



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 23/12/2022 TO 23/12/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	2025	02/02/2023		Bond Future	165.8296	165.8296	165.8163	165.8163	(0.008)	0.0000	0.0000	6,568
2022/12/23	2025	04/05/2023		Bond Future	169.0994	169.0994	169.0849	169.0849	(0.009)	0.0000	0.0000	0
2022/12/23	2025	03/08/2023		Bond Future	170.8971	170.8971	170.8815	170.8815	(0.009)	0.0000	0.0000	0
2022/12/23	2025	02/11/2023		Bond Future	174.4632	174.4632	174.4472	174.4472	(0.009)	0.0000	0.0000	0
2022/12/23	2025	01/02/2024		Bond Future	176.2612	176.2612	176.2452	176.2452	(0.009)	0.0000	0.0000	0
2022/12/23	2029	02/02/2023		Bond Future	119.3280	119.3280	119.5958	119.5958	0.224	0.0000	0.0000	1,476
2022/12/23	2029	04/05/2023		Bond Future	120.3853	120.3853	120.6577	120.6577	0.226	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
2022/12/23	2029	03/08/2023			Bond Future	122.9067	122.9067	123.1842	123.1842	0.226	0.0000	0.0000	0
2022/12/23	2029	02/11/2023			Bond Future	124.1422	124.1422	124.4255	124.4255	0.228	0.0000	0.0000	0
2022/12/23	2029	01/02/2024			Bond Future	126.6936	126.6936	126.9829	126.9829	0.228	0.0000	0.0000	0
2022/12/23	2030	02/02/2023	8.81	Put	Bond Future	6,669.9800	6.6700	6,684.4400	6.6844	0.217	0	0	0
2022/12/23	2030	02/02/2023	9.04	Call	Bond Future	10.9600	0.0110	3.1300	0.0031	(71.442)	0	0	0
2022/12/23	2030	02/02/2023	9.04	Put	Bond Future	5,536.9900	5.5370	5,546.0900	5.5461	0.164	0	0	0
2022/12/23	2030	02/02/2023	9.08	Put	Bond Future	5,342.8500	5.3428	5,350.4100	5.3504	0.141	0	0	0
2022/12/23	2030	02/02/2023	11.16	Put	Bond Future	189.8200	0.1898	214.6200	0.2146	13.065	0	0	388
2022/12/23	2030	02/02/2023	11.35	Call	Bond Future	5,163.7200	5.1637	5,165.8400	5.1658	0.041	0	0	5,000
2022/12/23	2030	02/02/2023	11.35	Put	Bond Future	129.1800	0.1292	148.2300	0.1482	14.747	0	0	0
2022/12/23	2030	02/02/2023	9.99	Call	Bond Future	678.6600	0.6787	696.8900	0.6969	2.686	0	0	0
2022/12/23	2030	02/02/2023	10.00	Call	Bond Future	698.1800	0.6982	716.8600	0.7169	2.676	0	0	0
2022/12/23	2030	02/02/2023	10.01	Put	Bond Future	1,616.1500	1.6162	1,652.1000	1.6521	2.224	0	0	0
2022/12/23	2030	02/02/2023	9.80	Call	Bond Future	367.0200	0.3670	377.1500	0.3772	2.760	0	0	0
2022/12/23	2030	02/02/2023	9.94	Put	Bond Future	1,808.1600	1.8082	1,841.1600	1.8412	1.825	0	0	102
2022/12/23	2030	02/02/2023	9.20	Call	Bond Future	24.6700	0.0247	9.1300	0.0091	(62.991)	0	0	0
2022/12/23	2030	02/02/2023	9.20	Put	Bond Future	4,767.0700	4.7671	4,768.4600	4.7685	0.029	0	0	0
2022/12/23	2030	02/02/2023	9.66	Call	Bond Future	208.9300	0.2089	209.9600	0.2100	0.493	0	0	0
2022/12/23	2030	02/02/2023	9.66	Put	Bond Future	2,743.4200	2.7434	2,761.3800	2.7614	0.655	0	0	102
2022/12/23	2030	02/02/2023			Bond Future	10.2056	89.3270	10.2093	89.3101	0.036	0.0000	0.0000	92,379
2022/12/23	2030	02/02/2023	8.81	Call	Bond Future	3.0300	0.0030	0.5600	0.0006	(81.518)	0	0	102
2022/12/23	2030	02/02/2023	9.08	Call	Bond Future	13.5000	0.0135	4.1300	0.0041	(69.407)	0	0	388
2022/12/23	2030	02/02/2023	11.55	Call	Bond Future	5,962.6400	5.9626	5,959.3000	5.9593	(0.056)	0	0	5,000
2022/12/23	2030	02/02/2023	11.55	Put	Bond Future	85.7000	0.0857	99.2900	0.0993	15.858	0	0	0
2022/12/23	2030	02/02/2023	11.12	Call	Bond Future	4,258.0900	4.2581	4,266.9600	4.2670	0.208	0	0	0
2022/12/23	2030	02/02/2023	11.12	Put	Bond Future	205.7800	0.2058	231.5800	0.2316	12.538	0	0	0
2022/12/23	2030	02/02/2023	11.16	Call	Bond Future	4,414.0000	4.4140	4,421.8700	4.4219	0.178	0	0	0
2022/12/23	2030	02/02/2023	9.99	Put	Bond Future	1,669.4200	1.6694	1,704.5800	1.7046	2.106	0	0	0
2022/12/23	2030	02/02/2023	10.00	Put	Bond Future	1,642.6800	1.6427	1,678.2900	1.6783	2.168	0	0	0
2022/12/23	2030	02/02/2023	10.01	Call	Bond Future	717.8900	0.7179	736.9100	0.7369	2.649	0	0	0
2022/12/23	2030	02/02/2023	9.80	Put	Bond Future	2,242.5500	2.2425	2,269.6100	2.2696	1.207	0	0	0
2022/12/23	2030	02/02/2023	9.83	Call	Bond Future	408.7000	0.4087	420.0500	0.4201	2.777	0	0	388
2022/12/23	2030	02/02/2023	9.83	Put	Bond Future	2,143.8000	2.1438	2,172.0800	2.1721	1.319	0	0	0
2022/12/23	2030	02/02/2023	9.94	Call	Bond Future	585.6200	0.5856	601.6900	0.6017	2.744	0	0	0
2022/12/23	2030	02/02/2023	9.79	Call	Bond Future	353.7800	0.3538	363.4700	0.3635	2.739	0	0	0
2022/12/23	2030	02/02/2023	9.79	Put	Bond Future	2,276.1800	2.2762	2,302.8000	2.3028	1.170	0	0	0
2022/12/23	2030	04/05/2023	11.34	Call	Bond Future	5,293.8800	5.2939	5,281.6900	5.2817	(0.230)	0	0	0
2022/12/23	2030	04/05/2023	11.34	Put	Bond Future	932.9300	0.9329	938.4900	0.9385	0.596	0	0	150
2022/12/23	2030	04/05/2023	10.42	Call	Bond Future	2,634.7600	2.6348	2,616.3000	2.6163	(0.701)	0	0	479
2022/12/23	2030	04/05/2023	10.42	Put	Bond Future	2,208.1400	2.2081	2,207.4300	2.2074	(0.032)	0	0	0
2022/12/23	2030	04/05/2023	10.52	Call	Bond Future	2,882.9300	2.8829	2,866.3600	2.8664	(0.575)	0	0	0
2022/12/23	2030	04/05/2023	10.52	Put	Bond Future	2,017.6100	2.0176	2,018.7900	2.0188	0.058	0	0	0
2022/12/23	2030	04/05/2023	10.53	Call	Bond Future	2,908.4700	2.9085	2,891.8500	2.8919	(0.571)	0	0	0
2022/12/23	2030	04/05/2023	10.53	Put	Bond Future	1,999.4300	1.9994	2,000.5600	2.0006	0.057	0	0	0
2022/12/23	2030	04/05/2023	9.67	Call	Bond Future	1,202.0900	1.2021	1,161.3800	1.1614	(3.387)	0	0	479
2022/12/23	2030	04/05/2023	9.67	Put	Bond Future	4,155.0200	4.1550	4,132.0600	4.1321	(0.553)	0	0	0
2022/12/23	2030	04/05/2023	9.78	Call	Bond Future	1,364.9000	1.3649	1,323.7700	1.3238	(3.013)	0	0	388

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
2022/12/23	2030	04/05/2023	9.78	Put	Bond Future	3,812.1300	3.8121	3,788.7500	3.7888	(0.613)	0	0	0
2022/12/23	2030	04/05/2023	10.00	Call	Bond Future	1,733.1000	1.7331	1,704.1800	1.7042	(1.669)	0	0	1,080
2022/12/23	2030	04/05/2023	10.00	Put	Bond Future	3,179.3700	3.1794	3,168.2000	3.1682	(0.351)	0	0	0
2022/12/23	2030	04/05/2023	9.03	Call	Bond Future	569.5900	0.5696	514.0700	0.5141	(9.747)	0	0	388
2022/12/23	2030	04/05/2023	9.03	Put	Bond Future	6,535.5100	6.5355	6,497.7400	6.4977	(0.578)	0	0	0
2022/12/23	2030	04/05/2023	9.58	Put	Bond Future	4,448.6800	4.4487	4,427.5500	4.4275	(0.475)	0	0	0
2022/12/23	2030	04/05/2023			Bond Future	10.3234	91.0670	10.3274	91.0492	0.039	0.0000	0.0000	0
2022/12/23	2030	04/05/2023	12.57	Call	Bond Future	9,552.8100	9.5528	9,515.5700	9.5156	(0.390)	0	0	0
2022/12/23	2030	04/05/2023	12.57	Put	Bond Future	271.7300	0.2717	252.2400	0.2522	(7.173)	0	0	350
2022/12/23	2030	04/05/2023	11.62	Call	Bond Future	6,224.6400	6.2246	6,212.1400	6.2121	(0.201)	0	0	0
2022/12/23	2030	04/05/2023	11.62	Put	Bond Future	710.4200	0.7104	715.6700	0.7157	0.739	0	0	388
2022/12/23	2030	04/05/2023	12.04	Call	Bond Future	7,677.1000	7.6771	7,662.5400	7.6625	(0.190)	0	0	0
2022/12/23	2030	04/05/2023	12.04	Put	Bond Future	470.1600	0.4702	473.3500	0.4734	0.678	0	0	1,080
2022/12/23	2030	04/05/2023	12.50	Call	Bond Future	9,308.8500	9.3088	9,270.4600	9.2705	(0.412)	0	0	0
2022/12/23	2030	04/05/2023	12.50	Put	Bond Future	297.8300	0.2978	277.1900	0.2772	(6.930)	0	0	479
2022/12/23	2030	04/05/2023	10.54	Call	Bond Future	2,934.1100	2.9341	2,917.6700	2.9177	(0.560)	0	0	0
2022/12/23	2030	04/05/2023	10.54	Put	Bond Future	1,981.3800	1.9814	1,982.6900	1.9827	0.066	0	0	0
2022/12/23	2030	04/05/2023	10.65	Call	Bond Future	3,223.0300	3.2230	3,207.9800	3.2080	(0.467)	0	0	350
2022/12/23	2030	04/05/2023	10.65	Put	Bond Future	1,791.5000	1.7915	1,794.2000	1.7942	0.151	0	0	0
2022/12/23	2030	04/05/2023	9.58	Call	Bond Future	1,079.3700	1.0794	1,040.4900	1.0405	(3.602)	0	0	150
2022/12/23	2030	03/08/2023	12.89	Call	Bond Future	10,333.9300	10.3339	10,300.4600	10.3005	(0.324)	0	0	0
2022/12/23	2030	03/08/2023	12.89	Put	Bond Future	509.4000	0.5094	494.4700	0.4945	(2.931)	0	0	350
2022/12/23	2030	03/08/2023	11.34	Call	Bond Future	5,392.1100	5.3921	5,407.3800	5.4074	0.283	0	0	0
2022/12/23	2030	03/08/2023	11.34	Put	Bond Future	1,576.7900	1.5768	1,610.6000	1.6106	2.144	0	0	0
2022/12/23	2030	03/08/2023	11.35	Call	Bond Future	5,421.5500	5.4215	5,436.7100	5.4367	0.280	0	0	0
2022/12/23	2030	03/08/2023	11.36	Put	Bond Future	1,554.8000	1.5548	1,588.3900	1.5884	2.160	0	0	0
2022/12/23	2030	03/08/2023	10.40	Call	Bond Future	2,929.0600	2.9291	2,937.3300	2.9373	0.282	0	0	1,012
2022/12/23	2030	03/08/2023	10.65	Call	Bond Future	3,513.3800	3.5134	3,526.8300	3.5268	0.383	0	0	350
2022/12/23	2030	03/08/2023	10.65	Put	Bond Future	2,559.1300	2.5591	2,591.1200	2.5911	1.250	0	0	0
2022/12/23	2030	03/08/2023			Bond Future	10.4261	88.9460	10.4305	88.9275	0.041	0.0000	0.0000	0
2022/12/23	2030	03/08/2023	12.59	Call	Bond Future	9,356.4200	9.3564	9,344.5600	9.3446	(0.127)	0	0	0
2022/12/23	2030	03/08/2023	12.59	Put	Bond Future	651.7700	0.6518	658.4500	0.6584	1.025	0	0	1,012
2022/12/23	2030	03/08/2023	11.35	Put	Bond Future	1,565.6400	1.5656	1,599.3400	1.5993	2.152	0	0	0
2022/12/23	2030	03/08/2023	11.36	Call	Bond Future	5,451.2800	5.4513	5,466.3300	5.4663	0.276	0	0	0
2022/12/23	2030	03/08/2023	10.40	Put	Bond Future	3,041.3300	3.0413	3,068.1400	3.0681	0.882	0	0	0
2022/12/23	2030	02/11/2023	10.81	Call	Bond Future	3,801.2500	3.8013	3,851.9900	3.8520	1.335	0	0	0
2022/12/23	2030	02/11/2023	10.81	Put	Bond Future	2,639.5600	2.6396	2,709.3100	2.7093	2.642	0	0	0
2022/12/23	2030	02/11/2023	10.80	Call	Bond Future	3,776.5300	3.7765	3,827.3700	3.8274	1.346	0	0	0
2022/12/23	2030	02/11/2023	10.80	Put	Bond Future	2,655.7800	2.6558	2,725.6300	2.7256	2.630	0	0	0
2022/12/23	2030	02/11/2023			Bond Future	10.5285	90.7824	10.5331	90.7634	0.043	0.0000	0.0000	0
2022/12/23	2030	02/11/2023	10.82	Call	Bond Future	3,825.7100	3.8257	3,876.6800	3.8767	1.332	0	0	0
2022/12/23	2030	02/11/2023	10.82	Put	Bond Future	2,623.1000	2.6231	2,693.0800	2.6931	2.668	0	0	0
2022/12/23	2030	01/02/2024	11.37	Call	Bond Future	5,008.6100	5.0086	5,010.5400	5.0105	0.039	0	0	0
2022/12/23	2030	01/02/2024	11.37	Put	Bond Future	2,168.7700	2.1688	2,189.9300	2.1899	0.976	0	0	0
2022/12/23	2030	01/02/2024			Bond Future	10.6495	88.6221	10.6542	88.6029	0.045	0.0000	0.0000	0
2022/12/23	2030	01/02/2024	11.36	Call	Bond Future	4,982.2300	4.9822	4,983.8800	4.9839	0.033	0	0	0
2022/12/23	2030	01/02/2024	11.36	Put	Bond Future	2,181.0200	2.1810	2,201.9000	2.2019	0.957	0	0	0
2022/12/23	2030	01/02/2024	11.35	Call	Bond Future	4,955.9100	4.9559	4,957.6100	4.9576	0.034	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
2022/12/23	2030	01/02/2024	11.35	Put	Bond Future	2,193.3400	2.1933	2,214.2700	2.2143	0.954	0	0	0
2022/12/23	2032	02/02/2023	9.47	Call	Bond Future	7.0700	0.0071	2.7300	0.0027	(61.386)	0	0	500
2022/12/23	2032	02/02/2023	9.47	Put	Bond Future	7,288.6800	7.2887	7,302.8800	7.3029	0.195	0	0	0
2022/12/23	2032	02/02/2023	9.92	Call	Bond Future	67.9400	0.0679	57.5700	0.0576	(15.263)	0	0	750
2022/12/23	2032	02/02/2023	9.92	Put	Bond Future	4,814.6900	4.8147	4,822.8600	4.8229	0.170	0	0	0
2022/12/23	2032	02/02/2023	11.50	Call	Bond Future	3,891.6100	3.8916	3,905.6600	3.9057	0.361	0	0	0
2022/12/23	2032	02/02/2023	11.50	Put	Bond Future	429.6400	0.4296	462.2300	0.4622	7.585	0	0	8,000
2022/12/23	2032	02/02/2023	11.69	Call	Bond Future	4,682.6800	4.6827	4,692.5900	4.6926	0.212	0	0	0
2022/12/23	2032	02/02/2023	11.69	Put	Bond Future	301.4100	0.3014	329.8600	0.3299	9.439	0	0	0
2022/12/23	2032	02/02/2023	10.50	Call	Bond Future	681.7500	0.6817	702.9200	0.7029	3.105	0	0	0
2022/12/23	2032	02/02/2023	10.50	Put	Bond Future	2,293.9800	2.2940	2,333.6900	2.3337	1.731	0	0	454
2022/12/23	2032	02/02/2023	10.67	Call	Bond Future	1,054.7800	1.0548	1,080.6400	1.0806	2.452	0	0	750
2022/12/23	2032	02/02/2023	10.67	Put	Bond Future	1,775.5800	1.7756	1,819.9800	1.8200	2.501	0	0	0
2022/12/23	2032	02/02/2023	11.45	Call	Bond Future	3,688.2700	3.6883	3,704.0200	3.7040	0.427	0	0	0
2022/12/23	2032	02/02/2023	11.45	Put	Bond Future	470.5300	0.4705	504.8200	0.5048	7.288	0	0	8,000
2022/12/23	2032	02/02/2023	10.40	Call	Bond Future	503.9900	0.5040	521.2600	0.5213	3.427	0	0	0
2022/12/23	2032	02/02/2023	10.40	Put	Bond Future	2,646.3000	2.6463	2,682.1100	2.6821	1.353	0	0	0
2022/12/23	2032	02/02/2023	10.22	Call	Bond Future	264.1400	0.2641	273.2700	0.2733	3.457	0	0	500
2022/12/23	2032	02/02/2023	10.22	Put	Bond Future	3,371.3600	3.3714	3,399.0300	3.3990	0.821	0	0	0
2022/12/23	2032	02/02/2023			Bond Future	10.8092	88.2911	10.8128	88.2726	0.033	0.0000	0.0000	112,056
2022/12/23	2032	02/02/2023	9.31	Call	Bond Future	2.7000	0.0027	0.8400	0.0008	(68.889)	0	0	454
2022/12/23	2032	02/02/2023	9.31	Put	Bond Future	8,208.0600	8.2081	8,224.7400	8.2247	0.203	0	0	0
2022/12/23	2032	02/02/2023	12.75	Call	Bond Future	9,302.1700	9.3022	9,290.7300	9.2907	(0.123)	0	0	0
2022/12/23	2032	02/02/2023	12.75	Put	Bond Future	37.6900	0.0377	44.7900	0.0448	18.838	0	0	750
2022/12/23	2032	02/02/2023	11.84	Call	Bond Future	5,324.5000	5.3245	5,329.3600	5.3294	0.091	0	0	0
2022/12/23	2032	02/02/2023	11.84	Put	Bond Future	227.1700	0.2272	250.5700	0.2506	10.301	0	0	500
2022/12/23	2032	02/02/2023	10.38	Call	Bond Future	472.3300	0.4723	488.8000	0.4888	3.487	0	0	0
2022/12/23	2032	02/02/2023	10.38	Put	Bond Future	2,721.1600	2.7212	2,756.1700	2.7562	1.287	0	0	0
2022/12/23	2032	02/02/2023	10.39	Call	Bond Future	488.0000	0.4880	504.8700	0.5049	3.457	0	0	0
2022/12/23	2032	02/02/2023	10.39	Put	Bond Future	2,683.5500	2.6836	2,718.9600	2.7190	1.320	0	0	0
2022/12/23	2032	02/02/2023	10.16	Call	Bond Future	205.7400	0.2057	210.9100	0.2109	2.513	0	0	0
2022/12/23	2032	02/02/2023	10.16	Put	Bond Future	3,637.7100	3.6377	3,661.4200	3.6614	0.652	0	0	454
2022/12/23	2032	02/02/2023	10.30	Call	Bond Future	358.4000	0.3584	371.6300	0.3716	3.691	0	0	8,000
2022/12/23	2032	02/02/2023	10.30	Put	Bond Future	3,035.0500	3.0350	3,066.8200	3.0668	1.047	0	0	0
2022/12/23	2032	04/05/2023	13.43	Call	Bond Future	11,708.6900	11.7087	11,645.8700	11.6459	(0.537)	0	0	0
2022/12/23	2032	04/05/2023	13.43	Put	Bond Future	284.6300	0.2846	241.1700	0.2412	(15.269)	0	0	400
2022/12/23	2032	04/05/2023	10.89	Call	Bond Future	2,755.2500	2.7552	2,666.1600	2.6662	(3.233)	0	0	0
2022/12/23	2032	04/05/2023	10.89	Put	Bond Future	2,964.4000	2.9644	2,894.6700	2.8947	(2.352)	0	0	0
2022/12/23	2032	04/05/2023	11.37	Call	Bond Future	4,135.8300	4.1358	4,057.6500	4.0576	(1.890)	0	0	400
2022/12/23	2032	04/05/2023			Bond Future	10.9315	85.8502	10.9354	85.8309	0.035	0.0000	0.0000	66,415
2022/12/23	2032	04/05/2023	10.88	Call	Bond Future	2,729.4400	2.7294	2,640.2100	2.6402	(3.269)	0	0	0
2022/12/23	2032	04/05/2023	10.88	Put	Bond Future	2,989.0600	2.9891	2,919.1900	2.9192	(2.338)	0	0	0
2022/12/23	2032	04/05/2023	11.37	Put	Bond Future	1,967.9800	1.9680	1,909.1600	1.9092	(2.989)	0	0	0
2022/12/23	2032	04/05/2023	10.62	Call	Bond Future	2,113.5100	2.1135	2,016.7700	2.0168	(4.577)	0	0	400
2022/12/23	2032	04/05/2023	10.62	Put	Bond Future	3,699.3700	3.6994	3,621.9900	3.6220	(2.092)	0	0	0
2022/12/23	2032	04/05/2023	10.87	Call	Bond Future	2,703.9600	2.7040	2,614.3800	2.6144	(3.313)	0	0	0
2022/12/23	2032	04/05/2023	10.87	Put	Bond Future	3,014.0900	3.0141	2,943.8700	2.9439	(2.330)	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
2022/12/23	2032	03/08/2023	11.77	Call	Bond Future	5,794.3300	5.7943	5,735.3200	5.7353	(1.018)	0	0	0
2022/12/23	2032	03/08/2023	11.77	Put	Bond Future	2,291.5100	2.2915	2,252.7000	2.2527	(1.694)	0	0	0
2022/12/23	2032	03/08/2023	11.90	Call	Bond Future	6,211.7200	6.2117	6,153.6800	6.1537	(0.934)	0	0	5,000
2022/12/23	2032	03/08/2023	11.90	Put	Bond Future	2,107.3600	2.1074	2,069.5200	2.0695	(1.796)	0	0	0
2022/12/23	2032	03/08/2023			Bond Future	11.0374	87.6295	11.0416	87.6093	0.037	0.0000	0.0000	2,600
2022/12/23	2032	03/08/2023	11.75	Call	Bond Future	5,731.0000	5.7310	5,671.8800	5.6719	(1.032)	0	0	0
2022/12/23	2032	03/08/2023	11.75	Put	Bond Future	2,321.2500	2.3213	2,282.3300	2.2823	(1.677)	0	0	0
2022/12/23	2032	03/08/2023	11.76	Call	Bond Future	5,762.6300	5.7626	5,703.5700	5.7036	(1.025)	0	0	0
2022/12/23	2032	03/08/2023	11.76	Put	Bond Future	2,306.3300	2.3063	2,267.4700	2.2675	(1.685)	0	0	0
2022/12/23	2032	02/11/2023	11.24	Call	Bond Future	3,970.8300	3.9708	4,038.5100	4.0385	1.704	0	0	0
2022/12/23	2032	02/11/2023	11.24	Put	Bond Future	3,550.1300	3.5501	3,638.4500	3.6385	2.488	0	0	0
2022/12/23	2032	02/11/2023			Bond Future	11.1521	85.2780	11.1564	85.2574	0.039	0.0000	0.0000	0
2022/12/23	2032	02/11/2023	11.23	Call	Bond Future	3,945.0300	3.9450	4,012.1700	4.0122	1.702	0	0	0
2022/12/23	2032	02/11/2023	11.23	Put	Bond Future	3,572.0400	3.5720	3,659.8200	3.6598	2.457	0	0	0
2022/12/23	2032	02/11/2023	11.22	Call	Bond Future	3,918.9900	3.9190	3,986.2100	3.9862	1.715	0	0	0
2022/12/23	2032	02/11/2023	11.22	Put	Bond Future	3,593.7400	3.5937	3,681.6000	3.6816	2.445	0	0	0
2022/12/23	2032	01/02/2024	11.84	Call	Bond Future	5,495.0000	5.4950	5,446.4600	5.4465	(0.883)	0	0	0
2022/12/23	2032	01/02/2024	11.84	Put	Bond Future	2,924.1100	2.9241	2,896.5000	2.8965	(0.944)	0	0	0
2022/12/23	2032	01/02/2024	11.83	Call	Bond Future	5,466.0000	5.4660	5,417.4400	5.4174	(0.888)	0	0	0
2022/12/23	2032	01/02/2024	11.83	Put	Bond Future	2,940.0800	2.9401	2,912.4500	2.9125	(0.940)	0	0	0
2022/12/23	2032	01/02/2024			Bond Future	11.2796	87.0105	11.2841	86.9895	0.040	0.0000	0.0000	0
2022/12/23	2032	01/02/2024	11.85	Call	Bond Future	5,524.0500	5.5240	5,475.5200	5.4755	(0.879)	0	0	0
2022/12/23	2032	01/02/2024	11.85	Put	Bond Future	2,908.2200	2.9082	2,880.6200	2.8806	(0.949)	0	0	0
2022/12/23	2033	02/02/2023			Bond Future	113.9784	113.9784	113.9732	113.9732	(0.005)	0.0000	0.0000	7,312
2022/12/23	2033	04/05/2023			Bond Future	114.8396	114.8396	114.8338	114.8338	(0.005)	0.0000	0.0000	0
2022/12/23	2033	03/08/2023			Bond Future	117.2447	117.2447	117.2382	117.2382	(0.006)	0.0000	0.0000	0
2022/12/23	2033	02/11/2023			Bond Future	118.2712	118.2712	118.2645	118.2645	(0.006)	0.0000	0.0000	0
2022/12/23	2033	01/02/2024			Bond Future	120.7020	120.7020	120.6954	120.6954	(0.006)	0.0000	0.0000	0
2022/12/23	2037	02/02/2023	11.03	Call	Bond Future	696.9900	0.6970	667.3500	0.6673	(4.253)	0	0	0
2022/12/23	2037	02/02/2023	11.03	Put	Bond Future	3,514.5600	3.5146	3,535.3100	3.5353	0.590	0	0	0
2022/12/23	2037	02/02/2023	11.04	Call	Bond Future	713.6200	0.7136	683.9400	0.6839	(4.159)	0	0	0
2022/12/23	2037	02/02/2023	11.04	Put	Bond Future	3,470.1500	3.4701	3,490.8600	3.4909	0.597	0	0	0
2022/12/23	2037	02/02/2023	11.97	Call	Bond Future	3,469.4400	3.4694	3,428.2000	3.4282	(1.189)	0	0	0
2022/12/23	2037	02/02/2023			Bond Future	11.5033	79.5178	11.5120	79.4674	0.076	0.0000	0.0000	133,641
2022/12/23	2037	02/02/2023	11.05	Call	Bond Future	730.5200	0.7305	700.8100	0.7008	(4.067)	0	0	0
2022/12/23	2037	02/02/2023	11.05	Put	Bond Future	3,426.0800	3.4261	3,446.7600	3.4468	0.604	0	0	0
2022/12/23	2037	02/02/2023	11.10	Call	Bond Future	819.2600	0.8193	789.3000	0.7893	(3.657)	0	0	577
2022/12/23	2037	02/02/2023	11.10	Put	Bond Future	3,210.9500	3.2110	3,231.3800	3.2314	0.636	0	0	0
2022/12/23	2037	02/02/2023	11.97	Put	Bond Future	828.7600	0.8288	837.9100	0.8379	1.104	0	0	577
2022/12/23	2037	04/05/2023	13.73	Put	Bond Future	624.0300	0.6240	613.8800	0.6139	(1.627)	0	0	400
2022/12/23	2037	04/05/2023	11.94	Call	Bond Future	4,444.2300	4.4442	4,381.0400	4.3810	(1.422)	0	0	0
2022/12/23	2037	04/05/2023	11.03	Put	Bond Future	5,419.4300	5.4194	5,420.5500	5.4205	0.021	0	0	0
2022/12/23	2037	04/05/2023	11.30	Call	Bond Future	2,529.9600	2.5300	2,473.7800	2.4738	(2.221)	0	0	0
2022/12/23	2037	04/05/2023	11.30	Put	Bond Future	4,434.8900	4.4349	4,430.5200	4.4305	(0.099)	0	0	0
2022/12/23	2037	04/05/2023	11.31	Call	Bond Future	2,555.8100	2.5558	2,499.2400	2.4992	(2.213)	0	0	0
2022/12/23	2037	04/05/2023	11.31	Put	Bond Future	4,401.7800	4.4018	4,397.0200	4.3970	(0.108)	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
2022/12/23	2037	04/05/2023	10.95	Call	Bond Future	1,731.9600	1.7320	1,682.8600	1.6829	(2.835)	0	0	703
2022/12/23	2037	04/05/2023	10.95	Put	Bond Future	5,740.9000	5.7409	5,743.6100	5.7436	0.047	0	0	0
2022/12/23	2037	04/05/2023			Bond Future	11.6286	81.0668	11.6377	81.0150	0.078	0.0000	0.0000	0
2022/12/23	2037	04/05/2023	13.73	Call	Bond Future	11,364.1200	11.3641	11,302.1600	11.3022	(0.545)	0	0	0
2022/12/23	2037	04/05/2023	11.32	Call	Bond Future	2,581.8000	2.5818	2,525.0400	2.5250	(2.198)	0	0	0
2022/12/23	2037	04/05/2023	11.32	Put	Bond Future	4,368.8700	4.3689	4,363.9200	4.3639	(0.113)	0	0	0
2022/12/23	2037	04/05/2023	11.78	Call	Bond Future	3,920.0000	3.9200	3,857.0400	3.8570	(1.606)	0	0	400
2022/12/23	2037	04/05/2023	11.78	Put	Bond Future	3,064.5000	3.0645	3,053.3500	3.0533	(0.364)	0	0	0
2022/12/23	2037	04/05/2023	11.94	Put	Bond Future	2,699.4400	2.6994	2,688.0600	2.6881	(0.422)	0	0	703
2022/12/23	2037	04/05/2023	11.03	Call	Bond Future	1,898.4000	1.8984	1,847.7100	1.8477	(2.670)	0	0	400
2022/12/23	2037	03/08/2023	12.12	Call	Bond Future	5,488.4700	5.4885	5,542.5400	5.5425	0.985	0	0	0
2022/12/23	2037	03/08/2023	12.12	Put	Bond Future	3,427.0300	3.4270	3,534.3900	3.5344	3.133	0	0	0
2022/12/23	2037	03/08/2023	12.13	Call	Bond Future	5,521.2300	5.5212	5,575.0800	5.5751	0.975	0	0	0
2022/12/23	2037	03/08/2023	12.13	Put	Bond Future	3,406.0200	3.4060	3,513.1600	3.5132	3.146	0	0	0
2022/12/23	2037	03/08/2023			Bond Future	11.7442	78.4885	11.7538	78.4352	0.081	0.0000	0.0000	0
2022/12/23	2037	03/08/2023	12.14	Call	Bond Future	5,554.0400	5.5540	5,607.6800	5.6077	0.966	0	0	0
2022/12/23	2037	03/08/2023	12.14	Put	Bond Future	3,385.1200	3.3851	3,492.0500	3.4920	3.159	0	0	0
2022/12/23	2037	02/11/2023	11.57	Call	Bond Future	3,851.9800	3.8520	3,966.4700	3.9665	2.972	0	0	0
2022/12/23	2037	02/11/2023	11.55	Put	Bond Future	5,517.5000	5.5175	5,685.7300	5.6857	3.049	0	0	0
2022/12/23	2037	02/11/2023	11.56	Put	Bond Future	5,487.1900	5.4872	5,655.6500	5.6557	3.070	0	0	0
2022/12/23	2037	02/11/2023			Bond Future	11.8574	80.1090	11.8673	80.0545	0.084	0.0000	0.0000	0
2022/12/23	2037	02/11/2023	11.57	Put	Bond Future	5,456.7300	5.4567	5,625.7100	5.6257	3.097	0	0	0
2022/12/23	2037	02/11/2023	11.55	Call	Bond Future	3,799.2700	3.7993	3,913.0100	3.9130	2.994	0	0	0
2022/12/23	2037	02/11/2023	11.56	Call	Bond Future	3,825.7300	3.8257	3,939.7000	3.9397	2.979	0	0	0
2022/12/23	2037	01/02/2024	12.33	Call	Bond Future	5,888.6700	5.8887	5,950.5400	5.9505	1.051	0	0	0
2022/12/23	2037	01/02/2024	12.33	Put	Bond Future	4,051.3000	4.0513	4,168.6400	4.1686	2.896	0	0	0
2022/12/23	2037	01/02/2024			Bond Future	11.9837	77.4812	11.9939	77.4257	0.086	0.0000	0.0000	0
2022/12/23	2037	01/02/2024	12.31	Call	Bond Future	5,827.1400	5.8271	5,888.7500	5.8888	1.057	0	0	0
2022/12/23	2037	01/02/2024	12.31	Put	Bond Future	4,094.1200	4.0941	4,211.2000	4.2112	2.860	0	0	0
2022/12/23	2037	01/02/2024	12.32	Call	Bond Future	5,858.0300	5.8580	5,919.4600	5.9195	1.049	0	0	0
2022/12/23	2037	01/02/2024	12.32	Put	Bond Future	4,072.8100	4.0728	4,189.7100	4.1897	2.870	0	0	0
2022/12/23	2038	02/02/2023			Bond Future	126.6021	126.6021	126.5959	126.5959	(0.005)	0.0000	0.0000	4,123
2022/12/23	2038	04/05/2023			Bond Future	129.0984	129.0984	129.0915	129.0915	(0.005)	0.0000	0.0000	1,583
2022/12/23	2038	03/08/2023			Bond Future	129.8407	129.8407	129.8329	129.8329	(0.006)	0.0000	0.0000	0
2022/12/23	2038	02/11/2023			Bond Future	132.5502	132.5502	132.5422	132.5422	(0.006)	0.0000	0.0000	0
2022/12/23	2038	01/02/2024			Bond Future	133.2629	133.2629	133.2550	133.2550	(0.006)	0.0000	0.0000	0
2022/12/23	2040	02/02/2023	10.93	Call	Bond Future	519.5900	0.5196	475.3700	0.4754	(8.511)	0	0	0
2022/12/23	2040	02/02/2023	12.24	Call	Bond Future	4,730.6000	4.7306	4,608.2800	4.6083	(2.586)	0	0	0
2022/12/23	2040	02/02/2023	12.24	Put	Bond Future	616.4700	0.6165	644.2700	0.6443	4.510	0	0	0
2022/12/23	2040	02/02/2023	12.27	Call	Bond Future	4,870.5600	4.8706	4,746.8400	4.7468	(2.540)	0	0	0
2022/12/23	2040	02/02/2023	12.27	Put	Bond Future	583.5800	0.5836	609.9800	0.6100	4.524	0	0	388
2022/12/23	2040	02/02/2023	11.12	Call	Bond Future	830.5400	0.8305	774.8400	0.7748	(6.706)	0	0	0
2022/12/23	2040	02/02/2023	11.12	Put	Bond Future	3,636.7900	3.6368	3,731.2100	3.7312	2.596	0	0	0
2022/12/23	2040	02/02/2023	11.19	Call	Bond Future	971.1600	0.9712	912.3400	0.9123	(6.057)	0	0	563
2022/12/23	2040	02/02/2023	11.19	Put	Bond Future	3,316.8000	3.3168	3,408.1000	3.4081	2.753	0	0	0
2022/12/23	2040	02/02/2023	12.07	Put	Bond Future	836.3700	0.8364	872.5800	0.8726	4.329	0	0	563

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
2022/12/23	2040	02/02/2023	10.96	Call	Bond Future	562.0700	0.5621	515.5000	0.5155	(8.285)	0	0	388
2022/12/23	2040	02/02/2023	10.96	Put	Bond Future	4,436.0800	4.4361	4,539.6300	4.5396	2.334	0	0	0
2022/12/23	2040	02/02/2023			Bond Future	11.5561	81.3336	11.5800	81.1834	0.208	0.0000	0.0000	142,936
2022/12/23	2040	02/02/2023	10.18	Call	Bond Future	49.0000	0.0490	36.6700	0.0367	(25.163)	0	0	0
2022/12/23	2040	02/02/2023	10.18	Put	Bond Future	9,441.2300	9.4412	9,579.0200	9.5790	1.459	0	0	0
2022/12/23	2040	02/02/2023	10.21	Call	Bond Future	54.7900	0.0548	41.2800	0.0413	(24.658)	0	0	388
2022/12/23	2040	02/02/2023	10.21	Put	Bond Future	9,224.7500	9.2248	9,361.3600	9.3614	1.481	0	0	0
2022/12/23	2040	02/02/2023	10.93	Put	Bond Future	4,596.1500	4.5962	4,702.0500	4.7020	2.304	0	0	0
2022/12/23	2040	02/02/2023	12.07	Call	Bond Future	3,959.2300	3.9592	3,845.3200	3.8453	(2.877)	0	0	0
2022/12/23	2040	02/02/2023	11.10	Call	Bond Future	792.9200	0.7929	738.2600	0.7383	(6.894)	0	0	0
2022/12/23	2040	02/02/2023	11.10	Put	Bond Future	3,731.5000	3.7315	3,826.9600	3.8270	2.558	0	0	0
2022/12/23	2040	02/02/2023	11.11	Call	Bond Future	811.5400	0.8115	756.4000	0.7564	(6.794)	0	0	0
2022/12/23	2040	02/02/2023	11.11	Put	Bond Future	3,683.9100	3.6839	3,778.8900	3.7789	2.578	0	0	0
2022/12/23	2040	04/05/2023	13.45	Put	Bond Future	907.6500	0.9077	913.6500	0.9136	0.661	0	0	486
2022/12/23	2040	04/05/2023	12.05	Put	Bond Future	2,798.9400	2.7989	2,827.2200	2.8272	1.010	0	0	684
2022/12/23	2040	04/05/2023	12.78	Call	Bond Future	7,932.4900	7.9325	7,791.6100	7.7916	(1.776)	0	0	0
2022/12/23	2040	04/05/2023	12.78	Put	Bond Future	1,561.9700	1.5620	1,574.5600	1.5746	0.806	0	0	388
2022/12/23	2040	04/05/2023	11.43	Call	Bond Future	2,990.9200	2.9909	2,886.6100	2.8866	(3.488)	0	0	0
2022/12/23	2040	04/05/2023	11.43	Put	Bond Future	4,529.7200	4.5297	4,578.8800	4.5789	1.085	0	0	0
2022/12/23	2040	04/05/2023	10.73	Put	Bond Future	7,528.2300	7.5282	7,612.7500	7.6127	1.123	0	0	0
2022/12/23	2040	04/05/2023			Bond Future	11.6762	82.9179	11.7012	82.7645	0.214	0.0000	0.0000	300
2022/12/23	2040	04/05/2023	13.45	Call	Bond Future	10,762.2100	10.7622	10,614.7400	10.6147	(1.370)	0	0	0
2022/12/23	2040	04/05/2023	11.48	Call	Bond Future	3,138.1700	3.1382	3,031.1800	3.0312	(3.409)	0	0	486
2022/12/23	2040	04/05/2023	11.48	Put	Bond Future	4,360.7900	4.3608	4,407.2700	4.4073	1.066	0	0	0
2022/12/23	2040	04/05/2023	12.05	Call	Bond Future	5,050.0500	5.0500	4,924.8600	4.9249	(2.479)	0	0	0
2022/12/23	2040	04/05/2023	11.41	Call	Bond Future	2,932.9100	2.9329	2,829.7300	2.8297	(3.518)	0	0	0
2022/12/23	2040	04/05/2023	11.41	Put	Bond Future	4,598.7200	4.5987	4,649.0100	4.6490	1.094	0	0	0
2022/12/23	2040	04/05/2023	11.42	Call	Bond Future	2,961.8400	2.9618	2,858.0000	2.8580	(3.506)	0	0	0
2022/12/23	2040	04/05/2023	11.42	Put	Bond Future	4,564.1000	4.5641	4,613.7300	4.6137	1.087	0	0	0
2022/12/23	2040	04/05/2023	10.73	Call	Bond Future	1,356.1300	1.3561	1,287.1800	1.2872	(5.084)	0	0	486
2022/12/23	2040	04/05/2023	10.92	Call	Bond Future	1,720.5200	1.7205	1,641.9300	1.6419	(4.568)	0	0	388
2022/12/23	2040	04/05/2023	10.92	Put	Bond Future	6,595.8100	6.5958	6,670.6900	6.6707	1.135	0	0	0
2022/12/23	2040	04/05/2023	11.03	Call	Bond Future	1,958.7100	1.9587	1,874.8500	1.8749	(4.281)	0	0	684
2022/12/23	2040	04/05/2023	11.03	Put	Bond Future	6,096.8200	6.0968	6,166.4300	6.1664	1.142	0	0	0
2022/12/23	2040	04/05/2023	10.17	Call	Bond Future	648.8100	0.6488	606.2700	0.6063	(6.557)	0	0	388
2022/12/23	2040	04/05/2023	10.17	Put	Bond Future	10,823.6700	10.8237	10,934.6000	10.9346	1.025	0	0	0
2022/12/23	2040	03/08/2023	12.23	Call	Bond Future	6,191.8600	6.1919	6,194.6800	6.1947	0.046	0	0	0
2022/12/23	2040	03/08/2023	12.23	Put	Bond Future	3,578.8200	3.5788	3,738.7600	3.7388	4.469	0	0	0
2022/12/23	2040	03/08/2023			Bond Future	11.7870	80.1275	11.8130	79.9704	0.220	0.0000	0.0000	0
2022/12/23	2040	03/08/2023	12.21	Call	Bond Future	6,121.0700	6.1211	6,124.2600	6.1243	0.052	0	0	0
2022/12/23	2040	03/08/2023	12.21	Put	Bond Future	3,623.0900	3.6231	3,783.4000	3.7834	4.425	0	0	0
2022/12/23	2040	03/08/2023	12.22	Call	Bond Future	6,156.3100	6.1563	6,159.5600	6.1596	0.053	0	0	0
2022/12/23	2040	03/08/2023	12.22	Put	Bond Future	3,600.7700	3.6008	3,761.1400	3.7611	4.454	0	0	0
2022/12/23	2040	02/11/2023	11.60	Put	Bond Future	6,034.5500	6.0346	6,124.4300	6.1244	1.489	0	0	0
2022/12/23	2040	02/11/2023	11.58	Call	Bond Future	4,188.9400	4.1889	4,118.7900	4.1188	(1.675)	0	0	0
2022/12/23	2040	02/11/2023	11.58	Put	Bond Future	6,101.1300	6.1011	6,191.3500	6.1913	1.479	0	0	0
2022/12/23	2040	02/11/2023	11.59	Call	Bond Future	4,217.3700	4.2174	4,147.2100	4.1472	(1.664)	0	0	0
2022/12/23	2040	02/11/2023			Bond Future	11.8949	81.7819	11.9219	81.6215	0.227	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
2022/12/23	2040	02/11/2023	11.60	Call	Bond Future	4,245.9000	4.2459	4,175.4100	4.1754	(1.660)	0	0	0
2022/12/23	2040	02/11/2023	11.59	Put	Bond Future	6,067.7500	6.0677	6,157.9600	6.1580	1.487	0	0	0
2022/12/23	2040	01/02/2024	12.33	Call	Bond Future	6,403.8800	6.4039	6,309.0700	6.3091	(1.481)	0	0	0
2022/12/23	2040	01/02/2024	12.33	Put	Bond Future	4,592.6900	4.5927	4,661.3800	4.6614	1.496	0	0	0
2022/12/23	2040	01/02/2024	12.34	Call	Bond Future	6,436.7100	6.4367	6,341.9600	6.3420	(1.472)	0	0	0
2022/12/23	2040	01/02/2024	12.34	Put	Bond Future	4,569.0900	4.5691	4,637.8400	4.6378	1.505	0	0	0
2022/12/23	2040	01/02/2024			Bond Future	12.0150	78.9376	12.0430	78.7741	0.233	0.0000	0.0000	0
2022/12/23	2040	01/02/2024	12.35	Call	Bond Future	6,469.9200	6.4699	6,374.9000	6.3749	(1.469)	0	0	0
2022/12/23	2040	01/02/2024	12.35	Put	Bond Future	4,545.9300	4.5459	4,614.4100	4.6144	1.506	0	0	0
2022/12/23	2044	02/02/2023	10.30	Call	Bond Future	68.7100	0.0687	56.8800	0.0569	(17.217)	0	0	0
2022/12/23	2044	02/02/2023	10.30	Put	Bond Future	8,974.5900	8.9746	9,018.8400	9.0188	0.493	0	0	0
2022/12/23	2044	02/02/2023	11.00	Call	Bond Future	597.1200	0.5971	574.7700	0.5748	(3.743)	0	0	2,500
2022/12/23	2044	02/02/2023	11.00	Put	Bond Future	4,430.3100	4.4303	4,464.0400	4.4640	0.761	0	0	0
2022/12/23	2044	02/02/2023	11.75	Put	Bond Future	1,520.8400	1.5208	1,547.3900	1.5474	1.746	0	0	2,500
2022/12/23	2044	02/02/2023	11.90	Call	Bond Future	3,192.7700	3.1928	3,159.3500	3.1594	(1.047)	0	0	0
2022/12/23	2044	02/02/2023	11.90	Put	Bond Future	1,187.9300	1.1879	1,210.5900	1.2106	1.908	0	0	0
2022/12/23	2044	02/02/2023	12.00	Call	Bond Future	3,612.5400	3.6125	3,576.7500	3.5768	(0.991)	0	0	0
2022/12/23	2044	02/02/2023	12.00	Put	Bond Future	1,002.1600	1.0022	1,022.4500	1.0225	2.025	0	0	4,000
2022/12/23	2044	02/02/2023	11.20	Put	Bond Future	3,434.5200	3.4345	3,468.7300	3.4687	0.996	0	0	0
2022/12/23	2044	02/02/2023	11.70	Call	Bond Future	2,416.9700	2.4170	2,388.5500	2.3885	(1.176)	0	0	1,700
2022/12/23	2044	02/02/2023	11.70	Put	Bond Future	1,648.0900	1.6481	1,675.7500	1.6757	1.678	0	0	0
2022/12/23	2044	02/02/2023	11.10	Call	Bond Future	764.9000	0.7649	742.5100	0.7425	(2.927)	0	0	1,700
2022/12/23	2044	02/02/2023	11.14	Call	Bond Future	840.0900	0.8401	817.8300	0.8178	(2.650)	0	0	0
2022/12/23	2044	02/02/2023	11.14	Put	Bond Future	3,717.0000	3.7170	3,750.8200	3.7508	0.910	0	0	0
2022/12/23	2044	02/02/2023	11.15	Call	Bond Future	859.6300	0.8596	837.4800	0.8375	(2.577)	0	0	0
2022/12/23	2044	02/02/2023	11.15	Put	Bond Future	3,668.9400	3.6689	3,702.8700	3.7029	0.925	0	0	0
2022/12/23	2044	02/02/2023			Bond Future	11.5783	78.0403	11.5871	77.9842	0.076	0.0000	0.0000	79,400
2022/12/23	2044	02/02/2023	10.75	Call	Bond Future	293.8900	0.2939	280.0900	0.2801	(4.696)	0	0	2,500
2022/12/23	2044	02/02/2023	10.75	Put	Bond Future	5,881.7900	5.8818	5,924.0700	5.9241	0.719	0	0	0
2022/12/23	2044	02/02/2023	11.75	Call	Bond Future	2,601.8600	2.6019	2,572.3300	2.5723	(1.135)	0	0	0
2022/12/23	2044	02/02/2023	11.16	Call	Bond Future	879.4600	0.8795	857.3400	0.8573	(2.515)	0	0	0
2022/12/23	2044	02/02/2023	11.16	Put	Bond Future	3,621.2600	3.6213	3,655.2200	3.6552	0.938	0	0	0
2022/12/23	2044	02/02/2023	11.20	Call	Bond Future	961.8000	0.9618	939.9300	0.9399	(2.274)	0	0	0
2022/12/23	2044	02/02/2023	11.10	Put	Bond Future	3,913.1400	3.9131	3,946.8300	3.9468	0.861	0	0	0
2022/12/23	2044	04/05/2023	11.75	Put	Bond Future	3,647.2300	3.6472	3,655.7000	3.6557	0.232	0	0	4,115
2022/12/23	2044	04/05/2023	11.41	Call	Bond Future	2,937.6200	2.9376	2,892.3200	2.8923	(1.542)	0	0	0
2022/12/23	2044	04/05/2023	11.41	Put	Bond Future	4,739.6200	4.7396	4,751.9700	4.7520	0.261	0	0	0
2022/12/23	2044	04/05/2023	11.42	Call	Bond Future	2,966.8700	2.9669	2,921.3700	2.9214	(1.534)	0	0	0
2022/12/23	2044	04/05/2023	11.42	Put	Bond Future	4,703.8300	4.7038	4,715.9800	4.7160	0.258	0	0	0
2022/12/23	2044	04/05/2023			Bond Future	11.6922	79.5606	11.7014	79.5030	0.079	0.0000	0.0000	0
2022/12/23	2044	04/05/2023	11.75	Call	Bond Future	4,007.6600	4.0077	3,958.4800	3.9585	(1.227)	0	0	0
2022/12/23	2044	04/05/2023	12.00	Call	Bond Future	4,888.0900	4.8881	4,835.5000	4.8355	(1.076)	0	0	0
2022/12/23	2044	04/05/2023	12.00	Put	Bond Future	2,999.8400	2.9998	3,004.9000	3.0049	0.169	0	0	4,115
2022/12/23	2044	04/05/2023	12.25	Call	Bond Future	5,827.1200	5.8271	5,775.3600	5.7754	(0.888)	0	0	0
2022/12/23	2044	04/05/2023	12.25	Put	Bond Future	2,461.3500	2.4613	2,467.2400	2.4672	0.239	0	0	1,500
2022/12/23	2044	04/05/2023	11.43	Call	Bond Future	2,996.0600	2.9961	2,950.3800	2.9504	(1.525)	0	0	0
2022/12/23	2044	04/05/2023	11.43	Put	Bond Future	4,668.0700	4.6681	4,680.0400	4.6800	0.256	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
2022/12/23	2044	03/08/2023	12.15	Call	Bond Future	5,970.3600	5.9704	6,059.0200	6.0590	1.485	0	0	0
2022/12/23	2044	03/08/2023	12.15	Put	Bond Future	3,845.5900	3.8456	3,993.5100	3.9935	3.846	0	0	0
2022/12/23	2044	03/08/2023	12.16	Call	Bond Future	6,005.7400	6.0057	6,094.1400	6.0941	1.472	0	0	0
2022/12/23	2044	03/08/2023	12.16	Put	Bond Future	3,822.2000	3.8222	3,969.8600	3.9699	3.863	0	0	0
2022/12/23	2044	03/08/2023			Bond Future	11.7971	76.8258	11.8067	76.7665	0.082	0.0000	0.0000	0
2022/12/23	2044	03/08/2023	12.17	Call	Bond Future	6,040.9600	6.0410	6,129.3100	6.1293	1.463	0	0	0
2022/12/23	2044	03/08/2023	12.17	Put	Bond Future	3,798.7300	3.7987	3,946.3400	3.9463	3.886	0	0	0
2022/12/23	2044	02/11/2023	11.57	Call	Bond Future	4,344.4500	4.3444	4,232.5000	4.2325	(2.577)	0	0	0
2022/12/23	2044	02/11/2023	11.57	Put	Bond Future	6,386.6300	6.3866	6,335.1300	6.3351	(0.806)	0	0	0
2022/12/23	2044	02/11/2023			Bond Future	11.8989	78.4120	11.9089	78.3515	0.084	0.0000	0.0000	0
2022/12/23	2044	02/11/2023	11.55	Call	Bond Future	4,286.6800	4.2867	4,175.0400	4.1750	(2.604)	0	0	0
2022/12/23	2044	02/11/2023	11.55	Put	Bond Future	6,455.9500	6.4560	6,404.7600	6.4048	(0.793)	0	0	0
2022/12/23	2044	02/11/2023	11.56	Call	Bond Future	4,315.5200	4.3155	4,203.7300	4.2037	(2.590)	0	0	0
2022/12/23	2044	02/11/2023	11.56	Put	Bond Future	6,421.2000	6.4212	6,369.8600	6.3699	(0.800)	0	0	0
2022/12/23	2044	01/02/2024	12.29	Call	Bond Future	6,612.2700	6.6123	6,384.0900	6.3841	(3.451)	0	0	0
2022/12/23	2044	01/02/2024	12.29	Put	Bond Future	4,980.6200	4.9806	4,814.0300	4.8140	(3.345)	0	0	0
2022/12/23	2044	01/02/2024			Bond Future	12.0118	75.6244	12.0221	75.5628	0.086	0.0000	0.0000	0
2022/12/23	2044	01/02/2024	12.27	Call	Bond Future	6,546.5600	6.5466	6,317.6400	6.3176	(3.497)	0	0	0
2022/12/23	2044	01/02/2024	12.27	Put	Bond Future	5,030.2500	5.0302	4,862.9200	4.8629	(3.326)	0	0	0
2022/12/23	2044	01/02/2024	12.28	Call	Bond Future	6,579.3900	6.5794	6,350.8400	6.3508	(3.474)	0	0	0
2022/12/23	2044	01/02/2024	12.28	Put	Bond Future	5,005.3700	5.0054	4,838.4100	4.8384	(3.336)	0	0	0
2022/12/23	2046	02/02/2023			Bond Future	113.3157	113.3157	114.1270	114.1270	0.716	0.0000	0.0000	13,685
2022/12/23	2046	04/05/2023			Bond Future	113.5144	113.5144	114.3411	114.3411	0.728	0.0000	0.0000	4,935
2022/12/23	2046	03/08/2023			Bond Future	115.8922	115.8922	116.7357	116.7357	0.728	0.0000	0.0000	0
2022/12/23	2046	02/11/2023			Bond Future	116.2220	116.2220	117.0829	117.0829	0.741	0.0000	0.0000	0
2022/12/23	2046	01/02/2024			Bond Future	118.6101	118.6101	119.4891	119.4891	0.741	0.0000	0.0000	0
2022/12/23	2050	02/02/2023			Bond Future	114.5306	114.5306	114.6275	114.6275	0.085	0.0000	0.0000	10,717
2022/12/23	2050	04/05/2023			Bond Future	116.7888	116.7888	116.8869	116.8869	0.084	0.0000	0.0000	3,359
2022/12/23	2050	03/08/2023			Bond Future	117.0538	117.0538	117.1536	117.1536	0.085	0.0000	0.0000	0
2022/12/23	2050	02/11/2023			Bond Future	119.4966	119.4966	119.5981	119.5981	0.085	0.0000	0.0000	0
2022/12/23	2050	01/02/2024			Bond Future	119.7116	119.7116	119.8156	119.8156	0.087	0.0000	0.0000	0
2022/12/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	AL37	02/02/2023			Index Future	855.6420	855.6420	855.9480	855.9480	0.036	0.0000	0.0000	0
2022/12/23	AL37	04/05/2023			Index Future	872.3110	872.3110	872.6180	872.6180	0.035	0.0000	0.0000	0
2022/12/23	AL37	03/08/2023			Index Future	890.3790	890.3790	890.6890	890.6890	0.035	0.0000	0.0000	0
2022/12/23	AL37	02/11/2023			Index Future	908.7580	908.7580	909.0740	909.0740	0.035	0.0000	0.0000	0
2022/12/23	AL37	01/02/2024			Index Future	927.2420	927.2420	927.5650	927.5650	0.035	0.0000	0.0000	0
2022/12/23	AL7T	02/02/2023			Index Future	990.5670	990.5670	990.4100	990.4100	(0.016)	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
2022/12/23	AL7T	04/05/2023			Index Future	1,009.8650	1,009.8650	1,009.6990	1,009.6990	(0.016)	0.0000	0.0000	0
2022/12/23	AL7T	03/08/2023			Index Future	1,030.7830	1,030.7830	1,030.6090	1,030.6090	(0.017)	0.0000	0.0000	0
2022/12/23	AL7T	02/11/2023			Index Future	1,052.0600	1,052.0600	1,051.8820	1,051.8820	(0.017)	0.0000	0.0000	0
2022/12/23	AL7T	01/02/2024			Index Future	1,073.4580	1,073.4580	1,073.2780	1,073.2780	(0.017)	0.0000	0.0000	0
2022/12/23	ALBI	02/02/2023			Index Future	864.4510	864.4510	864.0490	864.0490	(0.047)	0.0000	0.0000	111
2022/12/23	ALBI	04/05/2023			Index Future	881.2910	881.2910	880.8770	880.8770	(0.047)	0.0000	0.0000	0
2022/12/23	ALBI	03/08/2023			Index Future	899.5460	899.5460	899.1190	899.1190	(0.047)	0.0000	0.0000	0
2022/12/23	ALBI	02/11/2023			Index Future	918.1140	918.1140	917.6780	917.6780	(0.047)	0.0000	0.0000	0
2022/12/23	ALBI	01/02/2024			Index Future	936.7880	936.7880	936.3440	936.3440	(0.047)	0.0000	0.0000	0
2022/12/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/12/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/12/23	ES33	02/02/2023			Bond Future	12.2587	75.1663	12.2669	75.1280	0.067	0.0000	0.0000	350
2022/12/23	ES33	04/05/2023			Bond Future	12.4224	72.8541	12.4310	72.8146	0.069	0.0000	0.0000	0
2022/12/23	ES33	03/08/2023			Bond Future	12.5725	74.3810	12.5816	74.3403	0.072	0.0000	0.0000	0
2022/12/23	ES33	02/11/2023			Bond Future	12.7351	72.1377	12.7446	72.0961	0.074	0.0000	0.0000	0
2022/12/23	ES33	01/02/2024			Bond Future	12.9160	73.6187	12.9258	73.5764	0.076	0.0000	0.0000	0
2022/12/23	ES42	02/02/2023			Bond Future	12.5186	73.4342	12.5270	73.3881	0.067	0.0000	0.0000	4,195
2022/12/23	ES42	04/05/2023			Bond Future	12.6678	70.6193	12.6767	70.5719	0.070	0.0000	0.0000	0
2022/12/23	ES42	03/08/2023			Bond Future	12.8015	72.1003	12.8108	72.0516	0.072	0.0000	0.0000	0
2022/12/23	ES42	02/11/2023			Bond Future	12.9452	69.3423	12.9549	69.2925	0.075	0.0000	0.0000	0
2022/12/23	ES42	01/02/2024			Bond Future	13.0967	70.7650	13.1067	70.7144	0.077	0.0000	0.0000	0
2022/12/23	GOVI	02/02/2023	850.82	Call	GOVI	14,970.0000	1.4970	10,900.0000	1.0900	(27.188)	0	0	0
2022/12/23	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GOVI	02/02/2023	850.83	Call	GOVI	14,870.0000	1.4870	10,800.0000	1.0800	(27.371)	0	0	0
2022/12/23	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GOVI	02/02/2023			GOVI	852.3170	852.3170	851.9100	851.9100	(0.048)	0.0000	0.0000	848
2022/12/23	GOVI	02/02/2023	850.84	Call	GOVI	14,770.0000	1.4770	10,700.0000	1.0700	(27.556)	0	0	0
2022/12/23	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GOVI	04/05/2023	852.86	Call	GOVI	160,610.0000	16.0610	156,410.0000	15.6410	(2.615)	0	0	0
2022/12/23	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GOVI	04/05/2023	852.87	Call	GOVI	160,510.0000	16.0510	156,310.0000	15.6310	(2.617)	0	0	0
2022/12/23	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GOVI	04/05/2023			GOVI	868.9210	868.9210	868.5010	868.5010	(0.048)	0.0000	0.0000	0
2022/12/23	GOVI	04/05/2023	852.88	Call	GOVI	160,410.0000	16.0410	156,210.0000	15.6210	(2.618)	0	0	0
2022/12/23	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GOVI	03/08/2023	837.21	Call	GOVI	497,090.0000	49.7090	492,770.0000	49.2770	(0.869)	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
2022/12/23	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GOVI	03/08/2023	837.22	Call	GOVI	496,990.0000	49.6990	492,670.0000	49.2670	(0.869)	0	0	0
2022/12/23	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GOVI	03/08/2023			GOVI	886.9190	886.9190	886.4870	886.4870	(0.049)	0.0000	0.0000	0
2022/12/23	GOVI	03/08/2023	837.23	Call	GOVI	496,890.0000	49.6890	492,570.0000	49.2570	(0.869)	0	0	0
2022/12/23	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GOVI	02/11/2023	885.82	Call	GOVI	194,070.0000	19.4070	189,650.0000	18.9650	(2.278)	0	0	0
2022/12/23	GOVI	02/11/2023			GOVI	905.2270	905.2270	904.7850	904.7850	(0.049)	0.0000	0.0000	0
2022/12/23	GOVI	02/11/2023	885.80	Call	GOVI	194,270.0000	19.4270	189,850.0000	18.9850	(2.275)	0	0	0
2022/12/23	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GOVI	02/11/2023	885.81	Call	GOVI	194,170.0000	19.4170	189,750.0000	18.9750	(2.276)	0	0	0
2022/12/23	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GOVI	01/02/2024	880.00	Call	GOVI	436,380.0000	43.6380	431,890.0000	43.1890	(1.029)	0	0	0
2022/12/23	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GOVI	01/02/2024			GOVI	923.6380	923.6380	923.1890	923.1890	(0.049)	0.0000	0.0000	0
2022/12/23	GOVI	01/02/2024	879.98	Call	GOVI	436,580.0000	43.6580	432,090.0000	43.2090	(1.028)	0	0	0
2022/12/23	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GOVI	01/02/2024	879.99	Call	GOVI	436,480.0000	43.6480	431,990.0000	43.1990	(1.029)	0	0	0
2022/12/23	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/12/23	IGOV	02/02/2023			Index Future	320.3050	320.3050	320.7050	320.7050	0.125	0.0000	0.0000	671
2022/12/23	IGOV	04/05/2023			Index Future	326.6240	326.6240	327.0300	327.0300	0.124	0.0000	0.0000	16
2022/12/23	IGOV	03/08/2023			Index Future	333.4660	333.4660	333.8790	333.8790	0.124	0.0000	0.0000	0
2022/12/23	IGOV	02/11/2023			Index Future	340.4240	340.4240	340.8460	340.8460	0.124	0.0000	0.0000	0
2022/12/23	IGOV	01/02/2024			Index Future	347.4220	347.4220	347.8530	347.8530	0.124	0.0000	0.0000	0
2022/12/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/12/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/12/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/12/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/12/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/12/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/12/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/12/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/12/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/12/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/12/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/12/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/12/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/12/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/12/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/12/23	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/23	JBAF	18/01/2023			Jibar Tradeable Future	7.3300	92.6700	7.3350	92.6650	0.068	0.0000	0.0000	0
2022/12/23	JBAF	15/02/2023			Jibar Tradeable Future	7.6800	92.3200	7.6700	92.3300	(0.130)	0.0000	0.0000	0
2022/12/23	JBAF	15/03/2023			Jibar Tradeable Future	7.7200	92.2800	7.7000	92.3000	(0.259)	0.0000	0.0000	0
2022/12/23	JBAF	19/04/2023			Jibar Tradeable Future	7.8400	92.1600	7.8200	92.1800	(0.255)	0.0000	0.0000	0
2022/12/23	JBAF	17/05/2023			Jibar Tradeable Future	7.8450	92.1550	7.8250	92.1750	(0.255)	0.0000	0.0000	0
2022/12/23	JBAF	21/06/2023			Jibar Tradeable Future	7.8900	92.1100	7.8550	92.1450	(0.444)	0.0000	0.0000	0
2022/12/23	JBAF	20/09/2023			Jibar Tradeable Future	7.8950	92.1050	7.8600	92.1400	(0.443)	0.0000	0.0000	75
2022/12/23	JBAF	20/12/2023			Jibar Tradeable Future	7.9150	92.0850	7.8750	92.1250	(0.505)	0.0000	0.0000	272
2022/12/23	JBAF	20/03/2024			Jibar Tradeable Future	7.8900	92.1100	7.8550	92.1450	(0.444)	0.0000	0.0000	0
2022/12/23	JBAF	19/06/2024			Jibar Tradeable Future	7.8900	92.1100	7.8400	92.1600	(0.634)	0.0000	0.0000	0
2022/12/23	JBAF	18/09/2024			Jibar Tradeable Future	7.8800	92.1200	7.8400	92.1600	(0.508)	0.0000	0.0000	68
2022/12/23	JBAF	18/12/2024			Jibar Tradeable Future	7.8750	92.1250	7.8300	92.1700	(0.571)	0.0000	0.0000	0
2022/12/23	R035	02/02/2023	9.81	Call	Bond Future	28.0400	0.0280	20.7200	0.0207	(26.106)	0	0	582
2022/12/23	R035	02/02/2023	9.81	Put	Bond Future	9,240.9900	9.2410	9,312.5600	9.3126	0.774	0	0	0
2022/12/23	R035	02/02/2023	9.85	Call	Bond Future	32.7800	0.0328	24.4700	0.0245	(25.351)	0	0	0
2022/12/23	R035	02/02/2023	9.89	Call	Bond Future	38.2200	0.0382	28.8200	0.0288	(24.594)	0	0	388
2022/12/23	R035	02/02/2023	9.89	Put	Bond Future	8,720.2900	8.7203	8,789.7800	8.7898	0.797	0	0	0
2022/12/23	R035	02/02/2023	11.94	Call	Bond Future	4,179.5600	4.1796	4,109.3300	4.1093	(1.680)	0	0	0
2022/12/23	R035	02/02/2023	13.22	Put	Bond Future	42.0000	0.0420	41.6500	0.0417	(0.833)	0	0	976
2022/12/23	R035	02/02/2023	10.88	Call	Bond Future	775.4800	0.7755	736.0400	0.7360	(5.086)	0	0	0
2022/12/23	R035	02/02/2023	10.88	Put	Bond Future	3,223.3200	3.2233	3,262.7700	3.2628	1.224	0	0	0
2022/12/23	R035	02/02/2023	10.66	Call	Bond Future	447.9800	0.4480	416.5300	0.4165	(7.020)	0	0	0
2022/12/23	R035	02/02/2023	10.66	Put	Bond Future	4,229.2600	4.2293	4,276.7000	4.2767	1.122	0	0	582
2022/12/23	R035	02/02/2023	10.30	Put	Bond Future	6,183.4700	6.1835	6,237.2700	6.2373	0.870	0	0	0
2022/12/23	R035	02/02/2023	10.60	Call	Bond Future	379.4800	0.3795	351.1400	0.3511	(7.468)	0	0	0
2022/12/23	R035	02/02/2023	10.60	Put	Bond Future	4,529.4400	4.5294	4,579.9900	4.5800	1.116	0	0	0
2022/12/23	R035	02/02/2023	10.64	Put	Bond Future	4,328.2000	4.3282	4,376.6300	4.3766	1.119	0	0	0
2022/12/23	R035	02/02/2023			Bond Future	11.2966	88.1711	11.3103	88.0922	0.121	0.0000	0.0000	145,700
2022/12/23	R035	02/02/2023	9.85	Put	Bond Future	8,979.7700	8.9798	9,050.3500	9.0503	0.786	0	0	0
2022/12/23	R035	02/02/2023	11.94	Put	Bond Future	588.1600	0.5882	596.8200	0.5968	1.472	0	0	0
2022/12/23	R035	02/02/2023	11.98	Call	Bond Future	4,353.2800	4.3533	4,282.1900	4.2822	(1.633)	0	0	0
2022/12/23	R035	02/02/2023	11.98	Put	Bond Future	545.8900	0.5459	553.6900	0.5537	1.429	0	0	388
2022/12/23	R035	02/02/2023	13.22	Call	Bond Future	10,151.2700	10.1513	10,072.0300	10.0720	(0.781)	0	0	0
2022/12/23	R035	02/02/2023	11.05	Call	Bond Future	1,120.3100	1.1203	1,077.1500	1.0772	(3.853)	0	0	976
2022/12/23	R035	02/02/2023	11.05	Put	Bond Future	2,557.2300	2.5572	2,592.9600	2.5930	1.397	0	0	0
2022/12/23	R035	02/02/2023	11.06	Call	Bond Future	1,143.5100	1.1435	1,099.8600	1.0999	(3.817)	0	0	0
2022/12/23	R035	02/02/2023	11.06	Put	Bond Future	2,521.4800	2.5215	2,556.7200	2.5567	1.398	0	0	582
2022/12/23	R035	02/02/2023	10.86	Call	Bond Future	740.4000	0.7404	701.4200	0.7014	(5.265)	0	0	0
2022/12/23	R035	02/02/2023	10.86	Put	Bond Future	3,308.2800	3.3083	3,348.1900	3.3482	1.206	0	0	0
2022/12/23	R035	02/02/2023	10.87	Call	Bond Future	757.8000	0.7578	718.5900	0.7186	(5.174)	0	0	0
2022/12/23	R035	02/02/2023	10.87	Put	Bond Future	3,265.6300	3.2656	3,305.3100	3.3053	1.215	0	0	0
2022/12/23	R035	02/02/2023	10.30	Call	Bond Future	157.1600	0.1572	132.0700	0.1321	(15.965)	0	0	976
2022/12/23	R035	02/02/2023	10.64	Call	Bond Future	424.2700	0.4243	393.8100	0.3938	(7.179)	0	0	388
2022/12/23	R035	04/05/2023	11.22	Put	Bond Future	3,893.3800	3.8934	3,953.3000	3.9533	1.539	0	0	0
2022/12/23	R035	04/05/2023	12.46	Call	Bond Future	6,995.2700	6.9953	6,959.0900	6.9591	(0.517)	0	0	0
2022/12/23	R035	04/05/2023	12.46	Put	Bond Future	1,398.0300	1.3980	1,442.7500	1.4428	3.199	0	0	388

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/12/23	R035	04/05/2023	13.18	Call	Bond Future	9,909.5400	9.9095	9,856.4700	9.8565	(0.536)	0	0	0
2022/12/23	R035	04/05/2023	13.18	Put	Bond Future	751.1700	0.7512	779.0000	0.7790	3.705	0	0	491
2022/12/23	R035	04/05/2023	11.17	Call	Bond Future	2,629.3100	2.6293	2,607.4200	2.6074	(0.833)	0	0	491
2022/12/23	R035	04/05/2023	11.20	Call	Bond Future	2,707.6700	2.7077	2,686.5300	2.6865	(0.781)	0	0	0
2022/12/23	R035	04/05/2023	11.21	Call	Bond Future	2,734.2600	2.7343	2,713.1000	2.7131	(0.774)	0	0	0
2022/12/23	R035	04/05/2023	10.60	Call	Bond Future	1,408.9300	1.4089	1,365.3400	1.3653	(3.094)	0	0	388
2022/12/23	R035	04/05/2023	10.60	Put	Bond Future	6,217.4300	6.2174	6,254.7400	6.2547	0.600	0	0	0
2022/12/23	R035	04/05/2023			Bond Future	11.4187	85.3846	11.4331	85.3037	0.126	0.0000	0.0000	104,314
2022/12/23	R035	04/05/2023	11.22	Call	Bond Future	2,760.7900	2.7608	2,739.8100	2.7398	(0.760)	0	0	0
2022/12/23	R035	04/05/2023	11.17	Put	Bond Future	4,050.2900	4.0503	4,109.3000	4.1093	1.457	0	0	0
2022/12/23	R035	04/05/2023	11.20	Put	Bond Future	3,955.4500	3.9555	4,015.2100	4.0152	1.511	0	0	0
2022/12/23	R035	04/05/2023	11.21	Put	Bond Future	3,924.4200	3.9244	3,984.1600	3.9842	1.522	0	0	0
2022/12/23	R035	04/05/2023	9.85	Call	Bond Future	531.9800	0.5320	496.9700	0.4970	(6.581)	0	0	388
2022/12/23	R035	04/05/2023	9.85	Put	Bond Future	10,091.9000	10.0919	10,137.7900	10.1378	0.455	0	0	0
2022/12/23	R035	04/05/2023	10.42	Call	Bond Future	1,139.4400	1.1394	1,085.1100	1.0851	(4.768)	0	0	491
2022/12/23	R035	04/05/2023	10.42	Put	Bond Future	7,056.9500	7.0570	7,083.5200	7.0835	0.377	0	0	0
2022/12/23	R035	03/08/2023	12.00	Call	Bond Future	5,722.3800	5.7224	5,745.1500	5.7451	0.398	0	0	0
2022/12/23	R035	03/08/2023	12.00	Put	Bond Future	3,163.7200	3.1637	3,269.4900	3.2695	3.343	0	0	0
2022/12/23	R035	03/08/2023			Bond Future	11.5279	87.1537	11.5429	87.0707	0.130	0.0000	0.0000	0
2022/12/23	R035	03/08/2023	11.98	Call	Bond Future	5,655.9800	5.6560	5,679.0100	5.6790	0.407	0	0	0
2022/12/23	R035	03/08/2023	11.98	Put	Bond Future	3,203.4300	3.2034	3,309.4600	3.3095	3.310	0	0	0
2022/12/23	R035	03/08/2023	11.99	Call	Bond Future	5,689.1500	5.6891	5,711.9200	5.7119	0.400	0	0	0
2022/12/23	R035	03/08/2023	11.99	Put	Bond Future	3,183.5200	3.1835	3,289.2900	3.2893	3.322	0	0	0
2022/12/23	R035	02/11/2023	11.41	Call	Bond Future	3,881.0000	3.8810	3,911.2500	3.9113	0.779	0	0	0
2022/12/23	R035	02/11/2023	11.41	Put	Bond Future	5,186.8900	5.1869	5,301.8900	5.3019	2.217	0	0	0
2022/12/23	R035	02/11/2023	11.42	Call	Bond Future	3,907.6200	3.9076	3,937.7100	3.9377	0.770	0	0	0
2022/12/23	R035	02/11/2023	11.42	Put	Bond Future	5,158.0000	5.1580	5,272.8400	5.2728	2.226	0	0	0
2022/12/23	R035	02/11/2023			Bond Future	11.6477	84.4472	11.6633	84.3624	0.134	0.0000	0.0000	0
2022/12/23	R035	02/11/2023	11.43	Call	Bond Future	3,934.3200	3.9343	3,964.2600	3.9643	0.761	0	0	0
2022/12/23	R035	02/11/2023	11.43	Put	Bond Future	5,129.2300	5.1292	5,243.9200	5.2439	2.236	0	0	0
2022/12/23	R035	01/02/2024	12.18	Put	Bond Future	3,841.3100	3.8413	3,977.4400	3.9774	3.544	0	0	0
2022/12/23	R035	01/02/2024	12.19	Call	Bond Future	5,947.9800	5.9480	5,997.9000	5.9979	0.839	0	0	0
2022/12/23	R035	01/02/2024	12.19	Put	Bond Future	3,820.9400	3.8209	3,957.1700	3.9572	3.565	0	0	0
2022/12/23	R035	01/02/2024			Bond Future	11.7827	86.1629	11.7989	86.0766	0.138	0.0000	0.0000	0
2022/12/23	R035	01/02/2024	12.18	Call	Bond Future	5,917.0600	5.9171	5,966.8800	5.9669	0.842	0	0	0
2022/12/23	R035	01/02/2024	12.20	Call	Bond Future	5,978.9500	5.9789	6,028.9800	6.0290	0.837	0	0	0
2022/12/23	R035	01/02/2024	12.20	Put	Bond Future	3,800.6800	3.8007	3,937.0200	3.9370	3.587	0	0	0
2022/12/23	R186	02/02/2023	8.32	Call	Bond Future	183.4800	0.1835	199.3300	0.1993	8.639	0	0	0
2022/12/23	R186	02/02/2023	8.32	Put	Bond Future	1,724.4200	1.7244	1,702.1600	1.7022	(1.291)	0	0	0
2022/12/23	R186	02/02/2023	8.33	Call	Bond Future	191.3600	0.1914	207.8800	0.2079	8.633	0	0	0
2022/12/23	R186	02/02/2023	8.33	Put	Bond Future	1,698.3600	1.6984	1,676.7700	1.6768	(1.271)	0	0	0
2022/12/23	R186	02/02/2023			Bond Future	8.7780	106.9090	8.7666	106.9471	(0.130)	0.0000	0.0000	72,575
2022/12/23	R186	02/02/2023	8.34	Call	Bond Future	199.4600	0.1995	216.6600	0.2167	8.623	0	0	0
2022/12/23	R186	02/02/2023	8.34	Put	Bond Future	1,672.5300	1.6725	1,651.6200	1.6516	(1.250)	0	0	0
2022/12/23	R186	04/05/2023	8.83	Put	Bond Future	1,531.2400	1.5312	1,544.7100	1.5447	0.880	0	0	0
2022/12/23	R186	04/05/2023	8.84	Call	Bond Future	1,471.1400	1.4711	1,523.2500	1.5232	3.542	0	0	0
2022/12/23	R186	04/05/2023			Bond Future	8.8543	108.9906	8.8421	109.0289	(0.138)	0.0000	0.0000	12,216

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
2022/12/23	R186	04/05/2023	8.82	Call	Bond Future	1,438.8600	1.4389	1,490.4600	1.4905	3.586	0	0	0
2022/12/23	R186	04/05/2023	8.82	Put	Bond Future	1,546.4100	1.5464	1,559.7500	1.5597	0.863	0	0	0
2022/12/23	R186	04/05/2023	8.83	Call	Bond Future	1,455.0800	1.4551	1,506.8100	1.5068	3.555	0	0	0
2022/12/23	R186	04/05/2023	8.84	Put	Bond Future	1,515.9300	1.5159	1,529.7800	1.5298	0.914	0	0	0
2022/12/23	R186	03/08/2023	9.73	Put	Bond Future	955.0200	0.9550	945.4500	0.9455	(1.002)	0	0	0
2022/12/23	R186	03/08/2023	9.74	Call	Bond Future	3,397.2800	3.3973	3,426.3300	3.4263	0.855	0	0	0
2022/12/23	R186	03/08/2023	9.74	Put	Bond Future	947.7400	0.9477	938.2300	0.9382	(1.003)	0	0	0
2022/12/23	R186	03/08/2023			Bond Future	8.8946	105.9415	8.8815	105.9801	(0.147)	0.0000	0.0000	0
2022/12/23	R186	03/08/2023	9.73	Call	Bond Future	3,376.0100	3.3760	3,405.0000	3.4050	0.859	0	0	0
2022/12/23	R186	03/08/2023	9.75	Call	Bond Future	3,418.6000	3.4186	3,447.7100	3.4477	0.852	0	0	0
2022/12/23	R186	03/08/2023	9.75	Put	Bond Future	940.5200	0.9405	931.0700	0.9311	(1.005)	0	0	0
2022/12/23	R186	02/11/2023	9.40	Call	Bond Future	2,672.5500	2.6725	2,711.1400	2.7111	1.444	0	0	0
2022/12/23	R186	02/11/2023	9.40	Put	Bond Future	1,425.6400	1.4256	1,424.9200	1.4249	(0.051)	0	0	0
2022/12/23	R186	02/11/2023	9.15	Call	Bond Future	2,240.6500	2.2406	2,275.3200	2.2753	1.547	0	0	1,715
2022/12/23	R186	02/11/2023			Bond Future	8.9420	108.1287	8.9276	108.1680	(0.160)	0.0000	0.0000	0
2022/12/23	R186	02/11/2023	10.42	Call	Bond Future	4,705.4700	4.7055	4,743.4900	4.7435	0.808	0	0	0
2022/12/23	R186	02/11/2023	10.42	Put	Bond Future	748.5700	0.7486	747.2800	0.7473	(0.172)	0	0	1,715
2022/12/23	R186	02/11/2023	9.15	Put	Bond Future	1,671.9800	1.6720	1,667.3400	1.6673	(0.278)	0	0	0
2022/12/23	R186	02/11/2023	9.38	Call	Bond Future	2,636.9100	2.6369	2,675.0100	2.6750	1.445	0	0	0
2022/12/23	R186	02/11/2023	9.38	Put	Bond Future	1,444.0500	1.4441	1,442.8400	1.4428	(0.084)	0	0	0
2022/12/23	R186	02/11/2023	9.39	Call	Bond Future	2,654.7000	2.6547	2,692.8600	2.6929	1.437	0	0	0
2022/12/23	R186	02/11/2023	9.39	Put	Bond Future	1,434.8100	1.4348	1,433.6600	1.4337	(0.080)	0	0	0
2022/12/23	R186	01/02/2024	9.51	Call	Bond Future	2,772.7600	2.7728	2,790.4300	2.7904	0.637	0	0	0
2022/12/23	R186	01/02/2024	9.52	Put	Bond Future	1,507.4500	1.5075	1,484.5000	1.4845	(1.522)	0	0	0
2022/12/23	R186	01/02/2024	9.50	Call	Bond Future	2,756.0000	2.7560	2,773.5800	2.7736	0.638	0	0	0
2022/12/23	R186	01/02/2024			Bond Future	9.0114	105.0204	8.9955	105.0607	(0.176)	0.0000	0.0000	0
2022/12/23	R186	01/02/2024	9.51	Put	Bond Future	1,515.2400	1.5152	1,492.6500	1.4926	(1.491)	0	0	0
2022/12/23	R186	01/02/2024	9.52	Call	Bond Future	2,789.9900	2.7900	2,807.3000	2.8073	0.620	0	0	0
2022/12/23	R186	01/02/2024	9.50	Put	Bond Future	1,523.5100	1.5235	1,500.8300	1.5008	(1.489)	0	0	0
2022/12/23	R197	02/02/2023			Bond Future	328.4931	328.4931	328.4710	328.4710	(0.007)	0.0000	0.0000	977
2022/12/23	R197	04/05/2023			Bond Future	334.9695	334.9695	334.9453	334.9453	(0.007)	0.0000	0.0000	0
2022/12/23	R197	03/08/2023			Bond Future	332.9181	332.9181	332.8918	332.8918	(0.008)	0.0000	0.0000	0
2022/12/23	R197	02/11/2023			Bond Future	339.8654	339.8654	339.8385	339.8385	(0.008)	0.0000	0.0000	0
2022/12/23	R202	02/02/2023			Bond Future	246.1274	246.1274	246.1158	246.1158	(0.005)	0.0000	0.0000	5,950
2022/12/23	R202	04/05/2023			Bond Future	250.9798	250.9798	250.9669	250.9669	(0.005)	0.0000	0.0000	0
2022/12/23	R202	03/08/2023			Bond Future	251.4202	251.4202	251.4056	251.4056	(0.006)	0.0000	0.0000	0
2022/12/23	R202	02/11/2023			Bond Future	256.6667	256.6667	256.6517	256.6517	(0.006)	0.0000	0.0000	0
2022/12/23	R202	01/02/2024			Bond Future	256.9881	256.9881	256.9734	256.9734	(0.006)	0.0000	0.0000	0
2022/12/23	R209	02/02/2023	10.78	Call	Bond Future	537.8000	0.5378	511.4000	0.5114	(4.909)	0	0	0
2022/12/23	R209	02/02/2023	10.79	Call	Bond Future	551.2100	0.5512	524.8000	0.5248	(4.791)	0	0	0
2022/12/23	R209	02/02/2023	10.80	Put	Bond Future	3,127.0900	3.1271	3,145.1400	3.1451	0.577	0	0	0
2022/12/23	R209	02/02/2023			Bond Future	11.2933	68.0966	11.3021	68.0521	0.078	0.0000	0.0000	31,504
2022/12/23	R209	02/02/2023	10.78	Put	Bond Future	3,206.8300	3.2068	3,224.9600	3.2250	0.565	0	0	0
2022/12/23	R209	02/02/2023	10.79	Put	Bond Future	3,166.8100	3.1668	3,184.9300	3.1849	0.572	0	0	0
2022/12/23	R209	02/02/2023	10.80	Call	Bond Future	564.8500	0.5648	538.3700	0.5384	(4.688)	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
2022/12/23	R209	04/05/2023	11.10	Call	Bond Future	2,228.6100	2.2286	2,171.1600	2.1712	(2.578)	0	0	0
2022/12/23	R209	04/05/2023	11.10	Put	Bond Future	3,767.6500	3.7676	3,755.9600	3.7560	(0.310)	0	0	0
2022/12/23	R209	04/05/2023	11.50	Put	Bond Future	2,753.9600	2.7540	2,738.2400	2.7382	(0.571)	0	0	0
2022/12/23	R209	04/05/2023	10.00	Call	Bond Future	587.5300	0.5875	556.3700	0.5564	(5.304)	0	0	500
2022/12/23	R209	04/05/2023	10.00	Put	Bond Future	8,126.5300	8.1265	8,141.1300	8.1411	0.180	0	0	0
2022/12/23	R209	04/05/2023	11.09	Call	Bond Future	2,206.1200	2.2061	2,148.8400	2.1488	(2.596)	0	0	0
2022/12/23	R209	04/05/2023	11.09	Put	Bond Future	3,796.5900	3.7966	3,785.0700	3.7851	(0.303)	0	0	0
2022/12/23	R209	04/05/2023			Bond Future	11.4043	66.2710	11.4135	66.2253	0.081	0.0000	0.0000	2,635
2022/12/23	R209	04/05/2023	12.50	Call	Bond Future	6,357.7000	6.3577	6,294.8300	6.2948	(0.989)	0	0	0
2022/12/23	R209	04/05/2023	12.50	Put	Bond Future	1,208.8500	1.2089	1,191.7400	1.1917	(1.415)	0	0	8,500
2022/12/23	R209	04/05/2023	11.11	Call	Bond Future	2,251.2200	2.2512	2,193.5900	2.1936	(2.560)	0	0	0
2022/12/23	R209	04/05/2023	11.11	Put	Bond Future	3,738.9000	3.7389	3,727.0300	3.7270	(0.317)	0	0	0
2022/12/23	R209	04/05/2023	11.50	Call	Bond Future	3,227.6700	3.2277	3,166.1900	3.1662	(1.905)	0	0	1,000
2022/12/23	R209	04/05/2023	11.00	Call	Bond Future	2,008.5000	2.0085	1,952.9500	1.9529	(2.766)	0	0	0
2022/12/23	R209	04/05/2023	11.00	Put	Bond Future	4,064.2500	4.0643	4,054.4600	4.0545	(0.241)	0	0	6,250
2022/12/23	R209	03/08/2023	11.95	Put	Bond Future	2,805.6600	2.8057	2,891.8400	2.8918	3.072	0	0	0
2022/12/23	R209	03/08/2023	11.93	Call	Bond Future	4,896.5800	4.8966	4,935.9200	4.9359	0.803	0	0	0
2022/12/23	R209	03/08/2023	11.94	Call	Bond Future	4,925.4100	4.9254	4,964.7700	4.9648	0.799	0	0	0
2022/12/23	R209	03/08/2023			Bond Future	11.5016	67.6445	11.5112	67.5974	0.083	0.0000	0.0000	0
2022/12/23	R209	03/08/2023	11.95	Call	Bond Future	4,954.5000	4.9545	4,993.6700	4.9937	0.791	0	0	0
2022/12/23	R209	03/08/2023	11.93	Put	Bond Future	2,841.4600	2.8415	2,927.8100	2.9278	3.039	0	0	0
2022/12/23	R209	03/08/2023	11.94	Put	Bond Future	2,823.4000	2.8234	2,909.7700	2.9098	3.059	0	0	0
2022/12/23	R209	02/11/2023	11.33	Call	Bond Future	3,328.5100	3.3285	3,430.5300	3.4305	3.065	0	0	0
2022/12/23	R209	02/11/2023	11.33	Put	Bond Future	4,674.8600	4.6749	4,824.9300	4.8249	3.210	0	0	0
2022/12/23	R209	02/11/2023	11.34	Call	Bond Future	3,351.7000	3.3517	3,453.9000	3.4539	3.049	0	0	0
2022/12/23	R209	02/11/2023	11.34	Put	Bond Future	4,648.3800	4.6484	4,798.6300	4.7986	3.232	0	0	0
2022/12/23	R209	02/11/2023			Bond Future	11.6048	65.8891	11.6147	65.8410	0.086	0.0000	0.0000	0
2022/12/23	R209	02/11/2023	11.35	Call	Bond Future	3,374.9700	3.3750	3,477.5800	3.4776	3.040	0	0	0
2022/12/23	R209	02/11/2023	11.35	Put	Bond Future	4,622.0300	4.6220	4,772.6900	4.7727	3.260	0	0	0
2022/12/23	R209	01/02/2024	12.14	Call	Bond Future	5,289.8200	5.2898	5,350.9600	5.3510	1.156	0	0	0
2022/12/23	R209	01/02/2024	12.14	Put	Bond Future	3,319.6000	3.3196	3,429.6500	3.4296	3.315	0	0	0
2022/12/23	R209	01/02/2024	12.13	Put	Bond Future	3,337.7800	3.3378	3,447.4700	3.4475	3.286	0	0	0
2022/12/23	R209	01/02/2024			Bond Future	11.7168	67.2276	11.7270	67.1787	0.088	0.0000	0.0000	0
2022/12/23	R209	01/02/2024	12.12	Call	Bond Future	5,234.7900	5.2348	5,295.7500	5.2958	1.165	0	0	0
2022/12/23	R209	01/02/2024	12.12	Put	Bond Future	3,355.7900	3.3558	3,465.6600	3.4657	3.274	0	0	0
2022/12/23	R209	01/02/2024	12.13	Call	Bond Future	5,262.4200	5.2624	5,323.2000	5.3232	1.155	0	0	0
2022/12/23	R210	02/02/2023			Bond Future	221.3625	221.3625	221.3483	221.3483	(0.006)	0.0000	0.0000	372
2022/12/23	R210	04/05/2023			Bond Future	222.6415	222.6415	222.6256	222.6256	(0.007)	0.0000	0.0000	0
2022/12/23	R210	03/08/2023			Bond Future	227.3047	227.3047	227.2876	227.2876	(0.008)	0.0000	0.0000	0
2022/12/23	R210	02/11/2023			Bond Future	228.8817	228.8817	228.8642	228.8642	(0.008)	0.0000	0.0000	0
2022/12/23	R210	01/02/2024			Bond Future	233.5853	233.5853	233.5678	233.5678	(0.008)	0.0000	0.0000	0
2022/12/23	R213	02/02/2023	10.01	Call	Bond Future	204.2500	0.2043	219.8900	0.2199	7.657	0	0	0
2022/12/23	R213	02/02/2023	10.43	Put	Bond Future	1,695.2800	1.6953	1,729.0700	1.7291	1.993	0	0	0
2022/12/23	R213	02/02/2023	12.20	Call	Bond Future	7,024.1700	7.0242	7,043.0700	7.0431	0.269	0	0	0
2022/12/23	R213	02/02/2023	12.20	Put	Bond Future	69.2100	0.0692	81.0900	0.0811	17.165	0	0	912
2022/12/23	R213	02/02/2023	10.22	Put	Bond Future	2,314.2500	2.3143	2,336.5800	2.3366	0.965	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
2022/12/23	R213	02/02/2023	10.23	Call	Bond Future	468.4700	0.4685	498.5000	0.4985	6.410	0	0	0
2022/12/23	R213	02/02/2023	10.35	Call	Bond Future	671.7800	0.6718	708.6700	0.7087	5.491	0	0	0
2022/12/23	R213	02/02/2023	10.35	Put	Bond Future	1,913.8700	1.9139	1,943.7400	1.9437	1.561	0	0	476
2022/12/23	R213	02/02/2023			Bond Future	10.6147	83.8292	10.6132	83.8362	(0.014)	0.0000	0.0000	38,255
2022/12/23	R213	02/02/2023	9.16	Call	Bond Future	2.0800	0.0021	0.4600	0.0005	(77.885)	0	0	476
2022/12/23	R213	02/02/2023	9.16	Put	Bond Future	7,136.3200	7.1363	7,127.6800	7.1277	(0.121)	0	0	0
2022/12/23	R213	02/02/2023	10.01	Put	Bond Future	3,077.3300	3.0773	3,085.9500	3.0860	0.280	0	0	476
2022/12/23	R213	02/02/2023	10.21	Call	Bond Future	438.5600	0.4386	467.2100	0.4672	6.533	0	0	0
2022/12/23	R213	02/02/2023	10.21	Put	Bond Future	2,347.3000	2.3473	2,368.9300	2.3689	0.921	0	0	0
2022/12/23	R213	02/02/2023	10.43	Call	Bond Future	831.0700	0.8311	871.8800	0.8719	4.911	0	0	912
2022/12/23	R213	02/02/2023	10.22	Call	Bond Future	453.3600	0.4534	482.7100	0.4827	6.474	0	0	0
2022/12/23	R213	02/02/2023	10.23	Put	Bond Future	2,281.5500	2.2816	2,304.5600	2.3046	1.009	0	0	0
2022/12/23	R213	04/05/2023	10.75	Call	Bond Future	2,585.3700	2.5854	2,536.1200	2.5361	(1.905)	0	0	0
2022/12/23	R213	04/05/2023	10.75	Put	Bond Future	2,500.3000	2.5003	2,444.3400	2.4443	(2.238)	0	0	0
2022/12/23	R213	04/05/2023			Bond Future	10.7312	81.9096	10.7297	81.9163	(0.014)	0.0000	0.0000	0
2022/12/23	R213	04/05/2023	10.74	Call	Bond Future	2,561.6800	2.5617	2,512.2000	2.5122	(1.932)	0	0	0
2022/12/23	R213	04/05/2023	10.74	Put	Bond Future	2,521.9000	2.5219	2,465.7100	2.4657	(2.228)	0	0	0
2022/12/23	R213	04/05/2023	10.73	Call	Bond Future	2,538.3000	2.5383	2,488.4000	2.4884	(1.966)	0	0	0
2022/12/23	R213	04/05/2023	10.73	Put	Bond Future	2,543.8300	2.5438	2,487.2200	2.4872	(2.225)	0	0	0
2022/12/23	R213	03/08/2023	11.62	Put	Bond Future	1,936.4500	1.9365	1,929.3200	1.9293	(0.368)	0	0	0
2022/12/23	R213	03/08/2023	11.63	Call	Bond Future	5,356.7200	5.3567	5,356.0200	5.3560	(0.013)	0	0	0
2022/12/23	R213	03/08/2023			Bond Future	10.8321	83.6065	10.8307	83.6129	(0.013)	0.0000	0.0000	0
2022/12/23	R213	03/08/2023	11.62	Call	Bond Future	5,327.6600	5.3277	5,326.9400	5.3269	(0.014)	0	0	0
2022/12/23	R213	03/08/2023	11.63	Put	Bond Future	1,923.6500	1.9237	1,916.5400	1.9165	(0.370)	0	0	0
2022/12/23	R213	03/08/2023	11.61	Call	Bond Future	5,298.4100	5.2984	5,297.9100	5.2979	(0.009)	0	0	0
2022/12/23	R213	03/08/2023	11.61	Put	Bond Future	1,949.1000	1.9491	1,942.1900	1.9422	(0.355)	0	0	0
2022/12/23	R213	02/11/2023	11.13	Call	Bond Future	3,750.7300	3.7507	3,801.8000	3.8018	1.362	0	0	0
2022/12/23	R213	02/11/2023	11.13	Put	Bond Future	2,965.0600	2.9651	3,009.5800	3.0096	1.501	0	0	0
2022/12/23	R213	02/11/2023			Bond Future	10.9466	81.7785	10.9451	81.7851	(0.014)	0.0000	0.0000	0
2022/12/23	R213	02/11/2023	11.12	Call	Bond Future	3,726.3600	3.7264	3,777.1500	3.7771	1.363	0	0	0
2022/12/23	R213	02/11/2023	11.12	Put	Bond Future	2,983.2800	2.9833	3,027.5200	3.0275	1.483	0	0	0
2022/12/23	R213	02/11/2023	11.11	Call	Bond Future	3,701.7600	3.7018	3,752.5800	3.7526	1.373	0	0	0
2022/12/23	R213	02/11/2023	11.11	Put	Bond Future	3,001.3000	3.0013	3,045.5700	3.0456	1.475	0	0	0
2022/12/23	R213	01/02/2024	11.71	Call	Bond Future	5,075.9300	5.0759	5,047.4800	5.0475	(0.560)	0	0	0
2022/12/23	R213	01/02/2024	11.71	Put	Bond Future	2,486.7700	2.4868	2,451.5300	2.4515	(1.417)	0	0	0
2022/12/23	R213	01/02/2024	11.70	Call	Bond Future	5,049.2300	5.0492	5,020.7200	5.0207	(0.565)	0	0	0
2022/12/23	R213	01/02/2024	11.70	Put	Bond Future	2,500.3000	2.5003	2,465.0000	2.4650	(1.412)	0	0	0
2022/12/23	R213	01/02/2024			Bond Future	11.0793	83.4405	11.0777	83.4473	(0.015)	0.0000	0.0000	0
2022/12/23	R213	01/02/2024	11.72	Call	Bond Future	5,102.6800	5.1027	5,074.2800	5.0743	(0.557)	0	0	0
2022/12/23	R213	01/02/2024	11.72	Put	Bond Future	2,473.3200	2.4733	2,438.1300	2.4381	(1.423)	0	0	0
2022/12/23	R214	02/02/2023	10.90	Put	Bond Future	3,512.2300	3.5122	3,515.1900	3.5152	0.084	0	0	0
2022/12/23	R214	02/02/2023	11.10	Call	Bond Future	863.8300	0.8638	809.4200	0.8094	(6.299)	0	0	0
2022/12/23	R214	02/02/2023	11.07	Call	Bond Future	808.5800	0.8086	755.6800	0.7557	(6.542)	0	0	0
2022/12/23	R214	02/02/2023	11.07	Put	Bond Future	2,824.1100	2.8241	2,817.9900	2.8180	(0.217)	0	0	0
2022/12/23	R214	02/02/2023	11.08	Call	Bond Future	826.7700	0.8268	773.3500	0.7733	(6.461)	0	0	0
2022/12/23	R214	02/02/2023	11.08	Put	Bond Future	2,786.7800	2.7868	2,780.1400	2.7801	(0.238)	0	0	0
2022/12/23	R214	02/02/2023			Bond Future	11.4418	65.4646	11.4506	65.4178	0.077	0.0000	0.0000	71,030

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
2022/12/23	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/12/23	R214	02/02/2023		Put	Bond Future	34,535.3700	34.5354	34,582.1500	34.5822	0.135	0	0	0
2022/12/23	R214	02/02/2023	10.30	Call	Bond Future	87.8700	0.0879	74.0200	0.0740	(15.762)	0	0	0
2022/12/23	R214	02/02/2023	10.30	Put	Bond Future	6,610.1900	6.6102	6,643.1200	6.6431	0.498	0	0	0
2022/12/23	R214	02/02/2023	10.90	Call	Bond Future	541.3200	0.5413	497.5000	0.4975	(8.095)	0	0	2,300
2022/12/23	R214	02/02/2023	11.80	Call	Bond Future	2,779.5300	2.7795	2,708.2300	2.7082	(2.565)	0	0	0
2022/12/23	R214	02/02/2023	11.80	Put	Bond Future	928.6200	0.9286	904.1000	0.9041	(2.640)	0	0	0
2022/12/23	R214	02/02/2023	11.09	Call	Bond Future	845.1300	0.8451	791.2200	0.7912	(6.379)	0	0	0
2022/12/23	R214	02/02/2023	11.09	Put	Bond Future	2,749.6800	2.7497	2,742.5500	2.7425	(0.259)	0	0	0
2022/12/23	R214	02/02/2023	11.10	Put	Bond Future	2,713.0000	2.7130	2,705.3700	2.7054	(0.281)	0	0	0
2022/12/23	R214	02/02/2023	11.60	Call	Bond Future	2,120.7100	2.1207	2,050.4500	2.0504	(3.313)	0	0	2,300
2022/12/23	R214	02/02/2023	11.60	Put	Bond Future	1,292.3900	1.2924	1,268.9100	1.2689	(1.817)	0	0	0
2022/12/23	R214	02/02/2023	11.00	Call	Bond Future	688.6500	0.6886	639.4400	0.6394	(7.146)	0	0	0
2022/12/23	R214	02/02/2023	11.00	Put	Bond Future	3,094.9500	3.0950	3,092.5200	3.0925	(0.079)	0	0	0
2022/12/23	R214	04/05/2023	11.36	Call	Bond Future	2,617.3800	2.6174	2,634.9200	2.6349	0.670	0	0	0
2022/12/23	R214	04/05/2023	11.36	Put	Bond Future	3,589.1000	3.5891	3,654.7000	3.6547	1.828	0	0	0
2022/12/23	R214	04/05/2023	11.37	Call	Bond Future	2,642.6400	2.6426	2,660.3600	2.6604	0.671	0	0	0
2022/12/23	R214	04/05/2023	11.37	Put	Bond Future	3,560.9700	3.5610	3,626.7500	3.6268	1.847	0	0	0
2022/12/23	R214	04/05/2023			Bond Future	11.5441	63.4411	11.5533	63.3931	0.080	0.0000	0.0000	0
2022/12/23	R214	04/05/2023	11.38	Call	Bond Future	2,667.8700	2.6679	2,685.7700	2.6858	0.671	0	0	0
2022/12/23	R214	04/05/2023	11.38	Put	Bond Future	3,532.8800	3.5329	3,598.8400	3.5988	1.867	0	0	0
2022/12/23	R214	03/08/2023	12.14	Call	Bond Future	5,416.1900	5.4162	5,403.3000	5.4033	(0.238)	0	0	0
2022/12/23	R214	03/08/2023	12.14	Put	Bond Future	2,898.8900	2.8989	2,935.3400	2.9353	1.257	0	0	0
2022/12/23	R214	03/08/2023	12.15	Call	Bond Future	5,446.4600	5.4465	5,433.4500	5.4335	(0.239)	0	0	0
2022/12/23	R214	03/08/2023	12.15	Put	Bond Future	2,880.9300	2.8809	2,917.2600	2.9173	1.261	0	0	0
2022/12/23	R214	03/08/2023			Bond Future	11.6350	64.7555	11.6446	64.7062	0.082	0.0000	0.0000	0
2022/12/23	R214	03/08/2023	12.16	Call	Bond Future	5,476.9700	5.4770	5,463.8300	5.4638	(0.240)	0	0	0
2022/12/23	R214	03/08/2023	12.16	Put	Bond Future	2,863.2800	2.8633	2,899.4800	2.8995	1.264	0	0	0
2022/12/23	R214	02/11/2023	11.45	Put	Bond Future	5,047.7100	5.0477	5,114.8300	5.1148	1.330	0	0	0
2022/12/23	R214	02/11/2023	11.46	Call	Bond Future	3,605.1500	3.6051	3,622.6800	3.6227	0.486	0	0	0
2022/12/23	R214	02/11/2023	11.46	Put	Bond Future	5,018.6900	5.0187	5,086.6400	5.0866	1.354	0	0	0
2022/12/23	R214	02/11/2023			Bond Future	11.7334	62.7924	11.7433	62.7420	0.085	0.0000	0.0000	0
2022/12/23	R214	02/11/2023	11.47	Call	Bond Future	3,629.0800	3.6291	3,646.9900	3.6470	0.494	0	0	0
2022/12/23	R214	02/11/2023	11.47	Put	Bond Future	4,990.0300	4.9900	5,058.3600	5.0584	1.369	0	0	0
2022/12/23	R214	02/11/2023	11.45	Call	Bond Future	3,581.5200	3.5815	3,598.2200	3.5982	0.466	0	0	0
2022/12/23	R214	01/02/2024	12.16	Call	Bond Future	5,474.0300	5.4740	5,410.8600	5.4109	(1.154)	0	0	0
2022/12/23	R214	01/02/2024	12.16	Put	Bond Future	3,916.4000	3.9164	3,904.5500	3.9045	(0.303)	0	0	0
2022/12/23	R214	01/02/2024			Bond Future	11.8425	64.0682	11.8528	64.0169	0.087	0.0000	0.0000	0
2022/12/23	R214	01/02/2024	12.14	Call	Bond Future	5,418.1400	5.4181	5,354.8200	5.3548	(1.169)	0	0	0
2022/12/23	R214	01/02/2024	12.14	Put	Bond Future	3,956.8200	3.9568	3,944.8200	3.9448	(0.303)	0	0	0
2022/12/23	R214	01/02/2024	12.15	Call	Bond Future	5,446.0600	5.4461	5,382.6800	5.3827	(1.164)	0	0	0
2022/12/23	R214	01/02/2024	12.15	Put	Bond Future	3,936.5600	3.9366	3,924.5000	3.9245	(0.306)	0	0	0
2022/12/23	R248	02/02/2023	11.00	Call	Bond Future	921.1500	0.9211	851.3900	0.8514	(7.573)	0	0	2,900
2022/12/23	R248	02/02/2023	11.00	Put	Bond Future	3,723.8400	3.7238	3,747.0700	3.7471	0.624	0	0	0
2022/12/23	R248	02/02/2023	11.60	Call	Bond Future	2,781.0500	2.7811	2,677.6000	2.6776	(3.720)	0	0	2,900
2022/12/23	R248	02/02/2023	11.60	Put	Bond Future	1,527.1400	1.5271	1,516.6800	1.5167	(0.685)	0	0	0
2022/12/23	R248	02/02/2023	11.70	Call	Bond Future	3,189.8700	3.1899	3,084.1400	3.0841	(3.315)	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
2022/12/23	R248	02/02/2023	11.70	Put	Bond Future	1,294.3900	1.2944	1,281.6500	1.2816	(0.984)	0	0	0
2022/12/23	R248	02/02/2023	11.08	Call	Bond Future	1,103.3600	1.1034	1,027.5300	1.0275	(6.873)	0	0	0
2022/12/23	R248	02/02/2023	11.08	Put	Bond Future	3,343.8400	3.3438	3,361.0000	3.3610	0.513	0	0	0
2022/12/23	R248	02/02/2023	11.10	Put	Bond Future	3,253.1100	3.2531	3,268.8400	3.2688	0.484	0	0	0
2022/12/23	R248	02/02/2023			Bond Future	11.4087	81.9959	11.4227	81.9030	0.123	0.0000	0.0000	247,738
2022/12/23	R248	02/02/2023	10.40	Call	Bond Future	164.6900	0.1647	140.9500	0.1410	(14.415)	0	0	0
2022/12/23	R248	02/02/2023	10.40	Put	Bond Future	7,409.8900	7.4099	7,479.1400	7.4791	0.935	0	0	0
2022/12/23	R248	02/02/2023	11.06	Call	Bond Future	1,055.8900	1.0559	981.5200	0.9815	(7.043)	0	0	0
2022/12/23	R248	02/02/2023	11.06	Put	Bond Future	3,436.2900	3.4363	3,454.9100	3.4549	0.542	0	0	0
2022/12/23	R248	02/02/2023	11.07	Call	Bond Future	1,079.4100	1.0794	1,004.3600	1.0044	(6.953)	0	0	0
2022/12/23	R248	02/02/2023	11.07	Put	Bond Future	3,389.7900	3.3898	3,407.7300	3.4077	0.529	0	0	0
2022/12/23	R248	02/02/2023	11.10	Call	Bond Future	1,152.1300	1.1521	1,074.8700	1.0749	(6.706)	0	0	0
2022/12/23	R248	04/05/2023	11.35	Call	Bond Future	3,334.5100	3.3345	3,349.3800	3.3494	0.446	0	0	0
2022/12/23	R248	04/05/2023	11.35	Put	Bond Future	4,410.2400	4.4102	4,520.4200	4.5204	2.498	0	0	0
2022/12/23	R248	04/05/2023			Bond Future	11.5124	79.1335	11.5270	79.0382	0.127	0.0000	0.0000	10,946
2022/12/23	R248	04/05/2023	11.34	Call	Bond Future	3,302.5900	3.3026	3,317.3400	3.3173	0.447	0	0	0
2022/12/23	R248	04/05/2023	11.34	Put	Bond Future	4,445.4100	4.4454	4,555.4700	4.5555	2.476	0	0	0
2022/12/23	R248	04/05/2023	11.33	Call	Bond Future	3,270.8200	3.2708	3,285.4400	3.2854	0.447	0	0	0
2022/12/23	R248	04/05/2023	11.33	Put	Bond Future	4,480.8200	4.4808	4,590.7500	4.5907	2.453	0	0	0
2022/12/23	R248	03/08/2023	12.11	Call	Bond Future	6,744.2200	6.7442	6,817.2700	6.8173	1.083	0	0	0
2022/12/23	R248	03/08/2023	12.11	Put	Bond Future	3,622.0700	3.6221	3,792.7400	3.7927	4.712	0	0	0
2022/12/23	R248	03/08/2023			Bond Future	11.6078	80.7356	11.6229	80.6380	0.131	0.0000	0.0000	0
2022/12/23	R248	03/08/2023	12.10	Call	Bond Future	6,706.4700	6.7065	6,779.9000	6.7799	1.095	0	0	0
2022/12/23	R248	03/08/2023	12.10	Put	Bond Future	3,644.2900	3.6443	3,815.3400	3.8153	4.694	0	0	0
2022/12/23	R248	03/08/2023	12.09	Call	Bond Future	6,669.0100	6.6690	6,742.3400	6.7423	1.100	0	0	0
2022/12/23	R248	03/08/2023	12.09	Put	Bond Future	3,666.8900	3.6669	3,837.8400	3.8378	4.662	0	0	0
2022/12/23	R248	02/11/2023	11.48	Call	Bond Future	4,619.2700	4.6193	4,818.2200	4.8182	4.307	0	0	0
2022/12/23	R248	02/11/2023	11.49	Put	Bond Future	6,016.0600	6.0161	6,314.5700	6.3146	4.962	0	0	0
2022/12/23	R248	02/11/2023	11.47	Call	Bond Future	4,588.3100	4.5883	4,787.4300	4.7874	4.340	0	0	0
2022/12/23	R248	02/11/2023			Bond Future	11.7016	77.9794	11.7173	77.8797	0.134	0.0000	0.0000	13,000
2022/12/23	R248	02/11/2023	11.48	Put	Bond Future	6,050.6200	6.0506	6,349.3000	6.3493	4.936	0	0	0
2022/12/23	R248	02/11/2023	11.49	Call	Bond Future	4,650.3100	4.6503	4,849.0900	4.8491	4.275	0	0	0
2022/12/23	R248	02/11/2023	11.47	Put	Bond Future	6,085.3500	6.0853	6,384.2000	6.3842	4.911	0	0	0
2022/12/23	R248	01/02/2024	12.15	Call	Bond Future	6,787.1900	6.7872	7,118.5200	7.1185	4.882	0	0	0
2022/12/23	R248	01/02/2024	12.15	Put	Bond Future	4,670.5300	4.6705	5,103.4700	5.1035	9.270	0	0	0
2022/12/23	R248	01/02/2024	12.14	Call	Bond Future	6,752.1600	6.7522	7,084.0300	7.0840	4.915	0	0	0
2022/12/23	R248	01/02/2024	12.14	Put	Bond Future	4,695.0700	4.6951	5,128.5500	5.1286	9.233	0	0	0
2022/12/23	R248	01/02/2024			Bond Future	11.8032	79.6007	11.8194	79.4990	0.138	0.0000	0.0000	0
2022/12/23	R248	01/02/2024	12.16	Call	Bond Future	6,822.2700	6.8223	7,153.3900	7.1534	4.854	0	0	0
2022/12/23	R248	01/02/2024	12.16	Put	Bond Future	4,646.1200	4.6461	5,078.8500	5.0788	9.314	0	0	0

Total

1579047