



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 20/01/2023 TO 20/01/2023

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
2023/01/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	2025	02/02/2023		Bond Future	166.3756	166.3756	166.2169	166.2169	(0.095)	0.0000	0.0000	6,322
2023/01/20	2025	04/05/2023		Bond Future	169.6299	169.6299	169.4653	169.4653	(0.097)	0.0000	0.0000	4,823
2023/01/20	2025	03/08/2023		Bond Future	171.3227	171.3227	171.2315	171.2315	(0.053)	0.0000	0.0000	214
2023/01/20	2025	02/11/2023		Bond Future	174.7859	174.7859	174.8606	174.8606	0.043	0.0000	0.0000	0
2023/01/20	2025	01/02/2024		Bond Future	176.5229	176.5229	176.4372	176.4372	(0.049)	0.0000	0.0000	0
2023/01/20	2029	02/02/2023		Bond Future	120.8995	120.8995	120.2203	120.2203	(0.562)	0.0000	0.0000	1,476
2023/01/20	2029	04/05/2023		Bond Future	121.9676	121.9676	121.2732	121.2732	(0.569)	0.0000	0.0000	387

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
2023/01/20	2029	03/08/2023			Bond Future	124.4365	124.4365	123.7826	123.7826	(0.525)	0.0000	0.0000	728
2023/01/20	2029	02/11/2023			Bond Future	125.6238	125.6238	125.0785	125.0785	(0.434)	0.0000	0.0000	0
2023/01/20	2029	01/02/2024			Bond Future	128.1590	128.1590	127.4832	127.4832	(0.527)	0.0000	0.0000	0
2023/01/20	2030	02/02/2023	8.81	Put	Bond Future	4,518.5300	4.5185	4,606.4500	4.6064	1.946	0	0	0
2023/01/20	2030	02/02/2023	9.04	Call	Bond Future	3.4200	0.0034	1.7200	0.0017	(49.708)	0	0	0
2023/01/20	2030	02/02/2023	9.04	Put	Bond Future	3,380.9900	3.3810	3,467.2400	3.4672	2.551	0	0	0
2023/01/20	2030	02/02/2023	9.08	Put	Bond Future	3,186.9400	3.1869	3,272.0800	3.2721	2.672	0	0	0
2023/01/20	2030	02/02/2023	11.16	Put	Bond Future	1.9300	0.0019	1.2300	0.0012	(36.269)	0	0	388
2023/01/20	2030	02/02/2023	11.35	Call	Bond Future	7,183.7400	7.1837	7,095.4800	7.0955	(1.229)	0	0	5,000
2023/01/20	2030	02/02/2023	11.35	Put	Bond Future	0.7400	0.0007	0.4300	0.0004	(41.892)	0	0	0
2023/01/20	2030	02/02/2023	9.99	Call	Bond Future	1,473.9200	1.4739	1,375.3600	1.3754	(6.687)	0	0	0
2023/01/20	2030	02/02/2023	10.00	Call	Bond Future	1,509.2800	1.5093	1,410.4300	1.4104	(6.549)	0	0	0
2023/01/20	2030	02/02/2023	10.01	Put	Bond Future	294.6400	0.2946	283.4700	0.2835	(3.791)	0	0	0
2023/01/20	2030	02/02/2023	9.80	Call	Bond Future	869.5400	0.8695	781.4700	0.7815	(10.128)	0	0	0
2023/01/20	2030	02/02/2023	9.94	Put	Bond Future	376.0600	0.3761	367.1500	0.3672	(2.369)	0	0	102
2023/01/20	2030	02/02/2023	9.20	Call	Bond Future	25.3200	0.0253	15.8900	0.0159	(37.243)	0	0	0
2023/01/20	2030	02/02/2023	9.20	Put	Bond Future	2,619.2600	2.6193	2,697.7800	2.6978	2.998	0	0	0
2023/01/20	2030	02/02/2023	9.66	Call	Bond Future	522.2000	0.5222	449.8700	0.4499	(13.851)	0	0	0
2023/01/20	2030	02/02/2023	9.66	Put	Bond Future	908.2300	0.9082	923.8500	0.9239	1.720	0	0	102
2023/01/20	2030	02/02/2023			Bond Future	9.7419	91.4755	9.7606	91.3875	0.192	0.0000	0.0000	37,934
2023/01/20	2030	02/02/2023	8.81	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	102
2023/01/20	2030	02/02/2023	9.08	Call	Bond Future	6.0500	0.0061	3.2400	0.0032	(46.446)	0	0	388
2023/01/20	2030	02/02/2023	11.55	Call	Bond Future	8,025.6700	8.0257	7,937.5900	7.9376	(1.097)	0	0	5,000
2023/01/20	2030	02/02/2023	11.55	Put	Bond Future	0.2700	0.0003	0.1400	0.0001	(48.148)	0	0	0
2023/01/20	2030	02/02/2023	11.12	Call	Bond Future	6,203.1200	6.2031	6,114.3500	6.1143	(1.431)	0	0	0
2023/01/20	2030	02/02/2023	11.12	Put	Bond Future	2.3500	0.0024	1.5300	0.0015	(34.894)	0	0	0
2023/01/20	2030	02/02/2023	11.16	Call	Bond Future	6,374.5700	6.3746	6,285.9200	6.2859	(1.391)	0	0	0
2023/01/20	2030	02/02/2023	9.99	Put	Bond Future	316.2200	0.3162	305.6100	0.3056	(3.355)	0	0	0
2023/01/20	2030	02/02/2023	10.00	Put	Bond Future	305.3200	0.3053	294.4200	0.2944	(3.570)	0	0	0
2023/01/20	2030	02/02/2023	10.01	Call	Bond Future	1,544.8400	1.5448	1,445.7200	1.4457	(6.416)	0	0	0
2023/01/20	2030	02/02/2023	9.80	Put	Bond Future	596.6100	0.5966	596.4900	0.5965	(0.020)	0	0	0
2023/01/20	2030	02/02/2023	9.83	Call	Bond Future	955.4900	0.9555	864.9900	0.8650	(9.472)	0	0	388
2023/01/20	2030	02/02/2023	9.83	Put	Bond Future	542.1300	0.5421	539.5800	0.5396	(0.470)	0	0	0
2023/01/20	2030	02/02/2023	9.94	Call	Bond Future	1,301.9800	1.3020	1,205.1200	1.2051	(7.439)	0	0	0
2023/01/20	2030	02/02/2023	9.79	Call	Bond Future	841.8100	0.8418	754.6000	0.7546	(10.360)	0	0	0
2023/01/20	2030	02/02/2023	9.79	Put	Bond Future	615.7500	0.6158	616.4900	0.6165	0.120	0	0	0
2023/01/20	2030	04/05/2023	11.34	Call	Bond Future	6,898.5400	6.8985	6,797.0900	6.7971	(1.471)	0	0	0
2023/01/20	2030	04/05/2023	11.34	Put	Bond Future	362.4900	0.3625	352.2300	0.3522	(2.830)	0	0	150
2023/01/20	2030	04/05/2023	10.42	Call	Bond Future	3,705.2200	3.7052	3,606.5900	3.6066	(2.662)	0	0	479
2023/01/20	2030	04/05/2023	10.42	Put	Bond Future	1,103.5000	1.1035	1,096.0600	1.0961	(0.674)	0	0	0
2023/01/20	2030	04/05/2023	10.52	Call	Bond Future	4,023.1000	4.0231	3,923.4100	3.9234	(2.478)	0	0	0
2023/01/20	2030	04/05/2023	10.52	Put	Bond Future	982.6800	0.9827	974.1800	0.9742	(0.865)	0	0	0
2023/01/20	2030	04/05/2023	10.53	Call	Bond Future	4,055.3300	4.0553	3,955.5600	3.9556	(2.460)	0	0	0
2023/01/20	2030	04/05/2023	10.53	Put	Bond Future	971.1900	0.9712	962.6100	0.9626	(0.883)	0	0	0
2023/01/20	2030	04/05/2023	9.67	Call	Bond Future	1,711.3100	1.7113	1,629.8400	1.6298	(4.761)	0	0	479
2023/01/20	2030	04/05/2023	9.67	Put	Bond Future	2,489.1400	2.4891	2,498.8600	2.4989	0.390	0	0	0
2023/01/20	2030	04/05/2023	9.78	Call	Bond Future	1,953.0400	1.9530	1,866.9900	1.8670	(4.406)	0	0	388

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2023/01/20	2030	04/05/2023	9.78	Put	Bond Future	2,225.1700	2.2252	2,230.3100	2.2303	0.231	0	0	0
2023/01/20	2030	04/05/2023	10.00	Call	Bond Future	2,492.6900	2.4927	2,400.0200	2.4000	(3.718)	0	0	1,080
2023/01/20	2030	04/05/2023	10.00	Put	Bond Future	1,763.8600	1.7639	1,762.3800	1.7624	(0.084)	0	0	0
2023/01/20	2030	04/05/2023	9.03	Call	Bond Future	696.9900	0.6970	645.8400	0.6458	(7.339)	0	0	388
2023/01/20	2030	04/05/2023	9.03	Put	Bond Future	4,487.8100	4.4878	4,527.8500	4.5279	0.892	0	0	0
2023/01/20	2030	04/05/2023	9.58	Put	Bond Future	2,721.7400	2.7217	2,735.7900	2.7358	0.516	0	0	0
2023/01/20	2030	04/05/2023			Bond Future	9.8395	93.2421	9.8595	93.1509	0.203	0.0000	0.0000	79,657
2023/01/20	2030	04/05/2023	12.57	Call	Bond Future	11,506.5300	11.5065	11,411.7400	11.4117	(0.824)	0	0	0
2023/01/20	2030	04/05/2023	12.57	Put	Bond Future	50.3500	0.0504	46.7500	0.0467	(7.150)	0	0	350
2023/01/20	2030	04/05/2023	11.62	Call	Bond Future	7,943.5600	7.9436	7,843.1600	7.8432	(1.264)	0	0	0
2023/01/20	2030	04/05/2023	11.62	Put	Bond Future	254.2400	0.2542	245.0300	0.2450	(3.623)	0	0	388
2023/01/20	2030	04/05/2023	12.04	Call	Bond Future	9,514.6700	9.5147	9,416.8400	9.4168	(1.028)	0	0	0
2023/01/20	2030	04/05/2023	12.04	Put	Bond Future	132.6300	0.1326	125.9900	0.1260	(5.006)	0	0	1,080
2023/01/20	2030	04/05/2023	12.50	Call	Bond Future	11,243.6900	11.2437	11,148.5700	11.1486	(0.846)	0	0	0
2023/01/20	2030	04/05/2023	12.50	Put	Bond Future	57.5700	0.0576	53.6400	0.0536	(6.826)	0	0	479
2023/01/20	2030	04/05/2023	10.54	Call	Bond Future	4,087.6500	4.0876	3,987.7900	3.9878	(2.443)	0	0	0
2023/01/20	2030	04/05/2023	10.54	Put	Bond Future	959.8200	0.9598	951.1500	0.9511	(0.903)	0	0	0
2023/01/20	2030	04/05/2023	10.65	Call	Bond Future	4,449.6200	4.4496	4,348.9600	4.3490	(2.262)	0	0	350
2023/01/20	2030	04/05/2023	10.65	Put	Bond Future	842.9900	0.8430	833.5200	0.8335	(1.123)	0	0	0
2023/01/20	2030	04/05/2023	9.58	Call	Bond Future	1,527.5300	1.5275	1,450.3900	1.4504	(5.050)	0	0	150
2023/01/20	2030	03/08/2023	12.89	Call	Bond Future	12,127.0800	12.1271	12,063.8900	12.0639	(0.521)	0	0	0
2023/01/20	2030	03/08/2023	12.89	Put	Bond Future	148.3600	0.1484	136.4200	0.1364	(8.048)	0	0	350
2023/01/20	2030	03/08/2023	11.34	Call	Bond Future	6,767.5100	6.7675	6,684.9000	6.6849	(1.221)	0	0	0
2023/01/20	2030	03/08/2023	11.34	Put	Bond Future	798.0000	0.7980	766.6400	0.7666	(3.930)	0	0	0
2023/01/20	2030	03/08/2023	11.35	Call	Bond Future	6,801.3100	6.8013	6,718.8200	6.7188	(1.213)	0	0	0
2023/01/20	2030	03/08/2023	11.36	Put	Bond Future	784.3100	0.7843	753.1800	0.7532	(3.969)	0	0	0
2023/01/20	2030	03/08/2023	10.40	Call	Bond Future	3,825.3900	3.8254	3,734.7700	3.7348	(2.369)	0	0	1,012
2023/01/20	2030	03/08/2023	10.65	Call	Bond Future	4,554.0200	4.5540	4,463.7700	4.4638	(1.982)	0	0	350
2023/01/20	2030	03/08/2023	10.65	Put	Bond Future	1,445.5800	1.4456	1,406.5800	1.4066	(2.698)	0	0	0
2023/01/20	2030	03/08/2023			Bond Future	9.9317	91.1002	9.9433	91.0490	0.117	0.0000	0.0000	5,629
2023/01/20	2030	03/08/2023	12.59	Call	Bond Future	11,078.3500	11.0784	11,011.6600	11.0117	(0.602)	0	0	0
2023/01/20	2030	03/08/2023	12.59	Put	Bond Future	219.5100	0.2195	204.0700	0.2041	(7.034)	0	0	1,012
2023/01/20	2030	03/08/2023	11.35	Put	Bond Future	791.2100	0.7912	759.9700	0.7600	(3.948)	0	0	0
2023/01/20	2030	03/08/2023	11.36	Call	Bond Future	6,834.9800	6.8350	6,752.6000	6.7526	(1.205)	0	0	0
2023/01/20	2030	03/08/2023	10.40	Put	Bond Future	1,783.4700	1.7835	1,744.1000	1.7441	(2.207)	0	0	0
2023/01/20	2030	02/11/2023	10.81	Call	Bond Future	5,132.6100	5.1326	5,109.2200	5.1092	(0.456)	0	0	0
2023/01/20	2030	02/11/2023	10.81	Put	Bond Future	1,832.7600	1.8328	1,770.8600	1.7709	(3.377)	0	0	0
2023/01/20	2030	02/11/2023	10.80	Call	Bond Future	5,103.9800	5.1040	5,080.4100	5.0804	(0.462)	0	0	0
2023/01/20	2030	02/11/2023	10.80	Put	Bond Future	1,845.0700	1.8451	1,782.9900	1.7830	(3.365)	0	0	0
2023/01/20	2030	02/11/2023			Bond Future	10.0224	92.9206	10.0134	92.9591	(0.090)	0.0000	0.0000	149
2023/01/20	2030	02/11/2023	10.82	Call	Bond Future	5,161.3100	5.1613	5,138.0900	5.1381	(0.450)	0	0	0
2023/01/20	2030	02/11/2023	10.82	Put	Bond Future	1,820.5400	1.8205	1,758.8100	1.7588	(3.391)	0	0	0
2023/01/20	2030	01/02/2024	11.37	Call	Bond Future	6,517.0400	6.5170	6,544.5100	6.5445	0.422	0	0	0
2023/01/20	2030	01/02/2024	11.37	Put	Bond Future	1,529.9400	1.5299	1,608.7100	1.6087	5.149	0	0	0
2023/01/20	2030	01/02/2024			Bond Future	10.1236	90.7694	10.1360	90.7181	0.122	0.0000	0.0000	0
2023/01/20	2030	01/02/2024	11.36	Call	Bond Future	6,487.9000	6.4879	6,515.3000	6.5153	0.422	0	0	0
2023/01/20	2030	01/02/2024	11.36	Put	Bond Future	1,539.4300	1.5394	1,618.1300	1.6181	5.112	0	0	0
2023/01/20	2030	01/02/2024	11.35	Call	Bond Future	6,458.5000	6.4585	6,486.1400	6.4861	0.428	0	0	0

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2023/01/20	2030	01/02/2024	11.35	Put	Bond Future	1,548.6700	1.5487	1,627.6100	1.6276	5.097	0	0	0
2023/01/20	2032	02/02/2023	9.47	Call	Bond Future	0.2500	0.0003	0.1600	0.0002	(36.000)	0	0	500
2023/01/20	2032	02/02/2023	9.47	Put	Bond Future	4,973.1400	4.9731	5,366.1100	5.3661	7.902	0	0	0
2023/01/20	2032	02/02/2023	9.92	Call	Bond Future	73.5800	0.0736	51.7000	0.0517	(29.736)	0	0	750
2023/01/20	2032	02/02/2023	9.92	Put	Bond Future	2,511.6100	2.5116	2,882.7900	2.8828	14.779	0	0	0
2023/01/20	2032	02/02/2023	11.50	Call	Bond Future	5,779.9700	5.7800	5,390.2900	5.3903	(6.742)	0	0	0
2023/01/20	2032	02/02/2023	11.50	Put	Bond Future	9.2800	0.0093	12.6600	0.0127	36.422	0	0	8,000
2023/01/20	2032	02/02/2023	11.69	Call	Bond Future	6,693.6800	6.6937	6,301.9400	6.3019	(5.852)	0	0	0
2023/01/20	2032	02/02/2023	11.69	Put	Bond Future	3.6900	0.0037	5.0100	0.0050	35.772	0	0	0
2023/01/20	2032	02/02/2023	10.50	Call	Bond Future	1,238.9500	1.2389	1,007.8500	1.0078	(18.653)	0	0	0
2023/01/20	2032	02/02/2023	10.50	Put	Bond Future	542.4600	0.5425	704.4200	0.7044	29.857	0	0	454
2023/01/20	2032	02/02/2023	10.67	Call	Bond Future	1,889.2500	1.8893	1,598.2900	1.5983	(15.401)	0	0	750
2023/01/20	2032	02/02/2023	10.67	Put	Bond Future	301.3300	0.3013	403.4300	0.4034	33.883	0	0	0
2023/01/20	2032	02/02/2023	11.45	Call	Bond Future	5,538.1300	5.5381	5,149.4700	5.1495	(7.018)	0	0	0
2023/01/20	2032	02/02/2023	11.45	Put	Bond Future	11.6700	0.0117	16.0700	0.0161	37.704	0	0	8,000
2023/01/20	2032	02/02/2023	10.40	Call	Bond Future	911.4700	0.9115	722.2800	0.7223	(20.757)	0	0	0
2023/01/20	2032	02/02/2023	10.40	Put	Bond Future	745.0600	0.7451	948.9300	0.9489	27.363	0	0	0
2023/01/20	2032	02/02/2023	10.22	Call	Bond Future	453.2300	0.4532	341.1900	0.3412	(24.720)	0	0	500
2023/01/20	2032	02/02/2023	10.22	Put	Bond Future	1,251.7300	1.2517	1,532.7500	1.5328	22.451	0	0	0
2023/01/20	2032	02/02/2023			Bond Future	10.3688	90.5998	10.4427	90.2068	0.713	0.0000	0.0000	52,067
2023/01/20	2032	02/02/2023	9.31	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	454
2023/01/20	2032	02/02/2023	9.31	Put	Bond Future	5,896.6800	5.8967	6,289.7000	6.2897	6.665	0	0	0
2023/01/20	2032	02/02/2023	12.75	Call	Bond Future	11,573.2100	11.5732	11,180.1500	11.1802	(3.396)	0	0	0
2023/01/20	2032	02/02/2023	12.75	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	750
2023/01/20	2032	02/02/2023	11.84	Call	Bond Future	7,407.8100	7.4078	7,015.3500	7.0153	(5.298)	0	0	0
2023/01/20	2032	02/02/2023	11.84	Put	Bond Future	1.7600	0.0018	2.3600	0.0024	34.091	0	0	500
2023/01/20	2032	02/02/2023	10.38	Call	Bond Future	851.9200	0.8519	671.3700	0.6714	(21.193)	0	0	0
2023/01/20	2032	02/02/2023	10.38	Put	Bond Future	792.0300	0.7920	1,004.5400	1.0045	26.831	0	0	0
2023/01/20	2032	02/02/2023	10.39	Call	Bond Future	881.4000	0.8814	696.5200	0.6965	(20.976)	0	0	0
2023/01/20	2032	02/02/2023	10.39	Put	Bond Future	768.2300	0.7682	976.4100	0.9764	27.099	0	0	0
2023/01/20	2032	02/02/2023	10.16	Call	Bond Future	340.2100	0.3402	251.6100	0.2516	(26.043)	0	0	0
2023/01/20	2032	02/02/2023	10.16	Put	Bond Future	1,463.4600	1.4635	1,767.9200	1.7679	20.804	0	0	454
2023/01/20	2032	02/02/2023	10.30	Call	Bond Future	634.9800	0.6350	489.2600	0.4893	(22.949)	0	0	8,000
2023/01/20	2032	02/02/2023	10.30	Put	Bond Future	1,002.9100	1.0029	1,250.2500	1.2503	24.662	0	0	0
2023/01/20	2032	04/05/2023	13.43	Call	Bond Future	13,822.3800	13.8224	13,421.4000	13.4214	(2.901)	0	0	0
2023/01/20	2032	04/05/2023	13.43	Put	Bond Future	58.8300	0.0588	60.0400	0.0600	2.057	0	0	400
2023/01/20	2032	04/05/2023	10.89	Call	Bond Future	3,785.7700	3.7858	3,477.9100	3.4779	(8.132)	0	0	0
2023/01/20	2032	04/05/2023	10.89	Put	Bond Future	1,655.4300	1.6554	1,749.7600	1.7498	5.698	0	0	0
2023/01/20	2032	04/05/2023	11.06	Call	Bond Future	4,366.2900	4.3663	4,041.3500	4.0413	(7.442)	0	0	0
2023/01/20	2032	04/05/2023	11.06	Put	Bond Future	1,383.9000	1.3839	1,461.1500	1.4612	5.582	0	0	730
2023/01/20	2032	04/05/2023	11.37	Call	Bond Future	5,495.8300	5.4958	5,147.4900	5.1475	(6.338)	0	0	400
2023/01/20	2032	04/05/2023			Bond Future	10.4746	88.1897	10.5520	87.7875	0.739	0.0000	0.0000	173,194
2023/01/20	2032	04/05/2023	11.37	Put	Bond Future	988.4900	0.9885	1,042.3400	1.0423	5.448	0	0	0
2023/01/20	2032	04/05/2023	10.62	Call	Bond Future	2,936.9700	2.9370	2,660.3600	2.6604	(9.418)	0	0	400
2023/01/20	2032	04/05/2023	10.62	Put	Bond Future	2,183.3400	2.1833	2,308.9200	2.3089	5.752	0	0	0
2023/01/20	2032	04/05/2023	10.87	Call	Bond Future	3,719.5600	3.7196	3,413.9700	3.4140	(8.216)	0	0	0
2023/01/20	2032	04/05/2023	10.87	Put	Bond Future	1,690.2000	1.6902	1,786.8000	1.7868	5.715	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/20	2032	04/05/2023	10.88	Call	Bond Future	3,752.5200	3.7525	3,445.8800	3.4459	(8.172)	0	0	0
2023/01/20	2032	04/05/2023	10.88	Put	Bond Future	1,672.6500	1.6726	1,768.2000	1.7682	5.712	0	0	0
2023/01/20	2032	04/05/2023	10.03	Call	Bond Future	1,469.2000	1.4692	1,275.7200	1.2757	(13.169)	0	0	730
2023/01/20	2032	04/05/2023	10.03	Put	Bond Future	3,827.2900	3.8273	4,036.0000	4.0360	5.453	0	0	0
2023/01/20	2032	04/05/2023	10.53	Call	Bond Future	2,677.0600	2.6771	2,411.2700	2.4113	(9.928)	0	0	730
2023/01/20	2032	04/05/2023	10.53	Put	Bond Future	2,388.8400	2.3888	2,525.2400	2.5252	5.710	0	0	0
2023/01/20	2032	03/08/2023	11.90	Call	Bond Future	7,674.2700	7.6743	7,329.9000	7.3299	(4.487)	0	0	5,000
2023/01/20	2032	03/08/2023	11.90	Put	Bond Future	1,245.1200	1.2451	1,270.9500	1.2709	2.074	0	0	0
2023/01/20	2032	03/08/2023	11.77	Call	Bond Future	7,202.9700	7.2030	6,863.0300	6.8630	(4.719)	0	0	0
2023/01/20	2032	03/08/2023	11.77	Put	Bond Future	1,375.3600	1.3754	1,405.6200	1.4056	2.200	0	0	0
2023/01/20	2032	03/08/2023	9.60	Call	Bond Future	1,302.5700	1.3026	1,140.6900	1.1407	(12.428)	0	0	1,500
2023/01/20	2032	03/08/2023	9.60	Put	Bond Future	6,448.2100	6.4482	6,656.5300	6.6565	3.231	0	0	0
2023/01/20	2032	03/08/2023	10.30	Call	Bond Future	2,647.1600	2.6472	2,406.4300	2.4064	(9.094)	0	0	1,500
2023/01/20	2032	03/08/2023	10.30	Put	Bond Future	4,051.9000	4.0519	4,181.3700	4.1814	3.195	0	0	0
2023/01/20	2032	03/08/2023			Bond Future	10.5729	89.9543	10.6458	89.5841	0.689	0.0000	0.0000	2,600
2023/01/20	2032	03/08/2023	11.75	Call	Bond Future	7,130.9700	7.1310	6,791.8000	6.7918	(4.756)	0	0	0
2023/01/20	2032	03/08/2023	11.75	Put	Bond Future	1,396.4300	1.3964	1,427.4600	1.4275	2.222	0	0	0
2023/01/20	2032	03/08/2023	11.76	Call	Bond Future	7,166.9500	7.1670	6,827.3900	6.8274	(4.738)	0	0	0
2023/01/20	2032	03/08/2023	11.76	Put	Bond Future	1,385.8600	1.3859	1,416.5000	1.4165	2.211	0	0	0
2023/01/20	2032	02/11/2023	11.24	Call	Bond Future	5,348.1700	5.3482	5,109.2900	5.1093	(4.467)	0	0	0
2023/01/20	2032	02/11/2023	11.24	Put	Bond Future	2,613.0800	2.6131	2,664.5200	2.6645	1.969	0	0	0
2023/01/20	2032	02/11/2023			Bond Future	10.6784	87.5924	10.7369	87.3021	0.548	0.0000	0.0000	0
2023/01/20	2032	02/11/2023	11.22	Call	Bond Future	5,286.4000	5.2864	5,048.4400	5.0484	(4.501)	0	0	0
2023/01/20	2032	02/11/2023	11.22	Put	Bond Future	2,646.7600	2.6468	2,699.1200	2.6991	1.978	0	0	0
2023/01/20	2032	02/11/2023	11.23	Call	Bond Future	5,317.4000	5.3174	5,078.9800	5.0790	(4.484)	0	0	0
2023/01/20	2032	02/11/2023	11.23	Put	Bond Future	2,630.0200	2.6300	2,681.9200	2.6819	1.973	0	0	0
2023/01/20	2032	01/02/2024	11.83	Call	Bond Future	6,993.4600	6.9935	6,708.8600	6.7089	(4.070)	0	0	0
2023/01/20	2032	01/02/2024	11.83	Put	Bond Future	2,138.5700	2.1386	2,237.2900	2.2373	4.616	0	0	0
2023/01/20	2032	01/02/2024	11.84	Call	Bond Future	7,025.9800	7.0260	6,740.8500	6.7409	(4.058)	0	0	0
2023/01/20	2032	01/02/2024	11.84	Put	Bond Future	2,126.1200	2.1261	2,224.3100	2.2243	4.618	0	0	0
2023/01/20	2032	01/02/2024			Bond Future	10.7909	89.3394	10.8702	88.9561	0.734	0.0000	0.0000	0
2023/01/20	2032	01/02/2024	11.85	Call	Bond Future	7,058.5300	7.0585	6,772.8800	6.7729	(4.047)	0	0	0
2023/01/20	2032	01/02/2024	11.85	Put	Bond Future	2,113.7300	2.1137	2,211.4000	2.2114	4.621	0	0	0
2023/01/20	2033	02/02/2023			Bond Future	116.5161	116.5161	115.0420	115.0420	(1.265)	0.0000	0.0000	1,244
2023/01/20	2033	04/05/2023			Bond Future	117.4092	117.4092	115.9043	115.9043	(1.282)	0.0000	0.0000	318
2023/01/20	2033	03/08/2023			Bond Future	119.7858	119.7858	118.3026	118.3026	(1.238)	0.0000	0.0000	6,141
2023/01/20	2033	02/11/2023			Bond Future	120.7897	120.7897	119.3922	119.3922	(1.157)	0.0000	0.0000	0
2023/01/20	2033	01/02/2024			Bond Future	123.2272	123.2272	121.6877	121.6877	(1.249)	0.0000	0.0000	0
2023/01/20	2037	02/02/2023	11.03	Call	Bond Future	582.7300	0.5827	450.0000	0.4500	(22.777)	0	0	0
2023/01/20	2037	02/02/2023	11.03	Put	Bond Future	1,514.5600	1.5146	1,583.7400	1.5837	4.568	0	0	0
2023/01/20	2037	02/02/2023	11.04	Call	Bond Future	605.2400	0.6052	469.8300	0.4698	(22.373)	0	0	0
2023/01/20	2037	02/02/2023	11.04	Put	Bond Future	1,476.0300	1.4760	1,542.5300	1.5425	4.505	0	0	0
2023/01/20	2037	02/02/2023	11.97	Call	Bond Future	4,572.2900	4.5723	4,362.3800	4.3624	(4.591)	0	0	0
2023/01/20	2037	02/02/2023			Bond Future	11.1839	81.4036	11.2175	81.2017	0.301	0.0000	0.0000	39,264
2023/01/20	2037	02/02/2023	11.05	Call	Bond Future	628.3000	0.6283	490.2400	0.4902	(21.974)	0	0	0
2023/01/20	2037	02/02/2023	11.05	Put	Bond Future	1,438.1200	1.4381	1,501.9700	1.5020	4.440	0	0	0

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2023/01/20	2037	02/02/2023	11.10	Call	Bond Future	752.0300	0.7520	601.0200	0.6010	(20.080)	0	0	577
2023/01/20	2037	02/02/2023	11.10	Put	Bond Future	1,257.9800	1.2580	1,308.8800	1.3089	4.046	0	0	0
2023/01/20	2037	02/02/2023	11.97	Put	Bond Future	45.8700	0.0459	37.8700	0.0379	(17.441)	0	0	577
2023/01/20	2037	04/05/2023	13.73	Put	Bond Future	188.2300	0.1882	186.6000	0.1866	(0.866)	0	0	400
2023/01/20	2037	04/05/2023	11.94	Call	Bond Future	5,184.4900	5.1845	4,995.7600	4.9958	(3.640)	0	0	0
2023/01/20	2037	04/05/2023	11.03	Put	Bond Future	3,732.0200	3.7320	3,799.2300	3.7992	1.801	0	0	0
2023/01/20	2037	04/05/2023	11.30	Call	Bond Future	2,900.2800	2.9003	2,741.6000	2.7416	(5.471)	0	0	0
2023/01/20	2037	04/05/2023	11.30	Put	Bond Future	2,896.3900	2.8964	2,944.9300	2.9449	1.676	0	0	0
2023/01/20	2037	04/05/2023	11.31	Call	Bond Future	2,931.6700	2.9317	2,772.3200	2.7723	(5.435)	0	0	0
2023/01/20	2037	04/05/2023	11.31	Put	Bond Future	2,868.8200	2.8688	2,916.6900	2.9167	1.669	0	0	0
2023/01/20	2037	04/05/2023	10.95	Call	Bond Future	1,914.0800	1.9141	1,780.2000	1.7802	(6.994)	0	0	703
2023/01/20	2037	04/05/2023	10.95	Put	Bond Future	4,014.2000	4.0142	4,087.5400	4.0875	1.827	0	0	0
2023/01/20	2037	04/05/2023			Bond Future	11.2993	82.9757	11.3345	82.7684	0.311	0.0000	0.0000	60,729
2023/01/20	2037	04/05/2023	13.73	Call	Bond Future	12,837.1400	12.8371	12,628.2900	12.6283	(1.627)	0	0	0
2023/01/20	2037	04/05/2023	11.32	Call	Bond Future	2,963.2200	2.9632	2,803.2000	2.8032	(5.400)	0	0	0
2023/01/20	2037	04/05/2023	11.32	Put	Bond Future	2,841.4700	2.8415	2,888.6700	2.8887	1.661	0	0	0
2023/01/20	2037	04/05/2023	11.78	Call	Bond Future	4,567.6100	4.5676	4,384.1400	4.3841	(4.017)	0	0	400
2023/01/20	2037	04/05/2023	11.78	Put	Bond Future	1,803.2900	1.8033	1,827.0400	1.8270	1.317	0	0	0
2023/01/20	2037	04/05/2023	11.94	Put	Bond Future	1,530.8800	1.5309	1,549.3700	1.5494	1.208	0	0	703
2023/01/20	2037	04/05/2023	11.03	Call	Bond Future	2,119.8100	2.1198	1,979.8000	1.9798	(6.605)	0	0	400
2023/01/20	2037	03/08/2023	12.12	Call	Bond Future	6,410.5600	6.4106	6,184.4800	6.1845	(3.527)	0	0	0
2023/01/20	2037	03/08/2023	12.12	Put	Bond Future	2,459.6100	2.4596	2,407.7600	2.4078	(2.108)	0	0	0
2023/01/20	2037	03/08/2023	12.13	Call	Bond Future	6,447.1000	6.4471	6,220.9400	6.2209	(3.508)	0	0	0
2023/01/20	2037	03/08/2023	12.13	Put	Bond Future	2,442.3800	2.4424	2,390.4500	2.3904	(2.126)	0	0	0
2023/01/20	2037	03/08/2023			Bond Future	11.4124	80.3780	11.4425	80.2037	0.264	0.0000	0.0000	71,091
2023/01/20	2037	03/08/2023	12.14	Call	Bond Future	6,483.9100	6.4839	6,257.6700	6.2577	(3.489)	0	0	0
2023/01/20	2037	03/08/2023	12.14	Put	Bond Future	2,425.4800	2.4255	2,373.4700	2.3735	(2.144)	0	0	0
2023/01/20	2037	02/11/2023	11.57	Call	Bond Future	4,818.3500	4.8183	4,659.1600	4.6592	(3.304)	0	0	0
2023/01/20	2037	02/11/2023	11.55	Put	Bond Future	4,600.3500	4.6004	4,539.1700	4.5392	(1.330)	0	0	0
2023/01/20	2037	02/11/2023	11.56	Put	Bond Future	4,574.1700	4.5742	4,512.8400	4.5128	(1.341)	0	0	0
2023/01/20	2037	02/11/2023			Bond Future	11.5224	81.9840	11.5396	81.8866	0.149	0.0000	0.0000	0
2023/01/20	2037	02/11/2023	11.57	Put	Bond Future	4,548.1200	4.5481	4,486.3500	4.4863	(1.358)	0	0	0
2023/01/20	2037	02/11/2023	11.55	Call	Bond Future	4,757.1000	4.7571	4,598.5000	4.5985	(3.334)	0	0	0
2023/01/20	2037	02/11/2023	11.56	Call	Bond Future	4,787.6900	4.7877	4,628.9400	4.6289	(3.316)	0	0	0
2023/01/20	2037	01/02/2024	12.33	Call	Bond Future	7,251.5900	7.2516	7,122.4600	7.1225	(1.781)	0	0	0
2023/01/20	2037	01/02/2024	12.33	Put	Bond Future	3,531.3600	3.5314	3,581.9100	3.5819	1.431	0	0	0
2023/01/20	2037	01/02/2024			Bond Future	11.6410	79.3640	11.6732	79.1844	0.277	0.0000	0.0000	0
2023/01/20	2037	01/02/2024	12.31	Call	Bond Future	7,184.2800	7.1843	7,055.6500	7.0557	(1.790)	0	0	0
2023/01/20	2037	01/02/2024	12.31	Put	Bond Future	3,568.4000	3.5684	3,619.4500	3.6194	1.431	0	0	0
2023/01/20	2037	01/02/2024	12.32	Call	Bond Future	7,217.7600	7.2178	7,089.1800	7.0892	(1.781)	0	0	0
2023/01/20	2037	01/02/2024	12.32	Put	Bond Future	3,549.6800	3.5497	3,600.7800	3.6008	1.440	0	0	0
2023/01/20	2038	02/02/2023			Bond Future	128.4044	128.4044	127.7902	127.7902	(0.478)	0.0000	0.0000	2,363
2023/01/20	2038	04/05/2023			Bond Future	130.9160	130.9160	130.2875	130.2875	(0.480)	0.0000	0.0000	2,863
2023/01/20	2038	03/08/2023			Bond Future	131.6076	131.6076	131.0257	131.0257	(0.442)	0.0000	0.0000	0
2023/01/20	2038	02/11/2023			Bond Future	134.2680	134.2680	133.8030	133.8030	(0.346)	0.0000	0.0000	0
2023/01/20	2038	01/02/2024			Bond Future	134.9632	134.9632	134.3660	134.3660	(0.442)	0.0000	0.0000	0

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2023/01/20	2040	02/02/2023	10.93	Call	Bond Future	188.2900	0.1883	128.9300	0.1289	(31.526)	0	0	0
2023/01/20	2040	02/02/2023	12.24	Call	Bond Future	5,460.6800	5.4607	5,180.2800	5.1803	(5.135)	0	0	0
2023/01/20	2040	02/02/2023	12.24	Put	Bond Future	30.4400	0.0304	30.5100	0.0305	0.230	0	0	0
2023/01/20	2040	02/02/2023	12.27	Call	Bond Future	5,629.3400	5.6293	5,348.7600	5.3488	(4.984)	0	0	0
2023/01/20	2040	02/02/2023	12.27	Put	Bond Future	26.2500	0.0263	26.1400	0.0261	(0.419)	0	0	388
2023/01/20	2040	02/02/2023	11.12	Call	Bond Future	463.8800	0.4639	352.1600	0.3522	(24.084)	0	0	0
2023/01/20	2040	02/02/2023	11.12	Put	Bond Future	1,954.0200	1.9540	2,122.7700	2.1228	8.636	0	0	0
2023/01/20	2040	02/02/2023	11.19	Call	Bond Future	614.0600	0.6141	480.7400	0.4807	(21.711)	0	0	563
2023/01/20	2040	02/02/2023	11.19	Put	Bond Future	1,643.5900	1.6436	1,790.7400	1.7907	8.953	0	0	0
2023/01/20	2040	02/02/2023	12.07	Put	Bond Future	68.1500	0.0682	70.5300	0.0705	3.492	0	0	563
2023/01/20	2040	02/02/2023	10.96	Call	Bond Future	220.2500	0.2202	153.6200	0.1536	(30.252)	0	0	388
2023/01/20	2040	02/02/2023	10.96	Put	Bond Future	2,778.1500	2.7781	2,991.9900	2.9920	7.697	0	0	0
2023/01/20	2040	02/02/2023			Bond Future	11.3487	82.6497	11.3924	82.3692	0.386	0.0000	0.0000	88,775
2023/01/20	2040	02/02/2023	10.18	Call	Bond Future	0.4200	0.0004	0.1400	0.0001	(66.667)	0	0	0
2023/01/20	2040	02/02/2023	10.18	Put	Bond Future	8,076.5400	8.0765	8,356.7300	8.3567	3.469	0	0	0
2023/01/20	2040	02/02/2023	10.21	Call	Bond Future	0.5700	0.0006	0.2000	0.0002	(64.912)	0	0	388
2023/01/20	2040	02/02/2023	10.21	Put	Bond Future	7,854.4200	7.8544	8,134.5200	8.1345	3.566	0	0	0
2023/01/20	2040	02/02/2023	10.93	Put	Bond Future	2,948.7400	2.9487	3,169.8500	3.1699	7.498	0	0	0
2023/01/20	2040	02/02/2023	12.07	Call	Bond Future	4,507.1200	4.5071	4,229.0300	4.2290	(6.170)	0	0	0
2023/01/20	2040	02/02/2023	11.10	Call	Bond Future	426.0900	0.4261	320.4100	0.3204	(24.802)	0	0	0
2023/01/20	2040	02/02/2023	11.10	Put	Bond Future	2,048.5600	2.0486	2,223.3500	2.2234	8.532	0	0	0
2023/01/20	2040	02/02/2023	11.11	Call	Bond Future	444.7100	0.4447	336.0000	0.3360	(24.445)	0	0	0
2023/01/20	2040	02/02/2023	11.11	Put	Bond Future	2,000.9700	2.0010	2,172.7300	2.1727	8.584	0	0	0
2023/01/20	2040	04/05/2023	13.45	Put	Bond Future	409.4800	0.4095	412.6900	0.4127	0.784	0	0	486
2023/01/20	2040	04/05/2023	12.05	Put	Bond Future	1,812.3300	1.8123	1,794.3800	1.7944	(0.990)	0	0	684
2023/01/20	2040	04/05/2023	12.78	Call	Bond Future	8,562.8700	8.5629	8,250.6000	8.2506	(3.647)	0	0	0
2023/01/20	2040	04/05/2023	12.78	Put	Bond Future	864.5300	0.8645	839.4700	0.8395	(2.899)	0	0	388
2023/01/20	2040	04/05/2023	11.43	Call	Bond Future	3,078.8000	3.0788	2,812.3000	2.8123	(8.656)	0	0	0
2023/01/20	2040	04/05/2023	11.43	Put	Bond Future	3,289.7800	3.2898	3,310.4900	3.3105	0.630	0	0	0
2023/01/20	2040	04/05/2023	10.73	Put	Bond Future	6,078.3100	6.0783	6,201.1900	6.2012	2.022	0	0	0
2023/01/20	2040	04/05/2023			Bond Future	11.4633	84.2458	11.5089	83.9585	0.398	0.0000	0.0000	35,303
2023/01/20	2040	04/05/2023	13.45	Call	Bond Future	11,591.8600	11.5919	11,307.8600	11.3079	(2.450)	0	0	0
2023/01/20	2040	04/05/2023	11.48	Call	Bond Future	3,245.2100	3.2452	2,974.0900	2.9741	(8.354)	0	0	486
2023/01/20	2040	04/05/2023	11.48	Put	Bond Future	3,140.0100	3.1400	3,156.1000	3.1561	0.512	0	0	0
2023/01/20	2040	04/05/2023	12.05	Call	Bond Future	5,391.2600	5.3913	5,086.1000	5.0861	(5.660)	0	0	0
2023/01/20	2040	04/05/2023	11.41	Call	Bond Future	3,013.3000	3.0133	2,748.9000	2.7489	(8.774)	0	0	0
2023/01/20	2040	04/05/2023	11.41	Put	Bond Future	3,351.2900	3.3513	3,374.1000	3.3741	0.681	0	0	0
2023/01/20	2040	04/05/2023	11.42	Call	Bond Future	3,045.9700	3.0460	2,780.4300	2.7804	(8.718)	0	0	0
2023/01/20	2040	04/05/2023	11.42	Put	Bond Future	3,320.4100	3.3204	3,342.0800	3.3421	0.653	0	0	0
2023/01/20	2040	04/05/2023	10.73	Call	Bond Future	1,234.0300	1.2340	1,069.7000	1.0697	(13.317)	0	0	486
2023/01/20	2040	04/05/2023	10.92	Call	Bond Future	1,638.9100	1.6389	1,440.6600	1.4407	(12.096)	0	0	388
2023/01/20	2040	04/05/2023	10.92	Put	Bond Future	5,186.3800	5.1864	5,275.3400	5.2753	1.715	0	0	0
2023/01/20	2040	04/05/2023	11.03	Call	Bond Future	1,906.6800	1.9067	1,689.4200	1.6894	(11.395)	0	0	684
2023/01/20	2040	04/05/2023	11.03	Put	Bond Future	4,716.9700	4.7170	4,786.9200	4.7869	1.483	0	0	0
2023/01/20	2040	04/05/2023	10.17	Call	Bond Future	457.4300	0.4574	392.1600	0.3922	(14.269)	0	0	388
2023/01/20	2040	04/05/2023	10.17	Put	Bond Future	9,304.4700	9.3045	9,526.4100	9.5264	2.385	0	0	0
2023/01/20	2040	03/08/2023	12.23	Call	Bond Future	6,747.7800	6.7478	6,474.7700	6.4748	(4.046)	0	0	0
2023/01/20	2040	03/08/2023	12.23	Put	Bond Future	2,839.1700	2.8392	2,821.5000	2.8215	(0.622)	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
2023/01/20	2040	03/08/2023			Bond Future	11.5757	81.4231	11.6169	81.1677	0.356	0.0000	0.0000	86,349
2023/01/20	2040	03/08/2023	12.21	Call	Bond Future	6,671.3200	6.6713	6,398.8500	6.3988	(4.084)	0	0	0
2023/01/20	2040	03/08/2023	12.21	Put	Bond Future	2,877.7700	2.8778	2,860.6400	2.8606	(0.595)	0	0	0
2023/01/20	2040	03/08/2023	12.22	Call	Bond Future	6,709.6200	6.7096	6,436.8800	6.4369	(4.065)	0	0	0
2023/01/20	2040	03/08/2023	12.22	Put	Bond Future	2,858.5100	2.8585	2,841.1100	2.8411	(0.609)	0	0	0
2023/01/20	2040	02/11/2023	11.60	Put	Bond Future	5,288.7900	5.2888	5,283.4100	5.2834	(0.102)	0	0	0
2023/01/20	2040	02/11/2023	11.58	Call	Bond Future	4,705.1200	4.7051	4,521.9300	4.5219	(3.893)	0	0	0
2023/01/20	2040	02/11/2023	11.58	Put	Bond Future	5,349.2100	5.3492	5,345.1200	5.3451	(0.076)	0	0	0
2023/01/20	2040	02/11/2023	11.59	Call	Bond Future	4,736.7900	4.7368	4,552.9400	4.5529	(3.881)	0	0	0
2023/01/20	2040	02/11/2023			Bond Future	11.6848	83.0500	11.7142	82.8709	0.251	0.0000	0.0000	84
2023/01/20	2040	02/11/2023	11.60	Call	Bond Future	4,768.2400	4.7682	4,583.7600	4.5838	(3.869)	0	0	0
2023/01/20	2040	02/11/2023	11.59	Put	Bond Future	5,319.0700	5.3191	5,314.3200	5.3143	(0.089)	0	0	0
2023/01/20	2040	01/02/2024	12.33	Call	Bond Future	7,321.1400	7.3211	7,165.5200	7.1655	(2.126)	0	0	0
2023/01/20	2040	01/02/2024	12.33	Put	Bond Future	4,246.7100	4.2467	4,355.1400	4.3551	2.553	0	0	0
2023/01/20	2040	01/02/2024	12.34	Call	Bond Future	7,355.9700	7.3560	7,199.9300	7.1999	(2.121)	0	0	0
2023/01/20	2040	01/02/2024	12.34	Put	Bond Future	4,225.1100	4.2251	4,333.1200	4.3331	2.556	0	0	0
2023/01/20	2040	01/02/2024			Bond Future	11.8019	80.2009	11.8460	79.9368	0.374	0.0000	0.0000	0
2023/01/20	2040	01/02/2024	12.35	Call	Bond Future	7,390.8400	7.3908	7,234.3900	7.2344	(2.117)	0	0	0
2023/01/20	2040	01/02/2024	12.35	Put	Bond Future	4,203.6100	4.2036	4,311.2100	4.3112	2.560	0	0	0
2023/01/20	2044	02/02/2023	10.30	Call	Bond Future	0.8800	0.0009	0.3400	0.0003	(61.364)	0	0	0
2023/01/20	2044	02/02/2023	10.30	Put	Bond Future	7,776.0200	7.7760	8,093.0400	8.0930	4.077	0	0	0
2023/01/20	2044	02/02/2023	11.00	Call	Bond Future	214.6000	0.2146	132.2900	0.1323	(38.355)	0	0	2,500
2023/01/20	2044	02/02/2023	11.00	Put	Bond Future	2,917.0500	2.9170	3,152.3000	3.1523	8.065	0	0	0
2023/01/20	2044	02/02/2023	11.75	Put	Bond Future	344.6000	0.3446	356.8100	0.3568	3.543	0	0	2,500
2023/01/20	2044	02/02/2023	11.90	Call	Bond Future	3,328.1400	3.3281	3,011.0200	3.0110	(9.528)	0	0	0
2023/01/20	2044	02/02/2023	11.90	Put	Bond Future	192.5600	0.1926	193.0000	0.1930	0.229	0	0	0
2023/01/20	2044	02/02/2023	12.00	Call	Bond Future	3,868.4300	3.8684	3,547.8800	3.5479	(8.286)	0	0	0
2023/01/20	2044	02/02/2023	12.00	Put	Bond Future	127.3100	0.1273	124.3200	0.1243	(2.349)	0	0	4,000
2023/01/20	2044	02/02/2023	11.20	Put	Bond Future	1,877.6200	1.8776	2,040.6500	2.0406	8.683	0	0	0
2023/01/20	2044	02/02/2023	11.70	Call	Bond Future	2,313.5100	2.3135	2,014.5500	2.0146	(12.922)	0	0	1,700
2023/01/20	2044	02/02/2023	11.70	Put	Bond Future	413.8900	0.4139	432.4900	0.4325	4.494	0	0	0
2023/01/20	2044	02/02/2023	11.10	Call	Bond Future	349.2400	0.3492	232.6100	0.2326	(33.395)	0	0	1,700
2023/01/20	2044	02/02/2023	11.14	Call	Bond Future	417.1900	0.4172	285.6700	0.2857	(31.525)	0	0	0
2023/01/20	2044	02/02/2023	11.14	Put	Bond Future	2,163.3600	2.1634	2,349.4000	2.3494	8.600	0	0	0
2023/01/20	2044	02/02/2023	11.15	Call	Bond Future	435.5500	0.4355	300.2500	0.3002	(31.064)	0	0	0
2023/01/20	2044	02/02/2023	11.15	Put	Bond Future	2,114.1200	2.1141	2,296.3800	2.2964	8.621	0	0	0
2023/01/20	2044	02/02/2023			Bond Future	11.4029	79.1710	11.4517	78.8535	0.428	0.0000	0.0000	35,997
2023/01/20	2044	02/02/2023	10.75	Call	Bond Future	47.4700	0.0475	23.3900	0.0234	(50.727)	0	0	2,500
2023/01/20	2044	02/02/2023	10.75	Put	Bond Future	4,504.6300	4.5046	4,798.1100	4.7981	6.515	0	0	0
2023/01/20	2044	02/02/2023	11.75	Call	Bond Future	2,556.3600	2.5564	2,251.0100	2.2510	(11.945)	0	0	0
2023/01/20	2044	02/02/2023	11.16	Call	Bond Future	454.4100	0.4544	315.3200	0.3153	(30.609)	0	0	0
2023/01/20	2044	02/02/2023	11.16	Put	Bond Future	2,065.4700	2.0655	2,243.9400	2.2439	8.641	0	0	0
2023/01/20	2044	02/02/2023	11.20	Call	Bond Future	535.6400	0.5356	381.1100	0.3811	(28.850)	0	0	0
2023/01/20	2044	02/02/2023	11.10	Put	Bond Future	2,366.7400	2.3667	2,567.6700	2.5677	8.490	0	0	0
2023/01/20	2044	04/05/2023	11.75	Put	Bond Future	2,624.6400	2.6246	2,636.6200	2.6366	0.456	0	0	4,115
2023/01/20	2044	04/05/2023	11.41	Call	Bond Future	2,939.0100	2.9390	2,658.9500	2.6589	(9.529)	0	0	0
2023/01/20	2044	04/05/2023	11.41	Put	Bond Future	3,601.6600	3.6017	3,646.5700	3.6466	1.247	0	0	0

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
2023/01/20	2044	04/05/2023	11.42	Call	Bond Future	2,971.3400	2.9713	2,690.1500	2.6901	(9.463)	0	0	0
2023/01/20	2044	04/05/2023	11.42	Put	Bond Future	3,568.9500	3.5689	3,612.7300	3.6127	1.227	0	0	0
2023/01/20	2044	04/05/2023			Bond Future	11.5125	80.6999	11.5633	80.3750	0.441	0.0000	0.0000	51,813
2023/01/20	2044	04/05/2023	11.75	Call	Bond Future	4,124.4200	4.1244	3,811.4300	3.8114	(7.589)	0	0	0
2023/01/20	2044	04/05/2023	12.00	Call	Bond Future	5,094.5900	5.0946	4,766.8900	4.7669	(6.432)	0	0	0
2023/01/20	2044	04/05/2023	12.00	Put	Bond Future	2,066.9900	2.0670	2,064.2600	2.0643	(0.132)	0	0	4,115
2023/01/20	2044	04/05/2023	12.25	Call	Bond Future	6,126.8900	6.1269	5,788.8000	5.7888	(5.518)	0	0	0
2023/01/20	2044	04/05/2023	12.25	Put	Bond Future	1,621.7700	1.6218	1,608.6500	1.6087	(0.809)	0	0	1,500
2023/01/20	2044	04/05/2023	11.43	Call	Bond Future	3,003.8300	3.0038	2,721.5200	2.7215	(9.398)	0	0	0
2023/01/20	2044	04/05/2023	11.43	Put	Bond Future	3,536.4900	3.5365	3,579.1500	3.5792	1.206	0	0	0
2023/01/20	2044	03/08/2023	12.15	Call	Bond Future	6,414.9700	6.4150	6,118.8400	6.1188	(4.616)	0	0	0
2023/01/20	2044	03/08/2023	12.15	Put	Bond Future	3,184.4600	3.1845	3,183.7700	3.1838	(0.022)	0	0	0
2023/01/20	2044	03/08/2023	12.16	Call	Bond Future	6,452.5500	6.4525	6,156.2500	6.1563	(4.592)	0	0	0
2023/01/20	2044	03/08/2023	12.16	Put	Bond Future	3,163.2700	3.1633	3,162.4100	3.1624	(0.027)	0	0	0
2023/01/20	2044	03/08/2023			Bond Future	11.6198	77.9315	11.6668	77.6361	0.404	0.0000	0.0000	21,473
2023/01/20	2044	03/08/2023	12.17	Call	Bond Future	6,490.4100	6.4904	6,193.7300	6.1937	(4.571)	0	0	0
2023/01/20	2044	03/08/2023	12.17	Put	Bond Future	3,142.4400	3.1424	3,141.2000	3.1412	(0.039)	0	0	0
2023/01/20	2044	02/11/2023	11.57	Call	Bond Future	4,684.1700	4.6842	4,478.8800	4.4789	(4.383)	0	0	0
2023/01/20	2044	02/11/2023	11.57	Put	Bond Future	5,649.6400	5.6496	5,667.9400	5.6679	0.324	0	0	0
2023/01/20	2044	02/11/2023			Bond Future	11.7237	79.4887	11.7597	79.2651	0.307	0.0000	0.0000	0
2023/01/20	2044	02/11/2023	11.55	Call	Bond Future	4,621.1300	4.6211	4,417.0400	4.4170	(4.416)	0	0	0
2023/01/20	2044	02/11/2023	11.55	Put	Bond Future	5,713.6900	5.7137	5,733.1900	5.7332	0.341	0	0	0
2023/01/20	2044	02/11/2023	11.56	Call	Bond Future	4,652.4700	4.6525	4,447.9200	4.4479	(4.397)	0	0	0
2023/01/20	2044	02/11/2023	11.56	Put	Bond Future	5,681.4400	5.6814	5,700.4800	5.7005	0.335	0	0	0
2023/01/20	2044	01/02/2024	12.29	Call	Bond Future	7,240.9400	7.2409	7,062.9500	7.0629	(2.458)	0	0	0
2023/01/20	2044	01/02/2024	12.29	Put	Bond Future	4,540.0300	4.5400	4,667.9400	4.6679	2.817	0	0	0
2023/01/20	2044	01/02/2024			Bond Future	11.8349	76.6937	11.8851	76.3878	0.424	0.0000	0.0000	0
2023/01/20	2044	01/02/2024	12.27	Call	Bond Future	7,171.5500	7.1715	6,994.2300	6.9942	(2.473)	0	0	0
2023/01/20	2044	01/02/2024	12.27	Put	Bond Future	4,585.9800	4.5860	4,714.5600	4.7146	2.804	0	0	0
2023/01/20	2044	01/02/2024	12.28	Call	Bond Future	7,206.2200	7.2062	7,028.7200	7.0287	(2.463)	0	0	0
2023/01/20	2044	01/02/2024	12.28	Put	Bond Future	4,562.9400	4.5629	4,691.3400	4.6913	2.814	0	0	0
2023/01/20	2046	02/02/2023			Bond Future	116.6161	116.6161	112.8772	112.8772	(3.206)	0.0000	0.0000	7,251
2023/01/20	2046	04/05/2023			Bond Future	116.8597	116.8597	113.0458	113.0458	(3.264)	0.0000	0.0000	12,712
2023/01/20	2046	03/08/2023			Bond Future	119.2252	119.2252	115.3852	115.3852	(3.221)	0.0000	0.0000	0
2023/01/20	2046	02/11/2023			Bond Future	119.5482	119.5482	115.7449	115.7449	(3.181)	0.0000	0.0000	0
2023/01/20	2046	01/02/2024			Bond Future	121.9605	121.9605	117.9687	117.9687	(3.273)	0.0000	0.0000	0
2023/01/20	2050	02/02/2023			Bond Future	116.8984	116.8984	114.8343	114.8343	(1.766)	0.0000	0.0000	3,214
2023/01/20	2050	04/05/2023			Bond Future	119.1848	119.1848	117.0786	117.0786	(1.767)	0.0000	0.0000	10,758
2023/01/20	2050	03/08/2023			Bond Future	119.4187	119.4187	117.3229	117.3229	(1.755)	0.0000	0.0000	0
2023/01/20	2050	02/11/2023			Bond Future	121.8327	121.8327	119.8095	119.8095	(1.661)	0.0000	0.0000	0
2023/01/20	2050	01/02/2024			Bond Future	122.0493	122.0493	119.8752	119.8752	(1.781)	0.0000	0.0000	0
2023/01/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	AL37	02/02/2023			Index Future	871.4170	871.4170	869.6650	869.6650	(0.201)	0.0000	0.0000	0
2023/01/20	AL37	04/05/2023			Index Future	888.2450	888.2450	886.4460	886.4460	(0.203)	0.0000	0.0000	0
2023/01/20	AL37	03/08/2023			Index Future	906.0120	906.0120	904.5750	904.5750	(0.159)	0.0000	0.0000	0
2023/01/20	AL37	02/11/2023			Index Future	924.1210	924.1210	923.5380	923.5380	(0.063)	0.0000	0.0000	0
2023/01/20	AL37	01/02/2024			Index Future	942.5720	942.5720	941.1050	941.1050	(0.156)	0.0000	0.0000	0
2023/01/20	AL7T	02/02/2023			Index Future	1,014.9650	1,014.9650	1,012.5200	1,012.5200	(0.241)	0.0000	0.0000	0
2023/01/20	AL7T	04/05/2023			Index Future	1,034.5660	1,034.5660	1,032.0570	1,032.0570	(0.243)	0.0000	0.0000	0
2023/01/20	AL7T	03/08/2023			Index Future	1,055.2600	1,055.2600	1,053.1640	1,053.1640	(0.199)	0.0000	0.0000	0
2023/01/20	AL7T	02/11/2023			Index Future	1,076.3520	1,076.3520	1,075.2420	1,075.2420	(0.103)	0.0000	0.0000	0
2023/01/20	AL7T	01/02/2024			Index Future	1,097.8420	1,097.8420	1,095.6950	1,095.6950	(0.196)	0.0000	0.0000	0
2023/01/20	ALBI	02/02/2023			Index Future	881.5740	881.5740	879.3150	879.3150	(0.256)	0.0000	0.0000	34
2023/01/20	ALBI	04/05/2023			Index Future	898.5990	898.5990	896.2820	896.2820	(0.258)	0.0000	0.0000	77
2023/01/20	ALBI	03/08/2023			Index Future	916.5730	916.5730	914.6130	914.6130	(0.214)	0.0000	0.0000	0
2023/01/20	ALBI	02/11/2023			Index Future	934.8930	934.8930	933.7850	933.7850	(0.119)	0.0000	0.0000	0
2023/01/20	ALBI	01/02/2024			Index Future	953.5590	953.5590	951.5480	951.5480	(0.211)	0.0000	0.0000	0
2023/01/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/20	ES33	02/02/2023			Bond Future	11.9213	76.7681	11.9494	76.6329	0.236	0.0000	0.0000	0
2023/01/20	ES33	04/05/2023			Bond Future	12.0734	74.4756	12.1029	74.3365	0.245	0.0000	0.0000	0
2023/01/20	ES33	03/08/2023			Bond Future	12.2203	75.9834	12.2437	75.8753	0.192	0.0000	0.0000	350
2023/01/20	ES33	02/11/2023			Bond Future	12.3785	73.7249	12.3867	73.6880	0.066	0.0000	0.0000	0
2023/01/20	ES33	01/02/2024			Bond Future	12.5496	75.2114	12.5748	75.1003	0.201	0.0000	0.0000	0
2023/01/20	ES42	02/02/2023			Bond Future	12.3186	74.5409	12.3771	74.2144	0.475	0.0000	0.0000	0
2023/01/20	ES42	04/05/2023			Bond Future	12.4619	71.7361	12.5230	71.4020	0.490	0.0000	0.0000	0
2023/01/20	ES42	03/08/2023			Bond Future	12.5972	73.1889	12.6544	72.8810	0.455	0.0000	0.0000	4,000
2023/01/20	ES42	02/11/2023			Bond Future	12.7417	70.4058	12.7876	70.1634	0.361	0.0000	0.0000	0
2023/01/20	ES42	01/02/2024			Bond Future	12.8900	71.8246	12.9517	71.5054	0.479	0.0000	0.0000	0
2023/01/20	GOVI	02/02/2023	850.82	Call	GOVI	185,560.0000	18.5560	163,630.0000	16.3630	(11.818)	0	0	0
2023/01/20	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GOVI	02/02/2023	850.83	Call	GOVI	185,460.0000	18.5460	163,530.0000	16.3530	(11.825)	0	0	0
2023/01/20	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GOVI	02/02/2023			GOVI	869.3760	869.3760	867.1830	867.1830	(0.252)	0.0000	0.0000	140
2023/01/20	GOVI	02/02/2023	850.84	Call	GOVI	185,360.0000	18.5360	163,430.0000	16.3430	(11.831)	0	0	0

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2023/01/20	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GOVI	04/05/2023	852.86	Call	GOVI	333,050.0000	33.3050	310,560.0000	31.0560	(6.753)	0	0	0
2023/01/20	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GOVI	04/05/2023	852.87	Call	GOVI	332,950.0000	33.2950	310,460.0000	31.0460	(6.755)	0	0	0
2023/01/20	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GOVI	04/05/2023			GOVI	886.1650	886.1650	883.9160	883.9160	(0.254)	0.0000	0.0000	799
2023/01/20	GOVI	04/05/2023	852.88	Call	GOVI	332,850.0000	33.2850	310,360.0000	31.0360	(6.757)	0	0	0
2023/01/20	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GOVI	03/08/2023	837.21	Call	GOVI	666,810.0000	66.6810	647,830.0000	64.7830	(2.846)	0	0	0
2023/01/20	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GOVI	03/08/2023	837.22	Call	GOVI	666,710.0000	66.6710	647,730.0000	64.7730	(2.847)	0	0	0
2023/01/20	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GOVI	03/08/2023			GOVI	903.8910	903.8910	901.9930	901.9930	(0.210)	0.0000	0.0000	0
2023/01/20	GOVI	03/08/2023	837.23	Call	GOVI	666,610.0000	66.6610	647,630.0000	64.7630	(2.847)	0	0	0
2023/01/20	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GOVI	02/11/2023	885.82	Call	GOVI	361,370.0000	36.1370	350,810.0000	35.0810	(2.922)	0	0	0
2023/01/20	GOVI	02/11/2023			GOVI	921.9570	921.9570	920.9010	920.9010	(0.115)	0.0000	0.0000	0
2023/01/20	GOVI	02/11/2023	885.80	Call	GOVI	361,570.0000	36.1570	351,010.0000	35.1010	(2.921)	0	0	0
2023/01/20	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GOVI	02/11/2023	885.81	Call	GOVI	361,470.0000	36.1470	350,910.0000	35.0910	(2.921)	0	0	0
2023/01/20	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GOVI	01/02/2024	880.00	Call	GOVI	603,650.0000	60.3650	584,190.0000	58.4190	(3.224)	0	0	0
2023/01/20	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GOVI	01/02/2024			GOVI	940.3650	940.3650	938.4190	938.4190	(0.207)	0.0000	0.0000	0
2023/01/20	GOVI	01/02/2024	879.98	Call	GOVI	603,850.0000	60.3850	584,390.0000	58.4390	(3.223)	0	0	0
2023/01/20	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GOVI	01/02/2024	879.99	Call	GOVI	603,750.0000	60.3750	584,290.0000	58.4290	(3.223)	0	0	0
2023/01/20	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/20	IGOV	02/02/2023			Index Future	327.7670	327.7670	324.6600	324.6600	(0.948)	0.0000	0.0000	151
2023/01/20	IGOV	04/05/2023			Index Future	334.1780	334.1780	331.0050	331.0050	(0.949)	0.0000	0.0000	654
2023/01/20	IGOV	03/08/2023			Index Future	340.9420	340.9420	337.8530	337.8530	(0.906)	0.0000	0.0000	0
2023/01/20	IGOV	02/11/2023			Index Future	347.8350	347.8350	345.0130	345.0130	(0.811)	0.0000	0.0000	0
2023/01/20	IGOV	01/02/2024			Index Future	354.8560	354.8560	351.6510	351.6510	(0.903)	0.0000	0.0000	0
2023/01/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/20	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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2023/01/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/01/20	JBAF	15/02/2023			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2023/01/20	JBAF	15/03/2023			Jibar Tradeable Future	7.5650	92.4350	7.5850	92.4150	0.264	0.0000	0.0000	0
2023/01/20	JBAF	19/04/2023			Jibar Tradeable Future	7.6650	92.3350	7.6650	92.3350	0.000	0.0000	0.0000	0
2023/01/20	JBAF	17/05/2023			Jibar Tradeable Future	7.6650	92.3350	7.6750	92.3250	0.130	0.0000	0.0000	0
2023/01/20	JBAF	21/06/2023			Jibar Tradeable Future	7.6750	92.3250	7.6700	92.3300	(0.065)	0.0000	0.0000	0
2023/01/20	JBAF	19/07/2023			Jibar Tradeable Future	7.6600	92.3400	7.6300	92.3700	(0.392)	0.0000	0.0000	0
2023/01/20	JBAF	20/09/2023			Jibar Tradeable Future	7.6050	92.3950	7.6150	92.3850	0.131	0.0000	0.0000	75
2023/01/20	JBAF	20/12/2023			Jibar Tradeable Future	7.3500	92.6500	7.3900	92.6100	0.544	0.0000	0.0000	272
2023/01/20	JBAF	20/03/2024			Jibar Tradeable Future	7.2200	92.7800	7.3250	92.6750	1.454	0.0000	0.0000	0
2023/01/20	JBAF	19/06/2024			Jibar Tradeable Future	7.1650	92.8350	7.1250	92.8750	(0.558)	0.0000	0.0000	0
2023/01/20	JBAF	18/09/2024			Jibar Tradeable Future	7.1550	92.8450	7.1400	92.8600	(0.210)	0.0000	0.0000	68
2023/01/20	JBAF	18/12/2024			Jibar Tradeable Future	7.2200	92.7800	7.2050	92.7950	(0.208)	0.0000	0.0000	0
2023/01/20	R035	02/02/2023	9.81	Call	Bond Future	0.3500	0.0004	0.1600	0.0002	(54.286)	0	0	582
2023/01/20	R035	02/02/2023	9.81	Put	Bond Future	7,305.1800	7.3052	7,384.7000	7.3847	1.089	0	0	0
2023/01/20	R035	02/02/2023	9.85	Call	Bond Future	0.5600	0.0006	0.2500	0.0003	(55.357)	0	0	0
2023/01/20	R035	02/02/2023	9.89	Call	Bond Future	0.8800	0.0009	0.3700	0.0004	(57.955)	0	0	388
2023/01/20	R035	02/02/2023	9.89	Put	Bond Future	6,774.8300	6.7748	6,854.0300	6.8540	1.169	0	0	0
2023/01/20	R035	02/02/2023	11.94	Call	Bond Future	5,516.4900	5.5165	5,430.8500	5.4309	(1.552)	0	0	0
2023/01/20	R035	02/02/2023	13.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2023/01/20	R035	02/02/2023	10.88	Call	Bond Future	718.4600	0.7185	615.4900	0.6155	(14.332)	0	0	0
2023/01/20	R035	02/02/2023	10.88	Put	Bond Future	1,258.1800	1.2582	1,234.9200	1.2349	(1.849)	0	0	0
2023/01/20	R035	02/02/2023	10.66	Call	Bond Future	291.3400	0.2913	224.5800	0.2246	(22.915)	0	0	0
2023/01/20	R035	02/02/2023	10.66	Put	Bond Future	2,164.5000	2.1645	2,177.4500	2.1775	0.598	0	0	582
2023/01/20	R035	02/02/2023	10.30	Put	Bond Future	4,152.7200	4.1527	4,218.2800	4.2183	1.579	0	0	0
2023/01/20	R035	02/02/2023	10.60	Call	Bond Future	217.1900	0.2172	161.3300	0.1613	(25.719)	0	0	0
2023/01/20	R035	02/02/2023	10.60	Put	Bond Future	2,459.0300	2.4590	2,482.8800	2.4829	0.970	0	0	0
2023/01/20	R035	02/02/2023	10.64	Put	Bond Future	2,260.6700	2.2607	2,277.2500	2.2772	0.733	0	0	0
2023/01/20	R035	02/02/2023			Bond Future	10.9704	90.0792	10.9838	89.9995	0.122	0.0000	0.0000	99,638
2023/01/20	R035	02/02/2023	9.85	Put	Bond Future	7,039.4300	7.0394	7,118.8300	7.1188	1.128	0	0	0
2023/01/20	R035	02/02/2023	11.94	Put	Bond Future	16.9700	0.0170	11.0400	0.0110	(34.944)	0	0	0
2023/01/20	R035	02/02/2023	11.98	Call	Bond Future	5,729.2400	5.7292	5,644.5400	5.6445	(1.478)	0	0	0
2023/01/20	R035	02/02/2023	11.98	Put	Bond Future	13.7300	0.0137	8.7400	0.0087	(36.344)	0	0	388
2023/01/20	R035	02/02/2023	13.22	Call	Bond Future	12,017.3900	12.0174	11,937.6800	11.9377	(0.663)	0	0	0
2023/01/20	R035	02/02/2023	11.05	Call	Bond Future	1,231.3500	1.2314	1,113.0300	1.1130	(9.609)	0	0	976
2023/01/20	R035	02/02/2023	11.05	Put	Bond Future	760.1500	0.7602	721.5400	0.7215	(5.079)	0	0	0
2023/01/20	R035	02/02/2023	11.06	Call	Bond Future	1,266.3800	1.2664	1,147.6200	1.1476	(9.378)	0	0	0
2023/01/20	R035	02/02/2023	11.06	Put	Bond Future	736.2300	0.7362	697.1800	0.6972	(5.304)	0	0	582
2023/01/20	R035	02/02/2023	10.86	Call	Bond Future	668.7100	0.6687	568.4400	0.5684	(14.995)	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
2023/01/20	R035	02/02/2023	10.86	Put	Bond Future	1,328.4700	1.3285	1,307.9100	1.3079	(1.548)	0	0	0
2023/01/20	R035	02/02/2023	10.87	Call	Bond Future	693.3400	0.6933	591.6700	0.5917	(14.664)	0	0	0
2023/01/20	R035	02/02/2023	10.87	Put	Bond Future	1,293.0500	1.2931	1,271.0900	1.2711	(1.698)	0	0	0
2023/01/20	R035	02/02/2023	10.30	Call	Bond Future	34.5300	0.0345	20.3800	0.0204	(40.979)	0	0	976
2023/01/20	R035	02/02/2023	10.64	Call	Bond Future	264.8600	0.2649	201.7300	0.2017	(23.835)	0	0	388
2023/01/20	R035	04/05/2023	13.18	Call	Bond Future	11,370.5300	11.3705	11,275.5200	11.2755	(0.836)	0	0	0
2023/01/20	R035	04/05/2023	13.18	Put	Bond Future	280.9900	0.2810	268.7200	0.2687	(4.367)	0	0	491
2023/01/20	R035	04/05/2023	12.46	Call	Bond Future	8,195.7100	8.1957	8,094.0400	8.0940	(1.241)	0	0	0
2023/01/20	R035	04/05/2023	12.46	Put	Bond Future	667.3000	0.6673	648.3700	0.6484	(2.837)	0	0	388
2023/01/20	R035	04/05/2023	11.20	Call	Bond Future	3,210.1500	3.2101	3,108.1500	3.1081	(3.177)	0	0	0
2023/01/20	R035	04/05/2023	11.21	Call	Bond Future	3,243.0700	3.2431	3,140.8500	3.1408	(3.152)	0	0	0
2023/01/20	R035	04/05/2023	11.22	Put	Bond Future	2,477.3800	2.4774	2,457.8800	2.4579	(0.787)	0	0	0
2023/01/20	R035	04/05/2023	10.60	Call	Bond Future	1,553.1600	1.5532	1,469.2200	1.4692	(5.404)	0	0	388
2023/01/20	R035	04/05/2023	10.60	Put	Bond Future	4,430.4900	4.4305	4,429.2900	4.4293	(0.027)	0	0	0
2023/01/20	R035	04/05/2023	11.05	Call	Bond Future	2,736.5800	2.7366	2,637.2400	2.6372	(3.630)	0	0	770
2023/01/20	R035	04/05/2023	11.05	Put	Bond Future	2,924.2100	2.9242	2,907.6100	2.9076	(0.568)	0	0	0
2023/01/20	R035	04/05/2023	11.17	Call	Bond Future	3,112.6600	3.1127	3,011.1500	3.0112	(3.261)	0	0	491
2023/01/20	R035	04/05/2023	10.55	Call	Bond Future	1,445.2800	1.4453	1,363.8400	1.3638	(5.635)	0	0	770
2023/01/20	R035	04/05/2023	10.55	Put	Bond Future	4,628.7300	4.6287	4,630.0300	4.6300	0.028	0	0	0
2023/01/20	R035	04/05/2023			Bond Future	11.0821	87.3158	11.0963	87.2330	0.128	0.0000	0.0000	143,288
2023/01/20	R035	04/05/2023	11.80	Call	Bond Future	5,413.0300	5.4130	5,307.0600	5.3071	(1.958)	0	0	0
2023/01/20	R035	04/05/2023	11.80	Put	Bond Future	1,367.8600	1.3679	1,344.6300	1.3446	(1.698)	0	0	1,035
2023/01/20	R035	04/05/2023	11.87	Call	Bond Future	5,695.1600	5.6952	5,589.4400	5.5894	(1.856)	0	0	0
2023/01/20	R035	04/05/2023	11.87	Put	Bond Future	1,270.1500	1.2702	1,247.1700	1.2472	(1.809)	0	0	770
2023/01/20	R035	04/05/2023	11.20	Put	Bond Future	2,526.7600	2.5268	2,507.5000	2.5075	(0.762)	0	0	0
2023/01/20	R035	04/05/2023	11.21	Put	Bond Future	2,502.0600	2.5021	2,482.5800	2.4826	(0.779)	0	0	0
2023/01/20	R035	04/05/2023	11.22	Call	Bond Future	3,275.9600	3.2760	3,173.7200	3.1737	(3.121)	0	0	0
2023/01/20	R035	04/05/2023	11.17	Put	Bond Future	2,602.4700	2.6025	2,583.7000	2.5837	(0.721)	0	0	0
2023/01/20	R035	04/05/2023	9.85	Call	Bond Future	442.4700	0.4425	397.5500	0.3976	(10.152)	0	0	388
2023/01/20	R035	04/05/2023	9.85	Put	Bond Future	8,071.2200	8.0712	8,109.0400	8.1090	0.469	0	0	0
2023/01/20	R035	04/05/2023	10.42	Call	Bond Future	1,190.3000	1.1903	1,115.2000	1.1152	(6.309)	0	0	491
2023/01/20	R035	04/05/2023	10.42	Put	Bond Future	5,176.6400	5.1766	5,184.2800	5.1843	0.148	0	0	0
2023/01/20	R035	03/08/2023	12.00	Call	Bond Future	6,691.0100	6.6910	6,549.7300	6.5497	(2.111)	0	0	0
2023/01/20	R035	03/08/2023	12.00	Put	Bond Future	2,223.4100	2.2234	2,127.0100	2.1270	(4.336)	0	0	0
2023/01/20	R035	03/08/2023			Bond Future	11.1888	89.0627	11.1967	89.0178	0.070	0.0000	0.0000	1,500
2023/01/20	R035	03/08/2023	11.98	Call	Bond Future	6,616.7300	6.6167	6,475.0700	6.4751	(2.141)	0	0	0
2023/01/20	R035	03/08/2023	11.98	Put	Bond Future	2,255.2400	2.2552	2,158.4600	2.1585	(4.291)	0	0	0
2023/01/20	R035	03/08/2023	11.99	Call	Bond Future	6,653.9600	6.6540	6,512.2500	6.5123	(2.130)	0	0	0
2023/01/20	R035	03/08/2023	11.99	Put	Bond Future	2,239.3900	2.2394	2,142.5600	2.1426	(4.324)	0	0	0
2023/01/20	R035	02/11/2023	11.41	Call	Bond Future	4,793.5600	4.7936	4,785.1400	4.7851	(0.176)	0	0	0
2023/01/20	R035	02/11/2023	11.41	Put	Bond Future	4,208.1300	4.2081	4,159.8800	4.1599	(1.147)	0	0	0
2023/01/20	R035	02/11/2023	11.42	Call	Bond Future	4,824.1000	4.8241	4,816.0800	4.8161	(0.166)	0	0	0
2023/01/20	R035	02/11/2023	11.42	Put	Bond Future	4,183.1600	4.1832	4,135.3100	4.1353	(1.144)	0	0	0
2023/01/20	R035	02/11/2023			Bond Future	11.3051	86.3385	11.2980	86.3783	(0.063)	0.0000	0.0000	123
2023/01/20	R035	02/11/2023	11.43	Call	Bond Future	4,854.7300	4.8547	4,847.1000	4.8471	(0.157)	0	0	0
2023/01/20	R035	02/11/2023	11.43	Put	Bond Future	4,158.3200	4.1583	4,110.8600	4.1109	(1.141)	0	0	0
2023/01/20	R035	01/02/2024	12.18	Put	Bond Future	3,333.8900	3.3339	3,327.0400	3.3270	(0.205)	0	0	0
2023/01/20	R035	01/02/2024	12.19	Call	Bond Future	7,341.2400	7.3412	7,289.2900	7.2893	(0.708)	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
2023/01/20	R035	01/02/2024	12.19	Put	Bond Future	3,316.4300	3.3164	3,309.5400	3.3095	(0.208)	0	0	0
2023/01/20	R035	01/02/2024			Bond Future	11.4315	88.0607	11.4397	88.0156	0.072	0.0000	0.0000	0
2023/01/20	R035	01/02/2024	12.20	Call	Bond Future	7,375.1000	7.3751	7,323.1200	7.3231	(0.705)	0	0	0
2023/01/20	R035	01/02/2024	12.20	Put	Bond Future	3,299.0600	3.2991	3,292.1400	3.2921	(0.210)	0	0	0
2023/01/20	R035	01/02/2024	12.18	Call	Bond Future	7,307.4100	7.3074	7,255.5000	7.2555	(0.710)	0	0	0
2023/01/20	R186	02/02/2023	8.32	Call	Bond Future	661.2400	0.6612	503.4100	0.5034	(23.869)	0	0	0
2023/01/20	R186	02/02/2023	8.32	Put	Bond Future	235.4400	0.2354	297.6500	0.2977	26.423	0	0	0
2023/01/20	R186	02/02/2023	8.33	Call	Bond Future	684.9900	0.6850	524.6400	0.5246	(23.409)	0	0	0
2023/01/20	R186	02/02/2023	8.33	Put	Bond Future	225.2500	0.2252	284.9400	0.2849	26.499	0	0	0
2023/01/20	R186	02/02/2023			Bond Future	8.1949	108.8758	8.2595	108.6557	0.788	0.0000	0.0000	42,419
2023/01/20	R186	02/02/2023	8.34	Call	Bond Future	709.0300	0.7090	546.2100	0.5462	(22.964)	0	0	0
2023/01/20	R186	02/02/2023	8.34	Put	Bond Future	215.3600	0.2154	272.5800	0.2726	26.569	0	0	0
2023/01/20	R186	04/05/2023	8.84	Call	Bond Future	2,412.8400	2.4128	2,228.3800	2.2284	(7.645)	0	0	0
2023/01/20	R186	04/05/2023	8.83	Put	Bond Future	477.2300	0.4772	519.4700	0.5195	8.851	0	0	0
2023/01/20	R186	04/05/2023			Bond Future	8.2277	110.9784	8.2983	110.7523	0.857	0.0000	0.0000	88,090
2023/01/20	R186	04/05/2023	8.84	Put	Bond Future	469.8700	0.4699	511.4800	0.5115	8.856	0	0	0
2023/01/20	R186	04/05/2023	8.36	Call	Bond Future	1,384.1400	1.3841	1,238.3500	1.2383	(10.533)	0	0	200
2023/01/20	R186	04/05/2023	8.36	Put	Bond Future	960.6700	0.9607	1,040.9500	1.0409	8.357	0	0	200
2023/01/20	R186	04/05/2023	8.82	Call	Bond Future	2,364.9000	2.3649	2,181.7100	2.1817	(7.746)	0	0	0
2023/01/20	R186	04/05/2023	8.82	Put	Bond Future	484.6900	0.4847	527.5700	0.5276	8.847	0	0	0
2023/01/20	R186	04/05/2023	8.83	Call	Bond Future	2,388.8300	2.3888	2,205.0000	2.2050	(7.695)	0	0	0
2023/01/20	R186	03/08/2023	9.73	Put	Bond Future	318.1100	0.3181	321.3100	0.3213	1.006	0	0	0
2023/01/20	R186	03/08/2023	9.74	Call	Bond Future	4,716.3000	4.7163	4,537.9300	4.5379	(3.782)	0	0	0
2023/01/20	R186	03/08/2023	9.74	Put	Bond Future	314.8500	0.3148	317.9500	0.3180	0.985	0	0	0
2023/01/20	R186	03/08/2023			Bond Future	8.2385	107.8934	8.2988	107.7120	0.733	0.0000	0.0000	0
2023/01/20	R186	03/08/2023	9.75	Call	Bond Future	4,741.4400	4.7414	4,562.9600	4.5630	(3.764)	0	0	0
2023/01/20	R186	03/08/2023	9.75	Put	Bond Future	311.4500	0.3114	314.4400	0.3144	0.960	0	0	0
2023/01/20	R186	03/08/2023	9.73	Call	Bond Future	4,691.0100	4.6910	4,512.7400	4.5127	(3.800)	0	0	0
2023/01/20	R186	02/11/2023	9.40	Call	Bond Future	3,886.0600	3.8861	3,793.8800	3.7939	(2.372)	0	0	0
2023/01/20	R186	02/11/2023	9.40	Put	Bond Future	718.3700	0.7184	704.2400	0.7042	(1.967)	0	0	0
2023/01/20	R186	02/11/2023	9.15	Call	Bond Future	3,360.0900	3.3601	3,268.5300	3.2685	(2.725)	0	0	1,715
2023/01/20	R186	02/11/2023			Bond Future	8.2497	110.0495	8.2775	109.9714	0.337	0.0000	0.0000	1,257
2023/01/20	R186	02/11/2023	9.39	Call	Bond Future	3,864.5300	3.8645	3,772.3700	3.7724	(2.385)	0	0	0
2023/01/20	R186	02/11/2023	9.39	Put	Bond Future	723.8600	0.7239	709.7500	0.7097	(1.949)	0	0	0
2023/01/20	R186	02/11/2023	10.42	Call	Bond Future	6,188.6500	6.1887	6,098.7600	6.0988	(1.452)	0	0	0
2023/01/20	R186	02/11/2023	10.42	Put	Bond Future	310.9700	0.3110	299.1300	0.2991	(3.807)	0	0	1,715
2023/01/20	R186	02/11/2023	9.15	Put	Bond Future	870.6400	0.8706	857.1300	0.8571	(1.552)	0	0	0
2023/01/20	R186	02/11/2023	9.38	Call	Bond Future	3,843.0400	3.8430	3,750.8900	3.7509	(2.398)	0	0	0
2023/01/20	R186	02/11/2023	9.38	Put	Bond Future	729.4000	0.7294	715.3000	0.7153	(1.933)	0	0	0
2023/01/20	R186	01/02/2024	9.50	Call	Bond Future	3,950.9200	3.9509	3,782.5300	3.7825	(4.262)	0	0	0
2023/01/20	R186	01/02/2024	9.51	Call	Bond Future	3,970.5700	3.9706	3,801.9900	3.8020	(4.246)	0	0	0
2023/01/20	R186	01/02/2024	9.52	Put	Bond Future	788.1400	0.7881	805.9600	0.8060	2.261	0	0	0
2023/01/20	R186	01/02/2024			Bond Future	8.2646	106.9403	8.3364	106.7537	0.869	0.0000	0.0000	0
2023/01/20	R186	01/02/2024	9.50	Put	Bond Future	798.5100	0.7985	816.7100	0.8167	2.279	0	0	0
2023/01/20	R186	01/02/2024	9.51	Put	Bond Future	793.1300	0.7931	811.1400	0.8111	2.271	0	0	0
2023/01/20	R186	01/02/2024	9.52	Call	Bond Future	3,990.6000	3.9906	3,821.8300	3.8218	(4.229)	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
2023/01/20	R197	02/02/2023			Bond Future	329.2758	329.2758	328.9562	328.9562	(0.097)	0.0000	0.0000	877
2023/01/20	R197	04/05/2023			Bond Future	335.7164	335.7164	335.3850	335.3850	(0.099)	0.0000	0.0000	0
2023/01/20	R197	03/08/2023			Bond Future	333.4447	333.4447	333.2570	333.2570	(0.056)	0.0000	0.0000	0
2023/01/20	R197	02/11/2023			Bond Future	340.1848	340.1848	340.3212	340.3212	0.040	0.0000	0.0000	0
2023/01/20	R202	02/02/2023			Bond Future	250.2626	250.2626	250.7181	250.7181	0.182	0.0000	0.0000	1,246
2023/01/20	R202	04/05/2023			Bond Future	255.1576	255.1576	255.6180	255.6180	0.180	0.0000	0.0000	4,448
2023/01/20	R202	03/08/2023			Bond Future	255.5064	255.5064	256.0906	256.0906	0.229	0.0000	0.0000	460
2023/01/20	R202	02/11/2023			Bond Future	260.6712	260.6712	261.5185	261.5185	0.325	0.0000	0.0000	0
2023/01/20	R202	01/02/2024			Bond Future	260.9782	260.9782	261.6011	261.6011	0.239	0.0000	0.0000	0
2023/01/20	R209	02/02/2023	10.78	Call	Bond Future	372.4200	0.3724	281.6300	0.2816	(24.378)	0	0	0
2023/01/20	R209	02/02/2023	10.79	Call	Bond Future	388.3500	0.3884	295.4300	0.2954	(23.927)	0	0	0
2023/01/20	R209	02/02/2023	10.80	Put	Bond Future	1,501.0300	1.5010	1,555.3100	1.5553	3.616	0	0	0
2023/01/20	R209	02/02/2023			Bond Future	11.0079	69.5626	11.0365	69.4132	0.261	0.0000	0.0000	11,626
2023/01/20	R209	02/02/2023	10.78	Put	Bond Future	1,575.4500	1.5754	1,634.0400	1.6340	3.719	0	0	0
2023/01/20	R209	02/02/2023	10.79	Put	Bond Future	1,537.9500	1.5379	1,594.4100	1.5944	3.671	0	0	0
2023/01/20	R209	02/02/2023	10.80	Call	Bond Future	404.7900	0.4048	309.6900	0.3097	(23.494)	0	0	0
2023/01/20	R209	04/05/2023	11.50	Put	Bond Future	1,691.8600	1.6919	1,707.7700	1.7078	0.940	0	0	0
2023/01/20	R209	04/05/2023	11.09	Call	Bond Future	2,439.9100	2.4399	2,317.6100	2.3176	(5.012)	0	0	0
2023/01/20	R209	04/05/2023	11.09	Put	Bond Future	2,546.7100	2.5467	2,577.8700	2.5779	1.224	0	0	0
2023/01/20	R209	04/05/2023	11.10	Call	Bond Future	2,466.7300	2.4667	2,344.0600	2.3441	(4.973)	0	0	0
2023/01/20	R209	04/05/2023	11.10	Put	Bond Future	2,522.1000	2.5221	2,552.8900	2.5529	1.221	0	0	0
2023/01/20	R209	04/05/2023	10.00	Call	Bond Future	482.2200	0.4822	426.7300	0.4267	(11.507)	0	0	500
2023/01/20	R209	04/05/2023	10.00	Put	Bond Future	6,537.5500	6.5375	6,635.5200	6.6355	1.499	0	0	0
2023/01/20	R209	04/05/2023	10.50	Call	Bond Future	1,134.6500	1.1347	1,046.3100	1.0463	(7.786)	0	0	2,500
2023/01/20	R209	04/05/2023	10.50	Put	Bond Future	4,374.7600	4.3748	4,439.8800	4.4399	1.489	0	0	0
2023/01/20	R209	04/05/2023			Bond Future	11.1108	67.7547	11.1407	67.6012	0.269	0.0000	0.0000	17,981
2023/01/20	R209	04/05/2023	11.50	Call	Bond Future	3,649.2400	3.6492	3,511.6900	3.5117	(3.769)	0	0	1,000
2023/01/20	R209	04/05/2023	12.50	Call	Bond Future	7,210.2600	7.2103	7,055.9700	7.0560	(2.140)	0	0	0
2023/01/20	R209	04/05/2023	12.50	Put	Bond Future	577.7400	0.5777	576.9100	0.5769	(0.144)	0	0	8,500
2023/01/20	R209	04/05/2023	11.11	Call	Bond Future	2,493.8300	2.4938	2,370.6500	2.3706	(4.939)	0	0	0
2023/01/20	R209	04/05/2023	11.11	Put	Bond Future	2,497.8400	2.4978	2,528.1200	2.5281	1.212	0	0	0
2023/01/20	R209	04/05/2023	11.00	Call	Bond Future	2,204.4000	2.2044	2,086.5100	2.0865	(5.348)	0	0	2,500
2023/01/20	R209	04/05/2023	11.00	Put	Bond Future	2,776.4800	2.7765	2,812.0500	2.8120	1.281	0	0	6,250
2023/01/20	R209	03/08/2023	11.94	Call	Bond Future	5,630.0800	5.6301	5,452.1300	5.4521	(3.161)	0	0	0
2023/01/20	R209	03/08/2023	11.95	Put	Bond Future	2,047.4400	2.0474	1,995.1700	1.9952	(2.553)	0	0	0
2023/01/20	R209	03/08/2023	11.93	Call	Bond Future	5,597.8500	5.5978	5,419.9200	5.4199	(3.179)	0	0	0
2023/01/20	R209	03/08/2023			Bond Future	11.2073	69.1103	11.2322	68.9847	0.222	0.0000	0.0000	1,690
2023/01/20	R209	03/08/2023	11.94	Put	Bond Future	2,062.1800	2.0622	2,009.9200	2.0099	(2.534)	0	0	0
2023/01/20	R209	03/08/2023	11.95	Call	Bond Future	5,662.1700	5.6622	5,484.2100	5.4842	(3.143)	0	0	0
2023/01/20	R209	03/08/2023	11.93	Put	Bond Future	2,076.8400	2.0768	2,024.6000	2.0246	(2.515)	0	0	0
2023/01/20	R209	02/11/2023	11.34	Call	Bond Future	4,030.8000	4.0308	3,978.0300	3.9780	(1.309)	0	0	0
2023/01/20	R209	02/11/2023	11.34	Put	Bond Future	3,876.2000	3.8762	3,884.5000	3.8845	0.214	0	0	0
2023/01/20	R209	02/11/2023	11.33	Call	Bond Future	4,004.3200	4.0043	3,951.4300	3.9514	(1.321)	0	0	0
2023/01/20	R209	02/11/2023	11.33	Put	Bond Future	3,899.3900	3.8994	3,907.5700	3.9076	0.210	0	0	0
2023/01/20	R209	02/11/2023			Bond Future	11.3089	67.3403	11.3212	67.2793	0.108	0.0000	0.0000	5,720
2023/01/20	R209	02/11/2023	11.35	Call	Bond Future	4,057.3500	4.0574	4,004.4600	4.0045	(1.304)	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
2023/01/20	R209	02/11/2023	11.35	Put	Bond Future	3,853.1300	3.8531	3,861.3100	3.8613	0.212	0	0	0
2023/01/20	R209	01/02/2024	12.13	Put	Bond Future	2,975.3200	2.9753	3,008.7400	3.0087	1.123	0	0	0
2023/01/20	R209	01/02/2024	12.14	Call	Bond Future	6,385.6100	6.3856	6,289.2300	6.2892	(1.509)	0	0	0
2023/01/20	R209	01/02/2024	12.14	Put	Bond Future	2,959.6000	2.9596	2,992.5800	2.9926	1.114	0	0	0
2023/01/20	R209	01/02/2024			Bond Future	11.4153	68.6834	11.4417	68.5540	0.231	0.0000	0.0000	0
2023/01/20	R209	01/02/2024	12.13	Call	Bond Future	6,355.7500	6.3558	6,259.8100	6.2598	(1.509)	0	0	0
2023/01/20	R209	01/02/2024	12.12	Call	Bond Future	6,326.1700	6.3262	6,230.1500	6.2301	(1.518)	0	0	0
2023/01/20	R209	01/02/2024	12.12	Put	Bond Future	2,991.3800	2.9914	3,024.7200	3.0247	1.115	0	0	0
2023/01/20	R210	02/02/2023			Bond Future	223.1246	223.1246	223.1330	223.1330	0.004	0.0000	0.0000	372
2023/01/20	R210	04/05/2023			Bond Future	224.4002	224.4002	224.4051	224.4051	0.002	0.0000	0.0000	72
2023/01/20	R210	03/08/2023			Bond Future	228.9426	228.9426	229.0488	229.0488	0.046	0.0000	0.0000	300
2023/01/20	R210	02/11/2023			Bond Future	230.4069	230.4069	230.7411	230.7411	0.145	0.0000	0.0000	0
2023/01/20	R210	01/02/2024			Bond Future	235.0563	235.0563	235.1759	235.1759	0.051	0.0000	0.0000	0
2023/01/20	R213	02/02/2023	10.01	Call	Bond Future	406.4700	0.4065	297.7400	0.2977	(26.750)	0	0	0
2023/01/20	R213	02/02/2023	10.43	Put	Bond Future	306.8100	0.3068	333.3900	0.3334	8.663	0	0	0
2023/01/20	R213	02/02/2023	12.20	Call	Bond Future	9,109.4300	9.1094	8,875.6400	8.8756	(2.566)	0	0	0
2023/01/20	R213	02/02/2023	12.20	Put	Bond Future	0.1200	0.0001	0.0700	0.0001	(41.667)	0	0	912
2023/01/20	R213	02/02/2023	10.22	Put	Bond Future	613.5000	0.6135	679.3500	0.6794	10.733	0	0	0
2023/01/20	R213	02/02/2023	10.23	Call	Bond Future	936.1000	0.9361	765.7400	0.7657	(18.199)	0	0	0
2023/01/20	R213	02/02/2023	10.35	Call	Bond Future	1,315.4100	1.3154	1,120.5400	1.1205	(14.814)	0	0	0
2023/01/20	R213	02/02/2023	10.35	Put	Bond Future	403.1500	0.4031	442.0200	0.4420	9.642	0	0	476
2023/01/20	R213	02/02/2023			Bond Future	10.1588	85.9835	10.2075	85.7498	0.480	0.0000	0.0000	20,450
2023/01/20	R213	02/02/2023	9.16	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	476
2023/01/20	R213	02/02/2023	9.16	Put	Bond Future	4,979.9100	4.9799	5,213.6400	5.2136	4.693	0	0	0
2023/01/20	R213	02/02/2023	10.01	Put	Bond Future	1,125.2000	1.1252	1,250.2100	1.2502	11.110	0	0	476
2023/01/20	R213	02/02/2023	10.21	Call	Bond Future	878.3200	0.8783	712.8300	0.7128	(18.842)	0	0	0
2023/01/20	R213	02/02/2023	10.21	Put	Bond Future	632.7100	0.6327	700.9600	0.7010	10.787	0	0	0
2023/01/20	R213	02/02/2023	10.43	Call	Bond Future	1,596.9500	1.5969	1,389.7900	1.3898	(12.972)	0	0	912
2023/01/20	R213	02/02/2023	10.22	Call	Bond Future	906.9600	0.9070	739.0700	0.7391	(18.511)	0	0	0
2023/01/20	R213	02/02/2023	10.23	Put	Bond Future	594.8300	0.5948	658.2100	0.6582	10.655	0	0	0
2023/01/20	R213	04/05/2023	10.75	Call	Bond Future	3,599.7000	3.5997	3,393.5200	3.3935	(5.728)	0	0	0
2023/01/20	R213	04/05/2023	10.75	Put	Bond Future	1,331.8100	1.3318	1,365.3500	1.3653	2.518	0	0	0
2023/01/20	R213	04/05/2023			Bond Future	10.2578	84.0924	10.3090	83.8527	0.499	0.0000	0.0000	32,873
2023/01/20	R213	04/05/2023	10.74	Call	Bond Future	3,568.9400	3.5689	3,363.3000	3.3633	(5.762)	0	0	0
2023/01/20	R213	04/05/2023	10.74	Put	Bond Future	1,346.3400	1.3463	1,380.4200	1.3804	2.531	0	0	0
2023/01/20	R213	04/05/2023	10.73	Call	Bond Future	3,538.2900	3.5383	3,333.1900	3.3332	(5.797)	0	0	0
2023/01/20	R213	04/05/2023	10.73	Put	Bond Future	1,361.0000	1.3610	1,395.6200	1.3956	2.544	0	0	0
2023/01/20	R213	03/08/2023	11.62	Put	Bond Future	1,045.6000	1.0456	1,088.9500	1.0889	4.146	0	0	0
2023/01/20	R213	03/08/2023	11.63	Call	Bond Future	6,638.3700	6.6384	6,474.9000	6.4749	(2.463)	0	0	0
2023/01/20	R213	03/08/2023			Bond Future	10.3501	85.7747	10.3953	85.5682	0.437	0.0000	0.0000	0
2023/01/20	R213	03/08/2023	11.62	Call	Bond Future	6,605.0200	6.6050	6,441.8500	6.4418	(2.470)	0	0	0
2023/01/20	R213	03/08/2023	11.63	Put	Bond Future	1,037.0900	1.0371	1,080.1400	1.0801	4.151	0	0	0
2023/01/20	R213	03/08/2023	11.61	Call	Bond Future	6,571.6900	6.5717	6,408.8300	6.4088	(2.478)	0	0	0
2023/01/20	R213	03/08/2023	11.61	Put	Bond Future	1,054.1700	1.0542	1,097.8300	1.0978	4.142	0	0	0
2023/01/20	R213	02/11/2023	11.13	Call	Bond Future	5,064.5400	5.0645	4,928.7300	4.9287	(2.682)	0	0	0
2023/01/20	R213	02/11/2023	11.13	Put	Bond Future	2,120.9900	2.1210	2,113.3100	2.1133	(0.362)	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
2023/01/20	R213	02/11/2023			Bond Future	10.4543	83.9364	10.4831	83.8083	0.275	0.0000	0.0000	1,911
2023/01/20	R213	02/11/2023	11.12	Call	Bond Future	5,035.8800	5.0359	4,900.2000	4.9002	(2.694)	0	0	0
2023/01/20	R213	02/11/2023	11.12	Put	Bond Future	2,134.9200	2.1349	2,127.3700	2.1274	(0.354)	0	0	0
2023/01/20	R213	02/11/2023	11.11	Call	Bond Future	5,007.2800	5.0073	4,871.7400	4.8717	(2.707)	0	0	0
2023/01/20	R213	02/11/2023	11.11	Put	Bond Future	2,148.9400	2.1489	2,141.5300	2.1415	(0.345)	0	0	0
2023/01/20	R213	01/02/2024	11.71	Call	Bond Future	6,531.4500	6.5314	6,369.3400	6.3693	(2.482)	0	0	0
2023/01/20	R213	01/02/2024	11.71	Put	Bond Future	1,771.7400	1.7717	1,822.7400	1.8227	2.879	0	0	0
2023/01/20	R213	01/02/2024	11.70	Call	Bond Future	6,501.5500	6.5015	6,339.7200	6.3397	(2.489)	0	0	0
2023/01/20	R213	01/02/2024	11.70	Put	Bond Future	1,782.0700	1.7821	1,833.3500	1.8334	2.878	0	0	0
2023/01/20	R213	01/02/2024			Bond Future	10.5700	85.6110	10.6192	85.3979	0.466	0.0000	0.0000	0
2023/01/20	R213	01/02/2024	11.72	Call	Bond Future	6,561.3800	6.5614	6,398.9900	6.3990	(2.475)	0	0	0
2023/01/20	R213	01/02/2024	11.72	Put	Bond Future	1,761.4700	1.7615	1,812.1900	1.8122	2.879	0	0	0
2023/01/20	R214	02/02/2023	10.90	Put	Bond Future	2,186.7800	2.1868	2,414.7800	2.4148	10.426	0	0	0
2023/01/20	R214	02/02/2023	11.10	Call	Bond Future	538.1100	0.5381	377.3000	0.3773	(29.884)	0	0	0
2023/01/20	R214	02/02/2023	11.07	Call	Bond Future	479.6200	0.4796	329.8400	0.3298	(31.229)	0	0	0
2023/01/20	R214	02/02/2023	11.07	Put	Bond Future	1,483.0400	1.4830	1,651.2300	1.6512	11.341	0	0	0
2023/01/20	R214	02/02/2023	11.08	Call	Bond Future	498.6400	0.4986	345.1600	0.3452	(30.780)	0	0	0
2023/01/20	R214	02/02/2023	11.08	Put	Bond Future	1,446.5400	1.4465	1,611.0300	1.6110	11.371	0	0	0
2023/01/20	R214	02/02/2023			Bond Future	11.2528	66.4767	11.3116	66.1588	0.523	0.0000	0.0000	68,050
2023/01/20	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/20	R214	02/02/2023		Put	Bond Future	33,523.2600	33.5233	33,841.2300	33.8412	0.949	0	0	0
2023/01/20	R214	02/02/2023	10.30	Call	Bond Future	3.3100	0.0033	0.9700	0.0010	(70.695)	0	0	0
2023/01/20	R214	02/02/2023	10.30	Put	Bond Future	5,513.5200	5.5135	5,829.1500	5.8291	5.725	0	0	0
2023/01/20	R214	02/02/2023	10.90	Call	Bond Future	227.9800	0.2280	138.0100	0.1380	(39.464)	0	0	2,300
2023/01/20	R214	02/02/2023	11.80	Call	Bond Future	2,991.6500	2.9917	2,678.6100	2.6786	(10.464)	0	0	0
2023/01/20	R214	02/02/2023	11.80	Put	Bond Future	128.6300	0.1286	133.5600	0.1336	3.833	0	0	0
2023/01/20	R214	02/02/2023	11.09	Call	Bond Future	518.1600	0.5182	360.9600	0.3610	(30.338)	0	0	0
2023/01/20	R214	02/02/2023	11.09	Put	Bond Future	1,410.6000	1.4106	1,571.3700	1.5714	11.397	0	0	0
2023/01/20	R214	02/02/2023	11.10	Put	Bond Future	1,375.1700	1.3752	1,532.3300	1.5323	11.428	0	0	0
2023/01/20	R214	02/02/2023	11.60	Call	Bond Future	2,124.3800	2.1244	1,829.0300	1.8290	(13.903)	0	0	2,300
2023/01/20	R214	02/02/2023	11.60	Put	Bond Future	283.9500	0.2839	306.5700	0.3066	7.966	0	0	0
2023/01/20	R214	02/02/2023	11.00	Call	Bond Future	360.0100	0.3600	235.7600	0.2358	(34.513)	0	0	0
2023/01/20	R214	02/02/2023	11.00	Put	Bond Future	1,754.2000	1.7542	1,947.9200	1.9479	11.043	0	0	0
2023/01/20	R214	04/05/2023	11.36	Call	Bond Future	2,671.4600	2.6715	2,466.3900	2.4664	(7.676)	0	0	0
2023/01/20	R214	04/05/2023	11.36	Put	Bond Future	2,621.7500	2.6218	2,741.9200	2.7419	4.584	0	0	0
2023/01/20	R214	04/05/2023	11.37	Call	Bond Future	2,699.7800	2.6998	2,493.7900	2.4938	(7.630)	0	0	0
2023/01/20	R214	04/05/2023	11.37	Put	Bond Future	2,596.6800	2.5967	2,715.9300	2.7159	4.592	0	0	0
2023/01/20	R214	04/05/2023			Bond Future	11.3507	64.4626	11.4117	64.1373	0.538	0.0000	0.0000	22,783
2023/01/20	R214	04/05/2023	11.38	Call	Bond Future	2,728.2300	2.7282	2,521.3200	2.5213	(7.584)	0	0	0
2023/01/20	R214	04/05/2023	11.38	Put	Bond Future	2,571.8100	2.5718	2,690.1400	2.6901	4.601	0	0	0
2023/01/20	R214	03/08/2023	12.14	Call	Bond Future	5,786.3000	5.7863	5,495.9900	5.4960	(5.017)	0	0	0
2023/01/20	R214	03/08/2023	12.14	Put	Bond Future	2,272.3100	2.2723	2,284.7000	2.2847	0.545	0	0	0
2023/01/20	R214	03/08/2023	12.15	Call	Bond Future	5,818.8800	5.8189	5,528.2000	5.5282	(4.995)	0	0	0
2023/01/20	R214	03/08/2023	12.15	Put	Bond Future	2,256.6600	2.2567	2,268.6800	2.2687	0.533	0	0	0
2023/01/20	R214	03/08/2023			Bond Future	11.4438	65.7522	11.5014	65.4495	0.503	0.0000	0.0000	2,980
2023/01/20	R214	03/08/2023	12.16	Call	Bond Future	5,851.5100	5.8515	5,560.6300	5.5606	(4.971)	0	0	0
2023/01/20	R214	03/08/2023	12.16	Put	Bond Future	2,241.1300	2.2411	2,252.9500	2.2529	0.527	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
2023/01/20	R214	02/11/2023	11.45	Put	Bond Future	4,512.2800	4.5123	4,557.9400	4.5579	1.012	0	0	0
2023/01/20	R214	02/11/2023	11.46	Call	Bond Future	4,047.8300	4.0478	3,847.2200	3.8472	(4.956)	0	0	0
2023/01/20	R214	02/11/2023	11.46	Put	Bond Future	4,486.2300	4.4862	4,531.4000	4.5314	1.007	0	0	0
2023/01/20	R214	02/11/2023			Bond Future	11.5438	63.7675	11.5911	63.5218	0.410	0.0000	0.0000	0
2023/01/20	R214	02/11/2023	11.47	Call	Bond Future	4,074.7200	4.0747	3,873.4000	3.8734	(4.941)	0	0	0
2023/01/20	R214	02/11/2023	11.47	Put	Bond Future	4,460.5300	4.4605	4,504.9900	4.5050	0.997	0	0	0
2023/01/20	R214	02/11/2023	11.45	Call	Bond Future	4,021.2300	4.0212	3,821.1100	3.8211	(4.977)	0	0	0
2023/01/20	R214	01/02/2024	12.16	Call	Bond Future	6,088.2600	6.0883	5,900.2400	5.9002	(3.088)	0	0	0
2023/01/20	R214	01/02/2024	12.16	Put	Bond Future	3,559.3000	3.5593	3,684.9300	3.6849	3.530	0	0	0
2023/01/20	R214	01/02/2024			Bond Future	11.6508	65.0395	11.7122	64.7259	0.527	0.0000	0.0000	0
2023/01/20	R214	01/02/2024	12.14	Call	Bond Future	6,029.3200	6.0293	5,842.3000	5.8423	(3.102)	0	0	0
2023/01/20	R214	01/02/2024	12.14	Put	Bond Future	3,596.6700	3.5967	3,723.3000	3.7233	3.521	0	0	0
2023/01/20	R214	01/02/2024	12.15	Call	Bond Future	6,058.8900	6.0589	5,871.1200	5.8711	(3.099)	0	0	0
2023/01/20	R214	01/02/2024	12.15	Put	Bond Future	3,578.0600	3.5781	3,703.9400	3.7039	3.518	0	0	0
2023/01/20	R248	02/02/2023	11.00	Call	Bond Future	456.9700	0.4570	321.6100	0.3216	(29.621)	0	0	2,900
2023/01/20	R248	02/02/2023	11.00	Put	Bond Future	2,204.2700	2.2043	2,366.4900	2.3665	7.359	0	0	0
2023/01/20	R248	02/02/2023	11.60	Call	Bond Future	2,669.9100	2.6699	2,376.4800	2.3765	(10.990)	0	0	2,900
2023/01/20	R248	02/02/2023	11.60	Put	Bond Future	360.6100	0.3606	364.7600	0.3648	1.151	0	0	0
2023/01/20	R248	02/02/2023	11.70	Call	Bond Future	3,197.4900	3.1975	2,897.0600	2.8971	(9.396)	0	0	0
2023/01/20	R248	02/02/2023	11.70	Put	Bond Future	246.6200	0.2466	243.7700	0.2438	(1.156)	0	0	0
2023/01/20	R248	02/02/2023	11.08	Call	Bond Future	632.4300	0.6324	467.1900	0.4672	(26.128)	0	0	0
2023/01/20	R248	02/02/2023	11.08	Put	Bond Future	1,817.5200	1.8175	1,949.8600	1.9499	7.281	0	0	0
2023/01/20	R248	02/02/2023	11.10	Put	Bond Future	1,727.9300	1.7279	1,852.8900	1.8529	7.232	0	0	0
2023/01/20	R248	02/02/2023			Bond Future	11.2519	83.0513	11.2957	82.7538	0.390	0.0000	0.0000	55,768
2023/01/20	R248	02/02/2023	10.40	Call	Bond Future	10.2200	0.0102	4.0300	0.0040	(60.568)	0	0	0
2023/01/20	R248	02/02/2023	10.40	Put	Bond Future	6,200.0300	6.2000	6,491.4200	6.4914	4.700	0	0	0
2023/01/20	R248	02/02/2023	11.06	Call	Bond Future	584.9700	0.5850	427.2100	0.4272	(26.969)	0	0	0
2023/01/20	R248	02/02/2023	11.06	Put	Bond Future	1,909.9800	1.9100	2,049.8000	2.0498	7.320	0	0	0
2023/01/20	R248	02/02/2023	11.07	Call	Bond Future	608.4000	0.6084	446.8900	0.4469	(26.547)	0	0	0
2023/01/20	R248	02/02/2023	11.07	Put	Bond Future	1,863.3900	1.8634	1,999.4600	1.9995	7.302	0	0	0
2023/01/20	R248	02/02/2023	11.10	Call	Bond Future	682.3400	0.6823	509.7200	0.5097	(25.298)	0	0	0
2023/01/20	R248	04/05/2023	11.35	Call	Bond Future	3,407.4200	3.4074	3,120.6900	3.1207	(8.415)	0	0	0
2023/01/20	R248	04/05/2023	11.35	Put	Bond Future	3,420.2200	3.4202	3,438.2400	3.4382	0.527	0	0	0
2023/01/20	R248	04/05/2023			Bond Future	11.3519	80.1965	11.3975	79.8917	0.402	0.0000	0.0000	249,874
2023/01/20	R248	04/05/2023	11.34	Call	Bond Future	3,372.1900	3.3722	3,086.4200	3.0864	(8.474)	0	0	0
2023/01/20	R248	04/05/2023	11.34	Put	Bond Future	3,452.0800	3.4521	3,471.0600	3.4711	0.550	0	0	0
2023/01/20	R248	04/05/2023	11.33	Call	Bond Future	3,337.1200	3.3371	3,052.3300	3.0523	(8.534)	0	0	0
2023/01/20	R248	04/05/2023	11.33	Put	Bond Future	3,484.1900	3.4842	3,504.1500	3.5042	0.573	0	0	0
2023/01/20	R248	03/08/2023	12.11	Call	Bond Future	7,103.9900	7.1040	6,807.7800	6.8078	(4.170)	0	0	0
2023/01/20	R248	03/08/2023	12.11	Put	Bond Future	2,954.1000	2.9541	2,932.4900	2.9325	(0.732)	0	0	0
2023/01/20	R248	03/08/2023			Bond Future	11.4502	81.7634	11.4919	81.4888	0.365	0.0000	0.0000	0
2023/01/20	R248	03/08/2023	12.10	Call	Bond Future	7,064.0900	7.0641	6,768.1500	6.7682	(4.189)	0	0	0
2023/01/20	R248	03/08/2023	12.10	Put	Bond Future	2,974.1700	2.9742	2,952.8300	2.9528	(0.718)	0	0	0
2023/01/20	R248	03/08/2023	12.09	Call	Bond Future	7,024.2300	7.0242	6,728.3600	6.7284	(4.212)	0	0	0
2023/01/20	R248	03/08/2023	12.09	Put	Bond Future	2,994.3700	2.9944	2,973.1000	2.9731	(0.710)	0	0	0
2023/01/20	R248	02/11/2023	11.48	Call	Bond Future	5,144.7800	5.1448	4,933.9100	4.9339	(4.099)	0	0	0
2023/01/20	R248	02/11/2023	11.49	Put	Bond Future	5,547.5500	5.5475	5,537.8500	5.5378	(0.175)	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
2023/01/20	R248	02/11/2023	11.47	Call	Bond Future	5,111.1600	5.1112	4,900.6800	4.9007	(4.118)	0	0	0
2023/01/20	R248	02/11/2023			Bond Future	11.5465	78.9761	11.5777	78.7743	0.270	0.0000	0.0000	0
2023/01/20	R248	02/11/2023	11.48	Put	Bond Future	5,579.4400	5.5794	5,570.4000	5.5704	(0.162)	0	0	0
2023/01/20	R248	02/11/2023	11.49	Call	Bond Future	5,178.4900	5.1785	4,966.9600	4.9670	(4.085)	0	0	0
2023/01/20	R248	02/11/2023	11.47	Put	Bond Future	5,611.5100	5.6115	5,602.8600	5.6029	(0.154)	0	0	0
2023/01/20	R248	01/02/2024	12.15	Call	Bond Future	7,663.9900	7.6640	7,298.5400	7.2985	(4.768)	0	0	0
2023/01/20	R248	01/02/2024	12.15	Put	Bond Future	4,559.6900	4.5597	4,478.4700	4.4785	(1.781)	0	0	0
2023/01/20	R248	01/02/2024	12.14	Call	Bond Future	7,627.5400	7.6275	7,262.6200	7.2626	(4.784)	0	0	0
2023/01/20	R248	01/02/2024	12.14	Put	Bond Future	4,582.8100	4.5828	4,502.1200	4.5021	(1.761)	0	0	0
2023/01/20	R248	01/02/2024			Bond Future	11.6471	80.5883	11.6916	80.3041	0.383	0.0000	0.0000	13,000
2023/01/20	R248	01/02/2024	12.16	Call	Bond Future	7,700.4800	7.7005	7,334.8200	7.3348	(4.749)	0	0	0
2023/01/20	R248	01/02/2024	12.16	Put	Bond Future	4,536.6900	4.5367	4,455.2600	4.4553	(1.795)	0	0	0
Total													1944017