



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 01/02/2023 TO 01/02/2023

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
2023/02/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	2025	02/02/2023		Bond Future	166.1933	166.1933	166.1878	166.1878	(0.003)	0.0000	0.0000	5,572
2023/02/01	2025	04/05/2023		Bond Future	169.4080	169.4080	169.3999	169.3999	(0.005)	0.0000	0.0000	5,237
2023/02/01	2025	03/08/2023		Bond Future	171.0380	171.0380	171.0289	171.0289	(0.005)	0.0000	0.0000	214
2023/02/01	2025	02/11/2023		Bond Future	174.4051	174.4051	174.3968	174.3968	(0.005)	0.0000	0.0000	0
2023/02/01	2025	01/02/2024		Bond Future	176.0651	176.0651	176.0575	176.0575	(0.004)	0.0000	0.0000	0
2023/02/01	2029	02/02/2023		Bond Future	120.7631	120.7631	120.5281	120.5281	(0.195)	0.0000	0.0000	824
2023/02/01	2029	04/05/2023		Bond Future	121.8025	121.8025	121.5611	121.5611	(0.198)	0.0000	0.0000	1,045

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
2023/02/01	2029	03/08/2023			Bond Future	124.2252		123.9787		(0.198)	0.0000	0.0000	728
2023/02/01	2029	02/11/2023			Bond Future	125.3443		125.0934		(0.200)	0.0000	0.0000	0
2023/02/01	2029	01/02/2024			Bond Future	127.8208		127.5656		(0.200)	0.0000	0.0000	0
2023/02/01	2030	02/02/2023	8.81	Put	Bond Future	4,130.8100	4.1308	3,782.3500	3.7824	(8.436)	0	0	0
2023/02/01	2030	02/02/2023	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	2030	02/02/2023	9.04	Put	Bond Future	2,989.8900	2.9899	2,641.4300	2.6414	(11.655)	0	0	0
2023/02/01	2030	02/02/2023	9.08	Put	Bond Future	2,793.2100	2.7932	2,444.7500	2.4447	(12.475)	0	0	0
2023/02/01	2030	02/02/2023	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/02/01	2030	02/02/2023	11.35	Call	Bond Future	7,570.6800	7.5707	7,919.1400	7.9191	4.603	0	0	5,000
2023/02/01	2030	02/02/2023	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	2030	02/02/2023	9.99	Call	Bond Future	1,549.2500	1.5493	1,893.8500	1.8938	22.243	0	0	0
2023/02/01	2030	02/02/2023	10.00	Call	Bond Future	1,594.9200	1.5949	1,940.1100	1.9401	21.643	0	0	0
2023/02/01	2030	02/02/2023	10.01	Put	Bond Future	2.7600	0.0028	0.0100	0.0000	(99.638)	0	0	0
2023/02/01	2030	02/02/2023	9.80	Call	Bond Future	721.2200	0.7212	1,012.3400	1.0123	40.365	0	0	0
2023/02/01	2030	02/02/2023	9.94	Put	Bond Future	8.6500	0.0087	0.0600	0.0001	(99.306)	0	0	102
2023/02/01	2030	02/02/2023	9.20	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/02/01	2030	02/02/2023	9.20	Put	Bond Future	2,206.2700	2.2063	1,857.8000	1.8578	(15.795)	0	0	0
2023/02/01	2030	02/02/2023	9.66	Call	Bond Future	263.6100	0.2636	411.2900	0.4113	56.022	0	0	0
2023/02/01	2030	02/02/2023	9.66	Put	Bond Future	261.9600	0.2620	61.1800	0.0612	(76.645)	0	0	102
2023/02/01	2030	02/02/2023			Bond Future	9.6597	91.8632	9.5861	92.2116	(0.761)	0.0000	0.0000	34,304
2023/02/01	2030	02/02/2023	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	102
2023/02/01	2030	02/02/2023	9.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/02/01	2030	02/02/2023	11.55	Call	Bond Future	8,413.0800	8.4131	8,761.5400	8.7615	4.142	0	0	5,000
2023/02/01	2030	02/02/2023	11.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	2030	02/02/2023	11.12	Call	Bond Future	6,588.4500	6.5885	6,936.9100	6.9369	5.289	0	0	0
2023/02/01	2030	02/02/2023	11.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	2030	02/02/2023	11.16	Call	Bond Future	6,760.3200	6.7603	7,108.7800	7.1088	5.154	0	0	0
2023/02/01	2030	02/02/2023	9.99	Put	Bond Future	3.8700	0.0039	0.0100	0.0000	(99.742)	0	0	0
2023/02/01	2030	02/02/2023	10.00	Put	Bond Future	3.2800	0.0033	0.0100	0.0000	(99.695)	0	0	0
2023/02/01	2030	02/02/2023	10.01	Call	Bond Future	1,640.6400	1.6406	1,986.3500	1.9863	21.072	0	0	0
2023/02/01	2030	02/02/2023	9.80	Put	Bond Future	60.6100	0.0606	3.2700	0.0033	(94.605)	0	0	0
2023/02/01	2030	02/02/2023	9.83	Call	Bond Future	842.5900	0.8426	1,151.0100	1.1510	36.604	0	0	0
2023/02/01	2030	02/02/2023	9.83	Put	Bond Future	41.5500	0.0416	1.5100	0.0015	(96.366)	0	0	0
2023/02/01	2030	02/02/2023	9.94	Call	Bond Future	1,322.2500	1.3222	1,662.1200	1.6621	25.704	0	0	0
2023/02/01	2030	02/02/2023	9.79	Call	Bond Future	682.1400	0.6821	966.3800	0.9664	41.669	0	0	0
2023/02/01	2030	02/02/2023	9.79	Put	Bond Future	68.4000	0.0684	4.1800	0.0042	(93.889)	0	0	0
2023/02/01	2030	04/05/2023	11.34	Call	Bond Future	7,166.7400	7.1667	7,484.0600	7.4841	4.428	0	0	0
2023/02/01	2030	04/05/2023	11.34	Put	Bond Future	255.5500	0.2555	219.1100	0.2191	(14.259)	0	0	150
2023/02/01	2030	04/05/2023	10.42	Call	Bond Future	3,858.6900	3.8587	4,111.8900	4.1119	6.562	0	0	479
2023/02/01	2030	04/05/2023	10.42	Put	Bond Future	881.8300	0.8818	781.2700	0.7813	(11.404)	0	0	0
2023/02/01	2030	04/05/2023	10.52	Call	Bond Future	4,190.9900	4.1910	4,453.7500	4.4538	6.270	0	0	0
2023/02/01	2030	04/05/2023	10.52	Put	Bond Future	775.4300	0.7754	684.4300	0.6844	(11.735)	0	0	0
2023/02/01	2030	04/05/2023	10.53	Call	Bond Future	4,224.6500	4.2246	4,488.3400	4.4883	6.242	0	0	0
2023/02/01	2030	04/05/2023	10.53	Put	Bond Future	765.3700	0.7654	675.3000	0.6753	(11.768)	0	0	0
2023/02/01	2030	04/05/2023	9.67	Call	Bond Future	1,760.8000	1.7608	1,924.3200	1.9243	9.287	0	0	479
2023/02/01	2030	04/05/2023	9.67	Put	Bond Future	2,163.4900	2.1635	1,973.2500	1.9732	(8.793)	0	0	0
2023/02/01	2030	04/05/2023	9.78	Call	Bond Future	2,015.5900	2.0156	2,193.6200	2.1936	8.833	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
2023/02/01	2030	04/05/2023	9.78	Put	Bond Future	1,912.5800	1.9126	1,736.8500	1.7369	(9.188)	0	0	0
2023/02/01	2030	04/05/2023	10.00	Call	Bond Future	2,585.0700	2.5851	2,791.2200	2.7912	7.975	0	0	1,080
2023/02/01	2030	04/05/2023	10.00	Put	Bond Future	1,481.1000	1.4811	1,333.4900	1.3335	(9.966)	0	0	0
2023/02/01	2030	04/05/2023	9.03	Call	Bond Future	694.0200	0.6940	777.9200	0.7779	12.089	0	0	388
2023/02/01	2030	04/05/2023	9.03	Put	Bond Future	4,109.7000	4.1097	3,839.8400	3.8398	(6.566)	0	0	0
2023/02/01	2030	04/05/2023	9.58	Put	Bond Future	2,386.5100	2.3865	2,184.3200	2.1843	(8.472)	0	0	0
2023/02/01	2030	04/05/2023			Bond Future	9.7575	93.6172	9.6806	93.9710	(0.788)	0.0000	0.0000	81,752
2023/02/01	2030	04/05/2023	12.57	Call	Bond Future	11,859.2200	11.8592	12,207.6400	12.2076	2.938	0	0	0
2023/02/01	2030	04/05/2023	12.57	Put	Bond Future	27.9000	0.0279	22.5600	0.0226	(19.140)	0	0	350
2023/02/01	2030	04/05/2023	11.62	Call	Bond Future	8,236.4400	8.2364	8,564.3300	8.5643	3.981	0	0	0
2023/02/01	2030	04/05/2023	11.62	Put	Bond Future	171.9800	0.1720	146.1100	0.1461	(15.042)	0	0	388
2023/02/01	2030	04/05/2023	12.04	Call	Bond Future	9,840.1200	9.8401	10,180.0400	10.1800	3.454	0	0	0
2023/02/01	2030	04/05/2023	12.04	Put	Bond Future	82.9400	0.0829	69.1000	0.0691	(16.687)	0	0	1,080
2023/02/01	2030	04/05/2023	12.50	Call	Bond Future	11,593.7200	11.5937	11,941.3700	11.9414	2.999	0	0	0
2023/02/01	2030	04/05/2023	12.50	Put	Bond Future	32.4600	0.0325	26.3500	0.0263	(18.823)	0	0	479
2023/02/01	2030	04/05/2023	10.54	Call	Bond Future	4,258.4100	4.2584	4,523.0100	4.5230	6.214	0	0	0
2023/02/01	2030	04/05/2023	10.54	Put	Bond Future	755.4400	0.7554	666.2800	0.6663	(11.802)	0	0	0
2023/02/01	2030	04/05/2023	10.65	Call	Bond Future	4,635.8300	4.6358	4,910.0500	4.9100	5.915	0	0	350
2023/02/01	2030	04/05/2023	10.65	Put	Bond Future	654.0600	0.6541	574.5200	0.5745	(12.161)	0	0	0
2023/02/01	2030	04/05/2023	9.58	Call	Bond Future	1,567.4400	1.5674	1,719.0100	1.7190	9.670	0	0	150
2023/02/01	2030	03/08/2023	12.89	Call	Bond Future	12,466.2400	12.4662	12,810.5100	12.8105	2.762	0	0	0
2023/02/01	2030	03/08/2023	12.89	Put	Bond Future	137.7500	0.1378	121.6300	0.1216	(11.702)	0	0	350
2023/02/01	2030	03/08/2023	11.34	Call	Bond Future	7,068.4100	7.0684	7,361.5300	7.3615	4.147	0	0	0
2023/02/01	2030	03/08/2023	11.34	Put	Bond Future	749.1300	0.7491	681.8600	0.6819	(8.980)	0	0	0
2023/02/01	2030	03/08/2023	11.35	Call	Bond Future	7,102.4000	7.1024	7,396.0200	7.3960	4.134	0	0	0
2023/02/01	2030	03/08/2023	11.36	Put	Bond Future	735.9800	0.7360	669.7000	0.6697	(9.006)	0	0	0
2023/02/01	2030	03/08/2023	10.40	Call	Bond Future	4,077.4600	4.0775	4,308.8300	4.3088	5.674	0	0	1,012
2023/02/01	2030	03/08/2023	10.65	Call	Bond Future	4,821.9100	4.8219	5,072.7400	5.0727	5.202	0	0	350
2023/02/01	2030	03/08/2023	10.65	Put	Bond Future	1,363.7000	1.3637	1,254.1400	1.2541	(8.034)	0	0	0
2023/02/01	2030	03/08/2023			Bond Future	9.8528	91.4500	9.7719	91.8104	(0.821)	0.0000	0.0000	5,629
2023/02/01	2030	03/08/2023	12.59	Call	Bond Future	11,412.8200	11.4128	11,750.6900	11.7507	2.960	0	0	0
2023/02/01	2030	03/08/2023	12.59	Put	Bond Future	204.2100	0.2042	181.6900	0.1817	(11.028)	0	0	1,012
2023/02/01	2030	03/08/2023	11.35	Put	Bond Future	742.5300	0.7425	675.7600	0.6758	(8.992)	0	0	0
2023/02/01	2030	03/08/2023	11.36	Call	Bond Future	7,136.4200	7.1364	7,430.5300	7.4305	4.121	0	0	0
2023/02/01	2030	03/08/2023	10.40	Put	Bond Future	1,685.7700	1.6858	1,556.7500	1.5568	(7.653)	0	0	0
2023/02/01	2030	02/11/2023	10.81	Call	Bond Future	5,296.9400	5.2969	5,548.7300	5.5487	4.753	0	0	0
2023/02/01	2030	02/11/2023	10.81	Put	Bond Future	1,689.2400	1.6892	1,573.1800	1.5732	(6.871)	0	0	0
2023/02/01	2030	02/11/2023	10.80	Call	Bond Future	5,267.7100	5.2677	5,518.8600	5.5189	4.768	0	0	0
2023/02/01	2030	02/11/2023	10.80	Put	Bond Future	1,700.9500	1.7009	1,584.2500	1.5843	(6.861)	0	0	0
2023/02/01	2030	02/11/2023			Bond Future	9.9507	93.2284	9.8655	93.5963	(0.856)	0.0000	0.0000	149
2023/02/01	2030	02/11/2023	10.82	Call	Bond Future	5,326.2300	5.3262	5,578.6500	5.5787	4.739	0	0	0
2023/02/01	2030	02/11/2023	10.82	Put	Bond Future	1,677.6100	1.6776	1,562.1800	1.5622	(6.881)	0	0	0
2023/02/01	2030	01/02/2024	11.37	Call	Bond Future	6,840.5200	6.8405	7,115.3100	7.1153	4.017	0	0	0
2023/02/01	2030	01/02/2024	11.37	Put	Bond Future	1,579.0200	1.5790	1,478.2800	1.4783	(6.380)	0	0	0
2023/02/01	2030	01/02/2024			Bond Future	10.0575	91.0438	9.9675	91.4193	(0.895)	0.0000	0.0000	0
2023/02/01	2030	01/02/2024	11.36	Call	Bond Future	6,811.0600	6.8111	7,085.3600	7.0854	4.027	0	0	0
2023/02/01	2030	01/02/2024	11.36	Put	Bond Future	1,588.1900	1.5882	1,486.9600	1.4870	(6.374)	0	0	0
2023/02/01	2030	01/02/2024	11.35	Call	Bond Future	6,781.6400	6.7816	7,055.4500	7.0554	4.038	0	0	0

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2023/02/01	2030	01/02/2024	11.35	Put	Bond Future	1,597.4100	1.5974	1,495.6900	1.4957	(6.368)	0	0	0
2023/02/01	2032	02/02/2023	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/02/01	2032	02/02/2023	9.47	Put	Bond Future	4,686.0900	4.6861	4,342.9100	4.3429	(7.323)	0	0	0
2023/02/01	2032	02/02/2023	9.92	Call	Bond Future	0.3800	0.0004	0.0400	0.0000	(89.474)	0	0	750
2023/02/01	2032	02/02/2023	9.92	Put	Bond Future	2,151.6100	2.1516	1,808.0900	1.8081	(15.966)	0	0	0
2023/02/01	2032	02/02/2023	11.50	Call	Bond Future	6,057.4900	6.0575	6,400.6700	6.4007	5.665	0	0	0
2023/02/01	2032	02/02/2023	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	8,000
2023/02/01	2032	02/02/2023	11.69	Call	Bond Future	6,976.7900	6.9768	7,319.9700	7.3200	4.919	0	0	0
2023/02/01	2032	02/02/2023	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	2032	02/02/2023	10.50	Call	Bond Future	1,033.8200	1.0338	1,329.2000	1.3292	28.572	0	0	0
2023/02/01	2032	02/02/2023	10.50	Put	Bond Future	50.5300	0.0505	2.7300	0.0027	(94.597)	0	0	454
2023/02/01	2032	02/02/2023	10.67	Call	Bond Future	1,879.4900	1.8795	2,217.9200	2.2179	18.006	0	0	0
2023/02/01	2032	02/02/2023	10.67	Put	Bond Future	4.7700	0.0048	0.0200	0.0000	(99.581)	0	0	0
2023/02/01	2032	02/02/2023	11.45	Call	Bond Future	5,813.2600	5.8133	6,156.4400	6.1564	5.903	0	0	0
2023/02/01	2032	02/02/2023	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	8,000
2023/02/01	2032	02/02/2023	10.40	Call	Bond Future	604.4700	0.6045	819.7400	0.8197	35.613	0	0	0
2023/02/01	2032	02/02/2023	10.40	Put	Bond Future	151.2600	0.1513	23.3500	0.0234	(84.563)	0	0	0
2023/02/01	2032	02/02/2023	10.22	Call	Bond Future	124.9500	0.1249	150.5100	0.1505	20.456	0	0	0
2023/02/01	2032	02/02/2023	10.22	Put	Bond Future	636.6500	0.6366	319.0300	0.3190	(49.889)	0	0	0
2023/02/01	2032	02/02/2023			Bond Future	10.3151	90.8866	10.2513	91.2298	(0.619)	0.0000	0.0000	51,613
2023/02/01	2032	02/02/2023	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2023/02/01	2032	02/02/2023	9.31	Put	Bond Future	5,609.8400	5.6098	5,266.6600	5.2667	(6.117)	0	0	0
2023/02/01	2032	02/02/2023	12.75	Call	Bond Future	11,860.0000	11.8600	12,203.1800	12.2032	2.894	0	0	0
2023/02/01	2032	02/02/2023	12.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2023/02/01	2032	02/02/2023	11.84	Call	Bond Future	7,692.8500	7.6928	8,036.0300	8.0360	4.461	0	0	0
2023/02/01	2032	02/02/2023	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/02/01	2032	02/02/2023	10.38	Call	Bond Future	530.2000	0.5302	723.6500	0.7236	36.486	0	0	0
2023/02/01	2032	02/02/2023	10.38	Put	Bond Future	183.5100	0.1835	33.7800	0.0338	(81.592)	0	0	0
2023/02/01	2032	02/02/2023	10.39	Call	Bond Future	566.7500	0.5667	771.3000	0.7713	36.092	0	0	0
2023/02/01	2032	02/02/2023	10.39	Put	Bond Future	166.7800	0.1668	28.1500	0.0282	(83.121)	0	0	0
2023/02/01	2032	02/02/2023	10.16	Call	Bond Future	57.5200	0.0575	57.1000	0.0571	(0.730)	0	0	0
2023/02/01	2032	02/02/2023	10.16	Put	Bond Future	893.9700	0.8940	550.3700	0.5504	(38.435)	0	0	454
2023/02/01	2032	02/02/2023	10.30	Call	Bond Future	283.8700	0.2839	383.2100	0.3832	34.995	0	0	8,000
2023/02/01	2032	02/02/2023	10.30	Put	Bond Future	365.0000	0.3650	121.1600	0.1212	(66.805)	0	0	0
2023/02/01	2032	04/05/2023	11.06	Call	Bond Future	4,397.3200	4.3973	4,638.7500	4.6388	5.490	0	0	0
2023/02/01	2032	04/05/2023	11.06	Put	Bond Future	1,142.1400	1.1421	1,035.2700	1.0353	(9.357)	0	0	730
2023/02/01	2032	04/05/2023	11.37	Call	Bond Future	5,566.8500	5.5668	5,835.1400	5.8351	4.819	0	0	400
2023/02/01	2032	04/05/2023	13.43	Call	Bond Future	14,069.5700	14.0696	14,412.4100	14.4124	2.437	0	0	0
2023/02/01	2032	04/05/2023	13.43	Put	Bond Future	33.2300	0.0332	27.7700	0.0278	(16.431)	0	0	400
2023/02/01	2032	04/05/2023	10.89	Call	Bond Future	3,795.8100	3.7958	4,020.1600	4.0202	5.910	0	0	0
2023/02/01	2032	04/05/2023	10.89	Put	Bond Future	1,392.6800	1.3927	1,268.7300	1.2687	(8.900)	0	0	0
2023/02/01	2032	04/05/2023	9.85	Put	Bond Future	4,138.5600	4.1386	3,890.2200	3.8902	(6.001)	0	0	0
2023/02/01	2032	04/05/2023			Bond Future	10.4223	88.4625	10.3560	88.8108	(0.637)	0.0000	0.0000	184,407
2023/02/01	2032	04/05/2023	11.37	Put	Bond Future	786.7200	0.7867	706.7100	0.7067	(10.170)	0	0	0
2023/02/01	2032	04/05/2023	10.88	Call	Bond Future	3,761.3700	3.7614	3,984.6700	3.9847	5.937	0	0	0
2023/02/01	2032	04/05/2023	10.88	Put	Bond Future	1,408.7100	1.4087	1,283.7100	1.2837	(8.873)	0	0	0
2023/02/01	2032	04/05/2023	11.00	Call	Bond Future	4,181.2100	4.1812	4,416.8000	4.4168	5.634	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
2023/02/01	2032	04/05/2023	11.00	Put	Bond Future	1,225.4700	1.2255	1,112.7600	1.1128	(9.197)	0	0	13,000
2023/02/01	2032	04/05/2023	10.53	Call	Bond Future	2,644.6400	2.6446	2,828.0800	2.8281	6.936	0	0	730
2023/02/01	2032	04/05/2023	10.53	Put	Bond Future	2,083.6300	2.0836	1,918.7700	1.9188	(7.912)	0	0	0
2023/02/01	2032	04/05/2023	10.62	Call	Bond Future	2,914.9400	2.9149	3,109.1200	3.1091	6.662	0	0	400
2023/02/01	2032	04/05/2023	10.62	Put	Bond Future	1,888.5200	1.8885	1,734.4000	1.7344	(8.161)	0	0	0
2023/02/01	2032	04/05/2023	10.87	Call	Bond Future	3,727.2100	3.7272	3,949.4600	3.9495	5.963	0	0	0
2023/02/01	2032	04/05/2023	10.87	Put	Bond Future	1,425.0600	1.4251	1,299.0100	1.2990	(8.845)	0	0	0
2023/02/01	2032	04/05/2023	9.85	Call	Bond Future	1,074.8200	1.0748	1,174.7800	1.1748	9.300	0	0	6,500
2023/02/01	2032	04/05/2023	10.03	Call	Bond Future	1,403.4000	1.4034	1,524.7200	1.5247	8.645	0	0	730
2023/02/01	2032	04/05/2023	10.03	Put	Bond Future	3,488.7000	3.4887	3,261.7200	3.2617	(6.506)	0	0	0
2023/02/01	2032	03/08/2023	11.77	Call	Bond Future	7,311.1100	7.3111	7,580.5000	7.5805	3.685	0	0	0
2023/02/01	2032	03/08/2023	11.77	Put	Bond Future	1,236.7100	1.2367	1,151.2600	1.1513	(6.909)	0	0	0
2023/02/01	2032	03/08/2023	11.90	Call	Bond Future	7,790.7100	7.7907	8,067.0200	8.0670	3.547	0	0	5,000
2023/02/01	2032	03/08/2023	11.90	Put	Bond Future	1,114.7700	1.1148	1,036.2400	1.0362	(7.045)	0	0	0
2023/02/01	2032	03/08/2023	9.60	Call	Bond Future	1,293.0000	1.2930	1,388.6200	1.3886	7.395	0	0	1,500
2023/02/01	2032	03/08/2023	9.60	Put	Bond Future	6,191.8500	6.1918	5,932.6300	5.9326	(4.186)	0	0	0
2023/02/01	2032	03/08/2023	10.30	Call	Bond Future	2,661.1700	2.6612	2,818.9300	2.8189	5.928	0	0	1,500
2023/02/01	2032	03/08/2023	10.30	Put	Bond Future	3,819.1200	3.8191	3,622.0400	3.6220	(5.160)	0	0	0
2023/02/01	2032	03/08/2023			Bond Future	10.5245	90.2011	10.4553	90.5559	(0.658)	0.0000	0.0000	2,600
2023/02/01	2032	03/08/2023	11.76	Call	Bond Future	7,274.4900	7.2745	7,543.3200	7.5433	3.696	0	0	0
2023/02/01	2032	03/08/2023	11.76	Put	Bond Future	1,246.6100	1.2466	1,160.6000	1.1606	(6.900)	0	0	0
2023/02/01	2032	03/08/2023	11.75	Call	Bond Future	7,237.9100	7.2379	7,506.1800	7.5062	3.706	0	0	0
2023/02/01	2032	03/08/2023	11.75	Put	Bond Future	1,256.5800	1.2566	1,170.0100	1.1700	(6.889)	0	0	0
2023/02/01	2032	02/11/2023	11.24	Call	Bond Future	5,426.7200	5.4267	5,655.5100	5.6555	4.216	0	0	0
2023/02/01	2032	02/11/2023	11.24	Put	Bond Future	2,487.1300	2.4871	2,353.7100	2.3537	(5.364)	0	0	0
2023/02/01	2032	02/11/2023			Bond Future	10.6373	87.7969	10.5649	88.1591	(0.681)	0.0000	0.0000	0
2023/02/01	2032	02/11/2023	11.22	Call	Bond Future	5,364.1400	5.3641	5,591.5900	5.5916	4.240	0	0	0
2023/02/01	2032	02/11/2023	11.22	Put	Bond Future	2,520.0000	2.5200	2,385.2400	2.3852	(5.348)	0	0	0
2023/02/01	2032	02/11/2023	11.23	Call	Bond Future	5,395.5400	5.3955	5,623.6600	5.6237	4.228	0	0	0
2023/02/01	2032	02/11/2023	11.23	Put	Bond Future	2,503.6600	2.5037	2,369.5700	2.3696	(5.356)	0	0	0
2023/02/01	2032	01/02/2024	11.83	Call	Bond Future	7,378.0300	7.3780	7,632.6600	7.6327	3.451	0	0	0
2023/02/01	2032	01/02/2024	11.83	Put	Bond Future	2,351.9700	2.3520	2,236.8300	2.2368	(4.895)	0	0	0
2023/02/01	2032	01/02/2024	11.84	Call	Bond Future	7,410.1800	7.4102	7,665.3200	7.6653	3.443	0	0	0
2023/02/01	2032	01/02/2024	11.84	Put	Bond Future	2,339.1500	2.3391	2,224.5200	2.2245	(4.900)	0	0	0
2023/02/01	2032	01/02/2024			Bond Future	10.7557	89.5106	10.6799	89.8804	(0.705)	0.0000	0.0000	0
2023/02/01	2032	01/02/2024	11.85	Call	Bond Future	7,442.3700	7.4424	7,698.0100	7.6980	3.435	0	0	0
2023/02/01	2032	01/02/2024	11.85	Put	Bond Future	2,326.4000	2.3264	2,212.2700	2.2123	(4.906)	0	0	0
2023/02/01	2033	02/02/2023			Bond Future	114.9322	114.9322	114.6378	114.6378	(0.256)	0.0000	0.0000	955
2023/02/01	2033	04/05/2023			Bond Future	115.7695	115.7695	115.4678	115.4678	(0.261)	0.0000	0.0000	1,548
2023/02/01	2033	03/08/2023			Bond Future	118.0722	118.0722	117.7642	117.7642	(0.261)	0.0000	0.0000	6,141
2023/02/01	2033	02/11/2023			Bond Future	118.9808	118.9808	118.6672	118.6672	(0.264)	0.0000	0.0000	0
2023/02/01	2033	01/02/2024			Bond Future	121.3316	121.3316	121.0123	121.0123	(0.263)	0.0000	0.0000	0
2023/02/01	2037	02/02/2023	11.03	Call	Bond Future	72.6800	0.0727	118.6400	0.1186	63.236	0	0	0
2023/02/01	2037	02/02/2023	11.03	Put	Bond Future	983.7900	0.9838	461.4900	0.4615	(53.091)	0	0	0
2023/02/01	2037	02/02/2023	11.04	Call	Bond Future	82.8300	0.0828	137.8600	0.1379	66.437	0	0	0
2023/02/01	2037	02/02/2023	11.04	Put	Bond Future	932.9000	0.9329	419.6700	0.4197	(55.014)	0	0	0

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2023/02/01	2037	02/02/2023	11.97	Call	Bond Future	4,547.1400		4.5471	5,115.4000	5.1154	12.497	0	0	0
2023/02/01	2037	02/02/2023			Bond Future	11.1804		81.4243	11.0863	81.9925	(0.842)	0.0000	0.0000	38,244
2023/02/01	2037	02/02/2023	11.05	Call	Bond Future	94.0700		0.0941	159.2000	0.1592	69.236	0	0	0
2023/02/01	2037	02/02/2023	11.05	Put	Bond Future	883.1700		0.8832	380.0400	0.3800	(56.969)	0	0	0
2023/02/01	2037	02/02/2023	11.10	Call	Bond Future	168.3100		0.1683	299.1800	0.2992	77.755	0	0	577
2023/02/01	2037	02/02/2023	11.10	Put	Bond Future	653.5400		0.6535	216.1500	0.2161	(66.926)	0	0	0
2023/02/01	2037	02/02/2023	11.97	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	577
2023/02/01	2037	04/05/2023	13.73	Put	Bond Future	139.5200		0.1395	114.2200	0.1142	(18.134)	0	0	400
2023/02/01	2037	04/05/2023	11.94	Call	Bond Future	5,022.1300		5.0221	5,428.6400	5.4286	8.094	0	0	0
2023/02/01	2037	04/05/2023	11.03	Put	Bond Future	3,548.9200		3.5489	3,209.6800	3.2097	(9.559)	0	0	0
2023/02/01	2037	04/05/2023	11.30	Call	Bond Future	2,716.7800		2.7168	3,010.5200	3.0105	10.812	0	0	0
2023/02/01	2037	04/05/2023	11.30	Put	Bond Future	2,709.5200		2.7095	2,425.4000	2.4254	(10.486)	0	0	0
2023/02/01	2037	04/05/2023	11.31	Call	Bond Future	2,748.1000		2.7481	3,043.8200	3.0438	10.761	0	0	0
2023/02/01	2037	04/05/2023	11.31	Put	Bond Future	2,681.8800		2.6819	2,399.7400	2.3997	(10.520)	0	0	0
2023/02/01	2037	04/05/2023	10.95	Call	Bond Future	1,737.7200		1.7377	1,959.7900	1.9598	12.779	0	0	703
2023/02/01	2037	04/05/2023	10.95	Put	Bond Future	3,834.4700		3.8345	3,478.6800	3.4787	(9.279)	0	0	0
2023/02/01	2037	04/05/2023			Bond Future	11.2988		82.9790	11.2013	83.5569	(0.862)	0.0000	0.0000	61,245
2023/02/01	2037	04/05/2023	13.73	Call	Bond Future	12,791.8000		12.7918	13,344.3600	13.3444	4.320	0	0	0
2023/02/01	2037	04/05/2023	11.32	Call	Bond Future	2,779.7500		2.7798	3,077.4600	3.0775	10.710	0	0	0
2023/02/01	2037	04/05/2023	11.32	Put	Bond Future	2,654.6300		2.6546	2,374.4800	2.3745	(10.553)	0	0	0
2023/02/01	2037	04/05/2023	11.78	Call	Bond Future	4,396.2500		4.3963	4,777.7900	4.7778	8.679	0	0	400
2023/02/01	2037	04/05/2023	11.78	Put	Bond Future	1,628.5600		1.6286	1,432.2400	1.4322	(12.055)	0	0	0
2023/02/01	2037	04/05/2023	11.94	Put	Bond Future	1,365.1500		1.3651	1,193.8000	1.1938	(12.552)	0	0	703
2023/02/01	2037	04/05/2023	11.03	Call	Bond Future	1,940.0800		1.9401	2,178.7000	2.1787	12.299	0	0	400
2023/02/01	2037	03/08/2023	12.12	Call	Bond Future	6,231.7300		6.2317	6,626.5000	6.6265	6.335	0	0	0
2023/02/01	2037	03/08/2023	12.12	Put	Bond Future	2,306.4400		2.3064	2,112.2700	2.1123	(8.419)	0	0	0
2023/02/01	2037	03/08/2023	12.13	Call	Bond Future	6,268.7200		6.2687	6,664.6000	6.6646	6.315	0	0	0
2023/02/01	2037	03/08/2023	12.13	Put	Bond Future	2,289.6600		2.2897	2,096.6000	2.0966	(8.432)	0	0	0
2023/02/01	2037	03/08/2023			Bond Future	11.4168		80.3523	11.3157	80.9413	(0.886)	0.0000	0.0000	71,091
2023/02/01	2037	03/08/2023	12.14	Call	Bond Future	6,305.7600		6.3058	6,702.7500	6.7027	6.296	0	0	0
2023/02/01	2037	03/08/2023	12.14	Put	Bond Future	2,272.9900		2.2730	2,081.0400	2.0810	(8.445)	0	0	0
2023/02/01	2037	03/08/2023	10.30	Call	Bond Future	1,281.9900		1.2820	1,427.6400	1.4276	11.361	0	0	1,800
2023/02/01	2037	03/08/2023	10.30	Put	Bond Future	8,148.0300		8.1480	7,704.7400	7.7047	(5.440)	0	0	0
2023/02/01	2037	03/08/2023	11.00	Call	Bond Future	2,665.3100		2.6653	2,909.6200	2.9096	9.166	0	0	1,800
2023/02/01	2037	03/08/2023	11.00	Put	Bond Future	5,132.9400		5.1329	4,788.3100	4.7883	(6.714)	0	0	0
2023/02/01	2037	02/11/2023	11.55	Put	Bond Future	4,502.4100		4.5024	4,218.5300	4.2185	(6.305)	0	0	0
2023/02/01	2037	02/11/2023	11.56	Put	Bond Future	4,476.0700		4.4761	4,193.3800	4.1934	(6.316)	0	0	0
2023/02/01	2037	02/11/2023	11.57	Call	Bond Future	4,650.5500		4.6506	4,969.8100	4.9698	6.865	0	0	0
2023/02/01	2037	02/11/2023			Bond Future	11.5346		81.9147	11.4296	82.5155	(0.911)	0.0000	0.0000	0
2023/02/01	2037	02/11/2023	11.55	Call	Bond Future	4,589.8900		4.5899	4,906.7700	4.9068	6.904	0	0	0
2023/02/01	2037	02/11/2023	11.56	Call	Bond Future	4,620.3200		4.6203	4,938.3900	4.9384	6.884	0	0	0
2023/02/01	2037	02/11/2023	11.57	Put	Bond Future	4,449.5900		4.4496	4,168.0900	4.1681	(6.326)	0	0	0
2023/02/01	2037	01/02/2024	12.33	Call	Bond Future	7,328.6200		7.3286	7,718.6400	7.7186	5.322	0	0	0
2023/02/01	2037	01/02/2024	12.33	Put	Bond Future	3,713.8500		3.7138	3,490.9600	3.4910	(6.002)	0	0	0
2023/02/01	2037	01/02/2024			Bond Future	11.6598		79.2586	11.5506	79.8715	(0.937)	0.0000	0.0000	0
2023/02/01	2037	01/02/2024	12.31	Call	Bond Future	7,262.1400		7.2621	7,650.3900	7.6504	5.346	0	0	0
2023/02/01	2037	01/02/2024	12.31	Put	Bond Future	3,751.7200		3.7517	3,527.0600	3.5271	(5.988)	0	0	0
2023/02/01	2037	01/02/2024	12.32	Call	Bond Future	7,295.5100		7.2955	7,684.6400	7.6846	5.334	0	0	0

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2023/02/01	2037	01/02/2024	12.32	Put	Bond Future	3,732.8900	3.7329	3,509.1100	3.5091	(5.995)	0	0	0
2023/02/01	2038	02/02/2023			Bond Future	126.2991	126.2991	125.9283	125.9283	(0.294)	0.0000	0.0000	1,263
2023/02/01	2038	04/05/2023			Bond Future	128.7421	128.7421	128.3623	128.3623	(0.295)	0.0000	0.0000	4,627
2023/02/01	2038	03/08/2023			Bond Future	129.3459	129.3459	128.9576	128.9576	(0.300)	0.0000	0.0000	0
2023/02/01	2038	02/11/2023			Bond Future	131.8920	131.8920	131.4968	131.4968	(0.300)	0.0000	0.0000	0
2023/02/01	2038	01/02/2024			Bond Future	132.4885	132.4885	132.0863	132.0863	(0.304)	0.0000	0.0000	0
2023/02/01	2040	02/02/2023	10.93	Call	Bond Future	0.9900	0.0010	0.2700	0.0003	(72.727)	0	0	0
2023/02/01	2040	02/02/2023	12.24	Call	Bond Future	5,548.1700	5.5482	6,124.7100	6.1247	10.392	0	0	0
2023/02/01	2040	02/02/2023	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	2040	02/02/2023	12.27	Call	Bond Future	5,721.0200	5.7210	6,297.5600	6.2976	10.078	0	0	0
2023/02/01	2040	02/02/2023	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/02/01	2040	02/02/2023	11.12	Call	Bond Future	37.1000	0.0371	44.8400	0.0448	20.863	0	0	0
2023/02/01	2040	02/02/2023	11.12	Put	Bond Future	1,409.3100	1.4093	840.5100	0.8405	(40.360)	0	0	0
2023/02/01	2040	02/02/2023	11.19	Call	Bond Future	96.4700	0.0965	144.7600	0.1448	50.057	0	0	563
2023/02/01	2040	02/02/2023	11.19	Put	Bond Future	1,008.0700	1.0081	479.8200	0.4798	(52.402)	0	0	0
2023/02/01	2040	02/02/2023	12.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	563
2023/02/01	2040	02/02/2023	10.96	Call	Bond Future	1.9600	0.0020	0.7600	0.0008	(61.224)	0	0	388
2023/02/01	2040	02/02/2023	10.96	Put	Bond Future	2,441.9300	2.4419	1,864.1900	1.8642	(23.659)	0	0	0
2023/02/01	2040	02/02/2023			Bond Future	11.3303	82.7676	11.2413	83.3441	(0.786)	0.0000	0.0000	86,260
2023/02/01	2040	02/02/2023	10.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	2040	02/02/2023	10.18	Put	Bond Future	7,958.1900	7.9582	7,381.6500	7.3816	(7.245)	0	0	0
2023/02/01	2040	02/02/2023	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/02/01	2040	02/02/2023	10.21	Put	Bond Future	7,735.9200	7.7359	7,159.3800	7.1594	(7.453)	0	0	0
2023/02/01	2040	02/02/2023	10.93	Put	Bond Future	2,643.5100	2.6435	2,066.2500	2.0663	(21.837)	0	0	0
2023/02/01	2040	02/02/2023	12.07	Call	Bond Future	4,556.9000	4.5569	5,133.4400	5.1334	12.652	0	0	0
2023/02/01	2040	02/02/2023	11.10	Call	Bond Future	27.2700	0.0273	30.1400	0.0301	10.524	0	0	0
2023/02/01	2040	02/02/2023	11.10	Put	Bond Future	1,531.8100	1.5318	958.1400	0.9581	(37.450)	0	0	0
2023/02/01	2040	02/02/2023	11.11	Call	Bond Future	31.8700	0.0319	36.9000	0.0369	15.783	0	0	0
2023/02/01	2040	02/02/2023	11.11	Put	Bond Future	1,470.2000	1.4702	898.6900	0.8987	(38.873)	0	0	0
2023/02/01	2040	04/05/2023	13.45	Put	Bond Future	313.8100	0.3138	265.6600	0.2657	(15.344)	0	0	486
2023/02/01	2040	04/05/2023	12.05	Put	Bond Future	1,538.7800	1.5388	1,357.6800	1.3577	(11.769)	0	0	684
2023/02/01	2040	04/05/2023	12.78	Call	Bond Future	8,477.9300	8.4779	8,971.0200	8.9710	5.816	0	0	0
2023/02/01	2040	04/05/2023	12.78	Put	Bond Future	677.3400	0.6773	584.1100	0.5841	(13.764)	0	0	388
2023/02/01	2040	04/05/2023	11.43	Call	Bond Future	2,862.0000	2.8620	3,155.4200	3.1554	10.252	0	0	0
2023/02/01	2040	04/05/2023	11.43	Put	Bond Future	2,970.7300	2.9707	2,677.8300	2.6778	(9.860)	0	0	0
2023/02/01	2040	04/05/2023	10.73	Put	Bond Future	5,800.5900	5.8006	5,364.6400	5.3646	(7.516)	0	0	0
2023/02/01	2040	04/05/2023			Bond Future	11.4472	84.3480	11.3550	84.9343	(0.805)	0.0000	0.0000	49,088
2023/02/01	2040	04/05/2023	13.45	Call	Bond Future	11,598.4400	11.5984	12,136.6100	12.1366	4.640	0	0	0
2023/02/01	2040	04/05/2023	11.48	Call	Bond Future	3,029.7100	3.0297	3,333.1900	3.3332	10.017	0	0	486
2023/02/01	2040	04/05/2023	11.48	Put	Bond Future	2,822.2600	2.8223	2,539.4200	2.5394	(10.022)	0	0	0
2023/02/01	2040	04/05/2023	12.05	Call	Bond Future	5,219.9600	5.2200	5,625.1800	5.6252	7.763	0	0	0
2023/02/01	2040	04/05/2023	11.41	Call	Bond Future	2,796.2700	2.7963	3,085.6300	3.0856	10.348	0	0	0
2023/02/01	2040	04/05/2023	11.41	Put	Bond Future	3,032.0100	3.0320	2,735.0500	2.7350	(9.794)	0	0	0
2023/02/01	2040	04/05/2023	11.42	Call	Bond Future	2,828.9600	2.8290	3,120.3500	3.1204	10.300	0	0	0
2023/02/01	2040	04/05/2023	11.42	Put	Bond Future	3,001.1500	3.0012	2,706.2200	2.7062	(9.827)	0	0	0
2023/02/01	2040	04/05/2023	10.73	Call	Bond Future	1,058.5600	1.0586	1,208.9300	1.2089	14.205	0	0	486

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/01	2040	04/05/2023	10.92	Call	Bond Future	1,440.6600		1.4407	1,628.3400	1.6283	13.027	0	0	388
2023/02/01	2040	04/05/2023	10.92	Put	Bond Future	4,885.8800		4.8859	4,487.2400	4.4872	(8.159)	0	0	0
2023/02/01	2040	04/05/2023	11.03	Call	Bond Future	1,697.8500		1.6978	1,908.1000	1.9081	12.383	0	0	684
2023/02/01	2040	04/05/2023	11.03	Put	Bond Future	4,405.8900		4.4059	4,029.8200	4.0298	(8.536)	0	0	0
2023/02/01	2040	04/05/2023	10.17	Call	Bond Future	370.5500		0.3705	435.9900	0.4360	17.660	0	0	388
2023/02/01	2040	04/05/2023	10.17	Put	Bond Future	9,115.3400		9.1153	8,594.4600	8.5945	(5.714)	0	0	0
2023/02/01	2040	03/08/2023	12.23	Call	Bond Future	6,630.3600		6.6304	7,024.2000	7.0242	5.940	0	0	0
2023/02/01	2040	03/08/2023	12.23	Put	Bond Future	2,647.0800		2.6471	2,443.3700	2.4434	(7.696)	0	0	0
2023/02/01	2040	03/08/2023			Bond Future	11.5637		81.4977	11.4681	82.0953	(0.826)	0.0000	0.0000	91,614
2023/02/01	2040	03/08/2023	12.21	Call	Bond Future	6,552.9100		6.5529	6,944.5100	6.9445	5.976	0	0	0
2023/02/01	2040	03/08/2023	12.21	Put	Bond Future	2,684.6900		2.6847	2,478.7400	2.4787	(7.671)	0	0	0
2023/02/01	2040	03/08/2023	12.22	Call	Bond Future	6,591.6000		6.5916	6,984.3200	6.9843	5.958	0	0	0
2023/02/01	2040	03/08/2023	12.22	Put	Bond Future	2,665.8200		2.6658	2,460.9900	2.4610	(7.684)	0	0	0
2023/02/01	2040	02/11/2023	11.60	Put	Bond Future	5,145.9100		5.1459	4,846.4800	4.8465	(5.819)	0	0	0
2023/02/01	2040	02/11/2023	11.58	Call	Bond Future	4,594.8400		4.5948	4,902.5500	4.9025	6.697	0	0	0
2023/02/01	2040	02/11/2023	11.58	Put	Bond Future	5,206.6000		5.2066	4,904.7200	4.9047	(5.798)	0	0	0
2023/02/01	2040	02/11/2023	11.59	Call	Bond Future	4,626.2200		4.6262	4,935.1600	4.9352	6.678	0	0	0
2023/02/01	2040	02/11/2023			Bond Future	11.6795		83.0823	11.5804	83.6919	(0.849)	0.0000	0.0000	84
2023/02/01	2040	02/11/2023	11.60	Call	Bond Future	4,657.6900		4.6577	4,967.8500	4.9679	6.659	0	0	0
2023/02/01	2040	02/11/2023	11.59	Put	Bond Future	5,176.1700		5.1762	4,875.5200	4.8755	(5.808)	0	0	0
2023/02/01	2040	01/02/2024	12.33	Call	Bond Future	7,494.0000		7.4940	7,876.2000	7.8762	5.100	0	0	0
2023/02/01	2040	01/02/2024	12.33	Put	Bond Future	4,421.8500		4.4219	4,182.0900	4.1821	(5.422)	0	0	0
2023/02/01	2040	01/02/2024	12.34	Call	Bond Future	7,528.8600		7.5289	7,911.9700	7.9120	5.089	0	0	0
2023/02/01	2040	01/02/2024	12.34	Put	Bond Future	4,400.2800		4.4003	4,161.4300	4.1614	(5.428)	0	0	0
2023/02/01	2040	01/02/2024			Bond Future	11.8023		80.1986	11.6993	80.8206	(0.873)	0.0000	0.0000	3
2023/02/01	2040	01/02/2024	12.35	Call	Bond Future	7,563.4600		7.5635	7,947.4700	7.9475	5.077	0	0	0
2023/02/01	2040	01/02/2024	12.35	Put	Bond Future	4,378.5100		4.3785	4,140.5600	4.1406	(5.434)	0	0	0
2023/02/01	2044	02/02/2023	10.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	2044	02/02/2023	10.30	Put	Bond Future	7,790.0200		7.7900	7,239.8100	7.2398	(7.063)	0	0	0
2023/02/01	2044	02/02/2023	11.00	Call	Bond Future	0.7800		0.0008	0.1700	0.0002	(78.205)	0	0	2,500
2023/02/01	2044	02/02/2023	11.00	Put	Bond Future	2,718.1100		2.7181	2,167.2900	2.1673	(20.265)	0	0	0
2023/02/01	2044	02/02/2023	11.75	Put	Bond Future	6.1100		0.0061	0.0100	0.0000	(99.836)	0	0	2,500
2023/02/01	2044	02/02/2023	11.90	Call	Bond Future	3,121.1100		3.1211	3,670.9100	3.6709	17.616	0	0	0
2023/02/01	2044	02/02/2023	11.90	Put	Bond Future	0.4100		0.0004	0.0000	0.0000	(100.000)	0	0	0
2023/02/01	2044	02/02/2023	12.00	Call	Bond Future	3,726.2900		3.7263	4,276.4500	4.2764	14.764	0	0	0
2023/02/01	2044	02/02/2023	12.00	Put	Bond Future	0.0500		0.0001	0.0000	0.0000	(100.000)	0	0	4,000
2023/02/01	2044	02/02/2023	11.20	Put	Bond Future	1,395.5300		1.3955	850.3700	0.8504	(39.065)	0	0	0
2023/02/01	2044	02/02/2023	11.70	Call	Bond Future	1,898.1500		1.8981	2,435.0300	2.4350	28.284	0	0	0
2023/02/01	2044	02/02/2023	11.70	Put	Bond Future	13.4100		0.0134	0.0800	0.0001	(99.403)	0	0	0
2023/02/01	2044	02/02/2023	11.10	Call	Bond Future	6.9500		0.0070	4.2100	0.0042	(39.424)	0	0	0
2023/02/01	2044	02/02/2023	11.14	Call	Bond Future	14.5500		0.0146	11.8400	0.0118	(18.625)	0	0	0
2023/02/01	2044	02/02/2023	11.14	Put	Bond Future	1,775.6000		1.7756	1,222.6800	1.2227	(31.140)	0	0	0
2023/02/01	2044	02/02/2023	11.15	Call	Bond Future	17.3100		0.0173	15.0200	0.0150	(13.229)	0	0	0
2023/02/01	2044	02/02/2023	11.15	Put	Bond Future	1,710.7600		1.7108	1,158.2600	1.1583	(32.296)	0	0	0
2023/02/01	2044	02/02/2023			Bond Future	11.4051		79.1561	11.3213	79.7064	(0.735)	0.0000	0.0000	35,997
2023/02/01	2044	02/02/2023	10.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,500
2023/02/01	2044	02/02/2023	10.75	Put	Bond Future	4,472.0400		4.4720	3,921.8300	3.9218	(12.303)	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
2023/02/01	2044	02/02/2023	11.75	Call	Bond Future	2,202.9900	2.2030	2,747.1000	2.7471	24.699	0	0	0
2023/02/01	2044	02/02/2023	11.16	Call	Bond Future	20.5000	0.0205	18.9000	0.0189	(7.805)	0	0	0
2023/02/01	2044	02/02/2023	11.16	Put	Bond Future	1,646.4400	1.6464	1,094.6300	1.0946	(33.515)	0	0	0
2023/02/01	2044	02/02/2023	11.20	Call	Bond Future	38.6700	0.0387	43.7200	0.0437	13.059	0	0	0
2023/02/01	2044	02/02/2023	11.10	Put	Bond Future	2,039.3300	2.0393	1,486.3800	1.4864	(27.114)	0	0	0
2023/02/01	2044	04/05/2023	11.75	Put	Bond Future	2,368.3700	2.3684	2,133.5800	2.1336	(9.914)	0	0	4,115
2023/02/01	2044	04/05/2023	11.41	Call	Bond Future	2,649.9900	2.6500	2,911.5500	2.9115	9.870	0	0	0
2023/02/01	2044	04/05/2023	11.41	Put	Bond Future	3,344.9700	3.3450	3,047.0600	3.0471	(8.906)	0	0	0
2023/02/01	2044	04/05/2023	11.42	Call	Bond Future	2,681.9500	2.6819	2,945.4500	2.9455	9.825	0	0	0
2023/02/01	2044	04/05/2023	11.42	Put	Bond Future	3,311.8900	3.3119	3,015.9200	3.0159	(8.937)	0	0	0
2023/02/01	2044	04/05/2023			Bond Future	11.5176	80.6676	11.4309	81.2271	(0.753)	0.0000	0.0000	55,886
2023/02/01	2044	04/05/2023	11.75	Call	Bond Future	3,835.8200	3.8358	4,160.5000	4.1605	8.464	0	0	0
2023/02/01	2044	04/05/2023	12.00	Call	Bond Future	4,817.0600	4.8171	5,183.0400	5.1830	7.598	0	0	0
2023/02/01	2044	04/05/2023	12.00	Put	Bond Future	1,821.7900	1.8218	1,628.3000	1.6283	(10.621)	0	0	4,115
2023/02/01	2044	04/05/2023	12.25	Call	Bond Future	5,866.7600	5.8668	6,268.7500	6.2688	6.852	0	0	0
2023/02/01	2044	04/05/2023	12.25	Put	Bond Future	1,393.9700	1.3940	1,236.4900	1.2365	(11.297)	0	0	1,500
2023/02/01	2044	04/05/2023	11.43	Call	Bond Future	2,714.0900	2.7141	2,979.5300	2.9795	9.780	0	0	0
2023/02/01	2044	04/05/2023	11.43	Put	Bond Future	3,279.0800	3.2791	2,985.0500	2.9850	(8.967)	0	0	0
2023/02/01	2044	03/08/2023	12.15	Call	Bond Future	6,202.3800	6.2024	6,561.0000	6.5610	5.782	0	0	0
2023/02/01	2044	03/08/2023	12.15	Put	Bond Future	3,033.1200	3.0331	2,821.5300	2.8215	(6.976)	0	0	0
2023/02/01	2044	03/08/2023	12.16	Call	Bond Future	6,240.2600	6.2403	6,599.9900	6.6000	5.765	0	0	0
2023/02/01	2044	03/08/2023	12.16	Put	Bond Future	3,012.2300	3.0122	2,801.7500	2.8018	(6.988)	0	0	0
2023/02/01	2044	03/08/2023			Bond Future	11.6296	77.8703	11.5397	78.4405	(0.773)	0.0000	0.0000	21,473
2023/02/01	2044	03/08/2023	12.17	Call	Bond Future	6,278.2100	6.2782	6,639.0400	6.6390	5.747	0	0	0
2023/02/01	2044	03/08/2023	12.17	Put	Bond Future	2,991.4900	2.9915	2,782.1100	2.7821	(6.999)	0	0	0
2023/02/01	2044	02/11/2023	11.57	Call	Bond Future	4,506.3800	4.5064	4,792.0700	4.7921	6.340	0	0	0
2023/02/01	2044	02/11/2023	11.57	Put	Bond Future	5,576.2500	5.5763	5,280.2400	5.2802	(5.308)	0	0	0
2023/02/01	2044	02/11/2023			Bond Future	11.7405	79.3843	11.6473	79.9660	(0.794)	0.0000	0.0000	0
2023/02/01	2044	02/11/2023	11.55	Call	Bond Future	4,444.2000	4.4442	4,727.5300	4.7275	6.375	0	0	0
2023/02/01	2044	02/11/2023	11.55	Put	Bond Future	5,641.1600	5.6412	5,342.7900	5.3428	(5.289)	0	0	0
2023/02/01	2044	02/11/2023	11.56	Call	Bond Future	4,475.2500	4.4752	4,759.7600	4.7598	6.357	0	0	0
2023/02/01	2044	02/11/2023	11.56	Put	Bond Future	5,608.6200	5.6086	5,311.4300	5.3114	(5.299)	0	0	0
2023/02/01	2044	01/02/2024	12.29	Call	Bond Future	7,336.0800	7.3361	7,692.5200	7.6925	4.859	0	0	0
2023/02/01	2044	01/02/2024	12.29	Put	Bond Future	4,775.3900	4.7754	4,538.3200	4.5383	(4.964)	0	0	0
2023/02/01	2044	01/02/2024			Bond Future	11.8578	76.5535	11.7611	77.1470	(0.816)	0.0000	0.0000	0
2023/02/01	2044	01/02/2024	12.27	Call	Bond Future	7,267.3300	7.2673	7,622.0200	7.6220	4.881	0	0	0
2023/02/01	2044	01/02/2024	12.27	Put	Bond Future	4,821.9800	4.8220	4,583.1600	4.5832	(4.953)	0	0	0
2023/02/01	2044	01/02/2024	12.28	Call	Bond Future	7,301.8300	7.3018	7,657.4000	7.6574	4.870	0	0	0
2023/02/01	2044	01/02/2024	12.28	Put	Bond Future	4,798.7700	4.7988	4,560.8300	4.5608	(4.958)	0	0	0
2023/02/01	2046	02/02/2023			Bond Future	112.3857	112.3857	112.3942	112.3942	0.008	0.0000	0.0000	5,482
2023/02/01	2046	04/05/2023			Bond Future	112.5222	112.5222	112.5292	112.5292	0.006	0.0000	0.0000	17,311
2023/02/01	2046	03/08/2023			Bond Future	114.7604	114.7604	114.7672	114.7672	0.006	0.0000	0.0000	0
2023/02/01	2046	02/11/2023			Bond Future	114.9351	114.9351	114.9425	114.9425	0.006	0.0000	0.0000	0
2023/02/01	2046	01/02/2024			Bond Future	117.2055	117.2055	117.2136	117.2136	0.007	0.0000	0.0000	0
2023/02/01	2050	02/02/2023			Bond Future	112.8565	112.8565	112.6659	112.6659	(0.169)	0.0000	0.0000	3,214
2023/02/01	2050	04/05/2023			Bond Future	115.0395	115.0395	114.8436	114.8436	(0.170)	0.0000	0.0000	13,224

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
2023/02/01	2050	03/08/2023			Bond Future	115.1503	115.1503	114.9499	114.9499	(0.174)	0.0000	0.0000	0
2023/02/01	2050	02/11/2023			Bond Future	117.4170	117.4170	117.2132	117.2132	(0.174)	0.0000	0.0000	0
2023/02/01	2050	01/02/2024			Bond Future	117.4995	117.4995	117.2924	117.2924	(0.176)	0.0000	0.0000	0
2023/02/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	AL37	02/02/2023			Index Future	873.6170	873.6170	875.1380	875.1380	0.174	0.0000	0.0000	0
2023/02/01	AL37	04/05/2023			Index Future	890.2890	890.2890	891.8350	891.8350	0.174	0.0000	0.0000	0
2023/02/01	AL37	03/08/2023			Index Future	907.7820	907.7820	909.3570	909.3570	0.173	0.0000	0.0000	0
2023/02/01	AL37	02/11/2023			Index Future	925.4500	925.4500	927.0570	927.0570	0.174	0.0000	0.0000	0
2023/02/01	AL37	01/02/2024			Index Future	943.5380	943.5380	945.1780	945.1780	0.174	0.0000	0.0000	0
2023/02/01	AL7T	02/02/2023			Index Future	1,018.8710	1,018.8710	1,022.8060	1,022.8060	0.386	0.0000	0.0000	0
2023/02/01	AL7T	04/05/2023			Index Future	1,038.3150	1,038.3150	1,042.3210	1,042.3210	0.386	0.0000	0.0000	0
2023/02/01	AL7T	03/08/2023			Index Future	1,058.7160	1,058.7160	1,062.7990	1,062.7990	0.386	0.0000	0.0000	0
2023/02/01	AL7T	02/11/2023			Index Future	1,079.3220	1,079.3220	1,083.4860	1,083.4860	0.386	0.0000	0.0000	0
2023/02/01	AL7T	01/02/2024			Index Future	1,100.4170	1,100.4170	1,104.6650	1,104.6650	0.386	0.0000	0.0000	0
2023/02/01	ALBI	02/02/2023			Index Future	883.3190	883.3190	887.5750	887.5750	0.482	0.0000	0.0000	5
2023/02/01	ALBI	04/05/2023			Index Future	900.1770	900.1770	904.5090	904.5090	0.481	0.0000	0.0000	111
2023/02/01	ALBI	03/08/2023			Index Future	917.8640	917.8640	922.2800	922.2800	0.481	0.0000	0.0000	0
2023/02/01	ALBI	02/11/2023			Index Future	935.7280	935.7280	940.2320	940.2320	0.481	0.0000	0.0000	0
2023/02/01	ALBI	01/02/2024			Index Future	954.0170	954.0170	958.6110	958.6110	0.482	0.0000	0.0000	0
2023/02/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C044	31/01/2044			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
2023/02/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/01	ES33	02/02/2023			Bond Future	11.8373	77.1749	11.7468	77.6160	(0.764)	0.0000	0.0000	0
2023/02/01	ES33	04/05/2023			Bond Future	11.9892	74.8739	11.8952	75.3224	(0.784)	0.0000	0.0000	0
2023/02/01	ES33	03/08/2023			Bond Future	12.1383	76.3633	12.0404	76.8205	(0.807)	0.0000	0.0000	350
2023/02/01	ES33	02/11/2023			Bond Future	12.3017	74.0729	12.1995	74.5395	(0.831)	0.0000	0.0000	0
2023/02/01	ES33	01/02/2024			Bond Future	12.4765	75.5350	12.3698	76.0112	(0.856)	0.0000	0.0000	0
2023/02/01	ES42	02/02/2023			Bond Future	12.2716	74.8052	12.1816	75.3154	(0.733)	0.0000	0.0000	0
2023/02/01	ES42	04/05/2023			Bond Future	12.4159	71.9895	12.3226	72.5085	(0.752)	0.0000	0.0000	0
2023/02/01	ES42	03/08/2023			Bond Future	12.5541	73.4218	12.4572	73.9508	(0.772)	0.0000	0.0000	4,000
2023/02/01	ES42	02/11/2023			Bond Future	12.7042	70.6046	12.6033	71.1445	(0.794)	0.0000	0.0000	0
2023/02/01	ES42	01/02/2024			Bond Future	12.8568	71.9974	12.7518	72.5483	(0.817)	0.0000	0.0000	0
2023/02/01	GOVI	02/02/2023	850.82	Call	GOVI	203,000.0000	20.3000	244,840.0000	24.4840	20.611	0	0	0
2023/02/01	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	GOVI	02/02/2023	850.83	Call	GOVI	202,900.0000	20.2900	244,740.0000	24.4740	20.621	0	0	0
2023/02/01	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/01	GOVI	02/02/2023			GOVI	871.1200	871.1200	875.3040	875.3040	0.480	0.0000	0.0000	95
2023/02/01	GOVI	02/02/2023	850.84	Call	GOVI	202,800.0000	20.2800	244,640.0000	24.4640	20.631	0	0	0
2023/02/01	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	GOVI	04/05/2023	852.86	Call	GOVI	348,840.0000	34.8840	391,440.0000	39.1440	12.212	0	0	0
2023/02/01	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	GOVI	04/05/2023	852.87	Call	GOVI	348,740.0000	34.8740	391,340.0000	39.1340	12.215	0	0	0
2023/02/01	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	GOVI	04/05/2023			GOVI	887.7440	887.7440	892.0040	892.0040	0.480	0.0000	0.0000	842
2023/02/01	GOVI	04/05/2023	852.88	Call	GOVI	348,640.0000	34.8640	391,240.0000	39.1240	12.219	0	0	0
2023/02/01	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	GOVI	03/08/2023	837.21	Call	GOVI	679,770.0000	67.9770	723,190.0000	72.3190	6.387	0	0	0
2023/02/01	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	GOVI	03/08/2023	837.22	Call	GOVI	679,670.0000	67.9670	723,090.0000	72.3090	6.388	0	0	0
2023/02/01	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	GOVI	03/08/2023			GOVI	905.1870	905.1870	909.5290	909.5290	0.480	0.0000	0.0000	0
2023/02/01	GOVI	03/08/2023	837.23	Call	GOVI	679,570.0000	67.9570	722,990.0000	72.2990	6.389	0	0	0
2023/02/01	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	GOVI	02/11/2023	885.82	Call	GOVI	369,850.0000	36.9850	414,130.0000	41.4130	11.972	0	0	0
2023/02/01	GOVI	02/11/2023			GOVI	922.8050	922.8050	927.2330	927.2330	0.480	0.0000	0.0000	0
2023/02/01	GOVI	02/11/2023	885.80	Call	GOVI	370,050.0000	37.0050	414,330.0000	41.4330	11.966	0	0	0
2023/02/01	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	GOVI	02/11/2023	885.81	Call	GOVI	369,950.0000	36.9950	414,230.0000	41.4230	11.969	0	0	0
2023/02/01	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	GOVI	01/02/2024	880.00	Call	GOVI	608,410.0000	60.8410	653,570.0000	65.3570	7.423	0	0	0
2023/02/01	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	GOVI	01/02/2024			GOVI	940.8410	940.8410	945.3570	945.3570	0.480	0.0000	0.0000	0
2023/02/01	GOVI	01/02/2024	879.98	Call	GOVI	608,610.0000	60.8610	653,770.0000	65.3770	7.420	0	0	0
2023/02/01	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	GOVI	01/02/2024	879.99	Call	GOVI	608,510.0000	60.8510	653,670.0000	65.3670	7.421	0	0	0
2023/02/01	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/01	IGOV	02/02/2023			Index Future	322.4310	322.4310	321.8910	321.8910	(0.167)	0.0000	0.0000	151
2023/02/01	IGOV	04/05/2023			Index Future	328.6650	328.6650	328.1130	328.1130	(0.168)	0.0000	0.0000	656
2023/02/01	IGOV	03/08/2023			Index Future	335.2020	335.2020	334.6380	334.6380	(0.168)	0.0000	0.0000	0
2023/02/01	IGOV	02/11/2023			Index Future	341.8030	341.8030	341.2290	341.2290	(0.168)	0.0000	0.0000	0
2023/02/01	IGOV	01/02/2024			Index Future	348.5590	348.5590	347.9740	347.9740	(0.168)	0.0000	0.0000	0
2023/02/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0

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2023/02/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/01	JBAF	15/02/2023			Jibar Tradeable Future	7.4750	92.5250	7.4550	92.5450	(0.268)	0.0000	0.0000	0
2023/02/01	JBAF	15/03/2023			Jibar Tradeable Future	7.4800	92.5200	7.4650	92.5350	(0.201)	0.0000	0.0000	0
2023/02/01	JBAF	19/04/2023			Jibar Tradeable Future	7.5850	92.4150	7.5650	92.4350	(0.264)	0.0000	0.0000	0
2023/02/01	JBAF	17/05/2023			Jibar Tradeable Future	7.5750	92.4250	7.5700	92.4300	(0.066)	0.0000	0.0000	0
2023/02/01	JBAF	21/06/2023			Jibar Tradeable Future	7.5800	92.4200	7.5750	92.4250	(0.066)	0.0000	0.0000	0
2023/02/01	JBAF	19/07/2023			Jibar Tradeable Future	7.5450	92.4550	7.5450	92.4550	0.000	0.0000	0.0000	0
2023/02/01	JBAF	20/09/2023			Jibar Tradeable Future	7.5200	92.4800	7.5100	92.4900	(0.133)	0.0000	0.0000	75
2023/02/01	JBAF	20/12/2023			Jibar Tradeable Future	7.2950	92.7050	7.2850	92.7150	(0.137)	0.0000	0.0000	272
2023/02/01	JBAF	20/03/2024			Jibar Tradeable Future	7.2600	92.7400	7.2450	92.7550	(0.207)	0.0000	0.0000	0
2023/02/01	JBAF	19/06/2024			Jibar Tradeable Future	7.0400	92.9600	7.0250	92.9750	(0.213)	0.0000	0.0000	0
2023/02/01	JBAF	18/09/2024			Jibar Tradeable Future	7.0400	92.9600	7.0200	92.9800	(0.284)	0.0000	0.0000	68
2023/02/01	JBAF	18/12/2024			Jibar Tradeable Future	7.0500	92.9500	7.0250	92.9750	(0.355)	0.0000	0.0000	0
2023/02/01	R035	02/02/2023	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2023/02/01	R035	02/02/2023	9.81	Put	Bond Future	7,038.1600	7.0382	6,502.9400	6.5029	(7.605)	0	0	0
2023/02/01	R035	02/02/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	R035	02/02/2023	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/02/01	R035	02/02/2023	9.89	Put	Bond Future	6,507.2800	6.5073	5,972.0600	5.9721	(8.225)	0	0	0
2023/02/01	R035	02/02/2023	11.94	Call	Bond Future	5,766.1900	5.7662	6,301.4100	6.3014	9.282	0	0	0
2023/02/01	R035	02/02/2023	13.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2023/02/01	R035	02/02/2023	10.88	Call	Bond Future	232.0300	0.2320	402.2100	0.4022	73.344	0	0	0
2023/02/01	R035	02/02/2023	10.88	Put	Bond Future	505.0800	0.5051	140.0400	0.1400	(72.274)	0	0	0
2023/02/01	R035	02/02/2023	10.66	Call	Bond Future	10.7900	0.0108	10.1100	0.0101	(6.302)	0	0	0
2023/02/01	R035	02/02/2023	10.66	Put	Bond Future	1,617.2800	1.6173	1,081.3800	1.0814	(33.136)	0	0	582
2023/02/01	R035	02/02/2023	10.30	Put	Bond Future	3,851.5200	3.8515	3,316.3000	3.3163	(13.896)	0	0	0
2023/02/01	R035	02/02/2023	10.60	Call	Bond Future	3.2600	0.0033	1.9100	0.0019	(41.411)	0	0	0
2023/02/01	R035	02/02/2023	10.60	Put	Bond Future	1,978.4300	1.9784	1,441.8600	1.4419	(27.121)	0	0	0
2023/02/01	R035	02/02/2023	10.64	Put	Bond Future	1,736.5200	1.7365	1,199.9400	1.1999	(30.900)	0	0	0
2023/02/01	R035	02/02/2023			Bond Future	10.9256	90.3459	10.8364	90.8811	(0.817)	0.0000	0.0000	89,072
2023/02/01	R035	02/02/2023	9.85	Put	Bond Future	6,772.2000	6.7722	6,236.9800	6.2370	(7.903)	0	0	0
2023/02/01	R035	02/02/2023	11.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	R035	02/02/2023	11.98	Call	Bond Future	5,982.1800	5.9822	6,517.4000	6.5174	8.947	0	0	0
2023/02/01	R035	02/02/2023	11.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/02/01	R035	02/02/2023	13.22	Call	Bond Future	12,284.0600	12.2841	12,819.2800	12.8193	4.357	0	0	0
2023/02/01	R035	02/02/2023	11.05	Call	Bond Future	840.7100	0.8407	1,278.3700	1.2784	52.058	0	0	0
2023/02/01	R035	02/02/2023	11.05	Put	Bond Future	102.8400	0.1028	5.2800	0.0053	(94.866)	0	0	0
2023/02/01	R035	02/02/2023	11.06	Call	Bond Future	888.3500	0.8883	1,336.1700	1.3362	50.410	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
2023/02/01	R035	02/02/2023	11.06	Put	Bond Future	91.5300	0.0915	4.1300	0.0041	(95.488)	0	0	582
2023/02/01	R035	02/02/2023	10.86	Call	Bond Future	189.1500	0.1891	326.6000	0.3266	72.667	0	0	0
2023/02/01	R035	02/02/2023	10.86	Put	Bond Future	582.2400	0.5822	184.4700	0.1845	(68.317)	0	0	0
2023/02/01	R035	02/02/2023	10.87	Call	Bond Future	209.8300	0.2098	363.3400	0.3633	73.159	0	0	0
2023/02/01	R035	02/02/2023	10.87	Put	Bond Future	542.8700	0.5429	161.1600	0.1612	(70.313)	0	0	0
2023/02/01	R035	02/02/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2023/02/01	R035	02/02/2023	10.64	Call	Bond Future	7.3800	0.0074	6.0200	0.0060	(18.428)	0	0	388
2023/02/01	R035	04/05/2023	13.18	Call	Bond Future	11,540.5700	11.5406	12,051.3600	12.0514	4.426	0	0	0
2023/02/01	R035	04/05/2023	13.18	Put	Bond Future	198.3900	0.1984	165.1900	0.1652	(16.735)	0	0	491
2023/02/01	R035	04/05/2023	12.46	Call	Bond Future	8,297.9400	8.2979	8,766.6400	8.7666	5.648	0	0	0
2023/02/01	R035	04/05/2023	12.46	Put	Bond Future	516.8900	0.5169	441.6000	0.4416	(14.566)	0	0	388
2023/02/01	R035	04/05/2023	11.20	Call	Bond Future	3,162.2800	3.1623	3,467.2700	3.4673	9.645	0	0	0
2023/02/01	R035	04/05/2023	11.21	Call	Bond Future	3,196.1100	3.1961	3,502.9300	3.5029	9.600	0	0	0
2023/02/01	R035	04/05/2023	11.22	Put	Bond Future	2,178.8900	2.1789	1,943.5300	1.9435	(10.802)	0	0	0
2023/02/01	R035	04/05/2023	10.60	Call	Bond Future	1,466.9000	1.4669	1,655.7000	1.6557	12.871	0	0	388
2023/02/01	R035	04/05/2023	10.60	Put	Bond Future	4,091.5900	4.0916	3,736.4000	3.7364	(8.681)	0	0	0
2023/02/01	R035	04/05/2023	11.05	Call	Bond Future	2,675.0800	2.6751	2,952.0400	2.9520	10.353	0	0	770
2023/02/01	R035	04/05/2023	11.05	Put	Bond Future	2,610.0700	2.6101	2,343.0400	2.3430	(10.231)	0	0	0
2023/02/01	R035	04/05/2023	11.17	Call	Bond Future	3,061.9000	3.0619	3,361.3900	3.3614	9.781	0	0	491
2023/02/01	R035	04/05/2023	10.55	Call	Bond Future	1,357.9000	1.3579	1,536.9900	1.5370	13.189	0	0	770
2023/02/01	R035	04/05/2023	10.55	Put	Bond Future	4,288.7100	4.2887	3,923.8100	3.9238	(8.508)	0	0	0
2023/02/01	R035	04/05/2023			Bond Future	11.0389	87.5684	10.9464	88.1124	(0.838)	0.0000	0.0000	156,288
2023/02/01	R035	04/05/2023	11.80	Call	Bond Future	5,436.1800	5.4362	5,836.2100	5.8362	7.359	0	0	0
2023/02/01	R035	04/05/2023	11.80	Put	Bond Future	1,138.3700	1.1384	994.4100	0.9944	(12.646)	0	0	1,035
2023/02/01	R035	04/05/2023	11.87	Call	Bond Future	5,727.2900	5.7273	6,136.3300	6.1363	7.142	0	0	0
2023/02/01	R035	04/05/2023	11.87	Put	Bond Future	1,049.6400	1.0496	914.6900	0.9147	(12.857)	0	0	770
2023/02/01	R035	04/05/2023	11.20	Put	Bond Future	2,226.2500	2.2263	1,987.2500	1.9872	(10.736)	0	0	0
2023/02/01	R035	04/05/2023	11.21	Put	Bond Future	2,202.4600	2.2025	1,965.2900	1.9653	(10.768)	0	0	0
2023/02/01	R035	04/05/2023	11.22	Call	Bond Future	3,230.1100	3.2301	3,538.7400	3.5387	9.555	0	0	0
2023/02/01	R035	04/05/2023	11.17	Put	Bond Future	2,299.0700	2.2991	2,054.5700	2.0546	(10.635)	0	0	0
2023/02/01	R035	04/05/2023	9.85	Call	Bond Future	374.8600	0.3749	442.1900	0.4422	17.961	0	0	388
2023/02/01	R035	04/05/2023	9.85	Put	Bond Future	7,750.9700	7.7510	7,274.3100	7.2743	(6.150)	0	0	0
2023/02/01	R035	04/05/2023	10.42	Call	Bond Future	1,102.0000	1.1020	1,256.5800	1.2566	14.027	0	0	491
2023/02/01	R035	04/05/2023	10.42	Put	Bond Future	4,835.7000	4.8357	4,446.2900	4.4463	(8.053)	0	0	0
2023/02/01	R035	03/08/2023	12.00	Call	Bond Future	6,683.0700	6.6831	7,069.6200	7.0696	5.784	0	0	0
2023/02/01	R035	03/08/2023	12.00	Put	Bond Future	1,988.8700	1.9889	1,820.9600	1.8210	(8.442)	0	0	0
2023/02/01	R035	03/08/2023			Bond Future	11.1493	89.2893	11.0531	89.8437	(0.862)	0.0000	0.0000	2,561
2023/02/01	R035	03/08/2023	11.98	Call	Bond Future	6,607.0600	6.6071	6,991.6000	6.9916	5.820	0	0	0
2023/02/01	R035	03/08/2023	11.98	Put	Bond Future	2,018.9700	2.0190	1,849.0500	1.8491	(8.416)	0	0	0
2023/02/01	R035	03/08/2023	11.99	Call	Bond Future	6,645.0400	6.6450	7,030.5800	7.0306	5.802	0	0	0
2023/02/01	R035	03/08/2023	11.99	Put	Bond Future	2,003.8700	2.0039	1,834.9500	1.8350	(8.430)	0	0	0
2023/02/01	R035	02/11/2023	11.41	Call	Bond Future	4,835.0800	4.8351	5,145.6200	5.1456	6.423	0	0	0
2023/02/01	R035	02/11/2023	11.41	Put	Bond Future	4,064.5700	4.0646	3,809.4200	3.8094	(6.277)	0	0	0
2023/02/01	R035	02/11/2023	11.42	Call	Bond Future	4,866.2600	4.8663	5,177.9100	5.1779	6.404	0	0	0
2023/02/01	R035	02/11/2023	11.42	Put	Bond Future	4,040.2400	4.0402	3,786.2000	3.7862	(6.288)	0	0	0
2023/02/01	R035	02/11/2023			Bond Future	11.2722	86.5236	11.1721	87.0893	(0.888)	0.0000	0.0000	123
2023/02/01	R035	02/11/2023	11.43	Call	Bond Future	4,897.5200	4.8975	5,210.2800	5.2103	6.386	0	0	0
2023/02/01	R035	02/11/2023	11.43	Put	Bond Future	4,016.0300	4.0160	3,763.1000	3.7631	(6.298)	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
2023/02/01	R035	01/02/2024	12.18	Put	Bond Future	3,329.1500	3.3292	3,127.3200	3.1273	(6.063)	0	0	0
2023/02/01	R035	01/02/2024	12.19	Call	Bond Future	7,488.5500	7.4886	7,864.7100	7.8647	5.023	0	0	0
2023/02/01	R035	01/02/2024	12.19	Put	Bond Future	3,311.7800	3.3118	3,110.7800	3.1108	(6.069)	0	0	0
2023/02/01	R035	01/02/2024			Bond Future	11.4038	88.2127	11.2995	88.7898	(0.915)	0.0000	0.0000	0
2023/02/01	R035	01/02/2024	12.20	Call	Bond Future	7,522.8300	7.5228	7,899.8100	7.8998	5.011	0	0	0
2023/02/01	R035	01/02/2024	12.20	Put	Bond Future	3,294.8300	3.2948	3,094.6500	3.0946	(6.076)	0	0	0
2023/02/01	R035	01/02/2024	12.18	Call	Bond Future	7,454.6300	7.4546	7,829.9600	7.8300	5.035	0	0	0
2023/02/01	R186	02/02/2023	8.32	Call	Bond Future	712.3100	0.7123	902.5800	0.9026	26.712	0	0	0
2023/02/01	R186	02/02/2023	8.32	Put	Bond Future	4.2200	0.0042	0.0200	0.0000	(99.526)	0	0	0
2023/02/01	R186	02/02/2023	8.33	Call	Bond Future	745.4200	0.7454	936.5100	0.9365	25.635	0	0	0
2023/02/01	R186	02/02/2023	8.33	Put	Bond Future	3.3900	0.0034	0.0100	0.0000	(99.705)	0	0	0
2023/02/01	R186	02/02/2023			Bond Future	8.1123	109.1581	8.0555	109.3525	(0.700)	0.0000	0.0000	41,219
2023/02/01	R186	02/02/2023	8.34	Call	Bond Future	778.6700	0.7787	970.4400	0.9704	24.628	0	0	0
2023/02/01	R186	02/02/2023	8.34	Put	Bond Future	2.7100	0.0027	0.0100	0.0000	(99.631)	0	0	0
2023/02/01	R186	04/05/2023	8.84	Call	Bond Future	2,521.4200	2.5214	2,676.0400	2.6760	6.132	0	0	0
2023/02/01	R186	04/05/2023	8.83	Put	Bond Future	320.2800	0.3203	277.7700	0.2778	(13.273)	0	0	0
2023/02/01	R186	04/05/2023			Bond Future	8.1456	111.2424	8.0847	111.4389	(0.748)	0.0000	0.0000	100,681
2023/02/01	R186	04/05/2023	8.84	Put	Bond Future	314.4300	0.3144	272.5400	0.2725	(13.323)	0	0	0
2023/02/01	R186	04/05/2023	8.36	Call	Bond Future	1,419.2500	1.4193	1,536.3600	1.5364	8.252	0	0	200
2023/02/01	R186	04/05/2023	8.36	Put	Bond Future	731.7600	0.7318	652.3600	0.6524	(10.851)	0	0	200
2023/02/01	R186	04/05/2023	8.82	Call	Bond Future	2,470.4500	2.4704	2,623.8200	2.6238	6.208	0	0	0
2023/02/01	R186	04/05/2023	8.82	Put	Bond Future	326.2200	0.3262	283.0800	0.2831	(13.224)	0	0	0
2023/02/01	R186	04/05/2023	8.83	Call	Bond Future	2,495.9000	2.4959	2,649.9000	2.6499	6.170	0	0	0
2023/02/01	R186	03/08/2023	9.73	Put	Bond Future	229.5500	0.2295	205.3500	0.2054	(10.542)	0	0	0
2023/02/01	R186	03/08/2023	9.74	Call	Bond Future	4,859.1600	4.8592	5,035.2100	5.0352	3.623	0	0	0
2023/02/01	R186	03/08/2023	9.74	Put	Bond Future	226.9500	0.2270	202.9900	0.2030	(10.557)	0	0	0
2023/02/01	R186	03/08/2023			Bond Future	8.1619	108.1242	8.0957	108.3242	(0.811)	0.0000	0.0000	0
2023/02/01	R186	03/08/2023	9.75	Call	Bond Future	4,884.9800	4.8850	5,061.2700	5.0613	3.609	0	0	0
2023/02/01	R186	03/08/2023	9.75	Put	Bond Future	224.2300	0.2242	200.5100	0.2005	(10.578)	0	0	0
2023/02/01	R186	03/08/2023	9.73	Call	Bond Future	4,833.2100	4.8332	5,009.0200	5.0090	3.638	0	0	0
2023/02/01	R186	02/11/2023	9.40	Call	Bond Future	3,932.4900	3.9325	4,090.7800	4.0908	4.025	0	0	0
2023/02/01	R186	02/11/2023	9.40	Put	Bond Future	587.2000	0.5872	541.0200	0.5410	(7.864)	0	0	0
2023/02/01	R186	02/11/2023	9.15	Call	Bond Future	3,390.6500	3.3906	3,540.1000	3.5401	4.408	0	0	1,715
2023/02/01	R186	02/11/2023			Bond Future	8.1865	110.2271	8.1139	110.4315	(0.887)	0.0000	0.0000	1,271
2023/02/01	R186	02/11/2023	9.39	Call	Bond Future	3,910.3700	3.9104	4,068.3400	4.0683	4.040	0	0	0
2023/02/01	R186	02/11/2023	9.39	Put	Bond Future	592.1000	0.5921	545.6000	0.5456	(7.853)	0	0	0
2023/02/01	R186	02/11/2023	10.42	Call	Bond Future	6,290.5800	6.2906	6,474.0200	6.4740	2.916	0	0	0
2023/02/01	R186	02/11/2023	10.42	Put	Bond Future	235.3000	0.2353	214.2700	0.2143	(8.938)	0	0	1,715
2023/02/01	R186	02/11/2023	9.15	Put	Bond Future	723.6000	0.7236	668.5800	0.6686	(7.604)	0	0	0
2023/02/01	R186	02/11/2023	9.38	Call	Bond Future	3,888.2800	3.8883	4,045.9200	4.0459	4.054	0	0	0
2023/02/01	R186	02/11/2023	9.38	Put	Bond Future	597.0400	0.5970	550.2100	0.5502	(7.844)	0	0	0
2023/02/01	R186	01/02/2024	9.50	Call	Bond Future	4,023.2200	4.0232	4,180.5500	4.1806	3.911	0	0	0
2023/02/01	R186	01/02/2024	9.51	Call	Bond Future	4,043.1400	4.0431	4,200.7700	4.2008	3.899	0	0	0
2023/02/01	R186	01/02/2024	9.52	Put	Bond Future	725.6700	0.7257	674.5900	0.6746	(7.039)	0	0	0
2023/02/01	R186	01/02/2024			Bond Future	8.2126	107.0756	8.1325	107.2846	(0.976)	0.0000	0.0000	0
2023/02/01	R186	01/02/2024	9.50	Put	Bond Future	735.5300	0.7355	683.8500	0.6839	(7.026)	0	0	0
2023/02/01	R186	01/02/2024	9.51	Put	Bond Future	730.4200	0.7304	679.0400	0.6790	(7.034)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/01	R186	01/02/2024	9.52	Call	Bond Future	4,063.4100		4.0634	4,221.3400	4.2213	3.887	0	0	0
2023/02/01	R197	02/02/2023			Bond Future	329.1408		329.1408	329.1388	329.1388	(0.001)	0.0000	0.0000	773
2023/02/01	R197	04/05/2023			Bond Future	335.5074		335.5074	335.5005	335.5005	(0.002)	0.0000	0.0000	309
2023/02/01	R197	03/08/2023			Bond Future	333.1162		333.1162	333.1080	333.1080	(0.002)	0.0000	0.0000	0
2023/02/01	R197	02/11/2023			Bond Future	339.6732		339.6732	339.6667	339.6667	(0.002)	0.0000	0.0000	0
2023/02/01	R202	02/02/2023			Bond Future	246.6930		246.6930	245.5894	245.5894	(0.447)	0.0000	0.0000	1,246
2023/02/01	R202	04/05/2023			Bond Future	251.4648		251.4648	250.3363	250.3363	(0.449)	0.0000	0.0000	4,903
2023/02/01	R202	03/08/2023			Bond Future	251.6518		251.6518	250.5001	250.5001	(0.458)	0.0000	0.0000	460
2023/02/01	R202	02/11/2023			Bond Future	256.6059		256.6059	255.4326	255.4326	(0.457)	0.0000	0.0000	0
2023/02/01	R202	01/02/2024			Bond Future	256.7315		256.7315	255.5364	255.5364	(0.466)	0.0000	0.0000	0
2023/02/01	R209	02/02/2023	10.78	Call	Bond Future	37.2800		0.0373	51.3000	0.0513	37.607	0	0	0
2023/02/01	R209	02/02/2023	10.79	Call	Bond Future	43.1800		0.0432	61.4500	0.0614	42.311	0	0	0
2023/02/01	R209	02/02/2023	10.80	Put	Bond Future	921.6700		0.9217	477.8100	0.4778	(48.158)	0	0	0
2023/02/01	R209	02/02/2023			Bond Future	10.9649		69.7870	10.8762	70.2541	(0.809)	0.0000	0.0000	11,626
2023/02/01	R209	02/02/2023	10.78	Put	Bond Future	1,015.9200		1.0159	562.8300	0.5628	(44.599)	0	0	0
2023/02/01	R209	02/02/2023	10.79	Put	Bond Future	968.3900		0.9684	519.5500	0.5195	(46.349)	0	0	0
2023/02/01	R209	02/02/2023	10.80	Call	Bond Future	49.8200		0.0498	73.0700	0.0731	46.668	0	0	0
2023/02/01	R209	04/05/2023	11.50	Put	Bond Future	1,461.7900		1.4618	1,294.2800	1.2943	(11.459)	0	0	0
2023/02/01	R209	04/05/2023	11.09	Call	Bond Future	2,386.9900		2.3870	2,631.1600	2.6312	10.229	0	0	0
2023/02/01	R209	04/05/2023	11.09	Put	Bond Future	2,280.1100		2.2801	2,049.3200	2.0493	(10.122)	0	0	0
2023/02/01	R209	04/05/2023	11.10	Call	Bond Future	2,414.6000		2.4146	2,660.4300	2.6604	10.181	0	0	0
2023/02/01	R209	04/05/2023	11.10	Put	Bond Future	2,256.2900		2.2563	2,027.1600	2.0272	(10.155)	0	0	0
2023/02/01	R209	04/05/2023	10.00	Call	Bond Future	417.7100		0.4177	489.2300	0.4892	17.122	0	0	500
2023/02/01	R209	04/05/2023	10.00	Put	Bond Future	6,259.3600		6.2594	5,855.9200	5.8559	(6.445)	0	0	0
2023/02/01	R209	04/05/2023	10.50	Call	Bond Future	1,058.4100		1.0584	1,202.1600	1.2022	13.582	0	0	4,500
2023/02/01	R209	04/05/2023	10.50	Put	Bond Future	4,084.8400		4.0848	3,753.6300	3.7536	(8.108)	0	0	0
2023/02/01	R209	04/05/2023			Bond Future	11.0692		67.9684	10.9776	68.4433	(0.828)	0.0000	0.0000	19,105
2023/02/01	R209	04/05/2023	11.50	Call	Bond Future	3,632.8500		3.6329	3,940.3000	3.9403	8.463	0	0	1,000
2023/02/01	R209	04/05/2023	12.50	Call	Bond Future	7,297.0200		7.2970	7,707.0400	7.7070	5.619	0	0	0
2023/02/01	R209	04/05/2023	12.50	Put	Bond Future	450.8200		0.4508	385.8800	0.3859	(14.405)	0	0	8,500
2023/02/01	R209	04/05/2023	11.11	Call	Bond Future	2,442.3600		2.4424	2,689.8400	2.6898	10.133	0	0	0
2023/02/01	R209	04/05/2023	11.11	Put	Bond Future	2,232.6900		2.2327	2,005.2100	2.0052	(10.189)	0	0	0
2023/02/01	R209	04/05/2023	11.00	Call	Bond Future	2,145.0900		2.1451	2,374.1900	2.3742	10.680	0	0	2,500
2023/02/01	R209	04/05/2023	11.00	Put	Bond Future	2,503.4900		2.5035	2,257.6300	2.2576	(9.821)	0	0	8,250
2023/02/01	R209	03/08/2023	11.95	Put	Bond Future	1,842.8000		1.8428	1,691.2500	1.6913	(8.224)	0	0	0
2023/02/01	R209	03/08/2023	10.70	Call	Bond Future	2,161.2600		2.1613	2,353.8900	2.3539	8.913	0	0	1,800
2023/02/01	R209	03/08/2023	11.93	Call	Bond Future	5,585.7300		5.5857	5,916.4200	5.9164	5.920	0	0	0
2023/02/01	R209	03/08/2023	11.94	Call	Bond Future	5,618.6000		5.6186	5,950.1900	5.9502	5.902	0	0	0
2023/02/01	R209	03/08/2023	10.00	Call	Bond Future	1,011.5600		1.0116	1,123.1700	1.1232	11.033	0	0	1,800
2023/02/01	R209	03/08/2023	10.00	Put	Bond Future	7,330.0900		7.3301	6,957.6500	6.9576	(5.081)	0	0	0
2023/02/01	R209	03/08/2023			Bond Future	11.1690		69.3042	11.0742	69.7882	(0.849)	0.0000	0.0000	1,690
2023/02/01	R209	03/08/2023	11.95	Call	Bond Future	5,651.3400		5.6513	5,983.8400	5.9838	5.884	0	0	0
2023/02/01	R209	03/08/2023	10.70	Put	Bond Future	4,603.0400		4.6030	4,311.6200	4.3116	(6.331)	0	0	0
2023/02/01	R209	03/08/2023	11.93	Put	Bond Future	1,870.9100		1.8709	1,717.5500	1.7175	(8.197)	0	0	0
2023/02/01	R209	03/08/2023	11.94	Put	Bond Future	1,856.8900		1.8569	1,704.4300	1.7044	(8.211)	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
2023/02/01	R209	02/11/2023	11.33	Call	Bond Future	4,043.1200	4.0431	4,307.4900	4.3075	6.539	0	0	0
2023/02/01	R209	02/11/2023	11.33	Put	Bond Future	3,776.8000	3.7768	3,547.3300	3.5473	(6.076)	0	0	0
2023/02/01	R209	02/11/2023	11.34	Call	Bond Future	4,070.1200	4.0701	4,335.4800	4.3355	6.520	0	0	0
2023/02/01	R209	02/11/2023	11.34	Put	Bond Future	3,754.1300	3.7541	3,525.6500	3.5256	(6.086)	0	0	0
2023/02/01	R209	02/11/2023			Bond Future	11.2766	67.5017	11.1782	67.9956	(0.872)	0.0000	0.0000	5,720
2023/02/01	R209	02/11/2023	11.35	Call	Bond Future	4,096.9600	4.0970	4,363.3200	4.3633	6.501	0	0	0
2023/02/01	R209	02/11/2023	11.35	Put	Bond Future	3,731.3500	3.7313	3,503.8700	3.5039	(6.096)	0	0	0
2023/02/01	R209	01/02/2024	12.14	Call	Bond Future	6,586.0500	6.5861	6,913.4400	6.9134	4.971	0	0	0
2023/02/01	R209	01/02/2024	12.14	Put	Bond Future	3,024.2000	3.0242	2,847.7500	2.8477	(5.835)	0	0	0
2023/02/01	R209	01/02/2024	12.13	Put	Bond Future	3,039.9400	3.0399	2,862.7600	2.8628	(5.828)	0	0	0
2023/02/01	R209	01/02/2024			Bond Future	11.3876	68.8193	11.2856	69.3231	(0.895)	0.0000	0.0000	0
2023/02/01	R209	01/02/2024	12.12	Call	Bond Future	6,526.6500	6.5266	6,852.5800	6.8526	4.994	0	0	0
2023/02/01	R209	01/02/2024	12.12	Put	Bond Future	3,056.0200	3.0560	2,878.1100	2.8781	(5.822)	0	0	0
2023/02/01	R209	01/02/2024	12.13	Call	Bond Future	6,556.2100	6.5562	6,882.8700	6.8829	4.982	0	0	0
2023/02/01	R210	02/02/2023			Bond Future	222.9927	222.9927	222.9937	222.9937	0.000	0.0000	0.0000	118
2023/02/01	R210	04/05/2023			Bond Future	224.2177	224.2177	224.2154	224.2154	(0.001)	0.0000	0.0000	386
2023/02/01	R210	03/08/2023			Bond Future	228.6775	228.6775	228.6746	228.6746	(0.001)	0.0000	0.0000	300
2023/02/01	R210	02/11/2023			Bond Future	230.0194	230.0194	230.0174	230.0174	(0.001)	0.0000	0.0000	0
2023/02/01	R210	01/02/2024			Bond Future	234.5636	234.5636	234.5627	234.5627	0.000	0.0000	0.0000	0
2023/02/01	R213	02/02/2023	10.01	Call	Bond Future	115.8600	0.1159	185.5500	0.1855	60.150	0	0	0
2023/02/01	R213	02/02/2023	10.43	Put	Bond Future	3.7900	0.0038	0.0100	0.0000	(99.736)	0	0	0
2023/02/01	R213	02/02/2023	12.20	Call	Bond Future	9,440.1600	9.4402	9,822.0700	9.8221	4.046	0	0	0
2023/02/01	R213	02/02/2023	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	912
2023/02/01	R213	02/02/2023	10.22	Put	Bond Future	73.0200	0.0730	4.1300	0.0041	(94.344)	0	0	0
2023/02/01	R213	02/02/2023	10.23	Call	Bond Future	737.0300	0.7370	1,057.2700	1.0573	43.450	0	0	0
2023/02/01	R213	02/02/2023	10.35	Call	Bond Future	1,256.2300	1.2562	1,625.1400	1.6251	29.366	0	0	0
2023/02/01	R213	02/02/2023	10.35	Put	Bond Future	13.1200	0.0131	0.1200	0.0001	(99.085)	0	0	476
2023/02/01	R213	02/02/2023			Bond Future	10.0901	86.3144	10.0112	86.6963	(0.782)	0.0000	0.0000	19,982
2023/02/01	R213	02/02/2023	9.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2023/02/01	R213	02/02/2023	9.16	Put	Bond Future	4,649.0400	4.6490	4,267.1300	4.2671	(8.215)	0	0	0
2023/02/01	R213	02/02/2023	10.01	Put	Bond Future	503.7400	0.5037	191.5200	0.1915	(61.980)	0	0	476
2023/02/01	R213	02/02/2023	10.21	Call	Bond Future	658.4000	0.6584	963.6100	0.9636	46.356	0	0	0
2023/02/01	R213	02/02/2023	10.21	Put	Bond Future	81.9400	0.0819	5.2400	0.0052	(93.605)	0	0	0
2023/02/01	R213	02/02/2023	10.43	Call	Bond Future	1,624.7800	1.6248	2,002.9100	2.0029	23.273	0	0	912
2023/02/01	R213	02/02/2023	10.22	Call	Bond Future	697.3300	0.6973	1,010.3500	1.0103	44.888	0	0	0
2023/02/01	R213	02/02/2023	10.23	Put	Bond Future	64.9100	0.0649	3.2400	0.0032	(95.008)	0	0	0
2023/02/01	R213	04/05/2023	10.75	Call	Bond Future	3,679.1200	3.6791	3,944.0300	3.9440	7.200	0	0	0
2023/02/01	R213	04/05/2023	10.75	Put	Bond Future	1,092.4500	1.0925	969.5200	0.9695	(11.253)	0	0	0
2023/02/01	R213	04/05/2023			Bond Future	10.1899	84.4112	10.1079	84.7990	(0.805)	0.0000	0.0000	33,682
2023/02/01	R213	04/05/2023	10.74	Call	Bond Future	3,647.0500	3.6470	3,910.8300	3.9108	7.233	0	0	0
2023/02/01	R213	04/05/2023	10.74	Put	Bond Future	1,105.6700	1.1057	981.6100	0.9816	(11.220)	0	0	0
2023/02/01	R213	04/05/2023	10.73	Call	Bond Future	3,615.0800	3.6151	3,877.7400	3.8777	7.266	0	0	0
2023/02/01	R213	04/05/2023	10.73	Put	Bond Future	1,119.0100	1.1190	993.8300	0.9938	(11.187)	0	0	0
2023/02/01	R213	03/08/2023	11.62	Put	Bond Future	1,004.5800	1.0046	917.8500	0.9178	(8.633)	0	0	0
2023/02/01	R213	03/08/2023	11.63	Call	Bond Future	6,892.9700	6.8930	7,201.9900	7.2020	4.483	0	0	0
2023/02/01	R213	03/08/2023			Bond Future	10.2857	86.0700	10.2000	86.4652	(0.834)	0.0000	0.0000	0

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2023/02/01	R213	03/08/2023	11.62	Call	Bond Future	6,859.3200	6.8593	7,167.7600	7.1678	4.497	0	0	0
2023/02/01	R213	03/08/2023	11.63	Put	Bond Future	996.3700	0.9964	910.2200	0.9102	(8.646)	0	0	0
2023/02/01	R213	03/08/2023	11.61	Call	Bond Future	6,825.5200	6.8255	7,133.3800	7.1334	4.510	0	0	0
2023/02/01	R213	03/08/2023	11.61	Put	Bond Future	1,012.6800	1.0127	925.3700	0.9254	(8.622)	0	0	0
2023/02/01	R213	02/11/2023	11.13	Call	Bond Future	5,199.8600	5.1999	5,466.5800	5.4666	5.129	0	0	0
2023/02/01	R213	02/11/2023	11.13	Put	Bond Future	1,999.6900	1.9997	1,863.0800	1.8631	(6.832)	0	0	0
2023/02/01	R213	02/11/2023			Bond Future	10.3968	84.1931	10.3069	84.5964	(0.864)	0.0000	0.0000	1,911
2023/02/01	R213	02/11/2023	11.12	Call	Bond Future	5,170.4500	5.1704	5,436.4600	5.4365	5.145	0	0	0
2023/02/01	R213	02/11/2023	11.12	Put	Bond Future	2,012.8700	2.0129	1,875.5500	1.8756	(6.822)	0	0	0
2023/02/01	R213	02/11/2023	11.11	Call	Bond Future	5,141.3700	5.1414	5,406.6600	5.4067	5.160	0	0	0
2023/02/01	R213	02/11/2023	11.11	Put	Bond Future	2,026.4100	2.0264	1,888.3700	1.8884	(6.812)	0	0	0
2023/02/01	R213	01/02/2024	11.71	Call	Bond Future	6,874.4900	6.8745	7,167.4200	7.1674	4.261	0	0	0
2023/02/01	R213	01/02/2024	11.71	Put	Bond Future	1,888.8900	1.8889	1,770.1700	1.7702	(6.285)	0	0	0
2023/02/01	R213	01/02/2024	11.70	Call	Bond Future	6,844.7400	6.8447	7,137.1200	7.1371	4.272	0	0	0
2023/02/01	R213	01/02/2024	11.70	Put	Bond Future	1,899.3700	1.8994	1,780.1000	1.7801	(6.279)	0	0	0
2023/02/01	R213	01/02/2024			Bond Future	10.5179	85.8369	10.4236	86.2486	(0.897)	0.0000	0.0000	0
2023/02/01	R213	01/02/2024	11.72	Call	Bond Future	6,904.2700	6.9043	7,197.7400	7.1977	4.251	0	0	0
2023/02/01	R213	01/02/2024	11.72	Put	Bond Future	1,878.4700	1.8785	1,760.2900	1.7603	(6.291)	0	0	0
2023/02/01	R214	02/02/2023	10.90	Put	Bond Future	1,945.8000	1.9458	1,460.1600	1.4602	(24.958)	0	0	0
2023/02/01	R214	02/02/2023	11.10	Call	Bond Future	68.8000	0.0688	102.1900	0.1022	48.532	0	0	0
2023/02/01	R214	02/02/2023	11.07	Call	Bond Future	45.7800	0.0458	62.4700	0.0625	36.457	0	0	0
2023/02/01	R214	02/02/2023	11.07	Put	Bond Future	1,033.9600	1.0340	566.2100	0.5662	(45.239)	0	0	0
2023/02/01	R214	02/02/2023	11.08	Call	Bond Future	52.6300	0.0526	74.1000	0.0741	40.794	0	0	0
2023/02/01	R214	02/02/2023	11.08	Put	Bond Future	985.2900	0.9853	522.3200	0.5223	(46.988)	0	0	0
2023/02/01	R214	02/02/2023			Bond Future	11.2500	66.4920	11.1612	66.9764	(0.789)	0.0000	0.0000	68,050
2023/02/01	R214	02/02/2023		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	R214	02/02/2023		Put	Bond Future	33,508.0200	33.5080	33,023.5800	33.0236	(1.446)	0	0	0
2023/02/01	R214	02/02/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	R214	02/02/2023	10.30	Put	Bond Future	5,494.9700	5.4950	5,010.5300	5.0105	(8.816)	0	0	0
2023/02/01	R214	02/02/2023	10.90	Call	Bond Future	2.2400	0.0022	1.0400	0.0010	(53.571)	0	0	0
2023/02/01	R214	02/02/2023	11.80	Call	Bond Future	2,878.3600	2.8784	3,362.7000	3.3627	16.827	0	0	0
2023/02/01	R214	02/02/2023	11.80	Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/02/01	R214	02/02/2023	11.09	Call	Bond Future	60.2800	0.0603	87.3000	0.0873	44.824	0	0	0
2023/02/01	R214	02/02/2023	11.09	Put	Bond Future	937.4800	0.9375	480.0600	0.4801	(48.793)	0	0	0
2023/02/01	R214	02/02/2023	11.10	Put	Bond Future	890.6200	0.8906	439.5700	0.4396	(50.644)	0	0	0
2023/02/01	R214	02/02/2023	11.60	Call	Bond Future	1,860.2100	1.8602	2,340.1200	2.3401	25.799	0	0	0
2023/02/01	R214	02/02/2023	11.60	Put	Bond Future	4.5400	0.0045	0.0100	0.0000	(99.780)	0	0	0
2023/02/01	R214	02/02/2023	11.00	Call	Bond Future	15.3900	0.0154	15.4000	0.0154	0.065	0	0	0
2023/02/01	R214	02/02/2023	11.00	Put	Bond Future	1,394.3400	1.3943	909.9100	0.9099	(34.743)	0	0	0
2023/02/01	R214	04/05/2023	11.36	Call	Bond Future	2,512.3500	2.5124	2,764.1000	2.7641	10.020	0	0	0
2023/02/01	R214	04/05/2023	11.36	Put	Bond Future	2,461.2500	2.4613	2,220.3400	2.2203	(9.788)	0	0	0
2023/02/01	R214	04/05/2023	11.37	Call	Bond Future	2,540.8700	2.5409	2,794.3000	2.7943	9.974	0	0	0
2023/02/01	R214	04/05/2023	11.37	Put	Bond Future	2,436.3800	2.4364	2,197.1500	2.1972	(9.819)	0	0	0
2023/02/01	R214	04/05/2023			Bond Future	11.3504	64.4639	11.2589	64.9566	(0.807)	0.0000	0.0000	22,948
2023/02/01	R214	04/05/2023	11.38	Call	Bond Future	2,569.4100	2.5694	2,824.5100	2.8245	9.928	0	0	0
2023/02/01	R214	04/05/2023	11.38	Put	Bond Future	2,411.6000	2.4116	2,174.0400	2.1740	(9.851)	0	0	0
2023/02/01	R214	03/08/2023	12.14	Call	Bond Future	5,633.9000	5.6339	5,968.9400	5.9689	5.947	0	0	0

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2023/02/01	R214	03/08/2023	12.14	Put	Bond Future	2,141.3800	2.1414	1,974.2900	1.9743	(7.803)	0	0	0
2023/02/01	R214	03/08/2023	12.15	Call	Bond Future	5,666.6700	5.6667	6,002.6600	6.0027	5.929	0	0	0
2023/02/01	R214	03/08/2023	12.15	Put	Bond Future	2,125.9200	2.1259	1,959.7800	1.9598	(7.815)	0	0	0
2023/02/01	R214	03/08/2023			Bond Future	11.4479	65.7307	11.3533	66.2329	(0.826)	0.0000	0.0000	2,980
2023/02/01	R214	03/08/2023	12.16	Call	Bond Future	5,699.6500	5.6997	6,036.5700	6.0366	5.911	0	0	0
2023/02/01	R214	03/08/2023	12.16	Put	Bond Future	2,110.7400	2.1107	1,945.5300	1.9455	(7.827)	0	0	0
2023/02/01	R214	02/11/2023	11.45	Put	Bond Future	4,438.6900	4.4387	4,185.9800	4.1860	(5.693)	0	0	0
2023/02/01	R214	02/11/2023	11.46	Call	Bond Future	3,918.2600	3.9183	4,178.8000	4.1788	6.649	0	0	0
2023/02/01	R214	02/11/2023	11.46	Put	Bond Future	4,412.4800	4.4125	4,160.8000	4.1608	(5.704)	0	0	0
2023/02/01	R214	02/11/2023			Bond Future	11.5545	63.7117	11.4566	64.2239	(0.847)	0.0000	0.0000	0
2023/02/01	R214	02/11/2023	11.47	Call	Bond Future	3,944.7800	3.9448	4,206.3600	4.2064	6.631	0	0	0
2023/02/01	R214	02/11/2023	11.47	Put	Bond Future	4,386.4100	4.3864	4,135.7700	4.1358	(5.714)	0	0	0
2023/02/01	R214	02/11/2023	11.45	Call	Bond Future	3,891.8200	3.8918	4,151.3300	4.1513	6.668	0	0	0
2023/02/01	R214	01/02/2024	12.16	Call	Bond Future	6,185.9900	6.1860	6,505.7900	6.5058	5.170	0	0	0
2023/02/01	R214	01/02/2024	12.16	Put	Bond Future	3,741.1000	3.7411	3,538.3200	3.5383	(5.420)	0	0	0
2023/02/01	R214	01/02/2024			Bond Future	11.6672	64.9554	11.5658	65.4780	(0.870)	0.0000	0.0000	0
2023/02/01	R214	01/02/2024	12.14	Call	Bond Future	6,127.7600	6.1278	6,445.9900	6.4460	5.193	0	0	0
2023/02/01	R214	01/02/2024	12.14	Put	Bond Future	3,779.1800	3.7792	3,574.8300	3.5748	(5.407)	0	0	0
2023/02/01	R214	01/02/2024	12.15	Call	Bond Future	6,156.7300	6.1567	6,475.7500	6.4758	5.182	0	0	0
2023/02/01	R214	01/02/2024	12.15	Put	Bond Future	3,759.9700	3.7600	3,556.4100	3.5564	(5.414)	0	0	0
2023/02/01	R248	02/02/2023	11.00	Call	Bond Future	15.3600	0.0154	12.4200	0.0124	(19.141)	0	0	0
2023/02/01	R248	02/02/2023	11.00	Put	Bond Future	1,850.2500	1.8503	1,275.8300	1.2758	(31.046)	0	0	0
2023/02/01	R248	02/02/2023	11.60	Call	Bond Future	2,229.4200	2.2294	2,793.2100	2.7932	25.289	0	0	0
2023/02/01	R248	02/02/2023	11.60	Put	Bond Future	7.7100	0.0077	0.0200	0.0000	(99.741)	0	0	0
2023/02/01	R248	02/02/2023	11.70	Call	Bond Future	2,864.6800	2.8647	3,434.7600	3.4348	19.900	0	0	0
2023/02/01	R248	02/02/2023	11.70	Put	Bond Future	1.4000	0.0014	0.0000	0.0000	(100.000)	0	0	0
2023/02/01	R248	02/02/2023	11.08	Call	Bond Future	54.7100	0.0547	66.7200	0.0667	21.952	0	0	0
2023/02/01	R248	02/02/2023	11.08	Put	Bond Future	1,327.3900	1.3274	767.9200	0.7679	(42.148)	0	0	0
2023/02/01	R248	02/02/2023	11.10	Put	Bond Future	1,205.3700	1.2054	656.0000	0.6560	(45.577)	0	0	0
2023/02/01	R248	02/02/2023			Bond Future	11.2647	82.9638	11.1812	83.5352	(0.742)	0.0000	0.0000	54,143
2023/02/01	R248	02/02/2023	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/01	R248	02/02/2023	10.40	Put	Bond Future	6,277.4000	6.2774	5,705.9200	5.7059	(9.104)	0	0	0
2023/02/01	R248	02/02/2023	11.06	Call	Bond Future	40.8300	0.0408	45.8800	0.0459	12.368	0	0	0
2023/02/01	R248	02/02/2023	11.06	Put	Bond Future	1,453.4300	1.4534	887.0000	0.8870	(38.972)	0	0	0
2023/02/01	R248	02/02/2023	11.07	Call	Bond Future	47.3600	0.0474	55.5300	0.0555	17.251	0	0	0
2023/02/01	R248	02/02/2023	11.07	Put	Bond Future	1,389.9400	1.3899	826.6300	0.8266	(40.528)	0	0	0
2023/02/01	R248	02/02/2023	11.10	Call	Bond Future	72.1900	0.0722	94.3000	0.0943	30.628	0	0	0
2023/02/01	R248	04/05/2023	11.35	Call	Bond Future	2,992.5600	2.9926	3,282.8400	3.2828	9.700	0	0	0
2023/02/01	R248	04/05/2023	11.35	Put	Bond Future	3,112.3200	3.1123	2,821.5100	2.8215	(9.344)	0	0	0
2023/02/01	R248	04/05/2023	11.10	Call	Bond Future	0.0000	0.0000	2,425.4100	2.4254	100.000	0	0	1,500
2023/02/01	R248	04/05/2023	10.40	Call	Bond Future	0.0000	0.0000	799.1600	0.7992	100.000	0	0	1,500
2023/02/01	R248	04/05/2023	10.40	Put	Bond Future	0.0000	0.0000	7,183.9400	7.1839	100.000	0	0	0
2023/02/01	R248	04/05/2023			Bond Future	11.3679	80.0895	11.2815	80.6706	(0.760)	0.0000	0.0000	248,012
2023/02/01	R248	04/05/2023	11.10	Put	Bond Future	0.0000	0.0000	3,671.5500	3.6715	100.000	0	0	0
2023/02/01	R248	04/05/2023	11.33	Call	Bond Future	2,923.3200	2.9233	3,209.5300	3.2095	9.791	0	0	0
2023/02/01	R248	04/05/2023	11.33	Put	Bond Future	3,177.3500	3.1774	2,882.4700	2.8825	(9.281)	0	0	0
2023/02/01	R248	04/05/2023	11.34	Call	Bond Future	2,957.9200	2.9579	3,246.1700	3.2462	9.745	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
2023/02/01	R248	04/05/2023	11.34	Put	Bond Future	3,144.7700	3.1448	2,851.9300	2.8519	(9.312)	0	0	0
2023/02/01	R248	03/08/2023	12.11	Call	Bond Future	6,833.9000	6.8339	7,221.1000	7.2211	5.666	0	0	0
2023/02/01	R248	03/08/2023	12.11	Put	Bond Future	2,821.4900	2.8215	2,616.4500	2.6164	(7.267)	0	0	0
2023/02/01	R248	03/08/2023			Bond Future	11.4710	81.6259	11.3816	82.2181	(0.780)	0.0000	0.0000	0
2023/02/01	R248	03/08/2023	12.09	Call	Bond Future	6,753.8900	6.7539	7,138.8500	7.1388	5.700	0	0	0
2023/02/01	R248	03/08/2023	12.09	Put	Bond Future	2,861.5100	2.8615	2,654.2300	2.6542	(7.244)	0	0	0
2023/02/01	R248	03/08/2023	12.10	Call	Bond Future	6,793.9700	6.7940	7,180.0500	7.1800	5.683	0	0	0
2023/02/01	R248	03/08/2023	12.10	Put	Bond Future	2,841.5300	2.8415	2,635.3700	2.6354	(7.255)	0	0	0
2023/02/01	R248	02/11/2023	11.49	Put	Bond Future	5,514.0400	5.5140	5,217.8400	5.2178	(5.372)	0	0	0
2023/02/01	R248	02/11/2023	11.47	Call	Bond Future	4,896.4800	4.8965	5,202.0500	5.2021	6.241	0	0	0
2023/02/01	R248	02/11/2023	11.48	Call	Bond Future	4,929.6800	4.9297	5,236.4700	5.2365	6.223	0	0	0
2023/02/01	R248	02/11/2023			Bond Future	11.5746	78.7938	11.4819	79.3980	(0.801)	0.0000	0.0000	0
2023/02/01	R248	02/11/2023	11.49	Call	Bond Future	4,962.7000	4.9627	5,270.7000	5.2707	6.206	0	0	0
2023/02/01	R248	02/11/2023	11.47	Put	Bond Future	5,579.1100	5.5791	5,280.4800	5.2805	(5.353)	0	0	0
2023/02/01	R248	02/11/2023	11.48	Put	Bond Future	5,546.6200	5.5466	5,249.2100	5.2492	(5.362)	0	0	0
2023/02/01	R248	01/02/2024	12.14	Call	Bond Future	7,619.9700	7.6200	7,993.0000	7.9930	4.895	0	0	0
2023/02/01	R248	01/02/2024	12.14	Put	Bond Future	4,794.7000	4.7947	4,551.2800	4.5513	(5.077)	0	0	0
2023/02/01	R248	01/02/2024	12.15	Call	Bond Future	7,655.5700	7.6556	8,029.5200	8.0295	4.885	0	0	0
2023/02/01	R248	01/02/2024	12.15	Put	Bond Future	4,770.7300	4.7707	4,528.2300	4.5282	(5.083)	0	0	0
2023/02/01	R248	01/02/2024			Bond Future	11.6815	80.3688	11.5853	80.9853	(0.823)	0.0000	0.0000	13,000
2023/02/01	R248	01/02/2024	12.16	Call	Bond Future	7,691.5300	7.6915	8,066.3900	8.0664	4.874	0	0	0
2023/02/01	R248	01/02/2024	12.16	Put	Bond Future	4,747.2000	4.7472	4,505.6100	4.5056	(5.089)	0	0	0

Total

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