



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 22/12/2022 TO 22/12/2022

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
2022/12/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	2025	02/02/2023		Bond Future	165.8261	165.8261	165.8296	165.8296	0.002	0.0000	0.0000	6,568
2022/12/22	2025	04/05/2023		Bond Future	169.0967	169.0967	169.0994	169.0994	0.002	0.0000	0.0000	0
2022/12/22	2025	03/08/2023		Bond Future	170.8951	170.8951	170.8971	170.8971	0.001	0.0000	0.0000	0
2022/12/22	2025	02/11/2023		Bond Future	174.4613	174.4613	174.4632	174.4632	0.001	0.0000	0.0000	0
2022/12/22	2025	01/02/2024		Bond Future	176.2590	176.2590	176.2612	176.2612	0.001	0.0000	0.0000	0
2022/12/22	2029	02/02/2023		Bond Future	119.3346	119.3346	119.3280	119.3280	(0.006)	0.0000	0.0000	1,476
2022/12/22	2029	04/05/2023		Bond Future	120.3927	120.3927	120.3853	120.3853	(0.006)	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
2022/12/22	2029	03/08/2023			Bond Future	122.9148	122.9148	122.9067	122.9067	(0.007)	0.0000	0.0000	0
2022/12/22	2029	02/11/2023			Bond Future	124.1505	124.1505	124.1422	124.1422	(0.007)	0.0000	0.0000	0
2022/12/22	2029	01/02/2024			Bond Future	126.7018	126.7018	126.6936	126.6936	(0.007)	0.0000	0.0000	0
2022/12/22	2030	02/02/2023	8.81	Put	Bond Future	6,908.7400	6.9087	6,669.9800	6.6700	(3.456)	0	0	0
2022/12/22	2030	02/02/2023	9.04	Call	Bond Future	8.9700	0.0090	10.9600	0.0110	22.185	0	0	0
2022/12/22	2030	02/02/2023	9.04	Put	Bond Future	5,774.3300	5.7743	5,536.9900	5.5370	(4.110)	0	0	0
2022/12/22	2030	02/02/2023	9.08	Put	Bond Future	5,579.7500	5.5798	5,342.8500	5.3428	(4.246)	0	0	0
2022/12/22	2030	02/02/2023	11.16	Put	Bond Future	225.9400	0.2259	189.8200	0.1898	(15.987)	0	0	388
2022/12/22	2030	02/02/2023	11.35	Call	Bond Future	4,950.8300	4.9508	5,163.7200	5.1637	4.300	0	0	5,000
2022/12/22	2030	02/02/2023	11.35	Put	Bond Future	155.6200	0.1556	129.1800	0.1292	(16.990)	0	0	0
2022/12/22	2030	02/02/2023	9.99	Call	Bond Future	606.7800	0.6068	678.6600	0.6787	11.846	0	0	0
2022/12/22	2030	02/02/2023	10.00	Call	Bond Future	624.8400	0.6248	698.1800	0.6982	11.737	0	0	0
2022/12/22	2030	02/02/2023	10.01	Put	Bond Future	1,780.6900	1.7807	1,616.1500	1.6162	(9.240)	0	0	0
2022/12/22	2030	02/02/2023	9.80	Call	Bond Future	321.3900	0.3214	367.0200	0.3670	14.198	0	0	0
2022/12/22	2030	02/02/2023	9.94	Put	Bond Future	1,982.8200	1.9828	1,808.1600	1.8082	(8.809)	0	0	102
2022/12/22	2030	02/02/2023	9.20	Call	Bond Future	20.3300	0.0203	24.6700	0.0247	21.348	0	0	0
2022/12/22	2030	02/02/2023	9.20	Put	Bond Future	5,002.0600	5.0021	4,767.0700	4.7671	(4.698)	0	0	0
2022/12/22	2030	02/02/2023	9.66	Call	Bond Future	179.6300	0.1796	208.9300	0.2089	16.311	0	0	0
2022/12/22	2030	02/02/2023	9.66	Put	Bond Future	2,953.4500	2.9535	2,743.4200	2.7434	(7.111)	0	0	102
2022/12/22	2030	02/02/2023			Bond Future	10.2581	89.0877	10.2056	89.3270	(0.512)	0.0000	0.0000	92,379
2022/12/22	2030	02/02/2023	8.81	Call	Bond Future	2.4600	0.0025	3.0300	0.0030	23.171	0	0	102
2022/12/22	2030	02/02/2023	9.08	Call	Bond Future	11.0700	0.0111	13.5000	0.0135	21.951	0	0	388
2022/12/22	2030	02/02/2023	11.55	Call	Bond Future	5,742.1400	5.7421	5,962.6400	5.9626	3.840	0	0	5,000
2022/12/22	2030	02/02/2023	11.55	Put	Bond Future	104.5300	0.1045	85.7000	0.0857	(18.014)	0	0	0
2022/12/22	2030	02/02/2023	11.12	Call	Bond Future	4,057.2800	4.0573	4,258.0900	4.2581	4.949	0	0	0
2022/12/22	2030	02/02/2023	11.12	Put	Bond Future	244.3000	0.2443	205.7800	0.2058	(15.767)	0	0	0
2022/12/22	2030	02/02/2023	11.16	Call	Bond Future	4,210.7900	4.2108	4,414.0000	4.4140	4.826	0	0	0
2022/12/22	2030	02/02/2023	9.99	Put	Bond Future	1,836.8700	1.8369	1,669.4200	1.6694	(9.116)	0	0	0
2022/12/22	2030	02/02/2023	10.00	Put	Bond Future	1,808.6700	1.8087	1,642.6800	1.6427	(9.177)	0	0	0
2022/12/22	2030	02/02/2023	10.01	Call	Bond Future	643.1000	0.6431	717.8900	0.7179	11.630	0	0	0
2022/12/22	2030	02/02/2023	9.80	Put	Bond Future	2,436.2500	2.4363	2,242.5500	2.2425	(7.951)	0	0	0
2022/12/22	2030	02/02/2023	9.83	Call	Bond Future	359.1800	0.3592	408.7000	0.4087	13.787	0	0	388
2022/12/22	2030	02/02/2023	9.83	Put	Bond Future	2,333.6100	2.3336	2,143.8000	2.1438	(8.134)	0	0	0
2022/12/22	2030	02/02/2023	9.94	Call	Bond Future	520.9500	0.5209	585.6200	0.5856	12.414	0	0	0
2022/12/22	2030	02/02/2023	9.79	Call	Bond Future	309.4300	0.3094	353.7800	0.3538	14.333	0	0	0
2022/12/22	2030	02/02/2023	9.79	Put	Bond Future	2,471.1600	2.4712	2,276.1800	2.2762	(7.890)	0	0	0
2022/12/22	2030	04/05/2023	11.34	Call	Bond Future	5,116.8800	5.1169	5,293.8800	5.2939	3.459	0	0	0
2022/12/22	2030	04/05/2023	11.34	Put	Bond Future	999.4200	0.9994	932.9300	0.9329	(6.653)	0	0	150
2022/12/22	2030	04/05/2023	10.42	Call	Bond Future	2,513.9400	2.5139	2,634.7600	2.6348	4.806	0	0	479
2022/12/22	2030	04/05/2023	10.42	Put	Bond Future	2,330.8100	2.3308	2,208.1400	2.2081	(5.263)	0	0	0
2022/12/22	2030	04/05/2023	10.52	Call	Bond Future	2,755.1400	2.7551	2,882.9300	2.8829	4.638	0	0	0
2022/12/22	2030	04/05/2023	10.52	Put	Bond Future	2,133.3100	2.1333	2,017.6100	2.0176	(5.423)	0	0	0
2022/12/22	2030	04/05/2023	10.53	Call	Bond Future	2,779.9900	2.7800	2,908.4700	2.9085	4.622	0	0	0
2022/12/22	2030	04/05/2023	10.53	Put	Bond Future	2,114.4400	2.1144	1,999.4300	1.9994	(5.439)	0	0	0
2022/12/22	2030	04/05/2023	9.67	Call	Bond Future	1,133.0400	1.1330	1,202.0900	1.2021	6.094	0	0	479
2022/12/22	2030	04/05/2023	9.67	Put	Bond Future	4,329.4600	4.3295	4,155.0200	4.1550	(4.029)	0	0	0
2022/12/22	2030	04/05/2023	9.78	Call	Bond Future	1,288.7500	1.2888	1,364.9000	1.3649	5.909	0	0	388

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2022/12/22	2030	04/05/2023	9.78	Put	Bond Future	3,979.4700	3.9795	3,812.1300	3.8121	(4.205)	0	0	0
2022/12/22	2030	04/05/2023	10.00	Call	Bond Future	1,642.0600	1.6421	1,733.1000	1.7331	5.544	0	0	1,080
2022/12/22	2030	04/05/2023	10.00	Put	Bond Future	3,331.8200	3.3318	3,179.3700	3.1794	(4.576)	0	0	0
2022/12/22	2030	04/05/2023	9.03	Call	Bond Future	533.0300	0.5330	569.5900	0.5696	6.859	0	0	388
2022/12/22	2030	04/05/2023	9.03	Put	Bond Future	6,742.4400	6.7424	6,535.5100	6.5355	(3.069)	0	0	0
2022/12/22	2030	04/05/2023	9.58	Put	Bond Future	4,628.6900	4.6287	4,448.6800	4.4487	(3.889)	0	0	0
2022/12/22	2030	04/05/2023			Bond Future	10.3784	90.8235	10.3234	91.0670	(0.531)	0.0000	0.0000	0
2022/12/22	2030	04/05/2023	12.57	Call	Bond Future	9,333.8100	9.3338	9,552.8100	9.5528	2.346	0	0	0
2022/12/22	2030	04/05/2023	12.57	Put	Bond Future	296.2200	0.2962	271.7300	0.2717	(8.268)	0	0	350
2022/12/22	2030	04/05/2023	11.62	Call	Bond Future	6,034.9100	6.0349	6,224.6400	6.2246	3.144	0	0	0
2022/12/22	2030	04/05/2023	11.62	Put	Bond Future	764.1800	0.7642	710.4200	0.7104	(7.035)	0	0	388
2022/12/22	2030	04/05/2023	12.04	Call	Bond Future	7,472.1300	7.4721	7,677.1000	7.6771	2.743	0	0	0
2022/12/22	2030	04/05/2023	12.04	Put	Bond Future	508.6800	0.5087	470.1600	0.4702	(7.573)	0	0	1,080
2022/12/22	2030	04/05/2023	12.50	Call	Bond Future	9,091.7000	9.0917	9,308.8500	9.3088	2.388	0	0	0
2022/12/22	2030	04/05/2023	12.50	Put	Bond Future	324.1700	0.3242	297.8300	0.2978	(8.125)	0	0	479
2022/12/22	2030	04/05/2023	10.54	Call	Bond Future	2,804.9500	2.8050	2,934.1100	2.9341	4.605	0	0	0
2022/12/22	2030	04/05/2023	10.54	Put	Bond Future	2,095.7100	2.0957	1,981.3800	1.9814	(5.455)	0	0	0
2022/12/22	2030	04/05/2023	10.65	Call	Bond Future	3,086.4100	3.0864	3,223.0300	3.2230	4.427	0	0	350
2022/12/22	2030	04/05/2023	10.65	Put	Bond Future	1,898.3700	1.8984	1,791.5000	1.7915	(5.630)	0	0	0
2022/12/22	2030	04/05/2023	9.58	Call	Bond Future	1,015.8900	1.0159	1,079.3700	1.0794	6.249	0	0	150
2022/12/22	2030	03/08/2023	12.89	Call	Bond Future	10,118.3500	10.1184	10,333.9300	10.3339	2.131	0	0	0
2022/12/22	2030	03/08/2023	12.89	Put	Bond Future	541.8800	0.5419	509.4000	0.5094	(5.994)	0	0	350
2022/12/22	2030	03/08/2023	11.34	Call	Bond Future	5,225.3600	5.2254	5,392.1100	5.3921	3.191	0	0	0
2022/12/22	2030	03/08/2023	11.34	Put	Bond Future	1,658.1000	1.6581	1,576.7900	1.5768	(4.904)	0	0	0
2022/12/22	2030	03/08/2023	11.35	Call	Bond Future	5,254.3600	5.2544	5,421.5500	5.4215	3.182	0	0	0
2022/12/22	2030	03/08/2023	11.36	Put	Bond Future	1,635.2400	1.6352	1,554.8000	1.5548	(4.919)	0	0	0
2022/12/22	2030	03/08/2023	10.40	Call	Bond Future	2,810.6200	2.8106	2,929.0600	2.9291	4.214	0	0	1,012
2022/12/22	2030	03/08/2023	10.65	Call	Bond Future	3,380.9700	3.3810	3,513.3800	3.5134	3.916	0	0	350
2022/12/22	2030	03/08/2023	10.65	Put	Bond Future	2,674.7800	2.6748	2,559.1300	2.5591	(4.324)	0	0	0
2022/12/22	2030	03/08/2023			Bond Future	10.4840	88.6980	10.4261	88.9460	(0.552)	0.0000	0.0000	0
2022/12/22	2030	03/08/2023	12.59	Call	Bond Future	9,148.0400	9.1480	9,356.4200	9.3564	2.278	0	0	0
2022/12/22	2030	03/08/2023	12.59	Put	Bond Future	691.4500	0.6914	651.7700	0.6518	(5.739)	0	0	1,012
2022/12/22	2030	03/08/2023	11.35	Put	Bond Future	1,646.5100	1.6465	1,565.6400	1.5656	(4.912)	0	0	0
2022/12/22	2030	03/08/2023	11.36	Call	Bond Future	5,283.6600	5.2837	5,451.2800	5.4513	3.172	0	0	0
2022/12/22	2030	03/08/2023	10.40	Put	Bond Future	3,170.9500	3.1710	3,041.3300	3.0413	(4.088)	0	0	0
2022/12/22	2030	02/11/2023	10.81	Call	Bond Future	3,662.2100	3.6622	3,801.2500	3.8013	3.797	0	0	0
2022/12/22	2030	02/11/2023	10.81	Put	Bond Future	2,753.6700	2.7537	2,639.5600	2.6396	(4.144)	0	0	0
2022/12/22	2030	02/11/2023	10.80	Call	Bond Future	3,638.0000	3.6380	3,776.5300	3.7765	3.808	0	0	0
2022/12/22	2030	02/11/2023	10.80	Put	Bond Future	2,770.4000	2.7704	2,655.7800	2.6558	(4.137)	0	0	0
2022/12/22	2030	02/11/2023			Bond Future	10.5895	90.5292	10.5285	90.7824	(0.575)	0.0000	0.0000	0
2022/12/22	2030	02/11/2023	10.82	Call	Bond Future	3,686.1700	3.6862	3,825.7100	3.8257	3.786	0	0	0
2022/12/22	2030	02/11/2023	10.82	Put	Bond Future	2,736.7100	2.7367	2,623.1000	2.6231	(4.151)	0	0	0
2022/12/22	2030	01/02/2024	11.37	Call	Bond Future	4,846.3700	4.8464	5,008.6100	5.0086	3.348	0	0	0
2022/12/22	2030	01/02/2024	11.37	Put	Bond Future	2,264.9900	2.2650	2,168.7700	2.1688	(4.248)	0	0	0
2022/12/22	2030	01/02/2024			Bond Future	10.7138	88.3636	10.6495	88.6221	(0.601)	0.0000	0.0000	0
2022/12/22	2030	01/02/2024	11.36	Call	Bond Future	4,820.4200	4.8204	4,982.2300	4.9822	3.357	0	0	0
2022/12/22	2030	01/02/2024	11.36	Put	Bond Future	2,277.6700	2.2777	2,181.0200	2.1810	(4.243)	0	0	0
2022/12/22	2030	01/02/2024	11.35	Call	Bond Future	4,794.5200	4.7945	4,955.9100	4.9559	3.366	0	0	0

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2022/12/22	2030	01/02/2024	11.35	Put	Bond Future	2,290.4100	2.2904	2,193.3400	2.1933	(4.238)	0	0	0
2022/12/22	2032	02/02/2023	9.47	Call	Bond Future	5.8500	0.0059	7.0700	0.0071	20.855	0	0	500
2022/12/22	2032	02/02/2023	9.47	Put	Bond Future	7,557.1900	7.5572	7,288.6800	7.2887	(3.553)	0	0	0
2022/12/22	2032	02/02/2023	9.92	Call	Bond Future	57.5200	0.0575	67.9400	0.0679	18.115	0	0	750
2022/12/22	2032	02/02/2023	9.92	Put	Bond Future	5,074.0000	5.0740	4,814.6900	4.8147	(5.111)	0	0	0
2022/12/22	2032	02/02/2023	11.50	Call	Bond Future	3,688.6900	3.6887	3,891.6100	3.8916	5.501	0	0	0
2022/12/22	2032	02/02/2023	11.50	Put	Bond Future	496.4500	0.4965	429.6400	0.4296	(13.458)	0	0	8,000
2022/12/22	2032	02/02/2023	11.69	Call	Bond Future	4,463.8800	4.4639	4,682.6800	4.6827	4.902	0	0	0
2022/12/22	2032	02/02/2023	11.69	Put	Bond Future	352.3400	0.3523	301.4100	0.3014	(14.455)	0	0	0
2022/12/22	2032	02/02/2023	10.50	Call	Bond Future	612.3300	0.6123	681.7500	0.6817	11.337	0	0	0
2022/12/22	2032	02/02/2023	10.50	Put	Bond Future	2,494.2900	2.4943	2,293.9800	2.2940	(8.031)	0	0	454
2022/12/22	2032	02/02/2023	10.67	Call	Bond Future	959.8500	0.9598	1,054.7800	1.0548	9.890	0	0	750
2022/12/22	2032	02/02/2023	10.67	Put	Bond Future	1,950.3800	1.9504	1,775.5800	1.7756	(8.962)	0	0	0
2022/12/22	2032	02/02/2023	11.45	Call	Bond Future	3,490.0900	3.4901	3,688.2700	3.6883	5.678	0	0	0
2022/12/22	2032	02/02/2023	11.45	Put	Bond Future	542.0800	0.5421	470.5300	0.4705	(13.199)	0	0	8,000
2022/12/22	2032	02/02/2023	10.40	Call	Bond Future	448.6500	0.4487	503.9900	0.5040	12.335	0	0	0
2022/12/22	2032	02/02/2023	10.40	Put	Bond Future	2,860.6900	2.8607	2,646.3000	2.6463	(7.494)	0	0	0
2022/12/22	2032	02/02/2023	10.22	Call	Bond Future	230.8700	0.2309	264.1400	0.2641	14.411	0	0	500
2022/12/22	2032	02/02/2023	10.22	Put	Bond Future	3,607.8200	3.6078	3,371.3600	3.3714	(6.554)	0	0	0
2022/12/22	2032	02/02/2023			Bond Future	10.8616	88.0214	10.8092	88.2911	(0.483)	0.0000	0.0000	112,056
2022/12/22	2032	02/02/2023	9.31	Call	Bond Future	2.2200	0.0022	2.7000	0.0027	21.622	0	0	454
2022/12/22	2032	02/02/2023	9.31	Put	Bond Future	8,477.3100	8.4773	8,208.0600	8.2081	(3.176)	0	0	0
2022/12/22	2032	02/02/2023	12.75	Call	Bond Future	9,041.6600	9.0417	9,302.1700	9.3022	2.881	0	0	0
2022/12/22	2032	02/02/2023	12.75	Put	Bond Future	46.9100	0.0469	37.6900	0.0377	(19.655)	0	0	750
2022/12/22	2032	02/02/2023	11.84	Call	Bond Future	5,095.5400	5.0955	5,324.5000	5.3245	4.493	0	0	0
2022/12/22	2032	02/02/2023	11.84	Put	Bond Future	267.9400	0.2679	227.1700	0.2272	(15.216)	0	0	500
2022/12/22	2032	02/02/2023	10.38	Call	Bond Future	419.6700	0.4197	472.3300	0.4723	12.548	0	0	0
2022/12/22	2032	02/02/2023	10.38	Put	Bond Future	2,938.2300	2.9382	2,721.1600	2.7212	(7.388)	0	0	0
2022/12/22	2032	02/02/2023	10.39	Call	Bond Future	434.0100	0.4340	488.0000	0.4880	12.440	0	0	0
2022/12/22	2032	02/02/2023	10.39	Put	Bond Future	2,899.2900	2.8993	2,683.5500	2.6836	(7.441)	0	0	0
2022/12/22	2032	02/02/2023	10.16	Call	Bond Future	178.6000	0.1786	205.7400	0.2057	15.196	0	0	0
2022/12/22	2032	02/02/2023	10.16	Put	Bond Future	3,880.3000	3.8803	3,637.7100	3.6377	(6.252)	0	0	454
2022/12/22	2032	02/02/2023	10.30	Call	Bond Future	315.9400	0.3159	358.4000	0.3584	13.439	0	0	8,000
2022/12/22	2032	02/02/2023	10.30	Put	Bond Future	3,262.3200	3.2623	3,035.0500	3.0350	(6.967)	0	0	0
2022/12/22	2032	04/05/2023	13.43	Call	Bond Future	11,458.9700	11.4590	11,708.6900	11.7087	2.179	0	0	0
2022/12/22	2032	04/05/2023	13.43	Put	Bond Future	309.4100	0.3094	284.6300	0.2846	(8.009)	0	0	400
2022/12/22	2032	04/05/2023	10.89	Call	Bond Future	2,629.4000	2.6294	2,755.2500	2.7552	4.786	0	0	0
2022/12/22	2032	04/05/2023	10.89	Put	Bond Future	3,113.0500	3.1131	2,964.4000	2.9644	(4.775)	0	0	0
2022/12/22	2032	04/05/2023	11.37	Call	Bond Future	3,974.6800	3.9747	4,135.8300	4.1358	4.054	0	0	400
2022/12/22	2032	04/05/2023			Bond Future	10.9862	85.5757	10.9315	85.8502	(0.498)	0.0000	0.0000	66,415
2022/12/22	2032	04/05/2023	10.88	Call	Bond Future	2,604.3600	2.6044	2,729.4400	2.7294	4.803	0	0	0
2022/12/22	2032	04/05/2023	10.88	Put	Bond Future	3,138.4800	3.1385	2,989.0600	2.9891	(4.761)	0	0	0
2022/12/22	2032	04/05/2023	11.37	Put	Bond Future	2,081.3300	2.0813	1,967.9800	1.9680	(5.446)	0	0	0
2022/12/22	2032	04/05/2023	10.62	Call	Bond Future	2,008.4400	2.0084	2,113.5100	2.1135	5.231	0	0	400
2022/12/22	2032	04/05/2023	10.62	Put	Bond Future	3,868.8000	3.8688	3,699.3700	3.6994	(4.379)	0	0	0
2022/12/22	2032	04/05/2023	10.87	Call	Bond Future	2,579.6500	2.5796	2,703.9600	2.7040	4.819	0	0	0
2022/12/22	2032	04/05/2023	10.87	Put	Bond Future	3,164.2800	3.1643	3,014.0900	3.0141	(4.746)	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
2022/12/22	2032	03/08/2023	11.77	Call	Bond Future	5,617.9400	5.6179	5,794.3300	5.7943	3.140	0	0	0
2022/12/22	2032	03/08/2023	11.77	Put	Bond Future	2,394.8800	2.3949	2,291.5100	2.2915	(4.316)	0	0	0
2022/12/22	2032	03/08/2023	11.90	Call	Bond Future	6,029.0000	6.0290	6,211.7200	6.2117	3.031	0	0	5,000
2022/12/22	2032	03/08/2023	11.90	Put	Bond Future	2,204.4000	2.2044	2,107.3600	2.1074	(4.402)	0	0	0
2022/12/22	2032	03/08/2023			Bond Future	11.0945	87.3498	11.0374	87.6295	(0.514)	0.0000	0.0000	2,600
2022/12/22	2032	03/08/2023	11.75	Call	Bond Future	5,555.6000	5.5556	5,731.0000	5.7310	3.157	0	0	0
2022/12/22	2032	03/08/2023	11.75	Put	Bond Future	2,425.6100	2.4256	2,321.2500	2.3213	(4.302)	0	0	0
2022/12/22	2032	03/08/2023	11.76	Call	Bond Future	5,586.7400	5.5867	5,762.6300	5.7626	3.148	0	0	0
2022/12/22	2032	03/08/2023	11.76	Put	Bond Future	2,410.2000	2.4102	2,306.3300	2.3063	(4.310)	0	0	0
2022/12/22	2032	02/11/2023	11.24	Call	Bond Future	3,824.3700	3.8244	3,970.8300	3.9708	3.830	0	0	0
2022/12/22	2032	02/11/2023	11.24	Put	Bond Future	3,689.1700	3.6892	3,550.1300	3.5501	(3.769)	0	0	0
2022/12/22	2032	02/11/2023			Bond Future	11.2117	84.9925	11.1521	85.2780	(0.532)	0.0000	0.0000	0
2022/12/22	2032	02/11/2023	11.23	Call	Bond Future	3,799.1400	3.7991	3,945.0300	3.9450	3.840	0	0	0
2022/12/22	2032	02/11/2023	11.23	Put	Bond Future	3,711.6500	3.7117	3,572.0400	3.5720	(3.761)	0	0	0
2022/12/22	2032	02/11/2023	11.22	Call	Bond Future	3,773.6800	3.7737	3,918.9900	3.9190	3.851	0	0	0
2022/12/22	2032	02/11/2023	11.22	Put	Bond Future	3,733.9300	3.7339	3,593.7400	3.5937	(3.754)	0	0	0
2022/12/22	2032	01/02/2024	11.84	Call	Bond Future	5,320.1600	5.3202	5,495.0000	5.4950	3.286	0	0	0
2022/12/22	2032	01/02/2024	11.84	Put	Bond Future	3,040.7000	3.0407	2,924.1100	2.9241	(3.834)	0	0	0
2022/12/22	2032	01/02/2024	11.83	Call	Bond Future	5,291.6400	5.2916	5,466.0000	5.4660	3.295	0	0	0
2022/12/22	2032	01/02/2024	11.83	Put	Bond Future	3,057.1500	3.0571	2,940.0800	2.9401	(3.829)	0	0	0
2022/12/22	2032	01/02/2024			Bond Future	11.3420	86.7190	11.2796	87.0105	(0.550)	0.0000	0.0000	0
2022/12/22	2032	01/02/2024	11.85	Call	Bond Future	5,348.7300	5.3487	5,524.0500	5.5240	3.278	0	0	0
2022/12/22	2032	01/02/2024	11.85	Put	Bond Future	3,024.3300	3.0243	2,908.2200	2.9082	(3.839)	0	0	0
2022/12/22	2033	02/02/2023			Bond Future	113.9835	113.9835	113.9784	113.9784	(0.004)	0.0000	0.0000	7,312
2022/12/22	2033	04/05/2023			Bond Future	114.8454	114.8454	114.8396	114.8396	(0.005)	0.0000	0.0000	0
2022/12/22	2033	03/08/2023			Bond Future	117.2511	117.2511	117.2447	117.2447	(0.006)	0.0000	0.0000	0
2022/12/22	2033	02/11/2023			Bond Future	118.2779	118.2779	118.2712	118.2712	(0.006)	0.0000	0.0000	0
2022/12/22	2033	01/02/2024			Bond Future	120.7086	120.7086	120.7020	120.7020	(0.005)	0.0000	0.0000	0
2022/12/22	2037	02/02/2023	11.03	Call	Bond Future	680.0900	0.6801	696.9900	0.6970	2.485	0	0	0
2022/12/22	2037	02/02/2023	11.03	Put	Bond Future	3,624.1000	3.6241	3,514.5600	3.5146	(3.023)	0	0	0
2022/12/22	2037	02/02/2023	11.04	Call	Bond Future	696.2900	0.6963	713.6200	0.7136	2.489	0	0	0
2022/12/22	2037	02/02/2023	11.04	Put	Bond Future	3,579.2600	3.5793	3,470.1500	3.4701	(3.048)	0	0	0
2022/12/22	2037	02/02/2023	11.97	Call	Bond Future	3,397.4100	3.3974	3,469.4400	3.4694	2.120	0	0	0
2022/12/22	2037	02/02/2023			Bond Future	11.5251	79.3914	11.5033	79.5178	(0.189)	0.0000	0.0000	133,641
2022/12/22	2037	02/02/2023	11.05	Call	Bond Future	712.7600	0.7128	730.5200	0.7305	2.492	0	0	0
2022/12/22	2037	02/02/2023	11.05	Put	Bond Future	3,534.7600	3.5348	3,426.0800	3.4261	(3.075)	0	0	0
2022/12/22	2037	02/02/2023	11.10	Call	Bond Future	799.2400	0.7992	819.2600	0.8193	2.505	0	0	577
2022/12/22	2037	02/02/2023	11.10	Put	Bond Future	3,317.3700	3.3174	3,210.9500	3.2110	(3.208)	0	0	0
2022/12/22	2037	02/02/2023	11.97	Put	Bond Future	883.1700	0.8832	828.7600	0.8288	(6.161)	0	0	577
2022/12/22	2037	04/05/2023	13.73	Put	Bond Future	647.0000	0.6470	624.0300	0.6240	(3.550)	0	0	400
2022/12/22	2037	04/05/2023	11.94	Call	Bond Future	4,380.4400	4.3804	4,444.2300	4.4442	1.456	0	0	0
2022/12/22	2037	04/05/2023	11.03	Put	Bond Future	5,513.8300	5.5138	5,419.4300	5.4194	(1.712)	0	0	0
2022/12/22	2037	04/05/2023	11.30	Call	Bond Future	2,487.2600	2.4873	2,529.9600	2.5300	1.717	0	0	0
2022/12/22	2037	04/05/2023	11.30	Put	Bond Future	4,520.6000	4.5206	4,434.8900	4.4349	(1.896)	0	0	0
2022/12/22	2037	04/05/2023	11.31	Call	Bond Future	2,512.7800	2.5128	2,555.8100	2.5558	1.712	0	0	0
2022/12/22	2037	04/05/2023	11.31	Put	Bond Future	4,487.1600	4.4872	4,401.7800	4.4018	(1.903)	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
2022/12/22	2037	04/05/2023	10.95	Call	Bond Future	1,700.4100	1.7004	1,731.9600	1.7320	1.855	0	0	703
2022/12/22	2037	04/05/2023	10.95	Put	Bond Future	5,837.7600	5.8378	5,740.9000	5.7409	(1.659)	0	0	0
2022/12/22	2037	04/05/2023			Bond Future	11.6512	80.9384	11.6286	81.0668	(0.194)	0.0000	0.0000	0
2022/12/22	2037	04/05/2023	13.73	Call	Bond Future	11,258.6800	11.2587	11,364.1200	11.3641	0.937	0	0	0
2022/12/22	2037	04/05/2023	11.32	Call	Bond Future	2,538.4400	2.5384	2,581.8000	2.5818	1.708	0	0	0
2022/12/22	2037	04/05/2023	11.32	Put	Bond Future	4,453.9200	4.4539	4,368.8700	4.3689	(1.910)	0	0	0
2022/12/22	2037	04/05/2023	11.78	Call	Bond Future	3,861.3700	3.8614	3,920.0000	3.9200	1.518	0	0	400
2022/12/22	2037	04/05/2023	11.78	Put	Bond Future	3,134.2800	3.1343	3,064.5000	3.0645	(2.226)	0	0	0
2022/12/22	2037	04/05/2023	11.94	Put	Bond Future	2,764.0600	2.7641	2,699.4400	2.6994	(2.338)	0	0	703
2022/12/22	2037	04/05/2023	11.03	Call	Bond Future	1,864.3900	1.8644	1,898.4000	1.8984	1.824	0	0	400
2022/12/22	2037	03/08/2023	12.12	Call	Bond Future	5,419.6800	5.4197	5,488.4700	5.4885	1.269	0	0	0
2022/12/22	2037	03/08/2023	12.12	Put	Bond Future	3,488.9400	3.4889	3,427.0300	3.4270	(1.774)	0	0	0
2022/12/22	2037	03/08/2023	12.13	Call	Bond Future	5,452.1800	5.4522	5,521.2300	5.5212	1.266	0	0	0
2022/12/22	2037	03/08/2023	12.13	Put	Bond Future	3,467.6700	3.4677	3,406.0200	3.4060	(1.778)	0	0	0
2022/12/22	2037	03/08/2023			Bond Future	11.7676	78.3578	11.7442	78.4885	(0.199)	0.0000	0.0000	0
2022/12/22	2037	03/08/2023	12.14	Call	Bond Future	5,484.7500	5.4848	5,554.0400	5.5540	1.263	0	0	0
2022/12/22	2037	03/08/2023	12.14	Put	Bond Future	3,446.5300	3.4465	3,385.1200	3.3851	(1.782)	0	0	0
2022/12/22	2037	02/11/2023	11.57	Call	Bond Future	3,796.3700	3.7964	3,851.9800	3.8520	1.465	0	0	0
2022/12/22	2037	02/11/2023	11.55	Put	Bond Future	5,595.8200	5.5958	5,517.5000	5.5175	(1.400)	0	0	0
2022/12/22	2037	02/11/2023	11.56	Put	Bond Future	5,565.2500	5.5652	5,487.1900	5.4872	(1.403)	0	0	0
2022/12/22	2037	02/11/2023			Bond Future	11.8816	79.9756	11.8574	80.1090	(0.204)	0.0000	0.0000	0
2022/12/22	2037	02/11/2023	11.57	Put	Bond Future	5,534.5300	5.5345	5,456.7300	5.4567	(1.406)	0	0	0
2022/12/22	2037	02/11/2023	11.55	Call	Bond Future	3,744.1800	3.7442	3,799.2700	3.7993	1.471	0	0	0
2022/12/22	2037	02/11/2023	11.56	Call	Bond Future	3,770.3800	3.7704	3,825.7300	3.8257	1.468	0	0	0
2022/12/22	2037	01/02/2024	12.33	Call	Bond Future	5,814.4300	5.8144	5,888.6700	5.8887	1.277	0	0	0
2022/12/22	2037	01/02/2024	12.33	Put	Bond Future	4,113.3200	4.1133	4,051.3000	4.0513	(1.508)	0	0	0
2022/12/22	2037	01/02/2024			Bond Future	12.0089	77.3449	11.9837	77.4812	(0.210)	0.0000	0.0000	0
2022/12/22	2037	01/02/2024	12.31	Call	Bond Future	5,753.3600	5.7534	5,827.1400	5.8271	1.282	0	0	0
2022/12/22	2037	01/02/2024	12.31	Put	Bond Future	4,156.6000	4.1566	4,094.1200	4.0941	(1.503)	0	0	0
2022/12/22	2037	01/02/2024	12.32	Call	Bond Future	5,784.0300	5.7840	5,858.0300	5.8580	1.279	0	0	0
2022/12/22	2037	01/02/2024	12.32	Put	Bond Future	4,135.0700	4.1351	4,072.8100	4.0728	(1.506)	0	0	0
2022/12/22	2038	02/02/2023			Bond Future	125.5340	125.5340	126.6021	126.6021	0.851	0.0000	0.0000	4,123
2022/12/22	2038	04/05/2023			Bond Future	128.0101	128.0101	129.0984	129.0984	0.850	0.0000	0.0000	1,583
2022/12/22	2038	03/08/2023			Bond Future	128.7301	128.7301	129.8407	129.8407	0.863	0.0000	0.0000	0
2022/12/22	2038	02/11/2023			Bond Future	131.4164	131.4164	132.5502	132.5502	0.863	0.0000	0.0000	0
2022/12/22	2038	01/02/2024			Bond Future	132.1057	132.1057	133.2629	133.2629	0.876	0.0000	0.0000	0
2022/12/22	2040	02/02/2023	10.93	Call	Bond Future	533.4300	0.5334	519.5900	0.5196	(2.595)	0	0	0
2022/12/22	2040	02/02/2023	12.24	Call	Bond Future	4,741.1800	4.7412	4,730.6000	4.7306	(0.223)	0	0	0
2022/12/22	2040	02/02/2023	12.24	Put	Bond Future	635.9500	0.6359	616.4700	0.6165	(3.063)	0	0	0
2022/12/22	2040	02/02/2023	12.27	Call	Bond Future	4,880.6500	4.8806	4,870.5600	4.8706	(0.207)	0	0	0
2022/12/22	2040	02/02/2023	12.27	Put	Bond Future	602.5700	0.6026	583.5800	0.5836	(3.152)	0	0	388
2022/12/22	2040	02/02/2023	11.12	Call	Bond Future	847.0900	0.8471	830.5400	0.8305	(1.954)	0	0	0
2022/12/22	2040	02/02/2023	11.12	Put	Bond Future	3,662.2400	3.6622	3,636.7900	3.6368	(0.695)	0	0	0
2022/12/22	2040	02/02/2023	11.19	Call	Bond Future	988.4700	0.9885	971.1600	0.9712	(1.751)	0	0	563
2022/12/22	2040	02/02/2023	11.19	Put	Bond Future	3,343.0100	3.3430	3,316.8000	3.3168	(0.784)	0	0	0
2022/12/22	2040	02/02/2023	12.07	Put	Bond Future	858.5900	0.8586	836.3700	0.8364	(2.588)	0	0	563

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2022/12/22	2040	02/02/2023	10.96	Call	Bond Future	576.3900	0.5764	562.0700	0.5621	(2.484)	0	0	388
2022/12/22	2040	02/02/2023	10.96	Put	Bond Future	4,459.3000	4.4593	4,436.0800	4.4361	(0.521)	0	0	0
2022/12/22	2040	02/02/2023			Bond Future	11.5575	81.3247	11.5561	81.3336	(0.012)	0.0000	0.0000	142,936
2022/12/22	2040	02/02/2023	10.18	Call	Bond Future	52.3400	0.0523	49.0000	0.0490	(6.381)	0	0	0
2022/12/22	2040	02/02/2023	10.18	Put	Bond Future	9,453.4700	9.4535	9,441.2300	9.4412	(0.129)	0	0	0
2022/12/22	2040	02/02/2023	10.21	Call	Bond Future	58.4000	0.0584	54.7900	0.0548	(6.182)	0	0	388
2022/12/22	2040	02/02/2023	10.21	Put	Bond Future	9,237.2600	9.2373	9,224.7500	9.2248	(0.135)	0	0	0
2022/12/22	2040	02/02/2023	10.93	Put	Bond Future	4,618.8900	4.6189	4,596.1500	4.5962	(0.492)	0	0	0
2022/12/22	2040	02/02/2023	12.07	Call	Bond Future	3,972.5500	3.9725	3,959.2300	3.9592	(0.335)	0	0	0
2022/12/22	2040	02/02/2023	11.10	Call	Bond Future	809.2200	0.8092	792.9200	0.7929	(2.014)	0	0	0
2022/12/22	2040	02/02/2023	11.10	Put	Bond Future	3,756.7000	3.7567	3,731.5000	3.7315	(0.671)	0	0	0
2022/12/22	2040	02/02/2023	11.11	Call	Bond Future	827.9700	0.8280	811.5400	0.8115	(1.984)	0	0	0
2022/12/22	2040	02/02/2023	11.11	Put	Bond Future	3,709.2400	3.7092	3,683.9100	3.6839	(0.683)	0	0	0
2022/12/22	2040	04/05/2023	13.45	Put	Bond Future	918.5400	0.9185	907.6500	0.9077	(1.186)	0	0	486
2022/12/22	2040	04/05/2023	12.05	Put	Bond Future	2,816.1600	2.8162	2,798.9400	2.7989	(0.611)	0	0	684
2022/12/22	2040	04/05/2023	12.78	Call	Bond Future	7,938.0800	7.9381	7,932.4900	7.9325	(0.070)	0	0	0
2022/12/22	2040	04/05/2023	12.78	Put	Bond Future	1,576.1200	1.5761	1,561.9700	1.5620	(0.898)	0	0	388
2022/12/22	2040	04/05/2023	11.43	Call	Bond Future	3,000.7300	3.0007	2,990.9200	2.9909	(0.327)	0	0	0
2022/12/22	2040	04/05/2023	11.43	Put	Bond Future	4,548.0900	4.5481	4,529.7200	4.5297	(0.404)	0	0	0
2022/12/22	2040	04/05/2023	10.73	Put	Bond Future	7,545.3700	7.5454	7,528.2300	7.5282	(0.227)	0	0	0
2022/12/22	2040	04/05/2023			Bond Future	11.6776	82.9094	11.6762	82.9179	(0.012)	0.0000	0.0000	300
2022/12/22	2040	04/05/2023	13.45	Call	Bond Future	10,764.5400	10.7645	10,762.2100	10.7622	(0.022)	0	0	0
2022/12/22	2040	04/05/2023	11.48	Call	Bond Future	3,147.9600	3.1480	3,138.1700	3.1382	(0.311)	0	0	486
2022/12/22	2040	04/05/2023	11.48	Put	Bond Future	4,379.1400	4.3791	4,360.7900	4.3608	(0.419)	0	0	0
2022/12/22	2040	04/05/2023	12.05	Call	Bond Future	5,058.7100	5.0587	5,050.0500	5.0500	(0.171)	0	0	0
2022/12/22	2040	04/05/2023	11.41	Call	Bond Future	2,942.7200	2.9427	2,932.9100	2.9329	(0.333)	0	0	0
2022/12/22	2040	04/05/2023	11.41	Put	Bond Future	4,617.0900	4.6171	4,598.7200	4.5987	(0.398)	0	0	0
2022/12/22	2040	04/05/2023	11.42	Call	Bond Future	2,971.6600	2.9717	2,961.8400	2.9618	(0.330)	0	0	0
2022/12/22	2040	04/05/2023	11.42	Put	Bond Future	4,582.4800	4.5825	4,564.1000	4.5641	(0.401)	0	0	0
2022/12/22	2040	04/05/2023	10.73	Call	Bond Future	1,364.7100	1.3647	1,356.1300	1.3561	(0.629)	0	0	486
2022/12/22	2040	04/05/2023	10.92	Call	Bond Future	1,729.7000	1.7297	1,720.5200	1.7205	(0.531)	0	0	388
2022/12/22	2040	04/05/2023	10.92	Put	Bond Future	6,613.5500	6.6136	6,595.8100	6.5958	(0.268)	0	0	0
2022/12/22	2040	04/05/2023	11.03	Call	Bond Future	1,968.1500	1.9681	1,958.7100	1.9587	(0.480)	0	0	684
2022/12/22	2040	04/05/2023	11.03	Put	Bond Future	6,114.8200	6.1148	6,096.8200	6.0968	(0.294)	0	0	0
2022/12/22	2040	04/05/2023	10.17	Call	Bond Future	655.2100	0.6552	648.8100	0.6488	(0.977)	0	0	388
2022/12/22	2040	04/05/2023	10.17	Put	Bond Future	10,838.6300	10.8386	10,823.6700	10.8237	(0.138)	0	0	0
2022/12/22	2040	03/08/2023	12.23	Call	Bond Future	6,197.0900	6.1971	6,191.8600	6.1919	(0.084)	0	0	0
2022/12/22	2040	03/08/2023	12.23	Put	Bond Future	3,592.4100	3.5924	3,578.8200	3.5788	(0.378)	0	0	0
2022/12/22	2040	03/08/2023			Bond Future	11.7884	80.1191	11.7870	80.1275	(0.012)	0.0000	0.0000	0
2022/12/22	2040	03/08/2023	12.21	Call	Bond Future	6,126.3400	6.1263	6,121.0700	6.1211	(0.086)	0	0	0
2022/12/22	2040	03/08/2023	12.21	Put	Bond Future	3,636.7200	3.6367	3,623.0900	3.6231	(0.375)	0	0	0
2022/12/22	2040	03/08/2023	12.22	Call	Bond Future	6,161.5600	6.1616	6,156.3100	6.1563	(0.085)	0	0	0
2022/12/22	2040	03/08/2023	12.22	Put	Bond Future	3,614.3800	3.6144	3,600.7700	3.6008	(0.377)	0	0	0
2022/12/22	2040	02/11/2023	11.60	Put	Bond Future	6,047.0000	6.0470	6,034.5500	6.0346	(0.206)	0	0	0
2022/12/22	2040	02/11/2023	11.58	Call	Bond Future	4,192.8900	4.1929	4,188.9400	4.1889	(0.094)	0	0	0
2022/12/22	2040	02/11/2023	11.58	Put	Bond Future	6,113.6000	6.1136	6,101.1300	6.1011	(0.204)	0	0	0
2022/12/22	2040	02/11/2023	11.59	Call	Bond Future	4,221.3200	4.2213	4,217.3700	4.2174	(0.094)	0	0	0
2022/12/22	2040	02/11/2023			Bond Future	11.8964	81.7734	11.8949	81.7819	(0.012)	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
2022/12/22	2040	02/11/2023	11.60	Call	Bond Future	4,249.8300	4.2498	4,245.9000	4.2459	(0.092)	0	0	0
2022/12/22	2040	02/11/2023	11.59	Put	Bond Future	6,080.2200	6.0802	6,067.7500	6.0677	(0.205)	0	0	0
2022/12/22	2040	01/02/2024	12.33	Call	Bond Future	6,405.3600	6.4054	6,403.8800	6.4039	(0.023)	0	0	0
2022/12/22	2040	01/02/2024	12.33	Put	Bond Future	4,602.9500	4.6030	4,592.6900	4.5927	(0.223)	0	0	0
2022/12/22	2040	01/02/2024	12.34	Call	Bond Future	6,438.1700	6.4382	6,436.7100	6.4367	(0.023)	0	0	0
2022/12/22	2040	01/02/2024	12.34	Put	Bond Future	4,579.3300	4.5793	4,569.0900	4.5691	(0.224)	0	0	0
2022/12/22	2040	01/02/2024			Bond Future	12.0165	78.9289	12.0150	78.9376	(0.012)	0.0000	0.0000	0
2022/12/22	2040	01/02/2024	12.35	Call	Bond Future	6,471.3700	6.4714	6,469.9200	6.4699	(0.022)	0	0	0
2022/12/22	2040	01/02/2024	12.35	Put	Bond Future	4,556.1600	4.5562	4,545.9300	4.5459	(0.225)	0	0	0
2022/12/22	2044	02/02/2023	10.30	Call	Bond Future	74.2700	0.0743	68.7100	0.0687	(7.486)	0	0	0
2022/12/22	2044	02/02/2023	10.30	Put	Bond Future	8,956.3300	8.9563	8,974.5900	8.9746	0.204	0	0	0
2022/12/22	2044	02/02/2023	11.00	Call	Bond Future	619.4400	0.6194	597.1200	0.5971	(3.603)	0	0	2,500
2022/12/22	2044	02/02/2023	11.00	Put	Bond Future	4,428.8100	4.4288	4,430.3100	4.4303	0.034	0	0	0
2022/12/22	2044	02/02/2023	11.75	Put	Bond Future	1,534.5600	1.5346	1,520.8400	1.5208	(0.894)	0	0	2,500
2022/12/22	2044	02/02/2023	11.90	Call	Bond Future	3,230.9000	3.2309	3,192.7700	3.1928	(1.180)	0	0	0
2022/12/22	2044	02/02/2023	11.90	Put	Bond Future	1,202.2400	1.2022	1,187.9300	1.1879	(1.190)	0	0	0
2022/12/22	2044	02/02/2023	12.00	Call	Bond Future	3,650.6600	3.6507	3,612.5400	3.6125	(1.044)	0	0	0
2022/12/22	2044	02/02/2023	12.00	Put	Bond Future	1,016.4600	1.0165	1,002.1600	1.0022	(1.407)	0	0	4,000
2022/12/22	2044	02/02/2023	11.20	Put	Bond Future	3,438.7300	3.4387	3,434.5200	3.4345	(0.122)	0	0	0
2022/12/22	2044	02/02/2023	11.70	Call	Bond Future	2,454.1400	2.4541	2,416.9700	2.4170	(1.515)	0	0	1,700
2022/12/22	2044	02/02/2023	11.70	Put	Bond Future	1,661.4400	1.6614	1,648.0900	1.6481	(0.804)	0	0	0
2022/12/22	2044	02/02/2023	11.10	Call	Bond Future	790.1700	0.7902	764.9000	0.7649	(3.198)	0	0	1,700
2022/12/22	2044	02/02/2023	11.14	Call	Bond Future	866.4800	0.8665	840.0900	0.8401	(3.046)	0	0	0
2022/12/22	2044	02/02/2023	11.14	Put	Bond Future	3,719.5700	3.7196	3,717.0000	3.7170	(0.069)	0	0	0
2022/12/22	2044	02/02/2023	11.15	Call	Bond Future	886.3000	0.8863	859.6300	0.8596	(3.009)	0	0	0
2022/12/22	2044	02/02/2023	11.15	Put	Bond Future	3,671.7900	3.6718	3,668.9400	3.6689	(0.078)	0	0	0
2022/12/22	2044	02/02/2023			Bond Future	11.5745	78.0641	11.5783	78.0403	0.032	0.0000	0.0000	79,482
2022/12/22	2044	02/02/2023	10.75	Call	Bond Future	308.7700	0.3088	293.8900	0.2939	(4.819)	0	0	2,500
2022/12/22	2044	02/02/2023	10.75	Put	Bond Future	5,872.8500	5.8728	5,881.7900	5.8818	0.152	0	0	0
2022/12/22	2044	02/02/2023	11.75	Call	Bond Future	2,639.4000	2.6394	2,601.8600	2.6019	(1.422)	0	0	0
2022/12/22	2044	02/02/2023	11.16	Call	Bond Future	906.4100	0.9064	879.4600	0.8795	(2.973)	0	0	0
2022/12/22	2044	02/02/2023	11.16	Put	Bond Future	3,624.3900	3.6244	3,621.2600	3.6213	(0.086)	0	0	0
2022/12/22	2044	02/02/2023	11.20	Call	Bond Future	989.8300	0.9898	961.8000	0.9618	(2.832)	0	0	0
2022/12/22	2044	02/02/2023	11.10	Put	Bond Future	3,914.5900	3.9146	3,913.1400	3.9131	(0.037)	0	0	0
2022/12/22	2044	04/05/2023	11.75	Put	Bond Future	3,650.1900	3.6502	3,647.2300	3.6472	(0.081)	0	0	4,115
2022/12/22	2044	04/05/2023	11.41	Call	Bond Future	2,962.5700	2.9626	2,937.6200	2.9376	(0.842)	0	0	0
2022/12/22	2044	04/05/2023	11.41	Put	Bond Future	4,739.8800	4.7399	4,739.6200	4.7396	(0.005)	0	0	0
2022/12/22	2044	04/05/2023	11.42	Call	Bond Future	2,991.9100	2.9919	2,966.8700	2.9669	(0.837)	0	0	0
2022/12/22	2044	04/05/2023	11.42	Put	Bond Future	4,704.1800	4.7042	4,703.8300	4.7038	(0.007)	0	0	0
2022/12/22	2044	04/05/2023			Bond Future	11.6883	79.5853	11.6922	79.5606	0.034	0.0000	0.0000	0
2022/12/22	2044	04/05/2023	11.75	Call	Bond Future	4,035.3100	4.0353	4,007.6600	4.0077	(0.685)	0	0	0
2022/12/22	2044	04/05/2023	12.00	Call	Bond Future	4,917.1700	4.9172	4,888.0900	4.8881	(0.591)	0	0	0
2022/12/22	2044	04/05/2023	12.00	Put	Bond Future	3,004.2300	3.0042	2,999.8400	2.9998	(0.146)	0	0	4,115
2022/12/22	2044	04/05/2023	12.25	Call	Bond Future	5,857.1900	5.8572	5,827.1200	5.8271	(0.513)	0	0	0
2022/12/22	2044	04/05/2023	12.25	Put	Bond Future	2,466.7300	2.4667	2,461.3500	2.4613	(0.218)	0	0	1,500
2022/12/22	2044	04/05/2023	11.43	Call	Bond Future	3,021.1900	3.0212	2,996.0600	2.9961	(0.832)	0	0	0
2022/12/22	2044	04/05/2023	11.43	Put	Bond Future	4,668.5100	4.6685	4,668.0700	4.6681	(0.009)	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
2022/12/22	2044	03/08/2023	12.15	Call	Bond Future	5,996.3300	5.9963	5,970.3600	5.9704	(0.433)	0	0	0
2022/12/22	2044	03/08/2023	12.15	Put	Bond Future	3,845.9700	3.8460	3,845.5900	3.8456	(0.010)	0	0	0
2022/12/22	2044	03/08/2023	12.16	Call	Bond Future	6,031.7600	6.0318	6,005.7400	6.0057	(0.431)	0	0	0
2022/12/22	2044	03/08/2023	12.16	Put	Bond Future	3,822.6300	3.8226	3,822.2000	3.8222	(0.011)	0	0	0
2022/12/22	2044	03/08/2023			Bond Future	11.7930	76.8514	11.7971	76.8258	0.035	0.0000	0.0000	0
2022/12/22	2044	03/08/2023	12.17	Call	Bond Future	6,067.0100	6.0670	6,040.9600	6.0410	(0.429)	0	0	0
2022/12/22	2044	03/08/2023	12.17	Put	Bond Future	3,799.1900	3.7992	3,798.7300	3.7987	(0.012)	0	0	0
2022/12/22	2044	02/11/2023	11.57	Call	Bond Future	4,365.1500	4.3651	4,344.4500	4.3444	(0.474)	0	0	0
2022/12/22	2044	02/11/2023	11.57	Put	Bond Future	6,381.0800	6.3811	6,386.6300	6.3866	0.087	0	0	0
2022/12/22	2044	02/11/2023			Bond Future	11.8946	78.4382	11.8989	78.4120	0.036	0.0000	0.0000	0
2022/12/22	2044	02/11/2023	11.55	Call	Bond Future	4,307.2600	4.3073	4,286.6800	4.2867	(0.478)	0	0	0
2022/12/22	2044	02/11/2023	11.55	Put	Bond Future	6,450.2800	6.4503	6,455.9500	6.4560	0.088	0	0	0
2022/12/22	2044	02/11/2023	11.56	Call	Bond Future	4,336.1700	4.3362	4,315.5200	4.3155	(0.476)	0	0	0
2022/12/22	2044	02/11/2023	11.56	Put	Bond Future	6,415.6000	6.4156	6,421.2000	6.4212	0.087	0	0	0
2022/12/22	2044	01/02/2024	12.29	Call	Bond Future	6,634.8000	6.6348	6,612.2700	6.6123	(0.340)	0	0	0
2022/12/22	2044	01/02/2024	12.29	Put	Bond Future	4,976.5600	4.9766	4,980.6200	4.9806	0.082	0	0	0
2022/12/22	2044	01/02/2024			Bond Future	12.0074	75.6510	12.0118	75.6244	0.037	0.0000	0.0000	0
2022/12/22	2044	01/02/2024	12.27	Call	Bond Future	6,569.0100	6.5690	6,546.5600	6.5466	(0.342)	0	0	0
2022/12/22	2044	01/02/2024	12.27	Put	Bond Future	5,026.1100	5.0261	5,030.2500	5.0302	0.082	0	0	0
2022/12/22	2044	01/02/2024	12.28	Call	Bond Future	6,601.8800	6.6019	6,579.3900	6.5794	(0.341)	0	0	0
2022/12/22	2044	01/02/2024	12.28	Put	Bond Future	5,001.2700	5.0013	5,005.3700	5.0054	0.082	0	0	0
2022/12/22	2046	02/02/2023			Bond Future	111.5323	111.5323	113.3157	113.3157	1.599	0.0000	0.0000	13,685
2022/12/22	2046	04/05/2023			Bond Future	111.6966	111.6966	113.5144	113.5144	1.627	0.0000	0.0000	4,935
2022/12/22	2046	03/08/2023			Bond Future	114.0368	114.0368	115.8922	115.8922	1.627	0.0000	0.0000	0
2022/12/22	2046	02/11/2023			Bond Future	114.3281	114.3281	116.2220	116.2220	1.657	0.0000	0.0000	0
2022/12/22	2046	01/02/2024			Bond Future	116.6771	116.6771	118.6101	118.6101	1.657	0.0000	0.0000	0
2022/12/22	2050	02/02/2023			Bond Future	111.7162	111.7162	114.5306	114.5306	2.519	0.0000	0.0000	10,717
2022/12/22	2050	04/05/2023			Bond Future	113.9192	113.9192	116.7888	116.7888	2.519	0.0000	0.0000	3,359
2022/12/22	2050	03/08/2023			Bond Future	114.1249	114.1249	117.0538	117.0538	2.566	0.0000	0.0000	0
2022/12/22	2050	02/11/2023			Bond Future	116.5066	116.5066	119.4966	119.4966	2.566	0.0000	0.0000	0
2022/12/22	2050	01/02/2024			Bond Future	116.6599	116.6599	119.7116	119.7116	2.616	0.0000	0.0000	0
2022/12/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	AL37	02/02/2023			Index Future	854.6460	854.6460	855.6420	855.6420	0.117	0.0000	0.0000	0
2022/12/22	AL37	04/05/2023			Index Future	871.3000	871.3000	872.3110	872.3110	0.116	0.0000	0.0000	0
2022/12/22	AL37	03/08/2023			Index Future	889.3520	889.3520	890.3790	890.3790	0.115	0.0000	0.0000	0
2022/12/22	AL37	02/11/2023			Index Future	907.7100	907.7100	908.7580	908.7580	0.115	0.0000	0.0000	0
2022/12/22	AL37	01/02/2024			Index Future	926.1710	926.1710	927.2420	927.2420	0.116	0.0000	0.0000	0
2022/12/22	AL7T	02/02/2023			Index Future	987.8530	987.8530	990.5670	990.5670	0.275	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/22	AL7T	04/05/2023			Index Future	1,007.1030	1,007.1030	1,009.8650	1,009.8650	0.274	0.0000	0.0000	0
2022/12/22	AL7T	03/08/2023			Index Future	1,027.9680	1,027.9680	1,030.7830	1,030.7830	0.274	0.0000	0.0000	0
2022/12/22	AL7T	02/11/2023			Index Future	1,049.1880	1,049.1880	1,052.0600	1,052.0600	0.274	0.0000	0.0000	0
2022/12/22	AL7T	01/02/2024			Index Future	1,070.5260	1,070.5260	1,073.4580	1,073.4580	0.274	0.0000	0.0000	0
2022/12/22	ALBI	02/02/2023			Index Future	863.2490	863.2490	864.4510	864.4510	0.139	0.0000	0.0000	111
2022/12/22	ALBI	04/05/2023			Index Future	880.0710	880.0710	881.2910	881.2910	0.139	0.0000	0.0000	0
2022/12/22	ALBI	03/08/2023			Index Future	898.3040	898.3040	899.5460	899.5460	0.138	0.0000	0.0000	0
2022/12/22	ALBI	02/11/2023			Index Future	916.8470	916.8470	918.1140	918.1140	0.138	0.0000	0.0000	0
2022/12/22	ALBI	01/02/2024			Index Future	935.4940	935.4940	936.7880	936.7880	0.138	0.0000	0.0000	0
2022/12/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/22	ES33	02/02/2023			Bond Future	12.2811	75.0618	12.2587	75.1663	(0.182)	0.0000	0.0000	350
2022/12/22	ES33	04/05/2023			Bond Future	12.4456	72.7479	12.4224	72.8541	(0.187)	0.0000	0.0000	0
2022/12/22	ES33	03/08/2023			Bond Future	12.5967	74.2729	12.5725	74.3810	(0.192)	0.0000	0.0000	0
2022/12/22	ES33	02/11/2023			Bond Future	12.7603	72.0274	12.7351	72.1377	(0.197)	0.0000	0.0000	0
2022/12/22	ES33	01/02/2024			Bond Future	12.9423	73.5060	12.9160	73.6187	(0.203)	0.0000	0.0000	0
2022/12/22	ES42	02/02/2023			Bond Future	12.5203	73.4247	12.5186	73.4342	(0.014)	0.0000	0.0000	4,195
2022/12/22	ES42	04/05/2023			Bond Future	12.6696	70.6100	12.6678	70.6193	(0.014)	0.0000	0.0000	0
2022/12/22	ES42	03/08/2023			Bond Future	12.8032	72.0912	12.8015	72.1003	(0.014)	0.0000	0.0000	0
2022/12/22	ES42	02/11/2023			Bond Future	12.9470	69.3331	12.9452	69.3423	(0.014)	0.0000	0.0000	0
2022/12/22	ES42	01/02/2024			Bond Future	13.0986	70.7554	13.0967	70.7650	(0.015)	0.0000	0.0000	0
2022/12/22	GOVI	02/02/2023	850.82	Call	GOVI	2,660.0000	0.2660	14,970.0000	1.4970	462.782	0	0	0
2022/12/22	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GOVI	02/02/2023	850.83	Call	GOVI	2,560.0000	0.2560	14,870.0000	1.4870	480.859	0	0	0
2022/12/22	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GOVI	02/02/2023			GOVI	851.0860	851.0860	852.3170	852.3170	0.145	0.0000	0.0000	848
2022/12/22	GOVI	02/02/2023	850.84	Call	GOVI	2,460.0000	0.2460	14,770.0000	1.4770	500.407	0	0	0
2022/12/22	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GOVI	04/05/2023	852.86	Call	GOVI	148,110.0000	14.8110	160,610.0000	16.0610	8.440	0	0	0
2022/12/22	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GOVI	04/05/2023	852.87	Call	GOVI	148,010.0000	14.8010	160,510.0000	16.0510	8.445	0	0	0
2022/12/22	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GOVI	04/05/2023			GOVI	867.6710	867.6710	868.9210	868.9210	0.144	0.0000	0.0000	0
2022/12/22	GOVI	04/05/2023	852.88	Call	GOVI	147,910.0000	14.7910	160,410.0000	16.0410	8.451	0	0	0
2022/12/22	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GOVI	03/08/2023	837.21	Call	GOVI	484,380.0000	48.4380	497,090.0000	49.7090	2.624	0	0	0

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2022/12/22	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GOVI	03/08/2023	837.22	Call	GOVI	484,280.0000	48.4280	496,990.0000	49.6990	2.625	0	0	0
2022/12/22	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GOVI	03/08/2023			GOVI	885.6480	885.6480	886.9190	886.9190	0.144	0.0000	0.0000	0
2022/12/22	GOVI	03/08/2023	837.23	Call	GOVI	484,180.0000	48.4180	496,890.0000	49.6890	2.625	0	0	0
2022/12/22	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GOVI	02/11/2023	885.82	Call	GOVI	181,090.0000	18.1090	194,070.0000	19.4070	7.168	0	0	0
2022/12/22	GOVI	02/11/2023			GOVI	903.9290	903.9290	905.2270	905.2270	0.144	0.0000	0.0000	0
2022/12/22	GOVI	02/11/2023	885.80	Call	GOVI	181,290.0000	18.1290	194,270.0000	19.4270	7.160	0	0	0
2022/12/22	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GOVI	02/11/2023	885.81	Call	GOVI	181,190.0000	18.1190	194,170.0000	19.4170	7.164	0	0	0
2022/12/22	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GOVI	01/02/2024	880.00	Call	GOVI	423,130.0000	42.3130	436,380.0000	43.6380	3.131	0	0	0
2022/12/22	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GOVI	01/02/2024			GOVI	922.3130	922.3130	923.6380	923.6380	0.144	0.0000	0.0000	0
2022/12/22	GOVI	01/02/2024	879.98	Call	GOVI	423,330.0000	42.3330	436,580.0000	43.6580	3.130	0	0	0
2022/12/22	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GOVI	01/02/2024	879.99	Call	GOVI	423,230.0000	42.3230	436,480.0000	43.6480	3.131	0	0	0
2022/12/22	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/22	IGOV	02/02/2023			Index Future	317.9430	317.9430	320.3050	320.3050	0.743	0.0000	0.0000	671
2022/12/22	IGOV	04/05/2023			Index Future	324.2160	324.2160	326.6240	326.6240	0.743	0.0000	0.0000	16
2022/12/22	IGOV	03/08/2023			Index Future	331.0100	331.0100	333.4660	333.4660	0.742	0.0000	0.0000	0
2022/12/22	IGOV	02/11/2023			Index Future	337.9170	337.9170	340.4240	340.4240	0.742	0.0000	0.0000	0
2022/12/22	IGOV	01/02/2024			Index Future	344.8620	344.8620	347.4220	347.4220	0.742	0.0000	0.0000	0
2022/12/22	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/22	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/22	JBAF	18/01/2023			Jibar Tradeable Future	7.3200	92.6800	7.3300	92.6700	0.137	0.0000	0.0000	0
2022/12/22	JBAF	15/02/2023			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2022/12/22	JBAF	15/03/2023			Jibar Tradeable Future	7.7100	92.2900	7.7200	92.2800	0.130	0.0000	0.0000	0
2022/12/22	JBAF	19/04/2023			Jibar Tradeable Future	7.8450	92.1550	7.8400	92.1600	(0.064)	0.0000	0.0000	0
2022/12/22	JBAF	17/05/2023			Jibar Tradeable Future	7.8350	92.1650	7.8450	92.1550	0.128	0.0000	0.0000	0
2022/12/22	JBAF	21/06/2023			Jibar Tradeable Future	7.8850	92.1150	7.8900	92.1100	0.063	0.0000	0.0000	0
2022/12/22	JBAF	20/09/2023			Jibar Tradeable Future	7.8850	92.1150	7.8950	92.1050	0.127	0.0000	0.0000	75
2022/12/22	JBAF	20/12/2023			Jibar Tradeable Future	7.8850	92.1150	7.9150	92.0850	0.380	0.0000	0.0000	272
2022/12/22	JBAF	20/03/2024			Jibar Tradeable Future	7.8650	92.1350	7.8900	92.1100	0.318	0.0000	0.0000	0
2022/12/22	JBAF	19/06/2024			Jibar Tradeable Future	7.8700	92.1300	7.8900	92.1100	0.254	0.0000	0.0000	0
2022/12/22	JBAF	18/09/2024			Jibar Tradeable Future	7.8600	92.1400	7.8800	92.1200	0.254	0.0000	0.0000	68
2022/12/22	JBAF	18/12/2024			Jibar Tradeable Future	7.8850	92.1150	7.8750	92.1250	(0.127)	0.0000	0.0000	0
2022/12/22	R035	02/02/2023	9.81	Call	Bond Future	27.4000	0.0274	28.0400	0.0280	2.336	0	0	582
2022/12/22	R035	02/02/2023	9.81	Put	Bond Future	9,395.7200	9.3957	9,240.9900	9.2410	(1.647)	0	0	0
2022/12/22	R035	02/02/2023	9.85	Call	Bond Future	31.9900	0.0320	32.7800	0.0328	2.470	0	0	0
2022/12/22	R035	02/02/2023	9.89	Call	Bond Future	37.2500	0.0373	38.2200	0.0382	2.604	0	0	388
2022/12/22	R035	02/02/2023	9.89	Put	Bond Future	8,874.6900	8.8747	8,720.2900	8.7203	(1.740)	0	0	0
2022/12/22	R035	02/02/2023	11.94	Call	Bond Future	4,074.6800	4.0747	4,179.5600	4.1796	2.574	0	0	0
2022/12/22	R035	02/02/2023	13.22	Put	Bond Future	48.7900	0.0488	42.0000	0.0420	(13.917)	0	0	976
2022/12/22	R035	02/02/2023	10.88	Call	Bond Future	747.7900	0.7478	775.4800	0.7755	3.703	0	0	0
2022/12/22	R035	02/02/2023	10.88	Put	Bond Future	3,351.0000	3.3510	3,223.3200	3.2233	(3.810)	0	0	0
2022/12/22	R035	02/02/2023	10.66	Call	Bond Future	431.6800	0.4317	447.9800	0.4480	3.776	0	0	0
2022/12/22	R035	02/02/2023	10.66	Put	Bond Future	4,368.3300	4.3683	4,229.2600	4.2293	(3.184)	0	0	582
2022/12/22	R035	02/02/2023	10.30	Put	Bond Future	6,333.5000	6.3335	6,183.4700	6.1835	(2.369)	0	0	0
2022/12/22	R035	02/02/2023	10.60	Call	Bond Future	365.6700	0.3657	379.4800	0.3795	3.777	0	0	0
2022/12/22	R035	02/02/2023	10.60	Put	Bond Future	4,671.0000	4.6710	4,529.4400	4.5294	(3.031)	0	0	0
2022/12/22	R035	02/02/2023	10.64	Put	Bond Future	4,468.1300	4.4681	4,328.2000	4.3282	(3.132)	0	0	0
2022/12/22	R035	02/02/2023			Bond Future	11.3236	88.0157	11.2966	88.1711	(0.239)	0.0000	0.0000	145,700
2022/12/22	R035	02/02/2023	9.85	Put	Bond Future	9,134.3500	9.1343	8,979.7700	8.9798	(1.692)	0	0	0
2022/12/22	R035	02/02/2023	11.94	Put	Bond Future	638.6500	0.6387	588.1600	0.5882	(7.906)	0	0	0
2022/12/22	R035	02/02/2023	11.98	Call	Bond Future	4,245.9200	4.2459	4,353.2800	4.3533	2.529	0	0	0
2022/12/22	R035	02/02/2023	11.98	Put	Bond Future	593.9000	0.5939	545.8900	0.5459	(8.084)	0	0	388
2022/12/22	R035	02/02/2023	13.22	Call	Bond Future	10,002.6900	10.0027	10,151.2700	10.1513	1.485	0	0	0
2022/12/22	R035	02/02/2023	11.05	Call	Bond Future	1,081.5500	1.0816	1,120.3100	1.1203	3.584	0	0	976
2022/12/22	R035	02/02/2023	11.05	Put	Bond Future	2,673.8400	2.6738	2,557.2300	2.5572	(4.361)	0	0	0
2022/12/22	R035	02/02/2023	11.06	Call	Bond Future	1,104.0500	1.1041	1,143.5100	1.1435	3.574	0	0	0
2022/12/22	R035	02/02/2023	11.06	Put	Bond Future	2,637.3900	2.6374	2,521.4800	2.5215	(4.395)	0	0	582
2022/12/22	R035	02/02/2023	10.86	Call	Bond Future	713.8900	0.7139	740.4000	0.7404	3.713	0	0	0
2022/12/22	R035	02/02/2023	10.86	Put	Bond Future	3,437.1400	3.4371	3,308.2800	3.3083	(3.749)	0	0	0
2022/12/22	R035	02/02/2023	10.87	Call	Bond Future	730.7100	0.7307	757.8000	0.7578	3.707	0	0	0
2022/12/22	R035	02/02/2023	10.87	Put	Bond Future	3,393.9100	3.3939	3,265.6300	3.2656	(3.780)	0	0	0
2022/12/22	R035	02/02/2023	10.30	Call	Bond Future	151.8200	0.1518	157.1600	0.1572	3.517	0	0	976
2022/12/22	R035	02/02/2023	10.64	Call	Bond Future	408.8300	0.4088	424.2700	0.4243	3.777	0	0	388
2022/12/22	R035	04/05/2023	11.22	Put	Bond Future	3,990.7100	3.9907	3,893.3800	3.8934	(2.439)	0	0	0
2022/12/22	R035	04/05/2023	12.46	Call	Bond Future	6,887.4200	6.8874	6,995.2700	6.9953	1.566	0	0	0
2022/12/22	R035	04/05/2023	12.46	Put	Bond Future	1,448.0500	1.4481	1,398.0300	1.3980	(3.454)	0	0	388
2022/12/22	R035	04/05/2023	13.18	Call	Bond Future	9,783.1000	9.7831	9,909.5400	9.9095	1.292	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
2022/12/22	R035	04/05/2023	13.18	Put	Bond Future	782.6000	0.7826	751.1700	0.7512	(4.016)	0	0	491
2022/12/22	R035	04/05/2023	11.17	Call	Bond Future	2,570.8900	2.5709	2,629.3100	2.6293	2.272	0	0	491
2022/12/22	R035	04/05/2023	11.20	Call	Bond Future	2,647.9800	2.6480	2,707.6700	2.7077	2.254	0	0	0
2022/12/22	R035	04/05/2023	11.21	Call	Bond Future	2,674.1400	2.6741	2,734.2600	2.7343	2.248	0	0	0
2022/12/22	R035	04/05/2023	10.60	Call	Bond Future	1,373.1800	1.3732	1,408.9300	1.4089	2.603	0	0	388
2022/12/22	R035	04/05/2023	10.60	Put	Bond Future	6,339.5500	6.3396	6,217.4300	6.2174	(1.926)	0	0	0
2022/12/22	R035	04/05/2023			Bond Future	11.4467	85.2267	11.4187	85.3846	(0.245)	0.0000	0.0000	104,314
2022/12/22	R035	04/05/2023	11.22	Call	Bond Future	2,700.2500	2.7002	2,760.7900	2.7608	2.242	0	0	0
2022/12/22	R035	04/05/2023	11.17	Put	Bond Future	4,149.7400	4.1497	4,050.2900	4.0503	(2.397)	0	0	0
2022/12/22	R035	04/05/2023	11.20	Put	Bond Future	4,053.6300	4.0536	3,955.4500	3.9555	(2.422)	0	0	0
2022/12/22	R035	04/05/2023	11.21	Put	Bond Future	4,022.1700	4.0222	3,924.4200	3.9244	(2.430)	0	0	0
2022/12/22	R035	04/05/2023	9.85	Call	Bond Future	517.0600	0.5171	531.9800	0.5320	2.886	0	0	388
2022/12/22	R035	04/05/2023	9.85	Put	Bond Future	10,234.8500	10.2349	10,091.9000	10.0919	(1.397)	0	0	0
2022/12/22	R035	04/05/2023	10.42	Call	Bond Future	1,109.7100	1.1097	1,139.4400	1.1394	2.679	0	0	491
2022/12/22	R035	04/05/2023	10.42	Put	Bond Future	7,185.0900	7.1851	7,056.9500	7.0570	(1.783)	0	0	0
2022/12/22	R035	03/08/2023	12.00	Call	Bond Future	5,632.9500	5.6329	5,722.3800	5.7224	1.588	0	0	0
2022/12/22	R035	03/08/2023	12.00	Put	Bond Future	3,235.0200	3.2350	3,163.7200	3.1637	(2.204)	0	0	0
2022/12/22	R035	03/08/2023			Bond Future	11.5569	86.9930	11.5279	87.1537	(0.251)	0.0000	0.0000	0
2022/12/22	R035	03/08/2023	11.98	Call	Bond Future	5,567.1600	5.5672	5,655.9800	5.6560	1.595	0	0	0
2022/12/22	R035	03/08/2023	11.98	Put	Bond Future	3,275.3400	3.2753	3,203.4300	3.2034	(2.195)	0	0	0
2022/12/22	R035	03/08/2023	11.99	Call	Bond Future	5,600.0200	5.6000	5,689.1500	5.6891	1.592	0	0	0
2022/12/22	R035	03/08/2023	11.99	Put	Bond Future	3,255.1200	3.2551	3,183.5200	3.1835	(2.200)	0	0	0
2022/12/22	R035	02/11/2023	11.41	Call	Bond Future	3,809.7500	3.8098	3,881.0000	3.8810	1.870	0	0	0
2022/12/22	R035	02/11/2023	11.41	Put	Bond Future	5,279.6600	5.2797	5,186.8900	5.1869	(1.757)	0	0	0
2022/12/22	R035	02/11/2023	11.42	Call	Bond Future	3,836.0500	3.8361	3,907.6200	3.9076	1.866	0	0	0
2022/12/22	R035	02/11/2023	11.42	Put	Bond Future	5,250.4500	5.2504	5,158.0000	5.1580	(1.761)	0	0	0
2022/12/22	R035	02/11/2023			Bond Future	11.6779	84.2832	11.6477	84.4472	(0.259)	0.0000	0.0000	0
2022/12/22	R035	02/11/2023	11.43	Call	Bond Future	3,862.4300	3.8624	3,934.3200	3.9343	1.861	0	0	0
2022/12/22	R035	02/11/2023	11.43	Put	Bond Future	5,221.3600	5.2214	5,129.2300	5.1292	(1.764)	0	0	0
2022/12/22	R035	01/02/2024	12.18	Put	Bond Future	3,915.2400	3.9152	3,841.3100	3.8413	(1.888)	0	0	0
2022/12/22	R035	01/02/2024	12.19	Call	Bond Future	5,854.1700	5.8542	5,947.9800	5.9480	1.602	0	0	0
2022/12/22	R035	01/02/2024	12.19	Put	Bond Future	3,894.5900	3.8946	3,820.9400	3.8209	(1.891)	0	0	0
2022/12/22	R035	01/02/2024			Bond Future	11.8142	85.9955	11.7827	86.1629	(0.267)	0.0000	0.0000	0
2022/12/22	R035	01/02/2024	12.18	Call	Bond Future	5,823.5300	5.8235	5,917.0600	5.9171	1.606	0	0	0
2022/12/22	R035	01/02/2024	12.20	Call	Bond Future	5,884.8700	5.8849	5,978.9500	5.9789	1.599	0	0	0
2022/12/22	R035	01/02/2024	12.20	Put	Bond Future	3,874.0600	3.8741	3,800.6800	3.8007	(1.894)	0	0	0
2022/12/22	R186	02/02/2023	8.32	Call	Bond Future	166.0700	0.1661	183.4800	0.1835	10.484	0	0	0
2022/12/22	R186	02/02/2023	8.32	Put	Bond Future	1,831.3700	1.8314	1,724.4200	1.7244	(5.840)	0	0	0
2022/12/22	R186	02/02/2023	8.33	Call	Bond Future	173.3500	0.1734	191.3600	0.1914	10.389	0	0	0
2022/12/22	R186	02/02/2023	8.33	Put	Bond Future	1,804.7100	1.8047	1,698.3600	1.6984	(5.893)	0	0	0
2022/12/22	R186	02/02/2023			Bond Future	8.8154	106.7847	8.7780	106.9090	(0.423)	0.0000	0.0000	72,575
2022/12/22	R186	02/02/2023	8.34	Call	Bond Future	180.8300	0.1808	199.4600	0.1995	10.302	0	0	0
2022/12/22	R186	02/02/2023	8.34	Put	Bond Future	1,778.2600	1.7783	1,672.5300	1.6725	(5.946)	0	0	0
2022/12/22	R186	04/05/2023	8.83	Put	Bond Future	1,600.9400	1.6009	1,531.2400	1.5312	(4.354)	0	0	0
2022/12/22	R186	04/05/2023	8.84	Call	Bond Future	1,414.2100	1.4142	1,471.1400	1.4711	4.026	0	0	0
2022/12/22	R186	04/05/2023			Bond Future	8.8946	108.8644	8.8543	108.9906	(0.453)	0.0000	0.0000	12,216
2022/12/22	R186	04/05/2023	8.82	Call	Bond Future	1,382.7700	1.3828	1,438.8600	1.4389	4.056	0	0	0

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2022/12/22	R186	04/05/2023	8.82	Put	Bond Future	1,616.5300	1.6165	1,546.4100	1.5464	(4.338)	0	0	0
2022/12/22	R186	04/05/2023	8.83	Call	Bond Future	1,398.5700	1.3986	1,455.0800	1.4551	4.041	0	0	0
2022/12/22	R186	04/05/2023	8.84	Put	Bond Future	1,585.2100	1.5852	1,515.9300	1.5159	(4.370)	0	0	0
2022/12/22	R186	03/08/2023	9.73	Put	Bond Future	997.9600	0.9980	955.0200	0.9550	(4.303)	0	0	0
2022/12/22	R186	03/08/2023	9.74	Call	Bond Future	3,311.6800	3.3117	3,397.2800	3.3973	2.585	0	0	0
2022/12/22	R186	03/08/2023	9.74	Put	Bond Future	990.4300	0.9904	947.7400	0.9477	(4.310)	0	0	0
2022/12/22	R186	03/08/2023			Bond Future	8.9382	105.8133	8.8946	105.9415	(0.488)	0.0000	0.0000	0
2022/12/22	R186	03/08/2023	9.73	Call	Bond Future	3,290.6600	3.2907	3,376.0100	3.3760	2.594	0	0	0
2022/12/22	R186	03/08/2023	9.75	Call	Bond Future	3,332.7400	3.3327	3,418.6000	3.4186	2.576	0	0	0
2022/12/22	R186	03/08/2023	9.75	Put	Bond Future	982.9500	0.9830	940.5200	0.9405	(4.317)	0	0	0
2022/12/22	R186	02/11/2023	9.40	Call	Bond Future	2,596.7100	2.5967	2,672.5500	2.6725	2.921	0	0	0
2022/12/22	R186	02/11/2023	9.40	Put	Bond Future	1,480.7100	1.4807	1,425.6400	1.4256	(3.719)	0	0	0
2022/12/22	R186	02/11/2023	9.15	Call	Bond Future	2,171.7100	2.1717	2,240.6500	2.2406	3.174	0	0	1,715
2022/12/22	R186	02/11/2023			Bond Future	8.9897	107.9978	8.9420	108.1287	(0.531)	0.0000	0.0000	0
2022/12/22	R186	02/11/2023	10.42	Call	Bond Future	4,607.3900	4.6074	4,705.4700	4.7055	2.129	0	0	0
2022/12/22	R186	02/11/2023	10.42	Put	Bond Future	781.4000	0.7814	748.5700	0.7486	(4.201)	0	0	1,715
2022/12/22	R186	02/11/2023	9.15	Put	Bond Future	1,733.9500	1.7340	1,671.9800	1.6720	(3.574)	0	0	0
2022/12/22	R186	02/11/2023	9.38	Call	Bond Future	2,561.6100	2.5616	2,636.9100	2.6369	2.940	0	0	0
2022/12/22	R186	02/11/2023	9.38	Put	Bond Future	1,499.6600	1.4997	1,444.0500	1.4441	(3.708)	0	0	0
2022/12/22	R186	02/11/2023	9.39	Call	Bond Future	2,579.1400	2.5791	2,654.7000	2.6547	2.930	0	0	0
2022/12/22	R186	02/11/2023	9.39	Put	Bond Future	1,490.1600	1.4902	1,434.8100	1.4348	(3.714)	0	0	0
2022/12/22	R186	01/02/2024	9.51	Call	Bond Future	2,695.0500	2.6950	2,772.7600	2.7728	2.883	0	0	0
2022/12/22	R186	01/02/2024	9.52	Put	Bond Future	1,563.2200	1.5632	1,507.4500	1.5075	(3.568)	0	0	0
2022/12/22	R186	01/02/2024	9.50	Call	Bond Future	2,678.5200	2.6785	2,756.0000	2.7560	2.893	0	0	0
2022/12/22	R186	01/02/2024			Bond Future	9.0640	104.8867	9.0114	105.0204	(0.581)	0.0000	0.0000	0
2022/12/22	R186	01/02/2024	9.51	Put	Bond Future	1,571.2500	1.5713	1,515.2400	1.5152	(3.565)	0	0	0
2022/12/22	R186	01/02/2024	9.52	Call	Bond Future	2,712.0400	2.7120	2,789.9900	2.7900	2.874	0	0	0
2022/12/22	R186	01/02/2024	9.50	Put	Bond Future	1,579.7500	1.5797	1,523.5100	1.5235	(3.560)	0	0	0
2022/12/22	R197	02/02/2023			Bond Future	328.4553	328.4553	328.4931	328.4931	0.011	0.0000	0.0000	977
2022/12/22	R197	04/05/2023			Bond Future	334.9327	334.9327	334.9695	334.9695	0.011	0.0000	0.0000	0
2022/12/22	R197	03/08/2023			Bond Future	332.8822	332.8822	332.9181	332.9181	0.011	0.0000	0.0000	0
2022/12/22	R197	02/11/2023			Bond Future	339.8289	339.8289	339.8654	339.8654	0.011	0.0000	0.0000	0
2022/12/22	R202	02/02/2023			Bond Future	246.1388	246.1388	246.1274	246.1274	(0.005)	0.0000	0.0000	5,950
2022/12/22	R202	04/05/2023			Bond Future	250.9929	250.9929	250.9798	250.9798	(0.005)	0.0000	0.0000	0
2022/12/22	R202	03/08/2023			Bond Future	251.4346	251.4346	251.4202	251.4202	(0.006)	0.0000	0.0000	0
2022/12/22	R202	02/11/2023			Bond Future	256.6815	256.6815	256.6667	256.6667	(0.006)	0.0000	0.0000	0
2022/12/22	R202	01/02/2024			Bond Future	257.0031	257.0031	256.9881	256.9881	(0.006)	0.0000	0.0000	0
2022/12/22	R209	02/02/2023	10.78	Call	Bond Future	524.7300	0.5247	537.8000	0.5378	2.491	0	0	0
2022/12/22	R209	02/02/2023	10.79	Call	Bond Future	537.7900	0.5378	551.2100	0.5512	2.495	0	0	0
2022/12/22	R209	02/02/2023	10.80	Put	Bond Future	3,222.7700	3.2228	3,127.0900	3.1271	(2.969)	0	0	0
2022/12/22	R209	02/02/2023			Bond Future	11.3150	67.9872	11.2933	68.0966	(0.192)	0.0000	0.0000	31,504
2022/12/22	R209	02/02/2023	10.78	Put	Bond Future	3,303.2100	3.3032	3,206.8300	3.2068	(2.918)	0	0	0
2022/12/22	R209	02/02/2023	10.79	Put	Bond Future	3,262.8400	3.2628	3,166.8100	3.1668	(2.943)	0	0	0
2022/12/22	R209	02/02/2023	10.80	Call	Bond Future	551.0800	0.5511	564.8500	0.5648	2.499	0	0	0
2022/12/22	R209	04/05/2023	11.10	Call	Bond Future	2,190.8900	2.1909	2,228.6100	2.2286	1.722	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
2022/12/22	R209	04/05/2023	11.10	Put	Bond Future	3,841.1200	3.8411	3,767.6500	3.7676	(1.913)	0	0	0
2022/12/22	R209	04/05/2023	11.50	Put	Bond Future	2,815.7400	2.8157	2,753.9600	2.7540	(2.194)	0	0	0
2022/12/22	R209	04/05/2023	10.00	Call	Bond Future	575.7100	0.5757	587.5300	0.5875	2.053	0	0	500
2022/12/22	R209	04/05/2023	10.00	Put	Bond Future	8,225.9000	8.2259	8,126.5300	8.1265	(1.208)	0	0	0
2022/12/22	R209	04/05/2023	11.09	Call	Bond Future	2,168.6800	2.1687	2,206.1200	2.2061	1.726	0	0	0
2022/12/22	R209	04/05/2023	11.09	Put	Bond Future	3,870.3400	3.8703	3,796.5900	3.7966	(1.906)	0	0	0
2022/12/22	R209	04/05/2023			Bond Future	11.4267	66.1598	11.4043	66.2710	(0.196)	0.0000	0.0000	2,635
2022/12/22	R209	04/05/2023	12.50	Call	Bond Future	6,282.6200	6.2826	6,357.7000	6.3577	1.195	0	0	0
2022/12/22	R209	04/05/2023	12.50	Put	Bond Future	1,244.9600	1.2450	1,208.8500	1.2089	(2.900)	0	0	8,500
2022/12/22	R209	04/05/2023	11.11	Call	Bond Future	2,213.2100	2.2132	2,251.2200	2.2512	1.717	0	0	0
2022/12/22	R209	04/05/2023	11.11	Put	Bond Future	3,812.0800	3.8121	3,738.9000	3.7389	(1.920)	0	0	0
2022/12/22	R209	04/05/2023	11.50	Call	Bond Future	3,178.2600	3.1783	3,227.6700	3.2277	1.555	0	0	1,000
2022/12/22	R209	04/05/2023	11.00	Call	Bond Future	1,973.6600	1.9737	2,008.5000	2.0085	1.765	0	0	0
2022/12/22	R209	04/05/2023	11.00	Put	Bond Future	4,140.6000	4.1406	4,064.2500	4.0643	(1.844)	0	0	6,250
2022/12/22	R209	03/08/2023	11.95	Put	Bond Future	2,857.4800	2.8575	2,805.6600	2.8057	(1.813)	0	0	0
2022/12/22	R209	03/08/2023	11.93	Call	Bond Future	4,835.6700	4.8357	4,896.5800	4.8966	1.260	0	0	0
2022/12/22	R209	03/08/2023	11.94	Call	Bond Future	4,864.2800	4.8643	4,925.4100	4.9254	1.257	0	0	0
2022/12/22	R209	03/08/2023			Bond Future	11.5247	67.5313	11.5016	67.6445	(0.200)	0.0000	0.0000	0
2022/12/22	R209	03/08/2023	11.95	Call	Bond Future	4,893.1600	4.8932	4,954.5000	4.9545	1.254	0	0	0
2022/12/22	R209	03/08/2023	11.93	Put	Bond Future	2,893.7100	2.8937	2,841.4600	2.8415	(1.806)	0	0	0
2022/12/22	R209	03/08/2023	11.94	Put	Bond Future	2,875.4300	2.8754	2,823.4000	2.8234	(1.809)	0	0	0
2022/12/22	R209	02/11/2023	11.33	Call	Bond Future	3,280.0200	3.2800	3,328.5100	3.3285	1.478	0	0	0
2022/12/22	R209	02/11/2023	11.33	Put	Bond Future	4,741.8900	4.7419	4,674.8600	4.6749	(1.414)	0	0	0
2022/12/22	R209	02/11/2023	11.34	Call	Bond Future	3,302.9800	3.3030	3,351.7000	3.3517	1.475	0	0	0
2022/12/22	R209	02/11/2023	11.34	Put	Bond Future	4,715.1800	4.7152	4,648.3800	4.6484	(1.417)	0	0	0
2022/12/22	R209	02/11/2023			Bond Future	11.6287	65.7735	11.6048	65.8891	(0.206)	0.0000	0.0000	0
2022/12/22	R209	02/11/2023	11.35	Call	Bond Future	3,326.0200	3.3260	3,374.9700	3.3750	1.472	0	0	0
2022/12/22	R209	02/11/2023	11.35	Put	Bond Future	4,688.6000	4.6886	4,622.0300	4.6220	(1.420)	0	0	0
2022/12/22	R209	01/02/2024	12.14	Call	Bond Future	5,223.8400	5.2238	5,289.8200	5.2898	1.263	0	0	0
2022/12/22	R209	01/02/2024	12.14	Put	Bond Future	3,371.5900	3.3716	3,319.6000	3.3196	(1.542)	0	0	0
2022/12/22	R209	01/02/2024	12.13	Put	Bond Future	3,389.9700	3.3900	3,337.7800	3.3378	(1.540)	0	0	0
2022/12/22	R209	01/02/2024			Bond Future	11.7416	67.1097	11.7168	67.2276	(0.212)	0.0000	0.0000	0
2022/12/22	R209	01/02/2024	12.12	Call	Bond Future	5,169.2100	5.1692	5,234.7900	5.2348	1.269	0	0	0
2022/12/22	R209	01/02/2024	12.12	Put	Bond Future	3,408.1800	3.4082	3,355.7900	3.3558	(1.537)	0	0	0
2022/12/22	R209	01/02/2024	12.13	Call	Bond Future	5,196.6400	5.1966	5,262.4200	5.2624	1.266	0	0	0
2022/12/22	R210	02/02/2023			Bond Future	220.9517	220.9517	221.3625	221.3625	0.186	0.0000	0.0000	372
2022/12/22	R210	04/05/2023			Bond Future	222.2238	222.2238	222.6415	222.6415	0.188	0.0000	0.0000	0
2022/12/22	R210	03/08/2023			Bond Future	226.8793	226.8793	227.3047	227.3047	0.187	0.0000	0.0000	0
2022/12/22	R210	02/11/2023			Bond Future	228.4477	228.4477	228.8817	228.8817	0.190	0.0000	0.0000	0
2022/12/22	R210	01/02/2024			Bond Future	233.1420	233.1420	233.5853	233.5853	0.190	0.0000	0.0000	0
2022/12/22	R213	02/02/2023	10.01	Call	Bond Future	177.0600	0.1771	204.2500	0.2043	15.356	0	0	0
2022/12/22	R213	02/02/2023	10.43	Put	Bond Future	1,859.7900	1.8598	1,695.2800	1.6953	(8.846)	0	0	0
2022/12/22	R213	02/02/2023	12.20	Call	Bond Future	6,795.7600	6.7958	7,024.1700	7.0242	3.361	0	0	0
2022/12/22	R213	02/02/2023	12.20	Put	Bond Future	84.3900	0.0844	69.2100	0.0692	(17.988)	0	0	912
2022/12/22	R213	02/02/2023	10.22	Put	Bond Future	2,507.0200	2.5070	2,314.2500	2.3143	(7.689)	0	0	0
2022/12/22	R213	02/02/2023	10.23	Call	Bond Future	416.3800	0.4164	468.4700	0.4685	12.510	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
2022/12/22	R213	02/02/2023	10.35	Call	Bond Future	603.7900	0.6038	671.7800	0.6718	11.261	0	0	0
2022/12/22	R213	02/02/2023	10.35	Put	Bond Future	2,089.4700	2.0895	1,913.8700	1.9139	(8.404)	0	0	476
2022/12/22	R213	02/02/2023			Bond Future	10.6673	83.5856	10.6147	83.8292	(0.492)	0.0000	0.0000	38,255
2022/12/22	R213	02/02/2023	9.16	Call	Bond Future	1.6900	0.0017	2.0800	0.0021	23.077	0	0	476
2022/12/22	R213	02/02/2023	9.16	Put	Bond Future	7,379.5200	7.3795	7,136.3200	7.1363	(3.296)	0	0	0
2022/12/22	R213	02/02/2023	10.01	Put	Bond Future	3,293.7300	3.2937	3,077.3300	3.0773	(6.570)	0	0	476
2022/12/22	R213	02/02/2023	10.21	Call	Bond Future	389.0000	0.3890	438.5600	0.4386	12.740	0	0	0
2022/12/22	R213	02/02/2023	10.21	Put	Bond Future	2,541.3300	2.5413	2,347.3000	2.3473	(7.635)	0	0	0
2022/12/22	R213	02/02/2023	10.43	Call	Bond Future	751.9900	0.7520	831.0700	0.8311	10.516	0	0	912
2022/12/22	R213	02/02/2023	10.22	Call	Bond Future	402.5400	0.4025	453.3600	0.4534	12.625	0	0	0
2022/12/22	R213	02/02/2023	10.23	Put	Bond Future	2,473.0500	2.4731	2,281.5500	2.2816	(7.743)	0	0	0
2022/12/22	R213	04/05/2023	10.75	Call	Bond Future	2,467.6900	2.4677	2,585.3700	2.5854	4.769	0	0	0
2022/12/22	R213	04/05/2023	10.75	Put	Bond Future	2,630.5300	2.6305	2,500.3000	2.5003	(4.951)	0	0	0
2022/12/22	R213	04/05/2023			Bond Future	10.7860	81.6617	10.7312	81.9096	(0.508)	0.0000	0.0000	0
2022/12/22	R213	04/05/2023	10.74	Call	Bond Future	2,444.6900	2.4447	2,561.6800	2.5617	4.785	0	0	0
2022/12/22	R213	04/05/2023	10.74	Put	Bond Future	2,652.8200	2.6528	2,521.9000	2.5219	(4.935)	0	0	0
2022/12/22	R213	04/05/2023	10.73	Call	Bond Future	2,422.0100	2.4220	2,538.3000	2.5383	4.801	0	0	0
2022/12/22	R213	04/05/2023	10.73	Put	Bond Future	2,675.4500	2.6755	2,543.8300	2.5438	(4.920)	0	0	0
2022/12/22	R213	03/08/2023	11.62	Put	Bond Future	2,026.9000	2.0269	1,936.4500	1.9365	(4.462)	0	0	0
2022/12/22	R213	03/08/2023	11.63	Call	Bond Future	5,194.0900	5.1941	5,356.7200	5.3567	3.131	0	0	0
2022/12/22	R213	03/08/2023			Bond Future	10.8894	83.3538	10.8321	83.6065	(0.526)	0.0000	0.0000	0
2022/12/22	R213	03/08/2023	11.62	Call	Bond Future	5,165.4800	5.1655	5,327.6600	5.3277	3.140	0	0	0
2022/12/22	R213	03/08/2023	11.63	Put	Bond Future	2,013.6500	2.0137	1,923.6500	1.9237	(4.469)	0	0	0
2022/12/22	R213	03/08/2023	11.61	Call	Bond Future	5,136.6700	5.1367	5,298.4100	5.2984	3.149	0	0	0
2022/12/22	R213	03/08/2023	11.61	Put	Bond Future	2,039.9900	2.0400	1,949.1000	1.9491	(4.455)	0	0	0
2022/12/22	R213	02/11/2023	11.13	Call	Bond Future	3,613.7900	3.6138	3,750.7300	3.7507	3.789	0	0	0
2022/12/22	R213	02/11/2023	11.13	Put	Bond Future	3,085.9200	3.0859	2,965.0600	2.9651	(3.916)	0	0	0
2022/12/22	R213	02/11/2023			Bond Future	11.0065	81.5207	10.9466	81.7785	(0.544)	0.0000	0.0000	0
2022/12/22	R213	02/11/2023	11.12	Call	Bond Future	3,589.9400	3.5899	3,726.3600	3.7264	3.800	0	0	0
2022/12/22	R213	02/11/2023	11.12	Put	Bond Future	3,104.6600	3.1047	2,983.2800	2.9833	(3.910)	0	0	0
2022/12/22	R213	02/11/2023	11.11	Call	Bond Future	3,565.8600	3.5659	3,701.7600	3.7018	3.811	0	0	0
2022/12/22	R213	02/11/2023	11.11	Put	Bond Future	3,123.2000	3.1232	3,001.3000	3.0013	(3.903)	0	0	0
2022/12/22	R213	01/02/2024	11.71	Call	Bond Future	4,915.0800	4.9151	5,075.9300	5.0759	3.273	0	0	0
2022/12/22	R213	01/02/2024	11.71	Put	Bond Future	2,589.1400	2.5891	2,486.7700	2.4868	(3.954)	0	0	0
2022/12/22	R213	01/02/2024	11.70	Call	Bond Future	4,888.8100	4.8888	5,049.2300	5.0492	3.281	0	0	0
2022/12/22	R213	01/02/2024	11.70	Put	Bond Future	2,603.1000	2.6031	2,500.3000	2.5003	(3.949)	0	0	0
2022/12/22	R213	01/02/2024			Bond Future	11.1423	83.1773	11.0793	83.4405	(0.565)	0.0000	0.0000	0
2022/12/22	R213	01/02/2024	11.72	Call	Bond Future	4,941.4000	4.9414	5,102.6800	5.1027	3.264	0	0	0
2022/12/22	R213	01/02/2024	11.72	Put	Bond Future	2,575.2600	2.5753	2,473.3200	2.4733	(3.958)	0	0	0
2022/12/22	R214	02/02/2023	10.90	Put	Bond Future	3,532.0400	3.5320	3,512.2300	3.5122	(0.561)	0	0	0
2022/12/22	R214	02/02/2023	11.10	Call	Bond Future	878.8400	0.8788	863.8300	0.8638	(1.708)	0	0	0
2022/12/22	R214	02/02/2023	11.07	Call	Bond Future	823.3300	0.8233	808.5800	0.8086	(1.792)	0	0	0
2022/12/22	R214	02/02/2023	11.07	Put	Bond Future	2,845.7900	2.8458	2,824.1100	2.8241	(0.762)	0	0	0
2022/12/22	R214	02/02/2023	11.08	Call	Bond Future	841.6000	0.8416	826.7700	0.8268	(1.762)	0	0	0
2022/12/22	R214	02/02/2023	11.08	Put	Bond Future	2,808.5400	2.8085	2,786.7800	2.7868	(0.775)	0	0	0
2022/12/22	R214	02/02/2023			Bond Future	11.4431	65.4577	11.4418	65.4646	(0.011)	0.0000	0.0000	71,030
2022/12/22	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/22	R214	02/02/2023		Put	Bond Future	34,542.3000	34.5423	34,535.3700	34.5354	(0.020)	0	0	0
2022/12/22	R214	02/02/2023	10.30	Call	Bond Future	92.6100	0.0926	87.8700	0.0879	(5.118)	0	0	0
2022/12/22	R214	02/02/2023	10.30	Put	Bond Future	6,621.8600	6.6219	6,610.1900	6.6102	(0.176)	0	0	0
2022/12/22	R214	02/02/2023	10.90	Call	Bond Future	554.2000	0.5542	541.3200	0.5413	(2.324)	0	0	2,300
2022/12/22	R214	02/02/2023	11.80	Call	Bond Future	2,793.1000	2.7931	2,779.5300	2.7795	(0.486)	0	0	0
2022/12/22	R214	02/02/2023	11.80	Put	Bond Future	949.1200	0.9491	928.6200	0.9286	(2.160)	0	0	0
2022/12/22	R214	02/02/2023	11.09	Call	Bond Future	860.0500	0.8600	845.1300	0.8451	(1.735)	0	0	0
2022/12/22	R214	02/02/2023	11.09	Put	Bond Future	2,771.5300	2.7715	2,749.6800	2.7497	(0.788)	0	0	0
2022/12/22	R214	02/02/2023	11.10	Put	Bond Future	2,734.9400	2.7349	2,713.0000	2.7130	(0.802)	0	0	0
2022/12/22	R214	02/02/2023	11.60	Call	Bond Future	2,136.0600	2.1361	2,120.7100	2.1207	(0.719)	0	0	2,300
2022/12/22	R214	02/02/2023	11.60	Put	Bond Future	1,314.6700	1.3147	1,292.3900	1.2924	(1.695)	0	0	0
2022/12/22	R214	02/02/2023	11.00	Call	Bond Future	702.6900	0.7027	688.6500	0.6886	(1.998)	0	0	0
2022/12/22	R214	02/02/2023	11.00	Put	Bond Future	3,115.9200	3.1159	3,094.9500	3.0950	(0.673)	0	0	0
2022/12/22	R214	04/05/2023	11.36	Call	Bond Future	2,625.6700	2.6257	2,617.3800	2.6174	(0.316)	0	0	0
2022/12/22	R214	04/05/2023	11.36	Put	Bond Future	3,604.0600	3.6041	3,589.1000	3.5891	(0.415)	0	0	0
2022/12/22	R214	04/05/2023	11.37	Call	Bond Future	2,650.9300	2.6509	2,642.6400	2.6426	(0.313)	0	0	0
2022/12/22	R214	04/05/2023	11.37	Put	Bond Future	3,575.9300	3.5759	3,560.9700	3.5610	(0.418)	0	0	0
2022/12/22	R214	04/05/2023			Bond Future	11.5454	63.4344	11.5441	63.4411	(0.011)	0.0000	0.0000	0
2022/12/22	R214	04/05/2023	11.38	Call	Bond Future	2,676.1500	2.6762	2,667.8700	2.6679	(0.309)	0	0	0
2022/12/22	R214	04/05/2023	11.38	Put	Bond Future	3,547.8300	3.5478	3,532.8800	3.5329	(0.421)	0	0	0
2022/12/22	R214	03/08/2023	12.14	Call	Bond Future	5,420.8100	5.4208	5,416.1900	5.4162	(0.085)	0	0	0
2022/12/22	R214	03/08/2023	12.14	Put	Bond Future	2,910.0000	2.9100	2,898.8900	2.8989	(0.382)	0	0	0
2022/12/22	R214	03/08/2023	12.15	Call	Bond Future	5,451.0600	5.4511	5,446.4600	5.4465	(0.084)	0	0	0
2022/12/22	R214	03/08/2023	12.15	Put	Bond Future	2,892.0200	2.8920	2,880.9300	2.8809	(0.383)	0	0	0
2022/12/22	R214	03/08/2023			Bond Future	11.6363	64.7490	11.6350	64.7555	(0.011)	0.0000	0.0000	0
2022/12/22	R214	03/08/2023	12.16	Call	Bond Future	5,481.5500	5.4815	5,476.9700	5.4770	(0.084)	0	0	0
2022/12/22	R214	03/08/2023	12.16	Put	Bond Future	2,874.3500	2.8744	2,863.2800	2.8633	(0.385)	0	0	0
2022/12/22	R214	02/11/2023	11.45	Put	Bond Future	5,057.8800	5.0579	5,047.7100	5.0477	(0.201)	0	0	0
2022/12/22	R214	02/11/2023	11.46	Call	Bond Future	3,608.6500	3.6087	3,605.1500	3.6051	(0.097)	0	0	0
2022/12/22	R214	02/11/2023	11.46	Put	Bond Future	5,028.8500	5.0288	5,018.6900	5.0187	(0.202)	0	0	0
2022/12/22	R214	02/11/2023			Bond Future	11.7347	62.7857	11.7334	62.7924	(0.011)	0.0000	0.0000	0
2022/12/22	R214	02/11/2023	11.47	Call	Bond Future	3,632.5700	3.6326	3,629.0800	3.6291	(0.096)	0	0	0
2022/12/22	R214	02/11/2023	11.47	Put	Bond Future	5,000.1800	5.0002	4,990.0300	4.9900	(0.203)	0	0	0
2022/12/22	R214	02/11/2023	11.45	Call	Bond Future	3,585.0300	3.5850	3,581.5200	3.5815	(0.098)	0	0	0
2022/12/22	R214	01/02/2024	12.16	Call	Bond Future	5,475.6500	5.4757	5,474.0300	5.4740	(0.030)	0	0	0
2022/12/22	R214	01/02/2024	12.16	Put	Bond Future	3,924.8700	3.9249	3,916.4000	3.9164	(0.216)	0	0	0
2022/12/22	R214	01/02/2024			Bond Future	11.8439	64.0613	11.8425	64.0682	(0.012)	0.0000	0.0000	0
2022/12/22	R214	01/02/2024	12.14	Call	Bond Future	5,419.7900	5.4198	5,418.1400	5.4181	(0.030)	0	0	0
2022/12/22	R214	01/02/2024	12.14	Put	Bond Future	3,965.3200	3.9653	3,956.8200	3.9568	(0.214)	0	0	0
2022/12/22	R214	01/02/2024	12.15	Call	Bond Future	5,447.6900	5.4477	5,446.0600	5.4461	(0.030)	0	0	0
2022/12/22	R214	01/02/2024	12.15	Put	Bond Future	3,945.0400	3.9450	3,936.5600	3.9366	(0.215)	0	0	0
2022/12/22	R248	02/02/2023	11.00	Call	Bond Future	939.2200	0.9392	921.1500	0.9211	(1.924)	0	0	2,900
2022/12/22	R248	02/02/2023	11.00	Put	Bond Future	3,750.0900	3.7501	3,723.8400	3.7238	(0.700)	0	0	0
2022/12/22	R248	02/02/2023	11.60	Call	Bond Future	2,800.1900	2.8002	2,781.0500	2.7811	(0.684)	0	0	2,900
2022/12/22	R248	02/02/2023	11.60	Put	Bond Future	1,554.4600	1.5545	1,527.1400	1.5271	(1.758)	0	0	0
2022/12/22	R248	02/02/2023	11.70	Call	Bond Future	3,207.9500	3.2080	3,189.8700	3.1899	(0.564)	0	0	0
2022/12/22	R248	02/02/2023	11.70	Put	Bond Future	1,320.6500	1.3206	1,294.3900	1.2944	(1.988)	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
2022/12/22	R248	02/02/2023	11.08	Call	Bond Future	1,122.3800	1.1224	1,103.3600	1.1034	(1.695)	0	0	0
2022/12/22	R248	02/02/2023	11.08	Put	Bond Future	3,371.0400	3.3710	3,343.8400	3.3438	(0.807)	0	0	0
2022/12/22	R248	02/02/2023	11.10	Put	Bond Future	3,280.5000	3.2805	3,253.1100	3.2531	(0.835)	0	0	0
2022/12/22	R248	02/02/2023			Bond Future	11.4100	81.9878	11.4087	81.9959	(0.011)	0.0000	0.0000	247,738
2022/12/22	R248	02/02/2023	10.40	Call	Bond Future	172.4000	0.1724	164.6900	0.1647	(4.472)	0	0	0
2022/12/22	R248	02/02/2023	10.40	Put	Bond Future	7,425.7800	7.4258	7,409.8900	7.4099	(0.214)	0	0	0
2022/12/22	R248	02/02/2023	11.06	Call	Bond Future	1,074.6900	1.0747	1,055.8900	1.0559	(1.749)	0	0	0
2022/12/22	R248	02/02/2023	11.06	Put	Bond Future	3,463.2700	3.4633	3,436.2900	3.4363	(0.779)	0	0	0
2022/12/22	R248	02/02/2023	11.07	Call	Bond Future	1,098.3200	1.0983	1,079.4100	1.0794	(1.722)	0	0	0
2022/12/22	R248	02/02/2023	11.07	Put	Bond Future	3,416.8800	3.4169	3,389.7900	3.3898	(0.793)	0	0	0
2022/12/22	R248	02/02/2023	11.10	Call	Bond Future	1,171.3400	1.1713	1,152.1300	1.1521	(1.640)	0	0	0
2022/12/22	R248	04/05/2023	11.35	Call	Bond Future	3,345.0400	3.3450	3,334.5100	3.3345	(0.315)	0	0	0
2022/12/22	R248	04/05/2023	11.35	Put	Bond Future	4,428.6900	4.4287	4,410.2400	4.4102	(0.417)	0	0	0
2022/12/22	R248	04/05/2023			Bond Future	11.5136	79.1256	11.5124	79.1335	(0.011)	0.0000	0.0000	10,946
2022/12/22	R248	04/05/2023	11.34	Call	Bond Future	3,313.1300	3.3131	3,302.5900	3.3026	(0.318)	0	0	0
2022/12/22	R248	04/05/2023	11.34	Put	Bond Future	4,463.8700	4.4639	4,445.4100	4.4454	(0.414)	0	0	0
2022/12/22	R248	04/05/2023	11.33	Call	Bond Future	3,281.3600	3.2814	3,270.8200	3.2708	(0.321)	0	0	0
2022/12/22	R248	04/05/2023	11.33	Put	Bond Future	4,499.2800	4.4993	4,480.8200	4.4808	(0.410)	0	0	0
2022/12/22	R248	03/08/2023	12.11	Call	Bond Future	6,750.2500	6.7502	6,744.2200	6.7442	(0.089)	0	0	0
2022/12/22	R248	03/08/2023	12.11	Put	Bond Future	3,635.7800	3.6358	3,622.0700	3.6221	(0.377)	0	0	0
2022/12/22	R248	03/08/2023			Bond Future	11.6089	80.7279	11.6078	80.7356	(0.010)	0.0000	0.0000	0
2022/12/22	R248	03/08/2023	12.10	Call	Bond Future	6,712.5200	6.7125	6,706.4700	6.7065	(0.090)	0	0	0
2022/12/22	R248	03/08/2023	12.10	Put	Bond Future	3,658.0200	3.6580	3,644.2900	3.6443	(0.375)	0	0	0
2022/12/22	R248	03/08/2023	12.09	Call	Bond Future	6,675.0800	6.6751	6,669.0100	6.6690	(0.091)	0	0	0
2022/12/22	R248	03/08/2023	12.09	Put	Bond Future	3,680.6400	3.6806	3,666.8900	3.6669	(0.374)	0	0	0
2022/12/22	R248	02/11/2023	11.48	Call	Bond Future	4,623.7700	4.6238	4,619.2700	4.6193	(0.097)	0	0	0
2022/12/22	R248	02/11/2023	11.49	Put	Bond Future	6,028.3800	6.0284	6,016.0600	6.0161	(0.204)	0	0	0
2022/12/22	R248	02/11/2023	11.47	Call	Bond Future	4,592.8200	4.5928	4,588.3100	4.5883	(0.098)	0	0	0
2022/12/22	R248	02/11/2023			Bond Future	11.7028	77.9716	11.7016	77.9794	(0.011)	0.0000	0.0000	13,000
2022/12/22	R248	02/11/2023	11.48	Put	Bond Future	6,062.9400	6.0629	6,050.6200	6.0506	(0.203)	0	0	0
2022/12/22	R248	02/11/2023	11.49	Call	Bond Future	4,654.8100	4.6548	4,650.3100	4.6503	(0.097)	0	0	0
2022/12/22	R248	02/11/2023	11.47	Put	Bond Future	6,097.6800	6.0977	6,085.3500	6.0853	(0.202)	0	0	0
2022/12/22	R248	01/02/2024	12.15	Call	Bond Future	6,789.2700	6.7893	6,787.1900	6.7872	(0.031)	0	0	0
2022/12/22	R248	01/02/2024	12.15	Put	Bond Future	4,680.6800	4.6807	4,670.5300	4.6705	(0.217)	0	0	0
2022/12/22	R248	01/02/2024	12.14	Call	Bond Future	6,754.2600	6.7543	6,752.1600	6.7522	(0.031)	0	0	0
2022/12/22	R248	01/02/2024	12.14	Put	Bond Future	4,705.2400	4.7052	4,695.0700	4.6951	(0.216)	0	0	0
2022/12/22	R248	01/02/2024			Bond Future	11.8045	79.5926	11.8032	79.6007	(0.011)	0.0000	0.0000	0
2022/12/22	R248	01/02/2024	12.16	Call	Bond Future	6,824.3300	6.8243	6,822.2700	6.8223	(0.030)	0	0	0
2022/12/22	R248	01/02/2024	12.16	Put	Bond Future	4,656.2500	4.6563	4,646.1200	4.6461	(0.218)	0	0	0

Total

1579129