



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 03/01/2023 TO 03/01/2023

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
2023/01/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	2025	02/02/2023		Bond Future	166.1903	166.1903	166.2585	166.2585	0.041	0.0000	0.0000	6,568
2023/01/03	2025	04/05/2023		Bond Future	169.4290	169.4290	169.4978	169.4978	0.041	0.0000	0.0000	0
2023/01/03	2025	03/08/2023		Bond Future	171.1909	171.1909	171.2603	171.2603	0.041	0.0000	0.0000	0
2023/01/03	2025	02/11/2023		Bond Future	174.6748	174.6748	174.7457	174.7457	0.041	0.0000	0.0000	0
2023/01/03	2025	01/02/2024		Bond Future	176.4234	176.4234	176.4951	176.4951	0.041	0.0000	0.0000	0
2023/01/03	2029	02/02/2023		Bond Future	120.4881	120.4881	120.6302	120.6302	0.118	0.0000	0.0000	1,476
2023/01/03	2029	04/05/2023		Bond Future	121.5408	121.5408	121.6850	121.6850	0.119	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
2023/01/03	2029	03/08/2023			Bond Future	124.0561		124.2028		0.118	0.0000	0.0000	0
2023/01/03	2029	02/11/2023			Bond Future	125.2511		125.4008		0.120	0.0000	0.0000	0
2023/01/03	2029	01/02/2024			Bond Future	127.7876		127.9406		0.120	0.0000	0.0000	0
2023/01/03	2030	02/02/2023	8.81	Put	Bond Future	6,718.9500	6.7189	6,223.4700	6.2235	(7.374)	0	0	0
2023/01/03	2030	02/02/2023	9.04	Call	Bond Future	0.4600	0.0005	0.6200	0.0006	34.783	0	0	0
2023/01/03	2030	02/02/2023	9.04	Put	Bond Future	5,578.4500	5.5785	5,083.1200	5.0831	(8.879)	0	0	0
2023/01/03	2030	02/02/2023	9.08	Put	Bond Future	5,381.9800	5.3820	4,886.7400	4.8867	(9.202)	0	0	0
2023/01/03	2030	02/02/2023	11.16	Put	Bond Future	158.4900	0.1585	88.3800	0.0884	(44.236)	0	0	388
2023/01/03	2030	02/02/2023	11.35	Call	Bond Future	5,086.5500	5.0865	5,532.7600	5.5328	8.772	0	0	5,000
2023/01/03	2030	02/02/2023	11.35	Put	Bond Future	103.9700	0.1040	54.6900	0.0547	(47.398)	0	0	0
2023/01/03	2030	02/02/2023	9.99	Call	Bond Future	574.0200	0.5740	703.5800	0.7036	22.571	0	0	0
2023/01/03	2030	02/02/2023	10.00	Call	Bond Future	593.0200	0.5930	725.7800	0.7258	22.387	0	0	0
2023/01/03	2030	02/02/2023	10.01	Put	Bond Future	1,562.3800	1.5624	1,202.8600	1.2029	(23.011)	0	0	0
2023/01/03	2030	02/02/2023	9.80	Call	Bond Future	278.5300	0.2785	352.0600	0.3521	26.399	0	0	0
2023/01/03	2030	02/02/2023	9.94	Put	Bond Future	1,758.4400	1.7584	1,376.8100	1.3768	(21.703)	0	0	102
2023/01/03	2030	02/02/2023	9.20	Call	Bond Future	1.9800	0.0020	2.8200	0.0028	42.424	0	0	0
2023/01/03	2030	02/02/2023	9.20	Put	Bond Future	4,796.3400	4.7963	4,301.6900	4.3017	(10.313)	0	0	0
2023/01/03	2030	02/02/2023	9.66	Call	Bond Future	135.8700	0.1359	176.6400	0.1766	30.007	0	0	0
2023/01/03	2030	02/02/2023	9.66	Put	Bond Future	2,722.3200	2.7223	2,267.6000	2.2676	(16.703)	0	0	102
2023/01/03	2030	02/02/2023			Bond Future	10.2170	89.2751	10.1087	89.7706	(1.060)	0.0000	0.0000	92,379
2023/01/03	2030	02/02/2023	8.81	Call	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	102
2023/01/03	2030	02/02/2023	9.08	Call	Bond Future	0.6700	0.0007	0.9200	0.0009	37.313	0	0	388
2023/01/03	2030	02/02/2023	11.55	Call	Bond Future	5,890.7300	5.8907	6,352.9200	6.3529	7.846	0	0	5,000
2023/01/03	2030	02/02/2023	11.55	Put	Bond Future	65.7500	0.0658	32.4500	0.0325	(50.646)	0	0	0
2023/01/03	2030	02/02/2023	11.12	Call	Bond Future	4,173.1300	4.1731	4,593.3500	4.5933	10.070	0	0	0
2023/01/03	2030	02/02/2023	11.12	Put	Bond Future	172.7800	0.1728	97.5100	0.0975	(43.564)	0	0	0
2023/01/03	2030	02/02/2023	11.16	Call	Bond Future	4,330.7100	4.3307	4,756.0900	4.7561	9.822	0	0	0
2023/01/03	2030	02/02/2023	9.99	Put	Bond Future	1,616.7400	1.6167	1,250.8100	1.2508	(22.634)	0	0	0
2023/01/03	2030	02/02/2023	10.00	Put	Bond Future	1,589.4800	1.5895	1,226.7500	1.2267	(22.821)	0	0	0
2023/01/03	2030	02/02/2023	10.01	Call	Bond Future	612.1600	0.6122	748.1300	0.7481	22.212	0	0	0
2023/01/03	2030	02/02/2023	9.80	Put	Bond Future	2,206.0200	2.2060	1,784.0600	1.7841	(19.128)	0	0	0
2023/01/03	2030	02/02/2023	9.83	Call	Bond Future	316.7100	0.3167	398.3000	0.3983	25.762	0	0	388
2023/01/03	2030	02/02/2023	9.83	Put	Bond Future	2,103.7700	2.1038	1,689.8700	1.6899	(19.674)	0	0	0
2023/01/03	2030	02/02/2023	9.94	Call	Bond Future	483.9400	0.4839	597.8000	0.5978	23.528	0	0	0
2023/01/03	2030	02/02/2023	9.79	Call	Bond Future	266.4400	0.2664	337.3600	0.3374	26.618	0	0	0
2023/01/03	2030	02/02/2023	9.79	Put	Bond Future	2,240.8000	2.2408	1,816.2300	1.8162	(18.947)	0	0	0
2023/01/03	2030	04/05/2023	11.34	Call	Bond Future	5,121.3900	5.1214	5,489.6000	5.4896	7.190	0	0	0
2023/01/03	2030	04/05/2023	11.34	Put	Bond Future	834.1200	0.8341	697.7400	0.6977	(16.350)	0	0	150
2023/01/03	2030	04/05/2023	10.42	Call	Bond Future	2,452.5100	2.4525	2,696.0600	2.6961	9.931	0	0	479
2023/01/03	2030	04/05/2023	10.42	Put	Bond Future	2,099.5700	2.0996	1,838.5300	1.8385	(12.433)	0	0	0
2023/01/03	2030	04/05/2023	10.52	Call	Bond Future	2,698.6200	2.6986	2,957.6900	2.9577	9.600	0	0	0
2023/01/03	2030	04/05/2023	10.52	Put	Bond Future	1,906.9800	1.9070	1,661.4600	1.6615	(12.875)	0	0	0
2023/01/03	2030	04/05/2023	10.53	Call	Bond Future	2,724.0800	2.7241	2,984.6800	2.9847	9.567	0	0	0
2023/01/03	2030	04/05/2023	10.53	Put	Bond Future	1,888.7200	1.8887	1,644.7300	1.6447	(12.918)	0	0	0
2023/01/03	2030	04/05/2023	9.67	Call	Bond Future	1,055.6100	1.0556	1,185.5600	1.1856	12.310	0	0	479
2023/01/03	2030	04/05/2023	9.67	Put	Bond Future	4,082.2200	4.0822	3,707.5800	3.7076	(9.177)	0	0	0
2023/01/03	2030	04/05/2023	9.78	Call	Bond Future	1,210.6400	1.2106	1,355.8400	1.3558	11.994	0	0	388

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
2023/01/03	2030	04/05/2023	9.78	Put	Bond Future	3,731.5500	3.7315	3,372.1600	3.3722	(9.631)	0	0	0
2023/01/03	2030	04/05/2023	10.00	Call	Bond Future	1,565.9600	1.5660	1,743.6900	1.7437	11.350	0	0	1,080
2023/01/03	2030	04/05/2023	10.00	Put	Bond Future	3,085.9100	3.0859	2,759.0500	2.7590	(10.592)	0	0	0
2023/01/03	2030	04/05/2023	9.03	Call	Bond Future	470.4000	0.4704	532.6500	0.5327	13.233	0	0	388
2023/01/03	2030	04/05/2023	9.03	Put	Bond Future	6,510.0000	6.5100	6,067.6600	6.0677	(6.795)	0	0	0
2023/01/03	2030	04/05/2023	9.58	Put	Bond Future	4,382.4100	4.3824	3,995.8900	3.9959	(8.820)	0	0	0
2023/01/03	2030	04/05/2023			Bond Future	10.3400	90.9933	10.2263	91.4979	(1.099)	0.0000	0.0000	0
2023/01/03	2030	04/05/2023	12.57	Call	Bond Future	9,426.8100	9.4268	9,885.0000	9.8850	4.860	0	0	0
2023/01/03	2030	04/05/2023	12.57	Put	Bond Future	219.4100	0.2194	173.0100	0.1730	(21.148)	0	0	350
2023/01/03	2030	04/05/2023	11.62	Call	Bond Future	6,062.3900	6.0624	6,458.3500	6.4584	6.531	0	0	0
2023/01/03	2030	04/05/2023	11.62	Put	Bond Future	621.8500	0.6219	513.2200	0.5132	(17.469)	0	0	388
2023/01/03	2030	04/05/2023	12.04	Call	Bond Future	7,531.0800	7.5311	7,959.7800	7.9598	5.692	0	0	0
2023/01/03	2030	04/05/2023	12.04	Put	Bond Future	397.8200	0.3978	321.9300	0.3219	(19.076)	0	0	1,080
2023/01/03	2030	04/05/2023	12.50	Call	Bond Future	9,179.6900	9.1797	9,634.0000	9.6340	4.949	0	0	0
2023/01/03	2030	04/05/2023	12.50	Put	Bond Future	242.3500	0.2423	192.0700	0.1921	(20.747)	0	0	479
2023/01/03	2030	04/05/2023	10.54	Call	Bond Future	2,749.6500	2.7496	3,011.7800	3.0118	9.533	0	0	0
2023/01/03	2030	04/05/2023	10.54	Put	Bond Future	1,870.6000	1.8706	1,628.1400	1.6281	(12.962)	0	0	0
2023/01/03	2030	04/05/2023	10.65	Call	Bond Future	3,038.2700	3.0383	3,317.0000	3.3170	9.174	0	0	350
2023/01/03	2030	04/05/2023	10.65	Put	Bond Future	1,680.4200	1.6804	1,454.5600	1.4546	(13.441)	0	0	0
2023/01/03	2030	04/05/2023	9.58	Call	Bond Future	939.4200	0.9394	1,057.4900	1.0575	12.568	0	0	150
2023/01/03	2030	03/08/2023	12.89	Call	Bond Future	10,197.1400	10.1971	10,644.8800	10.6449	4.391	0	0	0
2023/01/03	2030	03/08/2023	12.89	Put	Bond Future	470.5200	0.4705	403.7700	0.4038	(14.186)	0	0	350
2023/01/03	2030	03/08/2023	11.34	Call	Bond Future	5,295.5300	5.2955	5,636.6900	5.6367	6.442	0	0	0
2023/01/03	2030	03/08/2023	11.34	Put	Bond Future	1,578.1200	1.5781	1,404.7900	1.4048	(10.983)	0	0	0
2023/01/03	2030	03/08/2023	11.35	Call	Bond Future	5,324.8300	5.3248	5,666.9200	5.6669	6.424	0	0	0
2023/01/03	2030	03/08/2023	11.36	Put	Bond Future	1,555.8600	1.5559	1,384.3800	1.3844	(11.022)	0	0	0
2023/01/03	2030	03/08/2023	10.40	Call	Bond Future	2,835.9600	2.8360	3,075.6100	3.0756	8.450	0	0	1,012
2023/01/03	2030	03/08/2023	10.65	Call	Bond Future	3,419.3200	3.4193	3,688.3600	3.6884	7.868	0	0	350
2023/01/03	2030	03/08/2023	10.65	Put	Bond Future	2,562.9800	2.5630	2,317.5300	2.3175	(9.577)	0	0	0
2023/01/03	2030	03/08/2023			Bond Future	10.4490	88.8481	10.3294	89.3626	(1.145)	0.0000	0.0000	0
2023/01/03	2030	03/08/2023	12.59	Call	Bond Future	9,237.6900	9.2377	9,668.2300	9.6682	4.661	0	0	0
2023/01/03	2030	03/08/2023	12.59	Put	Bond Future	630.9500	0.6309	547.0000	0.5470	(13.305)	0	0	1,012
2023/01/03	2030	03/08/2023	11.35	Put	Bond Future	1,566.8300	1.5668	1,394.4300	1.3944	(11.003)	0	0	0
2023/01/03	2030	03/08/2023	11.36	Call	Bond Future	5,354.4300	5.3544	5,697.4400	5.6974	6.406	0	0	0
2023/01/03	2030	03/08/2023	10.40	Put	Bond Future	3,046.1400	3.0461	2,771.3000	2.7713	(9.023)	0	0	0
2023/01/03	2030	02/11/2023	10.81	Call	Bond Future	3,693.4400	3.6934	3,978.1700	3.9782	7.709	0	0	0
2023/01/03	2030	02/11/2023	10.81	Put	Bond Future	2,678.3700	2.6784	2,438.2300	2.4382	(8.966)	0	0	0
2023/01/03	2030	02/11/2023	10.80	Call	Bond Future	3,669.0200	3.6690	3,952.7000	3.9527	7.732	0	0	0
2023/01/03	2030	02/11/2023	10.80	Put	Bond Future	2,694.8900	2.6949	2,453.7000	2.4537	(8.950)	0	0	0
2023/01/03	2030	02/11/2023			Bond Future	10.5638	90.6358	10.4379	91.1607	(1.192)	0.0000	0.0000	0
2023/01/03	2030	02/11/2023	10.82	Call	Bond Future	3,717.6000	3.7176	4,003.3800	4.0034	7.687	0	0	0
2023/01/03	2030	02/11/2023	10.82	Put	Bond Future	2,661.6100	2.6616	2,422.5200	2.4225	(8.983)	0	0	0
2023/01/03	2030	01/02/2024	11.37	Call	Bond Future	4,853.2700	4.8533	5,187.7500	5.1877	6.892	0	0	0
2023/01/03	2030	01/02/2024	11.37	Put	Bond Future	2,190.2400	2.1902	1,989.1700	1.9892	(9.180)	0	0	0
2023/01/03	2030	01/02/2024			Bond Future	10.6935	88.4453	10.5605	88.9808	(1.243)	0.0000	0.0000	0
2023/01/03	2030	01/02/2024	11.36	Call	Bond Future	4,826.8000	4.8268	5,160.4000	5.1604	6.911	0	0	0
2023/01/03	2030	01/02/2024	11.36	Put	Bond Future	2,202.4000	2.2024	2,000.4500	2.0004	(9.170)	0	0	0
2023/01/03	2030	01/02/2024	11.35	Call	Bond Future	4,800.7200	4.8007	5,133.4300	5.1334	6.930	0	0	0

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2023/01/03	2030	01/02/2024	11.35	Put	Bond Future	2,214.9600	2.2150	2,012.1200	2.0121	(9.158)	0	0	0
2023/01/03	2032	02/02/2023	9.47	Call	Bond Future	0.4100	0.0004	0.4700	0.0005	14.634	0	0	500
2023/01/03	2032	02/02/2023	9.47	Put	Bond Future	7,362.5700	7.3626	6,830.3000	6.8303	(7.229)	0	0	0
2023/01/03	2032	02/02/2023	9.92	Call	Bond Future	14.7100	0.0147	19.0500	0.0191	29.504	0	0	750
2023/01/03	2032	02/02/2023	9.92	Put	Bond Future	4,842.0100	4.8420	4,314.0200	4.3140	(10.904)	0	0	0
2023/01/03	2032	02/02/2023	11.50	Call	Bond Future	3,708.4500	3.7085	4,115.8400	4.1158	10.985	0	0	0
2023/01/03	2032	02/02/2023	11.50	Put	Bond Future	327.0300	0.3270	202.0900	0.2021	(38.204)	0	0	8,000
2023/01/03	2032	02/02/2023	11.69	Call	Bond Future	4,518.8700	4.5189	4,960.5500	4.9606	9.774	0	0	0
2023/01/03	2032	02/02/2023	11.69	Put	Bond Future	218.1500	0.2182	127.5000	0.1275	(41.554)	0	0	0
2023/01/03	2032	02/02/2023	10.50	Call	Bond Future	478.7300	0.4787	582.6200	0.5826	21.701	0	0	0
2023/01/03	2032	02/02/2023	10.50	Put	Bond Future	2,171.5100	2.1715	1,743.0700	1.7431	(19.730)	0	0	454
2023/01/03	2032	02/02/2023	10.67	Call	Bond Future	828.9800	0.8290	988.8600	0.9889	19.286	0	0	750
2023/01/03	2032	02/02/2023	10.67	Put	Bond Future	1,630.3300	1.6303	1,257.8800	1.2579	(22.845)	0	0	0
2023/01/03	2032	02/02/2023	11.45	Call	Bond Future	3,499.7700	3.4998	3,896.7700	3.8968	11.344	0	0	0
2023/01/03	2032	02/02/2023	11.45	Put	Bond Future	362.5800	0.3626	227.2500	0.2273	(37.324)	0	0	8,000
2023/01/03	2032	02/02/2023	10.40	Call	Bond Future	318.3700	0.3184	393.1100	0.3931	23.476	0	0	0
2023/01/03	2032	02/02/2023	10.40	Put	Bond Future	2,541.2300	2.5412	2,083.6400	2.0836	(18.007)	0	0	0
2023/01/03	2032	02/02/2023	10.22	Call	Bond Future	125.7400	0.1257	159.5300	0.1595	26.873	0	0	500
2023/01/03	2032	02/02/2023	10.22	Put	Bond Future	3,313.5100	3.3135	2,814.9700	2.8150	(15.046)	0	0	0
2023/01/03	2032	02/02/2023			Bond Future	10.8248	88.2106	10.7218	88.7429	(0.952)	0.0000	0.0000	112,020
2023/01/03	2032	02/02/2023	9.31	Call	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	454
2023/01/03	2032	02/02/2023	9.31	Put	Bond Future	8,286.0000	8.2860	7,753.6700	7.7537	(6.424)	0	0	0
2023/01/03	2032	02/02/2023	12.75	Call	Bond Future	9,204.2400	9.2042	9,724.8500	9.7249	5.656	0	0	0
2023/01/03	2032	02/02/2023	12.75	Put	Bond Future	20.3100	0.0203	8.5900	0.0086	(57.706)	0	0	750
2023/01/03	2032	02/02/2023	11.84	Call	Bond Future	5,174.8800	5.1749	5,637.5400	5.6375	8.940	0	0	0
2023/01/03	2032	02/02/2023	11.84	Put	Bond Future	158.1000	0.1581	88.4300	0.0884	(44.067)	0	0	500
2023/01/03	2032	02/02/2023	10.38	Call	Bond Future	291.0100	0.2910	360.3900	0.3604	23.841	0	0	0
2023/01/03	2032	02/02/2023	10.38	Put	Bond Future	2,620.3900	2.6204	2,157.4400	2.1574	(17.667)	0	0	0
2023/01/03	2032	02/02/2023	10.39	Call	Bond Future	304.5000	0.3045	376.5300	0.3765	23.655	0	0	0
2023/01/03	2032	02/02/2023	10.39	Put	Bond Future	2,580.6000	2.5806	2,120.3000	2.1203	(17.837)	0	0	0
2023/01/03	2032	02/02/2023	10.16	Call	Bond Future	85.9400	0.0859	110.0300	0.1100	28.031	0	0	0
2023/01/03	2032	02/02/2023	10.16	Put	Bond Future	3,598.4600	3.5985	3,090.2200	3.0902	(14.124)	0	0	454
2023/01/03	2032	02/02/2023	10.30	Call	Bond Future	196.8700	0.1969	246.7600	0.2468	25.342	0	0	8,000
2023/01/03	2032	02/02/2023	10.30	Put	Bond Future	2,954.0700	2.9541	2,471.6300	2.4716	(16.331)	0	0	0
2023/01/03	2032	04/05/2023	13.43	Call	Bond Future	11,535.0000	11.5350	12,033.4000	12.0334	4.321	0	0	0
2023/01/03	2032	04/05/2023	13.43	Put	Bond Future	212.9400	0.2129	169.2100	0.1692	(20.536)	0	0	400
2023/01/03	2032	04/05/2023	10.89	Call	Bond Future	2,526.2200	2.5262	2,761.1500	2.7612	9.300	0	0	0
2023/01/03	2032	04/05/2023	10.89	Put	Bond Future	2,837.3700	2.8374	2,530.1700	2.5302	(10.827)	0	0	0
2023/01/03	2032	04/05/2023	11.37	Call	Bond Future	3,909.3000	3.9093	4,218.8800	4.2189	7.919	0	0	400
2023/01/03	2032	04/05/2023			Bond Future	10.9518	85.7482	10.8443	86.2904	(0.982)	0.0000	0.0000	66,415
2023/01/03	2032	04/05/2023	10.88	Call	Bond Future	2,500.5700	2.5006	2,733.8900	2.7339	9.331	0	0	0
2023/01/03	2032	04/05/2023	10.88	Put	Bond Future	2,862.1900	2.8622	2,553.3800	2.5534	(10.789)	0	0	0
2023/01/03	2032	04/05/2023	11.37	Put	Bond Future	1,843.4500	1.8434	1,610.9000	1.6109	(12.615)	0	0	0
2023/01/03	2032	04/05/2023	10.62	Call	Bond Future	1,885.8800	1.8859	2,077.1500	2.0772	10.142	0	0	400
2023/01/03	2032	04/05/2023	10.62	Put	Bond Future	3,573.7400	3.5737	3,222.8800	3.2229	(9.818)	0	0	0
2023/01/03	2032	04/05/2023	10.87	Call	Bond Future	2,475.0600	2.4751	2,706.7600	2.7068	9.361	0	0	0
2023/01/03	2032	04/05/2023	10.87	Put	Bond Future	2,887.1900	2.8872	2,576.7600	2.5768	(10.752)	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
2023/01/03	2032	03/08/2023	11.77	Call	Bond Future	5,556.3200	5.5563	5,898.9400	5.8989	6.166	0	0	0
2023/01/03	2032	03/08/2023	11.77	Put	Bond Future	2,179.1800	2.1792	1,968.9700	1.9690	(9.646)	0	0	0
2023/01/03	2032	03/08/2023	11.90	Call	Bond Future	5,974.5800	5.9746	6,330.3100	6.3303	5.954	0	0	5,000
2023/01/03	2032	03/08/2023	11.90	Put	Bond Future	1,995.9000	1.9959	1,798.8000	1.7988	(9.875)	0	0	0
2023/01/03	2032	03/08/2023			Bond Future	11.0630	87.5038	10.9509	88.0567	(1.014)	0.0000	0.0000	2,600
2023/01/03	2032	03/08/2023	11.75	Call	Bond Future	5,492.9000	5.4929	5,833.4400	5.8334	6.200	0	0	0
2023/01/03	2032	03/08/2023	11.75	Put	Bond Future	2,208.8300	2.2088	1,996.5400	1.9965	(9.611)	0	0	0
2023/01/03	2032	03/08/2023	11.76	Call	Bond Future	5,524.5800	5.5246	5,866.1600	5.8662	6.183	0	0	0
2023/01/03	2032	03/08/2023	11.76	Put	Bond Future	2,193.9600	2.1940	1,982.7100	1.9827	(9.629)	0	0	0
2023/01/03	2032	02/11/2023	11.24	Call	Bond Future	3,916.9900	3.9170	4,199.2500	4.1993	7.206	0	0	0
2023/01/03	2032	02/11/2023	11.24	Put	Bond Future	3,669.4400	3.6694	3,387.7400	3.3877	(7.677)	0	0	0
2023/01/03	2032	02/11/2023			Bond Future	11.1882	85.1049	11.0709	85.6688	(1.048)	0.0000	0.0000	0
2023/01/03	2032	02/11/2023	11.23	Call	Bond Future	3,890.9600	3.8910	4,172.0900	4.1721	7.225	0	0	0
2023/01/03	2032	02/11/2023	11.23	Put	Bond Future	3,691.1200	3.6911	3,408.2900	3.4083	(7.662)	0	0	0
2023/01/03	2032	02/11/2023	11.22	Call	Bond Future	3,865.3200	3.8653	4,145.3200	4.1453	7.244	0	0	0
2023/01/03	2032	02/11/2023	11.22	Put	Bond Future	3,713.2200	3.7132	3,429.2600	3.4293	(7.647)	0	0	0
2023/01/03	2032	01/02/2024	11.84	Call	Bond Future	5,173.5900	5.1736	5,516.9300	5.5169	6.636	0	0	0
2023/01/03	2032	01/02/2024	11.84	Put	Bond Future	2,804.9600	2.8050	2,572.8800	2.5729	(8.274)	0	0	0
2023/01/03	2032	01/02/2024	11.83	Call	Bond Future	5,145.0400	5.1450	5,487.3800	5.4874	6.654	0	0	0
2023/01/03	2032	01/02/2024	11.83	Put	Bond Future	2,821.3800	2.8214	2,588.3000	2.5883	(8.261)	0	0	0
2023/01/03	2032	01/02/2024			Bond Future	11.3229	86.8082	11.2001	87.3836	(1.084)	0.0000	0.0000	0
2023/01/03	2032	01/02/2024	11.85	Call	Bond Future	5,202.5400	5.2025	5,546.8700	5.5469	6.618	0	0	0
2023/01/03	2032	01/02/2024	11.85	Put	Bond Future	2,788.9700	2.7890	2,557.8800	2.5579	(8.286)	0	0	0
2023/01/03	2033	02/02/2023			Bond Future	116.7419	116.7419	116.7466	116.7466	0.004	0.0000	0.0000	7,312
2023/01/03	2033	04/05/2023			Bond Future	117.6311	117.6311	117.6352	117.6352	0.004	0.0000	0.0000	0
2023/01/03	2033	03/08/2023			Bond Future	120.0654	120.0654	120.0691	120.0691	0.003	0.0000	0.0000	0
2023/01/03	2033	02/11/2023			Bond Future	121.0885	121.0885	121.0924	121.0924	0.003	0.0000	0.0000	0
2023/01/03	2033	01/02/2024			Bond Future	123.5408	123.5408	123.5450	123.5450	0.003	0.0000	0.0000	0
2023/01/03	2037	02/02/2023	11.03	Call	Bond Future	500.6600	0.5007	567.5600	0.5676	13.362	0	0	0
2023/01/03	2037	02/02/2023	11.03	Put	Bond Future	3,467.5900	3.4676	2,965.7200	2.9657	(14.473)	0	0	0
2023/01/03	2037	02/02/2023	11.04	Call	Bond Future	515.1700	0.5152	584.1700	0.5842	13.394	0	0	0
2023/01/03	2037	02/02/2023	11.04	Put	Bond Future	3,421.0600	3.4211	2,921.2900	2.9213	(14.609)	0	0	0
2023/01/03	2037	02/02/2023	11.97	Call	Bond Future	3,193.7600	3.1938	3,547.6800	3.5477	11.082	0	0	0
2023/01/03	2037	02/02/2023			Bond Future	11.5291	79.3685	11.4313	79.9372	(0.848)	0.0000	0.0000	133,641
2023/01/03	2037	02/02/2023	11.05	Call	Bond Future	529.9800	0.5300	601.1100	0.6011	13.421	0	0	0
2023/01/03	2037	02/02/2023	11.05	Put	Bond Future	3,374.9000	3.3749	2,877.2600	2.8773	(14.745)	0	0	0
2023/01/03	2037	02/02/2023	11.10	Call	Bond Future	608.4400	0.6084	690.7800	0.6908	13.533	0	0	577
2023/01/03	2037	02/02/2023	11.10	Put	Bond Future	3,149.4900	3.1495	2,663.0600	2.6631	(15.445)	0	0	0
2023/01/03	2037	02/02/2023	11.97	Put	Bond Future	702.4400	0.7024	487.5900	0.4876	(30.586)	0	0	577
2023/01/03	2037	04/05/2023	13.73	Put	Bond Future	555.5400	0.5555	466.5200	0.4665	(16.024)	0	0	400
2023/01/03	2037	04/05/2023	11.94	Call	Bond Future	4,174.6800	4.1747	4,475.0000	4.4750	7.194	0	0	0
2023/01/03	2037	04/05/2023	11.03	Put	Bond Future	5,373.4000	5.3734	4,951.1000	4.9511	(7.859)	0	0	0
2023/01/03	2037	04/05/2023	11.30	Call	Bond Future	2,289.9000	2.2899	2,488.9100	2.4889	8.691	0	0	0
2023/01/03	2037	04/05/2023	11.30	Put	Bond Future	4,365.5000	4.3655	3,985.2400	3.9852	(8.711)	0	0	0
2023/01/03	2037	04/05/2023	11.31	Call	Bond Future	2,314.9600	2.3150	2,515.5700	2.5156	8.666	0	0	0
2023/01/03	2037	04/05/2023	11.31	Put	Bond Future	4,331.6000	4.3316	3,952.9400	3.9529	(8.742)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/03	2037	04/05/2023	10.95	Call	Bond Future	1,523.1100		1.5231	1,668.2000	1.6682	9.526	0	0	703
2023/01/03	2037	04/05/2023	10.95	Put	Bond Future	5,702.7200		5.7027	5,268.5400	5.2685	(7.614)	0	0	0
2023/01/03	2037	04/05/2023			Bond Future	11.6586		80.8962	11.5571	81.4754	(0.870)	0.0000	0.0000	0
2023/01/03	2037	04/05/2023	13.73	Call	Bond Future	11,124.9600		11.1250	11,615.2100	11.6152	4.407	0	0	0
2023/01/03	2037	04/05/2023	11.32	Call	Bond Future	2,340.1700		2.3402	2,542.3800	2.5424	8.641	0	0	0
2023/01/03	2037	04/05/2023	11.32	Put	Bond Future	4,297.9100		4.2979	3,920.8500	3.9208	(8.773)	0	0	0
2023/01/03	2037	04/05/2023	11.78	Call	Bond Future	3,654.0700		3.6541	3,929.7800	3.9298	7.545	0	0	400
2023/01/03	2037	04/05/2023	11.78	Put	Bond Future	2,969.2400		2.9692	2,665.6800	2.6657	(10.223)	0	0	0
2023/01/03	2037	04/05/2023	11.94	Put	Bond Future	2,600.5600		2.6006	2,321.6100	2.3216	(10.727)	0	0	703
2023/01/03	2037	04/05/2023	11.03	Call	Bond Future	1,681.7000		1.6817	1,838.6700	1.8387	9.334	0	0	400
2023/01/03	2037	03/08/2023	12.12	Call	Bond Future	5,357.2800		5.3573	5,675.4200	5.6754	5.938	0	0	0
2023/01/03	2037	03/08/2023	12.12	Put	Bond Future	3,490.2900		3.4903	3,217.6900	3.2177	(7.810)	0	0	0
2023/01/03	2037	03/08/2023	12.13	Call	Bond Future	5,389.8600		5.3899	5,709.1300	5.7091	5.924	0	0	0
2023/01/03	2037	03/08/2023	12.13	Put	Bond Future	3,469.1000		3.4691	3,197.6300	3.1976	(7.825)	0	0	0
2023/01/03	2037	03/08/2023			Bond Future	11.7791		78.2940	11.6737	78.8848	(0.895)	0.0000	0.0000	0
2023/01/03	2037	03/08/2023	12.14	Call	Bond Future	5,422.2600		5.4223	5,742.6700	5.7427	5.909	0	0	0
2023/01/03	2037	03/08/2023	12.14	Put	Bond Future	3,447.7900		3.4478	3,177.4600	3.1775	(7.841)	0	0	0
2023/01/03	2037	02/11/2023	11.57	Call	Bond Future	3,728.1100		3.7281	3,984.5600	3.9846	6.879	0	0	0
2023/01/03	2037	02/11/2023	11.55	Put	Bond Future	5,634.4500		5.6345	5,285.8600	5.2859	(6.187)	0	0	0
2023/01/03	2037	02/11/2023	11.56	Put	Bond Future	5,603.6100		5.6036	5,256.2000	5.2562	(6.200)	0	0	0
2023/01/03	2037	02/11/2023			Bond Future	11.9011		79.8693	11.7916	80.4719	(0.919)	0.0000	0.0000	0
2023/01/03	2037	02/11/2023	11.57	Put	Bond Future	5,572.6300		5.5726	5,226.4000	5.2264	(6.213)	0	0	0
2023/01/03	2037	02/11/2023	11.55	Call	Bond Future	3,676.4500		3.6764	3,930.5400	3.9305	6.911	0	0	0
2023/01/03	2037	02/11/2023	11.56	Call	Bond Future	3,702.3800		3.7024	3,957.6500	3.9576	6.895	0	0	0
2023/01/03	2037	01/02/2024	12.33	Call	Bond Future	5,675.7800		5.6758	6,015.8700	6.0159	5.992	0	0	0
2023/01/03	2037	01/02/2024	12.33	Put	Bond Future	4,107.0300		4.1070	3,832.2300	3.8322	(6.691)	0	0	0
2023/01/03	2037	01/02/2024			Bond Future	12.0335		77.2126	11.9197	77.8275	(0.946)	0.0000	0.0000	0
2023/01/03	2037	01/02/2024	12.31	Call	Bond Future	5,614.4800		5.6145	5,952.5200	5.9525	6.021	0	0	0
2023/01/03	2037	01/02/2024	12.31	Put	Bond Future	4,150.0800		4.1501	3,873.2300	3.8732	(6.671)	0	0	0
2023/01/03	2037	01/02/2024	12.32	Call	Bond Future	5,644.9400		5.6449	5,984.0100	5.9840	6.007	0	0	0
2023/01/03	2037	01/02/2024	12.32	Put	Bond Future	4,128.3400		4.1283	3,852.5200	3.8525	(6.681)	0	0	0
2023/01/03	2038	02/02/2023			Bond Future	129.0918		129.0918	129.0972	129.0972	0.004	0.0000	0.0000	3,782
2023/01/03	2038	04/05/2023			Bond Future	131.6078		131.6078	131.6124	131.6124	0.004	0.0000	0.0000	1,583
2023/01/03	2038	03/08/2023			Bond Future	132.3690		132.3690	132.3731	132.3731	0.003	0.0000	0.0000	0
2023/01/03	2038	02/11/2023			Bond Future	135.0628		135.0628	135.0671	135.0671	0.003	0.0000	0.0000	0
2023/01/03	2038	01/02/2024			Bond Future	135.7851		135.7851	135.7887	135.7887	0.003	0.0000	0.0000	0
2023/01/03	2040	02/02/2023	10.93	Call	Bond Future	312.0100		0.3120	351.8400	0.3518	12.766	0	0	0
2023/01/03	2040	02/02/2023	12.24	Call	Bond Future	4,336.8300		4.3368	4,781.7300	4.7817	10.259	0	0	0
2023/01/03	2040	02/02/2023	12.24	Put	Bond Future	481.1100		0.4811	313.1500	0.3132	(34.911)	0	0	0
2023/01/03	2040	02/02/2023	12.27	Call	Bond Future	4,479.4700		4.4795	4,932.2800	4.9323	10.109	0	0	0
2023/01/03	2040	02/02/2023	12.27	Put	Bond Future	450.9000		0.4509	290.8500	0.2909	(35.496)	0	0	388
2023/01/03	2040	02/02/2023	11.12	Call	Bond Future	557.9600		0.5580	634.6700	0.6347	13.748	0	0	0
2023/01/03	2040	02/02/2023	11.12	Put	Bond Future	3,622.6200		3.6226	3,086.4700	3.0865	(14.800)	0	0	0
2023/01/03	2040	02/02/2023	11.19	Call	Bond Future	675.9600		0.6760	770.0900	0.7701	13.925	0	0	563
2023/01/03	2040	02/02/2023	11.19	Put	Bond Future	3,280.0100		3.2800	2,761.2800	2.7613	(15.815)	0	0	0
2023/01/03	2040	02/02/2023	12.07	Put	Bond Future	688.8800		0.6889	471.3000	0.4713	(31.585)	0	0	563

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/03	2040	02/02/2023	10.96	Call	Bond Future	344.0900	0.3441	388.7400	0.3887	12.976	0	0	388
2023/01/03	2040	02/02/2023	10.96	Put	Bond Future	4,476.5100	4.4765	3,908.3000	3.9083	(12.693)	0	0	0
2023/01/03	2040	02/02/2023			Bond Future	11.5974	81.0752	11.4997	81.6880	(0.843)	0.0000	0.0000	138,751
2023/01/03	2040	02/02/2023	10.18	Call	Bond Future	15.4800	0.0155	15.2700	0.0153	(1.357)	0	0	0
2023/01/03	2040	02/02/2023	10.18	Put	Bond Future	9,666.1200	9.6661	9,053.0500	9.0530	(6.342)	0	0	0
2023/01/03	2040	02/02/2023	10.21	Call	Bond Future	17.8700	0.0179	17.7800	0.0178	(0.504)	0	0	388
2023/01/03	2040	02/02/2023	10.21	Put	Bond Future	9,446.2400	9.4462	8,833.2900	8.8333	(6.489)	0	0	0
2023/01/03	2040	02/02/2023	10.93	Put	Bond Future	4,646.9800	4.6470	4,073.9500	4.0739	(12.331)	0	0	0
2023/01/03	2040	02/02/2023	12.07	Call	Bond Future	3,553.3300	3.5533	3,948.6100	3.9486	11.124	0	0	0
2023/01/03	2040	02/02/2023	11.10	Call	Bond Future	527.0400	0.5270	599.1400	0.5991	13.680	0	0	0
2023/01/03	2040	02/02/2023	11.10	Put	Bond Future	3,724.0300	3.7240	3,183.2700	3.1833	(14.521)	0	0	0
2023/01/03	2040	02/02/2023	11.11	Call	Bond Future	542.3800	0.5424	616.7700	0.6168	13.715	0	0	0
2023/01/03	2040	02/02/2023	11.11	Put	Bond Future	3,673.1600	3.6732	3,134.6900	3.1347	(14.660)	0	0	0
2023/01/03	2040	04/05/2023	13.45	Put	Bond Future	838.9600	0.8390	714.5800	0.7146	(14.825)	0	0	486
2023/01/03	2040	04/05/2023	12.05	Put	Bond Future	2,732.3800	2.7324	2,438.8000	2.4388	(10.744)	0	0	684
2023/01/03	2040	04/05/2023	12.78	Call	Bond Future	7,571.9900	7.5720	8,004.5700	8.0046	5.713	0	0	0
2023/01/03	2040	04/05/2023	12.78	Put	Bond Future	1,483.7100	1.4837	1,292.0200	1.2920	(12.920)	0	0	388
2023/01/03	2040	04/05/2023	11.43	Call	Bond Future	2,684.4100	2.6844	2,910.8700	2.9109	8.436	0	0	0
2023/01/03	2040	04/05/2023	11.43	Put	Bond Future	4,505.4500	4.5055	4,107.6400	4.1076	(8.830)	0	0	0
2023/01/03	2040	04/05/2023	10.73	Put	Bond Future	7,593.2600	7.5933	7,083.8600	7.0839	(6.709)	0	0	0
2023/01/03	2040	04/05/2023			Bond Future	11.7222	82.6357	11.6209	83.2600	(0.864)	0.0000	0.0000	300
2023/01/03	2040	04/05/2023	13.45	Call	Bond Future	10,411.2800	10.4113	10,911.1700	10.9112	4.801	0	0	0
2023/01/03	2040	04/05/2023	11.48	Call	Bond Future	2,826.5300	2.8265	3,061.6000	3.0616	8.317	0	0	486
2023/01/03	2040	04/05/2023	11.48	Put	Bond Future	4,331.3900	4.3314	3,942.1900	3.9422	(8.986)	0	0	0
2023/01/03	2040	04/05/2023	12.05	Call	Bond Future	4,701.2500	4.7013	5,031.9400	5.0319	7.034	0	0	0
2023/01/03	2040	04/05/2023	11.41	Call	Bond Future	2,628.5300	2.6285	2,851.5400	2.8515	8.484	0	0	0
2023/01/03	2040	04/05/2023	11.41	Put	Bond Future	4,576.5800	4.5766	4,175.3200	4.1753	(8.768)	0	0	0
2023/01/03	2040	04/05/2023	11.42	Call	Bond Future	2,656.4000	2.6564	2,881.1300	2.8811	8.460	0	0	0
2023/01/03	2040	04/05/2023	11.42	Put	Bond Future	4,540.9000	4.5409	4,141.3600	4.1414	(8.799)	0	0	0
2023/01/03	2040	04/05/2023	10.73	Call	Bond Future	1,138.9200	1.1389	1,253.7900	1.2538	10.086	0	0	486
2023/01/03	2040	04/05/2023	10.92	Call	Bond Future	1,476.0100	1.4760	1,618.4600	1.6185	9.651	0	0	388
2023/01/03	2040	04/05/2023	10.92	Put	Bond Future	6,633.5400	6.6335	6,151.7200	6.1517	(7.263)	0	0	0
2023/01/03	2040	04/05/2023	11.03	Call	Bond Future	1,699.4900	1.6995	1,859.0800	1.8591	9.390	0	0	684
2023/01/03	2040	04/05/2023	11.03	Put	Bond Future	6,119.8400	6.1198	5,655.1600	5.6552	(7.593)	0	0	0
2023/01/03	2040	04/05/2023	10.17	Call	Bond Future	509.0100	0.5090	563.6600	0.5637	10.737	0	0	388
2023/01/03	2040	04/05/2023	10.17	Put	Bond Future	10,966.1100	10.9661	10,396.4900	10.3965	(5.194)	0	0	0
2023/01/03	2040	03/08/2023	12.23	Call	Bond Future	5,902.6500	5.9026	6,253.5200	6.2535	5.944	0	0	0
2023/01/03	2040	03/08/2023	12.23	Put	Bond Future	3,598.4200	3.5984	3,312.6200	3.3126	(7.942)	0	0	0
2023/01/03	2040	03/08/2023			Bond Future	11.8382	79.8187	11.7331	80.4553	(0.888)	0.0000	0.0000	0
2023/01/03	2040	03/08/2023	12.21	Call	Bond Future	5,832.8600	5.8329	6,181.2800	6.1813	5.973	0	0	0
2023/01/03	2040	03/08/2023	12.21	Put	Bond Future	3,643.6900	3.6437	3,355.4400	3.3554	(7.911)	0	0	0
2023/01/03	2040	03/08/2023	12.22	Call	Bond Future	5,867.6000	5.8676	6,217.2500	6.2173	5.959	0	0	0
2023/01/03	2040	03/08/2023	12.22	Put	Bond Future	3,620.8700	3.6209	3,333.8500	3.3338	(7.927)	0	0	0
2023/01/03	2040	02/11/2023	11.60	Put	Bond Future	6,143.7100	6.1437	5,768.6100	5.7686	(6.105)	0	0	0
2023/01/03	2040	02/11/2023	11.58	Call	Bond Future	3,942.0100	3.9420	4,213.8800	4.2139	6.897	0	0	0
2023/01/03	2040	02/11/2023	11.58	Put	Bond Future	6,211.5500	6.2115	5,833.9100	5.8339	(6.080)	0	0	0
2023/01/03	2040	02/11/2023	11.59	Call	Bond Future	3,969.9700	3.9700	4,243.1100	4.2431	6.880	0	0	0
2023/01/03	2040	02/11/2023			Bond Future	11.9551	81.4246	11.8461	82.0741	(0.912)	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
2023/01/03	2040	02/11/2023	11.60	Call	Bond Future	3,997.7100	3.9977	4,272.1200	4.2721	6.864	0	0	0
2023/01/03	2040	02/11/2023	11.59	Put	Bond Future	6,177.7000	6.1777	5,801.3300	5.8013	(6.092)	0	0	0
2023/01/03	2040	01/02/2024	12.33	Call	Bond Future	5,918.6700	5.9187	6,281.3800	6.2814	6.128	0	0	0
2023/01/03	2040	01/02/2024	12.33	Put	Bond Future	4,496.4600	4.4965	4,196.5500	4.1965	(6.670)	0	0	0
2023/01/03	2040	01/02/2024	12.34	Call	Bond Future	5,951.0500	5.9511	6,314.8900	6.3149	6.114	0	0	0
2023/01/03	2040	01/02/2024	12.34	Put	Bond Future	4,472.4100	4.4724	4,173.6300	4.1736	(6.681)	0	0	0
2023/01/03	2040	01/02/2024			Bond Future	12.0817	78.5487	11.9684	79.2113	(0.938)	0.0000	0.0000	0
2023/01/03	2040	01/02/2024	12.35	Call	Bond Future	5,983.8100	5.9838	6,348.7800	6.3488	6.099	0	0	0
2023/01/03	2040	01/02/2024	12.35	Put	Bond Future	4,448.8000	4.4488	4,151.1500	4.1512	(6.691)	0	0	0
2023/01/03	2044	02/02/2023	10.30	Call	Bond Future	25.2900	0.0253	26.2500	0.0263	3.796	0	0	0
2023/01/03	2044	02/02/2023	10.30	Put	Bond Future	9,132.3100	9.1323	8,477.5500	8.4775	(7.170)	0	0	0
2023/01/03	2044	02/02/2023	11.00	Call	Bond Future	382.9600	0.3830	439.6600	0.4397	14.806	0	0	2,500
2023/01/03	2044	02/02/2023	11.00	Put	Bond Future	4,417.2900	4.4173	3,818.2700	3.8183	(13.561)	0	0	0
2023/01/03	2044	02/02/2023	11.75	Put	Bond Future	1,350.4900	1.3505	1,000.1800	1.0002	(25.939)	0	0	2,500
2023/01/03	2044	02/02/2023	11.90	Call	Bond Future	2,819.9400	2.8199	3,182.9300	3.1829	12.872	0	0	0
2023/01/03	2044	02/02/2023	11.90	Put	Bond Future	1,016.2400	1.0162	723.5100	0.7235	(28.805)	0	0	0
2023/01/03	2044	02/02/2023	12.00	Call	Bond Future	3,243.5200	3.2435	3,642.7500	3.6427	12.309	0	0	0
2023/01/03	2044	02/02/2023	12.00	Put	Bond Future	834.2800	0.8343	577.7900	0.5778	(30.744)	0	0	4,000
2023/01/03	2044	02/02/2023	11.20	Put	Bond Future	3,359.6300	3.3596	2,809.1900	2.8092	(16.384)	0	0	0
2023/01/03	2044	02/02/2023	11.70	Call	Bond Future	2,048.2600	2.0483	2,333.9300	2.3339	13.947	0	0	1,700
2023/01/03	2044	02/02/2023	11.70	Put	Bond Future	1,480.5200	1.4805	1,110.4700	1.1105	(24.995)	0	0	0
2023/01/03	2044	02/02/2023	11.10	Call	Bond Future	518.9000	0.5189	597.6600	0.5977	15.178	0	0	1,700
2023/01/03	2044	02/02/2023	11.14	Call	Bond Future	581.7300	0.5817	670.5700	0.6706	15.272	0	0	0
2023/01/03	2044	02/02/2023	11.14	Put	Bond Future	3,659.7800	3.6598	3,092.9000	3.0929	(15.489)	0	0	0
2023/01/03	2044	02/02/2023	11.15	Call	Bond Future	598.3100	0.5983	689.7800	0.6898	15.288	0	0	0
2023/01/03	2044	02/02/2023	11.15	Put	Bond Future	3,608.7600	3.6088	3,044.5100	3.0445	(15.636)	0	0	0
2023/01/03	2044	02/02/2023			Bond Future	11.6099	77.8391	11.5072	78.4949	(0.884)	0.0000	0.0000	79,400
2023/01/03	2044	02/02/2023	10.75	Call	Bond Future	158.6900	0.1587	179.0400	0.1790	12.824	0	0	2,500
2023/01/03	2044	02/02/2023	10.75	Put	Bond Future	5,947.7300	5.9477	5,312.3600	5.3124	(10.683)	0	0	0
2023/01/03	2044	02/02/2023	11.75	Call	Bond Future	2,230.3700	2.2304	2,535.7800	2.5358	13.693	0	0	0
2023/01/03	2044	02/02/2023	11.16	Call	Bond Future	615.1300	0.6151	709.2800	0.7093	15.306	0	0	0
2023/01/03	2044	02/02/2023	11.16	Put	Bond Future	3,558.0700	3.5581	2,996.5000	2.9965	(15.783)	0	0	0
2023/01/03	2044	02/02/2023	11.20	Call	Bond Future	685.7700	0.6858	791.0500	0.7911	15.352	0	0	0
2023/01/03	2044	02/02/2023	11.10	Put	Bond Future	3,868.2800	3.8683	3,291.3200	3.2913	(14.915)	0	0	0
2023/01/03	2044	04/05/2023	11.75	Put	Bond Future	3,575.5300	3.5755	3,211.8200	3.2118	(10.172)	0	0	4,115
2023/01/03	2044	04/05/2023	11.41	Call	Bond Future	2,666.3400	2.6663	2,907.9600	2.9080	9.062	0	0	0
2023/01/03	2044	04/05/2023	11.41	Put	Bond Future	4,691.5300	4.6915	4,265.2000	4.2652	(9.087)	0	0	0
2023/01/03	2044	04/05/2023	11.42	Call	Bond Future	2,694.6700	2.6947	2,938.1500	2.9381	9.036	0	0	0
2023/01/03	2044	04/05/2023	11.42	Put	Bond Future	4,654.8200	4.6548	4,230.3500	4.2304	(9.119)	0	0	0
2023/01/03	2044	04/05/2023			Bond Future	11.7280	79.3374	11.6216	80.0054	(0.907)	0.0000	0.0000	0
2023/01/03	2044	04/05/2023	11.75	Call	Bond Future	3,712.7700	3.7128	4,017.0100	4.0170	8.194	0	0	0
2023/01/03	2044	04/05/2023	12.00	Call	Bond Future	4,582.9600	4.5830	4,931.3100	4.9313	7.601	0	0	0
2023/01/03	2044	04/05/2023	12.00	Put	Bond Future	2,917.9000	2.9179	2,598.3000	2.5983	(10.953)	0	0	4,115
2023/01/03	2044	04/05/2023	12.25	Call	Bond Future	5,516.7200	5.5167	5,906.2900	5.9063	7.062	0	0	0
2023/01/03	2044	04/05/2023	12.25	Put	Bond Future	2,374.1400	2.3741	2,095.7600	2.0958	(11.726)	0	0	1,500
2023/01/03	2044	04/05/2023	11.43	Call	Bond Future	2,722.9800	2.7230	2,968.3100	2.9683	9.010	0	0	0
2023/01/03	2044	04/05/2023	11.43	Put	Bond Future	4,618.1800	4.6182	4,195.5600	4.1956	(9.151)	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
2023/01/03	2044	03/08/2023	12.15	Call	Bond Future	5,733.6500	5.7337	6,102.2100	6.1022	6.428	0	0	0
2023/01/03	2044	03/08/2023	12.15	Put	Bond Future	3,856.5000	3.8565	3,543.8600	3.5439	(8.107)	0	0	0
2023/01/03	2044	03/08/2023	12.16	Call	Bond Future	5,768.6100	5.7686	6,138.4800	6.1385	6.412	0	0	0
2023/01/03	2044	03/08/2023	12.16	Put	Bond Future	3,832.6900	3.8327	3,521.3600	3.5214	(8.123)	0	0	0
2023/01/03	2044	03/08/2023			Bond Future	11.8374	76.5782	11.7271	77.2594	(0.932)	0.0000	0.0000	0
2023/01/03	2044	03/08/2023	12.17	Call	Bond Future	5,803.6300	5.8036	6,174.8200	6.1748	6.396	0	0	0
2023/01/03	2044	03/08/2023	12.17	Put	Bond Future	3,809.0200	3.8090	3,499.0100	3.4990	(8.139)	0	0	0
2023/01/03	2044	02/11/2023	11.57	Call	Bond Future	4,027.1000	4.0271	4,320.9200	4.3209	7.296	0	0	0
2023/01/03	2044	02/11/2023	11.57	Put	Bond Future	6,362.4300	6.3624	5,961.3100	5.9613	(6.305)	0	0	0
2023/01/03	2044	02/11/2023			Bond Future	11.9473	78.1188	11.8331	78.8138	(0.957)	0.0000	0.0000	0
2023/01/03	2044	02/11/2023	11.55	Call	Bond Future	3,970.7300	3.9707	4,261.8300	4.2618	7.331	0	0	0
2023/01/03	2044	02/11/2023	11.55	Put	Bond Future	6,433.1500	6.4332	6,029.3100	6.0293	(6.277)	0	0	0
2023/01/03	2044	02/11/2023	11.56	Call	Bond Future	3,998.8700	3.9989	4,291.3300	4.2913	7.314	0	0	0
2023/01/03	2044	02/11/2023	11.56	Put	Bond Future	6,397.7000	6.3977	5,995.2200	5.9952	(6.291)	0	0	0
2023/01/03	2044	01/02/2024	12.29	Call	Bond Future	5,959.1900	5.9592	6,347.4000	6.3474	6.514	0	0	0
2023/01/03	2044	01/02/2024	12.29	Put	Bond Future	4,650.0600	4.6501	4,329.2800	4.3293	(6.898)	0	0	0
2023/01/03	2044	01/02/2024			Bond Future	12.0660	75.3019	11.9474	76.0109	(0.983)	0.0000	0.0000	0
2023/01/03	2044	01/02/2024	12.27	Call	Bond Future	5,893.8500	5.8938	6,279.6300	6.2796	6.545	0	0	0
2023/01/03	2044	01/02/2024	12.27	Put	Bond Future	4,700.0600	4.7001	4,376.8500	4.3769	(6.877)	0	0	0
2023/01/03	2044	01/02/2024	12.28	Call	Bond Future	5,926.5000	5.9265	6,313.4900	6.3135	6.530	0	0	0
2023/01/03	2044	01/02/2024	12.28	Put	Bond Future	4,675.0000	4.6750	4,353.0000	4.3530	(6.888)	0	0	0
2023/01/03	2046	02/02/2023			Bond Future	116.2505	116.2505	116.4418	116.4418	0.165	0.0000	0.0000	13,798
2023/01/03	2046	04/05/2023			Bond Future	116.4805	116.4805	116.6750	116.6750	0.167	0.0000	0.0000	4,961
2023/01/03	2046	03/08/2023			Bond Future	118.8914	118.8914	119.0895	119.0895	0.167	0.0000	0.0000	0
2023/01/03	2046	02/11/2023			Bond Future	119.2214	119.2214	119.4236	119.4236	0.170	0.0000	0.0000	0
2023/01/03	2046	01/02/2024			Bond Future	121.6353	121.6353	121.8420	121.8420	0.170	0.0000	0.0000	0
2023/01/03	2050	02/02/2023			Bond Future	117.0200	117.0200	117.8708	117.8708	0.727	0.0000	0.0000	10,449
2023/01/03	2050	04/05/2023			Bond Future	119.3003	119.3003	120.1671	120.1671	0.727	0.0000	0.0000	3,472
2023/01/03	2050	03/08/2023			Bond Future	119.5881	119.5881	120.4723	120.4723	0.739	0.0000	0.0000	0
2023/01/03	2050	02/11/2023			Bond Future	122.0216	122.0216	122.9241	122.9241	0.740	0.0000	0.0000	0
2023/01/03	2050	01/02/2024			Bond Future	122.2509	122.2509	123.1712	123.1712	0.753	0.0000	0.0000	0
2023/01/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	AL37	02/02/2023			Index Future	855.4500	855.4500	858.5850	858.5850	0.366	0.0000	0.0000	0
2023/01/03	AL37	04/05/2023			Index Future	871.9130	871.9130	875.0920	875.0920	0.365	0.0000	0.0000	0
2023/01/03	AL37	03/08/2023			Index Future	889.7530	889.7530	892.9810	892.9810	0.363	0.0000	0.0000	0
2023/01/03	AL37	02/11/2023			Index Future	907.6590	907.6590	910.9540	910.9540	0.363	0.0000	0.0000	0
2023/01/03	AL37	01/02/2024			Index Future	925.8480	925.8480	929.2140	929.2140	0.364	0.0000	0.0000	0
2023/01/03	AL7T	02/02/2023			Index Future	989.9350	989.9350	995.7940	995.7940	0.592	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
2023/01/03	AL7T	04/05/2023			Index Future	1,008.9870	1,008.9870	1,014.9390	1,014.9390	0.590	0.0000	0.0000	0
2023/01/03	AL7T	03/08/2023			Index Future	1,029.6310	1,029.6310	1,035.6870	1,035.6870	0.588	0.0000	0.0000	0
2023/01/03	AL7T	02/11/2023			Index Future	1,050.3530	1,050.3530	1,056.5320	1,056.5320	0.588	0.0000	0.0000	0
2023/01/03	AL7T	01/02/2024			Index Future	1,071.4000	1,071.4000	1,077.7100	1,077.7100	0.589	0.0000	0.0000	0
2023/01/03	ALBI	02/02/2023			Index Future	863.3820	863.3820	868.9140	868.9140	0.641	0.0000	0.0000	111
2023/01/03	ALBI	04/05/2023			Index Future	879.9990	879.9990	885.6200	885.6200	0.639	0.0000	0.0000	0
2023/01/03	ALBI	03/08/2023			Index Future	898.0040	898.0040	903.7230	903.7230	0.637	0.0000	0.0000	0
2023/01/03	ALBI	02/11/2023			Index Future	916.0760	916.0760	921.9130	921.9130	0.637	0.0000	0.0000	0
2023/01/03	ALBI	01/02/2024			Index Future	934.4330	934.4330	940.3920	940.3920	0.638	0.0000	0.0000	0
2023/01/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	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
2023/01/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/03	ES33	02/02/2023			Bond Future	12.2811	75.0620	12.1826	75.5235	(0.802)	0.0000	0.0000	350
2023/01/03	ES33	04/05/2023			Bond Future	12.4493	72.7310	12.3468	73.2011	(0.824)	0.0000	0.0000	0
2023/01/03	ES33	03/08/2023			Bond Future	12.6047	74.2370	12.4979	74.7166	(0.847)	0.0000	0.0000	0
2023/01/03	ES33	02/11/2023			Bond Future	12.7773	71.9530	12.6658	72.4424	(0.872)	0.0000	0.0000	0
2023/01/03	ES33	01/02/2024			Bond Future	12.9651	73.4087	12.8486	73.9080	(0.899)	0.0000	0.0000	0
2023/01/03	ES42	02/02/2023			Bond Future	12.5476	73.2758	12.4444	73.8411	(0.822)	0.0000	0.0000	4,195
2023/01/03	ES42	04/05/2023			Bond Future	12.7012	70.4411	12.5939	71.0170	(0.845)	0.0000	0.0000	0
2023/01/03	ES42	03/08/2023			Bond Future	12.8395	71.9008	12.7281	72.4882	(0.868)	0.0000	0.0000	0
2023/01/03	ES42	02/11/2023			Bond Future	12.9920	69.1014	12.8760	69.7009	(0.893)	0.0000	0.0000	0
2023/01/03	ES42	01/02/2024			Bond Future	13.1495	70.4984	13.0288	71.1102	(0.918)	0.0000	0.0000	0
2023/01/03	GOVI	02/02/2023	850.82	Call	GOVI	4,480.0000	0.4480	59,010.0000	5.9010	1217.188	0	0	0
2023/01/03	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GOVI	02/02/2023	850.83	Call	GOVI	4,380.0000	0.4380	58,910.0000	5.8910	1244.977	0	0	0
2023/01/03	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GOVI	02/02/2023			GOVI	851.2680	851.2680	856.7210	856.7210	0.641	0.0000	0.0000	848
2023/01/03	GOVI	02/02/2023	850.84	Call	GOVI	4,280.0000	0.4280	58,810.0000	5.8810	1274.065	0	0	0
2023/01/03	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GOVI	04/05/2023	852.86	Call	GOVI	147,920.0000	14.7920	203,330.0000	20.3330	37.459	0	0	0
2023/01/03	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GOVI	04/05/2023	852.87	Call	GOVI	147,820.0000	14.7820	203,230.0000	20.3230	37.485	0	0	0
2023/01/03	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GOVI	04/05/2023			GOVI	867.6520	867.6520	873.1930	873.1930	0.639	0.0000	0.0000	0
2023/01/03	GOVI	04/05/2023	852.88	Call	GOVI	147,720.0000	14.7720	203,130.0000	20.3130	37.510	0	0	0
2023/01/03	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GOVI	03/08/2023	837.21	Call	GOVI	481,940.0000	48.1940	538,330.0000	53.8330	11.701	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
2023/01/03	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GOVI	03/08/2023	837.22	Call	GOVI	481,840.0000	48.1840	538,230.0000	53.8230	11.703	0	0	0
2023/01/03	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GOVI	03/08/2023			GOVI	885.4040	885.4040	891.0430	891.0430	0.637	0.0000	0.0000	0
2023/01/03	GOVI	03/08/2023	837.23	Call	GOVI	481,740.0000	48.1740	538,130.0000	53.8130	11.705	0	0	0
2023/01/03	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GOVI	02/11/2023	885.82	Call	GOVI	174,030.0000	17.4030	231,570.0000	23.1570	33.063	0	0	0
2023/01/03	GOVI	02/11/2023			GOVI	903.2230	903.2230	908.9770	908.9770	0.637	0.0000	0.0000	0
2023/01/03	GOVI	02/11/2023	885.80	Call	GOVI	174,230.0000	17.4230	231,770.0000	23.1770	33.025	0	0	0
2023/01/03	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GOVI	02/11/2023	885.81	Call	GOVI	174,130.0000	17.4130	231,670.0000	23.1670	33.044	0	0	0
2023/01/03	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GOVI	01/02/2024	880.00	Call	GOVI	413,220.0000	41.3220	471,970.0000	47.1970	14.218	0	0	0
2023/01/03	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GOVI	01/02/2024			GOVI	921.3220	921.3220	927.1970	927.1970	0.638	0.0000	0.0000	0
2023/01/03	GOVI	01/02/2024	879.98	Call	GOVI	413,420.0000	41.3420	472,170.0000	47.2170	14.211	0	0	0
2023/01/03	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GOVI	01/02/2024	879.99	Call	GOVI	413,320.0000	41.3320	472,070.0000	47.2070	14.214	0	0	0
2023/01/03	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/03	IGOV	02/02/2023			Index Future	325.3800	325.3800	325.9600	325.9600	0.178	0.0000	0.0000	640
2023/01/03	IGOV	04/05/2023			Index Future	331.7220	331.7220	332.3070	332.3070	0.176	0.0000	0.0000	16
2023/01/03	IGOV	03/08/2023			Index Future	338.5880	338.5880	339.1790	339.1790	0.175	0.0000	0.0000	0
2023/01/03	IGOV	02/11/2023			Index Future	345.4790	345.4790	346.0830	346.0830	0.175	0.0000	0.0000	0
2023/01/03	IGOV	01/02/2024			Index Future	352.4770	352.4770	353.0950	353.0950	0.175	0.0000	0.0000	0
2023/01/03	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/01/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/03	JBAF	18/01/2023			Jibar Tradeable Future	7.2900	92.7100	7.3450	92.6550	0.754	0.0000	0.0000	0
2023/01/03	JBAF	15/02/2023			Jibar Tradeable Future	7.6800	92.3200	7.7000	92.3000	0.260	0.0000	0.0000	0
2023/01/03	JBAF	15/03/2023			Jibar Tradeable Future	7.7150	92.2850	7.7250	92.2750	0.130	0.0000	0.0000	0
2023/01/03	JBAF	19/04/2023			Jibar Tradeable Future	7.8300	92.1700	7.8300	92.1700	0.000	0.0000	0.0000	0
2023/01/03	JBAF	17/05/2023			Jibar Tradeable Future	7.8750	92.1250	7.8500	92.1500	(0.317)	0.0000	0.0000	0
2023/01/03	JBAF	21/06/2023			Jibar Tradeable Future	7.8950	92.1050	7.8850	92.1150	(0.127)	0.0000	0.0000	0
2023/01/03	JBAF	20/09/2023			Jibar Tradeable Future	7.9100	92.0900	7.8900	92.1100	(0.253)	0.0000	0.0000	75
2023/01/03	JBAF	20/12/2023			Jibar Tradeable Future	7.8900	92.1100	7.8050	92.1950	(1.077)	0.0000	0.0000	272
2023/01/03	JBAF	20/03/2024			Jibar Tradeable Future	7.8550	92.1450	7.7650	92.2350	(1.146)	0.0000	0.0000	0
2023/01/03	JBAF	19/06/2024			Jibar Tradeable Future	7.8500	92.1500	7.7700	92.2300	(1.019)	0.0000	0.0000	0
2023/01/03	JBAF	18/09/2024			Jibar Tradeable Future	7.8400	92.1600	7.7500	92.2500	(1.148)	0.0000	0.0000	68
2023/01/03	JBAF	18/12/2024			Jibar Tradeable Future	7.9300	92.0700	7.9350	92.0650	0.063	0.0000	0.0000	0
2023/01/03	R035	02/02/2023	9.81	Call	Bond Future	8.2000	0.0082	8.1100	0.0081	(1.098)	0	0	582
2023/01/03	R035	02/02/2023	9.81	Put	Bond Future	9,366.5200	9.3665	8,771.7700	8.7718	(6.350)	0	0	0
2023/01/03	R035	02/02/2023	9.85	Call	Bond Future	10.0300	0.0100	10.0400	0.0100	0.100	0	0	0
2023/01/03	R035	02/02/2023	9.89	Call	Bond Future	12.2200	0.0122	12.3800	0.0124	1.309	0	0	388
2023/01/03	R035	02/02/2023	9.89	Put	Bond Future	8,839.6600	8.8397	8,245.1600	8.2452	(6.725)	0	0	0
2023/01/03	R035	02/02/2023	11.94	Call	Bond Future	3,888.6500	3.8887	4,323.2400	4.3232	11.176	0	0	0
2023/01/03	R035	02/02/2023	13.22	Put	Bond Future	17.7800	0.0178	7.1600	0.0072	(59.730)	0	0	976
2023/01/03	R035	02/02/2023	10.88	Call	Bond Future	544.4300	0.5444	631.2500	0.6313	15.947	0	0	0
2023/01/03	R035	02/02/2023	10.88	Put	Bond Future	3,137.6400	3.1376	2,629.8000	2.6298	(16.185)	0	0	0
2023/01/03	R035	02/02/2023	10.66	Call	Bond Future	277.1600	0.2772	319.3800	0.3194	15.233	0	0	0
2023/01/03	R035	02/02/2023	10.66	Put	Bond Future	4,203.8100	4.2038	3,651.3700	3.6514	(13.141)	0	0	582
2023/01/03	R035	02/02/2023	10.30	Put	Bond Future	6,246.0900	6.2461	5,659.5600	5.6596	(9.390)	0	0	0
2023/01/03	R035	02/02/2023	10.60	Call	Bond Future	225.4800	0.2255	258.9500	0.2589	14.844	0	0	0
2023/01/03	R035	02/02/2023	10.60	Put	Bond Future	4,520.8100	4.5208	3,959.6200	3.9596	(12.413)	0	0	0
2023/01/03	R035	02/02/2023	10.64	Put	Bond Future	4,308.3300	4.3083	3,752.8100	3.7528	(12.894)	0	0	0
2023/01/03	R035	02/02/2023			Bond Future	11.3219	88.0257	11.2188	88.6204	(0.910)	0.0000	0.0000	145,700
2023/01/03	R035	02/02/2023	9.85	Put	Bond Future	9,102.3900	9.1024	8,507.7400	8.5077	(6.533)	0	0	0
2023/01/03	R035	02/02/2023	11.94	Put	Bond Future	442.6200	0.4426	282.5500	0.2825	(36.164)	0	0	0
2023/01/03	R035	02/02/2023	11.98	Call	Bond Future	4,066.9100	4.0669	4,511.8600	4.5119	10.941	0	0	0
2023/01/03	R035	02/02/2023	11.98	Put	Bond Future	404.8900	0.4049	255.1800	0.2552	(36.975)	0	0	388
2023/01/03	R035	02/02/2023	13.22	Call	Bond Future	9,981.6800	9.9817	10,565.7200	10.5657	5.851	0	0	0
2023/01/03	R035	02/02/2023	11.05	Call	Bond Future	849.6600	0.8497	984.3000	0.9843	15.846	0	0	976
2023/01/03	R035	02/02/2023	11.05	Put	Bond Future	2,431.9500	2.4319	1,971.9300	1.9719	(18.916)	0	0	0
2023/01/03	R035	02/02/2023	11.06	Call	Bond Future	870.7900	0.8708	1,008.5600	1.0086	15.821	0	0	0
2023/01/03	R035	02/02/2023	11.06	Put	Bond Future	2,394.1300	2.3941	1,937.2400	1.9372	(19.084)	0	0	582
2023/01/03	R035	02/02/2023	10.86	Call	Bond Future	514.5700	0.5146	596.5100	0.5965	15.924	0	0	0
2023/01/03	R035	02/02/2023	10.86	Put	Bond Future	3,227.8200	3.2278	2,715.1000	2.7151	(15.884)	0	0	0
2023/01/03	R035	02/02/2023	10.87	Call	Bond Future	529.3500	0.5294	613.7100	0.6137	15.937	0	0	0
2023/01/03	R035	02/02/2023	10.87	Put	Bond Future	3,182.5500	3.1825	2,672.2500	2.6723	(16.034)	0	0	0
2023/01/03	R035	02/02/2023	10.30	Call	Bond Future	74.4100	0.0744	82.5400	0.0825	10.926	0	0	976
2023/01/03	R035	02/02/2023	10.64	Call	Bond Future	259.0300	0.2590	298.1700	0.2982	15.110	0	0	388
2023/01/03	R035	04/05/2023	11.22	Put	Bond Future	3,872.8200	3.8728	3,499.7900	3.4998	(9.632)	0	0	0
2023/01/03	R035	04/05/2023	12.46	Call	Bond Future	6,787.2500	6.7873	7,207.6200	7.2076	6.194	0	0	0
2023/01/03	R035	04/05/2023	12.46	Put	Bond Future	1,357.7900	1.3578	1,172.4600	1.1725	(13.649)	0	0	388
2023/01/03	R035	04/05/2023	13.18	Call	Bond Future	9,703.1500	9.7032	10,195.7000	10.1957	5.076	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
2023/01/03	R035	04/05/2023	13.18	Put	Bond Future	712.5600	0.7126	599.4100	0.5994	(15.879)	0	0	491
2023/01/03	R035	04/05/2023	11.17	Call	Bond Future	2,441.6100	2.4416	2,665.7800	2.6658	9.181	0	0	491
2023/01/03	R035	04/05/2023	11.20	Call	Bond Future	2,519.8000	2.5198	2,749.0700	2.7491	9.099	0	0	0
2023/01/03	R035	04/05/2023	11.21	Call	Bond Future	2,545.9500	2.5459	2,776.9200	2.7769	9.072	0	0	0
2023/01/03	R035	04/05/2023	10.60	Call	Bond Future	1,232.2100	1.2322	1,364.8000	1.3648	10.760	0	0	388
2023/01/03	R035	04/05/2023	10.60	Put	Bond Future	6,208.4900	6.2085	5,735.3800	5.7354	(7.620)	0	0	0
2023/01/03	R035	04/05/2023			Bond Future	11.4485	85.2168	11.3414	85.8225	(0.935)	0.0000	0.0000	104,492
2023/01/03	R035	04/05/2023	11.22	Call	Bond Future	2,572.4500	2.5725	2,805.1200	2.8051	9.045	0	0	0
2023/01/03	R035	04/05/2023	11.17	Put	Bond Future	4,030.3700	4.0304	3,648.8400	3.6488	(9.466)	0	0	0
2023/01/03	R035	04/05/2023	11.20	Put	Bond Future	3,935.3600	3.9354	3,558.9300	3.5589	(9.565)	0	0	0
2023/01/03	R035	04/05/2023	11.21	Put	Bond Future	3,903.8900	3.9039	3,529.1600	3.5292	(9.599)	0	0	0
2023/01/03	R035	04/05/2023	9.85	Call	Bond Future	420.2400	0.4202	470.7300	0.4707	12.015	0	0	388
2023/01/03	R035	04/05/2023	9.85	Put	Bond Future	10,147.9400	10.1479	9,592.7300	9.5927	(5.471)	0	0	0
2023/01/03	R035	04/05/2023	10.42	Call	Bond Future	965.4400	0.9654	1,073.4200	1.0734	11.185	0	0	491
2023/01/03	R035	04/05/2023	10.42	Put	Bond Future	7,050.7300	7.0507	6,553.0100	6.5530	(7.059)	0	0	0
2023/01/03	R035	03/08/2023	12.00	Call	Bond Future	5,502.5700	5.5026	5,849.8000	5.8498	6.310	0	0	0
2023/01/03	R035	03/08/2023	12.00	Put	Bond Future	3,136.5700	3.1366	2,866.1600	2.8662	(8.621)	0	0	0
2023/01/03	R035	03/08/2023			Bond Future	11.5627	86.9611	11.4515	87.5787	(0.962)	0.0000	0.0000	0
2023/01/03	R035	03/08/2023	11.98	Call	Bond Future	5,436.7300	5.4367	5,781.5600	5.7816	6.343	0	0	0
2023/01/03	R035	03/08/2023	11.98	Put	Bond Future	3,176.8400	3.1768	2,904.0300	2.9040	(8.587)	0	0	0
2023/01/03	R035	03/08/2023	11.99	Call	Bond Future	5,469.6200	5.4696	5,815.6400	5.8156	6.326	0	0	0
2023/01/03	R035	03/08/2023	11.99	Put	Bond Future	3,156.6500	3.1567	2,885.0300	2.8850	(8.605)	0	0	0
2023/01/03	R035	02/11/2023	11.41	Call	Bond Future	3,767.0200	3.7670	4,042.0400	4.0420	7.301	0	0	0
2023/01/03	R035	02/11/2023	11.41	Put	Bond Future	5,313.6100	5.3136	4,958.4700	4.9585	(6.684)	0	0	0
2023/01/03	R035	02/11/2023	11.42	Call	Bond Future	3,793.1200	3.7931	4,069.3700	4.0694	7.283	0	0	0
2023/01/03	R035	02/11/2023	11.42	Put	Bond Future	5,284.2000	5.2842	4,930.2900	4.9303	(6.698)	0	0	0
2023/01/03	R035	02/11/2023			Bond Future	11.6921	84.2065	11.5763	84.8366	(0.991)	0.0000	0.0000	0
2023/01/03	R035	02/11/2023	11.43	Call	Bond Future	3,819.3100	3.8193	4,096.7900	4.0968	7.265	0	0	0
2023/01/03	R035	02/11/2023	11.43	Put	Bond Future	5,254.9200	5.2549	4,902.2400	4.9022	(6.711)	0	0	0
2023/01/03	R035	01/02/2024	12.18	Put	Bond Future	3,828.2000	3.8282	3,547.0900	3.5471	(7.343)	0	0	0
2023/01/03	R035	01/02/2024	12.19	Call	Bond Future	5,663.6300	5.6636	6,026.5200	6.0265	6.407	0	0	0
2023/01/03	R035	01/02/2024	12.19	Put	Bond Future	3,807.4700	3.8075	3,527.4500	3.5275	(7.354)	0	0	0
2023/01/03	R035	01/02/2024			Bond Future	11.8337	85.8920	11.7129	86.5350	(1.021)	0.0000	0.0000	0
2023/01/03	R035	01/02/2024	12.18	Call	Bond Future	5,633.0700	5.6331	5,994.8700	5.9949	6.423	0	0	0
2023/01/03	R035	01/02/2024	12.20	Call	Bond Future	5,694.2500	5.6942	6,058.2200	6.0582	6.392	0	0	0
2023/01/03	R035	01/02/2024	12.20	Put	Bond Future	3,786.8600	3.7869	3,507.9200	3.5079	(7.366)	0	0	0
2023/01/03	R186	02/02/2023	8.32	Call	Bond Future	134.0700	0.1341	179.7800	0.1798	34.094	0	0	0
2023/01/03	R186	02/02/2023	8.32	Put	Bond Future	1,705.1100	1.7051	1,369.5500	1.3696	(19.680)	0	0	0
2023/01/03	R186	02/02/2023	8.33	Call	Bond Future	141.1100	0.1411	188.7700	0.1888	33.775	0	0	0
2023/01/03	R186	02/02/2023	8.33	Put	Bond Future	1,678.2100	1.6782	1,344.6000	1.3446	(19.879)	0	0	0
2023/01/03	R186	02/02/2023			Bond Future	8.7871	106.8789	8.6729	107.2602	(1.299)	0.0000	0.0000	73,853
2023/01/03	R186	02/02/2023	8.34	Call	Bond Future	148.3900	0.1484	198.0400	0.1980	33.459	0	0	0
2023/01/03	R186	02/02/2023	8.34	Put	Bond Future	1,651.5600	1.6516	1,319.9400	1.3199	(20.079)	0	0	0
2023/01/03	R186	04/05/2023	8.83	Put	Bond Future	1,512.5100	1.5125	1,300.4100	1.3004	(14.023)	0	0	0
2023/01/03	R186	04/05/2023	8.84	Call	Bond Future	1,396.9900	1.3970	1,574.3000	1.5743	12.692	0	0	0
2023/01/03	R186	04/05/2023			Bond Future	8.8719	108.9354	8.7483	109.3235	(1.393)	0.0000	0.0000	12,452
2023/01/03	R186	04/05/2023	8.82	Call	Bond Future	1,365.6600	1.3657	1,540.2800	1.5403	12.786	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
2023/01/03	R186	04/05/2023	8.82	Put	Bond Future	1,528.4100	1.5284	1,314.9600	1.3150	(13.965)	0	0	0
2023/01/03	R186	04/05/2023	8.83	Call	Bond Future	1,381.1500	1.3812	1,557.1200	1.5571	12.741	0	0	0
2023/01/03	R186	04/05/2023	8.84	Put	Bond Future	1,496.9800	1.4970	1,286.2200	1.2862	(14.079)	0	0	0
2023/01/03	R186	03/08/2023	9.73	Put	Bond Future	925.4600	0.9255	797.5200	0.7975	(13.824)	0	0	0
2023/01/03	R186	03/08/2023	9.74	Call	Bond Future	3,284.5200	3.2845	3,552.8900	3.5529	8.171	0	0	0
2023/01/03	R186	03/08/2023	9.74	Put	Bond Future	917.8700	0.9179	790.7300	0.7907	(13.852)	0	0	0
2023/01/03	R186	03/08/2023			Bond Future	8.9228	105.8586	8.7885	106.2542	(1.505)	0.0000	0.0000	0
2023/01/03	R186	03/08/2023	9.73	Call	Bond Future	3,263.5600	3.2636	3,531.1300	3.5311	8.199	0	0	0
2023/01/03	R186	03/08/2023	9.75	Call	Bond Future	3,305.8100	3.3058	3,574.9600	3.5750	8.142	0	0	0
2023/01/03	R186	03/08/2023	9.75	Put	Bond Future	910.6200	0.9106	784.2600	0.7843	(13.876)	0	0	0
2023/01/03	R186	02/11/2023	9.40	Call	Bond Future	2,586.4600	2.5865	2,821.2300	2.8212	9.077	0	0	0
2023/01/03	R186	02/11/2023	9.40	Put	Bond Future	1,479.5500	1.4796	1,310.8000	1.3108	(11.405)	0	0	0
2023/01/03	R186	02/11/2023	9.15	Call	Bond Future	2,160.9700	2.1610	2,374.6000	2.3746	9.886	0	0	1,715
2023/01/03	R186	02/11/2023			Bond Future	8.9930	107.9887	8.8461	108.3922	(1.635)	0.0000	0.0000	0
2023/01/03	R186	02/11/2023	10.42	Call	Bond Future	4,590.5300	4.5905	4,893.8100	4.8938	6.607	0	0	0
2023/01/03	R186	02/11/2023	10.42	Put	Bond Future	773.6300	0.7736	673.3900	0.6734	(12.957)	0	0	1,715
2023/01/03	R186	02/11/2023	9.15	Put	Bond Future	1,732.3000	1.7323	1,542.4100	1.5424	(10.962)	0	0	0
2023/01/03	R186	02/11/2023	9.38	Call	Bond Future	2,551.0500	2.5510	2,784.1900	2.7842	9.139	0	0	0
2023/01/03	R186	02/11/2023	9.38	Put	Bond Future	1,498.1900	1.4982	1,327.8100	1.3278	(11.372)	0	0	0
2023/01/03	R186	02/11/2023	9.39	Call	Bond Future	2,568.9200	2.5689	2,802.8800	2.8029	9.107	0	0	0
2023/01/03	R186	02/11/2023	9.39	Put	Bond Future	1,489.0300	1.4890	1,319.4700	1.3195	(11.387)	0	0	0
2023/01/03	R186	01/02/2024	9.51	Call	Bond Future	2,584.8700	2.5849	2,826.7000	2.8267	9.356	0	0	0
2023/01/03	R186	01/02/2024	9.52	Put	Bond Future	1,493.4500	1.4934	1,324.2600	1.3243	(11.329)	0	0	0
2023/01/03	R186	01/02/2024	9.50	Call	Bond Future	2,567.9200	2.5679	2,809.0100	2.8090	9.389	0	0	0
2023/01/03	R186	01/02/2024			Bond Future	9.0801	104.8458	8.9182	105.2576	(1.784)	0.0000	0.0000	0
2023/01/03	R186	01/02/2024	9.51	Put	Bond Future	1,501.9100	1.5019	1,331.9600	1.3320	(11.316)	0	0	0
2023/01/03	R186	01/02/2024	9.52	Call	Bond Future	2,601.4300	2.6014	2,844.0200	2.8440	9.325	0	0	0
2023/01/03	R186	01/02/2024	9.50	Put	Bond Future	1,509.9900	1.5100	1,339.3000	1.3393	(11.304)	0	0	0
2023/01/03	R197	02/02/2023			Bond Future	328.6787	328.6787	328.6862	328.6862	0.002	0.0000	0.0000	977
2023/01/03	R197	04/05/2023			Bond Future	335.0837	335.0837	335.0897	335.0897	0.002	0.0000	0.0000	0
2023/01/03	R197	03/08/2023			Bond Future	332.9511	332.9511	332.9560	332.9560	0.001	0.0000	0.0000	0
2023/01/03	R197	02/11/2023			Bond Future	339.7266	339.7266	339.7319	339.7319	0.002	0.0000	0.0000	0
2023/01/03	R202	02/02/2023			Bond Future	250.5251	250.5251	251.2026	251.2026	0.270	0.0000	0.0000	5,950
2023/01/03	R202	04/05/2023			Bond Future	255.4069	255.4069	256.0965	256.0965	0.270	0.0000	0.0000	0
2023/01/03	R202	03/08/2023			Bond Future	255.8764	255.8764	256.5793	256.5793	0.275	0.0000	0.0000	0
2023/01/03	R202	02/11/2023			Bond Future	261.0836	261.0836	261.8010	261.8010	0.275	0.0000	0.0000	0
2023/01/03	R202	01/02/2024			Bond Future	261.4155	261.4155	262.1475	262.1475	0.280	0.0000	0.0000	0
2023/01/03	R209	02/02/2023	10.78	Call	Bond Future	356.5700	0.3566	406.8100	0.4068	14.090	0	0	0
2023/01/03	R209	02/02/2023	10.79	Call	Bond Future	367.5300	0.3675	419.4700	0.4195	14.132	0	0	0
2023/01/03	R209	02/02/2023	10.80	Put	Bond Future	3,075.2900	3.0753	2,634.3600	2.6344	(14.338)	0	0	0
2023/01/03	R209	02/02/2023			Bond Future	11.3199	67.9623	11.2224	68.4569	(0.862)	0.0000	0.0000	31,486
2023/01/03	R209	02/02/2023	10.78	Put	Bond Future	3,159.9200	3.1599	2,715.5500	2.7156	(14.063)	0	0	0
2023/01/03	R209	02/02/2023	10.79	Put	Bond Future	3,117.4500	3.1175	2,674.7800	2.6748	(14.200)	0	0	0
2023/01/03	R209	02/02/2023	10.80	Call	Bond Future	378.7300	0.3787	432.4100	0.4324	14.174	0	0	0
2023/01/03	R209	04/05/2023	11.10	Call	Bond Future	2,012.3500	2.0124	2,189.0700	2.1891	8.782	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
2023/01/03	R209	04/05/2023	11.10	Put	Bond Future	3,703.6100	3.7036	3,376.5900	3.3766	(8.830)	0	0	0
2023/01/03	R209	04/05/2023	11.50	Put	Bond Future	2,671.0900	2.6711	2,400.6900	2.4007	(10.123)	0	0	0
2023/01/03	R209	04/05/2023	10.00	Call	Bond Future	472.9900	0.4730	524.7100	0.5247	10.935	0	0	500
2023/01/03	R209	04/05/2023	10.00	Put	Bond Future	8,164.2100	8.1642	7,712.1900	7.7122	(5.537)	0	0	0
2023/01/03	R209	04/05/2023	11.09	Call	Bond Future	1,990.4000	1.9904	2,165.7100	2.1657	8.808	0	0	0
2023/01/03	R209	04/05/2023	11.09	Put	Bond Future	3,733.0900	3.7331	3,404.6600	3.4047	(8.798)	0	0	0
2023/01/03	R209	04/05/2023			Bond Future	11.4350	66.1188	11.3339	66.6225	(0.883)	0.0000	0.0000	2,635
2023/01/03	R209	04/05/2023	12.50	Call	Bond Future	6,120.5000	6.1205	6,474.8900	6.4749	5.790	0	0	0
2023/01/03	R209	04/05/2023	12.50	Put	Bond Future	1,123.8700	1.1239	974.5200	0.9745	(13.289)	0	0	8,500
2023/01/03	R209	04/05/2023	11.11	Call	Bond Future	2,034.4300	2.0344	2,212.5500	2.2125	8.755	0	0	0
2023/01/03	R209	04/05/2023	11.11	Put	Bond Future	3,674.3300	3.6743	3,348.7100	3.3487	(8.862)	0	0	0
2023/01/03	R209	04/05/2023	11.50	Call	Bond Future	2,992.5800	2.9926	3,225.9200	3.2259	7.797	0	0	1,000
2023/01/03	R209	04/05/2023	11.00	Call	Bond Future	1,799.0300	1.7990	1,961.6900	1.9617	9.042	0	0	0
2023/01/03	R209	04/05/2023	11.00	Put	Bond Future	4,007.0000	4.0070	3,665.9200	3.6659	(8.512)	0	0	6,250
2023/01/03	R209	03/08/2023	11.95	Put	Bond Future	2,854.5900	2.8546	2,625.8700	2.6259	(8.012)	0	0	0
2023/01/03	R209	03/08/2023	11.93	Call	Bond Future	4,773.8200	4.7738	5,056.8300	5.0568	5.928	0	0	0
2023/01/03	R209	03/08/2023	11.94	Call	Bond Future	4,802.5000	4.8025	5,086.5100	5.0865	5.914	0	0	0
2023/01/03	R209	03/08/2023			Bond Future	11.5367	67.4725	11.4322	67.9862	(0.906)	0.0000	0.0000	0
2023/01/03	R209	03/08/2023	11.95	Call	Bond Future	4,831.4400	4.8314	5,116.4400	5.1164	5.899	0	0	0
2023/01/03	R209	03/08/2023	11.93	Put	Bond Future	2,890.6900	2.8907	2,659.9800	2.6600	(7.981)	0	0	0
2023/01/03	R209	03/08/2023	11.94	Put	Bond Future	2,872.4800	2.8725	2,642.7700	2.6428	(7.997)	0	0	0
2023/01/03	R209	02/11/2023	11.33	Call	Bond Future	3,224.9900	3.2250	3,449.6800	3.4497	6.967	0	0	0
2023/01/03	R209	02/11/2023	11.33	Put	Bond Future	4,781.5600	4.7816	4,482.1200	4.4821	(6.262)	0	0	0
2023/01/03	R209	02/11/2023	11.34	Call	Bond Future	3,247.7200	3.2477	3,473.4600	3.4735	6.951	0	0	0
2023/01/03	R209	02/11/2023	11.34	Put	Bond Future	4,754.6200	4.7546	4,456.2300	4.4562	(6.276)	0	0	0
2023/01/03	R209	02/11/2023			Bond Future	11.6484	65.6788	11.5400	66.2030	(0.930)	0.0000	0.0000	0
2023/01/03	R209	02/11/2023	11.35	Call	Bond Future	3,270.5300	3.2705	3,497.3000	3.4973	6.934	0	0	0
2023/01/03	R209	02/11/2023	11.35	Put	Bond Future	4,727.8100	4.7278	4,430.4500	4.4305	(6.290)	0	0	0
2023/01/03	R209	01/02/2024	12.14	Call	Bond Future	5,112.0300	5.1120	5,415.5900	5.4156	5.938	0	0	0
2023/01/03	R209	01/02/2024	12.14	Put	Bond Future	3,376.0400	3.3760	3,144.8900	3.1449	(6.847)	0	0	0
2023/01/03	R209	01/02/2024	12.13	Put	Bond Future	3,394.3300	3.3943	3,162.2800	3.1623	(6.836)	0	0	0
2023/01/03	R209	01/02/2024			Bond Future	11.7661	66.9934	11.6538	67.5281	(0.955)	0.0000	0.0000	0
2023/01/03	R209	01/02/2024	12.12	Call	Bond Future	5,057.4900	5.0575	5,359.2400	5.3592	5.966	0	0	0
2023/01/03	R209	01/02/2024	12.12	Put	Bond Future	3,412.7200	3.4127	3,179.7600	3.1798	(6.826)	0	0	0
2023/01/03	R209	01/02/2024	12.13	Call	Bond Future	5,084.7400	5.0847	5,387.4000	5.3874	5.952	0	0	0
2023/01/03	R210	02/02/2023			Bond Future	223.1425	223.1425	223.0301	223.0301	(0.050)	0.0000	0.0000	372
2023/01/03	R210	04/05/2023			Bond Future	224.4054	224.4054	224.2899	224.2899	(0.051)	0.0000	0.0000	0
2023/01/03	R210	03/08/2023			Bond Future	229.0499	229.0499	228.9310	228.9310	(0.052)	0.0000	0.0000	0
2023/01/03	R210	02/11/2023			Bond Future	230.5437	230.5437	230.4226	230.4226	(0.053)	0.0000	0.0000	0
2023/01/03	R210	01/02/2024			Bond Future	235.2122	235.2122	235.0890	235.0890	(0.052)	0.0000	0.0000	0
2023/01/03	R213	02/02/2023	10.01	Call	Bond Future	91.1900	0.0912	118.0600	0.1181	29.466	0	0	0
2023/01/03	R213	02/02/2023	10.43	Put	Bond Future	1,559.7200	1.5597	1,211.1100	1.2111	(22.351)	0	0	0
2023/01/03	R213	02/02/2023	12.20	Call	Bond Future	6,948.7900	6.9488	7,407.0700	7.4071	6.595	0	0	0
2023/01/03	R213	02/02/2023	12.20	Put	Bond Future	42.6400	0.0426	20.2700	0.0203	(52.462)	0	0	912
2023/01/03	R213	02/02/2023	10.22	Put	Bond Future	2,204.3900	2.2044	1,795.1200	1.7951	(18.566)	0	0	0
2023/01/03	R213	02/02/2023	10.23	Call	Bond Future	308.3300	0.3083	382.3300	0.3823	24.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/03	R213	02/02/2023	10.35	Call	Bond Future	494.5400		0.4945	602.1900	0.6022	21.768	0	0	0
2023/01/03	R213	02/02/2023	10.35	Put	Bond Future	1,785.4400		1.7854	1,412.4400	1.4124	(20.891)	0	0	476
2023/01/03	R213	02/02/2023			Bond Future	10.6253		83.7804	10.5221	84.2610	(0.971)	0.0000	0.0000	38,255
2023/01/03	R213	02/02/2023	9.16	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	476
2023/01/03	R213	02/02/2023	9.16	Put	Bond Future	7,183.0800		7.1831	6,702.4300	6.7024	(6.691)	0	0	0
2023/01/03	R213	02/02/2023	10.01	Put	Bond Future	3,013.0800		3.0131	2,559.3000	2.5593	(15.060)	0	0	476
2023/01/03	R213	02/02/2023	10.21	Call	Bond Future	281.4200		0.2814	350.2300	0.3502	24.451	0	0	0
2023/01/03	R213	02/02/2023	10.21	Put	Bond Future	2,238.9700		2.2390	1,827.1300	1.8271	(18.394)	0	0	0
2023/01/03	R213	02/02/2023	10.43	Call	Bond Future	646.7000		0.6467	778.7400	0.7787	20.418	0	0	912
2023/01/03	R213	02/02/2023	10.22	Call	Bond Future	294.6900		0.2947	366.0700	0.3661	24.222	0	0	0
2023/01/03	R213	02/02/2023	10.23	Put	Bond Future	2,170.2200		2.1702	1,763.5700	1.7636	(18.738)	0	0	0
2023/01/03	R213	04/05/2023	10.75	Call	Bond Future	2,434.0700		2.4341	2,655.3000	2.6553	9.089	0	0	0
2023/01/03	R213	04/05/2023	10.75	Put	Bond Future	2,417.5000		2.4175	2,149.2900	2.1493	(11.095)	0	0	0
2023/01/03	R213	04/05/2023			Bond Future	10.7463		81.8411	10.6387	82.3305	(1.002)	0.0000	0.0000	0
2023/01/03	R213	04/05/2023	10.74	Call	Bond Future	2,410.4000		2.4104	2,630.1700	2.6302	9.118	0	0	0
2023/01/03	R213	04/05/2023	10.74	Put	Bond Future	2,439.1200		2.4391	2,169.4500	2.1694	(11.056)	0	0	0
2023/01/03	R213	04/05/2023	10.73	Call	Bond Future	2,386.8500		2.3869	2,605.1700	2.6052	9.147	0	0	0
2023/01/03	R213	04/05/2023	10.73	Put	Bond Future	2,460.8800		2.4609	2,189.7600	2.1898	(11.017)	0	0	0
2023/01/03	R213	03/08/2023	11.62	Put	Bond Future	1,877.6300		1.8776	1,693.2800	1.6933	(9.818)	0	0	0
2023/01/03	R213	03/08/2023	11.63	Call	Bond Future	5,207.4600		5.2075	5,523.0900	5.5231	6.061	0	0	0
2023/01/03	R213	03/08/2023			Bond Future	10.8526		83.5160	10.7401	84.0151	(1.037)	0.0000	0.0000	0
2023/01/03	R213	03/08/2023	11.62	Call	Bond Future	5,178.4100		5.1784	5,493.1200	5.4931	6.077	0	0	0
2023/01/03	R213	03/08/2023	11.63	Put	Bond Future	1,864.8200		1.8648	1,681.3900	1.6814	(9.836)	0	0	0
2023/01/03	R213	03/08/2023	11.61	Call	Bond Future	5,149.1700		5.1492	5,462.9700	5.4630	6.094	0	0	0
2023/01/03	R213	03/08/2023	11.61	Put	Bond Future	1,890.2900		1.8903	1,705.0300	1.7050	(9.801)	0	0	0
2023/01/03	R213	02/11/2023	11.13	Call	Bond Future	3,706.3600		3.7064	3,971.1900	3.9712	7.145	0	0	0
2023/01/03	R213	02/11/2023	11.13	Put	Bond Future	3,055.4200		3.0554	2,811.1000	2.8111	(7.996)	0	0	0
2023/01/03	R213	02/11/2023			Bond Future	10.9779		81.6438	10.8600	82.1530	(1.074)	0.0000	0.0000	0
2023/01/03	R213	02/11/2023	11.12	Call	Bond Future	3,682.0200		3.6820	3,945.8400	3.9458	7.165	0	0	0
2023/01/03	R213	02/11/2023	11.12	Put	Bond Future	3,073.6700		3.0737	2,828.3400	2.8283	(7.982)	0	0	0
2023/01/03	R213	02/11/2023	11.11	Call	Bond Future	3,657.7400		3.6577	3,920.5500	3.9206	7.185	0	0	0
2023/01/03	R213	02/11/2023	11.11	Put	Bond Future	3,092.0100		3.0920	2,845.6700	2.8457	(7.967)	0	0	0
2023/01/03	R213	01/02/2024	11.71	Call	Bond Future	4,818.2600		4.8183	5,134.7300	5.1347	6.568	0	0	0
2023/01/03	R213	01/02/2024	11.71	Put	Bond Future	2,391.1600		2.3912	2,188.1200	2.1881	(8.491)	0	0	0
2023/01/03	R213	01/02/2024	11.70	Call	Bond Future	4,791.6300		4.7916	5,107.2200	5.1072	6.586	0	0	0
2023/01/03	R213	01/02/2024	11.70	Put	Bond Future	2,404.7600		2.4048	2,200.8400	2.2008	(8.480)	0	0	0
2023/01/03	R213	01/02/2024			Bond Future	11.1180		83.2784	10.9943	83.7979	(1.113)	0.0000	0.0000	0
2023/01/03	R213	01/02/2024	11.72	Call	Bond Future	4,844.6100		4.8446	5,161.9700	5.1620	6.551	0	0	0
2023/01/03	R213	01/02/2024	11.72	Put	Bond Future	2,377.3100		2.3773	2,175.1600	2.1752	(8.503)	0	0	0
2023/01/03	R214	02/02/2023	10.90	Put	Bond Future	3,493.0900		3.4931	3,002.2600	3.0023	(14.051)	0	0	0
2023/01/03	R214	02/02/2023	11.10	Call	Bond Future	625.4500		0.6255	721.5700	0.7216	15.368	0	0	0
2023/01/03	R214	02/02/2023	11.07	Call	Bond Future	577.4100		0.5774	666.1600	0.6662	15.370	0	0	0
2023/01/03	R214	02/02/2023	11.07	Put	Bond Future	2,761.2600		2.7613	2,306.0400	2.3060	(16.486)	0	0	0
2023/01/03	R214	02/02/2023	11.08	Call	Bond Future	593.1600		0.5932	684.3300	0.6843	15.370	0	0	0
2023/01/03	R214	02/02/2023	11.08	Put	Bond Future	2,721.4900		2.7215	2,268.6900	2.2687	(16.638)	0	0	0
2023/01/03	R214	02/02/2023			Bond Future	11.4737		65.2963	11.3711	65.8403	(0.894)	0.0000	0.0000	71,030
2023/01/03	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
2023/01/03	R214	02/02/2023		Put	Bond Future	34,703.6900	34.7037	34,159.7200	34.1597	(1.567)	0	0	0
2023/01/03	R214	02/02/2023	10.30	Call	Bond Future	36.1900	0.0362	38.8600	0.0389	7.378	0	0	0
2023/01/03	R214	02/02/2023	10.30	Put	Bond Future	6,726.8300	6.7268	6,185.5300	6.1855	(8.047)	0	0	0
2023/01/03	R214	02/02/2023	10.90	Call	Bond Future	353.8600	0.3539	407.0000	0.4070	15.017	0	0	2,300
2023/01/03	R214	02/02/2023	11.80	Call	Bond Future	2,468.9200	2.4689	2,781.0100	2.7810	12.641	0	0	0
2023/01/03	R214	02/02/2023	11.80	Put	Bond Future	786.3300	0.7863	554.4500	0.5545	(29.489)	0	0	0
2023/01/03	R214	02/02/2023	11.09	Call	Bond Future	609.1300	0.6091	702.7600	0.7028	15.371	0	0	0
2023/01/03	R214	02/02/2023	11.09	Put	Bond Future	2,682.0000	2.6820	2,231.6600	2.2317	(16.791)	0	0	0
2023/01/03	R214	02/02/2023	11.10	Put	Bond Future	2,642.9400	2.6429	2,195.0900	2.1951	(16.945)	0	0	0
2023/01/03	R214	02/02/2023	11.60	Call	Bond Future	1,810.9000	1.8109	2,059.5700	2.0596	13.732	0	0	2,300
2023/01/03	R214	02/02/2023	11.60	Put	Bond Future	1,150.9000	1.1509	855.6000	0.8556	(25.658)	0	0	0
2023/01/03	R214	02/02/2023	11.00	Call	Bond Future	475.1200	0.4751	547.9100	0.5479	15.320	0	0	0
2023/01/03	R214	02/02/2023	11.00	Put	Bond Future	3,049.7400	3.0497	2,578.5600	2.5786	(15.450)	0	0	0
2023/01/03	R214	04/05/2023	11.36	Call	Bond Future	2,383.7100	2.3837	2,599.8200	2.5998	9.066	0	0	0
2023/01/03	R214	04/05/2023	11.36	Put	Bond Future	3,541.6000	3.5416	3,203.5900	3.2036	(9.544)	0	0	0
2023/01/03	R214	04/05/2023	11.37	Call	Bond Future	2,408.2800	2.4083	2,625.9700	2.6260	9.039	0	0	0
2023/01/03	R214	04/05/2023	11.37	Put	Bond Future	3,512.7800	3.5128	3,176.3500	3.1763	(9.577)	0	0	0
2023/01/03	R214	04/05/2023			Bond Future	11.5799	63.2549	11.4739	63.8091	(0.915)	0.0000	0.0000	0
2023/01/03	R214	04/05/2023	11.38	Call	Bond Future	2,432.9800	2.4330	2,652.2400	2.6522	9.012	0	0	0
2023/01/03	R214	04/05/2023	11.38	Put	Bond Future	3,484.1600	3.4842	3,149.3000	3.1493	(9.611)	0	0	0
2023/01/03	R214	03/08/2023	12.14	Call	Bond Future	5,210.4200	5.2104	5,532.8000	5.5328	6.187	0	0	0
2023/01/03	R214	03/08/2023	12.14	Put	Bond Future	2,899.0000	2.8990	2,656.2100	2.6562	(8.375)	0	0	0
2023/01/03	R214	03/08/2023	12.15	Call	Bond Future	5,240.5800	5.2406	5,564.0100	5.5640	6.172	0	0	0
2023/01/03	R214	03/08/2023	12.15	Put	Bond Future	2,880.9300	2.8809	2,639.1900	2.6392	(8.391)	0	0	0
2023/01/03	R214	03/08/2023			Bond Future	11.6751	64.5497	11.5656	65.1148	(0.938)	0.0000	0.0000	0
2023/01/03	R214	03/08/2023	12.16	Call	Bond Future	5,270.7700	5.2708	5,595.2700	5.5953	6.157	0	0	0
2023/01/03	R214	03/08/2023	12.16	Put	Bond Future	2,862.9600	2.8630	2,622.2900	2.6223	(8.406)	0	0	0
2023/01/03	R214	02/11/2023	11.45	Put	Bond Future	5,140.9800	5.1410	4,813.6900	4.8137	(6.366)	0	0	0
2023/01/03	R214	02/11/2023	11.46	Call	Bond Future	3,455.9900	3.4560	3,706.4200	3.7064	7.246	0	0	0
2023/01/03	R214	02/11/2023	11.46	Put	Bond Future	5,112.3500	5.1124	4,786.2000	4.7862	(6.380)	0	0	0
2023/01/03	R214	02/11/2023			Bond Future	11.7813	62.5496	11.6680	63.1261	(0.962)	0.0000	0.0000	0
2023/01/03	R214	02/11/2023	11.47	Call	Bond Future	3,479.8700	3.4799	3,731.4300	3.7314	7.229	0	0	0
2023/01/03	R214	02/11/2023	11.47	Put	Bond Future	5,083.6400	5.0836	4,758.6200	4.7586	(6.393)	0	0	0
2023/01/03	R214	02/11/2023	11.45	Call	Bond Future	3,431.9700	3.4320	3,681.2600	3.6813	7.264	0	0	0
2023/01/03	R214	01/02/2024	12.16	Call	Bond Future	5,059.0800	5.0591	5,385.0600	5.3851	6.443	0	0	0
2023/01/03	R214	01/02/2024	12.16	Put	Bond Future	3,768.0200	3.7680	3,505.8000	3.5058	(6.959)	0	0	0
2023/01/03	R214	01/02/2024			Bond Future	11.8960	63.8016	11.7785	64.3898	(0.987)	0.0000	0.0000	0
2023/01/03	R214	01/02/2024	12.14	Call	Bond Future	5,003.6800	5.0037	5,327.6300	5.3276	6.474	0	0	0
2023/01/03	R214	01/02/2024	12.14	Put	Bond Future	3,808.9300	3.8089	3,544.6800	3.5447	(6.938)	0	0	0
2023/01/03	R214	01/02/2024	12.15	Call	Bond Future	5,031.3600	5.0314	5,356.3200	5.3563	6.459	0	0	0
2023/01/03	R214	01/02/2024	12.15	Put	Bond Future	3,788.4300	3.7884	3,525.1900	3.5252	(6.949)	0	0	0
2023/01/03	R248	02/02/2023	11.00	Call	Bond Future	661.7200	0.6617	754.5500	0.7545	14.029	0	0	2,900
2023/01/03	R248	02/02/2023	11.00	Put	Bond Future	3,612.3800	3.6124	3,054.5300	3.0545	(15.443)	0	0	0
2023/01/03	R248	02/02/2023	11.60	Call	Bond Future	2,432.0100	2.4320	2,741.0400	2.7410	12.707	0	0	2,900
2023/01/03	R248	02/02/2023	11.60	Put	Bond Future	1,326.0700	1.3261	984.4200	0.9844	(25.764)	0	0	0
2023/01/03	R248	02/02/2023	11.70	Call	Bond Future	2,842.9300	2.8429	3,190.4800	3.1905	12.225	0	0	0
2023/01/03	R248	02/02/2023	11.70	Put	Bond Future	1,095.4200	1.0954	792.2900	0.7923	(27.672)	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
2023/01/03	R248	02/02/2023	11.08	Call	Bond Future	822.3300	0.8223	938.3600	0.9384	14.110	0	0	0
2023/01/03	R248	02/02/2023	11.08	Put	Bond Future	3,210.7800	3.2108	2,676.1300	2.6761	(16.652)	0	0	0
2023/01/03	R248	02/02/2023	11.10	Put	Bond Future	3,115.0600	3.1151	2,586.6200	2.5866	(16.964)	0	0	0
2023/01/03	R248	02/02/2023			Bond Future	11.4310	81.8480	11.3336	82.4987	(0.853)	0.0000	0.0000	247,737
2023/01/03	R248	02/02/2023	10.40	Call	Bond Future	78.9400	0.0789	85.2400	0.0852	7.981	0	0	0
2023/01/03	R248	02/02/2023	10.40	Put	Bond Future	7,472.1100	7.4721	6,827.7300	6.8277	(8.624)	0	0	0
2023/01/03	R248	02/02/2023	11.06	Call	Bond Future	780.0100	0.7800	889.9900	0.8900	14.100	0	0	0
2023/01/03	R248	02/02/2023	11.06	Put	Bond Future	3,308.3800	3.3084	2,767.6800	2.7677	(16.343)	0	0	0
2023/01/03	R248	02/02/2023	11.07	Call	Bond Future	800.9900	0.8010	913.9800	0.9140	14.106	0	0	0
2023/01/03	R248	02/02/2023	11.07	Put	Bond Future	3,259.3400	3.2593	2,721.6500	2.7217	(16.497)	0	0	0
2023/01/03	R248	02/02/2023	11.10	Call	Bond Future	866.1100	0.8661	988.3500	0.9883	14.114	0	0	0
2023/01/03	R248	04/05/2023	11.35	Call	Bond Future	3,149.6600	3.1497	3,410.5400	3.4105	8.283	0	0	0
2023/01/03	R248	04/05/2023	11.35	Put	Bond Future	4,394.4900	4.3945	3,992.6200	3.9926	(9.145)	0	0	0
2023/01/03	R248	04/05/2023			Bond Future	11.5383	78.9644	11.4374	79.6272	(0.875)	0.0000	0.0000	11,095
2023/01/03	R248	04/05/2023	11.34	Call	Bond Future	3,118.0000	3.1180	3,377.0200	3.3770	8.307	0	0	0
2023/01/03	R248	04/05/2023	11.34	Put	Bond Future	4,429.9200	4.4299	4,026.1900	4.0262	(9.114)	0	0	0
2023/01/03	R248	04/05/2023	11.33	Call	Bond Future	3,086.4900	3.0865	3,343.6600	3.3437	8.332	0	0	0
2023/01/03	R248	04/05/2023	11.33	Put	Bond Future	4,465.5900	4.4656	4,060.0100	4.0600	(9.082)	0	0	0
2023/01/03	R248	03/08/2023	12.11	Call	Bond Future	6,534.5700	6.5346	6,918.9000	6.9189	5.881	0	0	0
2023/01/03	R248	03/08/2023	12.11	Put	Bond Future	3,604.8800	3.6049	3,313.2100	3.3132	(8.091)	0	0	0
2023/01/03	R248	03/08/2023			Bond Future	11.6377	80.5432	11.5332	81.2192	(0.898)	0.0000	0.0000	0
2023/01/03	R248	03/08/2023	12.10	Call	Bond Future	6,497.1000	6.4971	6,880.1600	6.8802	5.896	0	0	0
2023/01/03	R248	03/08/2023	12.10	Put	Bond Future	3,627.3800	3.6274	3,334.4400	3.3344	(8.076)	0	0	0
2023/01/03	R248	03/08/2023	12.09	Call	Bond Future	6,459.6800	6.4597	6,841.4800	6.8415	5.911	0	0	0
2023/01/03	R248	03/08/2023	12.09	Put	Bond Future	3,650.0200	3.6500	3,355.8200	3.3558	(8.060)	0	0	0
2023/01/03	R248	02/11/2023	11.48	Call	Bond Future	4,643.9100	4.6439	4,950.4800	4.9505	6.602	0	0	0
2023/01/03	R248	02/11/2023	11.49	Put	Bond Future	6,277.3800	6.2774	5,895.6400	5.8956	(6.081)	0	0	0
2023/01/03	R248	02/11/2023	11.47	Call	Bond Future	4,613.4400	4.6134	4,918.6800	4.9187	6.616	0	0	0
2023/01/03	R248	02/11/2023			Bond Future	11.7390	77.7423	11.6308	78.4319	(0.922)	0.0000	0.0000	13,000
2023/01/03	R248	02/11/2023	11.48	Put	Bond Future	6,312.4200	6.3124	5,929.3700	5.9294	(6.068)	0	0	0
2023/01/03	R248	02/11/2023	11.49	Call	Bond Future	4,674.4700	4.6745	4,982.3500	4.9824	6.586	0	0	0
2023/01/03	R248	02/11/2023	11.47	Put	Bond Future	6,347.6400	6.3476	5,963.2600	5.9633	(6.055)	0	0	0
2023/01/03	R248	01/02/2024	12.15	Call	Bond Future	6,794.3000	6.7943	7,184.8600	7.1849	5.748	0	0	0
2023/01/03	R248	01/02/2024	12.15	Put	Bond Future	4,943.0300	4.9430	4,630.0000	4.6300	(6.333)	0	0	0
2023/01/03	R248	01/02/2024	12.14	Call	Bond Future	6,759.9000	6.7599	7,149.3300	7.1493	5.761	0	0	0
2023/01/03	R248	01/02/2024	12.14	Put	Bond Future	4,968.2000	4.9682	4,654.0400	4.6540	(6.323)	0	0	0
2023/01/03	R248	01/02/2024			Bond Future	11.8457	79.3353	11.7335	80.0389	(0.948)	0.0000	0.0000	0
2023/01/03	R248	01/02/2024	12.16	Call	Bond Future	6,828.7600	6.8288	7,220.4400	7.2204	5.736	0	0	0
2023/01/03	R248	01/02/2024	12.16	Put	Bond Future	4,918.0000	4.9180	4,606.0900	4.6061	(6.342)	0	0	0

Total

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