2926	2,193.9700	2.1940	(4.300)	0	0	0
2022/11/29	2032	03/08/2023			Bond Future	11.1582	87.0389	11.1014	87.3160	(0.509)	0.0000	0.0000	2,600
2022/11/29	2032	03/08/2023	11.75	Call	Bond Future	5,339.2200	5.3392	5,510.4000	5.5104	3.206	0	0	0
2022/11/29	2032	03/08/2023	11.75	Put	Bond Future	2,520.1300	2.5201	2,414.1800	2.4142	(4.204)	0	0	0
2022/11/29	2032	03/08/2023	11.76	Call	Bond Future	5,369.9800	5.3700	5,541.6600	5.5417	3.197	0	0	0
2022/11/29	2032	03/08/2023	11.76	Put	Bond Future	2,504.3400	2.5043	2,398.8900	2.3989	(4.211)	0	0	0
2022/11/29	2032	02/11/2023	11.24	Call	Bond Future	3,657.2000	3.6572	3,781.2300	3.7812	3.391	0	0	0
2022/11/29	2032	02/11/2023	11.24	Put	Bond Future	3,843.8200	3.8438	3,718.4400	3.7184	(3.262)	0	0	0
2022/11/29	2032	02/11/2023			Bond Future	11.2792	84.6707	11.2268	84.9201	(0.464)	0.0000	0.0000	0
2022/11/29	2032	02/11/2023	11.23	Call	Bond Future	3,631.8900	3.6319	3,755.4200	3.7554	3.401	0	0	0
2022/11/29	2032	02/11/2023	11.23	Put	Bond Future	3,866.2200	3.8662	3,740.3400	3.7403	(3.256)	0	0	0
2022/11/29	2032	02/11/2023	11.22	Call	Bond Future	3,606.9900	3.6070	3,730.0100	3.7300	3.411	0	0	0
2022/11/29	2032	02/11/2023	11.22	Put	Bond Future	3,889.0600	3.8891	3,762.6700	3.7627	(3.250)	0	0	0
2022/11/29	2032	01/02/2024	11.84	Call	Bond Future	5,149.2200	5.1492	5,303.2400	5.3032	2.991	0	0	0
2022/11/29	2032	01/02/2024	11.84	Put	Bond Future	3,299.3500	3.2994	3,188.3600	3.1884	(3.364)	0	0	0
2022/11/29	2032	01/02/2024	11.83	Call	Bond Future	5,121.7900	5.1218	5,275.3700	5.2754	2.999	0	0	0
2022/11/29	2032	01/02/2024	11.83	Put	Bond Future	3,316.8900	3.3169	3,205.4600	3.2055	(3.359)	0	0	0
2022/11/29	2032	01/02/2024			Bond Future	11.4345	86.2894	11.3774	86.5544	(0.500)	0.0000	0.0000	0
2022/11/29	2032	01/02/2024	11.85	Call	Bond Future	5,177.0700	5.1771	5,331.5300	5.3315	2.984	0	0	0
2022/11/29	2032	01/02/2024	11.85	Put	Bond Future	3,282.2600	3.2823	3,171.7100	3.1717	(3.368)	0	0	0
2022/11/29	2033	02/02/2023			Bond Future	114.2879	114.2879	114.2570	114.2570	(0.027)	0.0000	0.0000	7,298
2022/11/29	2033	04/05/2023			Bond Future	115.1031	115.1031	115.1469	115.1469	0.038	0.0000	0.0000	0
2022/11/29	2033	03/08/2023			Bond Future	117.4126	117.4126	117.4918	117.4918	0.067	0.0000	0.0000	0
2022/11/29	2033	02/11/2023			Bond Future	118.4348	118.4348	118.4719	118.4719	0.031	0.0000	0.0000	0
2022/11/29	2033	01/02/2024			Bond Future	120.7298	120.7298	120.7831	120.7831	0.044	0.0000	0.0000	0
2022/11/29	2037	02/02/2023	11.03	Call	Bond Future	1,167.3200	1.1673	1,201.8500	1.2019	2.958	0	0	0
2022/11/29	2037	02/02/2023	11.03	Put	Bond Future	3,744.3900	3.7444	3,631.8100	3.6318	(3.007)	0	0	0
2022/11/29	2037	02/02/2023	11.04	Call	Bond Future	1,188.3200	1.1883	1,223.3700	1.2234	2.950	0	0	0
2022/11/29	2037	02/02/2023	11.04	Put	Bond Future	3,704.3500	3.7044	3,592.2900	3.5923	(3.025)	0	0	0
2022/11/29	2037	02/02/2023	11.97	Call	Bond Future	4,074.7200	4.0747	4,162.6000	4.1626	2.157	0	0	0
2022/11/29	2037	02/02/2023			Bond Future	11.4619	79.7583	11.4367	79.9054	(0.220)	0.0000	0.0000	136,025
2022/11/29	2037	02/02/2023	11.05	Call	Bond Future	1,209.4300	1.2094	1,245.0000	1.2450	2.941	0	0	0
2022/11/29	2037	02/02/2023	11.05	Put	Bond Future	3,664.4900	3.6645	3,552.9500	3.5530	(3.044)	0	0	0
2022/11/29	2037	02/02/2023	11.10	Call	Bond Future	1,318.7700	1.3188	1,357.0200	1.3570	2.900	0	0	577
2022/11/29	2037	02/02/2023	11.10	Put	Bond Future	3,469.9600	3.4700	3,361.1000	3.3611	(3.137)	0	0	0
2022/11/29	2037	02/02/2023	11.97	Put	Bond Future	1,193.5400	1.1935	1,134.3100	1.1343	(4.963)	0	0	577
2022/11/29	2037	04/05/2023	13.73	Put	Bond Future	701.4700	0.7015	669.7700	0.6698	(4.519)	0	0	400
2022/11/29	2037	04/05/2023	11.94	Call	Bond Future	4,744.0000	4.7440	4,856.8000	4.8568	2.378	0	0	0
2022/11/29	2037	04/05/2023	11.03	Put	Bond Future	5,451.3000	5.4513	5,314.3100	5.3143	(2.513)	0	0	0
2022/11/29	2037	04/05/2023	11.30	Call	Bond Future	2,794.5700	2.7946	2,875.1600	2.8752	2.884	0	0	0
2022/11/29	2037	04/05/2023	11.30	Put	Bond Future	4,490.9000	4.4909	4,367.8700	4.3679	(2.740)	0	0	0
2022/11/29	2037	04/05/2023	11.31	Call	Bond Future	2,820.9800	2.8210	2,902.0900	2.9021	2.875	0	0	0
2022/11/29	2037	04/05/2023	11.31	Put	Bond Future	4,458.3500	4.4583	4,335.8400	4.3358	(2.748)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/29	2037	04/05/2023	10.95	Call	Bond Future	1,964.1700	1.9642	2,026.7600	2.0268	3.187	0	0	703
2022/11/29	2037	04/05/2023	10.95	Put	Bond Future	5,764.5100	5.7645	5,623.4800	5.6235	(2.447)	0	0	0
2022/11/29	2037	04/05/2023			Bond Future	11.5920	81.2754	11.5565	81.4791	(0.307)	0.0000	0.0000	0
2022/11/29	2037	04/05/2023	13.73	Call	Bond Future	11,650.1600	11.6502	11,822.0800	11.8221	1.476	0	0	0
2022/11/29	2037	04/05/2023	11.32	Call	Bond Future	2,847.7300	2.8477	2,929.3600	2.9294	2.866	0	0	0
2022/11/29	2037	04/05/2023	11.32	Put	Bond Future	4,426.2000	4.4262	4,304.2100	4.3042	(2.756)	0	0	0
2022/11/29	2037	04/05/2023	11.78	Call	Bond Future	4,212.4300	4.2124	4,317.5400	4.3175	2.495	0	0	400
2022/11/29	2037	04/05/2023	11.78	Put	Bond Future	3,148.3300	3.1483	3,049.8200	3.0498	(3.129)	0	0	0
2022/11/29	2037	04/05/2023	11.94	Put	Bond Future	2,790.6100	2.7906	2,699.7900	2.6998	(3.254)	0	0	703
2022/11/29	2037	04/05/2023	11.03	Call	Bond Future	2,138.8700	2.1389	2,205.5000	2.2055	3.115	0	0	400
2022/11/29	2037	03/08/2023	12.12	Call	Bond Future	5,658.9100	5.6589	5,791.2800	5.7913	2.339	0	0	0
2022/11/29	2037	03/08/2023	12.12	Put	Bond Future	3,455.2200	3.4552	3,356.0900	3.3561	(2.869)	0	0	0
2022/11/29	2037	03/08/2023	12.13	Call	Bond Future	5,691.7400	5.6917	5,824.5400	5.8245	2.333	0	0	0
2022/11/29	2037	03/08/2023	12.13	Put	Bond Future	3,434.2800	3.4343	3,335.5800	3.3356	(2.874)	0	0	0
2022/11/29	2037	03/08/2023			Bond Future	11.7189	78.6307	11.6777	78.8622	(0.351)	0.0000	0.0000	0
2022/11/29	2037	03/08/2023	12.14	Call	Bond Future	5,724.8800	5.7249	5,858.1100	5.8581	2.327	0	0	0
2022/11/29	2037	03/08/2023	12.14	Put	Bond Future	3,413.7100	3.4137	3,315.4400	3.3154	(2.879)	0	0	0
2022/11/29	2037	02/11/2023	11.57	Call	Bond Future	3,870.0900	3.8701	3,961.7200	3.9617	2.368	0	0	0
2022/11/29	2037	02/11/2023	11.55	Put	Bond Future	5,393.2600	5.3933	5,279.6000	5.2796	(2.107)	0	0	0
2022/11/29	2037	02/11/2023	11.56	Put	Bond Future	5,363.0200	5.3630	5,249.7600	5.2498	(2.112)	0	0	0
2022/11/29	2037	02/11/2023			Bond Future	11.8316	80.2509	11.7946	80.4554	(0.313)	0.0000	0.0000	0
2022/11/29	2037	02/11/2023	11.57	Put	Bond Future	5,332.9200	5.3329	5,220.0600	5.2201	(2.116)	0	0	0
2022/11/29	2037	02/11/2023	11.55	Call	Bond Future	3,816.9500	3.8169	3,907.7800	3.9078	2.380	0	0	0
2022/11/29	2037	02/11/2023	11.56	Call	Bond Future	3,843.4800	3.8435	3,934.7100	3.9347	2.374	0	0	0
2022/11/29	2037	01/02/2024	12.33	Call	Bond Future	6,060.4400	6.0604	6,184.7300	6.1847	2.051	0	0	0
2022/11/29	2037	01/02/2024	12.33	Put	Bond Future	4,173.7600	4.1738	4,079.3400	4.0793	(2.262)	0	0	0
2022/11/29	2037	01/02/2024			Bond Future	11.9745	77.5305	11.9341	77.7492	(0.337)	0.0000	0.0000	0
2022/11/29	2037	01/02/2024	12.31	Call	Bond Future	5,998.1800	5.9982	6,121.7700	6.1218	2.060	0	0	0
2022/11/29	2037	01/02/2024	12.31	Put	Bond Future	4,215.8500	4.2158	4,120.7300	4.1207	(2.256)	0	0	0
2022/11/29	2037	01/02/2024	12.32	Call	Bond Future	6,029.4500	6.0295	6,153.3900	6.1534	2.056	0	0	0
2022/11/29	2037	01/02/2024	12.32	Put	Bond Future	4,194.9200	4.1949	4,100.1500	4.1001	(2.259)	0	0	0
2022/11/29	2038	02/02/2023			Bond Future	125.9572	125.9572	125.8257	125.8257	(0.104)	0.0000	0.0000	4,113
2022/11/29	2038	04/05/2023			Bond Future	128.3824	128.3824	128.3322	128.3322	(0.039)	0.0000	0.0000	1,583
2022/11/29	2038	03/08/2023			Bond Future	128.9958	128.9958	128.9824	128.9824	(0.010)	0.0000	0.0000	0
2022/11/29	2038	02/11/2023			Bond Future	131.6789	131.6789	131.6168	131.6168	(0.047)	0.0000	0.0000	0
2022/11/29	2038	01/02/2024			Bond Future	132.2212	132.2212	132.1743	132.1743	(0.036)	0.0000	0.0000	0
2022/11/29	2040	02/02/2023	10.93	Call	Bond Future	857.8600	0.8579	901.4000	0.9014	5.075	0	0	0
2022/11/29	2040	02/02/2023	12.24	Call	Bond Future	5,095.2200	5.0952	5,247.7500	5.2477	2.994	0	0	0
2022/11/29	2040	02/02/2023	12.24	Put	Bond Future	1,000.8300	1.0008	931.8900	0.9319	(6.888)	0	0	0
2022/11/29	2040	02/02/2023	12.27	Call	Bond Future	5,227.7300	5.2277	5,382.2800	5.3823	2.956	0	0	0
2022/11/29	2040	02/02/2023	12.27	Put	Bond Future	960.4900	0.9605	893.5700	0.8936	(6.967)	0	0	388
2022/11/29	2040	02/02/2023	11.12	Call	Bond Future	1,227.8800	1.2279	1,286.2100	1.2862	4.750	0	0	0
2022/11/29	2040	02/02/2023	11.12	Put	Bond Future	4,053.8700	4.0539	3,890.7300	3.8907	(4.024)	0	0	0
2022/11/29	2040	02/02/2023	11.19	Call	Bond Future	1,386.2400	1.3862	1,450.4400	1.4504	4.631	0	0	563
2022/11/29	2040	02/02/2023	11.19	Put	Bond Future	3,751.6200	3.7516	3,594.3500	3.5944	(4.192)	0	0	0
2022/11/29	2040	02/02/2023	12.07	Put	Bond Future	1,260.5600	1.2606	1,179.3900	1.1794	(6.439)	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
2022/11/29	2040	02/02/2023	10.96	Call	Bond Future	910.5300	0.9105	956.2800	0.9563	5.025	0	0	388
2022/11/29	2040	02/02/2023	10.96	Put	Bond Future	4,804.2800	4.8043	4,628.5600	4.6286	(3.658)	0	0	0
2022/11/29	2040	02/02/2023			Bond Future	11.5592	81.3138	11.5239	81.5353	(0.305)	0.0000	0.0000	126,043
2022/11/29	2040	02/02/2023	10.18	Call	Bond Future	152.5300	0.1525	161.4200	0.1614	5.828	0	0	0
2022/11/29	2040	02/02/2023	10.18	Put	Bond Future	9,564.5000	9.5645	9,351.9200	9.3519	(2.223)	0	0	0
2022/11/29	2040	02/02/2023	10.21	Call	Bond Future	165.2000	0.1652	174.8100	0.1748	5.817	0	0	388
2022/11/29	2040	02/02/2023	10.21	Put	Bond Future	9,354.9000	9.3549	9,143.0400	9.1430	(2.265)	0	0	0
2022/11/29	2040	02/02/2023	10.93	Put	Bond Future	4,954.1600	4.9542	4,776.2300	4.7762	(3.592)	0	0	0
2022/11/29	2040	02/02/2023	12.07	Call	Bond Future	4,363.6800	4.3637	4,503.9800	4.5040	3.215	0	0	0
2022/11/29	2040	02/02/2023	11.10	Call	Bond Future	1,184.7900	1.1848	1,241.4800	1.2415	4.785	0	0	0
2022/11/29	2040	02/02/2023	11.10	Put	Bond Future	4,143.1100	4.1431	3,978.3300	3.9783	(3.977)	0	0	0
2022/11/29	2040	02/02/2023	11.11	Call	Bond Future	1,206.2200	1.2062	1,263.7200	1.2637	4.767	0	0	0
2022/11/29	2040	02/02/2023	11.11	Put	Bond Future	4,098.3300	4.0983	3,934.3600	3.9344	(4.001)	0	0	0
2022/11/29	2040	04/05/2023	13.45	Put	Bond Future	1,056.9500	1.0569	1,003.0900	1.0031	(5.096)	0	0	486
2022/11/29	2040	04/05/2023	12.05	Put	Bond Future	3,021.5300	3.0215	2,901.1400	2.9011	(3.984)	0	0	684
2022/11/29	2040	04/05/2023	12.78	Call	Bond Future	8,062.6500	8.0626	8,262.7900	8.2628	2.482	0	0	0
2022/11/29	2040	04/05/2023	12.78	Put	Bond Future	1,749.4900	1.7495	1,669.1800	1.6692	(4.590)	0	0	388
2022/11/29	2040	04/05/2023	11.43	Call	Bond Future	3,165.4400	3.1654	3,283.2800	3.2833	3.723	0	0	0
2022/11/29	2040	04/05/2023	11.43	Put	Bond Future	4,761.6000	4.7616	4,598.9900	4.5990	(3.415)	0	0	0
2022/11/29	2040	04/05/2023	10.73	Put	Bond Future	7,734.2100	7.7342	7,522.8700	7.5229	(2.733)	0	0	0
2022/11/29	2040	04/05/2023			Bond Future	11.6855	82.8606	11.6401	83.1410	(0.389)	0.0000	0.0000	300
2022/11/29	2040	04/05/2023	13.45	Call	Bond Future	10,854.1500	10.8541	11,080.7400	11.0807	2.088	0	0	0
2022/11/29	2040	04/05/2023	11.48	Call	Bond Future	3,312.9500	3.3130	3,434.3600	3.4344	3.665	0	0	486
2022/11/29	2040	04/05/2023	11.48	Put	Bond Future	4,592.9300	4.5929	4,433.8900	4.4339	(3.463)	0	0	0
2022/11/29	2040	04/05/2023	12.05	Call	Bond Future	5,215.2800	5.2153	5,375.3400	5.3753	3.069	0	0	0
2022/11/29	2040	04/05/2023	11.41	Call	Bond Future	3,107.5600	3.1076	3,223.9700	3.2240	3.746	0	0	0
2022/11/29	2040	04/05/2023	11.41	Put	Bond Future	4,830.7300	4.8307	4,666.6900	4.6667	(3.396)	0	0	0
2022/11/29	2040	04/05/2023	11.42	Call	Bond Future	3,136.5500	3.1365	3,253.6700	3.2537	3.734	0	0	0
2022/11/29	2040	04/05/2023	11.42	Put	Bond Future	4,796.1700	4.7962	4,632.8400	4.6328	(3.405)	0	0	0
2022/11/29	2040	04/05/2023	10.73	Call	Bond Future	1,504.7500	1.5047	1,573.8600	1.5739	4.593	0	0	486
2022/11/29	2040	04/05/2023	10.92	Call	Bond Future	1,880.0400	1.8800	1,961.7600	1.9618	4.347	0	0	388
2022/11/29	2040	04/05/2023	10.92	Put	Bond Future	6,812.6900	6.8127	6,613.9600	6.6140	(2.917)	0	0	0
2022/11/29	2040	04/05/2023	11.03	Call	Bond Future	2,123.4800	2.1235	2,212.8000	2.2128	4.206	0	0	684
2022/11/29	2040	04/05/2023	11.03	Put	Bond Future	6,318.9500	6.3189	6,127.8200	6.1278	(3.025)	0	0	0
2022/11/29	2040	04/05/2023	10.17	Call	Bond Future	759.5800	0.7596	798.7600	0.7988	5.158	0	0	388
2022/11/29	2040	04/05/2023	10.17	Put	Bond Future	10,991.8000	10.9918	10,750.5300	10.7505	(2.195)	0	0	0
2022/11/29	2040	03/08/2023	12.23	Call	Bond Future	6,130.1800	6.1302	6,312.1100	6.3121	2.968	0	0	0
2022/11/29	2040	03/08/2023	12.23	Put	Bond Future	3,647.8100	3.6478	3,519.2500	3.5193	(3.524)	0	0	0
2022/11/29	2040	03/08/2023			Bond Future	11.8086	79.9968	11.7574	80.3073	(0.434)	0.0000	0.0000	0
2022/11/29	2040	03/08/2023	12.21	Call	Bond Future	6,059.5500	6.0596	6,240.3400	6.2403	2.984	0	0	0
2022/11/29	2040	03/08/2023	12.21	Put	Bond Future	3,692.2400	3.6922	3,562.5400	3.5625	(3.513)	0	0	0
2022/11/29	2040	03/08/2023	12.22	Call	Bond Future	6,094.7000	6.0947	6,276.0700	6.2761	2.976	0	0	0
2022/11/29	2040	03/08/2023	12.22	Put	Bond Future	3,669.8300	3.6698	3,540.7100	3.5407	(3.518)	0	0	0
2022/11/29	2040	02/11/2023	11.60	Put	Bond Future	6,092.5900	6.0926	5,935.8700	5.9359	(2.572)	0	0	0
2022/11/29	2040	02/11/2023	11.58	Call	Bond Future	4,111.0700	4.1111	4,237.5700	4.2376	3.077	0	0	0
2022/11/29	2040	02/11/2023	11.58	Put	Bond Future	6,159.8000	6.1598	6,001.9800	6.0020	(2.562)	0	0	0
2022/11/29	2040	02/11/2023	11.59	Call	Bond Future	4,139.3500	4.1394	4,266.4000	4.2664	3.069	0	0	0
2022/11/29	2040	02/11/2023			Bond Future	11.9179	81.6454	11.8702	81.9297	(0.400)	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
2022/11/29	2040	02/11/2023	11.60	Call	Bond Future	4,167.4000	4.1674	4,295.0000	4.2950	3.062	0	0	0
2022/11/29	2040	02/11/2023	11.59	Put	Bond Future	6,126.2700	6.1263	5,969.0000	5.9690	(2.567)	0	0	0
2022/11/29	2040	01/02/2024	12.33	Call	Bond Future	6,312.7400	6.3127	6,481.9200	6.4819	2.680	0	0	0
2022/11/29	2040	01/02/2024	12.33	Put	Bond Future	4,738.0700	4.7381	4,606.9900	4.6070	(2.767)	0	0	0
2022/11/29	2040	01/02/2024	12.34	Call	Bond Future	6,345.2500	6.3452	6,514.9100	6.5149	2.674	0	0	0
2022/11/29	2040	01/02/2024	12.34	Put	Bond Future	4,714.1500	4.7142	4,583.5500	4.5836	(2.770)	0	0	0
2022/11/29	2040	01/02/2024			Bond Future	12.0555	78.7011	12.0041	79.0014	(0.426)	0.0000	0.0000	0
2022/11/29	2040	01/02/2024	12.35	Call	Bond Future	6,378.1500	6.3782	6,548.3000	6.5483	2.668	0	0	0
2022/11/29	2040	01/02/2024	12.35	Put	Bond Future	4,690.6800	4.6907	4,560.5700	4.5606	(2.774)	0	0	0
2022/11/29	2044	02/02/2023	10.30	Call	Bond Future	250.5600	0.2506	261.5700	0.2616	4.394	0	0	2,840
2022/11/29	2044	02/02/2023	10.30	Put	Bond Future	8,536.4900	8.5365	8,354.6600	8.3547	(2.130)	0	0	0
2022/11/29	2044	02/02/2023	11.00	Call	Bond Future	1,185.6200	1.1856	1,230.8500	1.2308	3.815	0	0	2,840
2022/11/29	2044	02/02/2023	11.00	Put	Bond Future	4,398.8600	4.3989	4,251.2500	4.2513	(3.356)	0	0	0
2022/11/29	2044	02/02/2023	12.00	Call	Bond Future	4,543.0200	4.5430	4,662.3000	4.6623	2.626	0	0	0
2022/11/29	2044	02/02/2023	12.00	Put	Bond Future	1,312.6900	1.3127	1,239.1300	1.2391	(5.604)	0	0	4,000
2022/11/29	2044	02/02/2023	11.20	Put	Bond Future	3,528.2300	3.5282	3,395.1000	3.3951	(3.773)	0	0	0
2022/11/29	2044	02/02/2023	11.75	Put	Bond Future	1,815.5600	1.8156	1,724.5300	1.7245	(5.014)	0	0	2,500
2022/11/29	2044	02/02/2023	11.90	Call	Bond Future	4,121.3600	4.1214	4,233.8800	4.2339	2.730	0	0	0
2022/11/29	2044	02/02/2023	11.90	Put	Bond Future	1,496.5700	1.4966	1,416.2500	1.4163	(5.367)	0	0	0
2022/11/29	2044	02/02/2023	11.14	Call	Bond Future	1,518.0200	1.5180	1,573.2600	1.5733	3.639	0	0	0
2022/11/29	2044	02/02/2023	11.14	Put	Bond Future	3,774.9800	3.7750	3,637.3800	3.6374	(3.645)	0	0	0
2022/11/29	2044	02/02/2023	11.15	Call	Bond Future	1,543.7000	1.5437	1,599.6800	1.5997	3.626	0	0	0
2022/11/29	2044	02/02/2023	11.15	Put	Bond Future	3,733.0600	3.7331	3,596.2000	3.5962	(3.666)	0	0	0
2022/11/29	2044	02/02/2023			Bond Future	11.4816	78.6602	11.4517	78.8531	(0.260)	0.0000	0.0000	81,200
2022/11/29	2044	02/02/2023	10.75	Call	Bond Future	723.9800	0.7240	753.6200	0.7536	4.094	0	0	2,500
2022/11/29	2044	02/02/2023	10.75	Put	Bond Future	5,691.9300	5.6919	5,528.7300	5.5287	(2.867)	0	0	0
2022/11/29	2044	02/02/2023	11.20	Call	Bond Future	1,675.4600	1.6755	1,735.1700	1.7352	3.564	0	0	0
2022/11/29	2044	02/02/2023	11.75	Call	Bond Future	3,516.5300	3.5165	3,618.3400	3.6183	2.895	0	0	0
2022/11/29	2044	02/02/2023	11.16	Call	Bond Future	1,569.5100	1.5695	1,626.2200	1.6262	3.613	0	0	0
2022/11/29	2044	02/02/2023	11.16	Put	Bond Future	3,691.3600	3.6914	3,555.2300	3.5552	(3.688)	0	0	0
2022/11/29	2044	04/05/2023	11.75	Put	Bond Future	3,589.7500	3.5898	3,469.0000	3.4690	(3.364)	0	0	4,115
2022/11/29	2044	04/05/2023	11.41	Call	Bond Future	3,421.3200	3.4213	3,528.8500	3.5288	3.143	0	0	0
2022/11/29	2044	04/05/2023	11.41	Put	Bond Future	4,627.4300	4.6274	4,485.4200	4.4854	(3.069)	0	0	0
2022/11/29	2044	04/05/2023	11.42	Call	Bond Future	3,452.1500	3.4521	3,560.3200	3.5603	3.133	0	0	0
2022/11/29	2044	04/05/2023	11.42	Put	Bond Future	4,593.2200	4.5932	4,451.8500	4.4519	(3.078)	0	0	0
2022/11/29	2044	04/05/2023			Bond Future	11.5977	80.1565	11.5585	80.4060	(0.338)	0.0000	0.0000	0
2022/11/29	2044	04/05/2023	12.25	Call	Bond Future	6,424.5100	6.4245	6,581.2400	6.5812	2.440	0	0	0
2022/11/29	2044	04/05/2023	12.25	Put	Bond Future	2,462.8500	2.4628	2,370.0400	2.3700	(3.768)	0	0	1,500
2022/11/29	2044	04/05/2023	11.43	Call	Bond Future	3,483.3100	3.4833	3,592.1200	3.5921	3.124	0	0	0
2022/11/29	2044	04/05/2023	11.43	Put	Bond Future	4,559.4300	4.5594	4,418.7000	4.4187	(3.087)	0	0	0
2022/11/29	2044	04/05/2023	11.75	Call	Bond Future	4,546.0700	4.5461	4,674.8600	4.6749	2.833	0	0	0
2022/11/29	2044	04/05/2023	12.00	Call	Bond Future	5,458.7100	5.4587	5,602.0700	5.6021	2.626	0	0	0
2022/11/29	2044	04/05/2023	12.00	Put	Bond Future	2,974.5700	2.9746	2,868.3900	2.8684	(3.570)	0	0	4,115
2022/11/29	2044	03/08/2023	12.15	Call	Bond Future	6,412.5900	6.4126	6,575.3800	6.5754	2.539	0	0	0
2022/11/29	2044	03/08/2023	12.15	Put	Bond Future	3,749.2800	3.7493	3,633.9700	3.6340	(3.076)	0	0	0
2022/11/29	2044	03/08/2023	12.16	Call	Bond Future	6,449.0000	6.4490	6,612.2900	6.6123	2.532	0	0	0
2022/11/29	2044	03/08/2023	12.16	Put	Bond Future	3,726.9200	3.7269	3,612.1100	3.6121	(3.081)	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
2022/11/29	2044	03/08/2023			Bond Future	11.7103	77.3643	11.6658	77.6424	(0.380)	0.0000	0.0000	0
2022/11/29	2044	03/08/2023	12.17	Call	Bond Future	6,485.2200	6.4852	6,649.0200	6.6490	2.526	0	0	0
2022/11/29	2044	03/08/2023	12.17	Put	Bond Future	3,704.4500	3.7044	3,590.1500	3.5901	(3.085)	0	0	0
2022/11/29	2044	02/11/2023	11.57	Call	Bond Future	4,638.7100	4.6387	4,755.2800	4.7553	2.513	0	0	0
2022/11/29	2044	02/11/2023	11.57	Put	Bond Future	6,134.2700	6.1343	5,998.4500	5.9985	(2.214)	0	0	0
2022/11/29	2044	02/11/2023			Bond Future	11.8094	78.9586	11.7685	79.2110	(0.347)	0.0000	0.0000	0
2022/11/29	2044	02/11/2023	11.55	Call	Bond Future	4,579.1800	4.5792	4,694.7900	4.6948	2.525	0	0	0
2022/11/29	2044	02/11/2023	11.55	Put	Bond Future	6,201.8300	6.2018	6,065.0500	6.0650	(2.205)	0	0	0
2022/11/29	2044	02/11/2023	11.56	Call	Bond Future	4,608.9000	4.6089	4,724.9900	4.7250	2.519	0	0	0
2022/11/29	2044	02/11/2023	11.56	Put	Bond Future	6,167.9600	6.1680	6,031.6600	6.0317	(2.210)	0	0	0
2022/11/29	2044	01/02/2024	12.29	Call	Bond Future	6,979.1700	6.9792	7,132.4300	7.1324	2.196	0	0	0
2022/11/29	2044	01/02/2024	12.29	Put	Bond Future	4,883.8200	4.8838	4,769.7200	4.7697	(2.336)	0	0	0
2022/11/29	2044	01/02/2024			Bond Future	11.9346	76.0881	11.8904	76.3555	(0.370)	0.0000	0.0000	0
2022/11/29	2044	01/02/2024	12.27	Call	Bond Future	6,911.3200	6.9113	7,063.7700	7.0638	2.206	0	0	0
2022/11/29	2044	01/02/2024	12.27	Put	Bond Future	4,931.3100	4.9313	4,816.4000	4.8164	(2.330)	0	0	0
2022/11/29	2044	01/02/2024	12.28	Call	Bond Future	6,945.2200	6.9452	7,098.0800	7.0981	2.201	0	0	0
2022/11/29	2044	01/02/2024	12.28	Put	Bond Future	4,907.5000	4.9075	4,793.0000	4.7930	(2.333)	0	0	0
2022/11/29	2046	02/02/2023			Bond Future	112.1622	112.1622	112.0927	112.0927	(0.062)	0.0000	0.0000	13,076
2022/11/29	2046	04/05/2023			Bond Future	112.2889	112.2889	112.2919	112.2919	0.003	0.0000	0.0000	4,935
2022/11/29	2046	03/08/2023			Bond Future	114.5423	114.5423	114.5787	114.5787	0.032	0.0000	0.0000	0
2022/11/29	2046	02/11/2023			Bond Future	114.8377	114.8377	114.8319	114.8319	(0.005)	0.0000	0.0000	0
2022/11/29	2046	01/02/2024			Bond Future	117.0618	117.0618	117.0708	117.0708	0.008	0.0000	0.0000	0
2022/11/29	2050	02/02/2023			Bond Future	112.2161	112.2161	112.2361	112.2361	0.018	0.0000	0.0000	9,540
2022/11/29	2050	04/05/2023			Bond Future	114.3764	114.3764	114.4716	114.4716	0.083	0.0000	0.0000	3,359
2022/11/29	2050	03/08/2023			Bond Future	114.4894	114.4894	114.6198	114.6198	0.114	0.0000	0.0000	0
2022/11/29	2050	02/11/2023			Bond Future	116.8707	116.8707	116.9609	116.9609	0.077	0.0000	0.0000	0
2022/11/29	2050	01/02/2024			Bond Future	116.8980	116.8980	117.0041	117.0041	0.091	0.0000	0.0000	0
2022/11/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	AL37	02/02/2023			Index Future	855.3130	855.3130	855.9320	855.9320	0.072	0.0000	0.0000	0
2022/11/29	AL37	04/05/2023			Index Future	871.5620	871.5620	872.7580	872.7580	0.137	0.0000	0.0000	0
2022/11/29	AL37	03/08/2023			Index Future	888.8400	888.8400	890.3220	890.3220	0.167	0.0000	0.0000	0
2022/11/29	AL37	02/11/2023			Index Future	907.1160	907.1160	908.3090	908.3090	0.132	0.0000	0.0000	0
2022/11/29	AL37	01/02/2024			Index Future	924.5140	924.5140	925.8500	925.8500	0.145	0.0000	0.0000	0
2022/11/29	AL7T	02/02/2023			Index Future	984.5830	984.5830	986.7200	986.7200	0.217	0.0000	0.0000	0
2022/11/29	AL7T	04/05/2023			Index Future	1,003.2880	1,003.2880	1,006.1180	1,006.1180	0.282	0.0000	0.0000	0
2022/11/29	AL7T	03/08/2023			Index Future	1,023.1770	1,023.1770	1,026.3660	1,026.3660	0.312	0.0000	0.0000	0
2022/11/29	AL7T	02/11/2023			Index Future	1,044.2150	1,044.2150	1,047.1000	1,047.1000	0.276	0.0000	0.0000	0
2022/11/29	AL7T	01/02/2024			Index Future	1,064.2420	1,064.2420	1,067.3220	1,067.3220	0.289	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
2022/11/29	ALBI	02/02/2023			Index Future	864.0790	864.0790	865.8170	865.8170	0.201	0.0000	0.0000	107
2022/11/29	ALBI	04/05/2023			Index Future	880.4950	880.4950	882.8380	882.8380	0.266	0.0000	0.0000	0
2022/11/29	ALBI	03/08/2023			Index Future	897.9500	897.9500	900.6050	900.6050	0.296	0.0000	0.0000	0
2022/11/29	ALBI	02/11/2023			Index Future	916.4130	916.4130	918.7990	918.7990	0.260	0.0000	0.0000	0
2022/11/29	ALBI	01/02/2024			Index Future	933.9890	933.9890	936.5420	936.5420	0.273	0.0000	0.0000	0
2022/11/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/11/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/11/29	ES33	02/02/2023			Bond Future	12.2733	75.0981	12.2420	75.2447	(0.255)	0.0000	0.0000	350
2022/11/29	ES33	04/05/2023			Bond Future	12.4450	72.7508	12.4017	72.9490	(0.348)	0.0000	0.0000	0
2022/11/29	ES33	03/08/2023			Bond Future	12.6104	74.2115	12.5604	74.4352	(0.396)	0.0000	0.0000	0
2022/11/29	ES33	02/11/2023			Bond Future	12.7755	71.9610	12.7298	72.1608	(0.357)	0.0000	0.0000	0
2022/11/29	ES33	01/02/2024			Bond Future	12.9783	73.3521	12.9285	73.5650	(0.384)	0.0000	0.0000	0
2022/11/29	ES42	02/02/2023			Bond Future	12.4841	73.6232	12.4536	73.7904	(0.244)	0.0000	0.0000	4,195
2022/11/29	ES42	04/05/2023			Bond Future	12.6382	70.7780	12.5975	70.9972	(0.322)	0.0000	0.0000	0
2022/11/29	ES42	03/08/2023			Bond Future	12.7826	72.1998	12.7364	72.4440	(0.361)	0.0000	0.0000	0
2022/11/29	ES42	02/11/2023			Bond Future	12.9263	69.4399	12.8836	69.6613	(0.330)	0.0000	0.0000	0
2022/11/29	ES42	01/02/2024			Bond Future	13.0936	70.7806	13.0475	71.0150	(0.352)	0.0000	0.0000	0
2022/11/29	GOVI	02/02/2023	850.82	Call	GOVI	10,280.0000	1.0280	27,580.0000	2.7580	168.288	0	0	0
2022/11/29	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/29	GOVI	02/02/2023	850.83	Call	GOVI	10,180.0000	1.0180	27,480.0000	2.7480	169.941	0	0	0
2022/11/29	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/29	GOVI	02/02/2023			GOVI	851.8480	851.8480	853.5780	853.5780	0.203	0.0000	0.0000	835
2022/11/29	GOVI	02/02/2023	850.84	Call	GOVI	10,080.0000	1.0080	27,380.0000	2.7380	171.627	0	0	0
2022/11/29	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/29	GOVI	04/05/2023	852.86	Call	GOVI	151,710.0000	15.1710	174,980.0000	17.4980	15.338	0	0	0
2022/11/29	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/29	GOVI	04/05/2023	852.87	Call	GOVI	151,610.0000	15.1610	174,880.0000	17.4880	15.349	0	0	0
2022/11/29	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/29	GOVI	04/05/2023			GOVI	868.0310	868.0310	870.3580	870.3580	0.268	0.0000	0.0000	0
2022/11/29	GOVI	04/05/2023	852.88	Call	GOVI	151,510.0000	15.1510	174,780.0000	17.4780	15.359	0	0	0
2022/11/29	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/29	GOVI	03/08/2023	837.21	Call	GOVI	480,290.0000	48.0290	506,630.0000	50.6630	5.484	0	0	0
2022/11/29	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/29	GOVI	03/08/2023	837.22	Call	GOVI	480,190.0000	48.0190	506,530.0000	50.6530	5.485	0	0	0
2022/11/29	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/11/29	GOVI	03/08/2023			GOVI	885.2390	885.2390	887.8730	887.8730	0.298	0.0000	0.0000	0
2022/11/29	GOVI	03/08/2023	837.23	Call	GOVI	480,090.0000	48.0090	506,430.0000	50.6430	5.486	0	0	0
2022/11/29	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/29	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/29	GOVI	02/11/2023	885.82	Call	GOVI	176,210.0000	17.6210	199,900.0000	19.9900	13.444	0	0	0
2022/11/29	GOVI	02/11/2023			GOVI	903.4410	903.4410	905.8100	905.8100	0.262	0.0000	0.0000	0
2022/11/29	GOVI	02/11/2023	885.80	Call	GOVI	176,410.0000	17.6410	200,100.0000	20.0100	13.429	0	0	0
2022/11/29	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/29	GOVI	02/11/2023	885.81	Call	GOVI	176,310.0000	17.6310	200,000.0000	20.0000	13.437	0	0	0
2022/11/29	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/29	GOVI	01/02/2024	880.00	Call	GOVI	407,680.0000	40.7680	433,030.0000	43.3030	6.218	0	0	0
2022/11/29	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/29	GOVI	01/02/2024			GOVI	920.7680	920.7680	923.3030	923.3030	0.275	0.0000	0.0000	0
2022/11/29	GOVI	01/02/2024	879.98	Call	GOVI	407,880.0000	40.7880	433,230.0000	43.3230	6.215	0	0	0
2022/11/29	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/29	GOVI	01/02/2024	879.99	Call	GOVI	407,780.0000	40.7780	433,130.0000	43.3130	6.217	0	0	0
2022/11/29	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/11/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/11/29	IGOV	02/02/2023			Index Future	318.8320	318.8320	318.8210	318.8210	(0.003)	0.0000	0.0000	663
2022/11/29	IGOV	04/05/2023			Index Future	324.9660	324.9660	325.1660	325.1660	0.062	0.0000	0.0000	16
2022/11/29	IGOV	03/08/2023			Index Future	331.4840	331.4840	331.7850	331.7850	0.091	0.0000	0.0000	0
2022/11/29	IGOV	02/11/2023			Index Future	338.3740	338.3740	338.5620	338.5620	0.056	0.0000	0.0000	0
2022/11/29	IGOV	01/02/2024			Index Future	344.9370	344.9370	345.1730	345.1730	0.068	0.0000	0.0000	0
2022/11/29	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/11/29	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/11/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/11/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/11/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/11/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/11/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/11/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/11/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/11/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/11/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/11/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/11/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/11/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/11/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/11/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/11/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/11/29	JBAF	21/12/2022			Jibar Tradeable Future	7.2250	92.7750	7.2250	92.7750	0.000	0.0000	0.0000	68

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
2022/11/29	JBAF	18/01/2023			Jibar Tradeable Future	7.2550	92.7450	7.2550	92.7450	0.000	0.0000	0.0000	0
2022/11/29	JBAF	15/02/2023			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2022/11/29	JBAF	15/03/2023			Jibar Tradeable Future	7.6450	92.3550	7.6450	92.3550	0.000	0.0000	0.0000	0
2022/11/29	JBAF	19/04/2023			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2022/11/29	JBAF	17/05/2023			Jibar Tradeable Future	7.7800	92.2200	7.7800	92.2200	0.000	0.0000	0.0000	0
2022/11/29	JBAF	21/06/2023			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2022/11/29	JBAF	20/09/2023			Jibar Tradeable Future	7.8250	92.1750	7.8250	92.1750	0.000	0.0000	0.0000	75
2022/11/29	JBAF	20/12/2023			Jibar Tradeable Future	7.8150	92.1850	7.8150	92.1850	0.000	0.0000	0.0000	272
2022/11/29	JBAF	20/03/2024			Jibar Tradeable Future	7.7800	92.2200	7.7800	92.2200	0.000	0.0000	0.0000	0
2022/11/29	JBAF	19/06/2024			Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000	0
2022/11/29	JBAF	18/09/2024			Jibar Tradeable Future	7.7350	92.2650	7.7350	92.2650	0.000	0.0000	0.0000	0
2022/11/29	R035	02/02/2023	9.81	Call	Bond Future	101.3900	0.1014	106.1600	0.1062	4.705	0	0	582
2022/11/29	R035	02/02/2023	9.81	Put	Bond Future	9,238.7000	9.2387	9,066.2800	9.0663	(1.866)	0	0	0
2022/11/29	R035	02/02/2023	9.85	Call	Bond Future	113.3700	0.1134	118.7000	0.1187	4.701	0	0	0
2022/11/29	R035	02/02/2023	9.89	Call	Bond Future	126.5200	0.1265	132.4800	0.1325	4.711	0	0	388
2022/11/29	R035	02/02/2023	9.89	Put	Bond Future	8,732.9500	8.7329	8,561.7200	8.5617	(1.961)	0	0	0
2022/11/29	R035	02/02/2023	11.94	Call	Bond Future	4,624.8200	4.6248	4,743.0900	4.7431	2.557	0	0	0
2022/11/29	R035	02/02/2023	13.22	Put	Bond Future	145.4500	0.1454	131.7700	0.1318	(9.405)	0	0	976
2022/11/29	R035	02/02/2023	10.88	Call	Bond Future	1,202.9200	1.2029	1,249.5600	1.2496	3.877	0	0	0
2022/11/29	R035	02/02/2023	10.88	Put	Bond Future	3,575.1200	3.5751	3,444.5700	3.4446	(3.652)	0	0	0
2022/11/29	R035	02/02/2023	10.66	Call	Bond Future	795.2000	0.7952	828.3400	0.8283	4.168	0	0	0
2022/11/29	R035	02/02/2023	10.66	Put	Bond Future	4,500.8400	4.5008	4,356.7900	4.3568	(3.201)	0	0	582
2022/11/29	R035	02/02/2023	10.30	Put	Bond Future	6,305.9700	6.3060	6,145.0700	6.1451	(2.552)	0	0	0
2022/11/29	R035	02/02/2023	10.60	Call	Bond Future	704.0600	0.7041	733.9200	0.7339	4.241	0	0	0
2022/11/29	R035	02/02/2023	10.60	Put	Bond Future	4,778.3800	4.7784	4,631.0500	4.6311	(3.083)	0	0	0
2022/11/29	R035	02/02/2023	10.64	Put	Bond Future	4,592.2700	4.5923	4,447.1000	4.4471	(3.161)	0	0	0
2022/11/29	R035	02/02/2023			Bond Future	11.2835	88.2467	11.2528	88.4239	(0.272)	0.0000	0.0000	167,681
2022/11/29	R035	02/02/2023	9.85	Put	Bond Future	8,984.7200	8.9847	8,812.8600	8.8129	(1.913)	0	0	0
2022/11/29	R035	02/02/2023	11.94	Put	Bond Future	957.7800	0.9578	898.8600	0.8989	(6.152)	0	0	0
2022/11/29	R035	02/02/2023	11.98	Call	Bond Future	4,789.3800	4.7894	4,909.9000	4.9099	2.516	0	0	0
2022/11/29	R035	02/02/2023	11.98	Put	Bond Future	906.3500	0.9064	849.6800	0.8497	(6.253)	0	0	388
2022/11/29	R035	02/02/2023	13.22	Call	Bond Future	10,330.3600	10.3304	10,493.8700	10.4939	1.583	0	0	0
2022/11/29	R035	02/02/2023	11.05	Call	Bond Future	1,597.4900	1.5975	1,655.7100	1.6557	3.644	0	0	976
2022/11/29	R035	02/02/2023	11.05	Put	Bond Future	2,958.7700	2.9588	2,839.8000	2.8398	(4.021)	0	0	0
2022/11/29	R035	02/02/2023	11.06	Call	Bond Future	1,622.8600	1.6229	1,681.7800	1.6818	3.631	0	0	0
2022/11/29	R035	02/02/2023	11.06	Put	Bond Future	2,925.1900	2.9252	2,806.9200	2.8069	(4.043)	0	0	582
2022/11/29	R035	02/02/2023	10.86	Call	Bond Future	1,160.9500	1.1609	1,206.2800	1.2063	3.905	0	0	0
2022/11/29	R035	02/02/2023	10.86	Put	Bond Future	3,653.1900	3.6532	3,521.3300	3.5213	(3.609)	0	0	0
2022/11/29	R035	02/02/2023	10.87	Call	Bond Future	1,181.8200	1.1818	1,227.8100	1.2278	3.891	0	0	0
2022/11/29	R035	02/02/2023	10.87	Put	Bond Future	3,614.0100	3.6140	3,482.8100	3.4828	(3.630)	0	0	0
2022/11/29	R035	02/02/2023	10.30	Call	Bond Future	355.3000	0.3553	371.5900	0.3716	4.585	0	0	976
2022/11/29	R035	02/02/2023	10.64	Call	Bond Future	763.9800	0.7640	796.0000	0.7960	4.191	0	0	388
2022/11/29	R035	04/05/2023	11.22	Put	Bond Future	4,100.5600	4.1006	3,964.9900	3.9650	(3.306)	0	0	0
2022/11/29	R035	04/05/2023	12.46	Call	Bond Future	7,226.8400	7.2268	7,394.6300	7.3946	2.322	0	0	0
2022/11/29	R035	04/05/2023	12.46	Put	Bond Future	1,591.5300	1.5915	1,521.7400	1.5217	(4.385)	0	0	388
2022/11/29	R035	04/05/2023	13.18	Call	Bond Future	10,095.5600	10.0956	10,288.6300	10.2886	1.912	0	0	0
2022/11/29	R035	04/05/2023	13.18	Put	Bond Future	899.1200	0.8991	854.6100	0.8546	(4.950)	0	0	491

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
2022/11/29	R035	04/05/2023	11.17	Call	Bond Future	2,870.3900	2.8704	2,969.3400	2.9693	3.447	0	0	491
2022/11/29	R035	04/05/2023	11.20	Call	Bond Future	2,951.4000	2.9514	3,052.1900	3.0522	3.415	0	0	0
2022/11/29	R035	04/05/2023	11.21	Call	Bond Future	2,978.6500	2.9787	3,080.0600	3.0801	3.405	0	0	0
2022/11/29	R035	04/05/2023	10.60	Call	Bond Future	1,580.2500	1.5803	1,645.0100	1.6450	4.098	0	0	388
2022/11/29	R035	04/05/2023	10.60	Put	Bond Future	6,350.6800	6.3507	6,177.8600	6.1779	(2.721)	0	0	0
2022/11/29	R035	04/05/2023			Bond Future	11.4120	85.4227	11.3700	85.6602	(0.368)	0.0000	0.0000	0
2022/11/29	R035	04/05/2023	11.22	Call	Bond Future	3,006.0400	3.0060	3,108.0500	3.1081	3.394	0	0	0
2022/11/29	R035	04/05/2023	11.17	Put	Bond Future	4,253.3000	4.2533	4,114.6700	4.1147	(3.259)	0	0	0
2022/11/29	R035	04/05/2023	11.20	Put	Bond Future	4,161.1100	4.1611	4,024.3200	4.0243	(3.287)	0	0	0
2022/11/29	R035	04/05/2023	11.21	Put	Bond Future	4,130.7400	4.1307	3,994.5700	3.9946	(3.297)	0	0	0
2022/11/29	R035	04/05/2023	9.85	Call	Bond Future	630.7400	0.6307	661.0800	0.6611	4.810	0	0	388
2022/11/29	R035	04/05/2023	9.85	Put	Bond Future	10,152.5900	10.1526	9,945.3500	9.9453	(2.041)	0	0	0
2022/11/29	R035	04/05/2023	10.42	Call	Bond Future	1,280.8600	1.2809	1,335.8700	1.3359	4.295	0	0	491
2022/11/29	R035	04/05/2023	10.42	Put	Bond Future	7,160.3000	7.1603	6,977.7300	6.9777	(2.550)	0	0	0
2022/11/29	R035	03/08/2023	12.00	Call	Bond Future	5,779.7200	5.7797	5,936.9000	5.9369	2.720	0	0	0
2022/11/29	R035	03/08/2023	12.00	Put	Bond Future	3,257.0100	3.2570	3,146.6400	3.1466	(3.389)	0	0	0
2022/11/29	R035	03/08/2023			Bond Future	11.5344	87.1178	11.4862	87.3853	(0.418)	0.0000	0.0000	0
2022/11/29	R035	03/08/2023	11.98	Call	Bond Future	5,713.3500	5.7134	5,869.5500	5.8696	2.734	0	0	0
2022/11/29	R035	03/08/2023	11.98	Put	Bond Future	3,296.7500	3.2968	3,185.4000	3.1854	(3.378)	0	0	0
2022/11/29	R035	03/08/2023	11.99	Call	Bond Future	5,746.5000	5.7465	5,903.2000	5.9032	2.727	0	0	0
2022/11/29	R035	03/08/2023	11.99	Put	Bond Future	3,276.8200	3.2768	3,165.9700	3.1660	(3.383)	0	0	0
2022/11/29	R035	02/11/2023	11.41	Call	Bond Future	3,800.7000	3.8007	3,909.7000	3.9097	2.868	0	0	0
2022/11/29	R035	02/11/2023	11.41	Put	Bond Future	5,147.1100	5.1471	5,016.5500	5.0165	(2.537)	0	0	0
2022/11/29	R035	02/11/2023	11.42	Call	Bond Future	3,827.0000	3.8270	3,936.4800	3.9365	2.861	0	0	0
2022/11/29	R035	02/11/2023	11.42	Put	Bond Future	5,117.9000	5.1179	4,987.8200	4.9878	(2.542)	0	0	0
2022/11/29	R035	02/11/2023			Bond Future	11.6552	84.4067	11.6111	84.6462	(0.378)	0.0000	0.0000	0
2022/11/29	R035	02/11/2023	11.43	Call	Bond Future	3,853.3900	3.8534	3,963.3400	3.9633	2.853	0	0	0
2022/11/29	R035	02/11/2023	11.43	Put	Bond Future	5,088.8200	5.0888	4,959.2100	4.9592	(2.547)	0	0	0
2022/11/29	R035	01/02/2024	12.18	Put	Bond Future	4,038.5100	4.0385	3,929.4600	3.9295	(2.700)	0	0	0
2022/11/29	R035	01/02/2024	12.19	Call	Bond Future	6,003.0500	6.0030	6,149.3200	6.1493	2.437	0	0	0
2022/11/29	R035	01/02/2024	12.19	Put	Bond Future	4,018.2200	4.0182	3,909.5800	3.9096	(2.704)	0	0	0
2022/11/29	R035	01/02/2024			Bond Future	11.8094	86.0207	11.7615	86.2756	(0.406)	0.0000	0.0000	0
2022/11/29	R035	01/02/2024	12.18	Call	Bond Future	5,972.0500	5.9721	6,117.9100	6.1179	2.442	0	0	0
2022/11/29	R035	01/02/2024	12.20	Call	Bond Future	6,034.1100	6.0341	6,180.7800	6.1808	2.431	0	0	0
2022/11/29	R035	01/02/2024	12.20	Put	Bond Future	3,998.0500	3.9981	3,889.8100	3.8898	(2.707)	0	0	0
2022/11/29	R186	02/02/2023	8.32	Call	Bond Future	417.3200	0.4173	433.1100	0.4331	3.784	0	0	0
2022/11/29	R186	02/02/2023	8.32	Put	Bond Future	2,010.4600	2.0105	1,945.5100	1.9455	(3.231)	0	0	0
2022/11/29	R186	02/02/2023	8.33	Call	Bond Future	427.2400	0.4272	443.3400	0.4433	3.768	0	0	0
2022/11/29	R186	02/02/2023	8.33	Put	Bond Future	1,986.4400	1.9864	1,921.8000	1.9218	(3.254)	0	0	0
2022/11/29	R186	02/02/2023			Bond Future	8.7937	106.8568	8.7695	106.9376	(0.275)	0.0000	0.0000	72,495
2022/11/29	R186	02/02/2023	8.34	Call	Bond Future	437.1600	0.4372	453.5800	0.4536	3.756	0	0	0
2022/11/29	R186	02/02/2023	8.34	Put	Bond Future	1,962.4300	1.9624	1,898.1100	1.8981	(3.278)	0	0	0
2022/11/29	R186	04/05/2023	8.83	Put	Bond Future	1,671.8200	1.6718	1,589.5200	1.5895	(4.923)	0	0	0
2022/11/29	R186	04/05/2023	8.84	Call	Bond Future	1,509.7300	1.5097	1,581.5200	1.5815	4.755	0	0	0
2022/11/29	R186	04/05/2023			Bond Future	8.8869	108.8883	8.8379	109.0419	(0.551)	0.0000	0.0000	12,188
2022/11/29	R186	04/05/2023	8.82	Call	Bond Future	1,477.3700	1.4774	1,548.1900	1.5482	4.794	0	0	0
2022/11/29	R186	04/05/2023	8.82	Put	Bond Future	1,687.2100	1.6872	1,604.4300	1.6044	(4.906)	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
2022/11/29	R186	04/05/2023	8.83	Call	Bond Future	1,493.3700	1.4934	1,564.6700	1.5647	4.774	0	0	0
2022/11/29	R186	04/05/2023	8.84	Put	Bond Future	1,656.8100	1.6568	1,575.0000	1.5750	(4.938)	0	0	0
2022/11/29	R186	03/08/2023	9.73	Put	Bond Future	1,072.2500	1.0722	1,009.9300	1.0099	(5.812)	0	0	0
2022/11/29	R186	03/08/2023	9.74	Call	Bond Future	3,316.8100	3.3168	3,442.7400	3.4427	3.797	0	0	0
2022/11/29	R186	03/08/2023	9.74	Put	Bond Future	1,064.5300	1.0645	1,002.5800	1.0026	(5.819)	0	0	0
2022/11/29	R186	03/08/2023			Bond Future	8.9617	105.7443	8.8978	105.9322	(0.714)	0.0000	0.0000	0
2022/11/29	R186	03/08/2023	9.73	Call	Bond Future	3,295.9800	3.2960	3,421.5400	3.4215	3.809	0	0	0
2022/11/29	R186	03/08/2023	9.75	Call	Bond Future	3,337.6900	3.3377	3,463.9700	3.4640	3.783	0	0	0
2022/11/29	R186	03/08/2023	9.75	Put	Bond Future	1,056.8700	1.0569	995.2700	0.9953	(5.829)	0	0	0
2022/11/29	R186	02/11/2023	9.40	Call	Bond Future	2,592.8400	2.5928	2,679.5300	2.6795	3.343	0	0	0
2022/11/29	R186	02/11/2023	9.40	Put	Bond Future	1,552.8000	1.5528	1,489.1100	1.4891	(4.102)	0	0	0
2022/11/29	R186	02/11/2023	9.15	Call	Bond Future	2,169.3200	2.1693	2,248.2300	2.2482	3.638	0	0	1,715
2022/11/29	R186	02/11/2023			Bond Future	9.0175	107.9218	8.9626	108.0722	(0.609)	0.0000	0.0000	0
2022/11/29	R186	02/11/2023	10.42	Call	Bond Future	4,583.4200	4.5834	4,695.4200	4.6954	2.444	0	0	0
2022/11/29	R186	02/11/2023	10.42	Put	Bond Future	833.3900	0.8334	795.0100	0.7950	(4.605)	0	0	1,715
2022/11/29	R186	02/11/2023	9.15	Put	Bond Future	1,807.5200	1.8075	1,736.0500	1.7360	(3.954)	0	0	0
2022/11/29	R186	02/11/2023	9.38	Call	Bond Future	2,557.5900	2.5576	2,643.6900	2.6437	3.366	0	0	0
2022/11/29	R186	02/11/2023	9.38	Put	Bond Future	1,571.6000	1.5716	1,507.3200	1.5073	(4.090)	0	0	0
2022/11/29	R186	02/11/2023	9.39	Call	Bond Future	2,575.4000	2.5754	2,661.7900	2.6618	3.354	0	0	0
2022/11/29	R186	02/11/2023	9.39	Put	Bond Future	1,562.3800	1.5624	1,498.3900	1.4984	(4.096)	0	0	0
2022/11/29	R186	01/02/2024	9.51	Call	Bond Future	2,646.1700	2.6462	2,741.0600	2.7411	3.586	0	0	0
2022/11/29	R186	01/02/2024	9.52	Put	Bond Future	1,716.8000	1.7168	1,645.2500	1.6453	(4.168)	0	0	0
2022/11/29	R186	01/02/2024	9.50	Call	Bond Future	2,630.0200	2.6300	2,724.6100	2.7246	3.597	0	0	0
2022/11/29	R186	01/02/2024			Bond Future	9.1442	104.6834	9.0784	104.8502	(0.720)	0.0000	0.0000	0
2022/11/29	R186	01/02/2024	9.51	Put	Bond Future	1,725.6300	1.7256	1,653.7900	1.6538	(4.163)	0	0	0
2022/11/29	R186	01/02/2024	9.52	Call	Bond Future	2,662.3600	2.6624	2,757.5400	2.7575	3.575	0	0	0
2022/11/29	R186	01/02/2024	9.50	Put	Bond Future	1,734.5100	1.7345	1,662.3700	1.6624	(4.159)	0	0	0
2022/11/29	R197	02/02/2023			Bond Future	329.5526	329.5526	329.6023	329.6023	0.015	0.0000	0.0000	977
2022/11/29	R197	04/05/2023			Bond Future	335.8961	335.8961	336.1660	336.1660	0.080	0.0000	0.0000	0
2022/11/29	R197	03/08/2023			Bond Future	333.5700	333.5700	333.9421	333.9421	0.112	0.0000	0.0000	0
2022/11/29	R197	02/11/2023			Bond Future	340.5086	340.5086	340.7628	340.7628	0.075	0.0000	0.0000	0
2022/11/29	R202	02/02/2023			Bond Future	245.4885	245.4885	245.5319	245.5319	0.018	0.0000	0.0000	5,970
2022/11/29	R202	04/05/2023			Bond Future	250.2138	250.2138	250.4214	250.4214	0.083	0.0000	0.0000	0
2022/11/29	R202	03/08/2023			Bond Future	250.4189	250.4189	250.7036	250.7036	0.114	0.0000	0.0000	0
2022/11/29	R202	02/11/2023			Bond Future	255.6272	255.6272	255.8241	255.8241	0.077	0.0000	0.0000	0
2022/11/29	R202	01/02/2024			Bond Future	255.6361	255.6361	255.8678	255.8678	0.091	0.0000	0.0000	0
2022/11/29	R209	02/02/2023	10.78	Call	Bond Future	870.3200	0.8703	904.3900	0.9044	3.915	0	0	0
2022/11/29	R209	02/02/2023	10.79	Call	Bond Future	886.9200	0.8869	921.5200	0.9215	3.901	0	0	0
2022/11/29	R209	02/02/2023	10.80	Put	Bond Future	3,445.8800	3.4459	3,329.0600	3.3291	(3.390)	0	0	0
2022/11/29	R209	02/02/2023			Bond Future	11.2894	68.1166	11.2594	68.2686	(0.266)	0.0000	0.0000	25,765
2022/11/29	R209	02/02/2023	10.78	Put	Bond Future	3,519.3800	3.5194	3,401.4900	3.4015	(3.350)	0	0	0
2022/11/29	R209	02/02/2023	10.79	Put	Bond Future	3,482.5500	3.4825	3,365.1900	3.3652	(3.370)	0	0	0
2022/11/29	R209	02/02/2023	10.80	Call	Bond Future	903.6100	0.9036	938.7500	0.9388	3.889	0	0	0
2022/11/29	R209	04/05/2023	11.10	Call	Bond Future	2,371.3900	2.3714	2,451.1900	2.4512	3.365	0	0	0
2022/11/29	R209	04/05/2023	11.10	Put	Bond Future	3,920.8800	3.9209	3,801.1100	3.8011	(3.055)	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
2022/11/29	R209	04/05/2023	10.00	Call	Bond Future	680.1300	0.6801	710.3600	0.7104	4.445	0	0	1,000
2022/11/29	R209	04/05/2023	10.00	Put	Bond Future	8,229.5800	8.2296	8,060.2400	8.0602	(2.058)	0	0	0
2022/11/29	R209	04/05/2023	11.09	Call	Bond Future	2,348.5700	2.3486	2,427.8600	2.4279	3.376	0	0	0
2022/11/29	R209	04/05/2023	11.09	Put	Bond Future	3,949.4900	3.9495	3,829.2100	3.8292	(3.045)	0	0	0
2022/11/29	R209	04/05/2023			Bond Future	11.4064	66.2606	11.3664	66.4601	(0.351)	0.0000	0.0000	2,510
2022/11/29	R209	04/05/2023	11.11	Call	Bond Future	2,394.3100	2.3943	2,474.6300	2.4746	3.355	0	0	0
2022/11/29	R209	04/05/2023	11.11	Put	Bond Future	3,892.4400	3.8924	3,773.1900	3.7732	(3.064)	0	0	0
2022/11/29	R209	04/05/2023	12.50	Call	Bond Future	6,476.8500	6.4768	6,619.5800	6.6196	2.204	0	0	0
2022/11/29	R209	04/05/2023	12.50	Put	Bond Future	1,338.4500	1.3384	1,281.6100	1.2816	(4.247)	0	0	8,500
2022/11/29	R209	04/05/2023	11.00	Call	Bond Future	2,149.1000	2.1491	2,223.7200	2.2237	3.472	0	0	0
2022/11/29	R209	04/05/2023	11.00	Put	Bond Future	4,215.3000	4.2153	4,090.3500	4.0904	(2.964)	0	0	6,250
2022/11/29	R209	03/08/2023	11.93	Call	Bond Future	4,929.6300	4.9296	5,058.9500	5.0589	2.623	0	0	0
2022/11/29	R209	03/08/2023	11.94	Call	Bond Future	4,958.3700	4.9584	5,088.1100	5.0881	2.617	0	0	0
2022/11/29	R209	03/08/2023	11.95	Put	Bond Future	2,907.3900	2.9074	2,814.5200	2.8145	(3.194)	0	0	0
2022/11/29	R209	03/08/2023			Bond Future	11.5156	67.5756	11.4702	67.7986	(0.395)	0.0000	0.0000	0
2022/11/29	R209	03/08/2023	11.93	Put	Bond Future	2,943.3700	2.9434	2,849.6600	2.8497	(3.184)	0	0	0
2022/11/29	R209	03/08/2023	11.94	Put	Bond Future	2,925.2200	2.9252	2,831.9300	2.8319	(3.189)	0	0	0
2022/11/29	R209	03/08/2023	11.95	Call	Bond Future	4,987.3700	4.9874	5,117.5300	5.1175	2.610	0	0	0
2022/11/29	R209	02/11/2023	11.33	Call	Bond Future	3,249.8300	3.2498	3,340.1100	3.3401	2.778	0	0	0
2022/11/29	R209	02/11/2023	11.33	Put	Bond Future	4,669.9900	4.6700	4,558.5500	4.5586	(2.386)	0	0	0
2022/11/29	R209	02/11/2023	11.34	Call	Bond Future	3,272.9500	3.2730	3,363.6400	3.3636	2.771	0	0	0
2022/11/29	R209	02/11/2023	11.34	Put	Bond Future	4,643.4400	4.6434	4,532.4100	4.5324	(2.391)	0	0	0
2022/11/29	R209	02/11/2023			Bond Future	11.6201	65.8152	11.5783	66.0170	(0.359)	0.0000	0.0000	0
2022/11/29	R209	02/11/2023	11.35	Call	Bond Future	3,295.8900	3.2959	3,386.9900	3.3870	2.764	0	0	0
2022/11/29	R209	02/11/2023	11.35	Put	Bond Future	4,616.7600	4.6168	4,506.1400	4.5061	(2.396)	0	0	0
2022/11/29	R209	01/02/2024	12.13	Put	Bond Future	3,528.7000	3.5287	3,438.1600	3.4382	(2.566)	0	0	0
2022/11/29	R209	01/02/2024	12.14	Call	Bond Future	5,326.9400	5.3269	5,450.8000	5.4508	2.325	0	0	0
2022/11/29	R209	01/02/2024	12.14	Put	Bond Future	3,510.7700	3.5108	3,420.5800	3.4206	(2.569)	0	0	0
2022/11/29	R209	01/02/2024			Bond Future	11.7492	67.0736	11.7041	67.2876	(0.384)	0.0000	0.0000	0
2022/11/29	R209	01/02/2024	12.12	Call	Bond Future	5,271.9600	5.2720	5,395.1300	5.3951	2.336	0	0	0
2022/11/29	R209	01/02/2024	12.12	Put	Bond Future	3,547.0100	3.5470	3,456.1300	3.4561	(2.562)	0	0	0
2022/11/29	R209	01/02/2024	12.13	Call	Bond Future	5,299.2900	5.2993	5,422.8000	5.4228	2.331	0	0	0
2022/11/29	R210	02/02/2023			Bond Future	223.4255	223.4255	223.4599	223.4599	0.015	0.0000	0.0000	372
2022/11/29	R210	04/05/2023			Bond Future	224.6452	224.6452	224.8281	224.8281	0.081	0.0000	0.0000	0
2022/11/29	R210	03/08/2023			Bond Future	229.1533	229.1533	229.4066	229.4066	0.111	0.0000	0.0000	0
2022/11/29	R210	02/11/2023			Bond Future	230.7552	230.7552	230.9281	230.9281	0.075	0.0000	0.0000	0
2022/11/29	R210	01/02/2024			Bond Future	235.2256	235.2256	235.4321	235.4321	0.088	0.0000	0.0000	0
2022/11/29	R213	02/02/2023	10.01	Call	Bond Future	389.8300	0.3898	424.7000	0.4247	8.945	0	0	0
2022/11/29	R213	02/02/2023	10.43	Put	Bond Future	2,428.6500	2.4287	2,282.5700	2.2826	(6.015)	0	0	0
2022/11/29	R213	02/02/2023	12.20	Call	Bond Future	6,584.6600	6.5847	6,776.7400	6.7767	2.917	0	0	0
2022/11/29	R213	02/02/2023	12.20	Put	Bond Future	212.1400	0.2121	187.8500	0.1879	(11.450)	0	0	912
2022/11/29	R213	02/02/2023	10.22	Put	Bond Future	3,081.9200	3.0819	2,916.8600	2.9169	(5.356)	0	0	0
2022/11/29	R213	02/02/2023	10.23	Call	Bond Future	652.5100	0.6525	704.6700	0.7047	7.994	0	0	0
2022/11/29	R213	02/02/2023	10.35	Call	Bond Future	839.9200	0.8399	902.7700	0.9028	7.483	0	0	0
2022/11/29	R213	02/02/2023	10.35	Put	Bond Future	2,664.4500	2.6644	2,510.9300	2.5109	(5.762)	0	0	476
2022/11/29	R213	02/02/2023			Bond Future	10.7407	83.2468	10.6938	83.4631	(0.437)	0.0000	0.0000	39,597

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
2022/11/29	R213	02/02/2023	9.16	Call	Bond Future	32.2200	0.0322	35.9800	0.0360	11.670	0	0	476
2022/11/29	R213	02/02/2023	9.16	Put	Bond Future	7,748.9000	7.7489	7,536.2900	7.5363	(2.744)	0	0	0
2022/11/29	R213	02/02/2023	10.01	Put	Bond Future	3,845.3500	3.8454	3,663.8500	3.6638	(4.720)	0	0	476
2022/11/29	R213	02/02/2023	10.21	Call	Bond Future	624.7500	0.6248	675.2100	0.6752	8.077	0	0	0
2022/11/29	R213	02/02/2023	10.21	Put	Bond Future	3,115.9300	3.1159	2,950.0200	2.9500	(5.325)	0	0	0
2022/11/29	R213	02/02/2023	10.43	Call	Bond Future	982.0000	0.9820	1,052.2900	1.0523	7.158	0	0	912
2022/11/29	R213	02/02/2023	10.22	Call	Bond Future	638.5900	0.6386	689.9000	0.6899	8.035	0	0	0
2022/11/29	R213	02/02/2023	10.23	Put	Bond Future	3,048.0300	3.0480	2,883.8200	2.8838	(5.387)	0	0	0
2022/11/29	R213	04/05/2023	10.75	Call	Bond Future	2,447.0200	2.4470	2,573.6800	2.5737	5.176	0	0	0
2022/11/29	R213	04/05/2023	10.75	Put	Bond Future	2,992.8800	2.9929	2,844.9200	2.8449	(4.944)	0	0	0
2022/11/29	R213	04/05/2023			Bond Future	10.8711	81.2786	10.8101	81.5533	(0.562)	0.0000	0.0000	0
2022/11/29	R213	04/05/2023	10.74	Call	Bond Future	2,425.1500	2.4251	2,551.0700	2.5511	5.192	0	0	0
2022/11/29	R213	04/05/2023	10.74	Put	Bond Future	3,016.3000	3.0163	2,867.6000	2.8676	(4.930)	0	0	0
2022/11/29	R213	04/05/2023	10.73	Call	Bond Future	2,403.1700	2.4032	2,528.3700	2.5284	5.210	0	0	0
2022/11/29	R213	04/05/2023	10.73	Put	Bond Future	3,039.6300	3.0396	2,890.2100	2.8902	(4.916)	0	0	0
2022/11/29	R213	03/08/2023	11.62	Put	Bond Future	2,189.7900	2.1898	2,077.1500	2.0772	(5.144)	0	0	0
2022/11/29	R213	03/08/2023	11.63	Call	Bond Future	4,894.0100	4.8940	5,086.0800	5.0861	3.925	0	0	0
2022/11/29	R213	03/08/2023			Bond Future	10.9947	82.8913	10.9254	83.1955	(0.631)	0.0000	0.0000	0
2022/11/29	R213	03/08/2023	11.62	Call	Bond Future	4,865.8600	4.8659	5,057.3800	5.0574	3.936	0	0	0
2022/11/29	R213	03/08/2023	11.63	Put	Bond Future	2,176.0800	2.1761	2,063.9900	2.0640	(5.151)	0	0	0
2022/11/29	R213	03/08/2023	11.61	Call	Bond Future	4,838.0000	4.8380	5,028.9700	5.0290	3.947	0	0	0
2022/11/29	R213	03/08/2023	11.61	Put	Bond Future	2,203.8300	2.2038	2,090.6400	2.0906	(5.136)	0	0	0
2022/11/29	R213	02/11/2023	11.13	Call	Bond Future	3,308.9100	3.3089	3,451.6600	3.4517	4.314	0	0	0
2022/11/29	R213	02/11/2023	11.13	Put	Bond Future	3,257.2000	3.2572	3,121.1800	3.1212	(4.176)	0	0	0
2022/11/29	R213	02/11/2023			Bond Future	11.1179	81.0446	11.0526	81.3234	(0.587)	0.0000	0.0000	0
2022/11/29	R213	02/11/2023	11.12	Call	Bond Future	3,285.9200	3.2859	3,428.1000	3.4281	4.327	0	0	0
2022/11/29	R213	02/11/2023	11.12	Put	Bond Future	3,276.8000	3.2768	3,140.2100	3.1402	(4.168)	0	0	0
2022/11/29	R213	02/11/2023	11.11	Call	Bond Future	3,263.0100	3.2630	3,404.6200	3.4046	4.340	0	0	0
2022/11/29	R213	02/11/2023	11.11	Put	Bond Future	3,296.5100	3.2965	3,159.3500	3.1594	(4.161)	0	0	0
2022/11/29	R213	01/02/2024	11.71	Call	Bond Future	4,649.2800	4.6493	4,822.5500	4.8225	3.727	0	0	0
2022/11/29	R213	01/02/2024	11.71	Put	Bond Future	2,905.5300	2.9055	2,784.2200	2.7842	(4.175)	0	0	0
2022/11/29	R213	01/02/2024	11.70	Call	Bond Future	4,623.9800	4.6240	4,796.7700	4.7968	3.737	0	0	0
2022/11/29	R213	01/02/2024	11.70	Put	Bond Future	2,920.4600	2.9205	2,798.6700	2.7987	(4.170)	0	0	0
2022/11/29	R213	01/02/2024			Bond Future	11.2824	82.5951	11.2113	82.8897	(0.630)	0.0000	0.0000	0
2022/11/29	R213	01/02/2024	11.72	Call	Bond Future	4,674.2700	4.6743	4,848.0300	4.8480	3.717	0	0	0
2022/11/29	R213	01/02/2024	11.72	Put	Bond Future	2,890.3200	2.8903	2,769.5000	2.7695	(4.180)	0	0	0
2022/11/29	R214	02/02/2023	11.07	Call	Bond Future	1,254.8500	1.2548	1,300.9700	1.3010	3.675	0	0	0
2022/11/29	R214	02/02/2023	11.07	Put	Bond Future	3,023.8300	3.0238	2,911.6900	2.9117	(3.709)	0	0	0
2022/11/29	R214	02/02/2023	11.08	Call	Bond Future	1,276.2600	1.2763	1,323.0000	1.3230	3.662	0	0	0
2022/11/29	R214	02/02/2023	11.08	Put	Bond Future	2,989.7200	2.9897	2,878.2000	2.8782	(3.730)	0	0	0
2022/11/29	R214	02/02/2023	11.10	Call	Bond Future	1,319.5000	1.3195	1,367.4900	1.3675	3.637	0	0	0
2022/11/29	R214	02/02/2023			Bond Future	11.3953	65.7112	11.3656	65.8694	(0.260)	0.0000	0.0000	71,030
2022/11/29	R214	02/02/2023	10.30	Call	Bond Future	249.4800	0.2495	260.4600	0.2605	4.401	0	0	3,550
2022/11/29	R214	02/02/2023	10.30	Put	Bond Future	6,525.2500	6.5252	6,377.9700	6.3780	(2.257)	0	0	0
2022/11/29	R214	02/02/2023	11.00	Call	Bond Future	1,111.4800	1.1115	1,153.3500	1.1533	3.767	0	0	3,550
2022/11/29	R214	02/02/2023	11.00	Put	Bond Future	3,271.2300	3.2712	3,154.8400	3.1548	(3.558)	0	0	0
2022/11/29	R214	02/02/2023	11.80	Call	Bond Future	3,320.1600	3.3202	3,412.2900	3.4123	2.775	0	0	0

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2022/11/29	R214	02/02/2023	11.80	Put	Bond Future	1,222.7000	1.2227	1,156.5700	1.1566	(5.409)	0	0	0
2022/11/29	R214	02/02/2023	11.09	Call	Bond Future	1,297.7800	1.2978	1,345.1400	1.3451	3.649	0	0	0
2022/11/29	R214	02/02/2023	11.09	Put	Bond Future	2,955.7800	2.9558	2,844.8800	2.8449	(3.752)	0	0	0
2022/11/29	R214	02/02/2023	11.10	Put	Bond Future	2,922.1200	2.9221	2,811.8500	2.8119	(3.774)	0	0	0
2022/11/29	R214	04/05/2023	11.36	Call	Bond Future	2,958.2500	2.9582	3,048.5500	3.0486	3.052	0	0	0
2022/11/29	R214	04/05/2023	11.36	Put	Bond Future	3,707.7100	3.7077	3,594.2200	3.5942	(3.061)	0	0	0
2022/11/29	R214	04/05/2023	11.37	Call	Bond Future	2,984.3900	2.9844	3,075.2100	3.0752	3.043	0	0	0
2022/11/29	R214	04/05/2023	11.37	Put	Bond Future	3,680.4600	3.6805	3,567.4900	3.5675	(3.069)	0	0	0
2022/11/29	R214	04/05/2023			Bond Future	11.5016	63.9634	11.4628	63.8672	(0.337)	0.0000	0.0000	0
2022/11/29	R214	04/05/2023	11.38	Call	Bond Future	3,010.6300	3.0106	3,101.9700	3.1020	3.034	0	0	0
2022/11/29	R214	04/05/2023	11.38	Put	Bond Future	3,653.3800	3.6534	3,540.9300	3.5409	(3.078)	0	0	0
2022/11/29	R214	03/08/2023	12.14	Call	Bond Future	5,542.1600	5.5422	5,679.0700	5.6791	2.470	0	0	0
2022/11/29	R214	03/08/2023	12.14	Put	Bond Future	2,853.7100	2.8537	2,763.9700	2.7640	(3.145)	0	0	0
2022/11/29	R214	03/08/2023	12.15	Call	Bond Future	5,572.6600	5.5727	5,709.9800	5.7100	2.464	0	0	0
2022/11/29	R214	03/08/2023	12.15	Put	Bond Future	2,835.9800	2.8360	2,746.6500	2.7467	(3.150)	0	0	0
2022/11/29	R214	03/08/2023			Bond Future	11.6018	64.9267	11.5581	65.1533	(0.377)	0.0000	0.0000	0
2022/11/29	R214	03/08/2023	12.16	Call	Bond Future	5,603.3900	5.6034	5,741.1200	5.7411	2.458	0	0	0
2022/11/29	R214	03/08/2023	12.16	Put	Bond Future	2,818.5500	2.8186	2,729.6300	2.7296	(3.155)	0	0	0
2022/11/29	R214	02/11/2023	11.45	Put	Bond Future	5,017.9000	5.0179	4,906.4300	4.9064	(2.221)	0	0	0
2022/11/29	R214	02/11/2023	11.46	Call	Bond Future	3,748.2600	3.7483	3,843.5100	3.8435	2.541	0	0	0
2022/11/29	R214	02/11/2023	11.46	Put	Bond Future	4,990.0200	4.9900	4,878.9500	4.8789	(2.226)	0	0	0
2022/11/29	R214	02/11/2023			Bond Future	11.6996	62.9642	11.6593	63.1705	(0.345)	0.0000	0.0000	0
2022/11/29	R214	02/11/2023	11.47	Call	Bond Future	3,772.8700	3.7729	3,868.5100	3.8685	2.535	0	0	0
2022/11/29	R214	02/11/2023	11.47	Put	Bond Future	4,962.0400	4.9620	4,851.3600	4.8514	(2.231)	0	0	0
2022/11/29	R214	02/11/2023	11.45	Call	Bond Future	3,723.4900	3.7235	3,818.3400	3.8183	2.547	0	0	0
2022/11/29	R214	01/02/2024	12.16	Call	Bond Future	5,564.3700	5.5644	5,689.1000	5.6891	2.242	0	0	0
2022/11/29	R214	01/02/2024	12.16	Put	Bond Future	3,906.6600	3.9067	3,813.0700	3.8131	(2.396)	0	0	0
2022/11/29	R214	01/02/2024			Bond Future	11.8226	64.1683	11.7792	64.3866	(0.367)	0.0000	0.0000	0
2022/11/29	R214	01/02/2024	12.14	Call	Bond Future	5,508.0400	5.5080	5,632.0600	5.6321	2.252	0	0	0
2022/11/29	R214	01/02/2024	12.14	Put	Bond Future	3,946.6400	3.9466	3,852.3400	3.8523	(2.389)	0	0	0
2022/11/29	R214	01/02/2024	12.15	Call	Bond Future	5,536.1800	5.5362	5,660.5600	5.6606	2.247	0	0	0
2022/11/29	R214	01/02/2024	12.15	Put	Bond Future	3,926.6000	3.9266	3,832.6600	3.8327	(2.392)	0	0	0
2022/11/29	R248	02/02/2023	11.00	Call	Bond Future	1,425.6000	1.4256	1,504.2600	1.5043	5.518	0	0	0
2022/11/29	R248	02/02/2023	11.00	Put	Bond Future	4,040.9200	4.0409	3,852.4300	3.8524	(4.665)	0	0	0
2022/11/29	R248	02/02/2023	11.70	Call	Bond Future	3,798.0100	3.7980	3,952.0600	3.9521	4.056	0	0	0
2022/11/29	R248	02/02/2023	11.70	Put	Bond Future	1,715.1600	1.7152	1,602.0600	1.6021	(6.594)	0	0	0
2022/11/29	R248	02/02/2023	11.08	Call	Bond Future	1,636.1900	1.6362	1,723.4300	1.7234	5.332	0	0	0
2022/11/29	R248	02/02/2023	11.08	Put	Bond Future	3,689.3000	3.6893	3,509.3900	3.5094	(4.877)	0	0	0
2022/11/29	R248	02/02/2023	11.10	Put	Bond Future	3,605.0000	3.6050	3,427.2600	3.4273	(4.930)	0	0	0
2022/11/29	R248	02/02/2023			Bond Future	11.3806	82.1833	11.3407	82.4505	(0.351)	0.0000	0.0000	247,577
2022/11/29	R248	02/02/2023	10.40	Call	Bond Future	403.0000	0.4030	430.4600	0.4305	6.814	0	0	3,820
2022/11/29	R248	02/02/2023	10.40	Put	Bond Future	7,460.8300	7.4608	7,221.1400	7.2211	(3.213)	0	0	0
2022/11/29	R248	02/02/2023	11.06	Call	Bond Future	1,581.9000	1.5819	1,666.9700	1.6670	5.378	0	0	0
2022/11/29	R248	02/02/2023	11.06	Put	Bond Future	3,774.9300	3.7749	3,592.8500	3.5929	(4.823)	0	0	0
2022/11/29	R248	02/02/2023	11.07	Call	Bond Future	1,608.8500	1.6088	1,695.0000	1.6950	5.355	0	0	0
2022/11/29	R248	02/02/2023	11.07	Put	Bond Future	3,731.8600	3.7319	3,550.8600	3.5509	(4.850)	0	0	0
2022/11/29	R248	02/02/2023	11.10	Call	Bond Future	1,691.3900	1.6914	1,780.8000	1.7808	5.286	0	0	3,820

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2022/11/29	R248	04/05/2023	11.35	Call	Bond Future	3,714.1900	3.7142	3,862.6700	3.8627	3.998	0	0	0
2022/11/29	R248	04/05/2023	11.35	Put	Bond Future	4,635.2200	4.6352	4,458.3800	4.4584	(3.815)	0	0	0
2022/11/29	R248	04/05/2023			Bond Future	11.4888	79.2882	11.4395	79.6136	(0.430)	0.0000	0.0000	10,943
2022/11/29	R248	04/05/2023	11.33	Call	Bond Future	3,648.7500	3.6488	3,795.5600	3.7956	4.024	0	0	0
2022/11/29	R248	04/05/2023	11.33	Put	Bond Future	4,704.0500	4.7040	4,525.5400	4.5255	(3.795)	0	0	0
2022/11/29	R248	04/05/2023	11.34	Call	Bond Future	3,681.3000	3.6813	3,828.9400	3.8289	4.011	0	0	0
2022/11/29	R248	04/05/2023	11.34	Put	Bond Future	4,669.4200	4.6694	4,491.7400	4.4917	(3.805)	0	0	0
2022/11/29	R248	03/08/2023	12.11	Call	Bond Future	6,837.8200	6.8378	7,053.6900	7.0537	3.157	0	0	0
2022/11/29	R248	03/08/2023	12.11	Put	Bond Future	3,627.2100	3.6272	3,487.8700	3.4879	(3.842)	0	0	0
2022/11/29	R248	03/08/2023			Bond Future	11.5940	80.8241	11.5393	81.1793	(0.472)	0.0000	0.0000	0
2022/11/29	R248	03/08/2023	12.09	Call	Bond Future	6,762.5200	6.7625	6,977.1200	6.9771	3.173	0	0	0
2022/11/29	R248	03/08/2023	12.09	Put	Bond Future	3,671.9400	3.6719	3,531.3300	3.5313	(3.829)	0	0	0
2022/11/29	R248	03/08/2023	12.10	Call	Bond Future	6,800.0200	6.8000	7,015.2500	7.0152	3.165	0	0	0
2022/11/29	R248	03/08/2023	12.10	Put	Bond Future	3,649.3800	3.6494	3,509.4000	3.5094	(3.836)	0	0	0
2022/11/29	R248	02/11/2023	11.49	Put	Bond Future	5,956.0800	5.9561	5,782.8000	5.7828	(2.909)	0	0	0
2022/11/29	R248	02/11/2023	11.47	Call	Bond Future	4,614.7600	4.6148	4,771.3300	4.7713	3.393	0	0	0
2022/11/29	R248	02/11/2023	11.48	Call	Bond Future	4,646.0100	4.6460	4,803.2300	4.8032	3.384	0	0	0
2022/11/29	R248	02/11/2023			Bond Future	11.6879	78.0664	11.6361	78.3976	(0.443)	0.0000	0.0000	13,000
2022/11/29	R248	02/11/2023	11.49	Call	Bond Future	4,677.3500	4.6774	4,835.2300	4.8352	3.375	0	0	0
2022/11/29	R248	02/11/2023	11.47	Put	Bond Future	6,024.7800	6.0248	5,850.1900	5.8502	(2.898)	0	0	0
2022/11/29	R248	02/11/2023	11.48	Put	Bond Future	5,990.3400	5.9903	5,816.4000	5.8164	(2.904)	0	0	0
2022/11/29	R248	01/02/2024	12.14	Call	Bond Future	6,838.4700	6.8385	7,039.3700	7.0394	2.938	0	0	0
2022/11/29	R248	01/02/2024	12.14	Put	Bond Future	4,786.0800	4.7861	4,639.4700	4.6395	(3.063)	0	0	0
2022/11/29	R248	01/02/2024	12.15	Call	Bond Future	6,873.5200	6.8735	7,074.9800	7.0750	2.931	0	0	0
2022/11/29	R248	01/02/2024	12.15	Put	Bond Future	4,761.5600	4.7616	4,615.5100	4.6155	(3.067)	0	0	0
2022/11/29	R248	01/02/2024			Bond Future	11.8039	79.5960	11.7486	79.9435	(0.469)	0.0000	0.0000	0
2022/11/29	R248	01/02/2024	12.16	Call	Bond Future	6,908.6100	6.9086	7,110.6300	7.1106	2.924	0	0	0
2022/11/29	R248	01/02/2024	12.16	Put	Bond Future	4,737.1600	4.7372	4,591.6700	4.5917	(3.071)	0	0	0

Total

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