



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/01/2023 TO 18/01/2023

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
2023/01/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	2025	02/02/2023		Bond Future	166.3365	166.3365	166.3415	166.3415	0.003	0.0000	0.0000	6,536
2023/01/18	2025	04/05/2023		Bond Future	169.5957	169.5957	169.5964	169.5964	0.000	0.0000	0.0000	4,823
2023/01/18	2025	03/08/2023		Bond Future	171.2861	171.2861	171.2890	171.2890	0.002	0.0000	0.0000	0
2023/01/18	2025	02/11/2023		Bond Future	174.7481	174.7481	174.7514	174.7514	0.002	0.0000	0.0000	0
2023/01/18	2025	01/02/2024		Bond Future	176.4822	176.4822	176.4876	176.4876	0.003	0.0000	0.0000	0
2023/01/18	2029	02/02/2023		Bond Future	121.0907	121.0907	121.3089	121.3089	0.180	0.0000	0.0000	1,476
2023/01/18	2029	04/05/2023		Bond Future	122.1679	122.1679	122.3860	122.3860	0.179	0.0000	0.0000	387

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
2023/01/18	2029	03/08/2023			Bond Future	124.6418		124.8637		0.178	0.0000	0.0000	0
2023/01/18	2029	02/11/2023			Bond Future	125.8318		126.0596		0.181	0.0000	0.0000	0
2023/01/18	2029	01/02/2024			Bond Future	128.3704		128.6033		0.181	0.0000	0.0000	0
2023/01/18	2030	02/02/2023	8.81	Put	Bond Future	5,251.7100	5.2517	4,144.0100	4.1440	(21.092)	0	0	0
2023/01/18	2030	02/02/2023	9.04	Call	Bond Future	1.2000	0.0012	9.6900	0.0097	707.500	0	0	0
2023/01/18	2030	02/02/2023	9.04	Put	Bond Future	4,111.9800	4.1120	3,012.5800	3.0126	(26.737)	0	0	0
2023/01/18	2030	02/02/2023	9.08	Put	Bond Future	3,916.3300	3.9163	2,821.9800	2.8220	(27.943)	0	0	0
2023/01/18	2030	02/02/2023	11.16	Put	Bond Future	8.8800	0.0089	1.6500	0.0017	(81.419)	0	0	388
2023/01/18	2030	02/02/2023	11.35	Call	Bond Future	6,453.7500	6.4538	7,558.3400	7.5583	17.115	0	0	5,000
2023/01/18	2030	02/02/2023	11.35	Put	Bond Future	3.9600	0.0040	0.6600	0.0007	(83.333)	0	0	0
2023/01/18	2030	02/02/2023	9.99	Call	Bond Future	1,037.7200	1.0377	1,779.3100	1.7793	71.463	0	0	0
2023/01/18	2030	02/02/2023	10.00	Call	Bond Future	1,066.7600	1.0668	1,816.9600	1.8170	70.325	0	0	0
2023/01/18	2030	02/02/2023	10.01	Put	Bond Future	579.0300	0.5790	229.8800	0.2299	(60.299)	0	0	0
2023/01/18	2030	02/02/2023	9.80	Call	Bond Future	563.4500	0.5634	1,119.6500	1.1197	98.713	0	0	0
2023/01/18	2030	02/02/2023	9.94	Put	Bond Future	705.7200	0.7057	294.3700	0.2944	(58.288)	0	0	102
2023/01/18	2030	02/02/2023	9.20	Call	Bond Future	10.7000	0.0107	53.4500	0.0534	399.533	0	0	0
2023/01/18	2030	02/02/2023	9.20	Put	Bond Future	3,337.8500	3.3379	2,272.7100	2.2727	(31.911)	0	0	0
2023/01/18	2030	02/02/2023	9.66	Call	Bond Future	314.0900	0.3141	718.6400	0.7186	128.801	0	0	0
2023/01/18	2030	02/02/2023	9.66	Put	Bond Future	1,433.3300	1.4333	729.9900	0.7300	(49.070)	0	0	102
2023/01/18	2030	02/02/2023			Bond Future	9.8986	90.7423	9.6624	91.8502	(2.386)	0.0000	0.0000	42,153
2023/01/18	2030	02/02/2023	8.81	Call	Bond Future	0.0100	0.0000	0.2000	0.0002	1900.000	0	0	102
2023/01/18	2030	02/02/2023	9.08	Call	Bond Future	2.2300	0.0022	15.7700	0.0158	607.175	0	0	388
2023/01/18	2030	02/02/2023	11.55	Call	Bond Future	7,293.8600	7.2939	8,400.3300	8.4003	15.170	0	0	5,000
2023/01/18	2030	02/02/2023	11.55	Put	Bond Future	1.6700	0.0017	0.2500	0.0003	(85.030)	0	0	0
2023/01/18	2030	02/02/2023	11.12	Call	Bond Future	5,478.0600	5.4781	6,577.4500	6.5775	20.069	0	0	0
2023/01/18	2030	02/02/2023	11.12	Put	Bond Future	10.5000	0.0105	2.0000	0.0020	(80.952)	0	0	0
2023/01/18	2030	02/02/2023	11.16	Call	Bond Future	5,648.3100	5.6483	6,748.9700	6.7490	19.487	0	0	0
2023/01/18	2030	02/02/2023	9.99	Put	Bond Future	613.2300	0.6132	246.9300	0.2469	(59.733)	0	0	0
2023/01/18	2030	02/02/2023	10.00	Put	Bond Future	596.0100	0.5960	238.3200	0.2383	(60.014)	0	0	0
2023/01/18	2030	02/02/2023	10.01	Call	Bond Future	1,096.0200	1.0960	1,854.7600	1.8548	69.227	0	0	0
2023/01/18	2030	02/02/2023	9.80	Put	Bond Future	1,023.7300	1.0237	472.0400	0.4720	(53.890)	0	0	0
2023/01/18	2030	02/02/2023	9.83	Call	Bond Future	628.0800	0.6281	1,215.7900	1.2158	93.572	0	0	388
2023/01/18	2030	02/02/2023	9.83	Put	Bond Future	947.9300	0.9479	427.7500	0.4277	(54.875)	0	0	0
2023/01/18	2030	02/02/2023	9.94	Call	Bond Future	898.4300	0.8984	1,594.9700	1.5950	77.529	0	0	0
2023/01/18	2030	02/02/2023	9.79	Call	Bond Future	542.8500	0.5428	1,088.4200	1.0884	100.501	0	0	0
2023/01/18	2030	02/02/2023	9.79	Put	Bond Future	1,050.0000	1.0500	487.6800	0.4877	(53.554)	0	0	0
2023/01/18	2030	04/05/2023	11.34	Call	Bond Future	6,267.0100	6.2670	7,242.7800	7.2428	15.570	0	0	0
2023/01/18	2030	04/05/2023	11.34	Put	Bond Future	474.9300	0.4749	324.0600	0.3241	(31.767)	0	0	150
2023/01/18	2030	04/05/2023	10.42	Call	Bond Future	3,225.4900	3.2255	3,984.6100	3.9846	23.535	0	0	479
2023/01/18	2030	04/05/2023	10.42	Put	Bond Future	1,367.7400	1.3677	1,000.2200	1.0002	(26.871)	0	0	0
2023/01/18	2030	04/05/2023	10.52	Call	Bond Future	3,522.2000	3.5222	4,312.1400	4.3121	22.427	0	0	0
2023/01/18	2030	04/05/2023	10.52	Put	Bond Future	1,225.7500	1.2258	889.0500	0.8891	(27.469)	0	0	0
2023/01/18	2030	04/05/2023	10.53	Call	Bond Future	3,552.3700	3.5524	4,345.3000	4.3453	22.321	0	0	0
2023/01/18	2030	04/05/2023	10.53	Put	Bond Future	1,212.2000	1.2122	878.4900	0.8785	(27.529)	0	0	0
2023/01/18	2030	04/05/2023	9.67	Call	Bond Future	1,415.1400	1.4151	1,899.5900	1.8996	34.233	0	0	479
2023/01/18	2030	04/05/2023	9.67	Put	Bond Future	2,936.9400	2.9369	2,294.7500	2.2947	(21.866)	0	0	0
2023/01/18	2030	04/05/2023	9.78	Call	Bond Future	1,628.6300	1.6286	2,156.2200	2.1562	32.395	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
2023/01/18	2030	04/05/2023	9.78	Put	Bond Future	2,644.7300	2.6447	2,045.6800	2.0457	(22.651)	0	0	0
2023/01/18	2030	04/05/2023	10.00	Call	Bond Future	2,112.1700	2.1122	2,724.5200	2.7245	28.992	0	0	1,080
2023/01/18	2030	04/05/2023	10.00	Put	Bond Future	2,127.3100	2.1273	1,613.0200	1.6130	(24.176)	0	0	0
2023/01/18	2030	04/05/2023	9.03	Call	Bond Future	548.1400	0.5481	801.2900	0.8013	46.183	0	0	388
2023/01/18	2030	04/05/2023	9.03	Put	Bond Future	5,082.9300	5.0829	4,209.4400	4.2094	(17.185)	0	0	0
2023/01/18	2030	04/05/2023	9.58	Put	Bond Future	3,192.4300	3.1924	2,515.0100	2.5150	(21.220)	0	0	0
2023/01/18	2030	04/05/2023			Bond Future	10.0034	92.4981	9.7559	93.6248	(2.474)	0.0000	0.0000	82,049
2023/01/18	2030	04/05/2023	12.57	Call	Bond Future	10,785.0100	10.7850	11,882.8700	11.8829	10.179	0	0	0
2023/01/18	2030	04/05/2023	12.57	Put	Bond Future	72.8000	0.0728	44.0200	0.0440	(39.533)	0	0	350
2023/01/18	2030	04/05/2023	11.62	Call	Bond Future	7,283.6600	7.2837	8,298.6400	8.2986	13.935	0	0	0
2023/01/18	2030	04/05/2023	11.62	Put	Bond Future	338.3100	0.3383	226.6500	0.2266	(33.005)	0	0	388
2023/01/18	2030	04/05/2023	12.04	Call	Bond Future	8,820.4700	8.8205	9,882.0300	9.8820	12.035	0	0	0
2023/01/18	2030	04/05/2023	12.04	Put	Bond Future	182.4000	0.1824	117.3200	0.1173	(35.680)	0	0	1,080
2023/01/18	2030	04/05/2023	12.50	Call	Bond Future	10,524.8400	10.5248	11,619.2000	11.6192	10.398	0	0	0
2023/01/18	2030	04/05/2023	12.50	Put	Bond Future	82.6900	0.0827	50.4100	0.0504	(39.037)	0	0	479
2023/01/18	2030	04/05/2023	10.54	Call	Bond Future	3,582.6400	3.5826	4,378.5400	4.3785	22.215	0	0	0
2023/01/18	2030	04/05/2023	10.54	Put	Bond Future	1,198.7800	1.1988	868.0400	0.8680	(27.590)	0	0	0
2023/01/18	2030	04/05/2023	10.65	Call	Bond Future	3,922.8400	3.9228	4,750.2100	4.7502	21.091	0	0	350
2023/01/18	2030	04/05/2023	10.65	Put	Bond Future	1,060.1800	1.0602	760.9100	0.7609	(28.228)	0	0	0
2023/01/18	2030	04/05/2023	9.58	Call	Bond Future	1,254.2500	1.2542	1,703.4700	1.7035	35.816	0	0	150
2023/01/18	2030	03/08/2023	12.89	Call	Bond Future	11,411.3400	11.4113	12,502.6800	12.5027	9.564	0	0	0
2023/01/18	2030	03/08/2023	12.89	Put	Bond Future	190.5800	0.1906	133.4300	0.1334	(29.987)	0	0	350
2023/01/18	2030	03/08/2023	11.34	Call	Bond Future	6,175.2100	6.1752	7,091.6000	7.0916	14.840	0	0	0
2023/01/18	2030	03/08/2023	11.34	Put	Bond Future	963.6600	0.9637	731.5600	0.7316	(24.085)	0	0	0
2023/01/18	2030	03/08/2023	11.35	Call	Bond Future	6,207.8600	6.2079	7,125.9200	7.1259	14.789	0	0	0
2023/01/18	2030	03/08/2023	11.36	Put	Bond Future	947.6500	0.9477	718.9000	0.7189	(24.139)	0	0	0
2023/01/18	2030	03/08/2023	10.40	Call	Bond Future	3,374.7200	3.3747	4,083.3700	4.0834	20.999	0	0	1,012
2023/01/18	2030	03/08/2023	10.65	Call	Bond Future	4,059.5300	4.0595	4,833.1000	4.8331	19.056	0	0	350
2023/01/18	2030	03/08/2023	10.65	Put	Bond Future	1,709.0500	1.7091	1,334.1300	1.3341	(21.937)	0	0	0
2023/01/18	2030	03/08/2023			Bond Future	10.1040	90.3423	9.8437	91.4907	(2.577)	0.0000	0.0000	0
2023/01/18	2030	03/08/2023	12.59	Call	Bond Future	10,378.5400	10.3785	11,447.7600	11.4478	10.302	0	0	0
2023/01/18	2030	03/08/2023	12.59	Put	Bond Future	277.6600	0.2777	198.3900	0.1984	(28.549)	0	0	1,012
2023/01/18	2030	03/08/2023	11.35	Put	Bond Future	955.7200	0.9557	725.2900	0.7253	(24.111)	0	0	0
2023/01/18	2030	03/08/2023	11.36	Call	Bond Future	6,240.3600	6.2404	7,160.1000	7.1601	14.739	0	0	0
2023/01/18	2030	03/08/2023	10.40	Put	Bond Future	2,090.7600	2.0908	1,650.9200	1.6509	(21.037)	0	0	0
2023/01/18	2030	02/11/2023	10.81	Call	Bond Future	4,634.6700	4.6347	5,409.9100	5.4099	16.727	0	0	0
2023/01/18	2030	02/11/2023	10.81	Put	Bond Future	2,108.1600	2.1082	1,711.7400	1.7117	(18.804)	0	0	0
2023/01/18	2030	02/11/2023	10.80	Call	Bond Future	4,607.4300	4.6074	5,380.5900	5.3806	16.781	0	0	0
2023/01/18	2030	02/11/2023	10.80	Put	Bond Future	2,121.8600	2.1219	1,723.3600	1.7234	(18.781)	0	0	0
2023/01/18	2030	02/11/2023			Bond Future	10.2037	92.1472	9.9297	93.3189	(2.685)	0.0000	0.0000	149
2023/01/18	2030	02/11/2023	10.82	Call	Bond Future	4,661.9600	4.6620	5,439.2800	5.4393	16.674	0	0	0
2023/01/18	2030	02/11/2023	10.82	Put	Bond Future	2,094.5300	2.0945	1,700.1900	1.7002	(18.827)	0	0	0
2023/01/18	2030	01/02/2024	11.37	Call	Bond Future	5,957.9900	5.9580	6,821.6200	6.8216	14.495	0	0	0
2023/01/18	2030	01/02/2024	11.37	Put	Bond Future	1,760.2900	1.7603	1,428.4100	1.4284	(18.854)	0	0	0
2023/01/18	2030	01/02/2024			Bond Future	10.3151	89.9800	10.0259	91.1755	(2.804)	0.0000	0.0000	0
2023/01/18	2030	01/02/2024	11.36	Call	Bond Future	5,929.9900	5.9300	6,791.9300	6.7919	14.535	0	0	0
2023/01/18	2030	01/02/2024	11.36	Put	Bond Future	1,770.9200	1.7709	1,437.3500	1.4374	(18.836)	0	0	0
2023/01/18	2030	01/02/2024	11.35	Call	Bond Future	5,901.7200	5.9017	6,762.0000	6.7620	14.577	0	0	0

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2023/01/18	2030	01/02/2024	11.35	Put	Bond Future	1,781.2900	1.7813	1,446.0600	1.4461	(18.820)	0	0	0
2023/01/18	2032	02/02/2023	9.47	Call	Bond Future	0.1000	0.0001	0.8500	0.0009	750.000	0	0	500
2023/01/18	2032	02/02/2023	9.47	Put	Bond Future	5,697.2400	5.6972	4,630.7600	4.6308	(18.719)	0	0	0
2023/01/18	2032	02/02/2023	9.92	Call	Bond Future	40.0200	0.0400	123.4700	0.1235	208.521	0	0	750
2023/01/18	2032	02/02/2023	9.92	Put	Bond Future	3,202.3000	3.2023	2,218.5200	2.2185	(30.721)	0	0	0
2023/01/18	2032	02/02/2023	11.50	Call	Bond Future	5,077.0600	5.0771	6,121.9900	6.1220	20.581	0	0	0
2023/01/18	2032	02/02/2023	11.50	Put	Bond Future	30.6200	0.0306	8.3200	0.0083	(72.828)	0	0	8,000
2023/01/18	2032	02/02/2023	11.69	Call	Bond Future	5,979.7900	5.9798	7,036.3900	7.0364	17.670	0	0	0
2023/01/18	2032	02/02/2023	11.69	Put	Bond Future	14.0500	0.0141	3.4200	0.0034	(75.658)	0	0	0
2023/01/18	2032	02/02/2023	10.50	Call	Bond Future	886.3900	0.8864	1,492.8000	1.4928	68.413	0	0	0
2023/01/18	2032	02/02/2023	10.50	Put	Bond Future	914.1500	0.9142	453.3300	0.4533	(50.410)	0	0	454
2023/01/18	2032	02/02/2023	10.67	Call	Bond Future	1,427.1200	1.4271	2,182.0000	2.1820	52.895	0	0	750
2023/01/18	2032	02/02/2023	10.67	Put	Bond Future	563.4500	0.5634	251.1000	0.2511	(55.435)	0	0	0
2023/01/18	2032	02/02/2023	11.45	Call	Bond Future	4,839.3700	4.8394	5,879.8200	5.8798	21.500	0	0	0
2023/01/18	2032	02/02/2023	11.45	Put	Bond Future	37.1600	0.0372	10.3800	0.0104	(72.067)	0	0	8,000
2023/01/18	2032	02/02/2023	10.40	Call	Bond Future	628.1600	0.6282	1,134.8800	1.1349	80.667	0	0	0
2023/01/18	2032	02/02/2023	10.40	Put	Bond Future	1,186.0000	1.1860	625.4900	0.6255	(47.261)	0	0	0
2023/01/18	2032	02/02/2023	10.22	Call	Bond Future	289.3100	0.2893	610.6100	0.6106	111.057	0	0	500
2023/01/18	2032	02/02/2023	10.22	Put	Bond Future	1,812.0600	1.8121	1,066.1300	1.0661	(41.165)	0	0	0
2023/01/18	2032	02/02/2023			Bond Future	10.5053	89.8756	10.3046	90.9428	(1.910)	0.0000	0.0000	55,503
2023/01/18	2032	02/02/2023	9.31	Call	Bond Future	0.0200	0.0000	0.1700	0.0002	750.000	0	0	454
2023/01/18	2032	02/02/2023	9.31	Put	Bond Future	6,620.9100	6.6209	5,553.8300	5.5538	(16.117)	0	0	0
2023/01/18	2032	02/02/2023	12.75	Call	Bond Future	10,849.0400	10.8490	11,916.1900	11.9162	9.836	0	0	0
2023/01/18	2032	02/02/2023	12.75	Put	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	750
2023/01/18	2032	02/02/2023	11.84	Call	Bond Future	6,689.2800	6.6893	7,750.7000	7.7507	15.867	0	0	0
2023/01/18	2032	02/02/2023	11.84	Put	Bond Future	7.4800	0.0075	1.6700	0.0017	(77.674)	0	0	500
2023/01/18	2032	02/02/2023	10.38	Call	Bond Future	582.5000	0.5825	1,068.6100	1.0686	83.452	0	0	0
2023/01/18	2032	02/02/2023	10.38	Put	Bond Future	1,246.8600	1.2469	665.7400	0.6657	(46.607)	0	0	0
2023/01/18	2032	02/02/2023	10.39	Call	Bond Future	605.0400	0.6050	1,101.4800	1.1015	82.051	0	0	0
2023/01/18	2032	02/02/2023	10.39	Put	Bond Future	1,216.1200	1.2161	645.3300	0.6453	(46.935)	0	0	0
2023/01/18	2032	02/02/2023	10.16	Call	Bond Future	211.0000	0.2110	474.0000	0.4740	124.645	0	0	0
2023/01/18	2032	02/02/2023	10.16	Put	Bond Future	2,058.5000	2.0585	1,254.2700	1.2543	(39.069)	0	0	454
2023/01/18	2032	02/02/2023	10.30	Call	Bond Future	420.0500	0.4201	823.0600	0.8231	95.943	0	0	8,000
2023/01/18	2032	02/02/2023	10.30	Put	Bond Future	1,512.2300	1.5122	848.0100	0.8480	(43.923)	0	0	0
2023/01/18	2032	04/05/2023	13.43	Call	Bond Future	13,108.6300	13.1086	14,167.5000	14.1675	8.078	0	0	0
2023/01/18	2032	04/05/2023	13.43	Put	Bond Future	80.3100	0.0803	53.6100	0.0536	(33.246)	0	0	400
2023/01/18	2032	04/05/2023	10.89	Call	Bond Future	3,352.5100	3.3525	4,025.9000	4.0259	20.086	0	0	0
2023/01/18	2032	04/05/2023	10.89	Put	Bond Future	1,957.4000	1.9574	1,545.2200	1.5452	(21.058)	0	0	0
2023/01/18	2032	04/05/2023	11.06	Call	Bond Future	3,897.3600	3.8974	4,621.9100	4.6219	18.591	0	0	0
2023/01/18	2032	04/05/2023	11.06	Put	Bond Future	1,650.2000	1.6502	1,289.1800	1.2892	(21.877)	0	0	730
2023/01/18	2032	04/05/2023	11.37	Call	Bond Future	4,968.8100	4.9688	5,775.5400	5.7755	16.236	0	0	400
2023/01/18	2032	04/05/2023			Bond Future	10.6164	87.4545	10.4075	88.5401	(1.968)	0.0000	0.0000	169,736
2023/01/18	2032	04/05/2023	11.37	Put	Bond Future	1,196.7000	1.1967	917.8600	0.9179	(23.301)	0	0	0
2023/01/18	2032	04/05/2023	10.62	Call	Bond Future	2,564.9900	2.5650	3,149.3300	3.1493	22.781	0	0	400
2023/01/18	2032	04/05/2023	10.62	Put	Bond Future	2,546.5900	2.5466	2,045.3600	2.0454	(19.682)	0	0	0
2023/01/18	2032	04/05/2023	10.87	Call	Bond Future	3,290.6500	3.2906	3,957.7500	3.9577	20.273	0	0	0
2023/01/18	2032	04/05/2023	10.87	Put	Bond Future	1,996.5200	1.9965	1,578.0500	1.5781	(20.960)	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
2023/01/18	2032	04/05/2023	10.88	Call	Bond Future	3,321.4300	3.3214	3,991.6800	3.9917	20.180	0	0	0
2023/01/18	2032	04/05/2023	10.88	Put	Bond Future	1,976.7900	1.9768	1,561.4700	1.5615	(21.010)	0	0	0
2023/01/18	2032	04/05/2023	10.03	Call	Bond Future	1,238.0600	1.2381	1,611.9200	1.6119	30.197	0	0	730
2023/01/18	2032	04/05/2023	10.03	Put	Bond Future	4,331.3800	4.3314	3,619.6700	3.6197	(16.431)	0	0	0
2023/01/18	2032	04/05/2023	10.53	Call	Bond Future	2,326.3800	2.3264	2,879.4000	2.8794	23.772	0	0	730
2023/01/18	2032	04/05/2023	10.53	Put	Bond Future	2,773.3900	2.7734	2,240.8400	2.2408	(19.202)	0	0	0
2023/01/18	2032	03/08/2023	11.90	Call	Bond Future	7,114.7900	7.1148	7,961.6000	7.9616	11.902	0	0	5,000
2023/01/18	2032	03/08/2023	11.90	Put	Bond Future	1,434.7700	1.4348	1,174.9300	1.1749	(18.110)	0	0	0
2023/01/18	2032	03/08/2023	11.77	Call	Bond Future	6,658.9300	6.6589	7,483.8100	7.4838	12.388	0	0	0
2023/01/18	2032	03/08/2023	11.77	Put	Bond Future	1,580.4500	1.5804	1,298.6800	1.2987	(17.828)	0	0	0
2023/01/18	2032	03/08/2023	9.60	Call	Bond Future	1,118.4400	1.1184	1,411.7700	1.4118	26.227	0	0	1,500
2023/01/18	2032	03/08/2023	9.60	Put	Bond Future	7,013.2100	7.0132	6,199.8900	6.1999	(11.597)	0	0	0
2023/01/18	2032	03/08/2023	10.30	Call	Bond Future	2,339.2200	2.3392	2,819.7200	2.8197	20.541	0	0	1,500
2023/01/18	2032	03/08/2023	10.30	Put	Bond Future	4,493.0900	4.4931	3,866.9400	3.8669	(13.936)	0	0	0
2023/01/18	2032	03/08/2023			Bond Future	10.7208	89.2052	10.5029	90.3118	(2.032)	0.0000	0.0000	2,600
2023/01/18	2032	03/08/2023	11.75	Call	Bond Future	6,589.3800	6.5894	7,410.7700	7.4108	12.465	0	0	0
2023/01/18	2032	03/08/2023	11.75	Put	Bond Future	1,603.9700	1.6040	1,318.7100	1.3187	(17.785)	0	0	0
2023/01/18	2032	03/08/2023	11.76	Call	Bond Future	6,624.1300	6.6241	7,447.2700	7.4473	12.426	0	0	0
2023/01/18	2032	03/08/2023	11.76	Put	Bond Future	1,592.1700	1.5922	1,308.6600	1.3087	(17.807)	0	0	0
2023/01/18	2032	02/11/2023	11.24	Call	Bond Future	4,888.4700	4.8885	5,588.0100	5.5880	14.310	0	0	0
2023/01/18	2032	02/11/2023	11.24	Put	Bond Future	2,917.7000	2.9177	2,488.2600	2.4883	(14.718)	0	0	0
2023/01/18	2032	02/11/2023			Bond Future	10.8330	86.8281	10.6053	87.9571	(2.102)	0.0000	0.0000	0
2023/01/18	2032	02/11/2023	11.22	Call	Bond Future	4,829.5800	4.8296	5,524.9200	5.5249	14.398	0	0	0
2023/01/18	2032	02/11/2023	11.22	Put	Bond Future	2,954.2600	2.9543	2,520.6200	2.5206	(14.678)	0	0	0
2023/01/18	2032	02/11/2023	11.23	Call	Bond Future	4,859.1400	4.8591	5,556.5800	5.5566	14.353	0	0	0
2023/01/18	2032	02/11/2023	11.23	Put	Bond Future	2,936.0800	2.9361	2,504.5400	2.5045	(14.698)	0	0	0
2023/01/18	2032	01/02/2024	11.83	Call	Bond Future	6,466.1100	6.4661	7,261.4000	7.2614	12.299	0	0	0
2023/01/18	2032	01/02/2024	11.83	Put	Bond Future	2,391.3400	2.3913	2,034.7100	2.0347	(14.913)	0	0	0
2023/01/18	2032	01/02/2024	11.84	Call	Bond Future	6,497.4700	6.4975	7,294.4400	7.2944	12.266	0	0	0
2023/01/18	2032	01/02/2024	11.84	Put	Bond Future	2,377.7300	2.3777	2,022.7800	2.0228	(14.928)	0	0	0
2023/01/18	2032	01/02/2024			Bond Future	10.9527	88.5593	10.7145	89.7112	(2.175)	0.0000	0.0000	0
2023/01/18	2032	01/02/2024	11.85	Call	Bond Future	6,528.8600	6.5289	7,327.5200	7.3275	12.233	0	0	0
2023/01/18	2032	01/02/2024	11.85	Put	Bond Future	2,364.1800	2.3642	2,010.9200	2.0109	(14.942)	0	0	0
2023/01/18	2033	02/02/2023			Bond Future	116.9093	116.9093	117.3377	117.3377	0.366	0.0000	0.0000	6,992
2023/01/18	2033	04/05/2023			Bond Future	117.8141	117.8141	118.2479	118.2479	0.368	0.0000	0.0000	318
2023/01/18	2033	03/08/2023			Bond Future	120.1997	120.1997	120.6416	120.6416	0.368	0.0000	0.0000	0
2023/01/18	2033	02/11/2023			Bond Future	121.2095	121.2095	121.6629	121.6629	0.374	0.0000	0.0000	0
2023/01/18	2033	01/02/2024			Bond Future	123.6549	123.6549	124.1179	124.1179	0.374	0.0000	0.0000	0
2023/01/18	2037	02/02/2023	11.03	Call	Bond Future	501.7600	0.5018	916.1400	0.9161	82.585	0	0	0
2023/01/18	2037	02/02/2023	11.03	Put	Bond Future	1,861.4000	1.8614	1,126.2000	1.1262	(39.497)	0	0	0
2023/01/18	2037	02/02/2023	11.04	Call	Bond Future	521.1700	0.5212	945.7700	0.9458	81.471	0	0	0
2023/01/18	2037	02/02/2023	11.04	Put	Bond Future	1,819.7700	1.8198	1,094.7900	1.0948	(39.839)	0	0	0
2023/01/18	2037	02/02/2023	11.97	Call	Bond Future	4,188.5500	4.1886	5,277.0700	5.2771	25.988	0	0	0
2023/01/18	2037	02/02/2023			Bond Future	11.2554	80.9758	11.0645	82.1253	(1.696)	0.0000	0.0000	77,791
2023/01/18	2037	02/02/2023	11.05	Call	Bond Future	541.0700	0.5411	975.9400	0.9759	80.372	0	0	0
2023/01/18	2037	02/02/2023	11.05	Put	Bond Future	1,778.7000	1.7787	1,063.9900	1.0640	(40.182)	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
2023/01/18	2037	02/02/2023	11.10	Call	Bond Future	648.1300	0.6481	1,134.9700	1.1350	75.115	0	0	577
2023/01/18	2037	02/02/2023	11.10	Put	Bond Future	1,581.8900	1.5819	919.1500	0.9192	(41.895)	0	0	0
2023/01/18	2037	02/02/2023	11.97	Put	Bond Future	89.9400	0.0899	28.8800	0.0289	(67.890)	0	0	577
2023/01/18	2037	04/05/2023	13.73	Put	Bond Future	220.3400	0.2203	158.1100	0.1581	(28.243)	0	0	400
2023/01/18	2037	04/05/2023	11.94	Call	Bond Future	4,910.7400	4.9107	5,725.5600	5.7256	16.593	0	0	0
2023/01/18	2037	04/05/2023	11.03	Put	Bond Future	4,010.9500	4.0110	3,339.0200	3.3390	(16.752)	0	0	0
2023/01/18	2037	04/05/2023	11.30	Call	Bond Future	2,708.6100	2.7086	3,310.0200	3.3100	22.204	0	0	0
2023/01/18	2037	04/05/2023	11.30	Put	Bond Future	3,137.7100	3.1377	2,569.7300	2.5697	(18.102)	0	0	0
2023/01/18	2037	04/05/2023	11.31	Call	Bond Future	2,738.6200	2.7386	3,343.7800	3.3438	22.097	0	0	0
2023/01/18	2037	04/05/2023	11.31	Put	Bond Future	3,108.7600	3.1088	2,544.5300	2.5445	(18.150)	0	0	0
2023/01/18	2037	04/05/2023	10.95	Call	Bond Future	1,771.0600	1.7711	2,237.1900	2.2372	26.319	0	0	703
2023/01/18	2037	04/05/2023	10.95	Put	Bond Future	4,304.1700	4.3042	3,600.9100	3.6009	(16.339)	0	0	0
2023/01/18	2037	04/05/2023			Bond Future	11.3730	82.5427	11.1754	83.7121	(1.738)	0.0000	0.0000	57,287
2023/01/18	2037	04/05/2023	13.73	Call	Bond Future	12,436.2600	12.4363	13,543.4200	13.5434	8.903	0	0	0
2023/01/18	2037	04/05/2023	11.32	Call	Bond Future	2,768.7900	2.7688	3,377.6900	3.3777	21.992	0	0	0
2023/01/18	2037	04/05/2023	11.32	Put	Bond Future	3,080.0300	3.0800	2,519.5400	2.5195	(18.198)	0	0	0
2023/01/18	2037	04/05/2023	11.78	Call	Bond Future	4,312.7900	4.3128	5,079.9900	5.0800	17.789	0	0	400
2023/01/18	2037	04/05/2023	11.78	Put	Bond Future	1,981.4600	1.9815	1,579.2700	1.5793	(20.298)	0	0	0
2023/01/18	2037	04/05/2023	11.94	Put	Bond Future	1,690.1200	1.6901	1,335.5500	1.3356	(20.979)	0	0	703
2023/01/18	2037	04/05/2023	11.03	Call	Bond Future	1,965.7500	1.9657	2,463.2100	2.4632	25.306	0	0	400
2023/01/18	2037	03/08/2023	12.12	Call	Bond Future	6,137.2100	6.1372	6,934.8000	6.9348	12.996	0	0	0
2023/01/18	2037	03/08/2023	12.12	Put	Bond Future	2,627.1100	2.6271	2,232.5500	2.2325	(15.019)	0	0	0
2023/01/18	2037	03/08/2023	12.13	Call	Bond Future	6,172.9200	6.1729	6,972.6700	6.9727	12.956	0	0	0
2023/01/18	2037	03/08/2023	12.13	Put	Bond Future	2,609.0500	2.6090	2,216.6500	2.2166	(15.040)	0	0	0
2023/01/18	2037	03/08/2023			Bond Future	11.4888	79.9371	11.2836	81.1293	(1.786)	0.0000	0.0000	0
2023/01/18	2037	03/08/2023	12.14	Call	Bond Future	6,208.8900	6.2089	7,010.7900	7.0108	12.915	0	0	0
2023/01/18	2037	03/08/2023	12.14	Put	Bond Future	2,591.3100	2.5913	2,201.0600	2.2011	(15.060)	0	0	0
2023/01/18	2037	02/11/2023	11.57	Call	Bond Future	4,596.1000	4.5961	5,248.4100	5.2484	14.193	0	0	0
2023/01/18	2037	02/11/2023	11.55	Put	Bond Future	4,829.6600	4.8297	4,261.1800	4.2612	(11.771)	0	0	0
2023/01/18	2037	02/11/2023	11.56	Put	Bond Future	4,802.6100	4.8026	4,236.4700	4.2365	(11.788)	0	0	0
2023/01/18	2037	02/11/2023			Bond Future	11.6017	81.5342	11.3888	82.7503	(1.835)	0.0000	0.0000	0
2023/01/18	2037	02/11/2023	11.57	Put	Bond Future	4,775.7000	4.7757	4,211.8900	4.2119	(11.806)	0	0	0
2023/01/18	2037	02/11/2023	11.55	Call	Bond Future	4,536.5800	4.5366	5,184.2200	5.1842	14.276	0	0	0
2023/01/18	2037	02/11/2023	11.56	Call	Bond Future	4,566.3000	4.5663	5,216.2800	5.2163	14.234	0	0	0
2023/01/18	2037	01/02/2024	12.33	Call	Bond Future	6,971.7600	6.9718	7,770.0000	7.7700	11.450	0	0	0
2023/01/18	2037	01/02/2024	12.33	Put	Bond Future	3,710.9100	3.7109	3,268.3500	3.2683	(11.926)	0	0	0
2023/01/18	2037	01/02/2024			Bond Future	11.7235	78.9047	11.5022	80.1455	(1.887)	0.0000	0.0000	0
2023/01/18	2037	01/02/2024	12.31	Call	Bond Future	6,905.8300	6.9058	7,700.4300	7.7004	11.506	0	0	0
2023/01/18	2037	01/02/2024	12.31	Put	Bond Future	3,749.3300	3.7493	3,303.1300	3.3031	(11.901)	0	0	0
2023/01/18	2037	01/02/2024	12.32	Call	Bond Future	6,938.6200	6.9386	7,735.0500	7.7350	11.478	0	0	0
2023/01/18	2037	01/02/2024	12.32	Put	Bond Future	3,729.9200	3.7299	3,285.5500	3.2856	(11.914)	0	0	0
2023/01/18	2038	02/02/2023			Bond Future	129.4786	129.4786	129.8107	129.8107	0.256	0.0000	0.0000	2,363
2023/01/18	2038	04/05/2023			Bond Future	132.0158	132.0158	132.3508	132.3508	0.254	0.0000	0.0000	2,863
2023/01/18	2038	03/08/2023			Bond Future	132.7272	132.7272	133.0719	133.0719	0.260	0.0000	0.0000	0
2023/01/18	2038	02/11/2023			Bond Future	135.4099	135.4099	135.7617	135.7617	0.260	0.0000	0.0000	0
2023/01/18	2038	01/02/2024			Bond Future	136.1260	136.1260	136.4870	136.4870	0.265	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
2023/01/18	2040	02/02/2023	10.93	Call	Bond Future	168.5700	0.1686	358.1900	0.3582	112.487	0	0	0
2023/01/18	2040	02/02/2023	12.24	Call	Bond Future	5,067.0400	5.0670	6,222.2000	6.2222	22.798	0	0	0
2023/01/18	2040	02/02/2023	12.24	Put	Bond Future	62.1100	0.0621	19.1100	0.0191	(69.232)	0	0	0
2023/01/18	2040	02/02/2023	12.27	Call	Bond Future	5,232.4100	5.2324	6,392.3900	6.3924	22.169	0	0	0
2023/01/18	2040	02/02/2023	12.27	Put	Bond Future	54.6300	0.0546	16.4500	0.0165	(69.888)	0	0	388
2023/01/18	2040	02/02/2023	11.12	Call	Bond Future	408.0500	0.4080	764.6700	0.7647	87.396	0	0	0
2023/01/18	2040	02/02/2023	11.12	Put	Bond Future	2,323.5000	2.3235	1,481.9600	1.4820	(36.219)	0	0	0
2023/01/18	2040	02/02/2023	11.19	Call	Bond Future	538.8500	0.5388	967.8200	0.9678	79.608	0	0	563
2023/01/18	2040	02/02/2023	11.19	Put	Bond Future	1,993.6900	1.9937	1,224.5000	1.2245	(38.581)	0	0	0
2023/01/18	2040	02/02/2023	12.07	Put	Bond Future	124.7900	0.1248	43.2300	0.0432	(65.358)	0	0	563
2023/01/18	2040	02/02/2023	10.96	Call	Bond Future	196.3900	0.1964	408.7600	0.4088	108.137	0	0	388
2023/01/18	2040	02/02/2023	10.96	Put	Bond Future	3,179.6000	3.1796	2,193.8100	2.1938	(31.004)	0	0	0
2023/01/18	2040	02/02/2023			Bond Future	11.4151	82.2244	11.2293	83.4225	(1.628)	0.0000	0.0000	103,091
2023/01/18	2040	02/02/2023	10.18	Call	Bond Future	0.5200	0.0005	1.9300	0.0019	271.154	0	0	0
2023/01/18	2040	02/02/2023	10.18	Put	Bond Future	8,501.9500	8.5020	7,305.2000	7.3052	(14.076)	0	0	0
2023/01/18	2040	02/02/2023	10.21	Call	Bond Future	0.6900	0.0007	2.5300	0.0025	266.667	0	0	388
2023/01/18	2040	02/02/2023	10.21	Put	Bond Future	8,279.8500	8.2799	7,083.5300	7.0835	(14.449)	0	0	0
2023/01/18	2040	02/02/2023	10.93	Put	Bond Future	3,354.3300	3.3543	2,345.7900	2.3458	(30.067)	0	0	0
2023/01/18	2040	02/02/2023	12.07	Call	Bond Future	4,138.4500	4.1385	5,255.0500	5.2550	26.981	0	0	0
2023/01/18	2040	02/02/2023	11.10	Call	Bond Future	375.2000	0.3752	711.9800	0.7120	89.760	0	0	0
2023/01/18	2040	02/02/2023	11.10	Put	Bond Future	2,422.9800	2.4230	1,561.6000	1.5616	(35.550)	0	0	0
2023/01/18	2040	02/02/2023	11.11	Call	Bond Future	391.3800	0.3914	738.0300	0.7380	88.571	0	0	0
2023/01/18	2040	02/02/2023	11.11	Put	Bond Future	2,372.9500	2.3729	1,521.4400	1.5214	(35.884)	0	0	0
2023/01/18	2040	04/05/2023	13.45	Put	Bond Future	465.2800	0.4653	350.0500	0.3501	(24.766)	0	0	486
2023/01/18	2040	04/05/2023	12.05	Put	Bond Future	1,980.5800	1.9806	1,590.8000	1.5908	(19.680)	0	0	684
2023/01/18	2040	04/05/2023	12.78	Call	Bond Future	8,231.3700	8.2314	9,235.2900	9.2353	12.196	0	0	0
2023/01/18	2040	04/05/2023	12.78	Put	Bond Future	963.2900	0.9633	748.3700	0.7484	(22.311)	0	0	388
2023/01/18	2040	04/05/2023	11.43	Call	Bond Future	2,894.6900	2.8947	3,510.2800	3.5103	21.266	0	0	0
2023/01/18	2040	04/05/2023	11.43	Put	Bond Future	3,535.9300	3.5359	2,932.6800	2.9327	(17.061)	0	0	0
2023/01/18	2040	04/05/2023	10.73	Put	Bond Future	6,415.5400	6.4155	5,536.7500	5.5367	(13.698)	0	0	0
2023/01/18	2040	04/05/2023			Bond Future	11.5317	83.8155	11.3394	85.0343	(1.667)	0.0000	0.0000	32,803
2023/01/18	2040	04/05/2023	13.45	Call	Bond Future	11,217.4000	11.2174	12,321.0100	12.3210	9.838	0	0	0
2023/01/18	2040	04/05/2023	11.48	Call	Bond Future	3,054.4100	3.0544	3,689.0600	3.6891	20.778	0	0	486
2023/01/18	2040	04/05/2023	11.48	Put	Bond Future	3,379.4700	3.3795	2,795.2800	2.7953	(17.286)	0	0	0
2023/01/18	2040	04/05/2023	12.05	Call	Bond Future	5,129.2500	5.1292	5,958.3100	5.9583	16.163	0	0	0
2023/01/18	2040	04/05/2023	11.41	Call	Bond Future	2,831.8800	2.8319	3,439.7700	3.4398	21.466	0	0	0
2023/01/18	2040	04/05/2023	11.41	Put	Bond Future	3,600.1300	3.6001	2,989.1800	2.9892	(16.970)	0	0	0
2023/01/18	2040	04/05/2023	11.42	Call	Bond Future	2,863.2100	2.8632	3,474.9500	3.4750	21.366	0	0	0
2023/01/18	2040	04/05/2023	11.42	Put	Bond Future	3,567.9100	3.5679	2,960.8100	2.9608	(17.016)	0	0	0
2023/01/18	2040	04/05/2023	10.73	Call	Bond Future	1,141.0000	1.1410	1,481.0500	1.4810	29.803	0	0	486
2023/01/18	2040	04/05/2023	10.92	Call	Bond Future	1,522.6500	1.5226	1,936.1600	1.9362	27.157	0	0	388
2023/01/18	2040	04/05/2023	10.92	Put	Bond Future	5,500.3800	5.5004	4,695.0500	4.6950	(14.641)	0	0	0
2023/01/18	2040	04/05/2023	11.03	Call	Bond Future	1,776.2100	1.7762	2,233.4500	2.2334	25.742	0	0	684
2023/01/18	2040	04/05/2023	11.03	Put	Bond Future	5,016.7600	5.0168	4,255.1600	4.2552	(15.181)	0	0	0
2023/01/18	2040	04/05/2023	10.17	Call	Bond Future	417.3700	0.4174	578.4900	0.5785	38.604	0	0	388
2023/01/18	2040	04/05/2023	10.17	Put	Bond Future	9,694.6700	9.6947	8,636.9500	8.6370	(10.910)	0	0	0
2023/01/18	2040	03/08/2023	12.23	Call	Bond Future	6,483.0800	6.4831	7,300.3400	7.3003	12.606	0	0	0
2023/01/18	2040	03/08/2023	12.23	Put	Bond Future	3,012.5300	3.0125	2,587.2300	2.5872	(14.118)	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
2023/01/18	2040	03/08/2023			Bond Future	11.6466	80.9850	11.4471	82.2276	(1.713)	0.0000	0.0000	0
2023/01/18	2040	03/08/2023	12.21	Call	Bond Future	6,408.2800	6.4083	7,221.0300	7.2210	12.683	0	0	0
2023/01/18	2040	03/08/2023	12.21	Put	Bond Future	3,052.7900	3.0528	2,622.9800	2.6230	(14.079)	0	0	0
2023/01/18	2040	03/08/2023	12.22	Call	Bond Future	6,445.7600	6.4458	7,260.7600	7.2608	12.644	0	0	0
2023/01/18	2040	03/08/2023	12.22	Put	Bond Future	3,032.7100	3.0327	2,605.1500	2.6051	(14.098)	0	0	0
2023/01/18	2040	02/11/2023	11.60	Put	Bond Future	5,526.7300	5.5267	4,909.1800	4.9092	(11.174)	0	0	0
2023/01/18	2040	02/11/2023	11.58	Call	Bond Future	4,497.7000	4.4977	5,142.7900	5.1428	14.343	0	0	0
2023/01/18	2040	02/11/2023	11.58	Put	Bond Future	5,588.9000	5.5889	4,966.3600	4.9664	(11.139)	0	0	0
2023/01/18	2040	02/11/2023	11.59	Call	Bond Future	4,528.4900	4.5285	5,176.0800	5.1761	14.300	0	0	0
2023/01/18	2040	02/11/2023			Bond Future	11.7583	82.6029	11.5515	83.8705	(1.759)	0.0000	0.0000	84
2023/01/18	2040	02/11/2023	11.60	Call	Bond Future	4,559.0700	4.5591	5,209.1500	5.2091	14.259	0	0	0
2023/01/18	2040	02/11/2023	11.59	Put	Bond Future	5,557.8800	5.5579	4,937.8400	4.9378	(11.156)	0	0	0
2023/01/18	2040	01/02/2024	12.33	Call	Bond Future	7,055.1800	7.0552	7,856.7400	7.8567	11.361	0	0	0
2023/01/18	2040	01/02/2024	12.33	Put	Bond Future	4,437.3000	4.4373	3,945.5400	3.9455	(11.082)	0	0	0
2023/01/18	2040	01/02/2024	12.34	Call	Bond Future	7,089.3100	7.0893	7,892.8000	7.8928	11.334	0	0	0
2023/01/18	2040	01/02/2024	12.34	Put	Bond Future	4,415.0000	4.4150	3,925.1700	3.9252	(11.095)	0	0	0
2023/01/18	2040	01/02/2024			Bond Future	11.8783	79.7443	11.6636	81.0377	(1.808)	0.0000	0.0000	0
2023/01/18	2040	01/02/2024	12.35	Call	Bond Future	7,123.4800	7.1235	7,928.9100	7.9289	11.307	0	0	0
2023/01/18	2040	01/02/2024	12.35	Put	Bond Future	4,392.8000	4.3928	3,904.9100	3.9049	(11.107)	0	0	0
2023/01/18	2044	02/02/2023	10.30	Call	Bond Future	1.4300	0.0014	4.5400	0.0045	217.483	0	0	0
2023/01/18	2044	02/02/2023	10.30	Put	Bond Future	7,977.9900	7.9780	6,827.0400	6.8270	(14.427)	0	0	0
2023/01/18	2044	02/02/2023	11.00	Call	Bond Future	226.2800	0.2263	443.0100	0.4430	95.780	0	0	2,500
2023/01/18	2044	02/02/2023	11.00	Put	Bond Future	3,130.1500	3.1301	2,192.8200	2.1928	(29.945)	0	0	0
2023/01/18	2044	02/02/2023	11.75	Put	Bond Future	449.7300	0.4497	207.5500	0.2075	(53.850)	0	0	2,500
2023/01/18	2044	02/02/2023	11.90	Call	Bond Future	3,201.8000	3.2018	4,200.4000	4.2004	31.189	0	0	0
2023/01/18	2044	02/02/2023	11.90	Put	Bond Future	267.6400	0.2676	112.1800	0.1122	(58.085)	0	0	0
2023/01/18	2044	02/02/2023	12.00	Call	Bond Future	3,724.9800	3.7250	4,766.5200	4.7665	27.961	0	0	0
2023/01/18	2044	02/02/2023	12.00	Put	Bond Future	185.2800	0.1853	72.7600	0.0728	(60.730)	0	0	4,000
2023/01/18	2044	02/02/2023	11.20	Put	Bond Future	2,081.8200	2.0818	1,325.9900	1.3260	(36.306)	0	0	0
2023/01/18	2044	02/02/2023	11.70	Call	Bond Future	2,228.0200	2.2280	3,104.6200	3.1046	39.344	0	0	1,700
2023/01/18	2044	02/02/2023	11.70	Put	Bond Future	529.8200	0.5298	252.3600	0.2524	(52.369)	0	0	0
2023/01/18	2044	02/02/2023	11.10	Call	Bond Future	358.4600	0.3585	660.2000	0.6602	84.177	0	0	1,700
2023/01/18	2044	02/02/2023	11.14	Call	Bond Future	424.3500	0.4244	763.5500	0.7636	79.934	0	0	0
2023/01/18	2044	02/02/2023	11.14	Put	Bond Future	2,371.9400	2.3719	1,557.0800	1.5571	(34.354)	0	0	0
2023/01/18	2044	02/02/2023	11.15	Call	Bond Future	442.0900	0.4421	790.9200	0.7909	78.905	0	0	0
2023/01/18	2044	02/02/2023	11.15	Put	Bond Future	2,322.0800	2.3221	1,516.8500	1.5169	(34.677)	0	0	0
2023/01/18	2044	02/02/2023			Bond Future	11.4338	78.9696	11.2583	80.1237	(1.535)	0.0000	0.0000	48,597
2023/01/18	2044	02/02/2023	10.75	Call	Bond Future	55.2900	0.0553	127.7300	0.1277	131.018	0	0	2,500
2023/01/18	2044	02/02/2023	10.75	Put	Bond Future	4,713.8700	4.7139	3,632.2500	3.6323	(22.945)	0	0	0
2023/01/18	2044	02/02/2023	11.75	Call	Bond Future	2,460.0700	2.4601	3,371.9500	3.3719	37.067	0	0	0
2023/01/18	2044	02/02/2023	11.16	Call	Bond Future	460.2900	0.4603	818.8300	0.8188	77.894	0	0	0
2023/01/18	2044	02/02/2023	11.16	Put	Bond Future	2,272.7700	2.2728	1,477.2500	1.4772	(35.002)	0	0	0
2023/01/18	2044	02/02/2023	11.20	Call	Bond Future	538.4200	0.5384	936.6500	0.9367	73.963	0	0	0
2023/01/18	2044	02/02/2023	11.10	Put	Bond Future	2,577.3800	2.5774	1,725.0600	1.7251	(33.069)	0	0	0
2023/01/18	2044	04/05/2023	11.75	Put	Bond Future	2,739.1500	2.7392	2,264.6700	2.2647	(17.322)	0	0	4,115
2023/01/18	2044	04/05/2023	11.41	Call	Bond Future	2,872.0500	2.8720	3,451.6000	3.4516	20.179	0	0	0
2023/01/18	2044	04/05/2023	11.41	Put	Bond Future	3,736.8800	3.7369	3,142.5100	3.1425	(15.906)	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
2023/01/18	2044	04/05/2023	11.42	Call	Bond Future	2,903.7700	2.9038	3,487.0300	3.4870	20.086	0	0	0
2023/01/18	2044	04/05/2023	11.42	Put	Bond Future	3,703.5600	3.7036	3,112.9000	3.1129	(15.948)	0	0	0
2023/01/18	2044	04/05/2023			Bond Future	11.5441	80.4978	11.3627	81.6717	(1.572)	0.0000	0.0000	51,813
2023/01/18	2044	04/05/2023	11.75	Call	Bond Future	4,036.7500	4.0368	4,736.1900	4.7362	17.327	0	0	0
2023/01/18	2044	04/05/2023	12.00	Call	Bond Future	4,992.1700	4.9922	5,769.8400	5.7698	15.578	0	0	0
2023/01/18	2044	04/05/2023	12.00	Put	Bond Future	2,166.7500	2.1668	1,770.5000	1.7705	(18.288)	0	0	4,115
2023/01/18	2044	04/05/2023	12.25	Call	Bond Future	6,010.6800	6.0107	6,856.9000	6.8569	14.079	0	0	0
2023/01/18	2044	04/05/2023	12.25	Put	Bond Future	1,707.7400	1.7077	1,380.0400	1.3800	(19.189)	0	0	1,500
2023/01/18	2044	04/05/2023	11.43	Call	Bond Future	2,935.6500	2.9356	3,522.6000	3.5226	19.994	0	0	0
2023/01/18	2044	04/05/2023	11.43	Put	Bond Future	3,670.4900	3.6705	3,083.5200	3.0835	(15.992)	0	0	0
2023/01/18	2044	03/08/2023	12.15	Call	Bond Future	6,307.1000	6.3071	7,074.4000	7.0744	12.166	0	0	0
2023/01/18	2044	03/08/2023	12.15	Put	Bond Future	3,282.0500	3.2820	2,852.5500	2.8525	(13.086)	0	0	0
2023/01/18	2044	03/08/2023	12.16	Call	Bond Future	6,344.2700	6.3443	7,113.7900	7.1138	12.129	0	0	0
2023/01/18	2044	03/08/2023	12.16	Put	Bond Future	3,260.4500	3.2605	2,833.1700	2.8332	(13.105)	0	0	0
2023/01/18	2044	03/08/2023			Bond Future	11.6525	77.7261	11.4644	78.9229	(1.614)	0.0000	0.0000	0
2023/01/18	2044	03/08/2023	12.17	Call	Bond Future	6,381.7200	6.3817	7,153.4300	7.1534	12.093	0	0	0
2023/01/18	2044	03/08/2023	12.17	Put	Bond Future	3,239.2100	3.2392	2,814.1200	2.8141	(13.123)	0	0	0
2023/01/18	2044	02/11/2023	11.57	Call	Bond Future	4,597.2200	4.5972	5,217.0300	5.2170	13.482	0	0	0
2023/01/18	2044	02/11/2023	11.57	Put	Bond Future	5,772.4900	5.7725	5,171.3800	5.1714	(10.413)	0	0	0
2023/01/18	2044	02/11/2023			Bond Future	11.7575	79.2789	11.5628	80.4998	(1.656)	0.0000	0.0000	0
2023/01/18	2044	02/11/2023	11.55	Call	Bond Future	4,534.9900	4.5350	5,149.9700	5.1500	13.561	0	0	0
2023/01/18	2044	02/11/2023	11.55	Put	Bond Future	5,837.3500	5.8374	5,231.4100	5.2314	(10.380)	0	0	0
2023/01/18	2044	02/11/2023	11.56	Call	Bond Future	4,565.9300	4.5659	5,183.3200	5.1833	13.522	0	0	0
2023/01/18	2044	02/11/2023	11.56	Put	Bond Future	5,804.7000	5.8047	5,201.1700	5.2012	(10.397)	0	0	0
2023/01/18	2044	01/02/2024	12.29	Call	Bond Future	7,125.4400	7.1254	7,892.1600	7.8922	10.760	0	0	0
2023/01/18	2044	01/02/2024	12.29	Put	Bond Future	4,639.0500	4.6390	4,160.1100	4.1601	(10.324)	0	0	0
2023/01/18	2044	01/02/2024			Bond Future	11.8700	76.4792	11.6681	77.7248	(1.702)	0.0000	0.0000	0
2023/01/18	2044	01/02/2024	12.27	Call	Bond Future	7,056.7200	7.0567	7,819.6800	7.8197	10.812	0	0	0
2023/01/18	2044	01/02/2024	12.27	Put	Bond Future	4,685.6700	4.6857	4,202.9700	4.2030	(10.302)	0	0	0
2023/01/18	2044	01/02/2024	12.28	Call	Bond Future	7,091.0600	7.0911	7,855.9000	7.8559	10.786	0	0	0
2023/01/18	2044	01/02/2024	12.28	Put	Bond Future	4,662.3000	4.6623	4,181.4800	4.1815	(10.313)	0	0	0
2023/01/18	2046	02/02/2023			Bond Future	116.9704	116.9704	117.4171	117.4171	0.382	0.0000	0.0000	7,964
2023/01/18	2046	04/05/2023			Bond Future	117.2269	117.2269	117.6772	117.6772	0.384	0.0000	0.0000	13,210
2023/01/18	2046	03/08/2023			Bond Future	119.6008	119.6008	120.0597	120.0597	0.384	0.0000	0.0000	0
2023/01/18	2046	02/11/2023			Bond Future	119.9295	119.9295	120.3997	120.3997	0.392	0.0000	0.0000	0
2023/01/18	2046	01/02/2024			Bond Future	122.3485	122.3485	122.8288	122.8288	0.393	0.0000	0.0000	0
2023/01/18	2050	02/02/2023			Bond Future	117.7206	117.7206	118.0536	118.0536	0.283	0.0000	0.0000	3,243
2023/01/18	2050	04/05/2023			Bond Future	120.0271	120.0271	120.3636	120.3636	0.280	0.0000	0.0000	10,885
2023/01/18	2050	03/08/2023			Bond Future	120.2772	120.2772	120.6217	120.6217	0.286	0.0000	0.0000	0
2023/01/18	2050	02/11/2023			Bond Future	122.7081	122.7081	123.0600	123.0600	0.287	0.0000	0.0000	0
2023/01/18	2050	01/02/2024			Bond Future	122.9402	122.9402	123.3013	123.3013	0.294	0.0000	0.0000	0
2023/01/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	8608	21/12/2026			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
2023/01/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	AL37	02/02/2023			Index Future	868.0740	868.0740	873.7380	873.7380	0.652	0.0000	0.0000	0
2023/01/18	AL37	04/05/2023			Index Future	884.8530	884.8530	890.6190	890.6190	0.652	0.0000	0.0000	0
2023/01/18	AL37	03/08/2023			Index Future	902.5560	902.5560	908.4360	908.4360	0.651	0.0000	0.0000	0
2023/01/18	AL37	02/11/2023			Index Future	920.5940	920.5940	926.5930	926.5930	0.652	0.0000	0.0000	0
2023/01/18	AL37	01/02/2024			Index Future	938.9720	938.9720	945.0920	945.0920	0.652	0.0000	0.0000	0
2023/01/18	AL7T	02/02/2023			Index Future	1,007.1100	1,007.1100	1,019.1350	1,019.1350	1.194	0.0000	0.0000	0
2023/01/18	AL7T	04/05/2023			Index Future	1,026.5770	1,026.5770	1,038.8250	1,038.8250	1.193	0.0000	0.0000	0
2023/01/18	AL7T	03/08/2023			Index Future	1,047.1150	1,047.1150	1,059.6060	1,059.6060	1.193	0.0000	0.0000	0
2023/01/18	AL7T	02/11/2023			Index Future	1,068.0430	1,068.0430	1,080.7850	1,080.7850	1.193	0.0000	0.0000	0
2023/01/18	AL7T	01/02/2024			Index Future	1,089.3640	1,089.3640	1,102.3620	1,102.3620	1.193	0.0000	0.0000	0
2023/01/18	ALBI	02/02/2023			Index Future	877.1170	877.1170	887.4340	887.4340	1.176	0.0000	0.0000	88
2023/01/18	ALBI	04/05/2023			Index Future	894.0700	894.0700	904.5800	904.5800	1.176	0.0000	0.0000	23
2023/01/18	ALBI	03/08/2023			Index Future	911.9580	911.9580	922.6750	922.6750	1.175	0.0000	0.0000	0
2023/01/18	ALBI	02/11/2023			Index Future	930.1840	930.1840	941.1170	941.1170	1.175	0.0000	0.0000	0
2023/01/18	ALBI	01/02/2024			Index Future	948.7540	948.7540	959.9060	959.9060	1.175	0.0000	0.0000	0
2023/01/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/18	ES33	02/02/2023			Bond Future	12.0398	76.2001	11.7974	77.3689	(2.014)	0.0000	0.0000	350
2023/01/18	ES33	04/05/2023			Bond Future	12.1963	73.8991	11.9441	75.0888	(2.068)	0.0000	0.0000	0
2023/01/18	ES33	03/08/2023			Bond Future	12.3482	75.3958	12.0856	76.6092	(2.127)	0.0000	0.0000	0
2023/01/18	ES33	02/11/2023			Bond Future	12.5120	73.1252	12.2380	74.3633	(2.190)	0.0000	0.0000	0
2023/01/18	ES33	01/02/2024			Bond Future	12.6891	74.5992	12.4030	75.8626	(2.255)	0.0000	0.0000	0
2023/01/18	ES42	02/02/2023			Bond Future	12.3808	74.1936	12.1743	75.3568	(1.667)	0.0000	0.0000	4,000
2023/01/18	ES42	04/05/2023			Bond Future	12.5261	71.3846	12.3118	72.5687	(1.711)	0.0000	0.0000	0
2023/01/18	ES42	03/08/2023			Bond Future	12.6638	72.8309	12.4413	74.0385	(1.757)	0.0000	0.0000	0
2023/01/18	ES42	02/11/2023			Bond Future	12.8111	70.0404	12.5795	71.2726	(1.807)	0.0000	0.0000	0
2023/01/18	ES42	01/02/2024			Bond Future	12.9622	71.4513	12.7215	72.7087	(1.857)	0.0000	0.0000	0
2023/01/18	GOVI	02/02/2023	850.82	Call	GOVI	141,370.0000	14.1370	242,610.0000	24.2610	71.613	0	0	0
2023/01/18	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GOVI	02/02/2023	850.83	Call	GOVI	141,270.0000	14.1270	242,510.0000	24.2510	71.664	0	0	0
2023/01/18	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GOVI	02/02/2023			GOVI	864.9570	864.9570	875.0810	875.0810	1.170	0.0000	0.0000	417
2023/01/18	GOVI	02/02/2023	850.84	Call	GOVI	141,170.0000	14.1170	242,410.0000	24.2410	71.715	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
2023/01/18	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GOVI	04/05/2023	852.86	Call	GOVI	288,160.0000	28.8160	391,280.0000	39.1280	35.786	0	0	0
2023/01/18	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GOVI	04/05/2023	852.87	Call	GOVI	288,060.0000	28.8060	391,180.0000	39.1180	35.798	0	0	0
2023/01/18	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GOVI	04/05/2023			GOVI	881.6760	881.6760	891.9880	891.9880	1.170	0.0000	0.0000	430
2023/01/18	GOVI	04/05/2023	852.88	Call	GOVI	287,960.0000	28.7960	391,080.0000	39.1080	35.811	0	0	0
2023/01/18	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GOVI	03/08/2023	837.21	Call	GOVI	621,050.0000	62.1050	726,220.0000	72.6220	16.934	0	0	0
2023/01/18	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GOVI	03/08/2023	837.22	Call	GOVI	620,950.0000	62.0950	726,120.0000	72.6120	16.937	0	0	0
2023/01/18	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GOVI	03/08/2023			GOVI	899.3150	899.3150	909.8320	909.8320	1.169	0.0000	0.0000	0
2023/01/18	GOVI	03/08/2023	837.23	Call	GOVI	620,850.0000	62.0850	726,020.0000	72.6020	16.940	0	0	0
2023/01/18	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GOVI	02/11/2023	885.82	Call	GOVI	314,690.0000	31.4690	421,970.0000	42.1970	34.091	0	0	0
2023/01/18	GOVI	02/11/2023			GOVI	917.2890	917.2890	928.0170	928.0170	1.170	0.0000	0.0000	0
2023/01/18	GOVI	02/11/2023	885.80	Call	GOVI	314,890.0000	31.4890	422,170.0000	42.2170	34.069	0	0	0
2023/01/18	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GOVI	02/11/2023	885.81	Call	GOVI	314,790.0000	31.4790	422,070.0000	42.2070	34.080	0	0	0
2023/01/18	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GOVI	01/02/2024	880.00	Call	GOVI	556,010.0000	55.6010	665,440.0000	66.5440	19.681	0	0	0
2023/01/18	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GOVI	01/02/2024			GOVI	935.6010	935.6010	946.5440	946.5440	1.170	0.0000	0.0000	0
2023/01/18	GOVI	01/02/2024	879.98	Call	GOVI	556,210.0000	55.6210	665,640.0000	66.5640	19.674	0	0	0
2023/01/18	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GOVI	01/02/2024	879.99	Call	GOVI	556,110.0000	55.6110	665,540.0000	66.5540	19.678	0	0	0
2023/01/18	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/18	IGOV	02/02/2023			Index Future	329.0110	329.0110	329.7150	329.7150	0.214	0.0000	0.0000	151
2023/01/18	IGOV	04/05/2023			Index Future	335.4520	335.4520	336.1670	336.1670	0.213	0.0000	0.0000	654
2023/01/18	IGOV	03/08/2023			Index Future	342.2430	342.2430	342.9720	342.9720	0.213	0.0000	0.0000	0
2023/01/18	IGOV	02/11/2023			Index Future	349.1610	349.1610	349.9050	349.9050	0.213	0.0000	0.0000	0
2023/01/18	IGOV	01/02/2024			Index Future	356.2080	356.2080	356.9680	356.9680	0.213	0.0000	0.0000	0
2023/01/18	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/18	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0

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2023/01/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/01/18	JBAF	18/01/2023			Jibar Tradeable Future	7.3250	92.6750	7.3170	92.6830	(0.109)	0.0000	0.0000	0
2023/01/18	JBAF	15/02/2023			Jibar Tradeable Future	7.6050	92.3950	7.5100	92.4900	(1.249)	0.0000	0.0000	0
2023/01/18	JBAF	15/03/2023			Jibar Tradeable Future	7.6450	92.3550	7.5600	92.4400	(1.112)	0.0000	0.0000	0
2023/01/18	JBAF	19/04/2023			Jibar Tradeable Future	7.7100	92.2900	7.6200	92.3800	(1.167)	0.0000	0.0000	0
2023/01/18	JBAF	17/05/2023			Jibar Tradeable Future	7.7150	92.2850	7.6200	92.3800	(1.231)	0.0000	0.0000	0
2023/01/18	JBAF	21/06/2023			Jibar Tradeable Future	7.7400	92.2600	7.6200	92.3800	(1.550)	0.0000	0.0000	0
2023/01/18	JBAF	19/07/2023			Jibar Tradeable Future	7.5900	7.5900	7.5900	92.4100	0.000	0.0000	0.0000	0
2023/01/18	JBAF	20/09/2023			Jibar Tradeable Future	7.6600	92.3400	7.5500	92.4500	(1.436)	0.0000	0.0000	75
2023/01/18	JBAF	20/12/2023			Jibar Tradeable Future	7.4250	92.5750	7.2950	92.7050	(1.751)	0.0000	0.0000	272
2023/01/18	JBAF	20/03/2024			Jibar Tradeable Future	7.3500	92.6500	7.1950	92.8050	(2.109)	0.0000	0.0000	0
2023/01/18	JBAF	19/06/2024			Jibar Tradeable Future	7.2850	92.7150	7.1300	92.8700	(2.128)	0.0000	0.0000	0
2023/01/18	JBAF	18/09/2024			Jibar Tradeable Future	7.2600	92.7400	7.0900	92.9100	(2.342)	0.0000	0.0000	68
2023/01/18	JBAF	18/12/2024			Jibar Tradeable Future	7.3700	92.6300	7.1800	92.8200	(2.578)	0.0000	0.0000	0
2023/01/18	R035	02/02/2023	9.81	Call	Bond Future	0.2700	0.0003	1.3400	0.0013	396.296	0	0	582
2023/01/18	R035	02/02/2023	9.81	Put	Bond Future	7,995.0000	7.9950	6,743.9600	6.7440	(15.648)	0	0	0
2023/01/18	R035	02/02/2023	9.85	Call	Bond Future	0.4200	0.0004	2.0100	0.0020	378.571	0	0	0
2023/01/18	R035	02/02/2023	9.89	Call	Bond Future	0.6400	0.0006	2.9700	0.0030	364.063	0	0	388
2023/01/18	R035	02/02/2023	9.89	Put	Bond Future	7,464.4900	7.4645	6,214.7100	6.2147	(16.743)	0	0	0
2023/01/18	R035	02/02/2023	11.94	Call	Bond Future	4,857.7100	4.8577	6,073.9800	6.0740	25.038	0	0	0
2023/01/18	R035	02/02/2023	13.22	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	976
2023/01/18	R035	02/02/2023	10.88	Call	Bond Future	527.1900	0.5272	1,012.6300	1.0126	92.081	0	0	0
2023/01/18	R035	02/02/2023	10.88	Put	Bond Future	1,756.8100	1.7568	990.1400	0.9901	(43.640)	0	0	0
2023/01/18	R035	02/02/2023	10.66	Call	Bond Future	205.5200	0.2055	464.2900	0.4643	125.910	0	0	0
2023/01/18	R035	02/02/2023	10.66	Put	Bond Future	2,768.5800	2.7686	1,775.2400	1.7752	(35.879)	0	0	582
2023/01/18	R035	02/02/2023	10.30	Put	Bond Future	4,831.7400	4.8317	3,629.2600	3.6293	(24.887)	0	0	0
2023/01/18	R035	02/02/2023	10.60	Call	Bond Future	151.9000	0.1519	360.2300	0.3602	137.149	0	0	0
2023/01/18	R035	02/02/2023	10.60	Put	Bond Future	3,083.6400	3.0836	2,039.8600	2.0399	(33.849)	0	0	0
2023/01/18	R035	02/02/2023	10.64	Put	Bond Future	2,872.0000	2.8720	1,861.1900	1.8612	(35.195)	0	0	0
2023/01/18	R035	02/02/2023			Bond Future	11.0871	89.3893	10.8763	90.6414	(1.902)	0.0000	0.0000	99,695
2023/01/18	R035	02/02/2023	9.85	Put	Bond Future	7,729.1900	7.7292	6,478.6700	6.4787	(16.179)	0	0	0
2023/01/18	R035	02/02/2023	11.94	Put	Bond Future	48.0900	0.0481	12.2500	0.0123	(74.527)	0	0	0
2023/01/18	R035	02/02/2023	11.98	Call	Bond Future	5,065.8500	5.0658	6,287.6500	6.2876	24.118	0	0	0
2023/01/18	R035	02/02/2023	11.98	Put	Bond Future	40.2400	0.0402	9.9300	0.0099	(75.323)	0	0	388
2023/01/18	R035	02/02/2023	13.22	Call	Bond Future	11,327.5200	11.3275	12,579.6000	12.5796	11.053	0	0	0
2023/01/18	R035	02/02/2023	11.05	Call	Bond Future	935.5300	0.9355	1,614.4900	1.6145	72.575	0	0	976
2023/01/18	R035	02/02/2023	11.05	Put	Bond Future	1,154.2300	1.1542	581.0800	0.5811	(49.656)	0	0	0
2023/01/18	R035	02/02/2023	11.06	Call	Bond Future	964.1500	0.9642	1,654.2700	1.6543	71.578	0	0	0
2023/01/18	R035	02/02/2023	11.06	Put	Bond Future	1,123.9000	1.1239	561.9100	0.5619	(50.004)	0	0	582

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
2023/01/18	R035	02/02/2023	10.86	Call	Bond Future	488.7500	0.4888	951.7200	0.9517	94.725	0	0	0
2023/01/18	R035	02/02/2023	10.86	Put	Bond Future	1,838.4100	1.8384	1,049.2700	1.0493	(42.925)	0	0	0
2023/01/18	R035	02/02/2023	10.87	Call	Bond Future	507.7600	0.5078	981.9400	0.9819	93.387	0	0	0
2023/01/18	R035	02/02/2023	10.87	Put	Bond Future	1,797.3700	1.7974	1,019.4400	1.0194	(43.282)	0	0	0
2023/01/18	R035	02/02/2023	10.30	Call	Bond Future	23.6500	0.0237	73.2800	0.0733	209.852	0	0	976
2023/01/18	R035	02/02/2023	10.64	Call	Bond Future	186.2900	0.1863	427.5900	0.4276	129.529	0	0	388
2023/01/18	R035	04/05/2023	13.18	Call	Bond Future	10,737.5700	10.7376	11,910.5900	11.9106	10.924	0	0	0
2023/01/18	R035	04/05/2023	13.18	Put	Bond Future	348.1300	0.3481	247.1300	0.2471	(29.012)	0	0	491
2023/01/18	R035	04/05/2023	12.46	Call	Bond Future	7,629.5500	7.6296	8,695.0800	8.6951	13.966	0	0	0
2023/01/18	R035	04/05/2023	12.46	Put	Bond Future	801.2400	0.8012	592.7500	0.5927	(26.021)	0	0	388
2023/01/18	R035	04/05/2023	11.20	Call	Bond Future	2,862.5800	2.8626	3,550.6800	3.5507	24.038	0	0	0
2023/01/18	R035	04/05/2023	11.21	Call	Bond Future	2,893.2800	2.8933	3,585.4000	3.5854	23.922	0	0	0
2023/01/18	R035	04/05/2023	11.22	Put	Bond Future	2,825.4700	2.8255	2,247.5700	2.2476	(20.453)	0	0	0
2023/01/18	R035	04/05/2023	10.60	Call	Bond Future	1,342.0700	1.3421	1,777.2000	1.7772	32.422	0	0	388
2023/01/18	R035	04/05/2023	10.60	Put	Bond Future	4,919.5000	4.9195	4,080.6100	4.0806	(17.052)	0	0	0
2023/01/18	R035	04/05/2023	11.05	Call	Bond Future	2,422.8900	2.4229	3,049.4700	3.0495	25.861	0	0	770
2023/01/18	R035	04/05/2023	11.05	Put	Bond Future	3,310.6200	3.3106	2,663.1800	2.6632	(19.556)	0	0	0
2023/01/18	R035	04/05/2023	11.17	Call	Bond Future	2,771.8000	2.7718	3,447.7800	3.4478	24.388	0	0	491
2023/01/18	R035	04/05/2023	10.55	Call	Bond Future	1,245.1600	1.2452	1,659.3200	1.6593	33.262	0	0	770
2023/01/18	R035	04/05/2023	10.55	Put	Bond Future	5,128.7100	5.1287	4,268.8500	4.2688	(16.766)	0	0	0
2023/01/18	R035	04/05/2023			Bond Future	11.2029	86.6157	10.9842	87.8897	(1.953)	0.0000	0.0000	140,345
2023/01/18	R035	04/05/2023	11.80	Call	Bond Future	4,943.9500	4.9439	5,846.1000	5.8461	18.248	0	0	0
2023/01/18	R035	04/05/2023	11.80	Put	Bond Future	1,598.8800	1.5989	1,227.0100	1.2270	(23.258)	0	0	1,035
2023/01/18	R035	04/05/2023	11.87	Call	Bond Future	5,213.8800	5.2139	6,136.9500	6.1370	17.704	0	0	0
2023/01/18	R035	04/05/2023	11.87	Put	Bond Future	1,488.9700	1.4890	1,138.0200	1.1380	(23.570)	0	0	770
2023/01/18	R035	04/05/2023	11.20	Put	Bond Future	2,879.2900	2.8793	2,293.3700	2.2934	(20.349)	0	0	0
2023/01/18	R035	04/05/2023	11.21	Put	Bond Future	2,852.3700	2.8524	2,270.4700	2.2705	(20.401)	0	0	0
2023/01/18	R035	04/05/2023	11.22	Call	Bond Future	2,923.9500	2.9239	3,620.0700	3.6201	23.808	0	0	0
2023/01/18	R035	04/05/2023	11.17	Put	Bond Future	2,961.7100	2.9617	2,363.6700	2.3637	(20.192)	0	0	0
2023/01/18	R035	04/05/2023	9.85	Call	Bond Future	365.6400	0.3656	535.1700	0.5352	46.365	0	0	388
2023/01/18	R035	04/05/2023	9.85	Put	Bond Future	8,694.4900	8.6945	7,590.0000	7.5900	(12.703)	0	0	0
2023/01/18	R035	04/05/2023	10.42	Call	Bond Future	1,017.6400	1.0176	1,378.8200	1.3788	35.492	0	0	491
2023/01/18	R035	04/05/2023	10.42	Put	Bond Future	5,704.0800	5.7041	4,791.2400	4.7912	(16.003)	0	0	0
2023/01/18	R035	03/08/2023	12.00	Call	Bond Future	6,226.6600	6.2267	7,110.0000	7.1100	14.186	0	0	0
2023/01/18	R035	03/08/2023	12.00	Put	Bond Future	2,472.4300	2.4724	2,056.8700	2.0569	(16.808)	0	0	0
2023/01/18	R035	03/08/2023			Bond Future	11.3143	88.3493	11.0869	89.6482	(2.009)	0.0000	0.0000	0
2023/01/18	R035	03/08/2023	11.98	Call	Bond Future	6,155.0300	6.1550	7,033.7100	7.0337	14.276	0	0	0
2023/01/18	R035	03/08/2023	11.98	Put	Bond Future	2,506.9100	2.5069	2,086.6900	2.0867	(16.762)	0	0	0
2023/01/18	R035	03/08/2023	11.99	Call	Bond Future	6,190.9300	6.1909	7,071.9400	7.0719	14.231	0	0	0
2023/01/18	R035	03/08/2023	11.99	Put	Bond Future	2,489.7300	2.4897	2,071.8400	2.0718	(16.785)	0	0	0
2023/01/18	R035	02/11/2023	11.41	Call	Bond Future	4,420.4900	4.4205	5,134.0800	5.1341	16.143	0	0	0
2023/01/18	R035	02/11/2023	11.41	Put	Bond Future	4,562.9000	4.5629	3,951.4500	3.9514	(13.400)	0	0	0
2023/01/18	R035	02/11/2023	11.42	Call	Bond Future	4,449.6000	4.4496	5,165.7800	5.1658	16.095	0	0	0
2023/01/18	R035	02/11/2023	11.42	Put	Bond Future	4,536.5000	4.5365	3,927.6400	3.9276	(13.421)	0	0	0
2023/01/18	R035	02/11/2023			Bond Future	11.4357	85.6107	11.1991	86.9357	(2.068)	0.0000	0.0000	123
2023/01/18	R035	02/11/2023	11.43	Call	Bond Future	4,478.8000	4.4788	5,197.5700	5.1976	16.048	0	0	0
2023/01/18	R035	02/11/2023	11.43	Put	Bond Future	4,510.2300	4.5102	3,903.9600	3.9040	(13.442)	0	0	0
2023/01/18	R035	01/02/2024	12.18	Put	Bond Future	3,614.5300	3.6145	3,132.4400	3.1324	(13.338)	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
2023/01/18	R035	01/02/2024	12.19	Call	Bond Future	6,877.8500	6.8778	7,749.6400	7.7496	12.675	0	0	0
2023/01/18	R035	01/02/2024	12.19	Put	Bond Future	3,595.9500	3.5960	3,115.8500	3.1158	(13.351)	0	0	0
2023/01/18	R035	01/02/2024			Bond Future	11.5676	87.3178	11.3211	88.6697	(2.131)	0.0000	0.0000	0
2023/01/18	R035	01/02/2024	12.20	Call	Bond Future	6,910.6000	6.9106	7,784.3700	7.7844	12.644	0	0	0
2023/01/18	R035	01/02/2024	12.20	Put	Bond Future	3,577.4700	3.5775	3,099.3500	3.0994	(13.365)	0	0	0
2023/01/18	R035	01/02/2024	12.18	Call	Bond Future	6,845.1400	6.8451	7,714.9400	7.7149	12.707	0	0	0
2023/01/18	R186	02/02/2023	8.32	Call	Bond Future	442.4100	0.4424	879.9400	0.8799	98.897	0	0	0
2023/01/18	R186	02/02/2023	8.32	Put	Bond Future	440.9800	0.4410	162.4000	0.1624	(63.173)	0	0	0
2023/01/18	R186	02/02/2023	8.33	Call	Bond Future	460.9800	0.4610	906.5400	0.9065	96.655	0	0	0
2023/01/18	R186	02/02/2023	8.33	Put	Bond Future	425.6100	0.4256	155.0600	0.1551	(63.568)	0	0	0
2023/01/18	R186	02/02/2023			Bond Future	8.3196	108.4514	8.1095	109.1675	(2.525)	0.0000	0.0000	42,419
2023/01/18	R186	02/02/2023	8.34	Call	Bond Future	479.8700	0.4799	933.3500	0.9333	94.501	0	0	0
2023/01/18	R186	02/02/2023	8.34	Put	Bond Future	410.5700	0.4106	147.9400	0.1479	(63.967)	0	0	0
2023/01/18	R186	04/05/2023	8.84	Call	Bond Future	2,113.2100	2.1132	2,644.1300	2.6441	25.124	0	0	0
2023/01/18	R186	04/05/2023	8.83	Put	Bond Future	607.9500	0.6080	409.3100	0.4093	(32.674)	0	0	0
2023/01/18	R186	04/05/2023			Bond Future	8.3617	110.5495	8.1350	111.2767	(2.711)	0.0000	0.0000	83,950
2023/01/18	R186	04/05/2023	8.84	Put	Bond Future	599.1100	0.5991	402.8400	0.4028	(32.760)	0	0	0
2023/01/18	R186	04/05/2023	8.36	Call	Bond Future	1,166.1700	1.1662	1,563.4400	1.5634	34.066	0	0	200
2023/01/18	R186	04/05/2023	8.36	Put	Bond Future	1,171.5700	1.1716	841.6500	0.8417	(28.161)	0	0	200
2023/01/18	R186	04/05/2023	8.82	Call	Bond Future	2,068.2400	2.0682	2,594.4000	2.5944	25.440	0	0	0
2023/01/18	R186	04/05/2023	8.82	Put	Bond Future	616.9000	0.6169	415.8700	0.4159	(32.587)	0	0	0
2023/01/18	R186	04/05/2023	8.83	Call	Bond Future	2,090.6800	2.0907	2,619.2300	2.6192	25.281	0	0	0
2023/01/18	R186	03/08/2023	9.73	Put	Bond Future	391.2500	0.3913	279.2100	0.2792	(28.636)	0	0	0
2023/01/18	R186	03/08/2023	9.74	Call	Bond Future	4,352.2700	4.3523	4,982.2600	4.9823	14.475	0	0	0
2023/01/18	R186	03/08/2023	9.74	Put	Bond Future	387.3600	0.3874	276.3200	0.2763	(28.666)	0	0	0
2023/01/18	R186	03/08/2023			Bond Future	8.3839	107.4569	8.1375	108.1979	(2.939)	0.0000	0.0000	0
2023/01/18	R186	03/08/2023	9.75	Call	Bond Future	4,376.7600	4.3768	5,007.7800	5.0078	14.418	0	0	0
2023/01/18	R186	03/08/2023	9.75	Put	Bond Future	383.3100	0.3833	273.3000	0.2733	(28.700)	0	0	0
2023/01/18	R186	03/08/2023	9.73	Call	Bond Future	4,327.6100	4.3276	4,956.6000	4.9566	14.534	0	0	0
2023/01/18	R186	02/11/2023	9.40	Call	Bond Future	3,562.1600	3.5622	4,125.9400	4.1259	15.827	0	0	0
2023/01/18	R186	02/11/2023	9.40	Put	Bond Future	839.9900	0.8400	647.7300	0.6477	(22.888)	0	0	0
2023/01/18	R186	02/11/2023	9.15	Call	Bond Future	3,056.4900	3.0565	3,587.0500	3.5870	17.358	0	0	1,715
2023/01/18	R186	02/11/2023			Bond Future	8.4089	109.6040	8.1393	110.3600	(3.206)	0.0000	0.0000	1,257
2023/01/18	R186	02/11/2023	9.39	Call	Bond Future	3,541.4000	3.5414	4,103.9400	4.1039	15.885	0	0	0
2023/01/18	R186	02/11/2023	9.39	Put	Bond Future	846.2500	0.8463	652.7500	0.6528	(22.866)	0	0	0
2023/01/18	R186	02/11/2023	10.42	Call	Bond Future	5,803.9600	5.8040	6,465.7400	6.4657	11.402	0	0	0
2023/01/18	R186	02/11/2023	10.42	Put	Bond Future	371.8000	0.3718	277.5400	0.2775	(25.352)	0	0	1,715
2023/01/18	R186	02/11/2023	9.15	Put	Bond Future	1,012.5600	1.0126	787.0800	0.7871	(22.268)	0	0	0
2023/01/18	R186	02/11/2023	9.38	Call	Bond Future	3,520.6800	3.5207	4,081.9600	4.0820	15.942	0	0	0
2023/01/18	R186	02/11/2023	9.38	Put	Bond Future	852.5600	0.8526	657.8000	0.6578	(22.844)	0	0	0
2023/01/18	R186	01/02/2024	9.50	Call	Bond Future	3,623.6200	3.6236	4,191.6100	4.1916	15.675	0	0	0
2023/01/18	R186	01/02/2024	9.51	Call	Bond Future	3,642.5700	3.6426	4,211.7100	4.2117	15.625	0	0	0
2023/01/18	R186	01/02/2024	9.52	Put	Bond Future	914.5300	0.9145	713.1700	0.7132	(22.018)	0	0	0
2023/01/18	R186	01/02/2024			Bond Future	8.4400	106.4853	8.1431	107.2569	(3.518)	0.0000	0.0000	0
2023/01/18	R186	01/02/2024	9.50	Put	Bond Future	926.2800	0.9263	722.6700	0.7227	(21.981)	0	0	0
2023/01/18	R186	01/02/2024	9.51	Put	Bond Future	920.2000	0.9202	717.7400	0.7177	(22.002)	0	0	0
2023/01/18	R186	01/02/2024	9.52	Call	Bond Future	3,661.9200	3.6619	4,232.1600	4.2322	15.572	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
2023/01/18	R197	02/02/2023			Bond Future	328.9983	328.9983	329.0754	329.0754	0.023	0.0000	0.0000	877
2023/01/18	R197	04/05/2023			Bond Future	335.4444	335.4444	335.5148	335.5148	0.021	0.0000	0.0000	0
2023/01/18	R197	03/08/2023			Bond Future	333.1719	333.1719	333.2398	333.2398	0.020	0.0000	0.0000	0
2023/01/18	R197	02/11/2023			Bond Future	339.9056	339.9056	339.9755	339.9755	0.021	0.0000	0.0000	0
2023/01/18	R202	02/02/2023			Bond Future	251.1062	251.1062	251.8028	251.8028	0.277	0.0000	0.0000	1,515
2023/01/18	R202	04/05/2023			Bond Future	256.0262	256.0262	256.7301	256.7301	0.275	0.0000	0.0000	4,448
2023/01/18	R202	03/08/2023			Bond Future	256.3955	256.3955	257.1115	257.1115	0.279	0.0000	0.0000	0
2023/01/18	R202	02/11/2023			Bond Future	261.5777	261.5777	262.3084	262.3084	0.279	0.0000	0.0000	0
2023/01/18	R202	01/02/2024			Bond Future	261.8987	261.8987	262.6484	262.6484	0.286	0.0000	0.0000	0
2023/01/18	R209	02/02/2023	10.78	Call	Bond Future	308.9400	0.3089	626.6100	0.6266	102.826	0	0	0
2023/01/18	R209	02/02/2023	10.79	Call	Bond Future	322.2100	0.3222	648.9100	0.6489	101.394	0	0	0
2023/01/18	R209	02/02/2023	10.80	Put	Bond Future	1,850.9000	1.8509	1,114.6100	1.1146	(39.780)	0	0	0
2023/01/18	R209	02/02/2023			Bond Future	11.0885	69.1439	10.8834	70.2160	(1.850)	0.0000	0.0000	13,316
2023/01/18	R209	02/02/2023	10.78	Put	Bond Future	1,930.7100	1.9307	1,176.2700	1.1763	(39.076)	0	0	0
2023/01/18	R209	02/02/2023	10.79	Put	Bond Future	1,890.5500	1.8906	1,145.1400	1.1451	(39.428)	0	0	0
2023/01/18	R209	02/02/2023	10.80	Call	Bond Future	335.9200	0.3359	671.7400	0.6717	99.970	0	0	0
2023/01/18	R209	04/05/2023	11.50	Put	Bond Future	1,874.1000	1.8741	1,474.5600	1.4746	(21.319)	0	0	0
2023/01/18	R209	04/05/2023	11.09	Call	Bond Future	2,251.9400	2.2519	2,806.8500	2.8069	24.641	0	0	0
2023/01/18	R209	04/05/2023	11.09	Put	Bond Future	2,783.2700	2.7833	2,247.0900	2.2471	(19.264)	0	0	0
2023/01/18	R209	04/05/2023	11.10	Call	Bond Future	2,277.3900	2.2774	2,835.8400	2.8358	24.521	0	0	0
2023/01/18	R209	04/05/2023	11.10	Put	Bond Future	2,757.2900	2.7573	2,224.6500	2.2247	(19.318)	0	0	0
2023/01/18	R209	04/05/2023	10.00	Call	Bond Future	428.3700	0.4284	609.9500	0.6099	42.389	0	0	500
2023/01/18	R209	04/05/2023	10.00	Put	Bond Future	6,908.2300	6.9082	5,998.7200	5.9987	(13.166)	0	0	0
2023/01/18	R209	04/05/2023	10.50	Call	Bond Future	1,026.6600	1.0267	1,366.4500	1.3665	33.097	0	0	2,500
2023/01/18	R209	04/05/2023	10.50	Put	Bond Future	4,691.3000	4.6913	3,940.0000	3.9400	(16.015)	0	0	0
2023/01/18	R209	04/05/2023			Bond Future	11.1938	67.3302	10.9818	68.4213	(1.894)	0.0000	0.0000	17,981
2023/01/18	R209	04/05/2023	11.50	Call	Bond Future	3,406.9500	3.4069	4,098.5000	4.0985	20.298	0	0	1,000
2023/01/18	R209	04/05/2023	12.50	Call	Bond Future	6,869.0300	6.8690	7,791.0800	7.7911	13.423	0	0	0
2023/01/18	R209	04/05/2023	12.50	Put	Bond Future	661.0400	0.6610	492.0000	0.4920	(25.572)	0	0	8,500
2023/01/18	R209	04/05/2023	11.11	Call	Bond Future	2,303.1100	2.3031	2,865.1100	2.8651	24.402	0	0	0
2023/01/18	R209	04/05/2023	11.11	Put	Bond Future	2,731.6500	2.7317	2,202.5600	2.2026	(19.369)	0	0	0
2023/01/18	R209	04/05/2023	11.00	Call	Bond Future	2,028.9000	2.0289	2,551.4800	2.5515	25.757	0	0	2,500
2023/01/18	R209	04/05/2023	11.00	Put	Bond Future	3,025.5100	3.0255	2,457.0000	2.4570	(18.791)	0	0	6,250
2023/01/18	R209	03/08/2023	11.94	Call	Bond Future	5,357.1000	5.3571	6,108.9800	6.1090	14.035	0	0	0
2023/01/18	R209	03/08/2023	11.95	Put	Bond Future	2,205.9900	2.2060	1,847.4700	1.8475	(16.252)	0	0	0
2023/01/18	R209	03/08/2023	11.93	Call	Bond Future	5,325.7000	5.3257	6,075.5500	6.0755	14.080	0	0	0
2023/01/18	R209	03/08/2023			Bond Future	11.2932	68.6780	11.0738	69.7904	(1.943)	0.0000	0.0000	0
2023/01/18	R209	03/08/2023	11.94	Put	Bond Future	2,221.5500	2.2216	1,861.0100	1.8610	(16.229)	0	0	0
2023/01/18	R209	03/08/2023	11.95	Call	Bond Future	5,388.3700	5.3884	6,142.2700	6.1423	13.991	0	0	0
2023/01/18	R209	03/08/2023	11.93	Put	Bond Future	2,237.0400	2.2370	1,874.4700	1.8745	(16.208)	0	0	0
2023/01/18	R209	02/11/2023	11.34	Call	Bond Future	3,812.0800	3.8121	4,418.7200	4.4187	15.914	0	0	0
2023/01/18	R209	02/11/2023	11.34	Put	Bond Future	4,098.6800	4.0987	3,570.5100	3.5705	(12.886)	0	0	0
2023/01/18	R209	02/11/2023	11.33	Call	Bond Future	3,786.4800	3.7865	4,390.8600	4.3909	15.962	0	0	0
2023/01/18	R209	02/11/2023	11.33	Put	Bond Future	4,122.7500	4.1227	3,592.3200	3.5923	(12.866)	0	0	0
2023/01/18	R209	02/11/2023			Bond Future	11.3979	66.8991	11.1706	68.0340	(1.994)	0.0000	0.0000	5,720



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
2023/01/18	R209	02/11/2023	11.35	Call	Bond Future	3,837.7500	3.8377	4,446.6500	4.4467	15.866	0	0	0
2023/01/18	R209	02/11/2023	11.35	Put	Bond Future	4,074.7300	4.0747	3,548.8200	3.5488	(12.907)	0	0	0
2023/01/18	R209	01/02/2024	12.13	Put	Bond Future	3,147.5600	3.1476	2,741.2800	2.7413	(12.908)	0	0	0
2023/01/18	R209	01/02/2024	12.14	Call	Bond Future	6,106.7700	6.1068	6,859.9800	6.8600	12.334	0	0	0
2023/01/18	R209	01/02/2024	12.14	Put	Bond Future	3,131.1600	3.1312	2,726.5900	2.7266	(12.921)	0	0	0
2023/01/18	R209	01/02/2024			Bond Future	11.5076	68.2330	11.2720	69.3908	(2.047)	0.0000	0.0000	0
2023/01/18	R209	01/02/2024	12.13	Call	Bond Future	6,077.5900	6.0776	6,829.0900	6.8291	12.365	0	0	0
2023/01/18	R209	01/02/2024	12.12	Call	Bond Future	6,048.7100	6.0487	6,798.4800	6.7985	12.396	0	0	0
2023/01/18	R209	01/02/2024	12.12	Put	Bond Future	3,164.3200	3.1643	2,756.3100	2.7563	(12.894)	0	0	0
2023/01/18	R210	02/02/2023			Bond Future	223.5267	223.5267	223.5426	223.5426	0.007	0.0000	0.0000	372
2023/01/18	R210	04/05/2023			Bond Future	224.8209	224.8209	224.8283	224.8283	0.003	0.0000	0.0000	72
2023/01/18	R210	03/08/2023			Bond Future	229.3736	229.3736	229.3798	229.3798	0.003	0.0000	0.0000	0
2023/01/18	R210	02/11/2023			Bond Future	230.8433	230.8433	230.8530	230.8530	0.004	0.0000	0.0000	0
2023/01/18	R210	01/02/2024			Bond Future	235.5001	235.5001	235.5110	235.5110	0.005	0.0000	0.0000	0
2023/01/18	R213	02/02/2023	10.01	Call	Bond Future	242.3200	0.2423	568.4600	0.5685	134.591	0	0	0
2023/01/18	R213	02/02/2023	10.43	Put	Bond Future	588.2100	0.5882	245.8800	0.2459	(58.199)	0	0	0
2023/01/18	R213	02/02/2023	12.20	Call	Bond Future	8,385.3900	8.3854	9,466.9400	9.4669	12.898	0	0	0
2023/01/18	R213	02/02/2023	12.20	Put	Bond Future	0.8000	0.0008	0.1200	0.0001	(85.000)	0	0	912
2023/01/18	R213	02/02/2023	10.22	Put	Bond Future	1,033.6600	1.0337	496.5000	0.4965	(51.967)	0	0	0
2023/01/18	R213	02/02/2023	10.23	Call	Bond Future	624.6200	0.6246	1,179.8500	1.1798	88.891	0	0	0
2023/01/18	R213	02/02/2023	10.35	Call	Bond Future	922.5900	0.9226	1,593.6300	1.5936	72.734	0	0	0
2023/01/18	R213	02/02/2023	10.35	Put	Bond Future	735.0500	0.7350	323.8600	0.3239	(55.940)	0	0	476
2023/01/18	R213	02/02/2023			Bond Future	10.3105	85.2588	10.0846	86.3411	(2.191)	0.0000	0.0000	20,450
2023/01/18	R213	02/02/2023	9.16	Call	Bond Future	0.0100	0.0000	0.1200	0.0001	1100.000	0	0	476
2023/01/18	R213	02/02/2023	9.16	Put	Bond Future	5,704.6200	5.7046	4,622.5000	4.6225	(18.969)	0	0	0
2023/01/18	R213	02/02/2023	10.01	Put	Bond Future	1,685.7700	1.6858	929.6800	0.9297	(44.851)	0	0	476
2023/01/18	R213	02/02/2023	10.21	Call	Bond Future	580.7000	0.5807	1,115.5400	1.1155	92.103	0	0	0
2023/01/18	R213	02/02/2023	10.21	Put	Bond Future	1,059.8100	1.0598	512.4200	0.5124	(51.650)	0	0	0
2023/01/18	R213	02/02/2023	10.43	Call	Bond Future	1,153.6300	1.1536	1,893.5300	1.8935	64.137	0	0	912
2023/01/18	R213	02/02/2023	10.22	Call	Bond Future	602.4000	0.6024	1,147.4700	1.1475	90.483	0	0	0
2023/01/18	R213	02/02/2023	10.23	Put	Bond Future	1,008.0700	1.0081	481.0700	0.4811	(52.278)	0	0	0
2023/01/18	R213	04/05/2023	10.75	Call	Bond Future	3,147.5100	3.1475	3,856.9200	3.8569	22.539	0	0	0
2023/01/18	R213	04/05/2023	10.75	Put	Bond Future	1,615.4600	1.6155	1,223.9100	1.2239	(24.238)	0	0	0
2023/01/18	R213	04/05/2023			Bond Future	10.4156	83.3566	10.1801	84.4575	(2.261)	0.0000	0.0000	32,873
2023/01/18	R213	04/05/2023	10.74	Call	Bond Future	3,118.9100	3.1189	3,825.1800	3.8252	22.645	0	0	0
2023/01/18	R213	04/05/2023	10.74	Put	Bond Future	1,632.1500	1.6322	1,237.4600	1.2375	(24.182)	0	0	0
2023/01/18	R213	04/05/2023	10.73	Call	Bond Future	3,090.4200	3.0904	3,793.5500	3.7936	22.752	0	0	0
2023/01/18	R213	04/05/2023	10.73	Put	Bond Future	1,648.9700	1.6490	1,251.1400	1.2511	(24.126)	0	0	0
2023/01/18	R213	03/08/2023	11.62	Put	Bond Future	1,234.0100	1.2340	971.9600	0.9720	(21.236)	0	0	0
2023/01/18	R213	03/08/2023	11.63	Call	Bond Future	6,075.8100	6.0758	6,937.9200	6.9379	14.189	0	0	0
2023/01/18	R213	03/08/2023			Bond Future	10.5150	85.0249	10.2689	86.1473	(2.340)	0.0000	0.0000	0
2023/01/18	R213	03/08/2023	11.62	Call	Bond Future	6,043.6700	6.0437	6,904.0300	6.9040	14.236	0	0	0
2023/01/18	R213	03/08/2023	11.63	Put	Bond Future	1,224.2900	1.2243	963.9900	0.9640	(21.261)	0	0	0
2023/01/18	R213	03/08/2023	11.61	Call	Bond Future	6,011.5700	6.0116	6,870.1700	6.8702	14.282	0	0	0
2023/01/18	R213	03/08/2023	11.61	Put	Bond Future	1,243.8100	1.2438	980.0000	0.9800	(21.210)	0	0	0
2023/01/18	R213	02/11/2023	11.13	Call	Bond Future	4,587.8100	4.5878	5,321.8300	5.3218	15.999	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
2023/01/18	R213	02/11/2023	11.13	Put	Bond Future	2,409.2200	2.4092	1,998.2500	1.9982	(17.058)	0	0	0
2023/01/18	R213	02/11/2023			Bond Future	10.6269	83.1715	10.3692	84.3165	(2.425)	0.0000	0.0000	1,911
2023/01/18	R213	02/11/2023	11.12	Call	Bond Future	4,560.5700	4.5606	5,292.5000	5.2925	16.049	0	0	0
2023/01/18	R213	02/11/2023	11.12	Put	Bond Future	2,424.5700	2.4246	2,011.5100	2.0115	(17.036)	0	0	0
2023/01/18	R213	02/11/2023	11.11	Call	Bond Future	4,533.3800	4.5334	5,263.2300	5.2632	16.099	0	0	0
2023/01/18	R213	02/11/2023	11.11	Put	Bond Future	2,440.0000	2.4400	2,024.8600	2.0249	(17.014)	0	0	0
2023/01/18	R213	01/02/2024	11.71	Call	Bond Future	5,991.9400	5.9919	6,815.8800	6.8159	13.751	0	0	0
2023/01/18	R213	01/02/2024	11.71	Put	Bond Future	2,013.0100	2.0130	1,668.6800	1.6687	(17.105)	0	0	0
2023/01/18	R213	01/02/2024	11.70	Call	Bond Future	5,963.1800	5.9632	6,785.4500	6.7854	13.789	0	0	0
2023/01/18	R213	01/02/2024	11.70	Put	Bond Future	2,024.4800	2.0245	1,678.4800	1.6785	(17.091)	0	0	0
2023/01/18	R213	01/02/2024			Bond Future	10.7512	84.8303	10.4808	85.9985	(2.515)	0.0000	0.0000	0
2023/01/18	R213	01/02/2024	11.72	Call	Bond Future	6,020.7400	6.0207	6,846.3300	6.8463	13.712	0	0	0
2023/01/18	R213	01/02/2024	11.72	Put	Bond Future	2,001.6100	2.0016	1,658.9300	1.6589	(17.120)	0	0	0
2023/01/18	R214	02/02/2023	10.90	Put	Bond Future	2,493.8300	2.4938	1,617.8400	1.6178	(35.126)	0	0	0
2023/01/18	R214	02/02/2023	11.10	Call	Bond Future	483.3700	0.4834	909.3900	0.9094	88.135	0	0	0
2023/01/18	R214	02/02/2023	11.07	Call	Bond Future	431.4600	0.4315	827.8000	0.8278	91.860	0	0	0
2023/01/18	R214	02/02/2023	11.07	Put	Bond Future	1,761.5600	1.7616	1,039.6800	1.0397	(40.980)	0	0	0
2023/01/18	R214	02/02/2023	11.08	Call	Bond Future	448.3400	0.4483	854.5200	0.8545	90.596	0	0	0
2023/01/18	R214	02/02/2023	11.08	Put	Bond Future	1,722.9200	1.7229	1,010.8800	1.0109	(41.328)	0	0	0
2023/01/18	R214	02/02/2023			Bond Future	11.3133	66.1501	11.1082	67.2683	(1.812)	0.0000	0.0000	71,030
2023/01/18	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/18	R214	02/02/2023		Put	Bond Future	33,849.9400	33.8499	32,731.7200	32.7317	(3.303)	0	0	0
2023/01/18	R214	02/02/2023	10.30	Call	Bond Future	3.7200	0.0037	13.4600	0.0135	261.828	0	0	0
2023/01/18	R214	02/02/2023	10.30	Put	Bond Future	5,840.6100	5.8406	4,732.1300	4.7321	(18.979)	0	0	0
2023/01/18	R214	02/02/2023	10.90	Call	Bond Future	208.3500	0.2084	450.5800	0.4506	116.261	0	0	2,300
2023/01/18	R214	02/02/2023	11.80	Call	Bond Future	2,742.5900	2.7426	3,728.5500	3.7286	35.950	0	0	0
2023/01/18	R214	02/02/2023	11.80	Put	Bond Future	206.2500	0.2063	73.9900	0.0740	(64.126)	0	0	0
2023/01/18	R214	02/02/2023	11.09	Call	Bond Future	465.6600	0.4657	881.7400	0.8817	89.353	0	0	0
2023/01/18	R214	02/02/2023	11.09	Put	Bond Future	1,684.7800	1.6848	982.6400	0.9826	(41.675)	0	0	0
2023/01/18	R214	02/02/2023	11.10	Put	Bond Future	1,647.1100	1.6471	954.9100	0.9549	(42.025)	0	0	0
2023/01/18	R214	02/02/2023	11.60	Call	Bond Future	1,925.2000	1.9252	2,802.5900	2.8026	45.574	0	0	2,300
2023/01/18	R214	02/02/2023	11.60	Put	Bond Future	411.4500	0.4115	170.6200	0.1706	(58.532)	0	0	0
2023/01/18	R214	02/02/2023	11.00	Call	Bond Future	325.4400	0.3254	654.8500	0.6548	101.220	0	0	0
2023/01/18	R214	02/02/2023	11.00	Put	Bond Future	2,046.3100	2.0463	1,257.5000	1.2575	(38.548)	0	0	0
2023/01/18	R214	04/05/2023	11.36	Call	Bond Future	2,526.5600	2.5266	3,126.0700	3.1261	23.728	0	0	0
2023/01/18	R214	04/05/2023	11.36	Put	Bond Future	2,807.6100	2.8076	2,268.9700	2.2690	(19.185)	0	0	0
2023/01/18	R214	04/05/2023	11.37	Call	Bond Future	2,553.8400	2.5538	3,156.9500	3.1569	23.616	0	0	0
2023/01/18	R214	04/05/2023	11.37	Put	Bond Future	2,781.5000	2.7815	2,246.4600	2.2465	(19.236)	0	0	0
2023/01/18	R214	04/05/2023			Bond Future	11.4128	64.1318	11.2012	65.2699	(1.854)	0.0000	0.0000	22,783
2023/01/18	R214	04/05/2023	11.38	Call	Bond Future	2,581.2500	2.5813	3,187.9500	3.1880	23.504	0	0	0
2023/01/18	R214	04/05/2023	11.38	Put	Bond Future	2,755.5900	2.7556	2,224.1400	2.2241	(19.286)	0	0	0
2023/01/18	R214	03/08/2023	12.14	Call	Bond Future	5,580.1800	5.5802	6,360.8700	6.3609	13.990	0	0	0
2023/01/18	R214	03/08/2023	12.14	Put	Bond Future	2,402.9800	2.4030	2,023.1900	2.0232	(15.805)	0	0	0
2023/01/18	R214	03/08/2023	12.15	Call	Bond Future	5,612.1200	5.6121	6,394.8800	6.3949	13.948	0	0	0
2023/01/18	R214	03/08/2023	12.15	Put	Bond Future	2,386.6900	2.3867	2,008.9700	2.0090	(15.826)	0	0	0
2023/01/18	R214	03/08/2023			Bond Future	11.5079	65.4154	11.2893	66.5759	(1.899)	0.0000	0.0000	0
2023/01/18	R214	03/08/2023	12.16	Call	Bond Future	5,644.1100	5.6441	6,428.9300	6.4289	13.905	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
2023/01/18	R214	03/08/2023	12.16	Put	Bond Future	2,370.5200	2.3705	1,994.8600	1.9949	(15.847)	0	0	0
2023/01/18	R214	02/11/2023	11.45	Put	Bond Future	4,695.8900	4.6959	4,125.4300	4.1254	(12.148)	0	0	0
2023/01/18	R214	02/11/2023	11.46	Call	Bond Future	3,887.0600	3.8871	4,502.7100	4.5027	15.838	0	0	0
2023/01/18	R214	02/11/2023	11.46	Put	Bond Future	4,669.1600	4.6692	4,101.0300	4.1010	(12.168)	0	0	0
2023/01/18	R214	02/11/2023			Bond Future	11.6101	63.4238	11.3840	64.6076	(1.947)	0.0000	0.0000	0
2023/01/18	R214	02/11/2023	11.47	Call	Bond Future	3,913.2800	3.9133	4,531.2600	4.5313	15.792	0	0	0
2023/01/18	R214	02/11/2023	11.47	Put	Bond Future	4,642.7900	4.6428	4,076.9900	4.0770	(12.187)	0	0	0
2023/01/18	R214	02/11/2023	11.45	Call	Bond Future	3,861.1400	3.8611	4,474.4600	4.4745	15.884	0	0	0
2023/01/18	R214	01/02/2024	12.16	Call	Bond Future	5,884.6900	5.8847	6,637.2400	6.6372	12.788	0	0	0
2023/01/18	R214	01/02/2024	12.16	Put	Bond Future	3,706.6600	3.7067	3,251.4800	3.2515	(12.280)	0	0	0
2023/01/18	R214	01/02/2024			Bond Future	11.7195	64.6886	11.4855	65.8963	(1.997)	0.0000	0.0000	0
2023/01/18	R214	01/02/2024	12.14	Call	Bond Future	5,826.8500	5.8268	6,575.6900	6.5757	12.852	0	0	0
2023/01/18	R214	01/02/2024	12.14	Put	Bond Future	3,745.1300	3.7451	3,286.2400	3.2862	(12.253)	0	0	0
2023/01/18	R214	01/02/2024	12.15	Call	Bond Future	5,855.8700	5.8559	6,606.5700	6.6066	12.820	0	0	0
2023/01/18	R214	01/02/2024	12.15	Put	Bond Future	3,725.9700	3.7260	3,268.9400	3.2689	(12.266)	0	0	0
2023/01/18	R248	02/02/2023	11.00	Call	Bond Future	502.5400	0.5025	829.1400	0.8291	64.990	0	0	2,900
2023/01/18	R248	02/02/2023	11.00	Put	Bond Future	2,317.0500	2.3171	1,581.1000	1.5811	(31.762)	0	0	0
2023/01/18	R248	02/02/2023	11.60	Call	Bond Future	2,678.5000	2.6785	3,521.8700	3.5219	31.487	0	0	2,900
2023/01/18	R248	02/02/2023	11.60	Put	Bond Future	436.4100	0.4364	217.2300	0.2172	(50.223)	0	0	0
2023/01/18	R248	02/02/2023	11.70	Call	Bond Future	3,192.9200	3.1929	4,091.4400	4.0914	28.141	0	0	0
2023/01/18	R248	02/02/2023	11.70	Put	Bond Future	309.2600	0.3093	145.2300	0.1452	(53.040)	0	0	0
2023/01/18	R248	02/02/2023	11.08	Call	Bond Future	680.5900	0.6806	1,081.3400	1.0813	58.883	0	0	0
2023/01/18	R248	02/02/2023	11.08	Put	Bond Future	1,932.8900	1.9329	1,271.0900	1.2711	(34.239)	0	0	0
2023/01/18	R248	02/02/2023	11.10	Put	Bond Future	1,843.5600	1.8436	1,200.8300	1.2008	(34.864)	0	0	0
2023/01/18	R248	02/02/2023			Bond Future	11.2617	82.9841	11.1072	84.0467	(1.372)	0.0000	0.0000	56,418
2023/01/18	R248	02/02/2023	10.40	Call	Bond Future	15.5800	0.0156	35.8700	0.0359	130.231	0	0	0
2023/01/18	R248	02/02/2023	10.40	Put	Bond Future	6,272.6000	6.2726	5,230.3400	5.2303	(16.616)	0	0	0
2023/01/18	R248	02/02/2023	11.06	Call	Bond Future	632.7000	0.6327	1,014.5700	1.0146	60.356	0	0	0
2023/01/18	R248	02/02/2023	11.06	Put	Bond Future	2,024.9200	2.0249	1,344.2400	1.3442	(33.615)	0	0	0
2023/01/18	R248	02/02/2023	11.07	Call	Bond Future	656.3600	0.6564	1,047.6500	1.0477	59.615	0	0	0
2023/01/18	R248	02/02/2023	11.07	Put	Bond Future	1,978.5600	1.9786	1,307.3000	1.3073	(33.927)	0	0	0
2023/01/18	R248	02/02/2023	11.10	Call	Bond Future	730.7600	0.7308	1,150.5800	1.1506	57.450	0	0	0
2023/01/18	R248	04/05/2023	11.35	Call	Bond Future	3,405.6300	3.4056	3,976.0600	3.9761	16.750	0	0	0
2023/01/18	R248	04/05/2023	11.35	Put	Bond Future	3,484.1200	3.4841	2,973.5700	2.9736	(14.654)	0	0	0
2023/01/18	R248	04/05/2023			Bond Future	11.3617	80.1308	11.2021	81.2118	(1.405)	0.0000	0.0000	248,474
2023/01/18	R248	04/05/2023	11.34	Call	Bond Future	3,370.5900	3.3706	3,937.6800	3.9377	16.825	0	0	0
2023/01/18	R248	04/05/2023	11.34	Put	Bond Future	3,516.1700	3.5162	3,002.2800	3.0023	(14.615)	0	0	0
2023/01/18	R248	04/05/2023	11.33	Call	Bond Future	3,335.7000	3.3357	3,899.4500	3.8994	16.901	0	0	0
2023/01/18	R248	04/05/2023	11.33	Put	Bond Future	3,548.4600	3.5485	3,031.2300	3.0312	(14.576)	0	0	0
2023/01/18	R248	03/08/2023	12.11	Call	Bond Future	7,082.7700	7.0828	7,818.6100	7.8186	10.389	0	0	0
2023/01/18	R248	03/08/2023	12.11	Put	Bond Future	2,999.1400	2.9991	2,632.8800	2.6329	(12.212)	0	0	0
2023/01/18	R248	03/08/2023			Bond Future	11.4602	81.6971	11.2949	82.7992	(1.442)	0.0000	0.0000	0
2023/01/18	R248	03/08/2023	12.10	Call	Bond Future	7,043.0100	7.0430	7,776.8900	7.7769	10.420	0	0	0
2023/01/18	R248	03/08/2023	12.10	Put	Bond Future	3,019.3500	3.0194	2,651.1300	2.6511	(12.195)	0	0	0
2023/01/18	R248	03/08/2023	12.09	Call	Bond Future	7,003.3100	7.0033	7,735.2200	7.7352	10.451	0	0	0
2023/01/18	R248	03/08/2023	12.09	Put	Bond Future	3,039.7100	3.0397	2,669.5200	2.6695	(12.178)	0	0	0
2023/01/18	R248	02/11/2023	11.48	Call	Bond Future	5,128.1000	5.1281	5,720.9800	5.7210	11.561	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
2023/01/18	R248	02/11/2023	11.49	Put	Bond Future	5,598.5500	5.5986	5,069.3800	5.0694	(9.452)	0	0	0
2023/01/18	R248	02/11/2023	11.47	Call	Bond Future	5,094.6000	5.0946	5,685.2900	5.6853	11.594	0	0	0
2023/01/18	R248	02/11/2023			Bond Future	11.5570	78.9083	11.3859	80.0325	(1.480)	0.0000	0.0000	13,000
2023/01/18	R248	02/11/2023	11.48	Put	Bond Future	5,630.5700	5.6306	5,099.2100	5.0992	(9.437)	0	0	0
2023/01/18	R248	02/11/2023	11.49	Call	Bond Future	5,161.6800	5.1617	5,756.7500	5.7567	11.529	0	0	0
2023/01/18	R248	02/11/2023	11.47	Put	Bond Future	5,662.7600	5.6628	5,129.2100	5.1292	(9.422)	0	0	0
2023/01/18	R248	01/02/2024	12.15	Call	Bond Future	7,636.4200	7.6364	8,352.3500	8.3524	9.375	0	0	0
2023/01/18	R248	01/02/2024	12.15	Put	Bond Future	4,601.7500	4.6018	4,170.6400	4.1706	(9.368)	0	0	0
2023/01/18	R248	01/02/2024	12.14	Call	Bond Future	7,600.0800	7.6001	8,314.3000	8.3143	9.398	0	0	0
2023/01/18	R248	01/02/2024	12.14	Put	Bond Future	4,624.9800	4.6250	4,192.1600	4.1922	(9.358)	0	0	0
2023/01/18	R248	01/02/2024			Bond Future	11.6580	80.5187	11.4808	81.6657	(1.520)	0.0000	0.0000	0
2023/01/18	R248	01/02/2024	12.16	Call	Bond Future	7,672.8000	7.6728	8,390.4300	8.3904	9.353	0	0	0
2023/01/18	R248	01/02/2024	12.16	Put	Bond Future	4,578.6400	4.5786	4,149.2300	4.1492	(9.379)	0	0	0

**Total**

**1815952**