



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 12/01/2023 TO 12/01/2023

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
2023/01/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	2025	02/02/2023		Bond Future	166.2013	166.2013	166.3344	166.3344	0.080	0.0000	0.0000	6,560
2023/01/12	2025	04/05/2023		Bond Future	169.4529	169.4529	169.5874	169.5874	0.079	0.0000	0.0000	4,799
2023/01/12	2025	03/08/2023		Bond Future	171.2296	171.2296	171.3658	171.3658	0.080	0.0000	0.0000	0
2023/01/12	2025	02/11/2023		Bond Future	174.7160	174.7160	174.8552	174.8552	0.080	0.0000	0.0000	0
2023/01/12	2025	01/02/2024		Bond Future	176.5135	176.5135	176.6550	176.6550	0.080	0.0000	0.0000	0
2023/01/12	2029	02/02/2023		Bond Future	120.6638	120.6638	120.6677	120.6677	0.003	0.0000	0.0000	1,476
2023/01/12	2029	04/05/2023		Bond Future	121.7291	121.7291	121.7321	121.7321	0.003	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
2023/01/12	2029	03/08/2023			Bond Future	124.2582	124.2582	124.2608	124.2608	0.002	0.0000	0.0000	0
2023/01/12	2029	02/11/2023			Bond Future	125.4592	125.4592	125.4617	125.4617	0.002	0.0000	0.0000	0
2023/01/12	2029	01/02/2024			Bond Future	128.0359	128.0359	128.0386	128.0386	0.002	0.0000	0.0000	0
2023/01/12	2030	02/02/2023	8.81	Put	Bond Future	5,250.8300	5.2508	4,677.6800	4.6777	(10.915)	0	0	0
2023/01/12	2030	02/02/2023	9.04	Call	Bond Future	1.0200	0.0010	3.0400	0.0030	198.039	0	0	0
2023/01/12	2030	02/02/2023	9.04	Put	Bond Future	4,110.8700	4.1109	3,539.5900	3.5396	(13.897)	0	0	0
2023/01/12	2030	02/02/2023	9.08	Put	Bond Future	3,915.1700	3.9152	3,345.4200	3.3454	(14.552)	0	0	0
2023/01/12	2030	02/02/2023	11.16	Put	Bond Future	19.3100	0.0193	9.1400	0.0091	(52.667)	0	0	388
2023/01/12	2030	02/02/2023	11.35	Call	Bond Future	6,460.7500	6.4608	7,028.5300	7.0285	8.788	0	0	5,000
2023/01/12	2030	02/02/2023	11.35	Put	Bond Future	10.0300	0.0100	4.5100	0.0045	(55.035)	0	0	0
2023/01/12	2030	02/02/2023	9.99	Call	Bond Future	1,096.4200	1.0964	1,440.9800	1.4410	31.426	0	0	0
2023/01/12	2030	02/02/2023	10.00	Call	Bond Future	1,125.7100	1.1257	1,474.7500	1.4747	31.006	0	0	0
2023/01/12	2030	02/02/2023	10.01	Put	Bond Future	637.2600	0.6373	417.4500	0.4174	(34.493)	0	0	0
2023/01/12	2030	02/02/2023	9.80	Call	Bond Future	610.6100	0.6106	861.8300	0.8618	41.142	0	0	0
2023/01/12	2030	02/02/2023	9.94	Put	Bond Future	761.4400	0.7614	509.5500	0.5095	(33.081)	0	0	102
2023/01/12	2030	02/02/2023	9.20	Call	Bond Future	10.6400	0.0106	24.4200	0.0244	129.511	0	0	0
2023/01/12	2030	02/02/2023	9.20	Put	Bond Future	3,336.8600	3.3369	2,777.3400	2.7773	(16.768)	0	0	0
2023/01/12	2030	02/02/2023	9.66	Call	Bond Future	346.9900	0.3470	524.8000	0.5248	51.244	0	0	0
2023/01/12	2030	02/02/2023	9.66	Put	Bond Future	1,465.3000	1.4653	1,069.8100	1.0698	(26.990)	0	0	102
2023/01/12	2030	02/02/2023			Bond Future	9.8984	90.7432	9.7757	91.3165	(1.239)	0.0000	0.0000	67,629
2023/01/12	2030	02/02/2023	8.81	Call	Bond Future	0.0600	0.0001	0.2100	0.0002	250.000	0	0	102
2023/01/12	2030	02/02/2023	9.08	Call	Bond Future	2.0000	0.0020	5.5500	0.0056	177.500	0	0	388
2023/01/12	2030	02/02/2023	11.55	Call	Bond Future	7,298.1200	7.2981	7,868.5600	7.8686	7.816	0	0	5,000
2023/01/12	2030	02/02/2023	11.55	Put	Bond Future	5.0000	0.0050	2.1400	0.0021	(57.200)	0	0	0
2023/01/12	2030	02/02/2023	11.12	Call	Bond Future	5,490.6400	5.4906	6,052.3800	6.0524	10.231	0	0	0
2023/01/12	2030	02/02/2023	11.12	Put	Bond Future	22.1500	0.0221	10.5900	0.0106	(52.190)	0	0	0
2023/01/12	2030	02/02/2023	11.16	Call	Bond Future	5,659.6700	5.6597	6,222.8000	6.2228	9.950	0	0	0
2023/01/12	2030	02/02/2023	9.99	Put	Bond Future	671.0000	0.6710	442.2600	0.4423	(34.089)	0	0	0
2023/01/12	2030	02/02/2023	10.00	Put	Bond Future	654.0300	0.6540	429.7700	0.4298	(34.289)	0	0	0
2023/01/12	2030	02/02/2023	10.01	Call	Bond Future	1,155.1800	1.1552	1,508.6700	1.5087	30.600	0	0	0
2023/01/12	2030	02/02/2023	9.80	Put	Bond Future	1,069.9600	1.0700	747.8800	0.7479	(30.102)	0	0	0
2023/01/12	2030	02/02/2023	9.83	Call	Bond Future	677.6700	0.6777	944.4200	0.9444	39.363	0	0	388
2023/01/12	2030	02/02/2023	9.83	Put	Bond Future	996.5900	0.9966	690.0400	0.6900	(30.760)	0	0	0
2023/01/12	2030	02/02/2023	9.94	Call	Bond Future	955.0800	0.9551	1,276.4900	1.2765	33.653	0	0	0
2023/01/12	2030	02/02/2023	9.79	Call	Bond Future	589.1400	0.5891	835.1500	0.8352	41.757	0	0	0
2023/01/12	2030	02/02/2023	9.79	Put	Bond Future	1,095.3600	1.0954	768.0700	0.7681	(29.880)	0	0	0
2023/01/12	2030	04/05/2023	11.34	Call	Bond Future	6,222.0400	6.2220	6,723.8000	6.7238	8.064	0	0	0
2023/01/12	2030	04/05/2023	11.34	Put	Bond Future	431.6300	0.4316	349.7400	0.3497	(18.972)	0	0	150
2023/01/12	2030	04/05/2023	10.42	Call	Bond Future	3,156.4000	3.1564	3,538.2400	3.5382	12.097	0	0	479
2023/01/12	2030	04/05/2023	10.42	Put	Bond Future	1,300.3200	1.3003	1,098.5100	1.0985	(15.520)	0	0	0
2023/01/12	2030	04/05/2023	10.52	Call	Bond Future	3,452.9800	3.4530	3,851.9100	3.8519	11.553	0	0	0
2023/01/12	2030	04/05/2023	10.52	Put	Bond Future	1,158.2000	1.1582	973.4800	0.9735	(15.949)	0	0	0
2023/01/12	2030	04/05/2023	10.53	Call	Bond Future	3,483.2500	3.4832	3,883.8400	3.8838	11.500	0	0	0
2023/01/12	2030	04/05/2023	10.53	Put	Bond Future	1,144.7500	1.1447	961.6900	0.9617	(15.991)	0	0	0
2023/01/12	2030	04/05/2023	9.67	Call	Bond Future	1,378.8100	1.3788	1,612.7800	1.6128	16.969	0	0	479
2023/01/12	2030	04/05/2023	9.67	Put	Bond Future	2,902.2800	2.9023	2,552.6000	2.5526	(12.048)	0	0	0
2023/01/12	2030	04/05/2023	9.78	Call	Bond Future	1,581.5500	1.5816	1,837.9600	1.8380	16.213	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
2023/01/12	2030	04/05/2023	9.78	Put	Bond Future	2,599.3200	2.5993	2,272.0800	2.2721	(12.589)	0	0	0
2023/01/12	2030	04/05/2023	10.00	Call	Bond Future	2,050.8800	2.0509	2,352.4300	2.3524	14.703	0	0	1,080
2023/01/12	2030	04/05/2023	10.00	Put	Bond Future	2,067.6900	2.0677	1,785.5900	1.7856	(13.643)	0	0	0
2023/01/12	2030	04/05/2023	9.03	Call	Bond Future	570.4200	0.5704	691.3100	0.6913	21.193	0	0	388
2023/01/12	2030	04/05/2023	9.03	Put	Bond Future	5,106.8800	5.1069	4,644.1200	4.6441	(9.062)	0	0	0
2023/01/12	2030	04/05/2023	9.58	Put	Bond Future	3,167.6700	3.1677	2,800.0000	2.8000	(11.607)	0	0	0
2023/01/12	2030	04/05/2023			Bond Future	10.0037	92.4965	9.8750	93.0801	(1.286)	0.0000	0.0000	30,761
2023/01/12	2030	04/05/2023	12.57	Call	Bond Future	10,788.7700	10.7888	11,354.2600	11.3543	5.241	0	0	0
2023/01/12	2030	04/05/2023	12.57	Put	Bond Future	78.2300	0.0782	60.0700	0.0601	(23.214)	0	0	350
2023/01/12	2030	04/05/2023	11.62	Call	Bond Future	7,247.8600	7.2479	7,771.1300	7.7711	7.220	0	0	0
2023/01/12	2030	04/05/2023	11.62	Put	Bond Future	304.1800	0.3042	243.8000	0.2438	(19.850)	0	0	388
2023/01/12	2030	04/05/2023	12.04	Call	Bond Future	8,814.8900	8.8149	9,360.9600	9.3610	6.195	0	0	0
2023/01/12	2030	04/05/2023	12.04	Put	Bond Future	178.4900	0.1785	140.9100	0.1409	(21.054)	0	0	1,080
2023/01/12	2030	04/05/2023	12.50	Call	Bond Future	10,529.1100	10.5291	11,092.5000	11.0925	5.351	0	0	0
2023/01/12	2030	04/05/2023	12.50	Put	Bond Future	88.6300	0.0886	68.3700	0.0684	(22.859)	0	0	479
2023/01/12	2030	04/05/2023	10.54	Call	Bond Future	3,513.8000	3.5138	3,916.0300	3.9160	11.447	0	0	0
2023/01/12	2030	04/05/2023	10.54	Put	Bond Future	1,131.6100	1.1316	950.1900	0.9502	(16.032)	0	0	0
2023/01/12	2030	04/05/2023	10.65	Call	Bond Future	3,856.1300	3.8561	4,275.7900	4.2758	10.883	0	0	350
2023/01/12	2030	04/05/2023	10.65	Put	Bond Future	995.1400	0.9951	831.1500	0.8311	(16.479)	0	0	0
2023/01/12	2030	04/05/2023	9.58	Call	Bond Future	1,227.8200	1.2278	1,443.8000	1.4438	17.591	0	0	150
2023/01/12	2030	03/08/2023	12.89	Call	Bond Future	11,459.6400	11.4596	12,022.0800	12.0221	4.908	0	0	0
2023/01/12	2030	03/08/2023	12.89	Put	Bond Future	191.9500	0.1920	159.1500	0.1591	(17.088)	0	0	350
2023/01/12	2030	03/08/2023	11.34	Call	Bond Future	6,170.7400	6.1707	6,640.7000	6.6407	7.616	0	0	0
2023/01/12	2030	03/08/2023	11.34	Put	Bond Future	912.2600	0.9123	786.9800	0.7870	(13.733)	0	0	0
2023/01/12	2030	03/08/2023	11.35	Call	Bond Future	6,203.6600	6.2037	6,674.5200	6.6745	7.590	0	0	0
2023/01/12	2030	03/08/2023	11.36	Put	Bond Future	896.7900	0.8968	773.3200	0.7733	(13.768)	0	0	0
2023/01/12	2030	03/08/2023	10.40	Call	Bond Future	3,347.1500	3.3471	3,704.9700	3.7050	10.690	0	0	1,012
2023/01/12	2030	03/08/2023	10.65	Call	Bond Future	4,034.6600	4.0347	4,427.5100	4.4275	9.737	0	0	350
2023/01/12	2030	03/08/2023	10.65	Put	Bond Future	1,637.2500	1.6372	1,434.8600	1.4349	(12.362)	0	0	0
2023/01/12	2030	03/08/2023			Bond Future	10.0933	90.3892	9.9579	90.9844	(1.341)	0.0000	0.0000	0
2023/01/12	2030	03/08/2023	12.59	Call	Bond Future	10,426.9700	10.4270	10,977.0800	10.9771	5.276	0	0	0
2023/01/12	2030	03/08/2023	12.59	Put	Bond Future	279.1600	0.2792	234.0300	0.2340	(16.166)	0	0	1,012
2023/01/12	2030	03/08/2023	11.35	Put	Bond Future	904.5900	0.9046	780.2100	0.7802	(13.750)	0	0	0
2023/01/12	2030	03/08/2023	11.36	Call	Bond Future	6,236.4300	6.2364	6,708.2000	6.7082	7.565	0	0	0
2023/01/12	2030	03/08/2023	10.40	Put	Bond Future	2,016.2600	2.0163	1,778.8400	1.7788	(11.775)	0	0	0
2023/01/12	2030	02/11/2023	10.81	Call	Bond Future	4,513.4800	4.5135	4,911.1500	4.9112	8.811	0	0	0
2023/01/12	2030	02/11/2023	10.81	Put	Bond Future	1,925.7300	1.9257	1,716.1400	1.7161	(10.884)	0	0	0
2023/01/12	2030	02/11/2023	10.80	Call	Bond Future	4,485.8100	4.4858	4,882.3300	4.8823	8.839	0	0	0
2023/01/12	2030	02/11/2023	10.80	Put	Bond Future	1,939.0000	1.9390	1,728.2600	1.7283	(10.868)	0	0	0
2023/01/12	2030	02/11/2023			Bond Future	10.1893	92.2085	10.0468	92.8157	(1.398)	0.0000	0.0000	149
2023/01/12	2030	02/11/2023	10.82	Call	Bond Future	4,540.9000	4.5409	4,939.7300	4.9397	8.783	0	0	0
2023/01/12	2030	02/11/2023	10.82	Put	Bond Future	1,912.2300	1.9122	1,703.8000	1.7038	(10.900)	0	0	0
2023/01/12	2030	01/02/2024	11.37	Call	Bond Future	5,939.5700	5.9396	6,384.0800	6.3841	7.484	0	0	0
2023/01/12	2030	01/02/2024	11.37	Put	Bond Future	1,645.6700	1.6457	1,470.4300	1.4704	(10.649)	0	0	0
2023/01/12	2030	01/02/2024			Bond Future	10.2916	90.0762	10.1413	90.6959	(1.461)	0.0000	0.0000	0
2023/01/12	2030	01/02/2024	11.36	Call	Bond Future	5,910.8900	5.9109	6,354.5000	6.3545	7.505	0	0	0
2023/01/12	2030	01/02/2024	11.36	Put	Bond Future	1,655.6200	1.6556	1,479.4800	1.4795	(10.639)	0	0	0
2023/01/12	2030	01/02/2024	11.35	Call	Bond Future	5,882.2600	5.8823	6,324.9800	6.3250	7.526	0	0	0

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2023/01/12	2030	01/02/2024	11.35	Put	Bond Future	1,665.6300	1.6656	1,488.6000	1.4886	(10.628)	0	0	0
2023/01/12	2032	02/02/2023	9.47	Call	Bond Future	0.6000	0.0006	1.7100	0.0017	185.000	0	0	500
2023/01/12	2032	02/02/2023	9.47	Put	Bond Future	5,699.2700	5.6993	5,023.3500	5.0233	(11.860)	0	0	0
2023/01/12	2032	02/02/2023	9.92	Call	Bond Future	45.4200	0.0454	90.8000	0.0908	99.912	0	0	750
2023/01/12	2032	02/02/2023	9.92	Put	Bond Future	3,209.2300	3.2092	2,577.5800	2.5776	(19.682)	0	0	0
2023/01/12	2032	02/02/2023	11.50	Call	Bond Future	5,098.8300	5.0988	5,748.7800	5.7488	12.747	0	0	0
2023/01/12	2032	02/02/2023	11.50	Put	Bond Future	53.9200	0.0539	26.8400	0.0268	(50.223)	0	0	8,000
2023/01/12	2032	02/02/2023	11.69	Call	Bond Future	5,993.4200	5.9934	6,655.0700	6.6551	11.040	0	0	0
2023/01/12	2032	02/02/2023	11.69	Put	Bond Future	29.2100	0.0292	13.8300	0.0138	(52.653)	0	0	0
2023/01/12	2032	02/02/2023	10.50	Call	Bond Future	950.5000	0.9505	1,305.3500	1.3053	37.333	0	0	0
2023/01/12	2032	02/02/2023	10.50	Put	Bond Future	979.7900	0.9798	657.6100	0.6576	(32.883)	0	0	454
2023/01/12	2032	02/02/2023	10.67	Call	Bond Future	1,496.9500	1.4969	1,942.7200	1.9427	29.779	0	0	750
2023/01/12	2032	02/02/2023	10.67	Put	Bond Future	634.8100	0.6348	403.5500	0.4035	(36.430)	0	0	0
2023/01/12	2032	02/02/2023	11.45	Call	Bond Future	4,863.9800	4.8640	5,509.6500	5.5097	13.275	0	0	0
2023/01/12	2032	02/02/2023	11.45	Put	Bond Future	63.3000	0.0633	31.9400	0.0319	(49.542)	0	0	8,000
2023/01/12	2032	02/02/2023	10.40	Call	Bond Future	684.2000	0.6842	979.3700	0.9794	43.141	0	0	0
2023/01/12	2032	02/02/2023	10.40	Put	Bond Future	1,243.5700	1.2436	861.7100	0.8617	(30.707)	0	0	0
2023/01/12	2032	02/02/2023	10.22	Call	Bond Future	324.6400	0.3246	510.0900	0.5101	57.125	0	0	500
2023/01/12	2032	02/02/2023	10.22	Put	Bond Future	1,848.9200	1.8489	1,357.3400	1.3573	(26.587)	0	0	0
2023/01/12	2032	02/02/2023			Bond Future	10.5056	89.8741	10.3779	90.5511	(1.215)	0.0000	0.0000	107,901
2023/01/12	2032	02/02/2023	9.31	Call	Bond Future	0.1100	0.0001	0.3400	0.0003	209.091	0	0	454
2023/01/12	2032	02/02/2023	9.31	Put	Bond Future	6,622.5300	6.6225	5,945.7300	5.9457	(10.220)	0	0	0
2023/01/12	2032	02/02/2023	12.75	Call	Bond Future	10,848.1800	10.8482	11,524.7300	11.5247	6.237	0	0	0
2023/01/12	2032	02/02/2023	12.75	Put	Bond Future	0.7600	0.0008	0.2800	0.0003	(63.158)	0	0	750
2023/01/12	2032	02/02/2023	11.84	Call	Bond Future	6,697.9400	6.6979	7,365.3300	7.3653	9.964	0	0	0
2023/01/12	2032	02/02/2023	11.84	Put	Bond Future	17.6700	0.0177	8.0300	0.0080	(54.556)	0	0	500
2023/01/12	2032	02/02/2023	10.38	Call	Bond Future	636.5700	0.6366	919.4900	0.9195	44.444	0	0	0
2023/01/12	2032	02/02/2023	10.38	Put	Bond Future	1,302.4600	1.3025	908.3500	0.9083	(30.259)	0	0	0
2023/01/12	2032	02/02/2023	10.39	Call	Bond Future	660.1000	0.6601	949.1500	0.9492	43.789	0	0	0
2023/01/12	2032	02/02/2023	10.39	Put	Bond Future	1,272.7100	1.2727	884.7300	0.8847	(30.485)	0	0	0
2023/01/12	2032	02/02/2023	10.16	Call	Bond Future	238.1100	0.2381	389.0100	0.3890	63.374	0	0	0
2023/01/12	2032	02/02/2023	10.16	Put	Bond Future	2,087.1400	2.0871	1,561.0100	1.5610	(25.208)	0	0	454
2023/01/12	2032	02/02/2023	10.30	Call	Bond Future	465.4900	0.4655	699.1900	0.6992	50.205	0	0	8,000
2023/01/12	2032	02/02/2023	10.30	Put	Bond Future	1,559.2000	1.5592	1,115.8700	1.1159	(28.433)	0	0	0
2023/01/12	2032	04/05/2023	13.43	Call	Bond Future	13,111.0700	13.1111	13,780.7500	13.7808	5.108	0	0	0
2023/01/12	2032	04/05/2023	13.43	Put	Bond Future	86.8700	0.0869	67.1100	0.0671	(22.747)	0	0	400
2023/01/12	2032	04/05/2023	10.89	Call	Bond Future	3,316.3500	3.3163	3,733.2900	3.7333	12.572	0	0	0
2023/01/12	2032	04/05/2023	10.89	Put	Bond Future	1,925.3600	1.9254	1,652.8600	1.6529	(14.153)	0	0	0
2023/01/12	2032	04/05/2023	11.06	Call	Bond Future	0.0000	0.0000	4,312.1800	4.3122	100.000	0	0	0
2023/01/12	2032	04/05/2023	11.06	Put	Bond Future	0.0000	0.0000	1,379.7000	1.3797	100.000	0	0	730
2023/01/12	2032	04/05/2023	11.37	Call	Bond Future	4,938.9600	4.9390	5,443.2500	5.4433	10.210	0	0	400
2023/01/12	2032	04/05/2023			Bond Future	10.6172	87.4504	10.4842	88.1398	(1.253)	0.0000	0.0000	78,228
2023/01/12	2032	04/05/2023	11.37	Put	Bond Future	1,170.9700	1.1710	985.8200	0.9858	(15.812)	0	0	0
2023/01/12	2032	04/05/2023	10.62	Call	Bond Future	2,529.9300	2.5299	2,888.9400	2.8889	14.191	0	0	400
2023/01/12	2032	04/05/2023	10.62	Put	Bond Future	2,515.6500	2.5156	2,185.2200	2.1852	(13.135)	0	0	0
2023/01/12	2032	04/05/2023	10.87	Call	Bond Future	3,254.6400	3.2546	3,667.4700	3.6675	12.684	0	0	0
2023/01/12	2032	04/05/2023	10.87	Put	Bond Future	1,964.6300	1.9646	1,688.0200	1.6880	(14.079)	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
2023/01/12	2032	04/05/2023	10.88	Call	Bond Future	3,285.5300	3.2855	3,700.4200	3.7004	12.628	0	0	0
2023/01/12	2032	04/05/2023	10.88	Put	Bond Future	1,945.0100	1.9450	1,670.4600	1.6705	(14.116)	0	0	0
2023/01/12	2032	04/05/2023	10.03	Call	Bond Future	0.0000	0.0000	1,447.8700	1.4479	100.000	0	0	730
2023/01/12	2032	04/05/2023	10.03	Put	Bond Future	0.0000	0.0000	3,855.8700	3.8559	100.000	0	0	0
2023/01/12	2032	04/05/2023	10.53	Call	Bond Future	0.0000	0.0000	2,630.2800	2.6303	100.000	0	0	730
2023/01/12	2032	04/05/2023	10.53	Put	Bond Future	0.0000	0.0000	2,391.9700	2.3920	100.000	0	0	0
2023/01/12	2032	03/08/2023	11.77	Call	Bond Future	6,570.9500	6.5710	7,094.3400	7.0943	7.965	0	0	0
2023/01/12	2032	03/08/2023	11.77	Put	Bond Future	1,450.0000	1.4500	1,270.2000	1.2702	(12.400)	0	0	0
2023/01/12	2032	03/08/2023	11.90	Call	Bond Future	7,033.7900	7.0338	7,571.6200	7.5716	7.646	0	0	5,000
2023/01/12	2032	03/08/2023	11.90	Put	Bond Future	1,311.3000	1.3113	1,145.9400	1.1459	(12.610)	0	0	0
2023/01/12	2032	03/08/2023			Bond Future	10.7124	89.2476	10.5736	89.9508	(1.296)	0.0000	0.0000	2,600
2023/01/12	2032	03/08/2023	11.75	Call	Bond Future	6,500.4300	6.5004	7,021.5200	7.0215	8.016	0	0	0
2023/01/12	2032	03/08/2023	11.75	Put	Bond Future	1,472.5500	1.4725	1,290.4500	1.2904	(12.366)	0	0	0
2023/01/12	2032	03/08/2023	11.76	Call	Bond Future	6,535.6600	6.5357	7,057.9100	7.0579	7.991	0	0	0
2023/01/12	2032	03/08/2023	11.76	Put	Bond Future	1,461.2300	1.4612	1,280.2900	1.2803	(12.383)	0	0	0
2023/01/12	2032	02/11/2023	11.24	Call	Bond Future	4,792.8100	4.7928	5,233.1100	5.2331	9.187	0	0	0
2023/01/12	2032	02/11/2023	11.24	Put	Bond Future	2,765.6800	2.7657	2,488.5700	2.4886	(10.020)	0	0	0
2023/01/12	2032	02/11/2023			Bond Future	10.8215	86.8844	10.6765	87.6019	(1.340)	0.0000	0.0000	0
2023/01/12	2032	02/11/2023	11.23	Call	Bond Future	4,763.1700	4.7632	5,202.0800	5.2021	9.215	0	0	0
2023/01/12	2032	02/11/2023	11.23	Put	Bond Future	2,783.7500	2.7838	2,505.2500	2.5053	(10.004)	0	0	0
2023/01/12	2032	02/11/2023	11.22	Call	Bond Future	4,733.6100	4.7336	5,171.1200	5.1711	9.243	0	0	0
2023/01/12	2032	02/11/2023	11.22	Put	Bond Future	2,801.9300	2.8019	2,522.0300	2.5220	(9.990)	0	0	0
2023/01/12	2032	01/02/2024	11.84	Call	Bond Future	6,342.2200	6.3422	6,850.4500	6.8504	8.013	0	0	0
2023/01/12	2032	01/02/2024	11.84	Put	Bond Future	2,132.9200	2.1329	1,909.1000	1.9091	(10.494)	0	0	0
2023/01/12	2032	01/02/2024	11.83	Call	Bond Future	6,310.2700	6.3103	6,817.3700	6.8174	8.036	0	0	0
2023/01/12	2032	01/02/2024	11.83	Put	Bond Future	2,145.9400	2.1459	1,920.9900	1.9210	(10.483)	0	0	0
2023/01/12	2032	01/02/2024			Bond Future	10.9340	88.6489	10.7824	89.3809	(1.387)	0.0000	0.0000	0
2023/01/12	2032	01/02/2024	11.85	Call	Bond Future	6,374.2200	6.3742	6,883.5800	6.8836	7.991	0	0	0
2023/01/12	2032	01/02/2024	11.85	Put	Bond Future	2,119.9800	2.1200	1,897.2900	1.8973	(10.504)	0	0	0
2023/01/12	2033	02/02/2023			Bond Future	117.2032	117.2032	117.3117	117.3117	0.093	0.0000	0.0000	7,312
2023/01/12	2033	04/05/2023			Bond Future	118.1102	118.1102	118.2199	118.2199	0.093	0.0000	0.0000	0
2023/01/12	2033	03/08/2023			Bond Future	120.5640	120.5640	120.6754	120.6754	0.092	0.0000	0.0000	0
2023/01/12	2033	02/11/2023			Bond Future	121.5992	121.5992	121.7128	121.7128	0.093	0.0000	0.0000	0
2023/01/12	2033	01/02/2024			Bond Future	124.0966	124.0966	124.2127	124.2127	0.093	0.0000	0.0000	0
2023/01/12	2037	02/02/2023	11.03	Call	Bond Future	771.6400	0.7716	1,087.3600	1.0874	40.915	0	0	0
2023/01/12	2037	02/02/2023	11.03	Put	Bond Future	1,619.9900	1.6200	1,163.7700	1.1638	(28.162)	0	0	0
2023/01/12	2037	02/02/2023	11.04	Call	Bond Future	796.1500	0.7961	1,118.3200	1.1183	40.466	0	0	0
2023/01/12	2037	02/02/2023	11.04	Put	Bond Future	1,583.4600	1.5835	1,133.6900	1.1337	(28.404)	0	0	0
2023/01/12	2037	02/02/2023	11.97	Call	Bond Future	4,703.2300	4.7032	5,428.7100	5.4287	15.425	0	0	0
2023/01/12	2037	02/02/2023			Bond Future	11.1700	81.4870	11.0425	82.2590	(1.141)	0.0000	0.0000	128,109
2023/01/12	2037	02/02/2023	11.05	Call	Bond Future	821.1300	0.8211	1,149.7800	1.1498	40.024	0	0	0
2023/01/12	2037	02/02/2023	11.05	Put	Bond Future	1,547.4700	1.5475	1,104.1800	1.1042	(28.646)	0	0	0
2023/01/12	2037	02/02/2023	11.10	Call	Bond Future	953.2600	0.9533	1,314.3400	1.3143	37.878	0	0	577
2023/01/12	2037	02/02/2023	11.10	Put	Bond Future	1,375.7300	1.3757	964.8700	0.9649	(29.865)	0	0	0
2023/01/12	2037	02/02/2023	11.97	Put	Bond Future	93.3300	0.9333	46.8700	0.0469	(49.780)	0	0	577
2023/01/12	2037	04/05/2023	13.73	Put	Bond Future	212.7600	0.2128	170.0400	0.1700	(20.079)	0	0	400

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2023/01/12	2037	04/05/2023	11.94	Call	Bond Future	5,259.6800	5.2597	5,816.1300	5.8161	10.580	0	0	0
2023/01/12	2037	04/05/2023	11.03	Put	Bond Future	3,697.9800	3.6980	3,256.4200	3.2564	(11.941)	0	0	0
2023/01/12	2037	04/05/2023	11.30	Call	Bond Future	2,958.4800	2.9585	3,373.1000	3.3731	14.015	0	0	0
2023/01/12	2037	04/05/2023	11.30	Put	Bond Future	2,868.7400	2.8687	2,497.1100	2.4971	(12.954)	0	0	0
2023/01/12	2037	04/05/2023	11.31	Call	Bond Future	2,990.2500	2.9902	3,407.3800	3.4074	13.950	0	0	0
2023/01/12	2037	04/05/2023	11.31	Put	Bond Future	2,841.5500	2.8415	2,472.4300	2.4724	(12.990)	0	0	0
2023/01/12	2037	04/05/2023	10.95	Call	Bond Future	1,965.6600	1.9657	2,289.2200	2.2892	16.461	0	0	703
2023/01/12	2037	04/05/2023	10.95	Put	Bond Future	3,979.9300	3.9799	3,517.2400	3.5172	(11.626)	0	0	0
2023/01/12	2037	04/05/2023			Bond Future	11.2848	83.0615	11.1527	83.8478	(1.171)	0.0000	0.0000	5,200
2023/01/12	2037	04/05/2023	13.73	Call	Bond Future	12,947.5200	12.9475	13,691.0500	13.6911	5.743	0	0	0
2023/01/12	2037	04/05/2023	11.32	Call	Bond Future	3,022.0000	3.0220	3,441.6300	3.4416	13.886	0	0	0
2023/01/12	2037	04/05/2023	11.32	Put	Bond Future	2,814.4000	2.8144	2,447.7800	2.4478	(13.027)	0	0	0
2023/01/12	2037	04/05/2023	11.78	Call	Bond Future	4,637.5600	4.6376	5,162.6600	5.1627	11.323	0	0	400
2023/01/12	2037	04/05/2023	11.78	Put	Bond Future	1,787.3900	1.7874	1,526.2400	1.5262	(14.611)	0	0	0
2023/01/12	2037	04/05/2023	11.94	Put	Bond Future	1,520.2200	1.5202	1,290.4200	1.2904	(15.116)	0	0	703
2023/01/12	2037	04/05/2023	11.03	Call	Bond Future	2,171.6200	2.1716	2,516.3100	2.5163	15.872	0	0	400
2023/01/12	2037	03/08/2023	12.12	Call	Bond Future	6,458.6700	6.4587	7,004.3100	7.0043	8.448	0	0	0
2023/01/12	2037	03/08/2023	12.12	Put	Bond Future	2,375.5900	2.3756	2,119.2900	2.1193	(10.789)	0	0	0
2023/01/12	2037	03/08/2023	12.13	Call	Bond Future	6,495.6100	6.4956	7,042.7000	7.0427	8.422	0	0	0
2023/01/12	2037	03/08/2023	12.13	Put	Bond Future	2,358.7600	2.3588	2,103.9100	2.1039	(10.804)	0	0	0
2023/01/12	2037	03/08/2023			Bond Future	11.3896	80.5101	11.2525	81.3120	(1.204)	0.0000	0.0000	0
2023/01/12	2037	03/08/2023	12.14	Call	Bond Future	6,532.8200	6.5328	7,081.3400	7.0813	8.396	0	0	0
2023/01/12	2037	03/08/2023	12.14	Put	Bond Future	2,342.2600	2.3423	2,088.8400	2.0888	(10.819)	0	0	0
2023/01/12	2037	02/11/2023	11.57	Call	Bond Future	4,707.9300	4.7079	5,155.5100	5.1555	9.507	0	0	0
2023/01/12	2037	02/11/2023	11.55	Put	Bond Future	4,343.2500	4.3432	3,969.4100	3.9694	(8.607)	0	0	0
2023/01/12	2037	02/11/2023	11.56	Put	Bond Future	4,317.2000	4.3172	3,945.0000	3.9450	(8.621)	0	0	0
2023/01/12	2037	02/11/2023			Bond Future	11.4968	82.1304	11.3546	82.9486	(1.237)	0.0000	0.0000	0
2023/01/12	2037	02/11/2023	11.57	Put	Bond Future	4,291.2900	4.2913	3,920.7100	3.9207	(8.636)	0	0	0
2023/01/12	2037	02/11/2023	11.55	Call	Bond Future	4,646.4100	4.6464	5,090.7300	5.0907	9.563	0	0	0
2023/01/12	2037	02/11/2023	11.56	Call	Bond Future	4,677.1300	4.6771	5,123.0900	5.1231	9.535	0	0	0
2023/01/12	2037	01/02/2024	12.33	Call	Bond Future	7,178.9300	7.1789	7,727.5800	7.7276	7.643	0	0	0
2023/01/12	2037	01/02/2024	12.33	Put	Bond Future	3,279.8300	3.2798	2,993.6000	2.9936	(8.727)	0	0	0
2023/01/12	2037	01/02/2024			Bond Future	11.6090	79.5429	11.4613	80.3778	(1.272)	0.0000	0.0000	0
2023/01/12	2037	01/02/2024	12.31	Call	Bond Future	7,110.4300	7.1104	7,656.5800	7.6566	7.681	0	0	0
2023/01/12	2037	01/02/2024	12.31	Put	Bond Future	3,315.6800	3.3157	3,026.9500	3.0269	(8.708)	0	0	0
2023/01/12	2037	01/02/2024	12.32	Call	Bond Future	7,144.8100	7.1448	7,692.2100	7.6922	7.662	0	0	0
2023/01/12	2037	01/02/2024	12.32	Put	Bond Future	3,297.8600	3.2979	3,010.3800	3.0104	(8.717)	0	0	0
2023/01/12	2038	02/02/2023			Bond Future	130.2503	130.2503	130.2556	130.2556	0.004	0.0000	0.0000	2,363
2023/01/12	2038	04/05/2023			Bond Future	132.7987	132.7987	132.8030	132.8030	0.003	0.0000	0.0000	2,863
2023/01/12	2038	03/08/2023			Bond Future	133.5960	133.5960	133.5995	133.5995	0.003	0.0000	0.0000	0
2023/01/12	2038	02/11/2023			Bond Future	136.3161	136.3161	136.3198	136.3198	0.003	0.0000	0.0000	0
2023/01/12	2038	01/02/2024			Bond Future	137.1007	137.1007	137.1040	137.1040	0.002	0.0000	0.0000	0
2023/01/12	2040	02/02/2023	10.93	Call	Bond Future	411.9600	0.4120	617.8300	0.6178	49.973	0	0	0
2023/01/12	2040	02/02/2023	12.24	Call	Bond Future	5,939.2700	5.9393	6,739.7500	6.7398	13.478	0	0	0
2023/01/12	2040	02/02/2023	12.24	Put	Bond Future	60.9500	0.0609	29.3700	0.0294	(51.813)	0	0	0
2023/01/12	2040	02/02/2023	12.27	Call	Bond Future	6,105.6500	6.1057	6,909.1800	6.9092	13.160	0	0	0

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2023/01/12	2040	02/02/2023	12.27	Put	Bond Future	54.4800	0.0545	25.9500	0.0260	(52.368)	0	0	388
2023/01/12	2040	02/02/2023	11.12	Call	Bond Future	802.2900	0.8023	1,130.2000	1.1302	40.872	0	0	0
2023/01/12	2040	02/02/2023	11.12	Put	Bond Future	1,844.3500	1.8444	1,340.2000	1.3402	(27.335)	0	0	0
2023/01/12	2040	02/02/2023	11.19	Call	Bond Future	991.9900	0.9920	1,367.9400	1.3679	37.899	0	0	563
2023/01/12	2040	02/02/2023	11.19	Put	Bond Future	1,573.4400	1.5734	1,117.3300	1.1173	(28.988)	0	0	0
2023/01/12	2040	02/02/2023	12.07	Put	Bond Future	113.3000	0.1133	58.2200	0.0582	(48.614)	0	0	563
2023/01/12	2040	02/02/2023	10.96	Call	Bond Future	461.7000	0.4617	685.4400	0.6854	48.460	0	0	388
2023/01/12	2040	02/02/2023	10.96	Put	Bond Future	2,571.5200	2.5715	1,963.2000	1.9632	(23.656)	0	0	0
2023/01/12	2040	02/02/2023			Bond Future	11.2792	83.0977	11.1518	83.9298	(1.129)	0.0000	0.0000	128,431
2023/01/12	2040	02/02/2023	10.18	Call	Bond Future	6.7500	0.0068	13.0900	0.0131	93.926	0	0	0
2023/01/12	2040	02/02/2023	10.18	Put	Bond Future	7,634.7900	7.6348	6,809.0700	6.8091	(10.815)	0	0	0
2023/01/12	2040	02/02/2023	10.21	Call	Bond Future	8.3100	0.0083	15.9900	0.0160	92.419	0	0	388
2023/01/12	2040	02/02/2023	10.21	Put	Bond Future	7,414.0800	7.4141	6,589.7000	6.5897	(11.119)	0	0	0
2023/01/12	2040	02/02/2023	10.93	Put	Bond Future	2,724.3300	2.7243	2,098.1400	2.0981	(22.985)	0	0	0
2023/01/12	2040	02/02/2023	12.07	Call	Bond Future	5,000.3500	5.0004	5,777.3300	5.7773	15.539	0	0	0
2023/01/12	2040	02/02/2023	11.10	Call	Bond Future	752.6700	0.7527	1,066.9900	1.0670	41.761	0	0	0
2023/01/12	2040	02/02/2023	11.10	Put	Bond Future	1,927.0600	1.9271	1,409.3200	1.4093	(26.867)	0	0	0
2023/01/12	2040	02/02/2023	11.11	Call	Bond Future	777.2300	0.7772	1,098.3400	1.0983	41.315	0	0	0
2023/01/12	2040	02/02/2023	11.11	Put	Bond Future	1,885.4100	1.8854	1,374.4600	1.3745	(27.100)	0	0	0
2023/01/12	2040	04/05/2023	13.45	Put	Bond Future	403.9000	0.4039	329.7900	0.3298	(18.349)	0	0	486
2023/01/12	2040	04/05/2023	12.05	Put	Bond Future	1,677.8100	1.6778	1,428.8600	1.4289	(14.838)	0	0	684
2023/01/12	2040	04/05/2023	12.78	Call	Bond Future	8,957.4700	8.9575	9,670.1500	9.6701	7.956	0	0	0
2023/01/12	2040	04/05/2023	12.78	Put	Bond Future	801.5400	0.8015	666.6700	0.6667	(16.826)	0	0	388
2023/01/12	2040	04/05/2023	11.43	Call	Bond Future	3,316.8200	3.3168	3,770.5800	3.7706	13.681	0	0	0
2023/01/12	2040	04/05/2023	11.43	Put	Bond Future	3,070.2100	3.0702	2,676.4200	2.6764	(12.826)	0	0	0
2023/01/12	2040	04/05/2023	10.73	Put	Bond Future	5,766.6900	5.7667	5,178.6700	5.1787	(10.197)	0	0	0
2023/01/12	2040	04/05/2023			Bond Future	11.3912	84.7033	11.2593	85.5509	(1.158)	0.0000	0.0000	7,614
2023/01/12	2040	04/05/2023	13.45	Call	Bond Future	12,043.8700	12.0439	12,817.3100	12.8173	6.422	0	0	0
2023/01/12	2040	04/05/2023	11.48	Call	Bond Future	3,490.2600	3.4903	3,957.2000	3.9572	13.378	0	0	486
2023/01/12	2040	04/05/2023	11.48	Put	Bond Future	2,927.4700	2.9275	2,546.8600	2.5469	(13.001)	0	0	0
2023/01/12	2040	04/05/2023	12.05	Call	Bond Future	5,714.3300	5.7143	6,312.9300	6.3129	10.475	0	0	0
2023/01/12	2040	04/05/2023	11.41	Call	Bond Future	3,248.5500	3.2486	3,696.9900	3.6970	13.804	0	0	0
2023/01/12	2040	04/05/2023	11.41	Put	Bond Future	3,128.9500	3.1289	2,729.8400	2.7298	(12.755)	0	0	0
2023/01/12	2040	04/05/2023	11.42	Call	Bond Future	3,282.6100	3.2826	3,733.7100	3.7337	13.742	0	0	0
2023/01/12	2040	04/05/2023	11.42	Put	Bond Future	3,099.4600	3.0995	2,703.0100	2.7030	(12.791)	0	0	0
2023/01/12	2040	04/05/2023	10.73	Call	Bond Future	1,380.0000	1.3800	1,639.5300	1.6395	18.807	0	0	486
2023/01/12	2040	04/05/2023	10.92	Call	Bond Future	1,806.9500	1.8069	2,118.9100	2.1189	17.264	0	0	388
2023/01/12	2040	04/05/2023	10.92	Put	Bond Future	4,896.8300	4.8968	4,361.2400	4.3612	(10.937)	0	0	0
2023/01/12	2040	04/05/2023	11.03	Call	Bond Future	2,087.7100	2.0877	2,430.6500	2.4306	16.427	0	0	684
2023/01/12	2040	04/05/2023	11.03	Put	Bond Future	4,440.4100	4.4404	3,935.8000	3.9358	(11.364)	0	0	0
2023/01/12	2040	04/05/2023	10.17	Call	Bond Future	556.9600	0.5570	687.5700	0.6876	23.451	0	0	388
2023/01/12	2040	04/05/2023	10.17	Put	Bond Future	8,946.4100	8.9464	8,229.4700	8.2295	(8.014)	0	0	0
2023/01/12	2040	03/08/2023	12.23	Call	Bond Future	6,944.9400	6.9449	7,535.7900	7.5358	8.508	0	0	0
2023/01/12	2040	03/08/2023	12.23	Put	Bond Future	2,524.1500	2.5241	2,250.4900	2.2505	(10.842)	0	0	0
2023/01/12	2040	03/08/2023			Bond Future	11.4936	81.9352	11.3568	82.7998	(1.190)	0.0000	0.0000	0
2023/01/12	2040	03/08/2023	12.21	Call	Bond Future	6,865.8300	6.8658	7,453.5600	7.4536	8.560	0	0	0
2023/01/12	2040	03/08/2023	12.21	Put	Bond Future	2,560.1000	2.5601	2,283.3200	2.2833	(10.811)	0	0	0
2023/01/12	2040	03/08/2023	12.22	Call	Bond Future	6,905.4600	6.9055	7,494.7600	7.4948	8.534	0	0	0

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2023/01/12	2040	03/08/2023	12.22	Put	Bond Future	2,542.1700	2.5422	2,266.9600	2.2670	(10.826)	0	0	0
2023/01/12	2040	02/11/2023	11.60	Put	Bond Future	4,897.5200	4.8975	4,486.9700	4.4870	(8.383)	0	0	0
2023/01/12	2040	02/11/2023	11.58	Call	Bond Future	4,846.3200	4.8463	5,314.2100	5.3142	9.655	0	0	0
2023/01/12	2040	02/11/2023	11.58	Put	Bond Future	4,956.2300	4.9562	4,542.1500	4.5421	(8.355)	0	0	0
2023/01/12	2040	02/11/2023	11.59	Call	Bond Future	4,878.8400	4.8788	5,348.5000	5.3485	9.626	0	0	0
2023/01/12	2040	02/11/2023			Bond Future	11.5978	83.5842	11.4561	84.4662	(1.222)	0.0000	0.0000	84
2023/01/12	2040	02/11/2023	11.60	Call	Bond Future	4,911.1500	4.9112	5,382.5700	5.3826	9.599	0	0	0
2023/01/12	2040	02/11/2023	11.59	Put	Bond Future	4,926.9400	4.9269	4,514.6300	4.5146	(8.368)	0	0	0
2023/01/12	2040	01/02/2024	12.33	Call	Bond Future	7,354.7300	7.3547	7,934.8100	7.9348	7.887	0	0	0
2023/01/12	2040	01/02/2024	12.33	Put	Bond Future	3,705.3700	3.7054	3,385.4100	3.3854	(8.635)	0	0	0
2023/01/12	2040	01/02/2024	12.34	Call	Bond Future	7,390.9200	7.3909	7,972.4000	7.9724	7.867	0	0	0
2023/01/12	2040	01/02/2024	12.34	Put	Bond Future	3,685.1300	3.6851	3,366.5700	3.3666	(8.644)	0	0	0
2023/01/12	2040	01/02/2024			Bond Future	11.7066	80.7758	11.5596	81.6759	(1.256)	0.0000	0.0000	0
2023/01/12	2040	01/02/2024	12.35	Call	Bond Future	7,427.1600	7.4272	8,010.0200	8.0100	7.848	0	0	0
2023/01/12	2040	01/02/2024	12.35	Put	Bond Future	3,665.0000	3.6650	3,347.8200	3.3478	(8.654)	0	0	0
2023/01/12	2044	02/02/2023	10.30	Call	Bond Future	13.2300	0.0132	24.9800	0.0250	88.813	0	0	0
2023/01/12	2044	02/02/2023	10.30	Put	Bond Future	7,097.1600	7.0972	6,258.8900	6.2589	(11.811)	0	0	0
2023/01/12	2044	02/02/2023	11.00	Call	Bond Future	511.9300	0.5119	754.2600	0.7543	47.337	0	0	2,500
2023/01/12	2044	02/02/2023	11.00	Put	Bond Future	2,523.1700	2.5232	1,915.4800	1.9155	(24.084)	0	0	0
2023/01/12	2044	02/02/2023	11.75	Put	Bond Future	364.2000	0.3642	213.2300	0.2132	(41.452)	0	0	2,500
2023/01/12	2044	02/02/2023	11.90	Call	Bond Future	4,051.4200	4.0514	4,801.1500	4.8012	18.505	0	0	0
2023/01/12	2044	02/02/2023	11.90	Put	Bond Future	224.6300	0.2246	124.3400	0.1243	(44.647)	0	0	0
2023/01/12	2044	02/02/2023	12.00	Call	Bond Future	4,592.7200	4.5927	5,367.8700	5.3679	16.878	0	0	0
2023/01/12	2044	02/02/2023	12.00	Put	Bond Future	160.3900	0.1604	85.5200	0.0855	(46.680)	0	0	4,000
2023/01/12	2044	02/02/2023	11.20	Put	Bond Future	1,641.6300	1.6416	1,170.1100	1.1701	(28.723)	0	0	0
2023/01/12	2044	02/02/2023	11.70	Call	Bond Future	3,016.1000	3.0161	3,694.5200	3.6945	22.493	0	0	1,700
2023/01/12	2044	02/02/2023	11.70	Put	Bond Future	425.2700	0.4253	253.6700	0.2537	(40.351)	0	0	0
2023/01/12	2044	02/02/2023	11.10	Call	Bond Future	726.0700	0.7261	1,034.8600	1.0349	42.529	0	0	1,700
2023/01/12	2044	02/02/2023	11.14	Call	Bond Future	825.8600	0.8259	1,162.3200	1.1623	40.741	0	0	0
2023/01/12	2044	02/02/2023	11.14	Put	Bond Future	1,880.8200	1.8808	1,367.2600	1.3673	(27.305)	0	0	0
2023/01/12	2044	02/02/2023	11.15	Call	Bond Future	852.0900	0.8521	1,195.5300	1.1955	40.306	0	0	0
2023/01/12	2044	02/02/2023	11.15	Put	Bond Future	1,839.4500	1.8394	1,332.8700	1.3329	(27.540)	0	0	0
2023/01/12	2044	02/02/2023			Bond Future	11.2977	79.8622	11.1704	80.7123	(1.127)	0.0000	0.0000	80,857
2023/01/12	2044	02/02/2023	10.75	Call	Bond Future	178.9900	0.1790	288.0700	0.2881	60.942	0	0	2,500
2023/01/12	2044	02/02/2023	10.75	Put	Bond Future	3,944.9400	3.9449	3,204.0000	3.2040	(18.782)	0	0	0
2023/01/12	2044	02/02/2023	11.75	Call	Bond Future	3,267.1700	3.2672	3,966.2200	3.9662	21.396	0	0	0
2023/01/12	2044	02/02/2023	11.16	Call	Bond Future	878.8400	0.8788	1,229.2700	1.2293	39.874	0	0	0
2023/01/12	2044	02/02/2023	11.16	Put	Bond Future	1,798.6900	1.7987	1,299.1000	1.2991	(27.775)	0	0	0
2023/01/12	2044	02/02/2023	11.20	Call	Bond Future	990.8600	0.9909	1,369.3600	1.3694	38.199	0	0	0
2023/01/12	2044	02/02/2023	11.10	Put	Bond Future	2,052.3600	2.0524	1,511.1300	1.5111	(26.371)	0	0	0
2023/01/12	2044	04/05/2023	11.75	Put	Bond Future	2,337.7700	2.3378	2,015.1000	2.0151	(13.802)	0	0	4,115
2023/01/12	2044	04/05/2023	11.41	Call	Bond Future	3,282.4600	3.2825	3,738.1900	3.7382	13.884	0	0	0
2023/01/12	2044	04/05/2023	11.41	Put	Bond Future	3,239.6900	3.2397	2,829.6200	2.8296	(12.658)	0	0	0
2023/01/12	2044	04/05/2023	11.42	Call	Bond Future	3,316.8000	3.3168	3,775.2600	3.7753	13.822	0	0	0
2023/01/12	2044	04/05/2023	11.42	Put	Bond Future	3,208.9900	3.2090	2,801.6500	2.8017	(12.694)	0	0	0
2023/01/12	2044	04/05/2023			Bond Future	11.4034	81.4054	11.2717	82.2712	(1.155)	0.0000	0.0000	2,670
2023/01/12	2044	04/05/2023	11.75	Call	Bond Future	4,542.9700	4.5430	5,086.1000	5.0861	11.955	0	0	0

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2023/01/12	2044	04/05/2023	12.00	Call	Bond Future	5,563.5400	5.5635	6,162.5000	6.1625	10.766	0	0	0
2023/01/12	2044	04/05/2023	12.00	Put	Bond Future	1,830.5200	1.8305	1,563.6800	1.5637	(14.577)	0	0	4,115
2023/01/12	2044	04/05/2023	12.25	Call	Bond Future	6,638.9700	6.6390	7,286.1500	7.2862	9.748	0	0	0
2023/01/12	2044	04/05/2023	12.25	Put	Bond Future	1,428.4300	1.4284	1,209.8100	1.2098	(15.305)	0	0	1,500
2023/01/12	2044	04/05/2023	11.43	Call	Bond Future	3,351.4800	3.3515	3,812.6600	3.8127	13.760	0	0	0
2023/01/12	2044	04/05/2023	11.43	Put	Bond Future	3,178.7200	3.1787	2,774.1000	2.7741	(12.729)	0	0	0
2023/01/12	2044	03/08/2023	12.15	Call	Bond Future	6,741.8700	6.7419	7,332.4400	7.3324	8.760	0	0	0
2023/01/12	2044	03/08/2023	12.15	Put	Bond Future	2,748.1900	2.7482	2,455.6100	2.4556	(10.646)	0	0	0
2023/01/12	2044	03/08/2023	12.16	Call	Bond Future	6,781.5100	6.7815	7,373.7000	7.3737	8.732	0	0	0
2023/01/12	2044	03/08/2023	12.16	Put	Bond Future	2,729.0600	2.7291	2,438.1000	2.4381	(10.662)	0	0	0
2023/01/12	2044	03/08/2023			Bond Future	11.4999	78.6947	11.3635	79.5778	(1.186)	0.0000	0.0000	0
2023/01/12	2044	03/08/2023	12.17	Call	Bond Future	6,820.9900	6.8210	7,414.8100	7.4148	8.706	0	0	0
2023/01/12	2044	03/08/2023	12.17	Put	Bond Future	2,709.8500	2.7099	2,420.5200	2.4205	(10.677)	0	0	0
2023/01/12	2044	02/11/2023	11.57	Call	Bond Future	4,930.6000	4.9306	5,408.4800	5.4085	9.692	0	0	0
2023/01/12	2044	02/11/2023	11.57	Put	Bond Future	5,106.3200	5.1063	4,683.1700	4.6832	(8.287)	0	0	0
2023/01/12	2044	02/11/2023			Bond Future	11.5977	80.2785	11.4566	81.1795	(1.217)	0.0000	0.0000	0
2023/01/12	2044	02/11/2023	11.55	Call	Bond Future	4,864.7900	4.8648	5,339.0400	5.3390	9.749	0	0	0
2023/01/12	2044	02/11/2023	11.55	Put	Bond Future	5,167.6000	5.1676	4,740.8200	4.7408	(8.259)	0	0	0
2023/01/12	2044	02/11/2023	11.56	Call	Bond Future	4,897.8000	4.8978	5,373.8700	5.3739	9.720	0	0	0
2023/01/12	2044	02/11/2023	11.56	Put	Bond Future	5,137.0200	5.1370	4,712.0600	4.7121	(8.273)	0	0	0
2023/01/12	2044	01/02/2024	12.29	Call	Bond Future	7,399.2400	7.3992	7,988.8000	7.9888	7.968	0	0	0
2023/01/12	2044	01/02/2024	12.29	Put	Bond Future	3,863.9200	3.8639	3,534.0600	3.5341	(8.537)	0	0	0
2023/01/12	2044	01/02/2024			Bond Future	11.6996	77.5281	11.5533	78.4475	(1.250)	0.0000	0.0000	0
2023/01/12	2044	01/02/2024	12.27	Call	Bond Future	7,326.2600	7.3263	7,912.9600	7.9130	8.008	0	0	0
2023/01/12	2044	01/02/2024	12.27	Put	Bond Future	3,906.2800	3.9063	3,573.5600	3.5736	(8.518)	0	0	0
2023/01/12	2044	01/02/2024	12.28	Call	Bond Future	7,362.7300	7.3627	7,950.8600	7.9509	7.988	0	0	0
2023/01/12	2044	01/02/2024	12.28	Put	Bond Future	3,885.0400	3.8850	3,553.7500	3.5538	(8.527)	0	0	0
2023/01/12	2046	02/02/2023			Bond Future	117.6118	117.6118	117.4278	117.4278	(0.156)	0.0000	0.0000	13,798
2023/01/12	2046	04/05/2023			Bond Future	117.8773	117.8773	117.6889	117.6889	(0.160)	0.0000	0.0000	4,935
2023/01/12	2046	03/08/2023			Bond Future	120.3266	120.3266	120.1337	120.1337	(0.160)	0.0000	0.0000	0
2023/01/12	2046	02/11/2023			Bond Future	120.6882	120.6882	120.4910	120.4910	(0.163)	0.0000	0.0000	0
2023/01/12	2046	01/02/2024			Bond Future	123.1666	123.1666	122.9654	122.9654	(0.163)	0.0000	0.0000	0
2023/01/12	2050	02/02/2023			Bond Future	116.8595	116.8595	116.8645	116.8645	0.004	0.0000	0.0000	9,247
2023/01/12	2050	04/05/2023			Bond Future	119.1456	119.1456	119.1500	119.1500	0.004	0.0000	0.0000	4,612
2023/01/12	2050	03/08/2023			Bond Future	119.4405	119.4405	119.4440	119.4440	0.003	0.0000	0.0000	0
2023/01/12	2050	02/11/2023			Bond Future	121.8724	121.8724	121.8761	121.8761	0.003	0.0000	0.0000	0
2023/01/12	2050	01/02/2024			Bond Future	122.1323	122.1323	122.1356	122.1356	0.003	0.0000	0.0000	0
2023/01/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	AL37	02/02/2023			Index Future	867.3730	867.3730	871.6750	871.6750	0.496	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
2023/01/12	AL37	04/05/2023			Index Future	884.1270	884.1270	888.5060	888.5060	0.495	0.0000	0.0000	0
2023/01/12	AL37	03/08/2023			Index Future	902.2830	902.2830	906.7480	906.7480	0.495	0.0000	0.0000	0
2023/01/12	AL37	02/11/2023			Index Future	920.4510	920.4510	925.0070	925.0070	0.495	0.0000	0.0000	0
2023/01/12	AL37	01/02/2024			Index Future	939.1580	939.1580	943.8070	943.8070	0.495	0.0000	0.0000	0
2023/01/12	AL7T	02/02/2023			Index Future	1,007.0890	1,007.0890	1,013.9520	1,013.9520	0.681	0.0000	0.0000	0
2023/01/12	AL7T	04/05/2023			Index Future	1,026.5420	1,026.5420	1,033.5300	1,033.5300	0.681	0.0000	0.0000	0
2023/01/12	AL7T	03/08/2023			Index Future	1,047.6230	1,047.6230	1,054.7490	1,054.7490	0.680	0.0000	0.0000	0
2023/01/12	AL7T	02/11/2023			Index Future	1,068.7170	1,068.7170	1,075.9880	1,075.9880	0.680	0.0000	0.0000	0
2023/01/12	AL7T	01/02/2024			Index Future	1,090.4370	1,090.4370	1,097.8570	1,097.8570	0.680	0.0000	0.0000	0
2023/01/12	ALBI	02/02/2023			Index Future	881.0320	881.0320	887.8830	887.8830	0.778	0.0000	0.0000	111
2023/01/12	ALBI	04/05/2023			Index Future	898.0500	898.0500	905.0270	905.0270	0.777	0.0000	0.0000	0
2023/01/12	ALBI	03/08/2023			Index Future	916.4920	916.4920	923.6080	923.6080	0.776	0.0000	0.0000	0
2023/01/12	ALBI	02/11/2023			Index Future	934.9460	934.9460	942.2060	942.2060	0.777	0.0000	0.0000	0
2023/01/12	ALBI	01/02/2024			Index Future	953.9470	953.9470	961.3560	961.3560	0.777	0.0000	0.0000	0
2023/01/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	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
2023/01/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/12	ES33	02/02/2023			Bond Future	11.9463	76.6481	11.8283	77.2185	(0.988)	0.0000	0.0000	350
2023/01/12	ES33	04/05/2023			Bond Future	12.0993	74.3535	11.9765	74.9346	(1.015)	0.0000	0.0000	0
2023/01/12	ES33	03/08/2023			Bond Future	12.2385	75.8991	12.1107	76.4919	(1.045)	0.0000	0.0000	0
2023/01/12	ES33	02/11/2023			Bond Future	12.3952	73.6495	12.2618	74.2545	(1.076)	0.0000	0.0000	0
2023/01/12	ES33	01/02/2024			Bond Future	12.5610	75.1612	12.4218	75.7786	(1.108)	0.0000	0.0000	0
2023/01/12	ES42	02/02/2023			Bond Future	12.2360	75.0063	12.1183	75.6779	(0.962)	0.0000	0.0000	4,195
2023/01/12	ES42	04/05/2023			Bond Future	12.3760	72.2109	12.2537	72.8952	(0.988)	0.0000	0.0000	0
2023/01/12	ES42	03/08/2023			Bond Future	12.5006	73.7129	12.3739	74.4110	(1.014)	0.0000	0.0000	0
2023/01/12	ES42	02/11/2023			Bond Future	12.6393	70.9511	12.5075	71.6634	(1.043)	0.0000	0.0000	0
2023/01/12	ES42	01/02/2024			Bond Future	12.7787	72.4067	12.6417	73.1338	(1.072)	0.0000	0.0000	0
2023/01/12	GOVI	02/02/2023	850.82	Call	GOVI	178,640.0000	17.8640	246,450.0000	24.6450	37.959	0	0	0
2023/01/12	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	GOVI	02/02/2023	850.83	Call	GOVI	178,540.0000	17.8540	246,350.0000	24.6350	37.980	0	0	0
2023/01/12	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	GOVI	02/02/2023			GOVI	868.6840	868.6840	875.4650	875.4650	0.781	0.0000	0.0000	846
2023/01/12	GOVI	02/02/2023	850.84	Call	GOVI	178,440.0000	17.8440	246,250.0000	24.6250	38.002	0	0	0
2023/01/12	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	GOVI	04/05/2023	852.86	Call	GOVI	326,030.0000	32.6030	395,090.0000	39.5090	21.182	0	0	0
2023/01/12	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/12	GOVI	04/05/2023	852.87	Call	GOVI	325,930.0000	32.5930	394,990.0000	39.4990	21.189	0	0	0
2023/01/12	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	GOVI	04/05/2023			GOVI	885.4630	885.4630	892.3690	892.3690	0.780	0.0000	0.0000	0
2023/01/12	GOVI	04/05/2023	852.88	Call	GOVI	325,830.0000	32.5830	394,890.0000	39.4890	21.195	0	0	0
2023/01/12	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	GOVI	03/08/2023	837.21	Call	GOVI	664,370.0000	66.4370	734,810.0000	73.4810	10.603	0	0	0
2023/01/12	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	GOVI	03/08/2023	837.22	Call	GOVI	664,270.0000	66.4270	734,710.0000	73.4710	10.604	0	0	0
2023/01/12	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	GOVI	03/08/2023			GOVI	903.6470	903.6470	910.6910	910.6910	0.780	0.0000	0.0000	0
2023/01/12	GOVI	03/08/2023	837.23	Call	GOVI	664,170.0000	66.4170	734,610.0000	73.4610	10.606	0	0	0
2023/01/12	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	GOVI	02/11/2023	885.82	Call	GOVI	360,220.0000	36.0220	432,080.0000	43.2080	19.949	0	0	0
2023/01/12	GOVI	02/11/2023			GOVI	921.8420	921.8420	929.0280	929.0280	0.780	0.0000	0.0000	0
2023/01/12	GOVI	02/11/2023	885.80	Call	GOVI	360,420.0000	36.0420	432,280.0000	43.2280	19.938	0	0	0
2023/01/12	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	GOVI	02/11/2023	885.81	Call	GOVI	360,320.0000	36.0320	432,180.0000	43.2180	19.943	0	0	0
2023/01/12	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	GOVI	01/02/2024	880.00	Call	GOVI	605,770.0000	60.5770	679,110.0000	67.9110	12.107	0	0	0
2023/01/12	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	GOVI	01/02/2024			GOVI	940.5770	940.5770	947.9110	947.9110	0.780	0.0000	0.0000	0
2023/01/12	GOVI	01/02/2024	879.98	Call	GOVI	605,970.0000	60.5970	679,310.0000	67.9310	12.103	0	0	0
2023/01/12	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	GOVI	01/02/2024	879.99	Call	GOVI	605,870.0000	60.5870	679,210.0000	67.9210	12.105	0	0	0
2023/01/12	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/12	IGOV	02/02/2023			Index Future	329.1540	329.1540	329.1600	329.1600	0.002	0.0000	0.0000	640
2023/01/12	IGOV	04/05/2023			Index Future	335.5930	335.5930	335.5970	335.5970	0.001	0.0000	0.0000	16
2023/01/12	IGOV	03/08/2023			Index Future	342.5640	342.5640	342.5670	342.5670	0.001	0.0000	0.0000	0
2023/01/12	IGOV	02/11/2023			Index Future	349.5400	349.5400	349.5430	349.5430	0.001	0.0000	0.0000	0
2023/01/12	IGOV	01/02/2024			Index Future	356.7200	356.7200	356.7240	356.7240	0.001	0.0000	0.0000	0
2023/01/12	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/12	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/01/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	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
2023/01/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/01/12	JBAF	18/01/2023			Jibar Tradeable Future	7.2950	92.7050	7.2900	92.7100	(0.069)	0.0000	0.0000	0
2023/01/12	JBAF	15/02/2023			Jibar Tradeable Future	7.5800	92.4200	7.5600	92.4400	(0.264)	0.0000	0.0000	0
2023/01/12	JBAF	15/03/2023			Jibar Tradeable Future	7.5950	92.4050	7.5750	92.4250	(0.263)	0.0000	0.0000	0
2023/01/12	JBAF	19/04/2023			Jibar Tradeable Future	7.6600	92.3400	7.6050	92.3950	(0.718)	0.0000	0.0000	0
2023/01/12	JBAF	17/05/2023			Jibar Tradeable Future	7.6700	92.3300	7.6050	92.3950	(0.847)	0.0000	0.0000	0
2023/01/12	JBAF	21/06/2023			Jibar Tradeable Future	7.6750	92.3250	7.6000	92.4000	(0.977)	0.0000	0.0000	0
2023/01/12	JBAF	20/09/2023			Jibar Tradeable Future	7.5900	92.4100	7.5200	92.4800	(0.922)	0.0000	0.0000	75
2023/01/12	JBAF	20/12/2023			Jibar Tradeable Future	7.3150	92.6850	7.2550	92.7450	(0.820)	0.0000	0.0000	272
2023/01/12	JBAF	20/03/2024			Jibar Tradeable Future	7.2350	92.7650	7.1350	92.8650	(1.382)	0.0000	0.0000	0
2023/01/12	JBAF	19/06/2024			Jibar Tradeable Future	7.1700	92.8300	7.0600	92.9400	(1.534)	0.0000	0.0000	0
2023/01/12	JBAF	18/09/2024			Jibar Tradeable Future	7.1300	92.8700	7.0050	92.9950	(1.753)	0.0000	0.0000	68
2023/01/12	JBAF	18/12/2024			Jibar Tradeable Future	7.2750	92.7250	7.1450	92.8550	(1.787)	0.0000	0.0000	0
2023/01/12	R035	02/02/2023	9.81	Call	Bond Future	3.3000	0.0033	6.4200	0.0064	94.545	0	0	582
2023/01/12	R035	02/02/2023	9.81	Put	Bond Future	7,376.1500	7.3762	6,647.2300	6.6472	(9.882)	0	0	0
2023/01/12	R035	02/02/2023	9.85	Call	Bond Future	4.4200	0.0044	8.5200	0.0085	92.760	0	0	0
2023/01/12	R035	02/02/2023	9.89	Call	Bond Future	5.8800	0.0059	11.2100	0.0112	90.646	0	0	388
2023/01/12	R035	02/02/2023	9.89	Put	Bond Future	6,847.8500	6.8478	6,121.1400	6.1211	(10.612)	0	0	0
2023/01/12	R035	02/02/2023	11.94	Call	Bond Future	5,480.5400	5.4805	6,187.0800	6.1871	12.892	0	0	0
2023/01/12	R035	02/02/2023	13.22	Put	Bond Future	0.1700	0.0002	0.0500	0.0001	(70.588)	0	0	976
2023/01/12	R035	02/02/2023	10.88	Call	Bond Future	849.9600	0.8500	1,169.6800	1.1697	37.616	0	0	0
2023/01/12	R035	02/02/2023	10.88	Put	Bond Future	1,457.7000	1.4577	1,045.3800	1.0454	(28.286)	0	0	0
2023/01/12	R035	02/02/2023	10.66	Call	Bond Future	400.0600	0.4001	590.5100	0.5905	47.605	0	0	0
2023/01/12	R035	02/02/2023	10.66	Put	Bond Future	2,341.2400	2.3412	1,799.6500	1.7997	(23.133)	0	0	582
2023/01/12	R035	02/02/2023	10.30	Put	Bond Future	4,260.3000	4.2603	3,578.7300	3.5787	(15.998)	0	0	0
2023/01/12	R035	02/02/2023	10.60	Call	Bond Future	315.3000	0.3153	474.9700	0.4750	50.641	0	0	0
2023/01/12	R035	02/02/2023	10.60	Put	Bond Future	2,625.1600	2.6252	2,052.7900	2.0528	(21.803)	0	0	0
2023/01/12	R035	02/02/2023	10.64	Put	Bond Future	2,434.0100	2.4340	1,881.8700	1.8819	(22.684)	0	0	0
2023/01/12	R035	02/02/2023			Bond Future	10.9819	90.0112	10.8593	90.7432	(1.116)	0.0000	0.0000	131,937
2023/01/12	R035	02/02/2023	9.85	Put	Bond Future	7,111.3100	7.1113	6,383.3700	6.3834	(10.236)	0	0	0
2023/01/12	R035	02/02/2023	11.94	Put	Bond Future	49.0400	0.0490	23.5400	0.0235	(51.998)	0	0	0
2023/01/12	R035	02/02/2023	11.98	Call	Bond Future	5,689.3700	5.6894	6,399.3200	6.3993	12.479	0	0	0
2023/01/12	R035	02/02/2023	11.98	Put	Bond Future	41.8800	0.0419	19.7900	0.0198	(52.746)	0	0	388
2023/01/12	R035	02/02/2023	13.22	Call	Bond Future	11,949.5400	11.9495	12,681.4600	12.6815	6.125	0	0	0
2023/01/12	R035	02/02/2023	11.05	Call	Bond Future	1,356.1700	1.3562	1,779.3700	1.7794	31.206	0	0	976
2023/01/12	R035	02/02/2023	11.05	Put	Bond Future	952.9900	0.9530	644.1500	0.6442	(32.407)	0	0	0
2023/01/12	R035	02/02/2023	11.06	Call	Bond Future	1,390.1100	1.3901	1,819.1600	1.8192	30.864	0	0	0
2023/01/12	R035	02/02/2023	11.06	Put	Bond Future	927.9800	0.9280	624.9900	0.6250	(32.650)	0	0	582
2023/01/12	R035	02/02/2023	10.86	Call	Bond Future	799.4700	0.7995	1,106.8500	1.1069	38.448	0	0	0
2023/01/12	R035	02/02/2023	10.86	Put	Bond Future	1,527.2500	1.5272	1,102.5900	1.1026	(27.806)	0	0	0
2023/01/12	R035	02/02/2023	10.87	Call	Bond Future	824.4800	0.8245	1,138.0200	1.1380	38.029	0	0	0
2023/01/12	R035	02/02/2023	10.87	Put	Bond Future	1,492.2100	1.4922	1,073.7100	1.0737	(28.046)	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
2023/01/12	R035	02/02/2023	10.30	Call	Bond Future	74.0900	0.0741	124.5600	0.1246	68.120	0	0	976
2023/01/12	R035	02/02/2023	10.64	Call	Bond Future	370.1800	0.3702	550.0800	0.5501	48.598	0	0	388
2023/01/12	R035	04/05/2023	13.18	Call	Bond Future	11,339.1800	11.3392	12,025.6900	12.0257	6.054	0	0	0
2023/01/12	R035	04/05/2023	13.18	Put	Bond Future	318.4000	0.3184	259.4400	0.2594	(18.518)	0	0	491
2023/01/12	R035	04/05/2023	11.22	Put	Bond Future	2,524.0800	2.5241	2,196.1500	2.1962	(12.992)	0	0	0
2023/01/12	R035	04/05/2023	12.46	Call	Bond Future	8,158.0200	8.1580	8,786.3600	8.7864	7.702	0	0	0
2023/01/12	R035	04/05/2023	12.46	Put	Bond Future	698.3700	0.6984	581.2400	0.5812	(16.772)	0	0	388
2023/01/12	R035	04/05/2023	11.17	Call	Bond Future	3,091.6500	3.0917	3,497.4900	3.4975	13.127	0	0	491
2023/01/12	R035	04/05/2023	11.20	Call	Bond Future	3,188.5500	3.1886	3,601.4300	3.6014	12.949	0	0	0
2023/01/12	R035	04/05/2023	11.21	Call	Bond Future	3,221.1500	3.2212	3,636.3600	3.6364	12.890	0	0	0
2023/01/12	R035	04/05/2023	10.60	Call	Bond Future	1,551.5500	1.5516	1,816.3900	1.8164	17.069	0	0	388
2023/01/12	R035	04/05/2023	10.60	Put	Bond Future	4,497.6400	4.4976	4,017.0100	4.0170	(10.686)	0	0	0
2023/01/12	R035	04/05/2023			Bond Future	11.0939	87.2470	10.9667	87.9925	(1.147)	0.0000	0.0000	109,553
2023/01/12	R035	04/05/2023	11.22	Call	Bond Future	3,253.9000	3.2539	3,671.4400	3.6714	12.832	0	0	0
2023/01/12	R035	04/05/2023	11.80	Call	Bond Future	5,382.7100	5.3827	5,918.7600	5.9188	9.959	0	0	0
2023/01/12	R035	04/05/2023	11.80	Put	Bond Future	1,406.3000	1.4063	1,196.8800	1.1969	(14.892)	0	0	1,035
2023/01/12	R035	04/05/2023	11.17	Put	Bond Future	2,650.2200	2.6502	2,310.5900	2.3106	(12.815)	0	0	0
2023/01/12	R035	04/05/2023	11.20	Put	Bond Future	2,573.9200	2.5739	2,241.3300	2.2413	(12.922)	0	0	0
2023/01/12	R035	04/05/2023	11.21	Put	Bond Future	2,548.9000	2.5489	2,218.6400	2.2186	(12.957)	0	0	0
2023/01/12	R035	04/05/2023	9.85	Call	Bond Future	473.1900	0.4732	582.0700	0.5821	23.010	0	0	388
2023/01/12	R035	04/05/2023	9.85	Put	Bond Future	8,170.7000	8.1707	7,534.1100	7.5341	(7.791)	0	0	0
2023/01/12	R035	04/05/2023	10.42	Call	Bond Future	1,194.5200	1.1945	1,415.7200	1.4157	18.518	0	0	491
2023/01/12	R035	04/05/2023	10.42	Put	Bond Future	5,249.6200	5.2496	4,725.3500	4.7254	(9.987)	0	0	0
2023/01/12	R035	03/08/2023	12.00	Call	Bond Future	6,562.1500	6.5622	7,090.8600	7.0909	8.057	0	0	0
2023/01/12	R035	03/08/2023	12.00	Put	Bond Future	2,117.6000	2.1176	1,885.9300	1.8859	(10.940)	0	0	0
2023/01/12	R035	03/08/2023			Bond Future	11.1928	89.0396	11.0607	89.8000	(1.181)	0.0000	0.0000	0
2023/01/12	R035	03/08/2023	11.98	Call	Bond Future	6,487.0400	6.4870	7,013.0100	7.0130	8.108	0	0	0
2023/01/12	R035	03/08/2023	11.98	Put	Bond Future	2,148.6000	2.1486	1,914.1900	1.9142	(10.910)	0	0	0
2023/01/12	R035	03/08/2023	11.99	Call	Bond Future	6,524.5700	6.5246	7,051.9100	7.0519	8.082	0	0	0
2023/01/12	R035	03/08/2023	11.99	Put	Bond Future	2,133.0500	2.1331	1,900.0100	1.9000	(10.925)	0	0	0
2023/01/12	R035	02/11/2023	11.41	Call	Bond Future	4,687.4700	4.6875	5,114.5100	5.1145	9.110	0	0	0
2023/01/12	R035	02/11/2023	11.41	Put	Bond Future	4,113.1500	4.1131	3,764.4000	3.7644	(8.479)	0	0	0
2023/01/12	R035	02/11/2023	11.42	Call	Bond Future	4,718.0900	4.7181	5,146.6700	5.1467	9.084	0	0	0
2023/01/12	R035	02/11/2023	11.42	Put	Bond Future	4,088.2600	4.0883	3,741.0500	3.7411	(8.493)	0	0	0
2023/01/12	R035	02/11/2023			Bond Future	11.3071	86.3274	11.1696	87.1032	(1.216)	0.0000	0.0000	123
2023/01/12	R035	02/11/2023	11.43	Call	Bond Future	4,748.7900	4.7488	5,178.9200	5.1789	9.058	0	0	0
2023/01/12	R035	02/11/2023	11.43	Put	Bond Future	4,063.4900	4.0635	3,717.8300	3.7178	(8.506)	0	0	0
2023/01/12	R035	01/02/2024	12.18	Put	Bond Future	3,056.9600	3.0570	2,788.3000	2.7883	(8.788)	0	0	0
2023/01/12	R035	01/02/2024	12.19	Call	Bond Future	7,084.7900	7.0848	7,608.9400	7.6089	7.398	0	0	0
2023/01/12	R035	01/02/2024	12.19	Put	Bond Future	3,039.9900	3.0400	2,772.5400	2.7725	(8.798)	0	0	0
2023/01/12	R035	01/02/2024			Bond Future	11.4278	88.0807	11.2847	88.8723	(1.253)	0.0000	0.0000	0
2023/01/12	R035	01/02/2024	12.20	Call	Bond Future	7,119.1600	7.1192	7,644.4900	7.6445	7.379	0	0	0
2023/01/12	R035	01/02/2024	12.20	Put	Bond Future	3,023.1300	3.0231	2,756.8600	2.7569	(8.808)	0	0	0
2023/01/12	R035	01/02/2024	12.18	Call	Bond Future	7,050.4700	7.0505	7,573.4100	7.5734	7.417	0	0	0
2023/01/12	R186	02/02/2023	8.32	Call	Bond Future	478.8100	0.4788	770.3600	0.7704	60.891	0	0	0
2023/01/12	R186	02/02/2023	8.32	Put	Bond Future	555.7300	0.5557	307.7400	0.3077	(44.624)	0	0	0
2023/01/12	R186	02/02/2023	8.33	Call	Bond Future	496.9800	0.4970	793.9900	0.7940	59.763	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
2023/01/12	R186	02/02/2023	8.33	Put	Bond Future	539.9600	0.5400	297.4300	0.2974	(44.916)	0	0	0
2023/01/12	R186	02/02/2023			Bond Future	8.3427	108.3731	8.1841	108.9126	(1.901)	0.0000	0.0000	57,224
2023/01/12	R186	02/02/2023	8.34	Call	Bond Future	515.4000	0.5154	817.8200	0.8178	58.677	0	0	0
2023/01/12	R186	02/02/2023	8.34	Put	Bond Future	524.4500	0.5245	287.3300	0.2873	(45.213)	0	0	0
2023/01/12	R186	04/05/2023	8.83	Put	Bond Future	685.7800	0.6858	519.6100	0.5196	(24.231)	0	0	0
2023/01/12	R186	04/05/2023	8.84	Call	Bond Future	2,107.0000	2.1070	2,491.8300	2.4918	18.264	0	0	0
2023/01/12	R186	04/05/2023			Bond Future	8.3877	110.4664	8.2162	111.0155	(2.045)	0.0000	0.0000	36,624
2023/01/12	R186	04/05/2023	8.82	Call	Bond Future	2,063.7000	2.0637	2,444.8300	2.4448	18.468	0	0	0
2023/01/12	R186	04/05/2023	8.82	Put	Bond Future	695.4600	0.6955	527.4400	0.5274	(24.160)	0	0	0
2023/01/12	R186	04/05/2023	8.83	Call	Bond Future	2,085.4100	2.0854	2,468.3900	2.4684	18.365	0	0	0
2023/01/12	R186	04/05/2023	8.84	Put	Bond Future	676.0000	0.6760	511.6800	0.5117	(24.308)	0	0	0
2023/01/12	R186	03/08/2023	9.73	Put	Bond Future	372.6900	0.3727	286.8400	0.2868	(23.035)	0	0	0
2023/01/12	R186	03/08/2023	9.74	Call	Bond Future	4,306.4600	4.3065	4,781.3200	4.7813	11.027	0	0	0
2023/01/12	R186	03/08/2023	9.74	Put	Bond Future	368.9100	0.3689	283.8400	0.2838	(23.060)	0	0	0
2023/01/12	R186	03/08/2023			Bond Future	8.3930	107.4295	8.2066	107.9895	(2.221)	0.0000	0.0000	0
2023/01/12	R186	03/08/2023	9.73	Call	Bond Future	4,281.6900	4.2817	4,755.7700	4.7558	11.072	0	0	0
2023/01/12	R186	03/08/2023	9.75	Call	Bond Future	4,331.0600	4.3311	4,806.7200	4.8067	10.983	0	0	0
2023/01/12	R186	03/08/2023	9.75	Put	Bond Future	364.9700	0.3650	280.7000	0.2807	(23.090)	0	0	0
2023/01/12	R186	02/11/2023	9.40	Call	Bond Future	3,519.4500	3.5194	3,943.4200	3.9434	12.046	0	0	0
2023/01/12	R186	02/11/2023	9.40	Put	Bond Future	809.2800	0.8093	661.9500	0.6619	(18.205)	0	0	0
2023/01/12	R186	02/11/2023	9.15	Call	Bond Future	3,007.8600	3.0079	3,406.1900	3.4062	13.243	0	0	1,715
2023/01/12	R186	02/11/2023			Bond Future	8.4132	109.5919	8.2092	110.1633	(2.424)	0.0000	0.0000	1,257
2023/01/12	R186	02/11/2023	10.42	Call	Bond Future	5,795.7200	5.7957	6,292.8100	6.2928	8.577	0	0	0
2023/01/12	R186	02/11/2023	10.42	Put	Bond Future	375.5600	0.3756	301.3500	0.3014	(19.760)	0	0	1,715
2023/01/12	R186	02/11/2023	9.15	Put	Bond Future	975.9300	0.9759	802.9600	0.8030	(17.724)	0	0	0
2023/01/12	R186	02/11/2023	9.38	Call	Bond Future	3,477.7600	3.4778	3,899.8000	3.8998	12.135	0	0	0
2023/01/12	R186	02/11/2023	9.38	Put	Bond Future	821.6400	0.8216	672.3800	0.6724	(18.166)	0	0	0
2023/01/12	R186	02/11/2023	9.39	Call	Bond Future	3,498.5900	3.4986	3,921.5900	3.9216	12.091	0	0	0
2023/01/12	R186	02/11/2023	9.39	Put	Bond Future	815.4400	0.8154	667.1400	0.6671	(18.187)	0	0	0
2023/01/12	R186	01/02/2024	9.51	Call	Bond Future	3,597.3700	3.5974	4,028.9100	4.0289	11.996	0	0	0
2023/01/12	R186	01/02/2024	9.52	Put	Bond Future	842.3100	0.8423	691.7100	0.6917	(17.879)	0	0	0
2023/01/12	R186	01/02/2024	9.50	Call	Bond Future	3,577.8200	3.5778	4,008.5000	4.0085	12.037	0	0	0
2023/01/12	R186	01/02/2024			Bond Future	8.4295	106.5125	8.2050	107.0955	(2.663)	0.0000	0.0000	0
2023/01/12	R186	01/02/2024	9.51	Put	Bond Future	847.7600	0.8478	696.2900	0.6963	(17.867)	0	0	0
2023/01/12	R186	01/02/2024	9.52	Call	Bond Future	3,616.9400	3.6169	4,049.3500	4.0494	11.955	0	0	0
2023/01/12	R186	01/02/2024	9.50	Put	Bond Future	853.2400	0.8532	700.9100	0.7009	(17.853)	0	0	0
2023/01/12	R197	02/02/2023			Bond Future	328.8902	328.8902	328.8129	328.8129	(0.024)	0.0000	0.0000	977
2023/01/12	R197	04/05/2023			Bond Future	335.3243	335.3243	335.2431	335.2431	(0.024)	0.0000	0.0000	0
2023/01/12	R197	03/08/2023			Bond Future	333.2248	333.2248	333.1394	333.1394	(0.026)	0.0000	0.0000	0
2023/01/12	R197	02/11/2023			Bond Future	340.0090	340.0090	339.9223	339.9223	(0.026)	0.0000	0.0000	0
2023/01/12	R202	02/02/2023			Bond Future	251.5140	251.5140	251.5242	251.5242	0.004	0.0000	0.0000	5,950
2023/01/12	R202	04/05/2023			Bond Future	256.4345	256.4345	256.4430	256.4430	0.003	0.0000	0.0000	0
2023/01/12	R202	03/08/2023			Bond Future	256.9465	256.9465	256.9532	256.9532	0.003	0.0000	0.0000	0
2023/01/12	R202	02/11/2023			Bond Future	262.1780	262.1780	262.1853	262.1853	0.003	0.0000	0.0000	0
2023/01/12	R202	01/02/2024			Bond Future	262.6070	262.6070	262.6130	262.6130	0.002	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
2023/01/12	R209	02/02/2023	10.78	Call	Bond Future	539.3300	0.5393	754.8900	0.7549	39.968	0	0	0
2023/01/12	R209	02/02/2023	10.79	Call	Bond Future	558.0100	0.5580	778.6300	0.7786	39.537	0	0	0
2023/01/12	R209	02/02/2023	10.80	Put	Bond Future	1,541.2100	1.5412	1,150.2100	1.1502	(25.370)	0	0	0
2023/01/12	R209	02/02/2023			Bond Future	10.9826	69.6947	10.8654	70.3114	(1.067)	0.0000	0.0000	25,683
2023/01/12	R209	02/02/2023	10.78	Put	Bond Future	1,610.2900	1.6103	1,209.1500	1.2092	(24.911)	0	0	0
2023/01/12	R209	02/02/2023	10.79	Put	Bond Future	1,575.5400	1.5755	1,179.4600	1.1795	(25.139)	0	0	0
2023/01/12	R209	02/02/2023	10.80	Call	Bond Future	577.0400	0.5770	802.7400	0.8027	39.113	0	0	0
2023/01/12	R209	04/05/2023	11.50	Put	Bond Future	1,656.9600	1.6570	1,434.8200	1.4348	(13.406)	0	0	0
2023/01/12	R209	04/05/2023	11.09	Call	Bond Future	2,521.7800	2.5218	2,849.8900	2.8499	13.011	0	0	0
2023/01/12	R209	04/05/2023	11.09	Put	Bond Future	2,493.6800	2.4937	2,193.6400	2.1936	(12.032)	0	0	0
2023/01/12	R209	04/05/2023	11.10	Call	Bond Future	2,549.1300	2.5491	2,879.2800	2.8793	12.951	0	0	0
2023/01/12	R209	04/05/2023	11.10	Put	Bond Future	2,469.6000	2.4696	2,171.6000	2.1716	(12.067)	0	0	0
2023/01/12	R209	04/05/2023	10.00	Call	Bond Future	543.4800	0.5435	656.7800	0.6568	20.847	0	0	500
2023/01/12	R209	04/05/2023	10.00	Put	Bond Future	6,463.9100	6.4639	5,949.0600	5.9491	(7.965)	0	0	0
2023/01/12	R209	04/05/2023	10.50	Call	Bond Future	1,197.0300	1.1970	1,401.0200	1.4010	17.041	0	0	1,000
2023/01/12	R209	04/05/2023	10.50	Put	Bond Future	4,302.2400	4.3022	3,878.0800	3.8781	(9.859)	0	0	0
2023/01/12	R209	04/05/2023			Bond Future	11.0845	67.8896	10.9633	68.5177	(1.094)	0.0000	0.0000	2,715
2023/01/12	R209	04/05/2023	11.50	Call	Bond Future	3,749.2400	3.7492	4,155.2500	4.1552	10.829	0	0	1,000
2023/01/12	R209	04/05/2023	12.50	Call	Bond Future	7,341.1400	7.3411	7,875.9300	7.8759	7.285	0	0	0
2023/01/12	R209	04/05/2023	12.50	Put	Bond Future	573.7200	0.5737	480.3600	0.4804	(16.273)	0	0	8,500
2023/01/12	R209	04/05/2023	11.11	Call	Bond Future	2,576.4600	2.5765	2,908.6400	2.9086	12.893	0	0	0
2023/01/12	R209	04/05/2023	11.11	Put	Bond Future	2,445.5700	2.4456	2,149.6000	2.1496	(12.102)	0	0	0
2023/01/12	R209	04/05/2023	11.00	Call	Bond Future	2,282.6400	2.2826	2,592.2000	2.5922	13.561	0	0	1,000
2023/01/12	R209	04/05/2023	11.00	Put	Bond Future	2,719.8200	2.7198	2,401.2300	2.4012	(11.714)	0	0	6,250
2023/01/12	R209	03/08/2023	11.94	Call	Bond Future	5,646.2200	5.6462	6,088.8000	6.0888	7.839	0	0	0
2023/01/12	R209	03/08/2023	11.95	Put	Bond Future	1,889.8800	1.8899	1,692.9300	1.6929	(10.421)	0	0	0
2023/01/12	R209	03/08/2023	11.93	Call	Bond Future	5,613.5400	5.6135	6,054.9400	6.0549	7.863	0	0	0
2023/01/12	R209	03/08/2023			Bond Future	11.1729	69.2849	11.0475	69.9256	(1.122)	0.0000	0.0000	0
2023/01/12	R209	03/08/2023	11.94	Put	Bond Future	1,903.8100	1.9038	1,705.6900	1.7057	(10.407)	0	0	0
2023/01/12	R209	03/08/2023	11.95	Call	Bond Future	5,679.1200	5.6791	6,122.8700	6.1229	7.814	0	0	0
2023/01/12	R209	03/08/2023	11.93	Put	Bond Future	1,918.0200	1.9180	1,718.7200	1.7187	(10.391)	0	0	0
2023/01/12	R209	02/11/2023	11.34	Call	Bond Future	4,042.8000	4.0428	4,399.6700	4.3997	8.827	0	0	0
2023/01/12	R209	02/11/2023	11.34	Put	Bond Future	3,700.3100	3.7003	3,403.5100	3.4035	(8.021)	0	0	0
2023/01/12	R209	02/11/2023	11.33	Call	Bond Future	4,016.1000	4.0161	4,371.6400	4.3716	8.853	0	0	0
2023/01/12	R209	02/11/2023	11.33	Put	Bond Future	3,723.2800	3.7233	3,425.1500	3.4251	(8.007)	0	0	0
2023/01/12	R209	02/11/2023			Bond Future	11.2713	67.5282	11.1414	68.1819	(1.152)	0.0000	0.0000	5,720
2023/01/12	R209	02/11/2023	11.35	Call	Bond Future	4,069.8200	4.0698	4,428.0100	4.4280	8.801	0	0	0
2023/01/12	R209	02/11/2023	11.35	Put	Bond Future	3,677.7100	3.6777	3,382.2300	3.3822	(8.034)	0	0	0
2023/01/12	R209	01/02/2024	12.13	Put	Bond Future	2,736.1400	2.7361	2,511.8200	2.5118	(8.198)	0	0	0
2023/01/12	R209	01/02/2024	12.14	Call	Bond Future	6,363.2700	6.3633	6,806.9400	6.8069	6.972	0	0	0
2023/01/12	R209	01/02/2024	12.14	Put	Bond Future	2,721.0600	2.7211	2,497.7300	2.4977	(8.207)	0	0	0
2023/01/12	R209	01/02/2024			Bond Future	11.3713	68.8996	11.2367	69.5666	(1.183)	0.0000	0.0000	0
2023/01/12	R209	01/02/2024	12.13	Call	Bond Future	6,332.7700	6.3328	6,775.4500	6.7754	6.990	0	0	0
2023/01/12	R209	01/02/2024	12.12	Call	Bond Future	6,302.5700	6.3026	6,744.2400	6.7442	7.008	0	0	0
2023/01/12	R209	01/02/2024	12.12	Put	Bond Future	2,751.5800	2.7516	2,526.2500	2.5263	(8.189)	0	0	0
2023/01/12	R210	02/02/2023			Bond Future	223.5096	223.5096	223.5147	223.5147	0.002	0.0000	0.0000	372
2023/01/12	R210	04/05/2023			Bond Future	224.7967	224.7967	224.8002	224.8002	0.002	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
2023/01/12	R210	03/08/2023			Bond Future	229.4675	229.4675	229.4701	229.4701	0.001	0.0000	0.0000	0
2023/01/12	R210	02/11/2023			Bond Future	230.9738	230.9738	230.9759	230.9759	0.001	0.0000	0.0000	0
2023/01/12	R210	01/02/2024			Bond Future	235.7174	235.7174	235.7197	235.7197	0.001	0.0000	0.0000	0
2023/01/12	R213	02/02/2023	10.01	Call	Bond Future	247.6500	0.2477	397.9000	0.3979	60.670	0	0	0
2023/01/12	R213	02/02/2023	10.43	Put	Bond Future	674.2300	0.6742	438.1200	0.4381	(35.019)	0	0	0
2023/01/12	R213	02/02/2023	12.20	Call	Bond Future	8,314.1400	8.3141	8,921.2800	8.9213	7.302	0	0	0
2023/01/12	R213	02/02/2023	12.20	Put	Bond Future	3.0100	0.0030	1.2300	0.0012	(59.136)	0	0	912
2023/01/12	R213	02/02/2023	10.22	Put	Bond Future	1,120.4100	1.1204	776.6200	0.7766	(30.684)	0	0	0
2023/01/12	R213	02/02/2023	10.23	Call	Bond Future	638.0900	0.6381	908.7000	0.9087	42.409	0	0	0
2023/01/12	R213	02/02/2023	10.35	Call	Bond Future	936.6600	0.9367	1,270.6600	1.2707	35.659	0	0	0
2023/01/12	R213	02/02/2023	10.35	Put	Bond Future	822.5800	0.8226	547.6600	0.5477	(33.422)	0	0	476
2023/01/12	R213	02/02/2023			Bond Future	10.3259	85.1854	10.1982	85.7943	(1.237)	0.0000	0.0000	34,141
2023/01/12	R213	02/02/2023	9.16	Call	Bond Future	0.0500	0.0001	0.1700	0.0002	240.000	0	0	476
2023/01/12	R213	02/02/2023	9.16	Put	Bond Future	5,778.1200	5.7781	5,169.3200	5.1693	(10.536)	0	0	0
2023/01/12	R213	02/02/2023	10.01	Put	Bond Future	1,764.5600	1.7646	1,305.8900	1.3059	(25.993)	0	0	476
2023/01/12	R213	02/02/2023	10.21	Call	Bond Future	593.7200	0.5937	853.3600	0.8534	43.731	0	0	0
2023/01/12	R213	02/02/2023	10.21	Put	Bond Future	1,146.2900	1.1463	797.0100	0.7970	(30.470)	0	0	0
2023/01/12	R213	02/02/2023	10.43	Call	Bond Future	1,166.1900	1.1662	1,539.0000	1.5390	31.968	0	0	912
2023/01/12	R213	02/02/2023	10.22	Call	Bond Future	615.6900	0.6157	880.8200	0.8808	43.062	0	0	0
2023/01/12	R213	02/02/2023	10.23	Put	Bond Future	1,095.0000	1.0950	756.6900	0.7567	(30.896)	0	0	0
2023/01/12	R213	04/05/2023	10.75	Call	Bond Future	3,062.1700	3.0622	3,446.4700	3.4465	12.550	0	0	0
2023/01/12	R213	04/05/2023	10.75	Put	Bond Future	1,607.4500	1.6075	1,371.6600	1.3717	(14.669)	0	0	0
2023/01/12	R213	04/05/2023			Bond Future	10.4323	83.2792	10.2990	83.8993	(1.277)	0.0000	0.0000	0
2023/01/12	R213	04/05/2023	10.74	Call	Bond Future	3,033.8400	3.0338	3,416.2900	3.4163	12.606	0	0	0
2023/01/12	R213	04/05/2023	10.74	Put	Bond Future	1,624.4100	1.6244	1,386.7700	1.3868	(14.629)	0	0	0
2023/01/12	R213	04/05/2023	10.73	Call	Bond Future	3,005.6200	3.0056	3,386.2200	3.3862	12.663	0	0	0
2023/01/12	R213	04/05/2023	10.73	Put	Bond Future	1,641.5000	1.6415	1,402.0100	1.4020	(14.590)	0	0	0
2023/01/12	R213	03/08/2023	11.62	Put	Bond Future	1,188.3900	1.1884	1,034.2500	1.0342	(12.970)	0	0	0
2023/01/12	R213	03/08/2023	11.63	Call	Bond Future	5,995.6000	5.9956	6,474.9100	6.4749	7.994	0	0	0
2023/01/12	R213	03/08/2023			Bond Future	10.5227	84.9902	10.3834	85.6226	(1.323)	0.0000	0.0000	0
2023/01/12	R213	03/08/2023	11.62	Call	Bond Future	5,963.2900	5.9633	6,441.5700	6.4416	8.020	0	0	0
2023/01/12	R213	03/08/2023	11.63	Put	Bond Future	1,178.8400	1.1788	1,025.7300	1.0257	(12.988)	0	0	0
2023/01/12	R213	03/08/2023	11.61	Call	Bond Future	5,930.8200	5.9308	6,408.0700	6.4081	8.047	0	0	0
2023/01/12	R213	03/08/2023	11.61	Put	Bond Future	1,197.8200	1.1978	1,042.6500	1.0427	(12.954)	0	0	0
2023/01/12	R213	02/11/2023	11.13	Call	Bond Future	4,447.1400	4.4471	4,853.4200	4.8534	9.136	0	0	0
2023/01/12	R213	02/11/2023	11.13	Put	Bond Future	2,291.8100	2.2918	2,052.8500	2.0528	(10.427)	0	0	0
2023/01/12	R213	02/11/2023			Bond Future	10.6322	83.1482	10.4864	83.7934	(1.371)	0.0000	0.0000	1,911
2023/01/12	R213	02/11/2023	11.12	Call	Bond Future	4,419.7100	4.4197	4,824.7600	4.8248	9.165	0	0	0
2023/01/12	R213	02/11/2023	11.12	Put	Bond Future	2,306.9700	2.3070	2,066.7800	2.0668	(10.411)	0	0	0
2023/01/12	R213	02/11/2023	11.11	Call	Bond Future	4,392.3500	4.3924	4,796.1600	4.7962	9.193	0	0	0
2023/01/12	R213	02/11/2023	11.11	Put	Bond Future	2,322.2300	2.3222	2,080.8000	2.0808	(10.396)	0	0	0
2023/01/12	R213	01/02/2024	11.71	Call	Bond Future	5,805.3100	5.8053	6,268.0200	6.2680	7.970	0	0	0
2023/01/12	R213	01/02/2024	11.71	Put	Bond Future	1,819.5300	1.8195	1,623.8200	1.6238	(10.756)	0	0	0
2023/01/12	R213	01/02/2024	11.70	Call	Bond Future	5,776.1100	5.7761	6,237.8200	6.2378	7.993	0	0	0
2023/01/12	R213	01/02/2024	11.70	Put	Bond Future	1,830.5600	1.8306	1,633.8500	1.6338	(10.746)	0	0	0
2023/01/12	R213	01/02/2024			Bond Future	10.7496	84.8371	10.5967	85.4955	(1.423)	0.0000	0.0000	0
2023/01/12	R213	01/02/2024	11.72	Call	Bond Future	5,834.2500	5.8342	6,297.9600	6.2980	7.948	0	0	0

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2023/01/12	R213	01/02/2024	11.72	Put	Bond Future	1,808.2700	1.8083	1,613.5600	1.6136	(10.768)	0	0	0
2023/01/12	R214	02/02/2023	10.90	Put	Bond Future	1,927.5500	1.9275	1,479.8300	1.4798	(23.227)	0	0	0
2023/01/12	R214	02/02/2023	11.10	Call	Bond Future	924.6200	0.9246	1,230.3800	1.2304	33.069	0	0	0
2023/01/12	R214	02/02/2023	11.07	Call	Bond Future	848.7400	0.8487	1,138.4600	1.1385	34.135	0	0	0
2023/01/12	R214	02/02/2023	11.07	Put	Bond Future	1,328.7600	1.3288	970.0400	0.9700	(26.997)	0	0	0
2023/01/12	R214	02/02/2023	11.08	Call	Bond Future	873.5800	0.8736	1,168.6500	1.1686	33.777	0	0	0
2023/01/12	R214	02/02/2023	11.08	Put	Bond Future	1,298.0800	1.2981	944.7100	0.9447	(27.223)	0	0	0
2023/01/12	R214	02/02/2023			Bond Future	11.1569	67.0001	11.0397	67.6486	(1.050)	0.0000	0.0000	71,030
2023/01/12	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/12	R214	02/02/2023		Put	Bond Future	32,999.8600	32.9999	32,351.4200	32.3514	(1.965)	0	0	0
2023/01/12	R214	02/02/2023	10.30	Call	Bond Future	25.6500	0.0256	44.1100	0.0441	71.969	0	0	0
2023/01/12	R214	02/02/2023	10.30	Put	Bond Future	5,012.4600	5.0125	4,382.4800	4.3825	(12.568)	0	0	0
2023/01/12	R214	02/02/2023	10.90	Call	Bond Future	492.1500	0.4922	692.8700	0.6929	40.784	0	0	2,300
2023/01/12	R214	02/02/2023	11.80	Call	Bond Future	3,548.9900	3.5490	4,127.4700	4.1275	16.300	0	0	0
2023/01/12	R214	02/02/2023	11.80	Put	Bond Future	162.5700	0.1626	92.6100	0.0926	(43.034)	0	0	0
2023/01/12	R214	02/02/2023	11.09	Call	Bond Future	898.8600	0.8989	1,199.2800	1.1993	33.422	0	0	0
2023/01/12	R214	02/02/2023	11.09	Put	Bond Future	1,267.9000	1.2679	919.8800	0.9199	(27.449)	0	0	0
2023/01/12	R214	02/02/2023	11.10	Put	Bond Future	1,238.2800	1.2383	895.6000	0.8956	(27.674)	0	0	0
2023/01/12	R214	02/02/2023	11.60	Call	Bond Future	2,675.1300	2.6751	3,202.6100	3.2026	19.718	0	0	2,300
2023/01/12	R214	02/02/2023	11.60	Put	Bond Future	311.3000	0.3113	190.3400	0.1903	(38.856)	0	0	0
2023/01/12	R214	02/02/2023	11.00	Call	Bond Future	686.6600	0.6867	939.0400	0.9390	36.755	0	0	0
2023/01/12	R214	02/02/2023	11.00	Put	Bond Future	1,557.4500	1.5575	1,161.3900	1.1614	(25.430)	0	0	0
2023/01/12	R214	04/05/2023	11.36	Call	Bond Future	2,955.4700	2.9555	3,323.4200	3.3234	12.450	0	0	0
2023/01/12	R214	04/05/2023	11.36	Put	Bond Future	2,371.9000	2.3719	2,079.3600	2.0794	(12.334)	0	0	0
2023/01/12	R214	04/05/2023	11.37	Call	Bond Future	2,985.5900	2.9856	3,355.6200	3.3556	12.394	0	0	0
2023/01/12	R214	04/05/2023	11.37	Put	Bond Future	2,348.6300	2.3486	2,058.1700	2.0582	(12.367)	0	0	0
2023/01/12	R214	04/05/2023			Bond Future	11.2515	64.9964	11.1306	65.6569	(1.075)	0.0000	0.0000	13
2023/01/12	R214	04/05/2023	11.38	Call	Bond Future	3,015.7000	3.0157	3,387.7900	3.3878	12.338	0	0	0
2023/01/12	R214	04/05/2023	11.38	Put	Bond Future	2,325.4200	2.3254	2,037.0200	2.0370	(12.402)	0	0	0
2023/01/12	R214	03/08/2023	12.14	Call	Bond Future	6,120.8600	6.1209	6,589.4100	6.5894	7.655	0	0	0
2023/01/12	R214	03/08/2023	12.14	Put	Bond Future	2,027.2500	2.0272	1,822.0700	1.8221	(10.121)	0	0	0
2023/01/12	R214	03/08/2023	12.15	Call	Bond Future	6,154.6800	6.1547	6,624.4000	6.6244	7.632	0	0	0
2023/01/12	R214	03/08/2023	12.15	Put	Bond Future	2,012.8400	2.0128	1,808.8300	1.8088	(10.135)	0	0	0
2023/01/12	R214	03/08/2023			Bond Future	11.3348	66.3318	11.2099	67.0056	(1.101)	0.0000	0.0000	0
2023/01/12	R214	03/08/2023	12.16	Call	Bond Future	6,188.5300	6.1885	6,659.4300	6.6594	7.609	0	0	0
2023/01/12	R214	03/08/2023	12.16	Put	Bond Future	1,998.5300	1.9985	1,795.7000	1.7957	(10.149)	0	0	0
2023/01/12	R214	02/11/2023	11.45	Put	Bond Future	4,034.0600	4.0341	3,717.2700	3.7173	(7.853)	0	0	0
2023/01/12	R214	02/11/2023	11.46	Call	Bond Future	4,171.1600	4.1712	4,543.1600	4.5432	8.918	0	0	0
2023/01/12	R214	02/11/2023	11.46	Put	Bond Future	4,009.1000	4.0091	3,693.7100	3.6937	(7.867)	0	0	0
2023/01/12	R214	02/11/2023			Bond Future	11.4293	64.3680	11.3002	65.0554	(1.129)	0.0000	0.0000	0
2023/01/12	R214	02/11/2023	11.47	Call	Bond Future	4,198.6900	4.1987	4,572.0900	4.5721	8.893	0	0	0
2023/01/12	R214	02/11/2023	11.47	Put	Bond Future	3,984.0400	3.9840	3,670.0500	3.6700	(7.881)	0	0	0
2023/01/12	R214	02/11/2023	11.45	Call	Bond Future	4,143.4700	4.1435	4,514.0700	4.5141	8.944	0	0	0
2023/01/12	R214	01/02/2024	12.16	Call	Bond Future	6,278.1500	6.2782	6,731.6500	6.7316	7.223	0	0	0
2023/01/12	R214	01/02/2024	12.16	Put	Bond Future	3,113.3700	3.1134	2,865.4800	2.8655	(7.962)	0	0	0
2023/01/12	R214	01/02/2024			Bond Future	11.5278	65.6753	11.3943	66.3767	(1.158)	0.0000	0.0000	0
2023/01/12	R214	01/02/2024	12.14	Call	Bond Future	6,216.5700	6.2166	6,667.8900	6.6679	7.260	0	0	0

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2023/01/12	R214	01/02/2024	12.14	Put	Bond Future	3,148.1000	3.1481	2,898.0300	2.8980	(7.944)	0	0	0
2023/01/12	R214	01/02/2024	12.15	Call	Bond Future	6,247.2100	6.2472	6,699.6300	6.6996	7.242	0	0	0
2023/01/12	R214	01/02/2024	12.15	Put	Bond Future	3,130.5600	3.1306	2,881.5900	2.8816	(7.953)	0	0	0
2023/01/12	R248	02/02/2023	11.00	Call	Bond Future	961.3900	0.9614	1,323.2900	1.3233	37.643	0	0	2,900
2023/01/12	R248	02/02/2023	11.00	Put	Bond Future	1,803.0000	1.8030	1,309.1400	1.3091	(27.391)	0	0	0
2023/01/12	R248	02/02/2023	11.60	Call	Bond Future	3,559.4500	3.5594	4,273.3700	4.2734	20.057	0	0	2,900
2023/01/12	R248	02/02/2023	11.60	Put	Bond Future	344.4600	0.3445	202.6200	0.2026	(41.177)	0	0	0
2023/01/12	R248	02/02/2023	11.70	Call	Bond Future	4,105.7600	4.1058	4,853.6300	4.8536	18.215	0	0	0
2023/01/12	R248	02/02/2023	11.70	Put	Bond Future	249.2000	0.2492	141.3100	0.1413	(43.295)	0	0	0
2023/01/12	R248	02/02/2023	11.08	Call	Bond Future	1,213.4100	1.2134	1,632.2900	1.6323	34.521	0	0	0
2023/01/12	R248	02/02/2023	11.08	Put	Bond Future	1,492.8100	1.4928	1,055.9300	1.0559	(29.266)	0	0	0
2023/01/12	R248	02/02/2023	11.10	Put	Bond Future	1,421.7000	1.4217	998.9600	0.9990	(29.735)	0	0	0
2023/01/12	R248	02/02/2023			Bond Future	11.1201	83.9570	10.9980	84.8128	(1.098)	0.0000	0.0000	93,620
2023/01/12	R248	02/02/2023	10.40	Call	Bond Future	70.9300	0.0709	120.0800	0.1201	69.294	0	0	0
2023/01/12	R248	02/02/2023	10.40	Put	Bond Future	5,355.0500	5.3550	4,548.4400	4.5484	(15.063)	0	0	0
2023/01/12	R248	02/02/2023	11.06	Call	Bond Future	1,147.2100	1.1472	1,551.8900	1.5519	35.275	0	0	0
2023/01/12	R248	02/02/2023	11.06	Put	Bond Future	1,566.5300	1.5665	1,115.4500	1.1155	(28.795)	0	0	0
2023/01/12	R248	02/02/2023	11.07	Call	Bond Future	1,180.0500	1.1800	1,591.8400	1.5918	34.896	0	0	0
2023/01/12	R248	02/02/2023	11.07	Put	Bond Future	1,529.3500	1.5294	1,085.3800	1.0854	(29.030)	0	0	0
2023/01/12	R248	02/02/2023	11.10	Call	Bond Future	1,281.8000	1.2818	1,714.8200	1.7148	33.782	0	0	0
2023/01/12	R248	04/05/2023	11.35	Call	Bond Future	3,807.0100	3.8070	4,301.6200	4.3016	12.992	0	0	0
2023/01/12	R248	04/05/2023	11.35	Put	Bond Future	2,896.1100	2.8961	2,519.0800	2.5191	(13.018)	0	0	0
2023/01/12	R248	04/05/2023			Bond Future	11.2155	81.1202	11.0892	81.9918	(1.126)	0.0000	0.0000	181,118
2023/01/12	R248	04/05/2023	11.34	Call	Bond Future	3,768.8400	3.7688	4,260.7200	4.2607	13.051	0	0	0
2023/01/12	R248	04/05/2023	11.34	Put	Bond Future	2,925.0300	2.9250	2,545.2700	2.5453	(12.983)	0	0	0
2023/01/12	R248	04/05/2023	11.33	Call	Bond Future	3,730.8300	3.7308	4,219.9800	4.2200	13.111	0	0	0
2023/01/12	R248	04/05/2023	11.33	Put	Bond Future	2,954.2000	2.9542	2,571.7100	2.5717	(12.947)	0	0	0
2023/01/12	R248	03/08/2023	12.11	Call	Bond Future	7,675.1000	7.6751	8,294.8800	8.2949	8.075	0	0	0
2023/01/12	R248	03/08/2023	12.11	Put	Bond Future	2,539.1700	2.5392	2,269.7200	2.2697	(10.612)	0	0	0
2023/01/12	R248	03/08/2023			Bond Future	11.3023	82.7494	11.1717	83.6386	(1.155)	0.0000	0.0000	0
2023/01/12	R248	03/08/2023	12.10	Call	Bond Future	7,633.1400	7.6331	8,251.3800	8.2514	8.099	0	0	0
2023/01/12	R248	03/08/2023	12.10	Put	Bond Future	2,557.1800	2.5572	2,286.1900	2.2862	(10.597)	0	0	0
2023/01/12	R248	03/08/2023	12.09	Call	Bond Future	7,591.0000	7.5910	8,207.7100	8.2077	8.124	0	0	0
2023/01/12	R248	03/08/2023	12.09	Put	Bond Future	2,575.1000	2.5751	2,302.5800	2.3026	(10.583)	0	0	0
2023/01/12	R248	02/11/2023	11.48	Call	Bond Future	5,542.7000	5.5427	6,045.4200	6.0454	9.070	0	0	0
2023/01/12	R248	02/11/2023	11.49	Put	Bond Future	4,930.1400	4.9301	4,527.4800	4.5275	(8.167)	0	0	0
2023/01/12	R248	02/11/2023	11.47	Call	Bond Future	5,507.5100	5.5075	6,008.4300	6.0084	9.095	0	0	0
2023/01/12	R248	02/11/2023			Bond Future	11.3918	79.9933	11.2568	80.9005	(1.186)	0.0000	0.0000	13,000
2023/01/12	R248	02/11/2023	11.48	Put	Bond Future	4,960.1800	4.9602	4,555.7300	4.5557	(8.154)	0	0	0
2023/01/12	R248	02/11/2023	11.49	Call	Bond Future	5,578.2600	5.5783	6,082.7700	6.0828	9.044	0	0	0
2023/01/12	R248	02/11/2023	11.47	Put	Bond Future	4,990.6800	4.9907	4,584.4300	4.5844	(8.140)	0	0	0
2023/01/12	R248	01/02/2024	12.15	Call	Bond Future	8,061.5700	8.0616	8,665.1200	8.6651	7.487	0	0	0
2023/01/12	R248	01/02/2024	12.15	Put	Bond Future	3,890.7400	3.8907	3,568.6100	3.5686	(8.279)	0	0	0
2023/01/12	R248	01/02/2024	12.14	Call	Bond Future	8,023.3900	8.0234	8,625.5400	8.6255	7.505	0	0	0
2023/01/12	R248	01/02/2024	12.14	Put	Bond Future	3,912.1300	3.9121	3,588.6000	3.5886	(8.270)	0	0	0
2023/01/12	R248	01/02/2024			Bond Future	11.4824	81.6548	11.3426	82.5805	(1.217)	0.0000	0.0000	0
2023/01/12	R248	01/02/2024	12.16	Call	Bond Future	8,100.1100	8.1001	8,705.0500	8.7050	7.468	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
2023/01/12	R248	01/02/2024	12.16	Put	Bond Future	3,869.7900	3.8698	3,549.0500	3.5490	(8.288)	0	0	0
Total												1614708	