



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/01/2023 TO 23/01/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	2025	02/02/2023		Bond Future	166.2169	166.2169	166.1860	166.1860	(0.019)	0.0000	0.0000	6,322
2023/01/23	2025	04/05/2023		Bond Future	169.4653	169.4653	169.4326	169.4326	(0.019)	0.0000	0.0000	4,823
2023/01/23	2025	03/08/2023		Bond Future	171.2315	171.2315	171.1975	171.1975	(0.020)	0.0000	0.0000	214
2023/01/23	2025	02/11/2023		Bond Future	174.8606	174.8606	174.8256	174.8256	(0.020)	0.0000	0.0000	0
2023/01/23	2025	01/02/2024		Bond Future	176.4372	176.4372	176.4025	176.4025	(0.020)	0.0000	0.0000	0
2023/01/23	2029	02/02/2023		Bond Future	120.2203	120.2203	120.2244	120.2244	0.003	0.0000	0.0000	1,476
2023/01/23	2029	04/05/2023		Bond Future	121.2732	121.2732	121.2764	121.2764	0.003	0.0000	0.0000	387

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/23	2029	03/08/2023			Bond Future	123.7826		123.7855		0.002	0.0000	0.0000	728
2023/01/23	2029	02/11/2023			Bond Future	125.0785		125.0812		0.002	0.0000	0.0000	0
2023/01/23	2029	01/02/2024			Bond Future	127.4832		127.4865		0.003	0.0000	0.0000	0
2023/01/23	2030	02/02/2023	8.81	Put	Bond Future	4,606.4500	4.6064	4,813.3900	4.8134	4.492	0	0	0
2023/01/23	2030	02/02/2023	9.04	Call	Bond Future	1.7200	0.0017	0.2200	0.0002	(87.209)	0	0	0
2023/01/23	2030	02/02/2023	9.04	Put	Bond Future	3,467.2400	3.4672	3,672.6900	3.6727	5.925	0	0	0
2023/01/23	2030	02/02/2023	9.08	Put	Bond Future	3,272.0800	3.2721	3,476.3100	3.4763	6.242	0	0	0
2023/01/23	2030	02/02/2023	11.16	Put	Bond Future	1.2300	0.0012	0.3700	0.0004	(69.919)	0	0	388
2023/01/23	2030	02/02/2023	11.35	Call	Bond Future	7,095.4800	7.0955	6,888.2000	6.8882	(2.921)	0	0	5,000
2023/01/23	2030	02/02/2023	11.35	Put	Bond Future	0.4300	0.0004	0.1000	0.0001	(76.744)	0	0	0
2023/01/23	2030	02/02/2023	9.99	Call	Bond Future	1,375.3600	1.3754	1,151.6400	1.1516	(16.266)	0	0	0
2023/01/23	2030	02/02/2023	10.00	Call	Bond Future	1,410.4300	1.4104	1,185.8700	1.1859	(15.921)	0	0	0
2023/01/23	2030	02/02/2023	10.01	Put	Bond Future	283.4700	0.2835	265.0900	0.2651	(6.484)	0	0	0
2023/01/23	2030	02/02/2023	9.80	Call	Bond Future	781.4700	0.7815	589.2000	0.5892	(24.604)	0	0	0
2023/01/23	2030	02/02/2023	9.94	Put	Bond Future	367.1500	0.3672	355.7200	0.3557	(3.113)	0	0	102
2023/01/23	2030	02/02/2023	9.20	Call	Bond Future	15.8900	0.0159	4.1700	0.0042	(73.757)	0	0	0
2023/01/23	2030	02/02/2023	9.20	Put	Bond Future	2,697.7800	2.6978	2,893.0100	2.8930	7.237	0	0	0
2023/01/23	2030	02/02/2023	9.66	Call	Bond Future	449.8700	0.4499	300.3700	0.3004	(33.232)	0	0	0
2023/01/23	2030	02/02/2023	9.66	Put	Bond Future	923.8500	0.9239	981.3000	0.9813	6.219	0	0	102
2023/01/23	2030	02/02/2023			Bond Future	9.7606	91.3875	9.8047	91.1806	0.452	0.0000	0.0000	37,814
2023/01/23	2030	02/02/2023	8.81	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	102
2023/01/23	2030	02/02/2023	9.08	Call	Bond Future	3.2400	0.0032	0.5200	0.0005	(83.951)	0	0	388
2023/01/23	2030	02/02/2023	11.55	Call	Bond Future	7,937.5900	7.9376	7,730.5200	7.7305	(2.609)	0	0	5,000
2023/01/23	2030	02/02/2023	11.55	Put	Bond Future	0.1400	0.0001	0.0200	0.0000	(85.714)	0	0	0
2023/01/23	2030	02/02/2023	11.12	Call	Bond Future	6,114.3500	6.1143	5,906.3600	5.9064	(3.402)	0	0	0
2023/01/23	2030	02/02/2023	11.12	Put	Bond Future	1.5300	0.0015	0.4900	0.0005	(67.974)	0	0	0
2023/01/23	2030	02/02/2023	11.16	Call	Bond Future	6,285.9200	6.2859	6,078.1100	6.0781	(3.306)	0	0	0
2023/01/23	2030	02/02/2023	9.99	Put	Bond Future	305.6100	0.3056	288.8400	0.2888	(5.487)	0	0	0
2023/01/23	2030	02/02/2023	10.00	Put	Bond Future	294.4200	0.2944	276.8100	0.2768	(5.981)	0	0	0
2023/01/23	2030	02/02/2023	10.01	Call	Bond Future	1,445.7200	1.4457	1,220.3900	1.2204	(15.586)	0	0	0
2023/01/23	2030	02/02/2023	9.80	Put	Bond Future	596.4900	0.5965	611.1700	0.6112	2.461	0	0	0
2023/01/23	2030	02/02/2023	9.83	Call	Bond Future	864.9900	0.8650	665.6600	0.6657	(23.044)	0	0	388
2023/01/23	2030	02/02/2023	9.83	Put	Bond Future	539.5800	0.5396	547.2000	0.5472	1.412	0	0	0
2023/01/23	2030	02/02/2023	9.94	Call	Bond Future	1,205.1200	1.2051	986.7400	0.9867	(18.121)	0	0	0
2023/01/23	2030	02/02/2023	9.79	Call	Bond Future	754.6000	0.7546	564.8500	0.5648	(25.146)	0	0	0
2023/01/23	2030	02/02/2023	9.79	Put	Bond Future	616.4900	0.6165	633.6900	0.6337	2.790	0	0	0
2023/01/23	2030	04/05/2023	11.34	Call	Bond Future	6,797.0900	6.7971	6,594.1000	6.5941	(2.986)	0	0	0
2023/01/23	2030	04/05/2023	11.34	Put	Bond Future	352.2300	0.3522	360.9000	0.3609	2.461	0	0	150
2023/01/23	2030	04/05/2023	10.42	Call	Bond Future	3,606.5900	3.6066	3,433.6500	3.4337	(4.795)	0	0	479
2023/01/23	2030	04/05/2023	10.42	Put	Bond Future	1,096.0600	1.0961	1,134.7800	1.1348	3.533	0	0	0
2023/01/23	2030	04/05/2023	10.52	Call	Bond Future	3,923.4100	3.9234	3,745.4900	3.7455	(4.535)	0	0	0
2023/01/23	2030	04/05/2023	10.52	Put	Bond Future	974.1800	0.9742	1,007.9200	1.0079	3.463	0	0	0
2023/01/23	2030	04/05/2023	10.53	Call	Bond Future	3,955.5600	3.9556	3,777.1600	3.7772	(4.510)	0	0	0
2023/01/23	2030	04/05/2023	10.53	Put	Bond Future	962.6100	0.9626	995.8700	0.9959	3.455	0	0	0
2023/01/23	2030	04/05/2023	9.67	Call	Bond Future	1,629.8400	1.6298	1,508.9400	1.5089	(7.418)	0	0	479
2023/01/23	2030	04/05/2023	9.67	Put	Bond Future	2,498.8600	2.4989	2,589.6200	2.5896	3.632	0	0	0
2023/01/23	2030	04/05/2023	9.78	Call	Bond Future	1,866.9900	1.8670	1,737.1200	1.7371	(6.956)	0	0	388

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/23	2030	04/05/2023	9.78	Put	Bond Future	2,230.3100	2.2303	2,312.1000	2.3121	3.667	0	0	0
2023/01/23	2030	04/05/2023	10.00	Call	Bond Future	2,400.0200	2.4000	2,253.3200	2.2533	(6.112)	0	0	1,080
2023/01/23	2030	04/05/2023	10.00	Put	Bond Future	1,762.3800	1.7624	1,827.3400	1.8273	3.686	0	0	0
2023/01/23	2030	04/05/2023	9.03	Call	Bond Future	645.8400	0.6458	577.5300	0.5775	(10.577)	0	0	388
2023/01/23	2030	04/05/2023	9.03	Put	Bond Future	4,527.8500	4.5279	4,671.2000	4.6712	3.166	0	0	0
2023/01/23	2030	04/05/2023	9.58	Put	Bond Future	2,735.7900	2.7358	2,834.0700	2.8341	3.592	0	0	0
2023/01/23	2030	04/05/2023			Bond Future	9.8595	93.1509	9.9060	92.9392	0.472	0.0000	0.0000	83,367
2023/01/23	2030	04/05/2023	12.57	Call	Bond Future	11,411.7400	11.4117	11,200.1000	11.2001	(1.855)	0	0	0
2023/01/23	2030	04/05/2023	12.57	Put	Bond Future	46.7500	0.0467	46.7700	0.0468	0.043	0	0	350
2023/01/23	2030	04/05/2023	11.62	Call	Bond Future	7,843.1600	7.8432	7,636.3100	7.6363	(2.637)	0	0	0
2023/01/23	2030	04/05/2023	11.62	Put	Bond Future	245.0300	0.2450	249.8400	0.2498	1.963	0	0	388
2023/01/23	2030	04/05/2023	12.04	Call	Bond Future	9,416.8400	9.4168	9,206.7000	9.2067	(2.232)	0	0	0
2023/01/23	2030	04/05/2023	12.04	Put	Bond Future	125.9900	0.1260	127.5100	0.1275	1.206	0	0	1,080
2023/01/23	2030	04/05/2023	12.50	Call	Bond Future	11,148.5700	11.1486	10,937.0200	10.9370	(1.898)	0	0	0
2023/01/23	2030	04/05/2023	12.50	Put	Bond Future	53.6400	0.0536	53.7500	0.0538	0.205	0	0	479
2023/01/23	2030	04/05/2023	10.54	Call	Bond Future	3,987.7900	3.9878	3,808.9200	3.8089	(4.485)	0	0	0
2023/01/23	2030	04/05/2023	10.54	Put	Bond Future	951.1500	0.9511	983.9400	0.9839	3.447	0	0	0
2023/01/23	2030	04/05/2023	10.65	Call	Bond Future	4,348.9600	4.3490	4,165.2600	4.1653	(4.224)	0	0	350
2023/01/23	2030	04/05/2023	10.65	Put	Bond Future	833.5200	0.8335	861.4800	0.8615	3.354	0	0	0
2023/01/23	2030	04/05/2023	9.58	Call	Bond Future	1,450.3900	1.4504	1,337.0100	1.3370	(7.817)	0	0	150
2023/01/23	2030	03/08/2023	12.89	Call	Bond Future	12,063.8900	12.0639	11,851.4900	11.8515	(1.761)	0	0	0
2023/01/23	2030	03/08/2023	12.89	Put	Bond Future	136.4200	0.1364	140.4000	0.1404	2.917	0	0	350
2023/01/23	2030	03/08/2023	11.34	Call	Bond Future	6,684.9000	6.6849	6,494.6000	6.4946	(2.847)	0	0	0
2023/01/23	2030	03/08/2023	11.34	Put	Bond Future	766.6400	0.7666	792.7200	0.7927	3.402	0	0	0
2023/01/23	2030	03/08/2023	11.35	Call	Bond Future	6,718.8200	6.7188	6,528.2600	6.5283	(2.836)	0	0	0
2023/01/23	2030	03/08/2023	11.36	Put	Bond Future	753.1800	0.7532	778.7500	0.7788	3.395	0	0	0
2023/01/23	2030	03/08/2023	10.40	Call	Bond Future	3,734.7700	3.7348	3,579.6900	3.5797	(4.152)	0	0	1,012
2023/01/23	2030	03/08/2023	10.65	Call	Bond Future	4,463.7700	4.4638	4,297.0000	4.2970	(3.736)	0	0	350
2023/01/23	2030	03/08/2023	10.65	Put	Bond Future	1,406.5800	1.4066	1,456.1900	1.4562	3.527	0	0	0
2023/01/23	2030	03/08/2023			Bond Future	9.9433	91.0490	9.9923	90.8326	0.493	0.0000	0.0000	5,629
2023/01/23	2030	03/08/2023	12.59	Call	Bond Future	11,011.6600	11.0117	10,801.4200	10.8014	(1.909)	0	0	0
2023/01/23	2030	03/08/2023	12.59	Put	Bond Future	204.0700	0.2041	210.2100	0.2102	3.009	0	0	1,012
2023/01/23	2030	03/08/2023	11.35	Put	Bond Future	759.9700	0.7600	785.7900	0.7858	3.398	0	0	0
2023/01/23	2030	03/08/2023	11.36	Call	Bond Future	6,752.6000	6.7526	6,561.7900	6.5618	(2.826)	0	0	0
2023/01/23	2030	03/08/2023	10.40	Put	Bond Future	1,744.1000	1.7441	1,805.4000	1.8054	3.515	0	0	0
2023/01/23	2030	02/11/2023	10.81	Call	Bond Future	5,109.2200	5.1092	4,944.8700	4.9449	(3.217)	0	0	0
2023/01/23	2030	02/11/2023	10.81	Put	Bond Future	1,770.8600	1.7709	1,827.6100	1.8276	3.205	0	0	0
2023/01/23	2030	02/11/2023	10.80	Call	Bond Future	5,080.4100	5.0804	4,916.4300	4.9164	(3.228)	0	0	0
2023/01/23	2030	02/11/2023	10.80	Put	Bond Future	1,782.9900	1.7830	1,840.1100	1.8401	3.204	0	0	0
2023/01/23	2030	02/11/2023			Bond Future	10.0134	92.9591	10.0650	92.7380	0.516	0.0000	0.0000	149
2023/01/23	2030	02/11/2023	10.82	Call	Bond Future	5,138.0900	5.1381	4,973.3700	4.9734	(3.206)	0	0	0
2023/01/23	2030	02/11/2023	10.82	Put	Bond Future	1,758.8100	1.7588	1,815.1900	1.8152	3.206	0	0	0
2023/01/23	2030	01/02/2024	11.37	Call	Bond Future	6,544.5100	6.5445	6,369.5800	6.3696	(2.673)	0	0	0
2023/01/23	2030	01/02/2024	11.37	Put	Bond Future	1,608.7100	1.6087	1,658.6200	1.6586	3.102	0	0	0
2023/01/23	2030	01/02/2024			Bond Future	10.1360	90.7181	10.1903	90.4932	0.536	0.0000	0.0000	0
2023/01/23	2030	01/02/2024	11.36	Call	Bond Future	6,515.3000	6.5153	6,340.6600	6.3407	(2.680)	0	0	0
2023/01/23	2030	01/02/2024	11.36	Put	Bond Future	1,618.1300	1.6181	1,668.3300	1.6683	3.102	0	0	0
2023/01/23	2030	01/02/2024	11.35	Call	Bond Future	6,486.1400	6.4861	6,311.7900	6.3118	(2.688)	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
2023/01/23	2030	01/02/2024	11.35	Put	Bond Future	1,627.6100	1.6276	1,678.1000	1.6781	3.102	0	0	0
2023/01/23	2032	02/02/2023	9.47	Call	Bond Future	0.1600	0.0002	0.0200	0.0000	(87.500)	0	0	500
2023/01/23	2032	02/02/2023	9.47	Put	Bond Future	5,366.1100	5.3661	5,358.7100	5.3587	(0.138)	0	0	0
2023/01/23	2032	02/02/2023	9.92	Call	Bond Future	51.7000	0.0517	27.5800	0.0276	(46.654)	0	0	750
2023/01/23	2032	02/02/2023	9.92	Put	Bond Future	2,882.7900	2.8828	2,851.4100	2.8514	(1.089)	0	0	0
2023/01/23	2032	02/02/2023	11.50	Call	Bond Future	5,390.2900	5.3903	5,389.3400	5.3893	(0.018)	0	0	0
2023/01/23	2032	02/02/2023	11.50	Put	Bond Future	12.6600	0.0127	4.4500	0.0045	(64.850)	0	0	8,000
2023/01/23	2032	02/02/2023	11.69	Call	Bond Future	6,301.9400	6.3019	6,305.5800	6.3056	0.058	0	0	0
2023/01/23	2032	02/02/2023	11.69	Put	Bond Future	5.0100	0.0050	1.3900	0.0014	(72.255)	0	0	0
2023/01/23	2032	02/02/2023	10.50	Call	Bond Future	1,007.8500	1.0078	909.0000	0.9090	(9.808)	0	0	0
2023/01/23	2032	02/02/2023	10.50	Put	Bond Future	704.4200	0.7044	598.3100	0.5983	(15.063)	0	0	454
2023/01/23	2032	02/02/2023	10.67	Call	Bond Future	1,598.2900	1.5983	1,512.9500	1.5129	(5.339)	0	0	750
2023/01/23	2032	02/02/2023	10.67	Put	Bond Future	403.4300	0.4034	310.8300	0.3108	(22.953)	0	0	0
2023/01/23	2032	02/02/2023	11.45	Call	Bond Future	5,149.4700	5.1495	5,146.6500	5.1466	(0.055)	0	0	0
2023/01/23	2032	02/02/2023	11.45	Put	Bond Future	16.0700	0.0161	5.9900	0.0060	(62.726)	0	0	8,000
2023/01/23	2032	02/02/2023	10.40	Call	Bond Future	722.2800	0.7223	624.1500	0.6241	(13.586)	0	0	0
2023/01/23	2032	02/02/2023	10.40	Put	Bond Future	948.9300	0.9489	843.5400	0.8435	(11.106)	0	0	0
2023/01/23	2032	02/02/2023	10.22	Call	Bond Future	341.1900	0.3412	262.6400	0.2626	(23.022)	0	0	500
2023/01/23	2032	02/02/2023	10.22	Put	Bond Future	1,532.7500	1.5328	1,446.9400	1.4469	(5.598)	0	0	0
2023/01/23	2032	02/02/2023			Bond Future	10.4427	90.2068	10.4413	90.2140	(0.013)	0.0000	0.0000	52,067
2023/01/23	2032	02/02/2023	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2023/01/23	2032	02/02/2023	9.31	Put	Bond Future	6,289.7000	6.2897	6,282.4400	6.2824	(0.115)	0	0	0
2023/01/23	2032	02/02/2023	12.75	Call	Bond Future	11,180.1500	11.1802	11,187.4000	11.1874	0.065	0	0	0
2023/01/23	2032	02/02/2023	12.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	750
2023/01/23	2032	02/02/2023	11.84	Call	Bond Future	7,015.3500	7.0153	7,020.7900	7.0208	0.078	0	0	0
2023/01/23	2032	02/02/2023	11.84	Put	Bond Future	2.3600	0.0024	0.5400	0.0005	(77.119)	0	0	500
2023/01/23	2032	02/02/2023	10.38	Call	Bond Future	671.3700	0.6714	574.2800	0.5743	(14.461)	0	0	0
2023/01/23	2032	02/02/2023	10.38	Put	Bond Future	1,004.5400	1.0045	900.1900	0.9002	(10.388)	0	0	0
2023/01/23	2032	02/02/2023	10.39	Call	Bond Future	696.5200	0.6965	598.8800	0.5989	(14.018)	0	0	0
2023/01/23	2032	02/02/2023	10.39	Put	Bond Future	976.4100	0.9764	871.5100	0.8715	(10.743)	0	0	0
2023/01/23	2032	02/02/2023	10.16	Call	Bond Future	251.6100	0.2516	183.7000	0.1837	(26.990)	0	0	0
2023/01/23	2032	02/02/2023	10.16	Put	Bond Future	1,767.9200	1.7679	1,692.7500	1.6928	(4.252)	0	0	454
2023/01/23	2032	02/02/2023	10.30	Call	Bond Future	489.2600	0.4893	399.3100	0.3993	(18.385)	0	0	8,000
2023/01/23	2032	02/02/2023	10.30	Put	Bond Future	1,250.2500	1.2503	1,153.0400	1.1530	(7.775)	0	0	0
2023/01/23	2032	04/05/2023	13.43	Call	Bond Future	13,421.4000	13.4214	13,422.6300	13.4226	0.009	0	0	0
2023/01/23	2032	04/05/2023	13.43	Put	Bond Future	60.0400	0.0600	54.5800	0.0546	(9.094)	0	0	400
2023/01/23	2032	04/05/2023	10.89	Call	Bond Future	3,477.9100	3.4779	3,446.8500	3.4469	(0.893)	0	0	0
2023/01/23	2032	04/05/2023	10.89	Put	Bond Future	1,749.7600	1.7498	1,712.0100	1.7120	(2.157)	0	0	0
2023/01/23	2032	04/05/2023	11.06	Call	Bond Future	4,041.3500	4.0413	4,011.8200	4.0118	(0.731)	0	0	0
2023/01/23	2032	04/05/2023	11.06	Put	Bond Future	1,461.1500	1.4612	1,424.9300	1.4249	(2.479)	0	0	730
2023/01/23	2032	04/05/2023	11.37	Call	Bond Future	5,147.4900	5.1475	5,121.7300	5.1217	(0.500)	0	0	400
2023/01/23	2032	04/05/2023			Bond Future	10.5520	87.7875	10.5507	87.7942	(0.012)	0.0000	0.0000	173,294
2023/01/23	2032	04/05/2023	11.37	Put	Bond Future	1,042.3400	1.0423	1,009.8900	1.0099	(3.113)	0	0	0
2023/01/23	2032	04/05/2023	10.62	Call	Bond Future	2,660.3600	2.6604	2,627.9800	2.6280	(1.217)	0	0	400
2023/01/23	2032	04/05/2023	10.62	Put	Bond Future	2,308.9200	2.3089	2,269.8500	2.2699	(1.692)	0	0	0
2023/01/23	2032	04/05/2023	10.87	Call	Bond Future	3,413.9700	3.4140	3,382.7600	3.3828	(0.914)	0	0	0
2023/01/23	2032	04/05/2023	10.87	Put	Bond Future	1,786.8000	1.7868	1,748.9000	1.7489	(2.121)	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
2023/01/23	2032	04/05/2023	10.88	Call	Bond Future	3,445.8800	3.4459	3,414.7400	3.4147	(0.904)	0	0	0
2023/01/23	2032	04/05/2023	10.88	Put	Bond Future	1,768.2000	1.7682	1,730.3700	1.7304	(2.139)	0	0	0
2023/01/23	2032	04/05/2023	10.03	Call	Bond Future	1,275.7200	1.2757	1,246.4900	1.2465	(2.291)	0	0	730
2023/01/23	2032	04/05/2023	10.03	Put	Bond Future	4,036.0000	4.0360	4,000.0800	4.0001	(0.890)	0	0	0
2023/01/23	2032	04/05/2023	10.53	Call	Bond Future	2,411.2700	2.4113	2,378.8200	2.3788	(1.346)	0	0	730
2023/01/23	2032	04/05/2023	10.53	Put	Bond Future	2,525.2400	2.5252	2,486.1000	2.4861	(1.550)	0	0	0
2023/01/23	2032	03/08/2023	11.90	Call	Bond Future	7,329.9000	7.3299	7,313.6600	7.3137	(0.222)	0	0	5,000
2023/01/23	2032	03/08/2023	11.90	Put	Bond Future	1,270.9500	1.2709	1,248.2800	1.2483	(1.784)	0	0	0
2023/01/23	2032	03/08/2023	11.77	Call	Bond Future	6,863.0300	6.8630	6,845.8800	6.8459	(0.250)	0	0	0
2023/01/23	2032	03/08/2023	11.77	Put	Bond Future	1,405.6200	1.4056	1,382.0400	1.3820	(1.678)	0	0	0
2023/01/23	2032	03/08/2023	9.60	Call	Bond Future	1,140.6900	1.1407	1,123.2100	1.1232	(1.532)	0	0	1,500
2023/01/23	2032	03/08/2023	9.60	Put	Bond Future	6,656.5300	6.6565	6,632.6200	6.6326	(0.359)	0	0	0
2023/01/23	2032	03/08/2023	10.30	Call	Bond Future	2,406.4300	2.4064	2,384.9700	2.3850	(0.892)	0	0	1,500
2023/01/23	2032	03/08/2023	10.30	Put	Bond Future	4,181.3700	4.1814	4,153.4800	4.1535	(0.667)	0	0	0
2023/01/23	2032	03/08/2023			Bond Future	10.6458	89.5841	10.6445	89.5905	(0.012)	0.0000	0.0000	2,600
2023/01/23	2032	03/08/2023	11.75	Call	Bond Future	6,791.8000	6.7918	6,774.5100	6.7745	(0.255)	0	0	0
2023/01/23	2032	03/08/2023	11.75	Put	Bond Future	1,427.4600	1.4275	1,403.7400	1.4037	(1.662)	0	0	0
2023/01/23	2032	03/08/2023	11.76	Call	Bond Future	6,827.3900	6.8274	6,810.1700	6.8102	(0.252)	0	0	0
2023/01/23	2032	03/08/2023	11.76	Put	Bond Future	1,416.5000	1.4165	1,392.8500	1.3928	(1.670)	0	0	0
2023/01/23	2032	02/11/2023	11.24	Call	Bond Future	5,109.2900	5.1093	5,094.1800	5.0942	(0.296)	0	0	0
2023/01/23	2032	02/11/2023	11.24	Put	Bond Future	2,664.5200	2.6645	2,643.0200	2.6430	(0.807)	0	0	0
2023/01/23	2032	02/11/2023			Bond Future	10.7369	87.3021	10.7356	87.3085	(0.012)	0.0000	0.0000	0
2023/01/23	2032	02/11/2023	11.22	Call	Bond Future	5,048.4400	5.0484	5,033.2700	5.0333	(0.300)	0	0	0
2023/01/23	2032	02/11/2023	11.22	Put	Bond Future	2,699.1200	2.6991	2,677.5600	2.6776	(0.799)	0	0	0
2023/01/23	2032	02/11/2023	11.23	Call	Bond Future	5,078.9800	5.0790	5,063.8300	5.0638	(0.298)	0	0	0
2023/01/23	2032	02/11/2023	11.23	Put	Bond Future	2,681.9200	2.6819	2,660.3800	2.6604	(0.803)	0	0	0
2023/01/23	2032	01/02/2024	11.83	Call	Bond Future	6,708.8600	6.7089	6,698.8800	6.6989	(0.149)	0	0	0
2023/01/23	2032	01/02/2024	11.83	Put	Bond Future	2,237.2900	2.2373	2,220.3200	2.2203	(0.759)	0	0	0
2023/01/23	2032	01/02/2024	11.84	Call	Bond Future	6,740.8500	6.7409	6,730.9000	6.7309	(0.148)	0	0	0
2023/01/23	2032	01/02/2024	11.84	Put	Bond Future	2,224.3100	2.2243	2,207.3700	2.2074	(0.762)	0	0	0
2023/01/23	2032	01/02/2024			Bond Future	10.8702	88.9561	10.8687	88.9631	(0.013)	0.0000	0.0000	0
2023/01/23	2032	01/02/2024	11.85	Call	Bond Future	6,772.8800	6.7729	6,762.9600	6.7630	(0.146)	0	0	0
2023/01/23	2032	01/02/2024	11.85	Put	Bond Future	2,211.4000	2.2114	2,194.4900	2.1945	(0.765)	0	0	0
2023/01/23	2033	02/02/2023			Bond Future	115.0420	115.0420	115.0470	115.0470	0.004	0.0000	0.0000	1,244
2023/01/23	2033	04/05/2023			Bond Future	115.9043	115.9043	115.9086	115.9086	0.004	0.0000	0.0000	318
2023/01/23	2033	03/08/2023			Bond Future	118.3026	118.3026	118.3066	118.3066	0.003	0.0000	0.0000	6,141
2023/01/23	2033	02/11/2023			Bond Future	119.3922	119.3922	119.3961	119.3961	0.003	0.0000	0.0000	0
2023/01/23	2033	01/02/2024			Bond Future	121.6877	121.6877	121.6923	121.6923	0.004	0.0000	0.0000	0
2023/01/23	2037	02/02/2023	11.03	Call	Bond Future	450.0000	0.4500	321.9800	0.3220	(28.449)	0	0	0
2023/01/23	2037	02/02/2023	11.03	Put	Bond Future	1,583.7400	1.5837	1,567.9800	1.5680	(0.995)	0	0	0
2023/01/23	2037	02/02/2023	11.04	Call	Bond Future	469.8300	0.4698	339.0700	0.3391	(27.831)	0	0	0
2023/01/23	2037	02/02/2023	11.04	Put	Bond Future	1,542.5300	1.5425	1,524.0300	1.5240	(1.199)	0	0	0
2023/01/23	2037	02/02/2023	11.97	Call	Bond Future	4,362.3800	4.3624	4,232.2700	4.2323	(2.983)	0	0	0
2023/01/23	2037	02/02/2023			Bond Future	11.2175	81.2017	11.2363	81.0894	0.167	0.0000	0.0000	39,264
2023/01/23	2037	02/02/2023	11.05	Call	Bond Future	490.2400	0.4902	356.7900	0.3568	(27.221)	0	0	0
2023/01/23	2037	02/02/2023	11.05	Put	Bond Future	1,501.9700	1.5020	1,480.7800	1.4808	(1.411)	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
2023/01/23	2037	02/02/2023	11.10	Call	Bond Future	601.0200	0.6010	454.9500	0.4549	(24.304)	0	0	577
2023/01/23	2037	02/02/2023	11.10	Put	Bond Future	1,308.8800	1.3089	1,275.0700	1.2751	(2.583)	0	0	0
2023/01/23	2037	02/02/2023	11.97	Put	Bond Future	37.8700	0.0379	20.0200	0.0200	(47.135)	0	0	577
2023/01/23	2037	04/05/2023	13.73	Put	Bond Future	186.6000	0.1866	179.6400	0.1796	(3.730)	0	0	400
2023/01/23	2037	04/05/2023	11.94	Call	Bond Future	4,995.7600	4.9958	4,877.3700	4.8774	(2.370)	0	0	0
2023/01/23	2037	04/05/2023	11.03	Put	Bond Future	3,799.2300	3.7992	3,827.9900	3.8280	0.757	0	0	0
2023/01/23	2037	04/05/2023	11.30	Call	Bond Future	2,741.6000	2.7416	2,642.6000	2.6426	(3.611)	0	0	0
2023/01/23	2037	04/05/2023	11.30	Put	Bond Future	2,944.9300	2.9449	2,960.9500	2.9610	0.544	0	0	0
2023/01/23	2037	04/05/2023	11.31	Call	Bond Future	2,772.3200	2.7723	2,672.8900	2.6729	(3.587)	0	0	0
2023/01/23	2037	04/05/2023	11.31	Put	Bond Future	2,916.6900	2.9167	2,932.2800	2.9323	0.535	0	0	0
2023/01/23	2037	04/05/2023	10.95	Call	Bond Future	1,780.2000	1.7802	1,698.1600	1.6982	(4.608)	0	0	703
2023/01/23	2037	04/05/2023	10.95	Put	Bond Future	4,087.5400	4.0875	4,120.5200	4.1205	0.807	0	0	0
2023/01/23	2037	04/05/2023			Bond Future	11.3345	82.7684	11.3541	82.6534	0.173	0.0000	0.0000	60,727
2023/01/23	2037	04/05/2023	13.73	Call	Bond Future	12,628.2900	12.6283	12,506.3100	12.5063	(0.966)	0	0	0
2023/01/23	2037	04/05/2023	11.32	Call	Bond Future	2,803.2000	2.8032	2,703.3600	2.7034	(3.562)	0	0	0
2023/01/23	2037	04/05/2023	11.32	Put	Bond Future	2,888.6700	2.8887	2,903.8500	2.9038	0.526	0	0	0
2023/01/23	2037	04/05/2023	11.78	Call	Bond Future	4,384.1400	4.3841	4,269.1800	4.2692	(2.622)	0	0	400
2023/01/23	2037	04/05/2023	11.78	Put	Bond Future	1,827.0400	1.8270	1,827.1000	1.8271	0.003	0	0	0
2023/01/23	2037	04/05/2023	11.94	Put	Bond Future	1,549.3700	1.5494	1,546.0000	1.5460	(0.218)	0	0	703
2023/01/23	2037	04/05/2023	11.03	Call	Bond Future	1,979.8000	1.9798	1,893.5400	1.8935	(4.357)	0	0	400
2023/01/23	2037	03/08/2023	12.12	Call	Bond Future	6,184.4800	6.1845	6,076.9100	6.0769	(1.739)	0	0	0
2023/01/23	2037	03/08/2023	12.12	Put	Bond Future	2,407.7600	2.4078	2,417.9300	2.4179	0.422	0	0	0
2023/01/23	2037	03/08/2023	12.13	Call	Bond Future	6,220.9400	6.2209	6,113.1900	6.1132	(1.732)	0	0	0
2023/01/23	2037	03/08/2023	12.13	Put	Bond Future	2,390.4500	2.3904	2,400.4400	2.4004	0.418	0	0	0
2023/01/23	2037	03/08/2023			Bond Future	11.4425	80.2037	11.4629	80.0860	0.178	0.0000	0.0000	71,091
2023/01/23	2037	03/08/2023	12.14	Call	Bond Future	6,257.6700	6.2577	6,149.7400	6.1497	(1.725)	0	0	0
2023/01/23	2037	03/08/2023	12.14	Put	Bond Future	2,373.4700	2.3735	2,383.2800	2.3833	0.413	0	0	0
2023/01/23	2037	02/11/2023	11.57	Call	Bond Future	4,659.1600	4.6592	4,571.1700	4.5712	(1.889)	0	0	0
2023/01/23	2037	02/11/2023	11.55	Put	Bond Future	4,539.1700	4.5392	4,572.0300	4.5720	0.724	0	0	0
2023/01/23	2037	02/11/2023	11.56	Put	Bond Future	4,512.8400	4.5128	4,545.4400	4.5454	0.722	0	0	0
2023/01/23	2037	02/11/2023			Bond Future	11.5396	81.8866	11.5608	81.7662	0.184	0.0000	0.0000	0
2023/01/23	2037	02/11/2023	11.57	Put	Bond Future	4,486.3500	4.4863	4,518.7100	4.5187	0.721	0	0	0
2023/01/23	2037	02/11/2023	11.55	Call	Bond Future	4,598.5000	4.5985	4,511.0100	4.5110	(1.903)	0	0	0
2023/01/23	2037	02/11/2023	11.56	Call	Bond Future	4,628.9400	4.6289	4,541.1900	4.5412	(1.896)	0	0	0
2023/01/23	2037	01/02/2024	12.33	Call	Bond Future	7,122.4600	7.1225	7,024.7300	7.0247	(1.372)	0	0	0
2023/01/23	2037	01/02/2024	12.33	Put	Bond Future	3,581.9100	3.5819	3,606.3700	3.6064	0.683	0	0	0
2023/01/23	2037	01/02/2024			Bond Future	11.6732	79.1844	11.6951	79.0622	0.188	0.0000	0.0000	0
2023/01/23	2037	01/02/2024	12.31	Call	Bond Future	7,055.6500	7.0557	6,958.2600	6.9583	(1.380)	0	0	0
2023/01/23	2037	01/02/2024	12.31	Put	Bond Future	3,619.4500	3.6194	3,644.2500	3.6443	0.685	0	0	0
2023/01/23	2037	01/02/2024	12.32	Call	Bond Future	7,089.1800	7.0892	6,991.6200	6.9916	(1.376)	0	0	0
2023/01/23	2037	01/02/2024	12.32	Put	Bond Future	3,600.7800	3.6008	3,625.4100	3.6254	0.684	0	0	0
2023/01/23	2038	02/02/2023			Bond Future	127.7902	127.7902	125.9526	125.9526	(1.438)	0.0000	0.0000	2,363
2023/01/23	2038	04/05/2023			Bond Future	130.2875	130.2875	128.4133	128.4133	(1.439)	0.0000	0.0000	2,663
2023/01/23	2038	03/08/2023			Bond Future	131.0257	131.0257	129.1121	129.1121	(1.460)	0.0000	0.0000	0
2023/01/23	2038	02/11/2023			Bond Future	133.8030	133.8030	131.8485	131.8485	(1.461)	0.0000	0.0000	0
2023/01/23	2038	01/02/2024			Bond Future	134.3660	134.3660	132.3748	132.3748	(1.482)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/23	2040	02/02/2023	10.93	Call	Bond Future	128.9300	0.1289	71.1700	0.0712	(44.800)	0	0	0
2023/01/23	2040	02/02/2023	12.24	Call	Bond Future	5,180.2800	5.1803	5,076.3100	5.0763	(2.007)	0	0	0
2023/01/23	2040	02/02/2023	12.24	Put	Bond Future	30.5100	0.0305	14.4300	0.0144	(52.704)	0	0	0
2023/01/23	2040	02/02/2023	12.27	Call	Bond Future	5,348.7600	5.3488	5,246.6600	5.2467	(1.909)	0	0	0
2023/01/23	2040	02/02/2023	12.27	Put	Bond Future	26.1400	0.0261	11.9300	0.0119	(54.361)	0	0	388
2023/01/23	2040	02/02/2023	11.12	Call	Bond Future	352.1600	0.3522	241.7900	0.2418	(31.341)	0	0	0
2023/01/23	2040	02/02/2023	11.12	Put	Bond Future	2,122.7700	2.1228	2,100.2900	2.1003	(1.059)	0	0	0
2023/01/23	2040	02/02/2023	11.19	Call	Bond Future	480.7400	0.4807	351.1000	0.3511	(26.967)	0	0	563
2023/01/23	2040	02/02/2023	11.19	Put	Bond Future	1,790.7400	1.7907	1,748.9900	1.7490	(2.331)	0	0	0
2023/01/23	2040	02/02/2023	12.07	Put	Bond Future	70.5300	0.0705	40.1700	0.0402	(43.046)	0	0	563
2023/01/23	2040	02/02/2023	10.96	Call	Bond Future	153.6200	0.1536	88.2400	0.0882	(42.560)	0	0	388
2023/01/23	2040	02/02/2023	10.96	Put	Bond Future	2,991.9900	2.9920	3,014.5000	3.0145	0.752	0	0	0
2023/01/23	2040	02/02/2023			Bond Future	11.3924	82.3692	11.4062	82.2813	0.121	0.0000	0.0000	87,480
2023/01/23	2040	02/02/2023	10.18	Call	Bond Future	0.1400	0.0001	0.0100	0.0000	(92.857)	0	0	0
2023/01/23	2040	02/02/2023	10.18	Put	Bond Future	8,356.7300	8.3567	8,444.4900	8.4445	1.050	0	0	0
2023/01/23	2040	02/02/2023	10.21	Call	Bond Future	0.2000	0.0002	0.0200	0.0000	(90.000)	0	0	388
2023/01/23	2040	02/02/2023	10.21	Put	Bond Future	8,134.5200	8.1345	8,222.2300	8.2222	1.078	0	0	0
2023/01/23	2040	02/02/2023	10.93	Put	Bond Future	3,169.8500	3.1699	3,199.9800	3.2000	0.951	0	0	0
2023/01/23	2040	02/02/2023	12.07	Call	Bond Future	4,229.0300	4.2290	4,110.7800	4.1108	(2.796)	0	0	0
2023/01/23	2040	02/02/2023	11.10	Call	Bond Future	320.4100	0.3204	215.7700	0.2158	(32.658)	0	0	0
2023/01/23	2040	02/02/2023	11.10	Put	Bond Future	2,223.3500	2.2234	2,206.6000	2.2066	(0.753)	0	0	0
2023/01/23	2040	02/02/2023	11.11	Call	Bond Future	336.0000	0.3360	228.4800	0.2285	(32.000)	0	0	0
2023/01/23	2040	02/02/2023	11.11	Put	Bond Future	2,172.7300	2.1727	2,153.1000	2.1531	(0.903)	0	0	0
2023/01/23	2040	04/05/2023	13.45	Put	Bond Future	412.6900	0.4127	399.0400	0.3990	(3.308)	0	0	486
2023/01/23	2040	04/05/2023	12.05	Put	Bond Future	1,794.3800	1.7944	1,781.2200	1.7812	(0.733)	0	0	684
2023/01/23	2040	04/05/2023	12.78	Call	Bond Future	8,250.6000	8.2506	8,143.8100	8.1438	(1.294)	0	0	0
2023/01/23	2040	04/05/2023	12.78	Put	Bond Future	839.4700	0.8395	822.8800	0.8229	(1.976)	0	0	388
2023/01/23	2040	04/05/2023	11.43	Call	Bond Future	2,812.3000	2.8123	2,723.9200	2.7239	(3.143)	0	0	0
2023/01/23	2040	04/05/2023	11.43	Put	Bond Future	3,310.4900	3.3105	3,312.3100	3.3123	0.055	0	0	0
2023/01/23	2040	04/05/2023	10.73	Put	Bond Future	6,201.1900	6.2012	6,235.0400	6.2350	0.546	0	0	0
2023/01/23	2040	04/05/2023			Bond Future	11.5089	83.9585	11.5233	83.8683	0.125	0.0000	0.0000	42,254
2023/01/23	2040	04/05/2023	13.45	Call	Bond Future	11,307.8600	11.3079	11,204.0100	11.2040	(0.918)	0	0	0
2023/01/23	2040	04/05/2023	11.48	Call	Bond Future	2,974.0900	2.9741	2,883.9700	2.8840	(3.030)	0	0	486
2023/01/23	2040	04/05/2023	11.48	Put	Bond Future	3,156.1000	3.1561	3,156.1800	3.1562	0.003	0	0	0
2023/01/23	2040	04/05/2023	12.05	Call	Bond Future	5,086.1000	5.0861	4,982.7400	4.9827	(2.032)	0	0	0
2023/01/23	2040	04/05/2023	11.41	Call	Bond Future	2,748.9000	2.7489	2,661.2400	2.6612	(3.189)	0	0	0
2023/01/23	2040	04/05/2023	11.41	Put	Bond Future	3,374.1000	3.3741	3,376.6400	3.3766	0.075	0	0	0
2023/01/23	2040	04/05/2023	11.42	Call	Bond Future	2,780.4300	2.7804	2,692.4000	2.6924	(3.166)	0	0	0
2023/01/23	2040	04/05/2023	11.42	Put	Bond Future	3,342.0800	3.3421	3,344.2500	3.3443	0.065	0	0	0
2023/01/23	2040	04/05/2023	10.73	Call	Bond Future	1,069.7000	1.0697	1,013.3500	1.0133	(5.268)	0	0	486
2023/01/23	2040	04/05/2023	10.92	Call	Bond Future	1,440.6600	1.4407	1,374.6300	1.3746	(4.583)	0	0	388
2023/01/23	2040	04/05/2023	10.92	Put	Bond Future	5,275.3400	5.2753	5,299.5100	5.2995	0.458	0	0	0
2023/01/23	2040	04/05/2023	11.03	Call	Bond Future	1,689.4200	1.6894	1,618.0300	1.6180	(4.226)	0	0	684
2023/01/23	2040	04/05/2023	11.03	Put	Bond Future	4,786.9200	4.7869	4,805.7300	4.8057	0.393	0	0	0
2023/01/23	2040	04/05/2023	10.17	Call	Bond Future	392.1600	0.3922	362.0100	0.3620	(7.688)	0	0	388
2023/01/23	2040	04/05/2023	10.17	Put	Bond Future	9,526.4100	9.5264	9,586.4600	9.5865	0.630	0	0	0
2023/01/23	2040	03/08/2023	12.23	Call	Bond Future	6,474.7700	6.4748	6,382.1000	6.3821	(1.431)	0	0	0
2023/01/23	2040	03/08/2023	12.23	Put	Bond Future	2,821.5000	2.8215	2,821.2300	2.8212	(0.010)	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
2023/01/23	2040	03/08/2023			Bond Future	11.6169	81.1677	11.6319	81.0753	0.129	0.0000	0.0000	91,614
2023/01/23	2040	03/08/2023	12.21	Call	Bond Future	6,398.8500	6.3988	6,306.4600	6.3065	(1.444)	0	0	0
2023/01/23	2040	03/08/2023	12.21	Put	Bond Future	2,860.6400	2.8606	2,860.6500	2.8606	0.000	0	0	0
2023/01/23	2040	03/08/2023	12.22	Call	Bond Future	6,436.8800	6.4369	6,344.3600	6.3444	(1.437)	0	0	0
2023/01/23	2040	03/08/2023	12.22	Put	Bond Future	2,841.1100	2.8411	2,840.9900	2.8410	(0.004)	0	0	0
2023/01/23	2040	02/11/2023	11.60	Put	Bond Future	5,283.4100	5.2834	5,304.3600	5.3044	0.397	0	0	0
2023/01/23	2040	02/11/2023	11.58	Call	Bond Future	4,521.9300	4.5219	4,448.7700	4.4488	(1.618)	0	0	0
2023/01/23	2040	02/11/2023	11.58	Put	Bond Future	5,345.1200	5.3451	5,366.4800	5.3665	0.400	0	0	0
2023/01/23	2040	02/11/2023	11.59	Call	Bond Future	4,552.9400	4.5529	4,479.5800	4.4796	(1.611)	0	0	0
2023/01/23	2040	02/11/2023			Bond Future	11.7142	82.8709	11.7297	82.7764	0.133	0.0000	0.0000	84
2023/01/23	2040	02/11/2023	11.60	Call	Bond Future	4,583.7600	4.5838	4,510.1900	4.5102	(1.605)	0	0	0
2023/01/23	2040	02/11/2023	11.59	Put	Bond Future	5,314.3200	5.3143	5,335.4800	5.3355	0.398	0	0	0
2023/01/23	2040	01/02/2024	12.33	Call	Bond Future	7,165.5200	7.1655	7,084.7900	7.0848	(1.127)	0	0	0
2023/01/23	2040	01/02/2024	12.33	Put	Bond Future	4,355.1400	4.3551	4,370.2700	4.3703	0.347	0	0	0
2023/01/23	2040	01/02/2024	12.34	Call	Bond Future	7,199.9300	7.1999	7,119.0600	7.1191	(1.123)	0	0	0
2023/01/23	2040	01/02/2024	12.34	Put	Bond Future	4,333.1200	4.3331	4,348.1100	4.3481	0.346	0	0	0
2023/01/23	2040	01/02/2024			Bond Future	11.8460	79.9368	11.8621	79.8410	0.136	0.0000	0.0000	0
2023/01/23	2040	01/02/2024	12.35	Call	Bond Future	7,234.3900	7.2344	7,153.3900	7.1534	(1.120)	0	0	0
2023/01/23	2040	01/02/2024	12.35	Put	Bond Future	4,311.2100	4.3112	4,326.0700	4.3261	0.345	0	0	0
2023/01/23	2044	02/02/2023	10.30	Call	Bond Future	0.3400	0.0003	0.0300	0.0000	(91.176)	0	0	0
2023/01/23	2044	02/02/2023	10.30	Put	Bond Future	8,093.0400	8.0930	8,247.0900	8.2471	1.903	0	0	0
2023/01/23	2044	02/02/2023	11.00	Call	Bond Future	132.2900	0.1323	68.4200	0.0684	(48.280)	0	0	2,500
2023/01/23	2044	02/02/2023	11.00	Put	Bond Future	3,152.3000	3.1523	3,242.7900	3.2428	2.871	0	0	0
2023/01/23	2044	02/02/2023	11.75	Put	Bond Future	356.8100	0.3568	294.3200	0.2943	(17.514)	0	0	2,500
2023/01/23	2044	02/02/2023	11.90	Call	Bond Future	3,011.0200	3.0110	2,806.7800	2.8068	(6.783)	0	0	0
2023/01/23	2044	02/02/2023	11.90	Put	Bond Future	193.0000	0.1930	143.1200	0.1431	(25.845)	0	0	0
2023/01/23	2044	02/02/2023	12.00	Call	Bond Future	3,547.8800	3.5479	3,354.0500	3.3540	(5.463)	0	0	0
2023/01/23	2044	02/02/2023	12.00	Put	Bond Future	124.3200	0.1243	84.8500	0.0848	(31.749)	0	0	4,000
2023/01/23	2044	02/02/2023	11.20	Put	Bond Future	2,040.6500	2.0406	2,065.6100	2.0656	1.223	0	0	0
2023/01/23	2044	02/02/2023	11.70	Call	Bond Future	2,014.5500	2.0146	1,795.5100	1.7955	(10.873)	0	0	1,700
2023/01/23	2044	02/02/2023	11.70	Put	Bond Future	432.4900	0.4325	367.8100	0.3678	(14.955)	0	0	0
2023/01/23	2044	02/02/2023	11.10	Call	Bond Future	232.6100	0.2326	137.5300	0.1375	(40.875)	0	0	1,700
2023/01/23	2044	02/02/2023	11.14	Call	Bond Future	285.6700	0.2857	177.0100	0.1770	(38.037)	0	0	0
2023/01/23	2044	02/02/2023	11.14	Put	Bond Future	2,349.4000	2.3494	2,395.1000	2.3951	1.945	0	0	0
2023/01/23	2044	02/02/2023	11.15	Call	Bond Future	300.2500	0.3002	188.1300	0.1881	(37.342)	0	0	0
2023/01/23	2044	02/02/2023	11.15	Put	Bond Future	2,296.3800	2.2964	2,338.6200	2.3386	1.839	0	0	0
2023/01/23	2044	02/02/2023			Bond Future	11.4517	78.8535	11.4756	78.6991	0.208	0.0000	0.0000	35,997
2023/01/23	2044	02/02/2023	10.75	Call	Bond Future	23.3900	0.0234	7.7600	0.0078	(66.823)	0	0	2,500
2023/01/23	2044	02/02/2023	10.75	Put	Bond Future	4,798.1100	4.7981	4,936.8400	4.9368	2.891	0	0	0
2023/01/23	2044	02/02/2023	11.75	Call	Bond Future	2,251.0100	2.2510	2,034.1600	2.0342	(9.633)	0	0	0
2023/01/23	2044	02/02/2023	11.16	Call	Bond Future	315.3200	0.3153	199.7500	0.1998	(36.652)	0	0	0
2023/01/23	2044	02/02/2023	11.16	Put	Bond Future	2,243.9400	2.2439	2,282.7300	2.2827	1.729	0	0	0
2023/01/23	2044	02/02/2023	11.20	Call	Bond Future	381.1100	0.3811	251.7100	0.2517	(33.953)	0	0	0
2023/01/23	2044	02/02/2023	11.10	Put	Bond Future	2,567.6700	2.5677	2,626.9500	2.6269	2.309	0	0	0
2023/01/23	2044	04/05/2023	11.75	Put	Bond Future	2,636.6200	2.6366	2,657.9800	2.6580	0.810	0	0	4,115
2023/01/23	2044	04/05/2023	11.41	Call	Bond Future	2,658.9500	2.6589	2,540.6200	2.5406	(4.450)	0	0	0
2023/01/23	2044	04/05/2023	11.41	Put	Bond Future	3,646.5700	3.6466	3,686.1700	3.6862	1.086	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/23	2044	04/05/2023	11.42	Call	Bond Future	2,690.1500	2.6901	2,571.2000	2.5712	(4.422)	0	0	0
2023/01/23	2044	04/05/2023	11.42	Put	Bond Future	3,612.7300	3.6127	3,651.7100	3.6517	1.079	0	0	0
2023/01/23	2044	04/05/2023			Bond Future	11.5633	80.3750	11.5882	80.2170	0.215	0.0000	0.0000	52,713
2023/01/23	2044	04/05/2023	11.75	Call	Bond Future	3,811.4300	3.8114	3,674.8600	3.6749	(3.583)	0	0	0
2023/01/23	2044	04/05/2023	12.00	Call	Bond Future	4,766.8900	4.7669	4,620.1900	4.6202	(3.077)	0	0	0
2023/01/23	2044	04/05/2023	12.00	Put	Bond Future	2,064.2600	2.0643	2,075.4900	2.0755	0.544	0	0	4,115
2023/01/23	2044	04/05/2023	12.25	Call	Bond Future	5,788.8000	5.7888	5,634.6300	5.6346	(2.663)	0	0	0
2023/01/23	2044	04/05/2023	12.25	Put	Bond Future	1,608.6500	1.6087	1,612.4100	1.6124	0.234	0	0	1,500
2023/01/23	2044	04/05/2023	11.43	Call	Bond Future	2,721.5200	2.7215	2,601.9700	2.6020	(4.393)	0	0	0
2023/01/23	2044	04/05/2023	11.43	Put	Bond Future	3,579.1500	3.5792	3,617.5300	3.6175	1.072	0	0	0
2023/01/23	2044	03/08/2023	12.15	Call	Bond Future	6,118.8400	6.1188	5,983.7400	5.9837	(2.208)	0	0	0
2023/01/23	2044	03/08/2023	12.15	Put	Bond Future	3,183.7700	3.1838	3,210.2300	3.2102	0.831	0	0	0
2023/01/23	2044	03/08/2023	12.16	Call	Bond Future	6,156.2500	6.1563	6,020.8700	6.0209	(2.199)	0	0	0
2023/01/23	2044	03/08/2023	12.16	Put	Bond Future	3,162.4100	3.1624	3,188.5900	3.1886	0.828	0	0	0
2023/01/23	2044	03/08/2023			Bond Future	11.6668	77.6361	11.6926	77.4745	0.221	0.0000	0.0000	21,473
2023/01/23	2044	03/08/2023	12.17	Call	Bond Future	6,193.7300	6.1937	6,058.0600	6.0581	(2.190)	0	0	0
2023/01/23	2044	03/08/2023	12.17	Put	Bond Future	3,141.2000	3.1412	3,167.0900	3.1671	0.824	0	0	0
2023/01/23	2044	02/11/2023	11.57	Call	Bond Future	4,478.8800	4.4789	4,371.4100	4.3714	(2.399)	0	0	0
2023/01/23	2044	02/11/2023	11.57	Put	Bond Future	5,667.9400	5.6679	5,725.5100	5.7255	1.016	0	0	0
2023/01/23	2044	02/11/2023			Bond Future	11.7597	79.2651	11.7865	79.1001	0.227	0.0000	0.0000	0
2023/01/23	2044	02/11/2023	11.55	Call	Bond Future	4,417.0400	4.4170	4,310.3000	4.3103	(2.417)	0	0	0
2023/01/23	2044	02/11/2023	11.55	Put	Bond Future	5,733.1900	5.7332	5,791.4900	5.7915	1.017	0	0	0
2023/01/23	2044	02/11/2023	11.56	Call	Bond Future	4,447.9200	4.4479	4,340.8100	4.3408	(2.408)	0	0	0
2023/01/23	2044	02/11/2023	11.56	Put	Bond Future	5,700.4800	5.7005	5,758.4100	5.7584	1.016	0	0	0
2023/01/23	2044	01/02/2024	12.29	Call	Bond Future	7,062.9500	7.0629	6,939.4000	6.9394	(1.749)	0	0	0
2023/01/23	2044	01/02/2024	12.29	Put	Bond Future	4,667.9400	4.6679	4,712.2000	4.7122	0.948	0	0	0
2023/01/23	2044	01/02/2024			Bond Future	11.8851	76.3878	11.9128	76.2200	0.233	0.0000	0.0000	0
2023/01/23	2044	01/02/2024	12.27	Call	Bond Future	6,994.2300	6.9942	6,871.1900	6.8712	(1.759)	0	0	0
2023/01/23	2044	01/02/2024	12.27	Put	Bond Future	4,714.5600	4.7146	4,759.3300	4.7593	0.950	0	0	0
2023/01/23	2044	01/02/2024	12.28	Call	Bond Future	7,028.7200	7.0287	6,905.4200	6.9054	(1.754)	0	0	0
2023/01/23	2044	01/02/2024	12.28	Put	Bond Future	4,691.3400	4.6913	4,735.8500	4.7358	0.949	0	0	0
2023/01/23	2046	02/02/2023			Bond Future	112.8772	112.8772	112.1700	112.1700	(0.627)	0.0000	0.0000	7,251
2023/01/23	2046	04/05/2023			Bond Future	113.0458	113.0458	112.3238	112.3238	(0.639)	0.0000	0.0000	12,712
2023/01/23	2046	03/08/2023			Bond Future	115.3852	115.3852	114.6479	114.6479	(0.639)	0.0000	0.0000	0
2023/01/23	2046	02/11/2023			Bond Future	115.7449	115.7449	114.9917	114.9917	(0.651)	0.0000	0.0000	0
2023/01/23	2046	01/02/2024			Bond Future	117.9687	117.9687	117.2017	117.2017	(0.650)	0.0000	0.0000	0
2023/01/23	2050	02/02/2023			Bond Future	114.8343	114.8343	115.8685	115.8685	0.901	0.0000	0.0000	3,214
2023/01/23	2050	04/05/2023			Bond Future	117.0786	117.0786	118.1321	118.1321	0.900	0.0000	0.0000	10,758
2023/01/23	2050	03/08/2023			Bond Future	117.3229	117.3229	118.3978	118.3978	0.916	0.0000	0.0000	0
2023/01/23	2050	02/11/2023			Bond Future	119.8095	119.8095	120.9069	120.9069	0.916	0.0000	0.0000	0
2023/01/23	2050	01/02/2024			Bond Future	119.8752	119.8752	120.9944	120.9944	0.934	0.0000	0.0000	0
2023/01/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	AL37	02/02/2023			Index Future	869.6650	869.6650	869.1860	869.1860	(0.055)	0.0000	0.0000	0
2023/01/23	AL37	04/05/2023			Index Future	886.4460	886.4460	885.9380	885.9380	(0.057)	0.0000	0.0000	0
2023/01/23	AL37	03/08/2023			Index Future	904.5750	904.5750	904.0450	904.0450	(0.059)	0.0000	0.0000	0
2023/01/23	AL37	02/11/2023			Index Future	923.5380	923.5380	922.9920	922.9920	(0.059)	0.0000	0.0000	0
2023/01/23	AL37	01/02/2024			Index Future	941.1050	941.1050	940.5620	940.5620	(0.058)	0.0000	0.0000	0
2023/01/23	AL7T	02/02/2023			Index Future	1,012.5200	1,012.5200	1,011.4740	1,011.4740	(0.103)	0.0000	0.0000	0
2023/01/23	AL7T	04/05/2023			Index Future	1,032.0570	1,032.0570	1,030.9670	1,030.9670	(0.106)	0.0000	0.0000	0
2023/01/23	AL7T	03/08/2023			Index Future	1,053.1640	1,053.1640	1,052.0390	1,052.0390	(0.107)	0.0000	0.0000	0
2023/01/23	AL7T	02/11/2023			Index Future	1,075.2420	1,075.2420	1,074.0870	1,074.0870	(0.107)	0.0000	0.0000	0
2023/01/23	AL7T	01/02/2024			Index Future	1,095.6950	1,095.6950	1,094.5340	1,094.5340	(0.106)	0.0000	0.0000	0
2023/01/23	ALBI	02/02/2023			Index Future	879.3150	879.3150	878.2600	878.2600	(0.120)	0.0000	0.0000	34
2023/01/23	ALBI	04/05/2023			Index Future	896.2820	896.2820	895.1870	895.1870	(0.122)	0.0000	0.0000	77
2023/01/23	ALBI	03/08/2023			Index Future	914.6130	914.6130	913.4830	913.4830	(0.124)	0.0000	0.0000	0
2023/01/23	ALBI	02/11/2023			Index Future	933.7850	933.7850	932.6270	932.6270	(0.124)	0.0000	0.0000	0
2023/01/23	ALBI	01/02/2024			Index Future	951.5480	951.5480	950.3820	950.3820	(0.123)	0.0000	0.0000	0
2023/01/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/01/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/01/23	ES33	02/02/2023			Bond Future	11.9494	76.6329	11.9224	76.7630	(0.226)	0.0000	0.0000	0
2023/01/23	ES33	04/05/2023			Bond Future	12.1029	74.3365	12.0749	74.4685	(0.232)	0.0000	0.0000	0
2023/01/23	ES33	03/08/2023			Bond Future	12.2437	75.8753	12.2146	76.0098	(0.238)	0.0000	0.0000	350
2023/01/23	ES33	02/11/2023			Bond Future	12.3867	73.6880	12.3563	73.8251	(0.245)	0.0000	0.0000	0
2023/01/23	ES33	01/02/2024			Bond Future	12.5748	75.1003	12.5430	75.2406	(0.253)	0.0000	0.0000	0
2023/01/23	ES42	02/02/2023			Bond Future	12.3771	74.2144	12.3502	74.3639	(0.217)	0.0000	0.0000	0
2023/01/23	ES42	04/05/2023			Bond Future	12.5230	71.4020	12.4951	71.5539	(0.222)	0.0000	0.0000	0
2023/01/23	ES42	03/08/2023			Bond Future	12.6544	72.8810	12.6256	73.0357	(0.228)	0.0000	0.0000	4,000
2023/01/23	ES42	02/11/2023			Bond Future	12.7876	70.1634	12.7577	70.3213	(0.234)	0.0000	0.0000	0
2023/01/23	ES42	01/02/2024			Bond Future	12.9517	71.5054	12.9205	71.6666	(0.241)	0.0000	0.0000	0
2023/01/23	GOVI	02/02/2023	850.82	Call	GOVI	163,630.0000	16.3630	152,520.0000	15.2520	(6.790)	0	0	0
2023/01/23	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GOVI	02/02/2023	850.83	Call	GOVI	163,530.0000	16.3530	152,420.0000	15.2420	(6.794)	0	0	0
2023/01/23	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GOVI	02/02/2023			GOVI	867.1830	867.1830	866.0720	866.0720	(0.128)	0.0000	0.0000	139
2023/01/23	GOVI	02/02/2023	850.84	Call	GOVI	163,430.0000	16.3430	152,320.0000	15.2320	(6.798)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/23	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GOVI	04/05/2023	852.86	Call	GOVI	310,560.0000	31.0560	299,040.0000	29.9040	(3.709)	0	0	0
2023/01/23	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GOVI	04/05/2023	852.87	Call	GOVI	310,460.0000	31.0460	298,940.0000	29.8940	(3.711)	0	0	0
2023/01/23	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GOVI	04/05/2023			GOVI	883.9160	883.9160	882.7640	882.7640	(0.130)	0.0000	0.0000	799
2023/01/23	GOVI	04/05/2023	852.88	Call	GOVI	310,360.0000	31.0360	298,840.0000	29.8840	(3.712)	0	0	0
2023/01/23	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GOVI	03/08/2023	837.21	Call	GOVI	647,830.0000	64.7830	635,960.0000	63.5960	(1.832)	0	0	0
2023/01/23	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GOVI	03/08/2023	837.22	Call	GOVI	647,730.0000	64.7730	635,860.0000	63.5860	(1.833)	0	0	0
2023/01/23	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GOVI	03/08/2023			GOVI	901.9930	901.9930	900.8060	900.8060	(0.132)	0.0000	0.0000	0
2023/01/23	GOVI	03/08/2023	837.23	Call	GOVI	647,630.0000	64.7630	635,760.0000	63.5760	(1.833)	0	0	0
2023/01/23	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GOVI	02/11/2023	885.82	Call	GOVI	350,810.0000	35.0810	338,650.0000	33.8650	(3.466)	0	0	0
2023/01/23	GOVI	02/11/2023			GOVI	920.9010	920.9010	919.6850	919.6850	(0.132)	0.0000	0.0000	0
2023/01/23	GOVI	02/11/2023	885.80	Call	GOVI	351,010.0000	35.1010	338,850.0000	33.8850	(3.464)	0	0	0
2023/01/23	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GOVI	02/11/2023	885.81	Call	GOVI	350,910.0000	35.0910	338,750.0000	33.8750	(3.465)	0	0	0
2023/01/23	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GOVI	01/02/2024	880.00	Call	GOVI	584,190.0000	58.4190	571,930.0000	57.1930	(2.099)	0	0	0
2023/01/23	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GOVI	01/02/2024			GOVI	938.4190	938.4190	937.1930	937.1930	(0.131)	0.0000	0.0000	0
2023/01/23	GOVI	01/02/2024	879.98	Call	GOVI	584,390.0000	58.4390	572,130.0000	57.2130	(2.098)	0	0	0
2023/01/23	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GOVI	01/02/2024	879.99	Call	GOVI	584,290.0000	58.4290	572,030.0000	57.2030	(2.098)	0	0	0
2023/01/23	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/01/23	IGOV	02/02/2023			Index Future	324.6600	324.6600	324.3120	324.3120	(0.107)	0.0000	0.0000	151
2023/01/23	IGOV	04/05/2023			Index Future	331.0050	331.0050	330.6430	330.6430	(0.109)	0.0000	0.0000	654
2023/01/23	IGOV	03/08/2023			Index Future	337.8530	337.8530	337.4800	337.4800	(0.110)	0.0000	0.0000	0
2023/01/23	IGOV	02/11/2023			Index Future	345.0130	345.0130	344.6300	344.6300	(0.111)	0.0000	0.0000	0
2023/01/23	IGOV	01/02/2024			Index Future	351.6510	351.6510	351.2660	351.2660	(0.109)	0.0000	0.0000	0
2023/01/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/01/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/01/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/01/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/01/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/01/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/01/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/01/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/01/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/01/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/01/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/01/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/01/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/01/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/01/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/01/23	JBAF	15/02/2023			Jibar Tradeable Future	7.5600	92.4400	7.5850	92.4150	0.331	0.0000	0.0000	0
2023/01/23	JBAF	15/03/2023			Jibar Tradeable Future	7.5850	92.4150	7.6150	92.3850	0.396	0.0000	0.0000	0
2023/01/23	JBAF	19/04/2023			Jibar Tradeable Future	7.6650	92.3350	7.6950	92.3050	0.391	0.0000	0.0000	0
2023/01/23	JBAF	17/05/2023			Jibar Tradeable Future	7.6750	92.3250	7.7150	92.2850	0.521	0.0000	0.0000	0
2023/01/23	JBAF	21/06/2023			Jibar Tradeable Future	7.6700	92.3300	7.7000	92.3000	0.391	0.0000	0.0000	0
2023/01/23	JBAF	19/07/2023			Jibar Tradeable Future	7.6300	92.3700	7.6650	92.3350	0.459	0.0000	0.0000	0
2023/01/23	JBAF	20/09/2023			Jibar Tradeable Future	7.6150	92.3850	7.5850	92.4150	(0.394)	0.0000	0.0000	75
2023/01/23	JBAF	20/12/2023			Jibar Tradeable Future	7.3900	92.6100	7.4300	92.5700	0.541	0.0000	0.0000	272
2023/01/23	JBAF	20/03/2024			Jibar Tradeable Future	7.3250	92.6750	7.3750	92.6250	0.683	0.0000	0.0000	0
2023/01/23	JBAF	19/06/2024			Jibar Tradeable Future	7.1250	92.8750	7.1700	92.8300	0.632	0.0000	0.0000	0
2023/01/23	JBAF	18/09/2024			Jibar Tradeable Future	7.1400	92.8600	7.1850	92.8150	0.630	0.0000	0.0000	68
2023/01/23	JBAF	18/12/2024			Jibar Tradeable Future	7.2050	92.7950	7.2400	92.7600	0.486	0.0000	0.0000	0
2023/01/23	R035	02/02/2023	9.81	Call	Bond Future	0.1600	0.0002	0.0100	0.0000	(93.750)	0	0	582
2023/01/23	R035	02/02/2023	9.81	Put	Bond Future	7,384.7000	7.3847	7,614.1800	7.6142	3.108	0	0	0
2023/01/23	R035	02/02/2023	9.85	Call	Bond Future	0.2500	0.0003	0.0200	0.0000	(92.000)	0	0	0
2023/01/23	R035	02/02/2023	9.89	Call	Bond Future	0.3700	0.0004	0.0300	0.0000	(91.892)	0	0	388
2023/01/23	R035	02/02/2023	9.89	Put	Bond Future	6,854.0300	6.8540	7,083.3200	7.0833	3.345	0	0	0
2023/01/23	R035	02/02/2023	11.94	Call	Bond Future	5,430.8500	5.4309	5,195.4200	5.1954	(4.335)	0	0	0
2023/01/23	R035	02/02/2023	13.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2023/01/23	R035	02/02/2023	10.88	Call	Bond Future	615.4900	0.6155	428.4400	0.4284	(30.390)	0	0	0
2023/01/23	R035	02/02/2023	10.88	Put	Bond Future	1,234.9200	1.2349	1,277.5000	1.2775	3.448	0	0	0
2023/01/23	R035	02/02/2023	10.66	Call	Bond Future	224.5800	0.2246	122.9900	0.1230	(45.236)	0	0	0
2023/01/23	R035	02/02/2023	10.66	Put	Bond Future	2,177.4500	2.1775	2,305.4900	2.3055	5.880	0	0	582
2023/01/23	R035	02/02/2023	10.30	Put	Bond Future	4,218.2800	4.2183	4,433.3400	4.4333	5.098	0	0	0
2023/01/23	R035	02/02/2023	10.60	Call	Bond Future	161.3300	0.1613	81.1700	0.0812	(49.687)	0	0	0
2023/01/23	R035	02/02/2023	10.60	Put	Bond Future	2,482.8800	2.4829	2,632.3500	2.6324	6.020	0	0	0
2023/01/23	R035	02/02/2023	10.64	Put	Bond Future	2,277.2500	2.2772	2,412.6500	2.4126	5.946	0	0	0
2023/01/23	R035	02/02/2023			Bond Future	10.9838	89.9995	11.0226	89.7699	0.353	0.0000	0.0000	91,638
2023/01/23	R035	02/02/2023	9.85	Put	Bond Future	7,118.8300	7.1188	7,348.2300	7.3482	3.222	0	0	0
2023/01/23	R035	02/02/2023	11.94	Put	Bond Future	11.0400	0.0110	5.2400	0.0052	(52.536)	0	0	0
2023/01/23	R035	02/02/2023	11.98	Call	Bond Future	5,644.5400	5.6445	5,410.1100	5.4101	(4.153)	0	0	0
2023/01/23	R035	02/02/2023	11.98	Put	Bond Future	8.7400	0.0087	3.9400	0.0039	(54.920)	0	0	388
2023/01/23	R035	02/02/2023	13.22	Call	Bond Future	11,937.6800	11.9377	11,708.0500	11.7081	(1.924)	0	0	0
2023/01/23	R035	02/02/2023	11.05	Call	Bond Future	1,113.0300	1.1130	875.2600	0.8753	(21.362)	0	0	976
2023/01/23	R035	02/02/2023	11.05	Put	Bond Future	721.5400	0.7215	713.4000	0.7134	(1.128)	0	0	0
2023/01/23	R035	02/02/2023	11.06	Call	Bond Future	1,147.6200	1.1476	907.6800	0.9077	(20.908)	0	0	0
2023/01/23	R035	02/02/2023	11.06	Put	Bond Future	697.1800	0.6972	686.8700	0.6869	(1.479)	0	0	582
2023/01/23	R035	02/02/2023	10.86	Call	Bond Future	568.4400	0.5684	388.7700	0.3888	(31.608)	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
2023/01/23	R035	02/02/2023	10.86	Put	Bond Future	1,307.9100	1.3079	1,357.8700	1.3579	3.820	0	0	0
2023/01/23	R035	02/02/2023	10.87	Call	Bond Future	591.6700	0.5917	408.2800	0.4083	(30.995)	0	0	0
2023/01/23	R035	02/02/2023	10.87	Put	Bond Future	1,271.0900	1.2711	1,317.3300	1.3173	3.638	0	0	0
2023/01/23	R035	02/02/2023	10.30	Call	Bond Future	20.3800	0.0204	5.8100	0.0058	(71.492)	0	0	976
2023/01/23	R035	02/02/2023	10.64	Call	Bond Future	201.7300	0.2017	107.5000	0.1075	(46.711)	0	0	388
2023/01/23	R035	04/05/2023	13.18	Call	Bond Future	11,275.5200	11.2755	11,041.2000	11.0412	(2.078)	0	0	0
2023/01/23	R035	04/05/2023	13.18	Put	Bond Future	268.7200	0.2687	269.1200	0.2691	0.149	0	0	491
2023/01/23	R035	04/05/2023	12.46	Call	Bond Future	8,094.0400	8.0940	7,868.1900	7.8682	(2.790)	0	0	0
2023/01/23	R035	04/05/2023	12.46	Put	Bond Future	648.3700	0.6484	657.2400	0.6572	1.368	0	0	388
2023/01/23	R035	04/05/2023	11.20	Call	Bond Future	3,108.1500	3.1081	2,940.0700	2.9401	(5.408)	0	0	0
2023/01/23	R035	04/05/2023	11.21	Call	Bond Future	3,140.8500	3.1408	2,972.0000	2.9720	(5.376)	0	0	0
2023/01/23	R035	04/05/2023	11.22	Put	Bond Future	2,457.8800	2.4579	2,522.9800	2.5230	2.649	0	0	0
2023/01/23	R035	04/05/2023	10.60	Call	Bond Future	1,469.2200	1.4692	1,354.9900	1.3550	(7.775)	0	0	388
2023/01/23	R035	04/05/2023	10.60	Put	Bond Future	4,429.2900	4.4293	4,549.7800	4.5498	2.720	0	0	0
2023/01/23	R035	04/05/2023	11.05	Call	Bond Future	2,637.2400	2.6372	2,481.3200	2.4813	(5.912)	0	0	770
2023/01/23	R035	04/05/2023	11.05	Put	Bond Future	2,907.6100	2.9076	2,986.4100	2.9864	2.710	0	0	0
2023/01/23	R035	04/05/2023	11.17	Call	Bond Future	3,011.1500	3.0112	2,845.4100	2.8454	(5.504)	0	0	491
2023/01/23	R035	04/05/2023	10.55	Call	Bond Future	1,363.8400	1.3638	1,254.5000	1.2545	(8.017)	0	0	770
2023/01/23	R035	04/05/2023	10.55	Put	Bond Future	4,630.0300	4.6300	4,755.4100	4.7554	2.708	0	0	0
2023/01/23	R035	04/05/2023			Bond Future	11.0963	87.2330	11.1367	86.9983	0.364	0.0000	0.0000	151,288
2023/01/23	R035	04/05/2023	11.80	Call	Bond Future	5,307.0600	5.3071	5,102.1300	5.1021	(3.861)	0	0	0
2023/01/23	R035	04/05/2023	11.80	Put	Bond Future	1,344.6300	1.3446	1,374.4200	1.3744	2.215	0	0	1,035
2023/01/23	R035	04/05/2023	11.87	Call	Bond Future	5,589.4400	5.5894	5,381.4300	5.3814	(3.721)	0	0	0
2023/01/23	R035	04/05/2023	11.87	Put	Bond Future	1,247.1700	1.2472	1,273.8800	1.2739	2.142	0	0	770
2023/01/23	R035	04/05/2023	11.20	Put	Bond Future	2,507.5000	2.5075	2,574.1400	2.5741	2.658	0	0	0
2023/01/23	R035	04/05/2023	11.21	Put	Bond Future	2,482.5800	2.4826	2,548.4500	2.5484	2.653	0	0	0
2023/01/23	R035	04/05/2023	11.22	Call	Bond Future	3,173.7200	3.1737	3,004.1000	3.0041	(5.345)	0	0	0
2023/01/23	R035	04/05/2023	11.17	Put	Bond Future	2,583.7000	2.5837	2,652.6800	2.6527	2.670	0	0	0
2023/01/23	R035	04/05/2023	9.85	Call	Bond Future	397.5500	0.3976	349.7400	0.3497	(12.026)	0	0	388
2023/01/23	R035	04/05/2023	9.85	Put	Bond Future	8,109.0400	8.1090	8,295.9500	8.2960	2.305	0	0	0
2023/01/23	R035	04/05/2023	10.42	Call	Bond Future	1,115.2000	1.1152	1,018.4900	1.0185	(8.672)	0	0	491
2023/01/23	R035	04/05/2023	10.42	Put	Bond Future	5,184.2800	5.1843	5,322.2900	5.3223	2.662	0	0	0
2023/01/23	R035	03/08/2023	12.00	Call	Bond Future	6,549.7300	6.5497	6,356.7100	6.3567	(2.947)	0	0	0
2023/01/23	R035	03/08/2023	12.00	Put	Bond Future	2,127.0100	2.1270	2,173.9300	2.1739	2.206	0	0	0
2023/01/23	R035	03/08/2023			Bond Future	11.1967	89.0178	11.2387	88.7778	0.376	0.0000	0.0000	1,500
2023/01/23	R035	03/08/2023	11.98	Call	Bond Future	6,475.0700	6.4751	6,282.8500	6.2828	(2.969)	0	0	0
2023/01/23	R035	03/08/2023	11.98	Put	Bond Future	2,158.4600	2.1585	2,206.1800	2.2062	2.211	0	0	0
2023/01/23	R035	03/08/2023	11.99	Call	Bond Future	6,512.2500	6.5123	6,319.6300	6.3196	(2.958)	0	0	0
2023/01/23	R035	03/08/2023	11.99	Put	Bond Future	2,142.5600	2.1426	2,189.8800	2.1899	2.209	0	0	0
2023/01/23	R035	02/11/2023	11.41	Call	Bond Future	4,785.1400	4.7851	4,628.4700	4.6285	(3.274)	0	0	0
2023/01/23	R035	02/11/2023	11.41	Put	Bond Future	4,159.8800	4.1599	4,248.3000	4.2483	2.126	0	0	0
2023/01/23	R035	02/11/2023	11.42	Call	Bond Future	4,816.0800	4.8161	4,658.9100	4.6589	(3.263)	0	0	0
2023/01/23	R035	02/11/2023	11.42	Put	Bond Future	4,135.3100	4.1353	4,223.2300	4.2232	2.126	0	0	0
2023/01/23	R035	02/11/2023			Bond Future	11.2980	86.3783	11.3418	86.1332	0.387	0.0000	0.0000	123
2023/01/23	R035	02/11/2023	11.43	Call	Bond Future	4,847.1000	4.8471	4,689.4400	4.6894	(3.253)	0	0	0
2023/01/23	R035	02/11/2023	11.43	Put	Bond Future	4,110.8600	4.1109	4,198.2900	4.1983	2.127	0	0	0
2023/01/23	R035	01/02/2024	12.18	Put	Bond Future	3,327.0400	3.3270	3,396.1100	3.3961	2.076	0	0	0
2023/01/23	R035	01/02/2024	12.19	Call	Bond Future	7,289.2900	7.2893	7,108.7000	7.1087	(2.477)	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
2023/01/23	R035	01/02/2024	12.19	Put	Bond Future	3,309.5400	3.3095	3,378.2500	3.3782	2.076	0	0	0
2023/01/23	R035	01/02/2024			Bond Future	11.4397	88.0156	11.4852	87.7663	0.398	0.0000	0.0000	0
2023/01/23	R035	01/02/2024	12.20	Call	Bond Future	7,323.1200	7.3231	7,142.1700	7.1422	(2.471)	0	0	0
2023/01/23	R035	01/02/2024	12.20	Put	Bond Future	3,292.1400	3.2921	3,360.4900	3.3605	2.076	0	0	0
2023/01/23	R035	01/02/2024	12.18	Call	Bond Future	7,255.5000	7.2555	7,075.2700	7.0753	(2.484)	0	0	0
2023/01/23	R186	02/02/2023	8.32	Call	Bond Future	503.4100	0.5034	417.9600	0.4180	(16.974)	0	0	0
2023/01/23	R186	02/02/2023	8.32	Put	Bond Future	297.6500	0.2977	278.3900	0.2784	(6.471)	0	0	0
2023/01/23	R186	02/02/2023	8.33	Call	Bond Future	524.6400	0.5246	438.4500	0.4384	(16.428)	0	0	0
2023/01/23	R186	02/02/2023	8.33	Put	Bond Future	284.9400	0.2849	264.9400	0.2649	(7.019)	0	0	0
2023/01/23	R186	02/02/2023			Bond Future	8.2595	108.6557	8.2789	108.5895	0.236	0.0000	0.0000	42,419
2023/01/23	R186	02/02/2023	8.34	Call	Bond Future	546.2100	0.5462	459.3700	0.4594	(15.899)	0	0	0
2023/01/23	R186	02/02/2023	8.34	Put	Bond Future	272.5800	0.2726	251.9300	0.2519	(7.576)	0	0	0
2023/01/23	R186	04/05/2023	8.84	Call	Bond Future	2,228.3800	2.2284	2,164.5700	2.1646	(2.864)	0	0	0
2023/01/23	R186	04/05/2023	8.83	Put	Bond Future	519.4700	0.5195	524.1600	0.5242	0.903	0	0	0
2023/01/23	R186	04/05/2023			Bond Future	8.2983	110.7523	8.3196	110.6840	0.257	0.0000	0.0000	93,343
2023/01/23	R186	04/05/2023	8.84	Put	Bond Future	511.4800	0.5115	516.0000	0.5160	0.884	0	0	0
2023/01/23	R186	04/05/2023	8.36	Call	Bond Future	1,238.3500	1.2383	1,185.7800	1.1858	(4.245)	0	0	200
2023/01/23	R186	04/05/2023	8.36	Put	Bond Future	1,040.9500	1.0409	1,056.7100	1.0567	1.514	0	0	200
2023/01/23	R186	04/05/2023	8.82	Call	Bond Future	2,181.7100	2.1817	2,118.2400	2.1182	(2.909)	0	0	0
2023/01/23	R186	04/05/2023	8.82	Put	Bond Future	527.5700	0.5276	532.4300	0.5324	0.921	0	0	0
2023/01/23	R186	04/05/2023	8.83	Call	Bond Future	2,205.0000	2.2050	2,141.3600	2.1414	(2.886)	0	0	0
2023/01/23	R186	03/08/2023	9.73	Put	Bond Future	321.3100	0.3213	324.2900	0.3243	0.927	0	0	0
2023/01/23	R186	03/08/2023	9.74	Call	Bond Future	4,537.9300	4.5379	4,470.6700	4.4707	(1.482)	0	0	0
2023/01/23	R186	03/08/2023	9.74	Put	Bond Future	317.9500	0.3180	320.8700	0.3209	0.918	0	0	0
2023/01/23	R186	03/08/2023			Bond Future	8.2988	107.7120	8.3222	107.6418	0.282	0.0000	0.0000	0
2023/01/23	R186	03/08/2023	9.75	Call	Bond Future	4,562.9600	4.5630	4,495.6500	4.4956	(1.475)	0	0	0
2023/01/23	R186	03/08/2023	9.75	Put	Bond Future	314.4400	0.3144	317.3100	0.3173	0.913	0	0	0
2023/01/23	R186	03/08/2023	9.73	Call	Bond Future	4,512.7400	4.5127	4,445.5400	4.4455	(1.489)	0	0	0
2023/01/23	R186	02/11/2023	9.40	Call	Bond Future	3,793.8800	3.7939	3,732.0000	3.7320	(1.631)	0	0	0
2023/01/23	R186	02/11/2023	9.40	Put	Bond Future	704.2400	0.7042	714.2300	0.7142	1.419	0	0	0
2023/01/23	R186	02/11/2023	9.15	Call	Bond Future	3,268.5300	3.2685	3,209.4100	3.2094	(1.809)	0	0	1,715
2023/01/23	R186	02/11/2023			Bond Future	8.2775	109.9714	8.3032	109.8995	0.310	0.0000	0.0000	1,257
2023/01/23	R186	02/11/2023	9.39	Call	Bond Future	3,772.3700	3.7724	3,710.5900	3.7106	(1.638)	0	0	0
2023/01/23	R186	02/11/2023	9.39	Put	Bond Future	709.7500	0.7097	719.8400	0.7198	1.422	0	0	0
2023/01/23	R186	02/11/2023	10.42	Call	Bond Future	6,098.7600	6.0988	6,030.0600	6.0301	(1.126)	0	0	0
2023/01/23	R186	02/11/2023	10.42	Put	Bond Future	299.1300	0.2991	302.3000	0.3023	1.060	0	0	1,715
2023/01/23	R186	02/11/2023	9.15	Put	Bond Future	857.1300	0.8571	869.8800	0.8699	1.488	0	0	0
2023/01/23	R186	02/11/2023	9.38	Call	Bond Future	3,750.8900	3.7509	3,689.2100	3.6892	(1.644)	0	0	0
2023/01/23	R186	02/11/2023	9.38	Put	Bond Future	715.3000	0.7153	725.4900	0.7255	1.425	0	0	0
2023/01/23	R186	01/02/2024	9.50	Call	Bond Future	3,782.5300	3.7825	3,722.7200	3.7227	(1.581)	0	0	0
2023/01/23	R186	01/02/2024	9.51	Call	Bond Future	3,801.9900	3.8020	3,742.0800	3.7421	(1.576)	0	0	0
2023/01/23	R186	01/02/2024	9.52	Put	Bond Future	805.9600	0.8060	818.6400	0.8186	1.573	0	0	0
2023/01/23	R186	01/02/2024			Bond Future	8.3364	106.7537	8.3645	106.6810	0.336	0.0000	0.0000	0
2023/01/23	R186	01/02/2024	9.50	Put	Bond Future	816.7100	0.8167	829.5900	0.8296	1.577	0	0	0
2023/01/23	R186	01/02/2024	9.51	Put	Bond Future	811.1400	0.8111	823.9200	0.8239	1.576	0	0	0
2023/01/23	R186	01/02/2024	9.52	Call	Bond Future	3,821.8300	3.8218	3,761.8200	3.7618	(1.570)	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
2023/01/23	R197	02/02/2023			Bond Future	328.9562	328.9562	329.0729	329.0729	0.036	0.0000	0.0000	877
2023/01/23	R197	04/05/2023			Bond Future	335.3850	335.3850	335.5016	335.5016	0.035	0.0000	0.0000	7
2023/01/23	R197	03/08/2023			Bond Future	333.2570	333.2570	333.3748	333.3748	0.035	0.0000	0.0000	0
2023/01/23	R197	02/11/2023			Bond Future	340.3212	340.3212	340.4409	340.4409	0.035	0.0000	0.0000	0
2023/01/23	R202	02/02/2023			Bond Future	250.7181	250.7181	250.7280	250.7280	0.004	0.0000	0.0000	1,246
2023/01/23	R202	04/05/2023			Bond Future	255.6180	255.6180	255.6262	255.6262	0.003	0.0000	0.0000	4,448
2023/01/23	R202	03/08/2023			Bond Future	256.0906	256.0906	256.0983	256.0983	0.003	0.0000	0.0000	460
2023/01/23	R202	02/11/2023			Bond Future	261.5185	261.5185	261.5257	261.5257	0.003	0.0000	0.0000	0
2023/01/23	R202	01/02/2024			Bond Future	261.6011	261.6011	261.6101	261.6101	0.003	0.0000	0.0000	0
2023/01/23	R209	02/02/2023	10.78	Call	Bond Future	281.6300	0.2816	199.1700	0.1992	(29.280)	0	0	0
2023/01/23	R209	02/02/2023	10.79	Call	Bond Future	295.4300	0.2954	210.8800	0.2109	(28.619)	0	0	0
2023/01/23	R209	02/02/2023	10.80	Put	Bond Future	1,555.3100	1.5553	1,514.2700	1.5143	(2.639)	0	0	0
2023/01/23	R209	02/02/2023			Bond Future	11.0365	69.4132	11.0453	69.3677	0.079	0.0000	0.0000	11,626
2023/01/23	R209	02/02/2023	10.78	Put	Bond Future	1,634.0400	1.6340	1,597.1500	1.5972	(2.258)	0	0	0
2023/01/23	R209	02/02/2023	10.79	Put	Bond Future	1,594.4100	1.5944	1,555.4300	1.5554	(2.445)	0	0	0
2023/01/23	R209	02/02/2023	10.80	Call	Bond Future	309.6900	0.3097	223.0800	0.2231	(27.967)	0	0	0
2023/01/23	R209	04/05/2023	11.50	Put	Bond Future	1,707.7700	1.7078	1,690.2200	1.6902	(1.028)	0	0	0
2023/01/23	R209	04/05/2023	11.09	Call	Bond Future	2,317.6100	2.3176	2,258.6800	2.2587	(2.543)	0	0	0
2023/01/23	R209	04/05/2023	11.09	Put	Bond Future	2,577.8700	2.5779	2,565.9400	2.5659	(0.463)	0	0	0
2023/01/23	R209	04/05/2023	11.10	Call	Bond Future	2,344.0600	2.3441	2,284.9300	2.2849	(2.523)	0	0	0
2023/01/23	R209	04/05/2023	11.10	Put	Bond Future	2,552.8900	2.5529	2,540.7600	2.5408	(0.475)	0	0	0
2023/01/23	R209	04/05/2023	10.00	Call	Bond Future	426.7300	0.4267	400.8400	0.4008	(6.067)	0	0	500
2023/01/23	R209	04/05/2023	10.00	Put	Bond Future	6,635.5200	6.6355	6,656.6300	6.6566	0.318	0	0	0
2023/01/23	R209	04/05/2023	10.50	Call	Bond Future	1,046.3100	1.0463	1,003.4100	1.0034	(4.100)	0	0	2,500
2023/01/23	R209	04/05/2023	10.50	Put	Bond Future	4,439.8800	4.4399	4,443.9800	4.4440	0.092	0	0	0
2023/01/23	R209	04/05/2023			Bond Future	11.1407	67.6012	11.1499	67.5542	0.082	0.0000	0.0000	17,568
2023/01/23	R209	04/05/2023	11.50	Call	Bond Future	3,511.6900	3.5117	3,447.1400	3.4471	(1.838)	0	0	1,000
2023/01/23	R209	04/05/2023	12.50	Call	Bond Future	7,055.9700	7.0560	6,992.3400	6.9923	(0.902)	0	0	0
2023/01/23	R209	04/05/2023	12.50	Put	Bond Future	576.9100	0.5769	560.2800	0.5603	(2.883)	0	0	8,500
2023/01/23	R209	04/05/2023	11.11	Call	Bond Future	2,370.6500	2.3706	2,311.3300	2.3113	(2.502)	0	0	0
2023/01/23	R209	04/05/2023	11.11	Put	Bond Future	2,528.1200	2.5281	2,515.8000	2.5158	(0.487)	0	0	0
2023/01/23	R209	04/05/2023	11.00	Call	Bond Future	2,086.5100	2.0865	2,029.4500	2.0294	(2.735)	0	0	2,500
2023/01/23	R209	04/05/2023	11.00	Put	Bond Future	2,812.0500	2.8120	2,801.9900	2.8020	(0.358)	0	0	6,250
2023/01/23	R209	03/08/2023	11.94	Call	Bond Future	5,452.1300	5.4521	5,394.7700	5.3948	(1.052)	0	0	0
2023/01/23	R209	03/08/2023	11.95	Put	Bond Future	1,995.1700	1.9952	1,986.0100	1.9860	(0.459)	0	0	0
2023/01/23	R209	03/08/2023	11.93	Call	Bond Future	5,419.9200	5.4199	5,362.6100	5.3626	(1.057)	0	0	0
2023/01/23	R209	03/08/2023			Bond Future	11.2322	68.9847	11.2417	68.9364	0.085	0.0000	0.0000	1,690
2023/01/23	R209	03/08/2023	11.94	Put	Bond Future	2,009.9200	2.0099	2,000.8200	2.0008	(0.453)	0	0	0
2023/01/23	R209	03/08/2023	11.95	Call	Bond Future	5,484.2100	5.4842	5,426.7900	5.4268	(1.047)	0	0	0
2023/01/23	R209	03/08/2023	11.93	Put	Bond Future	2,024.6000	2.0246	2,015.5500	2.0156	(0.447)	0	0	0
2023/01/23	R209	02/11/2023	11.34	Call	Bond Future	3,978.0300	3.9780	3,931.1400	3.9311	(1.179)	0	0	0
2023/01/23	R209	02/11/2023	11.34	Put	Bond Future	3,884.5000	3.8845	3,886.9800	3.8870	0.064	0	0	0
2023/01/23	R209	02/11/2023	11.33	Call	Bond Future	3,951.4300	3.9514	3,904.6400	3.9046	(1.184)	0	0	0
2023/01/23	R209	02/11/2023	11.33	Put	Bond Future	3,907.5700	3.9076	3,910.1500	3.9101	0.066	0	0	0
2023/01/23	R209	02/11/2023			Bond Future	11.3212	67.2793	11.3311	67.2299	0.088	0.0000	0.0000	5,720
2023/01/23	R209	02/11/2023	11.35	Call	Bond Future	4,004.4600	4.0045	3,957.4700	3.9575	(1.173)	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
2023/01/23	R209	02/11/2023	11.35	Put	Bond Future	3,861.3100	3.8613	3,863.6900	3.8637	0.062	0	0	0
2023/01/23	R209	01/02/2024	12.13	Put	Bond Future	3,008.7400	3.0087	3,009.5100	3.0095	0.026	0	0	0
2023/01/23	R209	01/02/2024	12.14	Call	Bond Future	6,289.2300	6.2892	6,239.9600	6.2400	(0.783)	0	0	0
2023/01/23	R209	01/02/2024	12.14	Put	Bond Future	2,992.5800	2.9926	2,993.3000	2.9933	0.024	0	0	0
2023/01/23	R209	01/02/2024			Bond Future	11.4417	68.5540	11.4519	68.5041	0.089	0.0000	0.0000	0
2023/01/23	R209	01/02/2024	12.13	Call	Bond Future	6,259.8100	6.2598	6,210.5900	6.2106	(0.786)	0	0	0
2023/01/23	R209	01/02/2024	12.12	Call	Bond Future	6,230.1500	6.2301	6,180.9900	6.1810	(0.789)	0	0	0
2023/01/23	R209	01/02/2024	12.12	Put	Bond Future	3,024.7200	3.0247	3,025.5500	3.0256	0.027	0	0	0
2023/01/23	R210	02/02/2023			Bond Future	223.1330	223.1330	223.8788	223.8788	0.334	0.0000	0.0000	372
2023/01/23	R210	04/05/2023			Bond Future	224.4051	224.4051	225.1638	225.1638	0.338	0.0000	0.0000	72
2023/01/23	R210	03/08/2023			Bond Future	229.0488	229.0488	229.8223	229.8223	0.338	0.0000	0.0000	300
2023/01/23	R210	02/11/2023			Bond Future	230.7411	230.7411	231.5307	231.5307	0.342	0.0000	0.0000	0
2023/01/23	R210	01/02/2024			Bond Future	235.1759	235.1759	235.9819	235.9819	0.343	0.0000	0.0000	0
2023/01/23	R213	02/02/2023	10.01	Call	Bond Future	297.7400	0.2977	195.3700	0.1954	(34.382)	0	0	0
2023/01/23	R213	02/02/2023	10.43	Put	Bond Future	333.3900	0.3334	294.2400	0.2942	(11.743)	0	0	0
2023/01/23	R213	02/02/2023	12.20	Call	Bond Future	8,875.6400	8.8756	8,737.7600	8.7378	(1.553)	0	0	0
2023/01/23	R213	02/02/2023	12.20	Put	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	912
2023/01/23	R213	02/02/2023	10.22	Put	Bond Future	679.3500	0.6794	661.0000	0.6610	(2.701)	0	0	0
2023/01/23	R213	02/02/2023	10.23	Call	Bond Future	765.7400	0.7657	607.7800	0.6078	(20.628)	0	0	0
2023/01/23	R213	02/02/2023	10.35	Call	Bond Future	1,120.5400	1.1205	947.5900	0.9476	(15.435)	0	0	0
2023/01/23	R213	02/02/2023	10.35	Put	Bond Future	442.0200	0.4420	406.8900	0.4069	(7.948)	0	0	476
2023/01/23	R213	02/02/2023			Bond Future	10.2075	85.7498	10.2363	85.6120	0.282	0.0000	0.0000	20,450
2023/01/23	R213	02/02/2023	9.16	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	476
2023/01/23	R213	02/02/2023	9.16	Put	Bond Future	5,213.6400	5.2136	5,351.4500	5.3514	2.643	0	0	0
2023/01/23	R213	02/02/2023	10.01	Put	Bond Future	1,250.2100	1.2502	1,285.6600	1.2857	2.836	0	0	476
2023/01/23	R213	02/02/2023	10.21	Call	Bond Future	712.8300	0.7128	558.5400	0.5585	(21.645)	0	0	0
2023/01/23	R213	02/02/2023	10.21	Put	Bond Future	700.9600	0.7010	684.4900	0.6845	(2.350)	0	0	0
2023/01/23	R213	02/02/2023	10.43	Call	Bond Future	1,389.7900	1.3898	1,212.8200	1.2128	(12.734)	0	0	912
2023/01/23	R213	02/02/2023	10.22	Call	Bond Future	739.0700	0.7391	582.9000	0.5829	(21.131)	0	0	0
2023/01/23	R213	02/02/2023	10.23	Put	Bond Future	658.2100	0.6582	638.0700	0.6381	(3.060)	0	0	0
2023/01/23	R213	04/05/2023	10.75	Call	Bond Future	3,393.5200	3.3935	3,271.2900	3.2713	(3.602)	0	0	0
2023/01/23	R213	04/05/2023	10.75	Put	Bond Future	1,365.3500	1.3653	1,384.2400	1.3842	1.384	0	0	0
2023/01/23	R213	04/05/2023			Bond Future	10.3090	83.8527	10.3392	83.7116	0.293	0.0000	0.0000	32,873
2023/01/23	R213	04/05/2023	10.74	Call	Bond Future	3,363.3000	3.3633	3,241.4200	3.2414	(3.624)	0	0	0
2023/01/23	R213	04/05/2023	10.74	Put	Bond Future	1,380.4200	1.3804	1,399.6600	1.3997	1.394	0	0	0
2023/01/23	R213	04/05/2023	10.73	Call	Bond Future	3,333.1900	3.3332	3,211.6700	3.2117	(3.646)	0	0	0
2023/01/23	R213	04/05/2023	10.73	Put	Bond Future	1,395.6200	1.3956	1,415.2200	1.4152	1.404	0	0	0
2023/01/23	R213	03/08/2023	11.62	Put	Bond Future	1,088.9500	1.0889	1,103.6500	1.1036	1.350	0	0	0
2023/01/23	R213	03/08/2023	11.63	Call	Bond Future	6,474.9000	6.4749	6,345.0100	6.3450	(2.006)	0	0	0
2023/01/23	R213	03/08/2023			Bond Future	10.3953	85.5682	10.4270	85.4237	0.305	0.0000	0.0000	0
2023/01/23	R213	03/08/2023	11.62	Call	Bond Future	6,441.8500	6.4418	6,312.1300	6.3121	(2.014)	0	0	0
2023/01/23	R213	03/08/2023	11.63	Put	Bond Future	1,080.1400	1.0801	1,094.6700	1.0947	1.345	0	0	0
2023/01/23	R213	03/08/2023	11.61	Call	Bond Future	6,408.8300	6.4088	6,279.2800	6.2793	(2.021)	0	0	0
2023/01/23	R213	03/08/2023	11.61	Put	Bond Future	1,097.8300	1.0978	1,112.7000	1.1127	1.354	0	0	0
2023/01/23	R213	02/11/2023	11.13	Call	Bond Future	4,928.7300	4.9287	4,816.5000	4.8165	(2.277)	0	0	0
2023/01/23	R213	02/11/2023	11.13	Put	Bond Future	2,113.3100	2.1133	2,148.7100	2.1487	1.675	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/23	R213	02/11/2023			Bond Future		10.4831	83.8083	10.5163	83.6607	0.317	0.0000	0.0000	1,911
2023/01/23	R213	02/11/2023	11.12	Call	Bond Future	4,900.2000		4.9002	4,788.2300	4.7882	(2.285)	0	0	0
2023/01/23	R213	02/11/2023	11.12	Put	Bond Future	2,127.3700		2.1274	2,163.0300	2.1630	1.676	0	0	0
2023/01/23	R213	02/11/2023	11.11	Call	Bond Future	4,871.7400		4.8717	4,760.0200	4.7600	(2.293)	0	0	0
2023/01/23	R213	02/11/2023	11.11	Put	Bond Future	2,141.5300		2.1415	2,177.4400	2.1774	1.677	0	0	0
2023/01/23	R213	01/02/2024	11.71	Call	Bond Future	6,369.3400		6.3693	6,250.4400	6.2504	(1.867)	0	0	0
2023/01/23	R213	01/02/2024	11.71	Put	Bond Future	1,822.7400		1.8227	1,853.8000	1.8538	1.704	0	0	0
2023/01/23	R213	01/02/2024	11.70	Call	Bond Future	6,339.7200		6.3397	6,221.0200	6.2210	(1.872)	0	0	0
2023/01/23	R213	01/02/2024	11.70	Put	Bond Future	1,833.3500		1.8334	1,864.6100	1.8646	1.705	0	0	0
2023/01/23	R213	01/02/2024			Bond Future		10.6192	85.3979	10.6540	85.2480	0.327	0.0000	0.0000	0
2023/01/23	R213	01/02/2024	11.72	Call	Bond Future	6,398.9900		6.3990	6,279.9000	6.2799	(1.861)	0	0	0
2023/01/23	R213	01/02/2024	11.72	Put	Bond Future	1,812.1900		1.8122	1,843.0600	1.8431	1.703	0	0	0
2023/01/23	R214	02/02/2023	10.90	Put	Bond Future	2,414.7800		2.4148	2,431.4300	2.4314	0.690	0	0	0
2023/01/23	R214	02/02/2023	11.10	Call	Bond Future	377.3000		0.3773	272.3300	0.2723	(27.821)	0	0	0
2023/01/23	R214	02/02/2023	11.07	Call	Bond Future	329.8400		0.3298	231.8300	0.2318	(29.714)	0	0	0
2023/01/23	R214	02/02/2023	11.07	Put	Bond Future	1,651.2300		1.6512	1,627.3000	1.6273	(1.449)	0	0	0
2023/01/23	R214	02/02/2023	11.08	Call	Bond Future	345.1600		0.3452	244.8000	0.2448	(29.076)	0	0	0
2023/01/23	R214	02/02/2023	11.08	Put	Bond Future	1,611.0300		1.6110	1,584.7500	1.5847	(1.631)	0	0	0
2023/01/23	R214	02/02/2023			Bond Future		11.3116	66.1588	11.3254	66.0847	0.122	0.0000	0.0000	68,050
2023/01/23	R214	02/02/2023		Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/01/23	R214	02/02/2023		Put	Bond Future	33,841.2300		33.8412	33,915.3100	33.9153	0.219	0	0	0
2023/01/23	R214	02/02/2023	10.30	Call	Bond Future	0.9700		0.0010	0.1600	0.0002	(83.505)	0	0	0
2023/01/23	R214	02/02/2023	10.30	Put	Bond Future	5,829.1500		5.8291	5,902.4200	5.9024	1.257	0	0	0
2023/01/23	R214	02/02/2023	10.90	Call	Bond Future	138.0100		0.1380	80.5800	0.0806	(41.613)	0	0	2,300
2023/01/23	R214	02/02/2023	11.80	Call	Bond Future	2,678.6100		2.6786	2,561.4100	2.5614	(4.375)	0	0	0
2023/01/23	R214	02/02/2023	11.80	Put	Bond Future	133.5600		0.1336	90.4400	0.0904	(32.285)	0	0	0
2023/01/23	R214	02/02/2023	11.09	Call	Bond Future	360.9600		0.3610	258.2900	0.2583	(28.444)	0	0	0
2023/01/23	R214	02/02/2023	11.09	Put	Bond Future	1,571.3700		1.5714	1,542.7800	1.5428	(1.819)	0	0	0
2023/01/23	R214	02/02/2023	11.10	Put	Bond Future	1,532.3300		1.5323	1,501.4400	1.5014	(2.016)	0	0	0
2023/01/23	R214	02/02/2023	11.60	Call	Bond Future	1,829.0300		1.8290	1,690.7700	1.6908	(7.559)	0	0	2,300
2023/01/23	R214	02/02/2023	11.60	Put	Bond Future	306.5700		0.3066	242.3900	0.2424	(20.935)	0	0	0
2023/01/23	R214	02/02/2023	11.00	Call	Bond Future	235.7600		0.2358	154.6600	0.1547	(34.399)	0	0	0
2023/01/23	R214	02/02/2023	11.00	Put	Bond Future	1,947.9200		1.9479	1,940.9000	1.9409	(0.360)	0	0	0
2023/01/23	R214	04/05/2023	11.36	Call	Bond Future	2,466.3900		2.4664	2,390.6000	2.3906	(3.073)	0	0	0
2023/01/23	R214	04/05/2023	11.36	Put	Bond Future	2,741.9200		2.7419	2,742.1500	2.7421	0.008	0	0	0
2023/01/23	R214	04/05/2023	11.37	Call	Bond Future	2,493.7900		2.4938	2,417.7100	2.4177	(3.051)	0	0	0
2023/01/23	R214	04/05/2023	11.37	Put	Bond Future	2,715.9300		2.7159	2,715.8700	2.7159	(0.002)	0	0	0
2023/01/23	R214	04/05/2023			Bond Future		11.4117	64.1373	11.4261	64.0613	0.126	0.0000	0.0000	22,783
2023/01/23	R214	04/05/2023	11.38	Call	Bond Future	2,521.3200		2.5213	2,444.9700	2.4450	(3.028)	0	0	0
2023/01/23	R214	04/05/2023	11.38	Put	Bond Future	2,690.1400		2.6901	2,689.8100	2.6898	(0.012)	0	0	0
2023/01/23	R214	03/08/2023	12.14	Call	Bond Future	5,495.9900		5.4960	5,417.8100	5.4178	(1.422)	0	0	0
2023/01/23	R214	03/08/2023	12.14	Put	Bond Future	2,284.7000		2.2847	2,284.3900	2.2844	(0.014)	0	0	0
2023/01/23	R214	03/08/2023	12.15	Call	Bond Future	5,528.2000		5.5282	5,449.9100	5.4499	(1.416)	0	0	0
2023/01/23	R214	03/08/2023	12.15	Put	Bond Future	2,268.6800		2.2687	2,268.2600	2.2683	(0.019)	0	0	0
2023/01/23	R214	03/08/2023			Bond Future		11.5014	65.4495	11.5163	65.3716	0.129	0.0000	0.0000	2,980
2023/01/23	R214	03/08/2023	12.16	Call	Bond Future	5,560.6300		5.5606	5,482.2300	5.4822	(1.410)	0	0	0
2023/01/23	R214	03/08/2023	12.16	Put	Bond Future	2,252.9500		2.2529	2,252.4200	2.2524	(0.024)	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
2023/01/23	R214	02/11/2023	11.45	Put	Bond Future	4,557.9400	4.5579	4,575.6600	4.5757	0.389	0	0	0
2023/01/23	R214	02/11/2023	11.46	Call	Bond Future	3,847.2200	3.8472	3,785.1100	3.7851	(1.614)	0	0	0
2023/01/23	R214	02/11/2023	11.46	Put	Bond Future	4,531.4000	4.5314	4,548.9400	4.5489	0.387	0	0	0
2023/01/23	R214	02/11/2023			Bond Future	11.5911	63.5218	11.6065	63.4421	0.133	0.0000	0.0000	0
2023/01/23	R214	02/11/2023	11.47	Call	Bond Future	3,873.4000	3.8734	3,811.1200	3.8111	(1.608)	0	0	0
2023/01/23	R214	02/11/2023	11.47	Put	Bond Future	4,504.9900	4.5050	4,522.3600	4.5224	0.386	0	0	0
2023/01/23	R214	02/11/2023	11.45	Call	Bond Future	3,821.1100	3.8211	3,759.1800	3.7592	(1.621)	0	0	0
2023/01/23	R214	01/02/2024	12.16	Call	Bond Future	5,900.2400	5.9002	5,832.6100	5.8326	(1.146)	0	0	0
2023/01/23	R214	01/02/2024	12.16	Put	Bond Future	3,684.9300	3.6849	3,698.1200	3.6981	0.358	0	0	0
2023/01/23	R214	01/02/2024			Bond Future	11.7122	64.7259	11.7281	64.6450	0.136	0.0000	0.0000	0
2023/01/23	R214	01/02/2024	12.14	Call	Bond Future	5,842.3000	5.8423	5,774.9000	5.7749	(1.154)	0	0	0
2023/01/23	R214	01/02/2024	12.14	Put	Bond Future	3,723.3000	3.7233	3,736.7200	3.7367	0.360	0	0	0
2023/01/23	R214	01/02/2024	12.15	Call	Bond Future	5,871.1200	5.8711	5,803.6100	5.8036	(1.150)	0	0	0
2023/01/23	R214	01/02/2024	12.15	Put	Bond Future	3,703.9400	3.7039	3,717.2500	3.7173	0.359	0	0	0
2023/01/23	R248	02/02/2023	11.00	Call	Bond Future	321.6100	0.3216	196.9600	0.1970	(38.758)	0	0	2,900
2023/01/23	R248	02/02/2023	11.00	Put	Bond Future	2,366.4900	2.3665	2,437.0600	2.4371	2.982	0	0	0
2023/01/23	R248	02/02/2023	11.60	Call	Bond Future	2,376.4800	2.3765	2,123.7500	2.1238	(10.635)	0	0	2,900
2023/01/23	R248	02/02/2023	11.60	Put	Bond Future	364.7600	0.3648	307.2500	0.3073	(15.767)	0	0	0
2023/01/23	R248	02/02/2023	11.70	Call	Bond Future	2,897.0600	2.8971	2,650.2100	2.6502	(8.521)	0	0	0
2023/01/23	R248	02/02/2023	11.70	Put	Bond Future	243.7700	0.2438	192.1400	0.1921	(21.180)	0	0	0
2023/01/23	R248	02/02/2023	11.08	Call	Bond Future	467.1900	0.4672	311.2500	0.3113	(33.378)	0	0	0
2023/01/23	R248	02/02/2023	11.08	Put	Bond Future	1,949.8600	1.9499	1,989.1400	1.9891	2.015	0	0	0
2023/01/23	R248	02/02/2023	11.10	Put	Bond Future	1,852.8900	1.8529	1,884.4800	1.8845	1.705	0	0	0
2023/01/23	R248	02/02/2023			Bond Future	11.2957	82.7538	11.3246	82.5585	0.256	0.0000	0.0000	55,768
2023/01/23	R248	02/02/2023	10.40	Call	Bond Future	4.0300	0.0040	0.7700	0.0008	(80.893)	0	0	0
2023/01/23	R248	02/02/2023	10.40	Put	Bond Future	6,491.4200	6.4914	6,683.3800	6.6834	2.957	0	0	0
2023/01/23	R248	02/02/2023	11.06	Call	Bond Future	427.2100	0.4272	279.0300	0.2790	(34.686)	0	0	0
2023/01/23	R248	02/02/2023	11.06	Put	Bond Future	2,049.8000	2.0498	2,096.8400	2.0968	2.295	0	0	0
2023/01/23	R248	02/02/2023	11.07	Call	Bond Future	446.8900	0.4469	294.8200	0.2948	(34.029)	0	0	0
2023/01/23	R248	02/02/2023	11.07	Put	Bond Future	1,999.4600	1.9995	2,042.6100	2.0426	2.158	0	0	0
2023/01/23	R248	02/02/2023	11.10	Call	Bond Future	509.7200	0.5097	346.0900	0.3461	(32.102)	0	0	0
2023/01/23	R248	04/05/2023	11.35	Call	Bond Future	3,120.6900	3.1207	2,973.4100	2.9734	(4.719)	0	0	0
2023/01/23	R248	04/05/2023	11.35	Put	Bond Future	3,438.2400	3.4382	3,490.6000	3.4906	1.523	0	0	0
2023/01/23	R248	04/05/2023			Bond Future	11.3975	79.8917	11.4276	79.6921	0.264	0.0000	0.0000	249,874
2023/01/23	R248	04/05/2023	11.34	Call	Bond Future	3,086.4200	3.0864	2,939.8500	2.9399	(4.749)	0	0	0
2023/01/23	R248	04/05/2023	11.34	Put	Bond Future	3,471.0600	3.4711	3,524.1300	3.5241	1.529	0	0	0
2023/01/23	R248	04/05/2023	11.33	Call	Bond Future	3,052.3300	3.0523	2,906.4800	2.9065	(4.778)	0	0	0
2023/01/23	R248	04/05/2023	11.33	Put	Bond Future	3,504.1500	3.5042	3,557.9400	3.5579	1.535	0	0	0
2023/01/23	R248	03/08/2023	12.11	Call	Bond Future	6,807.7800	6.8078	6,640.3600	6.6404	(2.459)	0	0	0
2023/01/23	R248	03/08/2023	12.11	Put	Bond Future	2,932.4900	2.9325	2,969.1200	2.9691	1.249	0	0	0
2023/01/23	R248	03/08/2023			Bond Future	11.4919	81.4888	11.5231	81.2847	0.271	0.0000	0.0000	0
2023/01/23	R248	03/08/2023	12.10	Call	Bond Future	6,768.1500	6.7682	6,601.0800	6.6011	(2.468)	0	0	0
2023/01/23	R248	03/08/2023	12.10	Put	Bond Future	2,952.8300	2.9528	2,989.8100	2.9898	1.252	0	0	0
2023/01/23	R248	03/08/2023	12.09	Call	Bond Future	6,728.3600	6.7284	6,561.6300	6.5616	(2.478)	0	0	0
2023/01/23	R248	03/08/2023	12.09	Put	Bond Future	2,973.1000	2.9731	3,010.4200	3.0104	1.255	0	0	0
2023/01/23	R248	02/11/2023	11.48	Call	Bond Future	4,933.9100	4.9339	4,800.0200	4.8000	(2.714)	0	0	0
2023/01/23	R248	02/11/2023	11.49	Put	Bond Future	5,537.8500	5.5378	5,611.9700	5.6120	1.338	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/01/23	R248	02/11/2023	11.47	Call	Bond Future	4,900.6800	4.9007	4,767.2200	4.7672	(2.723)	0	0	0
2023/01/23	R248	02/11/2023			Bond Future	11.5777	78.7743	11.6099	78.5658	0.279	0.0000	0.0000	0
2023/01/23	R248	02/11/2023	11.48	Put	Bond Future	5,570.4000	5.5704	5,644.9600	5.6450	1.339	0	0	0
2023/01/23	R248	02/11/2023	11.49	Call	Bond Future	4,966.9600	4.9670	4,832.6300	4.8326	(2.704)	0	0	0
2023/01/23	R248	02/11/2023	11.47	Put	Bond Future	5,602.8600	5.6029	5,677.8500	5.6778	1.338	0	0	0
2023/01/23	R248	01/02/2024	12.15	Call	Bond Future	7,298.5400	7.2985	7,146.6400	7.1466	(2.081)	0	0	0
2023/01/23	R248	01/02/2024	12.15	Put	Bond Future	4,478.4700	4.4785	4,538.6000	4.5386	1.343	0	0	0
2023/01/23	R248	01/02/2024	12.14	Call	Bond Future	7,262.6200	7.2626	7,111.0400	7.1110	(2.087)	0	0	0
2023/01/23	R248	01/02/2024	12.14	Put	Bond Future	4,502.1200	4.5021	4,562.5700	4.5626	1.343	0	0	0
2023/01/23	R248	01/02/2024			Bond Future	11.6916	80.3041	11.7251	80.0920	0.286	0.0000	0.0000	13,000
2023/01/23	R248	01/02/2024	12.16	Call	Bond Future	7,334.8200	7.3348	7,182.5900	7.1826	(2.075)	0	0	0
2023/01/23	R248	01/02/2024	12.16	Put	Bond Future	4,455.2600	4.4553	4,515.0600	4.5151	1.342	0	0	0

**Total** **1964172**