



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 03/02/2023 TO 03/02/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	2025	02/02/2023		Bond Future	166.1860	166.1860	166.1860	166.1860	0.000	0.0000	0.0000	0
2023/02/03	2025	04/05/2023		Bond Future	169.3972	169.3972	169.3748	169.3748	(0.013)	0.0000	0.0000	5,237
2023/02/03	2025	03/08/2023		Bond Future	171.0260	171.0260	171.0100	171.0100	(0.009)	0.0000	0.0000	214
2023/02/03	2025	02/11/2023		Bond Future	174.3942	174.3942	174.4123	174.4123	0.010	0.0000	0.0000	0
2023/02/03	2025	01/02/2024		Bond Future	176.0550	176.0550	176.0890	176.0890	0.019	0.0000	0.0000	0
2023/02/03	2025	02/05/2024		Bond Future	176.0600	176.0600	179.4020	179.4020	1.898	0.0000	0.0000	0
2023/02/03	2029	02/02/2023		Bond Future	120.4953	120.4953	120.4953	120.4953	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	2029	04/05/2023			Bond Future	121.5271	121.5271	121.5135	121.5135	(0.011)	0.0000	0.0000	1,045
2023/02/03	2029	03/08/2023			Bond Future	123.9439	123.9439	123.9352	123.9352	(0.007)	0.0000	0.0000	728
2023/02/03	2029	02/11/2023			Bond Future	125.0582	125.0582	125.0748	125.0748	0.013	0.0000	0.0000	0
2023/02/03	2029	01/02/2024			Bond Future	127.5298	127.5298	127.5559	127.5559	0.020	0.0000	0.0000	0
2023/02/03	2029	02/05/2024			Bond Future	127.5300	127.5300	128.6003	128.6003	0.839	0.0000	0.0000	0
2023/02/03	2030	02/02/2023			Bond Future	9.4800	92.7176	9.4800	92.7176	0.000	0.0000	0.0000	0
2023/02/03	2030	04/05/2023	9.03	Call	Bond Future	941.1900	0.9412	635.0300	0.6350	(32.529)	0	0	388
2023/02/03	2030	04/05/2023	9.03	Put	Bond Future	3,414.8000	3.4148	3,649.5400	3.6495	6.874	0	0	0
2023/02/03	2030	04/05/2023	9.58	Put	Bond Future	1,877.3800	1.8774	1,995.6900	1.9957	6.302	0	0	0
2023/02/03	2030	04/05/2023	9.67	Call	Bond Future	2,225.7000	2.2257	1,786.9100	1.7869	(19.715)	0	0	479
2023/02/03	2030	04/05/2023	9.67	Put	Bond Future	1,686.3200	1.6863	1,788.4300	1.7884	6.055	0	0	0
2023/02/03	2030	04/05/2023	11.34	Call	Bond Future	8,023.6600	8.0237	7,474.3200	7.4743	(6.847)	0	0	0
2023/02/03	2030	04/05/2023	11.34	Put	Bond Future	170.4000	0.1704	161.9600	0.1620	(4.953)	0	0	150
2023/02/03	2030	04/05/2023	10.52	Call	Bond Future	4,913.2700	4.9133	4,381.8300	4.3818	(10.816)	0	0	0
2023/02/03	2030	04/05/2023	10.52	Put	Bond Future	555.6400	0.5556	565.1000	0.5651	1.703	0	0	0
2023/02/03	2030	04/05/2023	10.53	Call	Bond Future	4,949.2600	4.9493	4,417.3900	4.4174	(10.746)	0	0	0
2023/02/03	2030	04/05/2023	10.53	Put	Bond Future	547.9100	0.5479	556.9400	0.5569	1.648	0	0	0
2023/02/03	2030	04/05/2023	9.78	Call	Bond Future	2,519.0800	2.5191	2,062.5100	2.0625	(18.124)	0	0	388
2023/02/03	2030	04/05/2023	9.78	Put	Bond Future	1,474.0000	1.4740	1,558.3300	1.5583	5.721	0	0	0
2023/02/03	2030	04/05/2023	10.00	Call	Bond Future	3,162.3600	3.1624	2,675.6600	2.6757	(15.390)	0	0	1,080
2023/02/03	2030	04/05/2023	10.00	Put	Bond Future	1,116.3200	1.1163	1,170.5200	1.1705	4.855	0	0	0
2023/02/03	2030	04/05/2023	10.42	Call	Bond Future	4,556.8100	4.5568	4,031.5400	4.0315	(11.527)	0	0	479
2023/02/03	2030	04/05/2023	10.42	Put	Bond Future	637.8800	0.6379	653.5100	0.6535	2.450	0	0	0
2023/02/03	2030	04/05/2023			Bond Future	9.5535	94.5593	9.6703	94.0184	1.223	0.0000	0.0000	81,752
2023/02/03	2030	04/05/2023	9.58	Call	Bond Future	2,000.3800	2.0004	1,577.7900	1.5778	(21.125)	0	0	150
2023/02/03	2030	04/05/2023	12.04	Call	Bond Future	10,750.7700	10.7508	10,197.6600	10.1977	(5.145)	0	0	0
2023/02/03	2030	04/05/2023	12.04	Put	Bond Future	51.5200	0.0515	39.3100	0.0393	(23.700)	0	0	1,080
2023/02/03	2030	04/05/2023	12.50	Call	Bond Future	12,522.2400	12.5222	11,975.3100	11.9753	(4.368)	0	0	0
2023/02/03	2030	04/05/2023	12.50	Put	Bond Future	18.9100	0.0189	12.8800	0.0129	(31.888)	0	0	479
2023/02/03	2030	04/05/2023	12.57	Call	Bond Future	12,789.4800	12.7895	12,243.2500	12.2433	(4.271)	0	0	0
2023/02/03	2030	04/05/2023	12.57	Put	Bond Future	16.0900	0.0161	10.7600	0.0108	(33.126)	0	0	350
2023/02/03	2030	04/05/2023	10.65	Call	Bond Future	5,386.8500	5.3868	4,849.9400	4.8499	(9.967)	0	0	350
2023/02/03	2030	04/05/2023	10.65	Put	Bond Future	463.0100	0.4630	467.0000	0.4670	0.862	0	0	0
2023/02/03	2030	04/05/2023	11.62	Call	Bond Future	9,118.6700	9.1187	8,564.0200	8.5640	(6.083)	0	0	0
2023/02/03	2030	04/05/2023	11.62	Put	Bond Future	112.1400	0.1121	98.3900	0.0984	(12.261)	0	0	388
2023/02/03	2030	04/05/2023	10.54	Call	Bond Future	4,985.3200	4.9853	4,453.0300	4.4530	(10.677)	0	0	0
2023/02/03	2030	04/05/2023	10.54	Put	Bond Future	540.2800	0.5403	548.8900	0.5489	1.594	0	0	0
2023/02/03	2030	03/08/2023	12.89	Call	Bond Future	13,388.0300	13.3880	12,805.7400	12.8057	(4.349)	0	0	0
2023/02/03	2030	03/08/2023	12.89	Put	Bond Future	99.3800	0.0994	64.5900	0.0646	(35.007)	0	0	350
2023/02/03	2030	03/08/2023	11.35	Call	Bond Future	7,898.2000	7.8982	7,286.9900	7.2870	(7.739)	0	0	0
2023/02/03	2030	03/08/2023	11.36	Put	Bond Future	572.8700	0.5729	509.3000	0.5093	(11.097)	0	0	0
2023/02/03	2030	03/08/2023	10.40	Call	Bond Future	4,713.8300	4.7138	4,110.5400	4.1105	(12.798)	0	0	1,012
2023/02/03	2030	03/08/2023	10.65	Call	Bond Future	5,508.5900	5.5086	4,897.9400	4.8979	(11.085)	0	0	350
2023/02/03	2030	03/08/2023	10.65	Put	Bond Future	1,090.2200	1.0902	1,027.0700	1.0271	(5.792)	0	0	0
2023/02/03	2030	03/08/2023	11.34	Call	Bond Future	7,862.9600	7.8630	7,251.6000	7.2516	(7.775)	0	0	0
2023/02/03	2030	03/08/2023	11.34	Put	Bond Future	583.5200	0.5835	519.6600	0.5197	(10.944)	0	0	0
2023/02/03	2030	03/08/2023			Bond Future	9.6382	92.4101	9.7602	91.8626	1.266	0.0000	0.0000	5,629

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	2030	03/08/2023	11.35	Put	Bond Future	578.1700	0.5782	514.4600	0.5145	(11.019)	0	0	0
2023/02/03	2030	03/08/2023	11.36	Call	Bond Future	7,933.4700	7.9335	7,322.4000	7.3224	(7.702)	0	0	0
2023/02/03	2030	03/08/2023	12.59	Call	Bond Future	12,318.9700	12.3190	11,725.1500	11.7252	(4.820)	0	0	0
2023/02/03	2030	03/08/2023	12.59	Put	Bond Future	150.2000	0.1502	103.8800	0.1039	(30.839)	0	0	1,012
2023/02/03	2030	03/08/2023	10.40	Put	Bond Future	1,361.9800	1.3620	1,306.1900	1.3062	(4.096)	0	0	0
2023/02/03	2030	02/11/2023	10.80	Call	Bond Future	5,952.8100	5.9528	5,396.0300	5.3960	(9.353)	0	0	0
2023/02/03	2030	02/11/2023	10.80	Put	Bond Future	1,406.5900	1.4066	1,388.9900	1.3890	(1.251)	0	0	0
2023/02/03	2030	02/11/2023	10.81	Call	Bond Future	5,983.7000	5.9837	5,426.5200	5.4265	(9.312)	0	0	0
2023/02/03	2030	02/11/2023	10.81	Put	Bond Future	1,396.5400	1.3965	1,378.5400	1.3785	(1.289)	0	0	0
2023/02/03	2030	02/11/2023			Bond Future	9.7247	94.2079	9.8488	93.6687	1.275	0.0000	0.0000	149
2023/02/03	2030	02/11/2023	10.82	Call	Bond Future	6,014.6400	6.0146	5,457.0500	5.4571	(9.271)	0	0	0
2023/02/03	2030	02/11/2023	10.82	Put	Bond Future	1,386.5600	1.3866	1,368.1500	1.3681	(1.328)	0	0	0
2023/02/03	2030	01/02/2024	11.37	Call	Bond Future	7,585.1800	7.5852	6,980.6300	6.9806	(7.970)	0	0	0
2023/02/03	2030	01/02/2024	11.37	Put	Bond Future	1,324.4700	1.3245	1,262.7700	1.2628	(4.658)	0	0	0
2023/02/03	2030	01/02/2024			Bond Future	9.8190	92.0430	9.9482	91.5001	1.316	0.0000	0.0000	0
2023/02/03	2030	01/02/2024	11.35	Call	Bond Future	7,523.7800	7.5238	6,919.7500	6.9198	(8.028)	0	0	0
2023/02/03	2030	01/02/2024	11.35	Put	Bond Future	1,340.3400	1.3403	1,279.1600	1.2792	(4.565)	0	0	0
2023/02/03	2030	01/02/2024	11.36	Call	Bond Future	7,554.4600	7.5545	6,950.3100	6.9503	(7.997)	0	0	0
2023/02/03	2030	01/02/2024	11.36	Put	Bond Future	1,332.3800	1.3324	1,271.0800	1.2711	(4.601)	0	0	0
2023/02/03	2030	02/05/2024	9.81	Call	Bond Future	0.0000	0.0000	2,669.5000	2.6695	100.000	0	0	0
2023/02/03	2030	02/05/2024	9.81	Put	Bond Future	0.0000	0.0000	3,785.9900	3.7860	100.000	0	0	0
2023/02/03	2030	02/05/2024	9.82	Call	Bond Future	0.0000	0.0000	2,689.5400	2.6895	100.000	0	0	0
2023/02/03	2030	02/05/2024	9.82	Put	Bond Future	0.0000	0.0000	3,765.0700	3.7651	100.000	0	0	0
2023/02/03	2030	02/05/2024			Bond Future	9.8200	9.8200	10.0846	93.1956	2.694	0.0000	0.0000	0
2023/02/03	2030	02/05/2024	9.83	Call	Bond Future	0.0000	0.0000	2,709.6600	2.7097	100.000	0	0	0
2023/02/03	2030	02/05/2024	9.83	Put	Bond Future	0.0000	0.0000	3,744.2500	3.7443	100.000	0	0	0
2023/02/03	2032	02/02/2023			Bond Future	10.1800	91.6147	10.1800	91.6147	0.000	0.0000	0.0000	0
2023/02/03	2032	04/05/2023	9.80	Call	Bond Future	1,269.9400	1.2699	944.2900	0.9443	(25.643)	0	0	500
2023/02/03	2032	04/05/2023	9.85	Put	Bond Future	3,496.8900	3.4969	3,743.2300	3.7432	7.045	0	0	0
2023/02/03	2032	04/05/2023	11.37	Call	Bond Future	6,305.3900	6.3054	5,743.8200	5.7438	(8.906)	0	0	400
2023/02/03	2032	04/05/2023	13.43	Call	Bond Future	14,990.7900	14.9908	14,402.6300	14.4026	(3.923)	0	0	0
2023/02/03	2032	04/05/2023	13.43	Put	Bond Future	20.9300	0.0209	15.8400	0.0158	(24.319)	0	0	400
2023/02/03	2032	04/05/2023	10.89	Call	Bond Future	4,421.6900	4.4217	3,899.8700	3.8999	(11.801)	0	0	0
2023/02/03	2032	04/05/2023	10.89	Put	Bond Future	1,085.0400	1.0850	1,146.2900	1.1463	5.645	0	0	0
2023/02/03	2032	04/05/2023	11.06	Call	Bond Future	5,067.3300	5.0673	4,528.3300	4.5283	(10.637)	0	0	0
2023/02/03	2032	04/05/2023	11.06	Put	Bond Future	878.6300	0.8786	922.7000	0.9227	5.016	0	0	730
2023/02/03	2032	04/05/2023	10.69	Call	Bond Future	3,701.8500	3.7019	3,205.4500	3.2055	(13.410)	0	0	0
2023/02/03	2032	04/05/2023			Bond Future	10.2452	89.3960	10.3556	88.8130	1.077	0.0000	0.0000	184,971
2023/02/03	2032	04/05/2023	9.80	Put	Bond Future	3,674.4200	3.6744	3,931.8400	3.9318	7.006	0	0	0
2023/02/03	2032	04/05/2023	9.85	Call	Bond Future	1,366.6700	1.3667	1,029.9400	1.0299	(24.639)	0	0	6,500
2023/02/03	2032	04/05/2023	10.03	Call	Bond Future	1,754.2900	1.7543	1,379.5100	1.3795	(21.364)	0	0	730
2023/02/03	2032	04/05/2023	10.03	Put	Bond Future	2,906.0700	2.9061	3,114.3600	3.1144	7.167	0	0	0
2023/02/03	2032	04/05/2023	11.37	Put	Bond Future	591.7400	0.5917	613.2400	0.6132	3.633	0	0	0
2023/02/03	2032	04/05/2023	11.00	Call	Bond Future	4,836.1800	4.8362	4,303.0300	4.3030	(11.024)	0	0	0
2023/02/03	2032	04/05/2023	11.00	Put	Bond Future	946.9200	0.9469	996.8400	0.9968	5.272	0	0	13,000
2023/02/03	2032	04/05/2023	10.69	Put	Bond Future	1,382.1900	1.3822	1,468.8600	1.4689	6.270	0	0	500
2023/02/03	2032	04/05/2023	10.87	Call	Bond Future	4,347.6100	4.3476	3,828.0200	3.8280	(11.951)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	2032	04/05/2023	10.87	Put	Bond Future	1,111.9400	1.1119	1,175.4200	1.1754	5.709	0	0	0
2023/02/03	2032	04/05/2023	10.88	Call	Bond Future	4,384.5200	4.3845	3,863.8800	3.8639	(11.875)	0	0	0
2023/02/03	2032	04/05/2023	10.88	Put	Bond Future	1,098.3400	1.0983	1,160.7700	1.1608	5.684	0	0	0
2023/02/03	2032	04/05/2023	10.30	Call	Bond Future	2,459.4800	2.4595	2,029.2300	2.0292	(17.494)	0	0	500
2023/02/03	2032	04/05/2023	10.30	Put	Bond Future	2,169.3500	2.1694	2,322.1700	2.3222	7.045	0	0	0
2023/02/03	2032	04/05/2023	10.53	Call	Bond Future	3,163.1500	3.1631	2,691.9200	2.6919	(14.897)	0	0	730
2023/02/03	2032	04/05/2023	10.53	Put	Bond Future	1,668.6200	1.6686	1,780.4600	1.7805	6.703	0	0	0
2023/02/03	2032	04/05/2023	10.62	Call	Bond Future	3,461.8600	3.4619	2,976.0500	2.9761	(14.033)	0	0	400
2023/02/03	2032	04/05/2023	10.62	Put	Bond Future	1,501.9200	1.5019	1,599.1800	1.5992	6.476	0	0	0
2023/02/03	2032	03/08/2023	11.77	Call	Bond Future	8,048.0900	8.0481	7,554.2800	7.5543	(6.136)	0	0	0
2023/02/03	2032	03/08/2023	11.77	Put	Bond Future	1,022.2400	1.0222	1,118.9700	1.1190	9.463	0	0	0
2023/02/03	2032	03/08/2023	11.90	Call	Bond Future	8,545.5200	8.5455	8,042.2300	8.0422	(5.890)	0	0	5,000
2023/02/03	2032	03/08/2023	11.90	Put	Bond Future	918.1300	0.9181	1,005.3800	1.0054	9.503	0	0	0
2023/02/03	2032	03/08/2023	10.30	Call	Bond Future	3,104.0500	3.1040	2,772.3700	2.7724	(10.685)	0	0	1,500
2023/02/03	2032	03/08/2023	10.30	Put	Bond Future	3,310.5500	3.3106	3,569.4100	3.5694	7.819	0	0	0
2023/02/03	2032	03/08/2023	9.60	Call	Bond Future	1,566.4500	1.5665	1,325.9000	1.3259	(15.356)	0	0	1,500
2023/02/03	2032	03/08/2023	9.60	Put	Bond Future	5,513.8500	5.5138	5,863.8400	5.8638	6.347	0	0	0
2023/02/03	2032	03/08/2023			Bond Future	10.3398	91.1525	10.4541	90.5620	1.106	0.0000	0.0000	2,600
2023/02/03	2032	03/08/2023	11.75	Call	Bond Future	7,972.0200	7.9720	7,479.7200	7.4797	(6.175)	0	0	0
2023/02/03	2032	03/08/2023	11.75	Put	Bond Future	1,039.2400	1.0392	1,137.4800	1.1375	9.453	0	0	0
2023/02/03	2032	03/08/2023	11.76	Call	Bond Future	8,010.0400	8.0100	7,516.9800	7.5170	(6.156)	0	0	0
2023/02/03	2032	03/08/2023	11.76	Put	Bond Future	1,030.7100	1.0307	1,128.1900	1.1282	9.458	0	0	0
2023/02/03	2032	02/11/2023	11.24	Call	Bond Future	6,055.6500	6.0557	5,558.2600	5.5583	(8.214)	0	0	0
2023/02/03	2032	02/11/2023	11.24	Put	Bond Future	2,145.4200	2.1454	2,231.8300	2.2318	4.028	0	0	0
2023/02/03	2032	02/11/2023			Bond Future	10.4441	88.7675	10.5600	88.1838	1.109	0.0000	0.0000	0
2023/02/03	2032	02/11/2023	11.23	Call	Bond Future	6,022.7000	6.0227	5,525.8600	5.5259	(8.249)	0	0	0
2023/02/03	2032	02/11/2023	11.23	Put	Bond Future	2,160.1800	2.1602	2,247.1400	2.2471	4.026	0	0	0
2023/02/03	2032	02/11/2023	11.22	Call	Bond Future	5,989.5400	5.9895	5,493.5300	5.4935	(8.281)	0	0	0
2023/02/03	2032	02/11/2023	11.22	Put	Bond Future	2,174.7600	2.1748	2,262.5500	2.2625	4.037	0	0	0
2023/02/03	2032	01/02/2024	11.84	Call	Bond Future	8,106.4100	8.1064	7,347.5000	7.3475	(9.362)	0	0	0
2023/02/03	2032	01/02/2024	11.84	Put	Bond Future	2,045.2000	2.0452	1,874.9600	1.8750	(8.324)	0	0	0
2023/02/03	2032	01/02/2024	11.83	Call	Bond Future	8,072.9400	8.0729	7,314.0200	7.3140	(9.401)	0	0	0
2023/02/03	2032	01/02/2024	11.83	Put	Bond Future	2,056.7000	2.0567	1,886.4500	1.8865	(8.278)	0	0	0
2023/02/03	2032	01/02/2024			Bond Future	10.5536	90.5008	10.6734	89.9121	1.135	0.0000	0.0000	0
2023/02/03	2032	01/02/2024	11.85	Call	Bond Future	8,139.9100	8.1399	7,381.0200	7.3810	(9.323)	0	0	0
2023/02/03	2032	01/02/2024	11.85	Put	Bond Future	2,033.7600	2.0338	1,863.5400	1.8635	(8.370)	0	0	0
2023/02/03	2032	02/05/2024	10.56	Call	Bond Future	0.0000	0.0000	3,404.5200	3.4045	100.000	0	0	0
2023/02/03	2032	02/05/2024	10.56	Put	Bond Future	0.0000	0.0000	4,627.8700	4.6279	100.000	0	0	0
2023/02/03	2032	02/05/2024			Bond Future	10.5500	10.5500	10.8147	87.4222	2.509	0.0000	0.0000	0
2023/02/03	2032	02/05/2024	10.55	Call	Bond Future	0.0000	0.0000	3,381.0600	3.3811	100.000	0	0	0
2023/02/03	2032	02/05/2024	10.55	Put	Bond Future	0.0000	0.0000	4,652.8800	4.6529	100.000	0	0	0
2023/02/03	2032	02/05/2024	10.54	Call	Bond Future	0.0000	0.0000	3,357.6700	3.3577	100.000	0	0	0
2023/02/03	2032	02/05/2024	10.54	Put	Bond Future	0.0000	0.0000	4,678.0100	4.6780	100.000	0	0	0
2023/02/03	2033	02/02/2023			Bond Future	114.6908	114.6908	114.6908	114.6908	0.000	0.0000	0.0000	0
2023/02/03	2033	04/05/2023			Bond Future	115.5213	115.5213	115.8694	115.8694	0.301	0.0000	0.0000	1,548
2023/02/03	2033	03/08/2023			Bond Future	117.8185	117.8185	118.1785	118.1785	0.306	0.0000	0.0000	6,141
2023/02/03	2033	02/11/2023			Bond Future	118.7228	118.7228	119.1136	119.1136	0.329	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	2033	01/02/2024			Bond Future	121.0693	121.0693	121.4765	121.4765	0.336	0.0000	0.0000	0
2023/02/03	2033	02/05/2024			Bond Future	121.0700	121.0700	122.3128	122.3128	1.026	0.0000	0.0000	0
2023/02/03	2037	02/02/2023			Bond Future	11.0500	82.2134	11.0500	82.2134	0.000	0.0000	0.0000	0
2023/02/03	2037	04/05/2023	10.95	Call	Bond Future	2,210.4500	2.2104	1,916.9700	1.9170	(13.277)	0	0	703
2023/02/03	2037	04/05/2023	10.95	Put	Bond Future	3,130.8900	3.1309	3,492.0000	3.4920	11.534	0	0	0
2023/02/03	2037	04/05/2023	11.03	Put	Bond Future	2,879.3100	2.8793	3,222.0600	3.2221	11.904	0	0	0
2023/02/03	2037	04/05/2023	11.30	Call	Bond Future	3,335.7200	3.3357	2,963.3700	2.9634	(11.163)	0	0	0
2023/02/03	2037	04/05/2023	11.30	Put	Bond Future	2,152.1500	2.1522	2,434.3900	2.4344	13.114	0	0	0
2023/02/03	2037	04/05/2023	11.94	Call	Bond Future	5,866.9500	5.8670	5,371.6400	5.3716	(8.442)	0	0	0
2023/02/03	2037	04/05/2023	13.73	Put	Bond Future	92.3200	0.0923	99.2300	0.0992	7.485	0	0	400
2023/02/03	2037	04/05/2023	11.31	Call	Bond Future	3,371.0700	3.3711	2,996.6300	2.9966	(11.107)	0	0	0
2023/02/03	2037	04/05/2023	11.31	Put	Bond Future	2,128.5400	2.1285	2,408.6900	2.4087	13.162	0	0	0
2023/02/03	2037	04/05/2023			Bond Future	11.1015	84.1553	11.2108	83.5008	0.984	0.0000	0.0000	60,268
2023/02/03	2037	04/05/2023	11.03	Call	Bond Future	2,446.7800	2.4468	2,134.9400	2.1349	(12.745)	0	0	400
2023/02/03	2037	04/05/2023	11.94	Put	Bond Future	1,033.6600	1.0337	1,192.9400	1.1929	15.409	0	0	703
2023/02/03	2037	04/05/2023	13.73	Call	Bond Future	13,920.9100	13.9209	13,273.2300	13.2732	(4.653)	0	0	0
2023/02/03	2037	04/05/2023	11.32	Call	Bond Future	3,406.7300	3.4067	3,029.9000	3.0299	(11.061)	0	0	0
2023/02/03	2037	04/05/2023	11.32	Put	Bond Future	2,105.3000	2.1053	2,383.0600	2.3831	13.193	0	0	0
2023/02/03	2037	04/05/2023	11.78	Call	Bond Future	5,191.4800	5.1915	4,722.6700	4.7227	(9.030)	0	0	400
2023/02/03	2037	04/05/2023	11.78	Put	Bond Future	1,247.4800	1.2475	1,433.2600	1.4333	14.892	0	0	0
2023/02/03	2037	03/08/2023	12.12	Call	Bond Future	7,048.7000	7.0487	6,585.9700	6.5860	(6.565)	0	0	0
2023/02/03	2037	03/08/2023	12.12	Put	Bond Future	1,924.3600	1.9244	2,125.5100	2.1255	10.453	0	0	0
2023/02/03	2037	03/08/2023	12.13	Call	Bond Future	7,087.9100	7.0879	6,623.9600	6.6240	(6.546)	0	0	0
2023/02/03	2037	03/08/2023	12.13	Put	Bond Future	1,909.8000	1.9098	2,109.7300	2.1097	10.469	0	0	0
2023/02/03	2037	03/08/2023			Bond Future	11.2120	81.5514	11.3248	80.8875	1.007	0.0000	0.0000	71,091
2023/02/03	2037	03/08/2023	12.14	Call	Bond Future	7,127.1700	7.1272	6,661.8100	6.6618	(6.529)	0	0	0
2023/02/03	2037	03/08/2023	12.14	Put	Bond Future	1,895.3500	1.8953	2,093.8700	2.0939	10.474	0	0	0
2023/02/03	2037	03/08/2023	11.00	Call	Bond Future	3,178.1600	3.1782	2,872.3200	2.8723	(9.623)	0	0	1,800
2023/02/03	2037	03/08/2023	11.00	Put	Bond Future	4,446.7400	4.4467	4,804.7800	4.8048	8.052	0	0	0
2023/02/03	2037	03/08/2023	10.30	Call	Bond Future	1,591.3500	1.5913	1,355.7400	1.3557	(14.806)	0	0	1,800
2023/02/03	2037	03/08/2023	10.30	Put	Bond Future	7,258.3400	7.2583	7,686.6100	7.6866	5.900	0	0	0
2023/02/03	2037	02/11/2023	11.57	Call	Bond Future	5,313.8100	5.3138	4,888.8800	4.8889	(7.997)	0	0	0
2023/02/03	2037	02/11/2023	11.55	Put	Bond Future	3,937.9000	3.9379	4,174.9600	4.1750	6.020	0	0	0
2023/02/03	2037	02/11/2023	11.56	Put	Bond Future	3,913.9700	3.9140	4,150.0500	4.1500	6.032	0	0	0
2023/02/03	2037	02/11/2023			Bond Future	11.3220	83.1377	11.4362	82.4777	1.008	0.0000	0.0000	0
2023/02/03	2037	02/11/2023	11.57	Put	Bond Future	3,889.9000	3.8899	4,124.9900	4.1250	6.044	0	0	0
2023/02/03	2037	02/11/2023	11.55	Call	Bond Future	5,248.3300	5.2483	4,825.3700	4.8254	(8.059)	0	0	0
2023/02/03	2037	02/11/2023	11.56	Call	Bond Future	5,281.1700	5.2812	4,857.2300	4.8572	(8.027)	0	0	0
2023/02/03	2037	01/02/2024	12.33	Call	Bond Future	8,133.3400	8.1333	7,611.4200	7.6114	(6.417)	0	0	0
2023/02/03	2037	01/02/2024	12.33	Put	Bond Future	3,271.1800	3.2712	3,416.1200	3.4161	4.431	0	0	0
2023/02/03	2037	01/02/2024			Bond Future	11.4388	80.5060	11.5564	79.8391	1.027	0.0000	0.0000	0
2023/02/03	2037	01/02/2024	12.31	Call	Bond Future	8,063.2900	8.0633	7,543.0100	7.5430	(6.452)	0	0	0
2023/02/03	2037	01/02/2024	12.31	Put	Bond Future	3,305.4800	3.3055	3,452.0600	3.4521	4.434	0	0	0
2023/02/03	2037	01/02/2024	12.32	Call	Bond Future	8,098.4400	8.0984	7,577.0400	7.5770	(6.438)	0	0	0
2023/02/03	2037	01/02/2024	12.32	Put	Bond Future	3,288.4300	3.2884	3,433.8900	3.4339	4.423	0	0	0
2023/02/03	2037	02/05/2024	11.45	Call	Bond Future	0.0000	0.0000	4,592.7700	4.5928	100.000	0	0	0
2023/02/03	2037	02/05/2024	11.43	Put	Bond Future	0.0000	0.0000	6,047.1000	6.0471	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	2037	02/05/2024	11.44	Call	Bond Future	0.0000	0.0000	4,565.4000	4.5654	100.000	0	0	0
2023/02/03	2037	02/05/2024	11.44	Put	Bond Future	0.0000	0.0000	6,018.0100	6.0180	100.000	0	0	0
2023/02/03	2037	02/05/2024			Bond Future	11.4400	11.4400	11.6994	81.3169	2.268	0.0000	0.0000	0
2023/02/03	2037	02/05/2024	11.45	Put	Bond Future	0.0000	0.0000	5,988.6800	5.9887	100.000	0	0	0
2023/02/03	2037	02/05/2024	11.43	Call	Bond Future	0.0000	0.0000	4,537.7400	4.5377	100.000	0	0	0
2023/02/03	2038	02/02/2023			Bond Future	125.9315	125.9315	125.9315	125.9315	0.000	0.0000	0.0000	0
2023/02/03	2038	04/05/2023			Bond Future	128.3650	128.3650	128.5075	128.5075	0.111	0.0000	0.0000	4,627
2023/02/03	2038	03/08/2023			Bond Future	128.9602	128.9602	129.1107	129.1107	0.117	0.0000	0.0000	0
2023/02/03	2038	02/11/2023			Bond Future	131.4998	131.4998	131.6794	131.6794	0.137	0.0000	0.0000	0
2023/02/03	2038	01/02/2024			Bond Future	132.0893	132.0893	132.2852	132.2852	0.148	0.0000	0.0000	0
2023/02/03	2038	02/05/2024			Bond Future	132.0900	132.0900	134.7726	134.7726	2.031	0.0000	0.0000	0
2023/02/03	2040	02/02/2023			Bond Future	11.2100	83.5483	11.2100	83.5483	0.000	0.0000	0.0000	0
2023/02/03	2040	04/05/2023	10.73	Put	Bond Future	4,974.8200	4.9748	5,526.0900	5.5261	11.081	0	0	0
2023/02/03	2040	04/05/2023	12.78	Call	Bond Future	9,435.0100	9.4350	8,738.7000	8.7387	(7.380)	0	0	0
2023/02/03	2040	04/05/2023	12.78	Put	Bond Future	506.4600	0.5065	610.0400	0.6100	20.452	0	0	388
2023/02/03	2040	04/05/2023	13.45	Put	Bond Future	226.2900	0.2263	258.1700	0.2582	14.088	0	0	486
2023/02/03	2040	04/05/2023	11.43	Call	Bond Future	3,441.7900	3.4418	3,006.6400	3.0066	(12.643)	0	0	0
2023/02/03	2040	04/05/2023	11.43	Put	Bond Future	2,422.5600	2.4226	2,787.3000	2.7873	15.056	0	0	0
2023/02/03	2040	04/05/2023	12.05	Put	Bond Future	1,203.3000	1.2033	1,419.8800	1.4199	17.999	0	0	684
2023/02/03	2040	04/05/2023			Bond Future	11.2708	85.4760	11.3955	84.6761	1.106	0.0000	0.0000	50,588
2023/02/03	2040	04/05/2023	10.17	Call	Bond Future	504.0300	0.5040	363.8300	0.3638	(27.816)	0	0	388
2023/02/03	2040	04/05/2023	10.17	Put	Bond Future	8,120.8600	8.1209	8,780.5500	8.7805	8.123	0	0	0
2023/02/03	2040	04/05/2023	10.73	Call	Bond Future	1,360.7500	1.3607	1,112.1300	1.1121	(18.271)	0	0	486
2023/02/03	2040	04/05/2023	10.92	Call	Bond Future	1,815.9200	1.8159	1,519.5000	1.5195	(16.323)	0	0	388
2023/02/03	2040	04/05/2023	10.92	Put	Bond Future	4,133.1800	4.1332	4,636.6500	4.6367	12.181	0	0	0
2023/02/03	2040	04/05/2023	13.45	Call	Bond Future	12,638.8800	12.6389	11,870.8700	11.8709	(6.077)	0	0	0
2023/02/03	2040	04/05/2023	11.48	Call	Bond Future	3,628.8000	3.6288	3,180.2000	3.1802	(12.362)	0	0	486
2023/02/03	2040	04/05/2023	11.48	Put	Bond Future	2,293.3900	2.2934	2,644.6800	2.6447	15.317	0	0	0
2023/02/03	2040	04/05/2023	12.05	Call	Bond Future	6,012.4400	6.0124	5,429.1300	5.4291	(9.702)	0	0	0
2023/02/03	2040	04/05/2023	11.03	Call	Bond Future	2,117.0900	2.1171	1,792.5100	1.7925	(15.331)	0	0	684
2023/02/03	2040	04/05/2023	11.03	Put	Bond Future	3,697.1700	3.6972	4,172.4800	4.1725	12.856	0	0	0
2023/02/03	2040	04/05/2023	11.41	Call	Bond Future	3,368.2800	3.3683	2,938.3600	2.9384	(12.764)	0	0	0
2023/02/03	2040	04/05/2023	11.41	Put	Bond Future	2,476.0600	2.4761	2,846.0300	2.8460	14.942	0	0	0
2023/02/03	2040	04/05/2023	11.42	Call	Bond Future	3,404.8700	3.4049	2,972.5000	2.9725	(12.699)	0	0	0
2023/02/03	2040	04/05/2023	11.42	Put	Bond Future	2,449.1000	2.4491	2,816.6200	2.8166	15.006	0	0	0
2023/02/03	2040	03/08/2023	12.23	Call	Bond Future	7,397.7400	7.3977	6,773.2600	6.7733	(8.441)	0	0	0
2023/02/03	2040	03/08/2023	12.23	Put	Bond Future	2,264.6400	2.2646	2,452.2400	2.4522	8.284	0	0	0
2023/02/03	2040	03/08/2023			Bond Future	11.3808	82.6475	11.5095	81.8355	1.132	0.0000	0.0000	91,614
2023/02/03	2040	03/08/2023	12.22	Call	Bond Future	7,356.8500	7.3568	6,733.7000	6.7337	(8.470)	0	0	0
2023/02/03	2040	03/08/2023	12.22	Put	Bond Future	2,281.2500	2.2813	2,470.1800	2.4702	8.282	0	0	0
2023/02/03	2040	03/08/2023	12.21	Call	Bond Future	7,316.0200	7.3160	6,694.2100	6.6942	(8.499)	0	0	0
2023/02/03	2040	03/08/2023	12.21	Put	Bond Future	2,297.9800	2.2980	2,488.2500	2.4882	8.280	0	0	0
2023/02/03	2040	02/11/2023	11.59	Call	Bond Future	5,230.4400	5.2304	4,751.4300	4.7514	(9.158)	0	0	0
2023/02/03	2040	02/11/2023	11.60	Put	Bond Future	4,579.7900	4.5798	4,910.1900	4.9102	7.214	0	0	0
2023/02/03	2040	02/11/2023	11.58	Call	Bond Future	5,196.7000	5.1967	4,719.3200	4.7193	(9.186)	0	0	0
2023/02/03	2040	02/11/2023	11.58	Put	Bond Future	4,635.7600	4.6358	4,969.1300	4.9691	7.191	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	2040	02/11/2023			Bond Future	11.4898	84.2550	11.6205	83.4443	1.138	0.0000	0.0000	84
2023/02/03	2040	02/11/2023	11.59	Put	Bond Future	4,607.6900	4.6077	4,939.4300	4.9394	7.200	0	0	0
2023/02/03	2040	02/11/2023	11.60	Call	Bond Future	5,264.2700	5.2643	4,783.9200	4.7839	(9.125)	0	0	0
2023/02/03	2040	01/02/2024	12.34	Call	Bond Future	8,273.7900	8.2738	7,679.2700	7.6793	(7.186)	0	0	0
2023/02/03	2040	01/02/2024	12.34	Put	Bond Future	3,948.9600	3.9490	4,174.9800	4.1750	5.724	0	0	0
2023/02/03	2040	01/02/2024	12.33	Call	Bond Future	8,237.2000	8.2372	7,644.0800	7.6441	(7.201)	0	0	0
2023/02/03	2040	01/02/2024	12.33	Put	Bond Future	3,968.8000	3.9688	4,196.2200	4.1962	5.730	0	0	0
2023/02/03	2040	01/02/2024			Bond Future	11.6052	81.3948	11.7399	80.5743	1.161	0.0000	0.0000	3
2023/02/03	2040	01/02/2024	12.35	Call	Bond Future	8,310.1200	8.3101	7,714.5100	7.7145	(7.167)	0	0	0
2023/02/03	2040	01/02/2024	12.35	Put	Bond Future	3,928.9200	3.9289	4,153.8500	4.1538	5.725	0	0	0
2023/02/03	2040	02/05/2024	11.61	Call	Bond Future	0.0000	0.0000	4,945.6700	4.9457	100.000	0	0	0
2023/02/03	2040	02/05/2024	11.62	Put	Bond Future	0.0000	0.0000	6,542.5400	6.5425	100.000	0	0	0
2023/02/03	2040	02/05/2024	11.60	Call	Bond Future	0.0000	0.0000	4,916.3300	4.9163	100.000	0	0	0
2023/02/03	2040	02/05/2024			Bond Future	11.6100	11.6100	11.8805	82.0653	2.330	0.0000	0.0000	0
2023/02/03	2040	02/05/2024	11.61	Put	Bond Future	0.0000	0.0000	6,574.2300	6.5742	100.000	0	0	0
2023/02/03	2040	02/05/2024	11.62	Call	Bond Future	0.0000	0.0000	4,975.0900	4.9751	100.000	0	0	0
2023/02/03	2040	02/05/2024	11.60	Put	Bond Future	0.0000	0.0000	6,606.0800	6.6061	100.000	0	0	0
2023/02/03	2044	02/02/2023			Bond Future	11.2800	79.9793	11.2800	79.9793	0.000	0.0000	0.0000	0
2023/02/03	2044	04/05/2023	11.41	Call	Bond Future	3,202.2800	3.2023	2,793.3800	2.7934	(12.769)	0	0	0
2023/02/03	2044	04/05/2023	11.41	Put	Bond Future	2,754.8400	2.7548	3,157.1000	3.1571	14.602	0	0	0
2023/02/03	2044	04/05/2023	11.42	Call	Bond Future	3,238.2000	3.2382	2,826.4500	2.8264	(12.715)	0	0	0
2023/02/03	2044	04/05/2023	11.42	Put	Bond Future	2,725.7200	2.7257	3,125.1300	3.1251	14.653	0	0	0
2023/02/03	2044	04/05/2023	11.75	Put	Bond Future	1,906.4200	1.9064	2,219.4800	2.2195	16.421	0	0	4,115
2023/02/03	2044	04/05/2023			Bond Future	11.3416	81.8100	11.4661	80.9989	1.098	0.0000	0.0000	55,877
2023/02/03	2044	04/05/2023	11.43	Call	Bond Future	3,274.2900	3.2743	2,859.8600	2.8599	(12.657)	0	0	0
2023/02/03	2044	04/05/2023	11.43	Put	Bond Future	2,696.8600	2.6969	3,093.5900	3.0936	14.711	0	0	0
2023/02/03	2044	04/05/2023	11.75	Call	Bond Future	4,516.2900	4.5163	4,018.1900	4.0182	(11.029)	0	0	0
2023/02/03	2044	04/05/2023	12.00	Call	Bond Future	5,580.5900	5.5806	5,023.6900	5.0237	(9.979)	0	0	0
2023/02/03	2044	04/05/2023	12.00	Put	Bond Future	1,442.9000	1.4429	1,697.1600	1.6972	17.621	0	0	4,115
2023/02/03	2044	04/05/2023	12.25	Call	Bond Future	6,702.2200	6.7022	6,095.0200	6.0950	(9.060)	0	0	0
2023/02/03	2044	04/05/2023	12.25	Put	Bond Future	1,087.0100	1.0870	1,290.9700	1.2910	18.763	0	0	1,500
2023/02/03	2044	03/08/2023	12.15	Call	Bond Future	6,946.6400	6.9466	6,345.0300	6.3450	(8.660)	0	0	0
2023/02/03	2044	03/08/2023	12.15	Put	Bond Future	2,612.8800	2.6129	2,834.8600	2.8349	8.496	0	0	0
2023/02/03	2044	03/08/2023	12.16	Call	Bond Future	6,986.7600	6.9868	6,383.7000	6.3837	(8.631)	0	0	0
2023/02/03	2044	03/08/2023	12.16	Put	Bond Future	2,594.2300	2.5942	2,814.7600	2.8148	8.501	0	0	0
2023/02/03	2044	03/08/2023			Bond Future	11.4471	79.0348	11.5757	78.2112	1.123	0.0000	0.0000	21,473
2023/02/03	2044	03/08/2023	12.17	Call	Bond Future	7,026.9400	7.0269	6,422.4300	6.4224	(8.603)	0	0	0
2023/02/03	2044	03/08/2023	12.17	Put	Bond Future	2,575.7200	2.5757	2,794.8000	2.7948	8.506	0	0	0
2023/02/03	2044	02/11/2023	11.57	Call	Bond Future	5,101.3300	5.1013	4,639.0400	4.6390	(9.062)	0	0	0
2023/02/03	2044	02/11/2023	11.57	Put	Bond Future	4,983.5200	4.9835	5,344.5300	5.3445	7.244	0	0	0
2023/02/03	2044	02/11/2023			Bond Future	11.5515	80.5720	11.6820	79.7487	1.130	0.0000	0.0000	0
2023/02/03	2044	02/11/2023	11.55	Call	Bond Future	5,034.3400	5.0343	4,575.1300	4.5751	(9.122)	0	0	0
2023/02/03	2044	02/11/2023	11.55	Put	Bond Future	5,043.6200	5.0436	5,407.7100	5.4077	7.219	0	0	0
2023/02/03	2044	02/11/2023	11.56	Call	Bond Future	5,067.7900	5.0678	4,607.1700	4.6072	(9.089)	0	0	0
2023/02/03	2044	02/11/2023	11.56	Put	Bond Future	5,013.4800	5.0135	5,376.1600	5.3762	7.234	0	0	0
2023/02/03	2044	01/02/2024	12.29	Call	Bond Future	8,073.3500	8.0734	7,396.6600	7.3967	(8.382)	0	0	0
2023/02/03	2044	01/02/2024	12.29	Put	Bond Future	4,301.1500	4.3012	4,458.0400	4.4580	3.648	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	2044	01/02/2024			Bond Future	11.6616	77.7650	11.7961	76.9314	1.153	0.0000	0.0000	0
2023/02/03	2044	01/02/2024	12.27	Call	Bond Future	8,001.0400	8.0010	7,326.4300	7.3264	(8.432)	0	0	0
2023/02/03	2044	01/02/2024	12.27	Put	Bond Future	4,344.1800	4.3442	4,503.1500	4.5031	3.659	0	0	0
2023/02/03	2044	01/02/2024	12.28	Call	Bond Future	8,037.3200	8.0373	7,361.6700	7.3617	(8.406)	0	0	0
2023/02/03	2044	01/02/2024	12.28	Put	Bond Future	4,322.7500	4.3227	4,480.6800	4.4807	3.653	0	0	0
2023/02/03	2044	02/05/2024	11.67	Call	Bond Future	0.0000	0.0000	5,146.5700	5.1466	100.000	0	0	0
2023/02/03	2044	02/05/2024	11.67	Put	Bond Future	0.0000	0.0000	6,739.6700	6.7397	100.000	0	0	0
2023/02/03	2044	02/05/2024			Bond Future	11.6600	11.6600	11.9297	78.3548	2.313	0.0000	0.0000	0
2023/02/03	2044	02/05/2024	11.65	Call	Bond Future	0.0000	0.0000	5,086.5900	5.0866	100.000	0	0	0
2023/02/03	2044	02/05/2024	11.65	Put	Bond Future	0.0000	0.0000	6,804.6500	6.8047	100.000	0	0	0
2023/02/03	2044	02/05/2024	11.66	Call	Bond Future	0.0000	0.0000	5,116.5500	5.1165	100.000	0	0	0
2023/02/03	2044	02/05/2024	11.66	Put	Bond Future	0.0000	0.0000	6,772.0900	6.7721	100.000	0	0	0
2023/02/03	2046	02/02/2023			Bond Future	112.0428	112.0428	112.0428	112.0428	0.000	0.0000	0.0000	0
2023/02/03	2046	04/05/2023			Bond Future	112.1705	112.1705	112.5206	112.5206	0.312	0.0000	0.0000	17,311
2023/02/03	2046	03/08/2023			Bond Future	114.4012	114.4012	114.7631	114.7631	0.316	0.0000	0.0000	0
2023/02/03	2046	02/11/2023			Bond Future	114.5695	114.5695	114.9624	114.9624	0.343	0.0000	0.0000	0
2023/02/03	2046	01/02/2024			Bond Future	116.8334	116.8334	117.2425	117.2425	0.350	0.0000	0.0000	0
2023/02/03	2046	02/05/2024			Bond Future	116.8300	116.8300	117.3166	117.3166	0.416	0.0000	0.0000	0
2023/02/03	2050	02/02/2023			Bond Future	112.2717	112.2717	112.2717	112.2717	0.000	0.0000	0.0000	0
2023/02/03	2050	04/05/2023			Bond Future	114.4412	114.4412	114.8350	114.8350	0.344	0.0000	0.0000	13,256
2023/02/03	2050	03/08/2023			Bond Future	114.5393	114.5393	114.9452	114.9452	0.354	0.0000	0.0000	0
2023/02/03	2050	02/11/2023			Bond Future	116.7948	116.7948	117.2321	117.2321	0.374	0.0000	0.0000	0
2023/02/03	2050	01/02/2024			Bond Future	116.8659	116.8659	117.3231	117.3231	0.391	0.0000	0.0000	0
2023/02/03	2050	02/05/2024			Bond Future	116.8700	116.8700	119.5287	119.5287	2.275	0.0000	0.0000	0
2023/02/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	AL37	04/05/2023			Index Future	894.3740	894.3740	889.7480	889.7480	(0.517)	0.0000	0.0000	0
2023/02/03	AL37	03/08/2023			Index Future	911.9450	911.9450	907.2660	907.2660	(0.513)	0.0000	0.0000	0
2023/02/03	AL37	02/11/2023			Index Future	929.6970	929.6970	925.1090	925.1090	(0.493)	0.0000	0.0000	0
2023/02/03	AL37	01/02/2024			Index Future	947.8710	947.8710	943.2600	943.2600	(0.486)	0.0000	0.0000	0
2023/02/03	AL37	02/05/2024			Index Future	947.8700	947.8700	960.8260	960.8260	1.367	0.0000	0.0000	0
2023/02/03	AL7T	04/05/2023			Index Future	1,049.6180	1,049.6180	1,043.0160	1,043.0160	(0.629)	0.0000	0.0000	0
2023/02/03	AL7T	03/08/2023			Index Future	1,070.2390	1,070.2390	1,063.5520	1,063.5520	(0.625)	0.0000	0.0000	0
2023/02/03	AL7T	02/11/2023			Index Future	1,091.0730	1,091.0730	1,084.4690	1,084.4690	(0.605)	0.0000	0.0000	0
2023/02/03	AL7T	01/02/2024			Index Future	1,112.4010	1,112.4010	1,105.7460	1,105.7460	(0.598)	0.0000	0.0000	0
2023/02/03	AL7T	02/05/2024			Index Future	1,112.4000	1,112.4000	1,126.3380	1,126.3380	1.253	0.0000	0.0000	0
2023/02/03	ALBI	04/05/2023			Index Future	909.8530	909.8530	903.2440	903.2440	(0.726)	0.0000	0.0000	106
2023/02/03	ALBI	03/08/2023			Index Future	927.7280	927.7280	921.0280	921.0280	(0.722)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	ALBI	02/11/2023			Index Future	945.7880	945.7880	939.1420	939.1420	(0.703)	0.0000	0.0000	0
2023/02/03	ALBI	01/02/2024			Index Future	964.2760	964.2760	957.5680	957.5680	(0.696)	0.0000	0.0000	0
2023/02/03	ALBI	02/05/2024			Index Future	964.2800	964.2800	975.4010	975.4010	1.153	0.0000	0.0000	0
2023/02/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/03	ES33	02/02/2023			Bond Future	11.7100	77.7963	11.7100	77.7963	0.000	0.0000	0.0000	0
2023/02/03	ES33	04/05/2023			Bond Future	11.7945	75.8070	11.9092	75.2556	0.972	0.0000	0.0000	0
2023/02/03	ES33	03/08/2023			Bond Future	11.9355	77.3146	12.0543	76.7556	0.995	0.0000	0.0000	350
2023/02/03	ES33	02/11/2023			Bond Future	12.0901	75.0435	12.2106	74.4889	0.996	0.0000	0.0000	0
2023/02/03	ES33	01/02/2024			Bond Future	12.2555	76.5254	12.3800	75.9652	1.016	0.0000	0.0000	0
2023/02/03	ES33	02/05/2024			Bond Future	12.2600	12.2600	12.5739	73.5979	2.561	0.0000	0.0000	0
2023/02/03	ES42	02/02/2023			Bond Future	12.1450	75.5247	12.1450	75.5247	0.000	0.0000	0.0000	0
2023/02/03	ES42	04/05/2023			Bond Future	12.2326	73.0145	12.3625	72.2856	1.062	0.0000	0.0000	0
2023/02/03	ES42	03/08/2023			Bond Future	12.3638	74.4668	12.4981	73.7267	1.086	0.0000	0.0000	4,000
2023/02/03	ES42	02/11/2023			Bond Future	12.5061	71.6708	12.6430	70.9312	1.095	0.0000	0.0000	0
2023/02/03	ES42	01/02/2024			Bond Future	12.6508	73.0852	12.7921	72.3362	1.117	0.0000	0.0000	0
2023/02/03	ES42	02/05/2024			Bond Future	12.6500	12.6500	12.9659	69.4315	2.497	0.0000	0.0000	0
2023/02/03	GOVI	04/05/2023	852.86	Call	GOVI	444,500.0000	44.4500	379,460.0000	37.9460	(14.632)	0	0	0
2023/02/03	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GOVI	04/05/2023	852.87	Call	GOVI	444,400.0000	44.4400	379,360.0000	37.9360	(14.635)	0	0	0
2023/02/03	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GOVI	04/05/2023			GOVI	897.3100	897.3100	890.8060	890.8060	(0.725)	0.0000	0.0000	842
2023/02/03	GOVI	04/05/2023	852.88	Call	GOVI	444,300.0000	44.4300	379,260.0000	37.9260	(14.639)	0	0	0
2023/02/03	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GOVI	03/08/2023	837.21	Call	GOVI	777,290.0000	77.7290	711,350.0000	71.1350	(8.483)	0	0	0
2023/02/03	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GOVI	03/08/2023	837.22	Call	GOVI	777,190.0000	77.7190	711,250.0000	71.1250	(8.484)	0	0	0
2023/02/03	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GOVI	03/08/2023			GOVI	914.9390	914.9390	908.3450	908.3450	(0.721)	0.0000	0.0000	0
2023/02/03	GOVI	03/08/2023	837.23	Call	GOVI	777,090.0000	77.7090	711,150.0000	71.1150	(8.486)	0	0	0
2023/02/03	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GOVI	02/11/2023	885.82	Call	GOVI	469,290.0000	46.9290	403,900.0000	40.3900	(13.934)	0	0	0
2023/02/03	GOVI	02/11/2023			GOVI	932.7490	932.7490	926.2100	926.2100	(0.701)	0.0000	0.0000	0
2023/02/03	GOVI	02/11/2023	885.80	Call	GOVI	469,490.0000	46.9490	404,100.0000	40.4100	(13.928)	0	0	0
2023/02/03	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GOVI	02/11/2023	885.81	Call	GOVI	469,390.0000	46.9390	404,000.0000	40.4000	(13.931)	0	0	0
2023/02/03	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GOVI	01/02/2024	880.00	Call	GOVI	709,830.0000	70.9830	643,820.0000	64.3820	(9.299)	0	0	0
2023/02/03	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GOVI	01/02/2024			GOVI	950.9830	950.9830	944.3820	944.3820	(0.694)	0.0000	0.0000	0
2023/02/03	GOVI	01/02/2024	879.98	Call	GOVI	710,030.0000	71.0030	644,020.0000	64.4020	(9.297)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GOVI	01/02/2024	879.99	Call	GOVI	709,930.0000	70.9930	643,920.0000	64.3920	(9.298)	0	0	0
2023/02/03	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GOVI	02/05/2024	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GOVI	02/05/2024	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	109,790.0000	10.9790	100.000	0	0	0
2023/02/03	GOVI	02/05/2024			GOVI	950.9800	950.9800	961.9690	961.9690	1.156	0.0000	0.0000	0
2023/02/03	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	109,990.0000	10.9990	100.000	0	0	0
2023/02/03	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	109,890.0000	10.9890	100.000	0	0	0
2023/02/03	GOVI	02/05/2024	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/03	IGOV	04/05/2023			Index Future	327.8540	327.8540	328.2960	328.2960	0.135	0.0000	0.0000	655
2023/02/03	IGOV	03/08/2023			Index Future	334.3740	334.3740	334.8380	334.8380	0.139	0.0000	0.0000	0
2023/02/03	IGOV	02/11/2023			Index Future	340.9600	340.9600	341.5010	341.5010	0.159	0.0000	0.0000	0
2023/02/03	IGOV	01/02/2024			Index Future	347.7000	347.7000	348.2770	348.2770	0.166	0.0000	0.0000	0
2023/02/03	IGOV	02/05/2024			Index Future	347.7000	347.7000	354.8370	354.8370	2.053	0.0000	0.0000	0
2023/02/03	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/03	JBAF	15/02/2023			Jibar Tradeable Future	7.4700	92.5300	7.4600	92.5400	(0.134)	0.0000	0.0000	0
2023/02/03	JBAF	15/03/2023			Jibar Tradeable Future	7.4900	92.5100	7.4750	92.5250	(0.200)	0.0000	0.0000	0
2023/02/03	JBAF	19/04/2023			Jibar Tradeable Future	7.5500	92.4500	7.5850	92.4150	0.464	0.0000	0.0000	0
2023/02/03	JBAF	17/05/2023			Jibar Tradeable Future	7.5500	92.4500	7.5950	92.4050	0.596	0.0000	0.0000	0
2023/02/03	JBAF	21/06/2023			Jibar Tradeable Future	7.5550	92.4450	7.6100	92.3900	0.728	0.0000	0.0000	0
2023/02/03	JBAF	19/07/2023			Jibar Tradeable Future	7.5100	92.4900	7.5650	92.4350	0.732	0.0000	0.0000	0
2023/02/03	JBAF	20/09/2023			Jibar Tradeable Future	7.4600	92.5400	7.5650	92.4350	1.408	0.0000	0.0000	75
2023/02/03	JBAF	20/12/2023			Jibar Tradeable Future	7.1950	92.8050	7.3200	92.6800	1.737	0.0000	0.0000	272
2023/02/03	JBAF	20/03/2024			Jibar Tradeable Future	7.1200	92.8800	7.2450	92.7550	1.756	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	JBAF	19/06/2024			Jibar Tradeable Future	6.8900	93.1100	7.0150	92.9850	1.814	0.0000	0.0000	0
2023/02/03	JBAF	18/09/2024			Jibar Tradeable Future	6.8800	93.1200	7.0050	92.9950	1.817	0.0000	0.0000	68
2023/02/03	JBAF	18/12/2024			Jibar Tradeable Future	6.8900	93.1100	7.0000	93.0000	1.597	0.0000	0.0000	0
2023/02/03	R035	02/02/2023			Bond Future	10.8050	91.0703	10.8050	91.0703	0.000	0.0000	0.0000	0
2023/02/03	R035	04/05/2023	10.55	Call	Bond Future	1,727.8900	1.7279	1,528.0800	1.5281	(11.564)	0	0	770
2023/02/03	R035	04/05/2023	10.55	Put	Bond Future	3,582.9000	3.5829	3,878.6800	3.8787	8.255	0	0	0
2023/02/03	R035	04/05/2023	13.18	Call	Bond Future	12,555.2200	12.5552	12,063.2300	12.0632	(3.919)	0	0	0
2023/02/03	R035	04/05/2023	13.18	Put	Bond Future	137.2400	0.1372	140.8400	0.1408	2.623	0	0	491
2023/02/03	R035	04/05/2023	12.46	Call	Bond Future	9,233.2900	9.2333	8,784.4900	8.7845	(4.861)	0	0	0
2023/02/03	R035	04/05/2023	12.46	Put	Bond Future	376.4400	0.3764	423.2300	0.4232	12.430	0	0	388
2023/02/03	R035	04/05/2023	11.20	Call	Bond Future	3,781.8400	3.7818	3,468.8800	3.4689	(8.275)	0	0	0
2023/02/03	R035	04/05/2023	11.21	Call	Bond Future	3,819.2400	3.8192	3,504.6800	3.5047	(8.236)	0	0	0
2023/02/03	R035	04/05/2023	11.22	Put	Bond Future	1,729.7800	1.7298	1,909.2000	1.9092	10.372	0	0	0
2023/02/03	R035	04/05/2023	10.60	Call	Bond Future	1,856.3500	1.8563	1,647.1700	1.6472	(11.268)	0	0	388
2023/02/03	R035	04/05/2023	10.60	Put	Bond Future	3,405.2400	3.4052	3,691.6500	3.6917	8.411	0	0	0
2023/02/03	R035	04/05/2023	11.05	Call	Bond Future	3,239.5900	3.2396	2,950.4900	2.9505	(8.924)	0	0	770
2023/02/03	R035	04/05/2023	11.05	Put	Bond Future	2,098.7800	2.0988	2,305.2700	2.3053	9.839	0	0	0
2023/02/03	R035	04/05/2023	11.17	Call	Bond Future	3,670.6800	3.6707	3,362.2500	3.3623	(8.403)	0	0	491
2023/02/03	R035	04/05/2023			Bond Future	10.8567	88.6442	10.9403	88.1486	0.769	0.0000	0.0000	156,214
2023/02/03	R035	04/05/2023	9.85	Call	Bond Future	517.1800	0.5172	412.5800	0.4126	(20.225)	0	0	388
2023/02/03	R035	04/05/2023	9.85	Put	Bond Future	6,817.4900	6.8175	7,208.4800	7.2085	5.735	0	0	0
2023/02/03	R035	04/05/2023	10.42	Call	Bond Future	1,422.6300	1.4226	1,243.1000	1.2431	(12.620)	0	0	491
2023/02/03	R035	04/05/2023	10.42	Put	Bond Future	4,080.5300	4.0805	4,396.5900	4.3966	7.746	0	0	0
2023/02/03	R035	04/05/2023	11.80	Call	Bond Future	6,240.3100	6.2403	5,845.8400	5.8458	(6.321)	0	0	0
2023/02/03	R035	04/05/2023	11.80	Put	Bond Future	866.7000	0.8667	967.8200	0.9678	11.667	0	0	1,035
2023/02/03	R035	04/05/2023	11.87	Call	Bond Future	6,548.7500	6.5488	6,146.2000	6.1462	(6.147)	0	0	0
2023/02/03	R035	04/05/2023	11.87	Put	Bond Future	795.3000	0.7953	888.3400	0.8883	11.699	0	0	770
2023/02/03	R035	04/05/2023	11.20	Put	Bond Future	1,770.0100	1.7700	1,952.6400	1.9526	10.318	0	0	0
2023/02/03	R035	04/05/2023	11.21	Put	Bond Future	1,749.7900	1.7498	1,930.8200	1.9308	10.346	0	0	0
2023/02/03	R035	04/05/2023	11.22	Call	Bond Future	3,856.8000	3.8568	3,540.6300	3.5406	(8.198)	0	0	0
2023/02/03	R035	04/05/2023	11.17	Put	Bond Future	1,832.0500	1.8321	2,019.2100	2.0192	10.216	0	0	0
2023/02/03	R035	03/08/2023	12.00	Call	Bond Future	7,457.7100	7.4577	7,092.2000	7.0922	(4.901)	0	0	0
2023/02/03	R035	03/08/2023	12.00	Put	Bond Future	1,666.9000	1.6669	1,802.9700	1.8030	8.163	0	0	0
2023/02/03	R035	03/08/2023			Bond Future	10.9600	90.3859	11.0461	89.8843	0.786	0.0000	0.0000	2,561
2023/02/03	R035	03/08/2023	11.98	Call	Bond Future	7,377.7900	7.3778	7,014.0200	7.0140	(4.931)	0	0	0
2023/02/03	R035	03/08/2023	11.98	Put	Bond Future	1,693.0900	1.6931	1,830.9000	1.8309	8.140	0	0	0
2023/02/03	R035	03/08/2023	11.99	Call	Bond Future	7,417.7300	7.4177	7,053.0800	7.0531	(4.916)	0	0	0
2023/02/03	R035	03/08/2023	11.99	Put	Bond Future	1,679.9500	1.6800	1,816.8800	1.8169	8.151	0	0	0
2023/02/03	R035	02/11/2023	11.41	Call	Bond Future	5,459.7700	5.4598	5,118.3100	5.1183	(6.254)	0	0	0
2023/02/03	R035	02/11/2023	11.41	Put	Bond Future	3,570.7000	3.5707	3,722.5700	3.7226	4.253	0	0	0
2023/02/03	R035	02/11/2023	11.42	Call	Bond Future	5,493.1300	5.4931	5,150.7600	5.1508	(6.233)	0	0	0
2023/02/03	R035	02/11/2023	11.42	Put	Bond Future	3,548.5500	3.5486	3,699.5100	3.6995	4.254	0	0	0
2023/02/03	R035	02/11/2023			Bond Future	11.0751	87.6421	11.1616	87.1488	0.781	0.0000	0.0000	123
2023/02/03	R035	02/11/2023	11.43	Call	Bond Future	5,526.5700	5.5266	5,183.2900	5.1833	(6.211)	0	0	0
2023/02/03	R035	02/11/2023	11.43	Put	Bond Future	3,526.5200	3.5265	3,676.5700	3.6766	4.255	0	0	0
2023/02/03	R035	01/02/2024	12.18	Put	Bond Future	2,938.9400	2.9389	3,091.0500	3.0911	5.176	0	0	0
2023/02/03	R035	01/02/2024	12.19	Call	Bond Future	8,240.9500	8.2410	7,895.8300	7.8958	(4.188)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	R035	01/02/2024	12.19	Put	Bond Future	2,923.1900	2.9232	3,074.6200	3.0746	5.180	0	0	0
2023/02/03	R035	01/02/2024			Bond Future	11.1985	89.3536	11.2874	88.8571	0.794	0.0000	0.0000	0
2023/02/03	R035	01/02/2024	12.20	Call	Bond Future	8,276.8400	8.2768	7,930.7200	7.9307	(4.182)	0	0	0
2023/02/03	R035	01/02/2024	12.20	Put	Bond Future	2,907.8500	2.9079	3,058.2800	3.0583	5.173	0	0	0
2023/02/03	R035	01/02/2024	12.18	Call	Bond Future	8,205.4100	8.2054	7,860.9700	7.8610	(4.198)	0	0	0
2023/02/03	R035	02/05/2024	11.19	Call	Bond Future	0.0000	0.0000	4,460.6300	4.4606	100.000	0	0	0
2023/02/03	R035	02/05/2024	11.19	Put	Bond Future	0.0000	0.0000	5,770.2000	5.7702	100.000	0	0	0
2023/02/03	R035	02/05/2024	11.20	Call	Bond Future	0.0000	0.0000	4,487.6300	4.4876	100.000	0	0	0
2023/02/03	R035	02/05/2024	11.20	Put	Bond Future	0.0000	0.0000	5,741.6300	5.7416	100.000	0	0	0
2023/02/03	R035	02/05/2024			Bond Future	11.2000	11.2000	11.4281	86.0028	2.037	0.0000	0.0000	0
2023/02/03	R035	02/05/2024	11.21	Call	Bond Future	0.0000	0.0000	4,514.7100	4.5147	100.000	0	0	0
2023/02/03	R035	02/05/2024	11.21	Put	Bond Future	0.0000	0.0000	5,713.2000	5.7132	100.000	0	0	0
2023/02/03	R186	02/02/2023			Bond Future	7.9950	109.5604	7.9950	109.5604	0.000	0.0000	0.0000	0
2023/02/03	R186	04/05/2023	8.83	Put	Bond Future	217.6900	0.2177	280.3900	0.2804	28.802	0	0	0
2023/02/03	R186	04/05/2023	8.84	Call	Bond Future	2,950.9100	2.9509	2,476.0300	2.4760	(16.093)	0	0	0
2023/02/03	R186	04/05/2023			Bond Future	7.9814	111.7729	8.1475	111.2365	2.081	0.0000	0.0000	95,519
2023/02/03	R186	04/05/2023	8.36	Call	Bond Future	1,752.2100	1.7522	1,354.7000	1.3547	(22.686)	0	0	200
2023/02/03	R186	04/05/2023	8.36	Put	Bond Future	534.2100	0.5342	673.0700	0.6731	25.994	0	0	200
2023/02/03	R186	04/05/2023	8.82	Call	Bond Future	2,896.7900	2.8968	2,424.3500	2.4244	(16.309)	0	0	0
2023/02/03	R186	04/05/2023	8.82	Put	Bond Future	222.0500	0.2220	285.9800	0.2860	28.791	0	0	0
2023/02/03	R186	04/05/2023	8.83	Call	Bond Future	2,923.8200	2.9238	2,450.1500	2.4501	(16.200)	0	0	0
2023/02/03	R186	04/05/2023	8.84	Put	Bond Future	213.4100	0.2134	274.9000	0.2749	28.813	0	0	0
2023/02/03	R186	03/08/2023	9.73	Put	Bond Future	170.1100	0.1701	173.1800	0.1732	1.805	0	0	0
2023/02/03	R186	03/08/2023	9.74	Call	Bond Future	5,340.8000	5.3408	4,801.5900	4.8016	(10.096)	0	0	0
2023/02/03	R186	03/08/2023	9.74	Put	Bond Future	168.1100	0.1681	171.0100	0.1710	1.725	0	0	0
2023/02/03	R186	03/08/2023			Bond Future	7.9834	108.6647	8.1624	108.1226	2.243	0.0000	0.0000	0
2023/02/03	R186	03/08/2023	9.75	Call	Bond Future	5,367.2500	5.3673	4,827.8500	4.8279	(10.050)	0	0	0
2023/02/03	R186	03/08/2023	9.75	Put	Bond Future	166.0200	0.1660	168.7300	0.1687	1.632	0	0	0
2023/02/03	R186	03/08/2023	9.73	Call	Bond Future	5,314.2500	5.3142	4,775.2100	4.7752	(10.143)	0	0	0
2023/02/03	R186	02/11/2023	9.40	Call	Bond Future	4,367.5300	4.3675	3,880.9700	3.8810	(11.140)	0	0	0
2023/02/03	R186	02/11/2023	9.40	Put	Bond Future	470.5200	0.4705	514.3000	0.5143	9.305	0	0	0
2023/02/03	R186	02/11/2023	9.15	Call	Bond Future	3,802.7600	3.8028	3,331.6700	3.3317	(12.388)	0	0	1,715
2023/02/03	R186	02/11/2023			Bond Future	7.9910	110.7788	8.1789	110.2484	2.352	0.0000	0.0000	1,271
2023/02/03	R186	02/11/2023	9.39	Call	Bond Future	4,344.5700	4.3446	3,858.5300	3.8585	(11.187)	0	0	0
2023/02/03	R186	02/11/2023	9.39	Put	Bond Future	474.5800	0.4746	518.8800	0.5189	9.335	0	0	0
2023/02/03	R186	02/11/2023	10.42	Call	Bond Future	6,790.0100	6.7900	6,252.6400	6.2526	(7.914)	0	0	0
2023/02/03	R186	02/11/2023	10.42	Put	Bond Future	183.0100	0.1830	175.9800	0.1760	(3.841)	0	0	1,715
2023/02/03	R186	02/11/2023	9.15	Put	Bond Future	583.9900	0.5840	643.2400	0.6432	10.146	0	0	0
2023/02/03	R186	02/11/2023	9.38	Call	Bond Future	4,321.6300	4.3216	3,836.1200	3.8361	(11.234)	0	0	0
2023/02/03	R186	02/11/2023	9.38	Put	Bond Future	478.6700	0.4787	523.5000	0.5235	9.366	0	0	0
2023/02/03	R186	01/02/2024	9.50	Call	Bond Future	4,454.8800	4.4549	3,940.6300	3.9406	(11.544)	0	0	0
2023/02/03	R186	01/02/2024	9.51	Call	Bond Future	4,475.5900	4.4756	3,960.9500	3.9610	(11.499)	0	0	0
2023/02/03	R186	01/02/2024	9.52	Put	Bond Future	595.6400	0.5956	613.4400	0.6134	2.988	0	0	0
2023/02/03	R186	01/02/2024			Bond Future	7.9972	107.6389	8.2010	107.1060	2.548	0.0000	0.0000	0
2023/02/03	R186	01/02/2024	9.50	Put	Bond Future	603.9500	0.6040	622.5100	0.6225	3.073	0	0	0
2023/02/03	R186	01/02/2024	9.51	Put	Bond Future	599.6300	0.5996	617.8000	0.6178	3.030	0	0	0
2023/02/03	R186	01/02/2024	9.52	Call	Bond Future	4,496.6200	4.4966	3,981.6100	3.9816	(11.453)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	R186	02/05/2024	8.01	Call	Bond Future	0.0000	0.0000	1,305.5200	1.3055	100.000	0	0	0
2023/02/03	R186	02/05/2024	8.01	Put	Bond Future	0.0000	0.0000	1,941.3200	1.9413	100.000	0	0	0
2023/02/03	R186	02/05/2024			Bond Future	8.0000	8.0000	8.2747	109.0913	3.434	0.0000	0.0000	0
2023/02/03	R186	02/05/2024	7.99	Call	Bond Future	0.0000	0.0000	1,281.0600	1.2811	100.000	0	0	0
2023/02/03	R186	02/05/2024	7.99	Put	Bond Future	0.0000	0.0000	1,965.1000	1.9651	100.000	0	0	0
2023/02/03	R186	02/05/2024	8.00	Call	Bond Future	0.0000	0.0000	1,293.2600	1.2933	100.000	0	0	0
2023/02/03	R186	02/05/2024	8.00	Put	Bond Future	0.0000	0.0000	1,953.1800	1.9532	100.000	0	0	0
2023/02/03	R197	02/02/2023			Bond Future	329.1776	329.1776	329.1776	329.1776	0.000	0.0000	0.0000	0
2023/02/03	R197	04/05/2023			Bond Future	335.4982	335.4982	335.4567	335.4567	(0.012)	0.0000	0.0000	309
2023/02/03	R197	03/08/2023			Bond Future	333.1053	333.1053	333.0749	333.0749	(0.009)	0.0000	0.0000	0
2023/02/03	R197	02/11/2023			Bond Future	339.6645	339.6645	339.7013	339.7013	0.011	0.0000	0.0000	0
2023/02/03	R202	02/02/2023			Bond Future	245.9179	245.9179	245.9179	245.9179	0.000	0.0000	0.0000	0
2023/02/03	R202	04/05/2023			Bond Future	250.6698	250.6698	250.6453	250.6453	(0.010)	0.0000	0.0000	4,903
2023/02/03	R202	03/08/2023			Bond Future	250.8401	250.8401	250.8244	250.8244	(0.006)	0.0000	0.0000	460
2023/02/03	R202	02/11/2023			Bond Future	255.7799	255.7799	255.8147	255.8147	0.014	0.0000	0.0000	0
2023/02/03	R202	01/02/2024			Bond Future	255.8908	255.8908	255.9502	255.9502	0.023	0.0000	0.0000	0
2023/02/03	R202	02/05/2024			Bond Future	255.8900	255.8900	260.7631	260.7631	1.904	0.0000	0.0000	0
2023/02/03	R209	02/02/2023			Bond Future	10.8400	70.4460	10.8400	70.4460	0.000	0.0000	0.0000	0
2023/02/03	R209	04/05/2023	10.00	Call	Bond Future	579.5600	0.5796	431.3700	0.4314	(25.569)	0	0	500
2023/02/03	R209	04/05/2023	10.00	Put	Bond Future	5,425.3300	5.4253	5,874.8100	5.8748	8.285	0	0	0
2023/02/03	R209	04/05/2023	10.50	Call	Bond Future	1,376.9900	1.3770	1,109.8900	1.1099	(19.397)	0	0	4,500
2023/02/03	R209	04/05/2023	10.50	Put	Bond Future	3,407.5400	3.4075	3,738.1100	3.7381	9.701	0	0	0
2023/02/03	R209	04/05/2023	11.50	Put	Bond Future	1,127.4800	1.1275	1,250.1500	1.2502	10.880	0	0	0
2023/02/03	R209	04/05/2023	11.09	Call	Bond Future	2,917.6900	2.9177	2,514.4300	2.5144	(13.821)	0	0	0
2023/02/03	R209	04/05/2023	11.09	Put	Bond Future	1,814.9300	1.8149	2,009.3400	2.0093	10.712	0	0	0
2023/02/03	R209	04/05/2023	11.10	Call	Bond Future	2,948.7600	2.9488	2,543.5000	2.5435	(13.743)	0	0	0
2023/02/03	R209	04/05/2023	11.10	Put	Bond Future	1,794.5700	1.7946	1,986.9800	1.9870	10.722	0	0	0
2023/02/03	R209	04/05/2023			Bond Future	10.8781	68.9643	10.9923	68.3666	1.050	0.0000	0.0000	19,105
2023/02/03	R209	04/05/2023	11.00	Call	Bond Future	2,644.2900	2.6443	2,260.1200	2.2601	(14.528)	0	0	2,500
2023/02/03	R209	04/05/2023	11.00	Put	Bond Future	2,006.8100	2.0068	2,220.3100	2.2203	10.639	0	0	8,250
2023/02/03	R209	04/05/2023	11.50	Call	Bond Future	4,294.4200	4.2944	3,819.4200	3.8194	(11.061)	0	0	1,000
2023/02/03	R209	04/05/2023	12.50	Call	Bond Future	8,166.0900	8.1661	7,600.1400	7.6001	(6.930)	0	0	0
2023/02/03	R209	04/05/2023	12.50	Put	Bond Future	324.0100	0.3240	355.7300	0.3557	9.790	0	0	8,500
2023/02/03	R209	04/05/2023	11.11	Call	Bond Future	2,979.9600	2.9800	2,572.7100	2.5727	(13.666)	0	0	0
2023/02/03	R209	04/05/2023	11.11	Put	Bond Future	1,774.4100	1.7744	1,964.8300	1.9648	10.731	0	0	0
2023/02/03	R209	03/08/2023	11.95	Put	Bond Future	1,536.5300	1.5365	1,708.9500	1.7090	11.221	0	0	0
2023/02/03	R209	03/08/2023	10.70	Call	Bond Future	2,578.9100	2.5789	2,306.0400	2.3060	(10.581)	0	0	1,800
2023/02/03	R209	03/08/2023	11.93	Call	Bond Future	6,290.8700	6.2909	5,859.1000	5.8591	(6.863)	0	0	0
2023/02/03	R209	03/08/2023	11.94	Call	Bond Future	6,325.6100	6.3256	5,892.5700	5.8926	(6.846)	0	0	0
2023/02/03	R209	03/08/2023	10.00	Call	Bond Future	1,256.6400	1.2566	1,048.2800	1.0483	(16.581)	0	0	1,800
2023/02/03	R209	03/08/2023	10.00	Put	Bond Future	6,560.0300	6.5600	6,958.0500	6.9580	6.067	0	0	0
2023/02/03	R209	03/08/2023			Bond Future	10.9712	70.3193	11.0889	69.7129	1.073	0.0000	0.0000	1,690
2023/02/03	R209	03/08/2023	11.95	Call	Bond Future	6,360.2100	6.3602	5,926.2500	5.9263	(6.823)	0	0	0
2023/02/03	R209	03/08/2023	10.70	Put	Bond Future	4,005.5500	4.0056	4,339.0600	4.3391	8.326	0	0	0
2023/02/03	R209	03/08/2023	11.93	Put	Bond Future	1,560.9100	1.5609	1,735.5200	1.7355	11.186	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	R209	03/08/2023	11.94	Put	Bond Future	1,548.7600	1.5488	1,722.1000	1.7221	11.192	0	0	0
2023/02/03	R209	02/11/2023	11.33	Call	Bond Future	4,609.2500	4.6093	4,214.9800	4.2150	(8.554)	0	0	0
2023/02/03	R209	02/11/2023	11.33	Put	Bond Future	3,307.5600	3.3076	3,517.4300	3.5174	6.345	0	0	0
2023/02/03	R209	02/11/2023	11.34	Call	Bond Future	4,638.3300	4.6383	4,242.8800	4.2429	(8.526)	0	0	0
2023/02/03	R209	02/11/2023	11.34	Put	Bond Future	3,286.9700	3.2870	3,495.6600	3.4957	6.349	0	0	0
2023/02/03	R209	02/11/2023			Bond Future	11.0716	68.5371	11.1907	67.9330	1.076	0.0000	0.0000	5,720
2023/02/03	R209	02/11/2023	11.35	Call	Bond Future	4,667.2400	4.6672	4,270.8600	4.2709	(8.493)	0	0	0
2023/02/03	R209	02/11/2023	11.35	Put	Bond Future	3,266.2600	3.2663	3,474.0200	3.4740	6.361	0	0	0
2023/02/03	R209	01/02/2024	12.14	Call	Bond Future	7,281.8700	7.2819	6,800.4700	6.8005	(6.611)	0	0	0
2023/02/03	R209	01/02/2024	12.14	Put	Bond Future	2,663.9200	2.6639	2,793.4700	2.7935	4.863	0	0	0
2023/02/03	R209	01/02/2024	12.13	Put	Bond Future	2,678.1600	2.6782	2,808.4500	2.8085	4.865	0	0	0
2023/02/03	R209	01/02/2024			Bond Future	11.1751	69.8753	11.2975	69.2644	1.095	0.0000	0.0000	0
2023/02/03	R209	01/02/2024	12.12	Call	Bond Future	7,219.4600	7.2195	6,739.5500	6.7396	(6.647)	0	0	0
2023/02/03	R209	01/02/2024	12.12	Put	Bond Future	2,692.7300	2.6927	2,823.7700	2.8238	4.866	0	0	0
2023/02/03	R209	01/02/2024	12.13	Call	Bond Future	7,250.5300	7.2505	6,769.8700	6.7699	(6.629)	0	0	0
2023/02/03	R209	02/05/2024	11.17	Call	Bond Future	0.0000	0.0000	3,917.0000	3.9170	100.000	0	0	0
2023/02/03	R209	02/05/2024	11.17	Put	Bond Future	0.0000	0.0000	5,173.6500	5.1737	100.000	0	0	0
2023/02/03	R209	02/05/2024	11.18	Call	Bond Future	0.0000	0.0000	3,941.1700	3.9412	100.000	0	0	0
2023/02/03	R209	02/05/2024	11.18	Put	Bond Future	0.0000	0.0000	5,147.8600	5.1479	100.000	0	0	0
2023/02/03	R209	02/05/2024			Bond Future	11.1800	11.1800	11.4246	67.3996	2.188	0.0000	0.0000	0
2023/02/03	R209	02/05/2024	11.19	Call	Bond Future	0.0000	0.0000	3,965.1100	3.9651	100.000	0	0	0
2023/02/03	R209	02/05/2024	11.19	Put	Bond Future	0.0000	0.0000	5,121.9000	5.1219	100.000	0	0	0
2023/02/03	R210	02/02/2023			Bond Future	222.9627	222.9627	222.9627	222.9627	0.000	0.0000	0.0000	0
2023/02/03	R210	04/05/2023			Bond Future	224.1826	224.1826	224.1556	224.1556	(0.012)	0.0000	0.0000	386
2023/02/03	R210	03/08/2023			Bond Future	228.6409	228.6409	228.6229	228.6229	(0.008)	0.0000	0.0000	300
2023/02/03	R210	02/11/2023			Bond Future	229.9835	229.9835	230.0123	230.0123	0.012	0.0000	0.0000	0
2023/02/03	R210	01/02/2024			Bond Future	234.5285	234.5285	234.5747	234.5747	0.020	0.0000	0.0000	0
2023/02/03	R210	02/05/2024			Bond Future	234.5300	234.5300	235.7578	235.7578	0.524	0.0000	0.0000	0
2023/02/03	R213	02/02/2023			Bond Future	9.9500	86.9944	9.9500	86.9944	0.000	0.0000	0.0000	0
2023/02/03	R213	04/05/2023	10.75	Call	Bond Future	4,342.4800	4.3425	3,824.6100	3.8246	(11.926)	0	0	0
2023/02/03	R213	04/05/2023	10.75	Put	Bond Future	815.5500	0.8156	848.7300	0.8487	4.068	0	0	0
2023/02/03	R213	04/05/2023			Bond Future	9.9918	85.3514	10.1076	84.8004	1.159	0.0000	0.0000	33,756
2023/02/03	R213	04/05/2023	10.73	Call	Bond Future	4,273.1600	4.2732	3,756.9800	3.7570	(12.080)	0	0	0
2023/02/03	R213	04/05/2023	10.73	Put	Bond Future	836.8300	0.8368	871.7000	0.8717	4.167	0	0	0
2023/02/03	R213	04/05/2023	10.74	Call	Bond Future	4,307.7800	4.3078	3,790.6700	3.7907	(12.004)	0	0	0
2023/02/03	R213	04/05/2023	10.74	Put	Bond Future	826.1400	0.8261	860.0800	0.8601	4.108	0	0	0
2023/02/03	R213	03/08/2023	11.62	Put	Bond Future	806.7100	0.8067	806.1100	0.8061	(0.074)	0	0	0
2023/02/03	R213	03/08/2023	11.63	Call	Bond Future	7,654.8000	7.6548	7,095.7000	7.0957	(7.304)	0	0	0
2023/02/03	R213	03/08/2023			Bond Future	10.0786	87.0283	10.1989	86.4701	1.193	0.0000	0.0000	0
2023/02/03	R213	03/08/2023	11.61	Call	Bond Future	7,584.6300	7.5846	7,026.1000	7.0261	(7.364)	0	0	0
2023/02/03	R213	03/08/2023	11.61	Put	Bond Future	813.4600	0.8135	813.1400	0.8131	(0.039)	0	0	0
2023/02/03	R213	03/08/2023	11.62	Call	Bond Future	7,619.7800	7.6198	7,060.9700	7.0610	(7.334)	0	0	0
2023/02/03	R213	03/08/2023	11.63	Put	Bond Future	799.8700	0.7999	798.9800	0.7990	(0.111)	0	0	0
2023/02/03	R213	02/11/2023	11.13	Call	Bond Future	5,860.5000	5.8605	5,331.8100	5.3318	(9.021)	0	0	0
2023/02/03	R213	02/11/2023	11.13	Put	Bond Future	1,682.7800	1.6828	1,705.8400	1.7058	1.370	0	0	0
2023/02/03	R213	02/11/2023			Bond Future	10.1799	85.1706	10.3019	84.6189	1.199	0.0000	0.0000	1,911

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
2023/02/03	R213	02/11/2023	11.11	Call	Bond Future	5,798.6100	5.7986	5,271.1000	5.2711	(9.097)	0	0	0
2023/02/03	R213	02/11/2023	11.11	Put	Bond Future	1,706.1000	1.7061	1,730.3400	1.7303	1.421	0	0	0
2023/02/03	R213	02/11/2023	11.12	Call	Bond Future	5,829.4000	5.8294	5,301.3000	5.3013	(9.059)	0	0	0
2023/02/03	R213	02/11/2023	11.12	Put	Bond Future	1,694.2700	1.6943	1,717.9200	1.7179	1.396	0	0	0
2023/02/03	R213	01/02/2024	11.70	Call	Bond Future	7,564.8300	7.5648	6,915.3100	6.9153	(8.586)	0	0	0
2023/02/03	R213	01/02/2024	11.70	Put	Bond Future	1,622.2000	1.6222	1,529.0100	1.5290	(5.745)	0	0	0
2023/02/03	R213	01/02/2024	11.71	Call	Bond Future	7,595.8700	7.5959	6,946.2500	6.9463	(8.552)	0	0	0
2023/02/03	R213	01/02/2024	11.71	Put	Bond Future	1,613.0100	1.6130	1,519.7200	1.5197	(5.784)	0	0	0
2023/02/03	R213	01/02/2024			Bond Future	10.2903	86.8342	10.4169	86.2779	1.230	0.0000	0.0000	0
2023/02/03	R213	01/02/2024	11.72	Call	Bond Future	7,626.9300	7.6269	6,976.9400	6.9769	(8.522)	0	0	0
2023/02/03	R213	01/02/2024	11.72	Put	Bond Future	1,603.8700	1.6039	1,510.2100	1.5102	(5.840)	0	0	0
2023/02/03	R213	02/05/2024	10.30	Call	Bond Future	0.0000	0.0000	2,999.0200	2.9990	100.000	0	0	0
2023/02/03	R213	02/05/2024	10.30	Put	Bond Future	0.0000	0.0000	4,078.3800	4.0784	100.000	0	0	0
2023/02/03	R213	02/05/2024			Bond Future	10.2900	10.2900	10.5519	84.3282	2.545	0.0000	0.0000	0
2023/02/03	R213	02/05/2024	10.28	Call	Bond Future	0.0000	0.0000	2,956.7100	2.9567	100.000	0	0	0
2023/02/03	R213	02/05/2024	10.28	Put	Bond Future	0.0000	0.0000	4,122.5100	4.1225	100.000	0	0	0
2023/02/03	R213	02/05/2024	10.29	Call	Bond Future	0.0000	0.0000	2,977.8300	2.9778	100.000	0	0	0
2023/02/03	R213	02/05/2024	10.29	Put	Bond Future	0.0000	0.0000	4,100.4000	4.1004	100.000	0	0	0
2023/02/03	R214	02/02/2023			Bond Future	11.1250	67.1757	11.1250	67.1757	0.000	0.0000	0.0000	0
2023/02/03	R214	04/05/2023	11.36	Call	Bond Future	3,026.5600	3.0266	2,575.7700	2.5758	(14.894)	0	0	0
2023/02/03	R214	04/05/2023	11.36	Put	Bond Future	1,998.1000	1.9981	2,249.9300	2.2499	12.603	0	0	0
2023/02/03	R214	04/05/2023	11.37	Call	Bond Future	3,058.3900	3.0584	2,605.2600	2.6053	(14.816)	0	0	0
2023/02/03	R214	04/05/2023	11.37	Put	Bond Future	1,976.5400	1.9765	2,226.0300	2.2260	12.623	0	0	0
2023/02/03	R214	04/05/2023			Bond Future	11.1699	65.4413	11.2992	64.7387	1.158	0.0000	0.0000	23,153
2023/02/03	R214	04/05/2023	11.38	Call	Bond Future	3,090.2300	3.0902	2,634.7700	2.6348	(14.739)	0	0	0
2023/02/03	R214	04/05/2023	11.38	Put	Bond Future	1,955.0600	1.9551	2,202.2200	2.2022	12.642	0	0	0
2023/02/03	R214	03/08/2023	12.14	Call	Bond Future	6,308.0700	6.3081	5,826.8400	5.8268	(7.629)	0	0	0
2023/02/03	R214	03/08/2023	12.14	Put	Bond Future	1,819.2300	1.8192	2,051.6700	2.0517	12.777	0	0	0
2023/02/03	R214	03/08/2023	12.15	Call	Bond Future	6,342.6800	6.3427	5,860.1100	5.8601	(7.608)	0	0	0
2023/02/03	R214	03/08/2023	12.15	Put	Bond Future	1,805.6100	1.8056	2,036.7100	2.0367	12.799	0	0	0
2023/02/03	R214	03/08/2023			Bond Future	11.2613	66.7271	11.3945	66.0134	1.183	0.0000	0.0000	2,980
2023/02/03	R214	03/08/2023	12.16	Call	Bond Future	6,377.4800	6.3775	5,893.4300	5.8934	(7.590)	0	0	0
2023/02/03	R214	03/08/2023	12.16	Put	Bond Future	1,792.2500	1.7922	2,021.8700	2.0219	12.812	0	0	0
2023/02/03	R214	02/11/2023	11.45	Put	Bond Future	3,946.8900	3.9469	4,243.0200	4.2430	7.503	0	0	0
2023/02/03	R214	02/11/2023	11.46	Call	Bond Future	4,444.6600	4.4447	4,025.2000	4.0252	(9.437)	0	0	0
2023/02/03	R214	02/11/2023	11.46	Put	Bond Future	3,922.7300	3.9227	4,217.6400	4.2176	7.518	0	0	0
2023/02/03	R214	02/11/2023			Bond Future	11.3614	64.7279	11.4967	64.0135	1.190	0.0000	0.0000	0
2023/02/03	R214	02/11/2023	11.45	Call	Bond Future	4,416.1700	4.4162	3,997.9300	3.9979	(9.471)	0	0	0
2023/02/03	R214	02/11/2023	11.47	Call	Bond Future	4,473.2200	4.4732	4,052.5500	4.0525	(9.404)	0	0	0
2023/02/03	R214	02/11/2023	11.47	Put	Bond Future	3,898.7000	3.8987	4,192.4000	4.1924	7.533	0	0	0
2023/02/03	R214	01/02/2024	12.16	Call	Bond Future	6,828.2300	6.8282	6,312.5400	6.3125	(7.552)	0	0	0
2023/02/03	R214	01/02/2024	12.16	Put	Bond Future	3,346.8900	3.3469	3,554.7800	3.5548	6.211	0	0	0
2023/02/03	R214	01/02/2024			Bond Future	11.4672	65.9919	11.6063	65.2683	1.213	0.0000	0.0000	0
2023/02/03	R214	01/02/2024	12.14	Call	Bond Future	6,766.9100	6.7669	6,252.9900	6.2530	(7.595)	0	0	0
2023/02/03	R214	01/02/2024	12.14	Put	Bond Future	3,381.8800	3.3819	3,591.5400	3.5915	6.200	0	0	0
2023/02/03	R214	01/02/2024	12.15	Call	Bond Future	6,797.4300	6.7974	6,282.7400	6.2827	(7.572)	0	0	0
2023/02/03	R214	01/02/2024	12.15	Put	Bond Future	3,364.2200	3.3642	3,573.1100	3.5731	6.209	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/03	R214	02/05/2024	11.46	Call	Bond Future	0.0000	0.0000	4,221.9700	4.2220	100.000	0	0	0
2023/02/03	R214	02/05/2024	11.46	Put	Bond Future	0.0000	0.0000	5,596.9800	5.5970	100.000	0	0	0
2023/02/03	R214	02/05/2024	11.47	Call	Bond Future	0.0000	0.0000	4,247.0000	4.2470	100.000	0	0	0
2023/02/03	R214	02/05/2024	11.47	Put	Bond Future	0.0000	0.0000	5,569.5700	5.5696	100.000	0	0	0
2023/02/03	R214	02/05/2024			Bond Future	11.4700	11.4700	11.7264	63.1814	2.236	0.0000	0.0000	0
2023/02/03	R214	02/05/2024	11.48	Call	Bond Future	0.0000	0.0000	4,272.3700	4.2724	100.000	0	0	0
2023/02/03	R214	02/05/2024	11.48	Put	Bond Future	0.0000	0.0000	5,542.5600	5.5426	100.000	0	0	0
2023/02/03	R248	02/02/2023			Bond Future	11.1400	83.8192	11.1400	83.8192	0.000	0.0000	0.0000	0
2023/02/03	R248	04/05/2023	10.40	Call	Bond Future	920.5700	0.9206	696.0900	0.6961	(24.385)	0	0	1,500
2023/02/03	R248	04/05/2023	10.40	Put	Bond Future	6,697.8000	6.6978	7,459.0000	7.4590	11.365	0	0	0
2023/02/03	R248	04/05/2023	11.10	Call	Bond Future	2,693.8400	2.6938	2,252.6600	2.2527	(16.377)	0	0	1,500
2023/02/03	R248	04/05/2023	11.35	Call	Bond Future	3,605.7100	3.6057	3,080.6100	3.0806	(14.563)	0	0	0
2023/02/03	R248	04/05/2023	11.35	Put	Bond Future	2,536.8300	2.5368	2,997.4100	2.9974	18.156	0	0	0
2023/02/03	R248	04/05/2023			Bond Future	11.1924	81.2781	11.3376	80.2925	1.297	0.0000	0.0000	235,512
2023/02/03	R248	04/05/2023	11.10	Put	Bond Future	3,332.4300	3.3324	3,876.9300	3.8769	16.339	0	0	0
2023/02/03	R248	04/05/2023	11.33	Call	Bond Future	3,528.1700	3.5282	3,009.8700	3.0099	(14.690)	0	0	0
2023/02/03	R248	04/05/2023	11.33	Put	Bond Future	2,593.5600	2.5936	3,060.9400	3.0609	18.021	0	0	0
2023/02/03	R248	04/05/2023	11.34	Call	Bond Future	3,566.9300	3.5669	3,045.1400	3.0451	(14.629)	0	0	0
2023/02/03	R248	04/05/2023	11.34	Put	Bond Future	2,565.1400	2.5651	3,029.0300	3.0290	18.084	0	0	0
2023/02/03	R248	03/08/2023	12.11	Call	Bond Future	7,638.3500	7.6384	6,990.6000	6.9906	(8.480)	0	0	0
2023/02/03	R248	03/08/2023	12.11	Put	Bond Future	2,414.2600	2.4143	2,768.1500	2.7681	14.658	0	0	0
2023/02/03	R248	03/08/2023			Bond Future	11.2893	82.8376	11.4392	81.8359	1.328	0.0000	0.0000	0
2023/02/03	R248	03/08/2023	12.10	Call	Bond Future	7,596.1700	7.5962	6,950.1300	6.9501	(8.505)	0	0	0
2023/02/03	R248	03/08/2023	12.10	Put	Bond Future	2,432.0500	2.4321	2,787.6500	2.7876	14.621	0	0	0
2023/02/03	R248	03/08/2023	12.09	Call	Bond Future	7,553.8200	7.5538	6,909.9300	6.9099	(8.524)	0	0	0
2023/02/03	R248	03/08/2023	12.09	Put	Bond Future	2,449.7600	2.4498	2,807.5100	2.8075	14.603	0	0	0
2023/02/03	R248	02/11/2023	11.48	Call	Bond Future	5,569.2900	5.5693	4,909.3300	4.9093	(11.850)	0	0	0
2023/02/03	R248	02/11/2023	11.49	Put	Bond Future	4,920.3300	4.9203	5,263.1100	5.2631	6.967	0	0	0
2023/02/03	R248	02/11/2023	11.47	Call	Bond Future	5,533.6100	5.5336	4,875.6400	4.8756	(11.890)	0	0	0
2023/02/03	R248	02/11/2023			Bond Future	11.3864	80.0296	11.5390	79.0249	1.341	0.0000	0.0000	0
2023/02/03	R248	02/11/2023	11.48	Put	Bond Future	4,950.4500	4.9505	5,295.2100	5.2952	6.964	0	0	0
2023/02/03	R248	02/11/2023	11.49	Call	Bond Future	5,604.7700	5.6048	4,942.8300	4.9428	(11.810)	0	0	0
2023/02/03	R248	02/11/2023	11.47	Put	Bond Future	4,980.4600	4.9805	5,327.2100	5.3272	6.962	0	0	0
2023/02/03	R248	01/02/2024	12.15	Call	Bond Future	8,430.4400	8.4304	7,505.2500	7.5052	(10.974)	0	0	0
2023/02/03	R248	01/02/2024	12.15	Put	Bond Future	4,285.1000	4.2851	4,378.4200	4.3784	2.178	0	0	0
2023/02/03	R248	01/02/2024	12.14	Call	Bond Future	8,392.9700	8.3930	7,468.3300	7.4683	(11.017)	0	0	0
2023/02/03	R248	01/02/2024	12.14	Put	Bond Future	4,307.2000	4.3072	4,401.0700	4.4011	2.179	0	0	0
2023/02/03	R248	01/02/2024			Bond Future	11.4863	81.6293	11.6436	80.6108	1.369	0.0000	0.0000	13,000
2023/02/03	R248	01/02/2024	12.16	Call	Bond Future	8,468.2400	8.4682	7,541.9100	7.5419	(10.939)	0	0	0
2023/02/03	R248	01/02/2024	12.16	Put	Bond Future	4,263.4100	4.2634	4,355.5900	4.3556	2.162	0	0	0
2023/02/03	R248	02/05/2024	11.47	Call	Bond Future	0.0000	0.0000	5,095.8400	5.0958	100.000	0	0	0
2023/02/03	R248	02/05/2024	11.48	Put	Bond Future	0.0000	0.0000	6,967.7300	6.9677	100.000	0	0	0
2023/02/03	R248	02/05/2024	11.46	Call	Bond Future	0.0000	0.0000	5,065.0400	5.0650	100.000	0	0	0
2023/02/03	R248	02/05/2024			Bond Future	11.4700	11.4700	11.7668	77.6485	2.588	0.0000	0.0000	0
2023/02/03	R248	02/05/2024	11.47	Put	Bond Future	0.0000	0.0000	7,002.0800	7.0021	100.000	0	0	0
2023/02/03	R248	02/05/2024	11.48	Call	Bond Future	0.0000	0.0000	5,127.0500	5.1271	100.000	0	0	0
2023/02/03	R248	02/05/2024	11.46	Put	Bond Future	0.0000	0.0000	7,036.9400	7.0369	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
-----------	------------------	--------	-----	---------	-----------------------------	-----------------------------	-----------------------	-----------------------	-------------------	--------------	-------------	---------------

Total											1383910
--------------	--	--	--	--	--	--	--	--	--	--	----------------