



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 07/02/2023 TO 07/02/2023

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
2023/02/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	2025	02/02/2023		Bond Future	166.1860	166.1860	166.1860	166.1860	0.000	0.0000	0.0000	0
2023/02/07	2025	04/05/2023		Bond Future	169.3399	169.3399	169.3374	169.3374	(0.001)	0.0000	0.0000	5,237
2023/02/07	2025	03/08/2023		Bond Future	170.9741	170.9741	170.9712	170.9712	(0.002)	0.0000	0.0000	214
2023/02/07	2025	02/11/2023		Bond Future	174.3759	174.3759	174.3731	174.3731	(0.002)	0.0000	0.0000	0
2023/02/07	2025	01/02/2024		Bond Future	176.0523	176.0523	176.0498	176.0498	(0.001)	0.0000	0.0000	0
2023/02/07	2025	02/05/2024		Bond Future	179.3653	179.3653	179.3634	179.3634	(0.001)	0.0000	0.0000	0
2023/02/07	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
2023/02/07	2029	04/05/2023			Bond Future	121.6182	121.6182	121.5151	121.5151	(0.085)	0.0000	0.0000	1,045
2023/02/07	2029	03/08/2023			Bond Future	124.0418	124.0418	123.9364	123.9364	(0.085)	0.0000	0.0000	728
2023/02/07	2029	02/11/2023			Bond Future	125.1836	125.1836	125.0763	125.0763	(0.086)	0.0000	0.0000	0
2023/02/07	2029	01/02/2024			Bond Future	127.6671	127.6671	127.5578	127.5578	(0.086)	0.0000	0.0000	0
2023/02/07	2029	02/05/2024			Bond Future	128.7143	128.7143	128.6034	128.6034	(0.086)	0.0000	0.0000	0
2023/02/07	2030	02/02/2023			Bond Future	9.4800	92.7176	9.4800	92.7176	0.000	0.0000	0.0000	0
2023/02/07	2030	04/05/2023	9.03	Call	Bond Future	491.5000	0.4915	428.1100	0.4281	(12.897)	0	0	388
2023/02/07	2030	04/05/2023	9.03	Put	Bond Future	4,031.5000	4.0315	4,250.4200	4.2504	5.430	0	0	0
2023/02/07	2030	04/05/2023	9.58	Put	Bond Future	2,256.2900	2.2563	2,412.9200	2.4129	6.942	0	0	0
2023/02/07	2030	04/05/2023	9.67	Call	Bond Future	1,501.7900	1.5018	1,365.1800	1.3652	(9.096)	0	0	479
2023/02/07	2030	04/05/2023	9.67	Put	Bond Future	2,028.8000	2.0288	2,174.5000	2.1745	7.182	0	0	0
2023/02/07	2030	04/05/2023	11.34	Call	Bond Future	6,975.5000	6.9755	6,712.2200	6.7122	(3.774)	0	0	0
2023/02/07	2030	04/05/2023	11.34	Put	Bond Future	188.6300	0.1886	207.6600	0.2077	10.089	0	0	150
2023/02/07	2030	04/05/2023	10.52	Call	Bond Future	3,946.6100	3.9466	3,723.6900	3.7237	(5.648)	0	0	0
2023/02/07	2030	04/05/2023	10.52	Put	Bond Future	655.3700	0.6554	714.7600	0.7148	9.062	0	0	0
2023/02/07	2030	04/05/2023	10.53	Call	Bond Future	3,980.9600	3.9810	3,757.3000	3.7573	(5.618)	0	0	0
2023/02/07	2030	04/05/2023	10.53	Put	Bond Future	646.0000	0.6460	704.6500	0.7047	9.079	0	0	0
2023/02/07	2030	04/05/2023	9.78	Call	Bond Future	1,753.3800	1.7534	1,603.5700	1.6036	(8.544)	0	0	388
2023/02/07	2030	04/05/2023	9.78	Put	Bond Future	1,774.6900	1.7747	1,907.1900	1.9072	7.466	0	0	0
2023/02/07	2030	04/05/2023	10.00	Call	Bond Future	2,321.8300	2.3218	2,146.9000	2.1469	(7.534)	0	0	1,080
2023/02/07	2030	04/05/2023	10.00	Put	Bond Future	1,342.1800	1.3422	1,449.5600	1.4496	8.000	0	0	0
2023/02/07	2030	04/05/2023	10.42	Call	Bond Future	3,609.1700	3.6092	3,394.0400	3.3940	(5.961)	0	0	479
2023/02/07	2030	04/05/2023	10.42	Put	Bond Future	756.6300	0.7566	823.8100	0.8238	8.879	0	0	0
2023/02/07	2030	04/05/2023			Bond Future	9.7847	93.4929	9.8464	93.2106	0.631	0.0000	0.0000	81,752
2023/02/07	2030	04/05/2023	9.58	Call	Bond Future	1,312.9000	1.3129	1,187.2200	1.1872	(9.573)	0	0	150
2023/02/07	2030	04/05/2023	12.04	Call	Bond Future	9,678.9100	9.6789	9,401.8100	9.4018	(2.863)	0	0	0
2023/02/07	2030	04/05/2023	12.04	Put	Bond Future	46.0500	0.0461	51.2600	0.0513	11.314	0	0	1,080
2023/02/07	2030	04/05/2023	12.50	Call	Bond Future	11,452.0500	11.4520	11,171.5800	11.1716	(2.449)	0	0	0
2023/02/07	2030	04/05/2023	12.50	Put	Bond Future	15.1100	0.0151	16.9500	0.0170	12.177	0	0	479
2023/02/07	2030	04/05/2023	12.57	Call	Bond Future	11,719.6200	11.7196	11,438.8600	11.4389	(2.396)	0	0	0
2023/02/07	2030	04/05/2023	12.57	Put	Bond Future	12.6200	0.0126	14.1700	0.0142	12.282	0	0	350
2023/02/07	2030	04/05/2023	10.65	Call	Bond Future	4,399.9700	4.4000	4,167.9700	4.1680	(5.273)	0	0	350
2023/02/07	2030	04/05/2023	10.65	Put	Bond Future	542.5200	0.5425	592.8300	0.5928	9.273	0	0	0
2023/02/07	2030	04/05/2023	11.62	Call	Bond Future	8,054.8400	8.0548	7,784.5300	7.7845	(3.356)	0	0	0
2023/02/07	2030	04/05/2023	11.62	Put	Bond Future	114.7000	0.1147	126.7000	0.1267	10.462	0	0	388
2023/02/07	2030	04/05/2023	10.54	Call	Bond Future	4,015.4000	4.0154	3,791.0100	3.7910	(5.588)	0	0	0
2023/02/07	2030	04/05/2023	10.54	Put	Bond Future	636.7500	0.6367	694.6700	0.6947	9.096	0	0	0
2023/02/07	2030	03/08/2023	12.89	Call	Bond Future	12,279.9200	12.2799	11,998.8200	11.9988	(2.289)	0	0	0
2023/02/07	2030	03/08/2023	12.89	Put	Bond Future	74.7900	0.0748	81.7300	0.0817	9.279	0	0	350
2023/02/07	2030	03/08/2023	11.35	Call	Bond Future	6,818.5500	6.8186	6,573.1400	6.5731	(3.599)	0	0	0
2023/02/07	2030	03/08/2023	11.36	Put	Bond Future	576.2500	0.5763	618.4900	0.6185	7.330	0	0	0
2023/02/07	2030	03/08/2023	10.40	Call	Bond Future	3,731.1800	3.7312	3,537.7700	3.5378	(5.184)	0	0	1,012
2023/02/07	2030	03/08/2023	10.65	Call	Bond Future	4,489.1300	4.4891	4,278.8400	4.2788	(4.684)	0	0	350
2023/02/07	2030	03/08/2023	10.65	Put	Bond Future	1,154.2800	1.1543	1,232.0300	1.2320	6.736	0	0	0
2023/02/07	2030	03/08/2023	11.34	Call	Bond Future	6,783.8100	6.7838	6,538.7800	6.5388	(3.612)	0	0	0
2023/02/07	2030	03/08/2023	11.34	Put	Bond Future	587.8900	0.5879	630.9000	0.6309	7.316	0	0	0
2023/02/07	2030	03/08/2023			Bond Future	9.8806	91.3266	9.9457	91.0386	0.658	0.0000	0.0000	5,629

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
2023/02/07	2030	03/08/2023	11.35	Put	Bond Future	582.0400	0.5820	624.6700	0.6247	7.324	0	0	0
2023/02/07	2030	03/08/2023	11.36	Call	Bond Future	6,853.3300	6.8533	6,607.5300	6.6075	(3.587)	0	0	0
2023/02/07	2030	03/08/2023	12.59	Call	Bond Future	11,204.9100	11.2049	10,927.4400	10.9274	(2.476)	0	0	0
2023/02/07	2030	03/08/2023	12.59	Put	Bond Future	119.6600	0.1197	130.2300	0.1302	8.833	0	0	1,012
2023/02/07	2030	03/08/2023	10.40	Put	Bond Future	1,462.8500	1.4628	1,557.4800	1.5575	6.469	0	0	0
2023/02/07	2030	02/11/2023	10.80	Call	Bond Future	4,995.4800	4.9955	4,788.5400	4.7885	(4.143)	0	0	0
2023/02/07	2030	02/11/2023	10.80	Put	Bond Future	1,534.8700	1.5349	1,621.6200	1.6216	5.652	0	0	0
2023/02/07	2030	02/11/2023	10.81	Call	Bond Future	5,025.0000	5.0250	4,817.5200	4.8175	(4.129)	0	0	0
2023/02/07	2030	02/11/2023	10.81	Put	Bond Future	1,523.4500	1.5234	1,609.6600	1.6097	5.659	0	0	0
2023/02/07	2030	02/11/2023			Bond Future	9.9754	93.1223	10.0438	92.8286	0.686	0.0000	0.0000	149
2023/02/07	2030	02/11/2023	10.82	Call	Bond Future	5,054.5900	5.0546	4,846.5700	4.8466	(4.115)	0	0	0
2023/02/07	2030	02/11/2023	10.82	Put	Bond Future	1,512.1200	1.5121	1,597.7900	1.5978	5.666	0	0	0
2023/02/07	2030	01/02/2024	11.37	Call	Bond Future	6,548.5000	6.5485	6,323.0800	6.3231	(3.442)	0	0	0
2023/02/07	2030	01/02/2024	11.37	Put	Bond Future	1,387.6500	1.3876	1,461.5000	1.4615	5.322	0	0	0
2023/02/07	2030	01/02/2024			Bond Future	10.0817	90.9431	10.1539	90.6438	0.716	0.0000	0.0000	0
2023/02/07	2030	01/02/2024	11.35	Call	Bond Future	6,489.0700	6.4891	6,264.4700	6.2645	(3.461)	0	0	0
2023/02/07	2030	01/02/2024	11.35	Put	Bond Future	1,405.4900	1.4055	1,480.1600	1.4802	5.313	0	0	0
2023/02/07	2030	01/02/2024	11.36	Call	Bond Future	6,518.9100	6.5189	6,293.9000	6.2939	(3.452)	0	0	0
2023/02/07	2030	01/02/2024	11.36	Put	Bond Future	1,396.6900	1.3967	1,470.9500	1.4709	5.317	0	0	0
2023/02/07	2030	02/05/2024	9.81	Call	Bond Future	2,405.5000	2.4055	2,272.5500	2.2725	(5.527)	0	0	0
2023/02/07	2030	02/05/2024	9.81	Put	Bond Future	4,089.0100	4.0890	4,260.5600	4.2606	4.195	0	0	0
2023/02/07	2030	02/05/2024	9.82	Call	Bond Future	2,424.3400	2.4243	2,290.7600	2.2908	(5.510)	0	0	0
2023/02/07	2030	02/05/2024	9.82	Put	Bond Future	4,066.8900	4.0669	4,237.8100	4.2378	4.203	0	0	0
2023/02/07	2030	02/05/2024			Bond Future	10.2256	92.6286	10.3018	92.3241	0.745	0.0000	0.0000	0
2023/02/07	2030	02/05/2024	9.83	Call	Bond Future	2,443.2700	2.4433	2,309.0400	2.3090	(5.494)	0	0	0
2023/02/07	2030	02/05/2024	9.83	Put	Bond Future	4,044.8800	4.0449	4,215.1500	4.2151	4.210	0	0	0
2023/02/07	2032	02/02/2023			Bond Future	10.1800	91.6147	10.1800	91.6147	0.000	0.0000	0.0000	0
2023/02/07	2032	04/05/2023	9.80	Call	Bond Future	772.8300	0.7728	646.5400	0.6465	(16.341)	0	0	500
2023/02/07	2032	04/05/2023	9.85	Put	Bond Future	4,073.8300	4.0738	4,419.9500	4.4200	8.496	0	0	0
2023/02/07	2032	04/05/2023	11.37	Call	Bond Future	5,301.7000	5.3017	4,912.7300	4.9127	(7.337)	0	0	400
2023/02/07	2032	04/05/2023	13.43	Call	Bond Future	13,891.7600	13.8918	13,413.9100	13.4139	(3.440)	0	0	0
2023/02/07	2032	04/05/2023	13.43	Put	Bond Future	17.4600	0.0175	20.8300	0.0208	19.301	0	0	400
2023/02/07	2032	04/05/2023	10.89	Call	Bond Future	3,515.3600	3.5154	3,189.2400	3.1892	(9.277)	0	0	0
2023/02/07	2032	04/05/2023	10.89	Put	Bond Future	1,274.2700	1.2743	1,429.3700	1.4294	12.172	0	0	0
2023/02/07	2032	04/05/2023	11.06	Call	Bond Future	4,120.3800	4.1204	3,769.3300	3.7693	(8.520)	0	0	0
2023/02/07	2032	04/05/2023	11.06	Put	Bond Future	1,027.2400	1.0272	1,157.4100	1.1574	12.672	0	0	730
2023/02/07	2032	04/05/2023	10.69	Call	Bond Future	2,852.9400	2.8529	2,559.7100	2.5597	(10.278)	0	0	0
2023/02/07	2032	04/05/2023			Bond Future	10.4534	88.3005	10.5459	87.8192	0.885	0.0000	0.0000	169,319
2023/02/07	2032	04/05/2023	9.80	Put	Bond Future	4,272.8700	4.2729	4,627.8000	4.6278	8.307	0	0	0
2023/02/07	2032	04/05/2023	9.85	Call	Bond Future	848.0500	0.8481	712.9500	0.7130	(15.931)	0	0	6,500
2023/02/07	2032	04/05/2023	10.03	Call	Bond Future	1,159.2300	1.1592	990.8400	0.9908	(14.526)	0	0	730
2023/02/07	2032	04/05/2023	10.03	Put	Bond Future	3,406.5700	3.4066	3,719.4000	3.7194	9.183	0	0	0
2023/02/07	2032	04/05/2023	11.37	Put	Bond Future	683.6100	0.6836	775.8600	0.7759	13.495	0	0	0
2023/02/07	2032	04/05/2023	11.00	Call	Bond Future	3,902.9700	3.9030	3,560.3800	3.5604	(8.778)	0	0	0
2023/02/07	2032	04/05/2023	11.00	Put	Bond Future	1,109.2700	1.1093	1,247.9000	1.2479	12.497	0	0	13,000
2023/02/07	2032	04/05/2023	10.69	Put	Bond Future	1,628.8400	1.6288	1,816.8300	1.8168	11.541	0	0	500
2023/02/07	2032	04/05/2023	10.87	Call	Bond Future	3,446.4900	3.4465	3,123.4900	3.1235	(9.372)	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
2023/02/07	2032	04/05/2023	10.87	Put	Bond Future	1,306.3800	1.3064	1,464.6000	1.4646	12.111	0	0	0
2023/02/07	2032	04/05/2023	10.88	Call	Bond Future	3,480.8600	3.4809	3,156.2900	3.1563	(9.324)	0	0	0
2023/02/07	2032	04/05/2023	10.88	Put	Bond Future	1,290.2400	1.2902	1,446.8900	1.4469	12.141	0	0	0
2023/02/07	2032	04/05/2023	10.30	Call	Bond Future	1,751.3600	1.7514	1,530.6000	1.5306	(12.605)	0	0	500
2023/02/07	2032	04/05/2023	10.30	Put	Bond Future	2,556.7900	2.5568	2,817.2500	2.8173	10.187	0	0	0
2023/02/07	2032	04/05/2023	10.53	Call	Bond Future	2,368.2900	2.3683	2,103.7500	2.1038	(11.170)	0	0	730
2023/02/07	2032	04/05/2023	10.53	Put	Bond Future	1,969.3200	1.9693	2,186.0000	2.1860	11.003	0	0	0
2023/02/07	2032	04/05/2023	10.62	Call	Bond Future	2,635.8300	2.6358	2,354.9200	2.3549	(10.657)	0	0	400
2023/02/07	2032	04/05/2023	10.62	Put	Bond Future	1,771.4500	1.7715	1,971.7600	1.9718	11.308	0	0	0
2023/02/07	2032	03/08/2023	11.77	Call	Bond Future	7,124.4700	7.1245	6,741.8100	6.7418	(5.371)	0	0	0
2023/02/07	2032	03/08/2023	11.77	Put	Bond Future	1,211.9400	1.2119	1,320.1600	1.3202	8.929	0	0	0
2023/02/07	2032	03/08/2023	11.90	Call	Bond Future	7,603.4100	7.6034	7,211.1800	7.2112	(5.159)	0	0	5,000
2023/02/07	2032	03/08/2023	11.90	Put	Bond Future	1,089.3400	1.0893	1,187.9900	1.1880	9.056	0	0	0
2023/02/07	2032	03/08/2023	10.30	Call	Bond Future	2,504.0300	2.5040	2,280.7500	2.2807	(8.917)	0	0	1,500
2023/02/07	2032	03/08/2023	10.30	Put	Bond Future	3,823.8500	3.8238	4,091.4500	4.0914	6.998	0	0	0
2023/02/07	2032	03/08/2023	9.60	Call	Bond Future	1,158.7200	1.1587	1,026.4300	1.0264	(11.417)	0	0	1,500
2023/02/07	2032	03/08/2023	9.60	Put	Bond Future	6,219.4400	6.2194	6,578.0300	6.5780	5.766	0	0	0
2023/02/07	2032	03/08/2023			Bond Future	10.5562	90.0392	10.6528	89.5483	0.915	0.0000	0.0000	2,600
2023/02/07	2032	03/08/2023	11.75	Call	Bond Future	7,051.3700	7.0514	6,670.2400	6.6702	(5.405)	0	0	0
2023/02/07	2032	03/08/2023	11.75	Put	Bond Future	1,231.9100	1.2319	1,341.6600	1.3417	8.909	0	0	0
2023/02/07	2032	03/08/2023	11.76	Call	Bond Future	7,087.9000	7.0879	6,706.0000	6.7060	(5.388)	0	0	0
2023/02/07	2032	03/08/2023	11.76	Put	Bond Future	1,221.8900	1.2219	1,330.8700	1.3309	8.919	0	0	0
2023/02/07	2032	02/11/2023	11.24	Call	Bond Future	5,192.2500	5.1923	4,870.2800	4.8703	(6.201)	0	0	0
2023/02/07	2032	02/11/2023	11.24	Put	Bond Future	2,398.8000	2.3988	2,577.2800	2.5773	7.440	0	0	0
2023/02/07	2032	02/11/2023			Bond Future	10.6666	87.6508	10.7676	87.1503	0.946	0.0000	0.0000	0
2023/02/07	2032	02/11/2023	11.23	Call	Bond Future	5,160.8300	5.1608	4,839.8400	4.8398	(6.220)	0	0	0
2023/02/07	2032	02/11/2023	11.23	Put	Bond Future	2,415.0900	2.4151	2,594.5500	2.5945	7.431	0	0	0
2023/02/07	2032	02/11/2023	11.22	Call	Bond Future	5,129.4900	5.1295	4,809.4600	4.8095	(6.239)	0	0	0
2023/02/07	2032	02/11/2023	11.22	Put	Bond Future	2,431.4900	2.4315	2,611.9100	2.6119	7.420	0	0	0
2023/02/07	2032	01/02/2024	11.84	Call	Bond Future	6,943.4100	6.9434	6,581.4400	6.5814	(5.213)	0	0	0
2023/02/07	2032	01/02/2024	11.84	Put	Bond Future	2,014.1900	2.0142	2,162.3000	2.1623	7.353	0	0	0
2023/02/07	2032	01/02/2024	11.83	Call	Bond Future	6,910.6800	6.9107	6,549.4700	6.5495	(5.227)	0	0	0
2023/02/07	2032	01/02/2024	11.83	Put	Bond Future	2,026.4300	2.0264	2,175.3000	2.1753	7.346	0	0	0
2023/02/07	2032	01/02/2024			Bond Future	10.7849	89.3688	10.8904	88.8587	0.978	0.0000	0.0000	0
2023/02/07	2032	01/02/2024	11.85	Call	Bond Future	6,976.1700	6.9762	6,613.4600	6.6135	(5.199)	0	0	0
2023/02/07	2032	01/02/2024	11.85	Put	Bond Future	2,002.0100	2.0020	2,149.3800	2.1494	7.361	0	0	0
2023/02/07	2032	02/05/2024	10.56	Call	Bond Future	3,135.6700	3.1357	2,902.4800	2.9025	(7.437)	0	0	0
2023/02/07	2032	02/05/2024	10.56	Put	Bond Future	4,912.0500	4.9120	5,198.1000	5.1981	5.823	0	0	0
2023/02/07	2032	02/05/2024			Bond Future	10.9314	86.8692	11.0419	86.3500	1.010	0.0000	0.0000	0
2023/02/07	2032	02/05/2024	10.55	Call	Bond Future	3,113.3100	3.1133	2,881.1600	2.8812	(7.457)	0	0	0
2023/02/07	2032	02/05/2024	10.55	Put	Bond Future	4,938.1600	4.9382	5,225.2500	5.2252	5.814	0	0	0
2023/02/07	2032	02/05/2024	10.54	Call	Bond Future	3,091.0400	3.0910	2,859.9100	2.8599	(7.477)	0	0	0
2023/02/07	2032	02/05/2024	10.54	Put	Bond Future	4,964.4100	4.9644	5,252.5200	5.2525	5.804	0	0	0
2023/02/07	2033	02/02/2023			Bond Future	114.6908	114.6908	114.6908	114.6908	0.000	0.0000	0.0000	0
2023/02/07	2033	04/05/2023			Bond Future	115.4610	115.4610	115.5658	115.5658	0.091	0.0000	0.0000	1,548
2023/02/07	2033	03/08/2023			Bond Future	117.7618	117.7618	117.8684	117.8684	0.091	0.0000	0.0000	6,141
2023/02/07	2033	02/11/2023			Bond Future	118.6888	118.6888	118.7976	118.7976	0.092	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
2023/02/07	2033	01/02/2024			Bond Future	121.0434	121.0434	121.1547	121.1547	0.092	0.0000	0.0000	0
2023/02/07	2033	02/05/2024			Bond Future	121.8721	121.8721	121.9859	121.9859	0.093	0.0000	0.0000	0
2023/02/07	2037	02/02/2023			Bond Future	11.0500	82.2134	11.0500	82.2134	0.000	0.0000	0.0000	0
2023/02/07	2037	04/05/2023	10.95	Call	Bond Future	1,678.3500	1.6784	1,484.6100	1.4846	(11.543)	0	0	703
2023/02/07	2037	04/05/2023	10.95	Put	Bond Future	3,737.4500	3.7375	4,023.3400	4.0233	7.649	0	0	0
2023/02/07	2037	04/05/2023	11.03	Put	Bond Future	3,452.1200	3.4521	3,723.3400	3.7233	7.857	0	0	0
2023/02/07	2037	04/05/2023	11.30	Call	Bond Future	2,660.2500	2.6602	2,403.3400	2.4033	(9.657)	0	0	0
2023/02/07	2037	04/05/2023	11.30	Put	Bond Future	2,615.3400	2.6153	2,838.0600	2.8381	8.516	0	0	0
2023/02/07	2037	04/05/2023	11.94	Call	Bond Future	4,978.9000	4.9789	4,625.6300	4.6256	(7.095)	0	0	0
2023/02/07	2037	04/05/2023	13.73	Put	Bond Future	105.3100	0.1053	118.9000	0.1189	12.905	0	0	400
2023/02/07	2037	04/05/2023	11.31	Call	Bond Future	2,691.8000	2.6918	2,433.1500	2.4331	(9.609)	0	0	0
2023/02/07	2037	04/05/2023	11.31	Put	Bond Future	2,587.9300	2.5879	2,808.9100	2.8089	8.539	0	0	0
2023/02/07	2037	04/05/2023			Bond Future	11.2924	83.0167	11.3740	82.5370	0.723	0.0000	0.0000	58,040
2023/02/07	2037	04/05/2023	11.03	Call	Bond Future	1,880.9300	1.8809	1,672.5200	1.6725	(11.080)	0	0	400
2023/02/07	2037	04/05/2023	11.94	Put	Bond Future	1,284.2700	1.2843	1,410.6300	1.4106	9.839	0	0	703
2023/02/07	2037	04/05/2023	13.73	Call	Bond Future	12,795.2400	12.7952	12,329.2000	12.3292	(3.642)	0	0	0
2023/02/07	2037	04/05/2023	11.32	Call	Bond Future	2,723.3700	2.7234	2,462.9900	2.4630	(9.561)	0	0	0
2023/02/07	2037	04/05/2023	11.32	Put	Bond Future	2,560.6000	2.5606	2,779.8500	2.7799	8.562	0	0	0
2023/02/07	2037	04/05/2023	11.78	Call	Bond Future	4,348.4300	4.3484	4,016.0800	4.0161	(7.643)	0	0	400
2023/02/07	2037	04/05/2023	11.78	Put	Bond Future	1,543.0900	1.5431	1,690.3700	1.6904	9.544	0	0	0
2023/02/07	2037	03/08/2023	12.12	Call	Bond Future	6,216.3800	6.2164	5,877.9600	5.8780	(5.444)	0	0	0
2023/02/07	2037	03/08/2023	12.12	Put	Bond Future	2,249.7300	2.2497	2,400.5000	2.4005	6.702	0	0	0
2023/02/07	2037	03/08/2023	12.13	Call	Bond Future	6,253.5000	6.2535	5,914.1500	5.9141	(5.427)	0	0	0
2023/02/07	2037	03/08/2023	12.13	Put	Bond Future	2,233.0800	2.2331	2,382.9200	2.3829	6.710	0	0	0
2023/02/07	2037	03/08/2023			Bond Future	11.4097	80.3937	11.4945	79.9045	0.743	0.0000	0.0000	71,091
2023/02/07	2037	03/08/2023	12.14	Call	Bond Future	6,290.4900	6.2905	5,950.2100	5.9502	(5.409)	0	0	0
2023/02/07	2037	03/08/2023	12.14	Put	Bond Future	2,216.3600	2.2164	2,365.2700	2.3653	6.719	0	0	0
2023/02/07	2037	03/08/2023	11.00	Call	Bond Future	2,629.3700	2.6294	2,419.3200	2.4193	(7.989)	0	0	1,800
2023/02/07	2037	03/08/2023	11.00	Put	Bond Future	5,055.6400	5.0556	5,334.7800	5.3348	5.521	0	0	0
2023/02/07	2037	03/08/2023	10.30	Call	Bond Future	1,206.3200	1.2063	1,083.5000	1.0835	(10.181)	0	0	1,800
2023/02/07	2037	03/08/2023	10.30	Put	Bond Future	8,031.0000	8.0310	8,397.3700	8.3974	4.562	0	0	0
2023/02/07	2037	02/11/2023	11.57	Call	Bond Future	4,589.5700	4.5896	4,318.1600	4.3182	(5.914)	0	0	0
2023/02/07	2037	02/11/2023	11.55	Put	Bond Future	4,381.0900	4.3811	4,610.4800	4.6105	5.236	0	0	0
2023/02/07	2037	02/11/2023	11.56	Put	Bond Future	4,355.1500	4.3551	4,583.5200	4.5835	5.244	0	0	0
2023/02/07	2037	02/11/2023			Bond Future	11.5241	81.9743	11.6121	81.4755	0.763	0.0000	0.0000	0
2023/02/07	2037	02/11/2023	11.57	Put	Bond Future	4,329.0800	4.3291	4,556.4200	4.5564	5.251	0	0	0
2023/02/07	2037	02/11/2023	11.55	Call	Bond Future	4,528.1000	4.5281	4,258.7400	4.2587	(5.949)	0	0	0
2023/02/07	2037	02/11/2023	11.56	Call	Bond Future	4,558.9300	4.5589	4,288.5500	4.2886	(5.931)	0	0	0
2023/02/07	2037	01/02/2024	12.33	Call	Bond Future	7,257.2800	7.2573	6,927.1400	6.9271	(4.549)	0	0	0
2023/02/07	2037	01/02/2024	12.33	Put	Bond Future	3,575.1700	3.5752	3,753.3800	3.7534	4.985	0	0	0
2023/02/07	2037	01/02/2024			Bond Future	11.6478	79.3259	11.7392	78.8176	0.785	0.0000	0.0000	0
2023/02/07	2037	01/02/2024	12.31	Call	Bond Future	7,190.3300	7.1903	6,861.7000	6.8617	(4.570)	0	0	0
2023/02/07	2037	01/02/2024	12.31	Put	Bond Future	3,612.5700	3.6126	3,792.2900	3.7923	4.975	0	0	0
2023/02/07	2037	01/02/2024	12.32	Call	Bond Future	7,223.6400	7.2236	6,894.2500	6.8942	(4.560)	0	0	0
2023/02/07	2037	01/02/2024	12.32	Put	Bond Future	3,593.6800	3.5937	3,772.6400	3.7726	4.980	0	0	0
2023/02/07	2037	02/05/2024	11.45	Call	Bond Future	4,323.8500	4.3238	4,077.1500	4.0771	(5.706)	0	0	0
2023/02/07	2037	02/05/2024	11.43	Put	Bond Future	6,302.4600	6.3025	6,575.1400	6.5751	4.327	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
2023/02/07	2037	02/05/2024	11.44	Call	Bond Future	4,297.4100	4.2974	4,051.6300	4.0516	(5.719)	0	0	0
2023/02/07	2037	02/05/2024	11.44	Put	Bond Future	6,272.4300	6.2724	6,544.1900	6.5442	4.333	0	0	0
2023/02/07	2037	02/05/2024			Bond Future	11.7944	80.7945	11.8894	80.2770	0.806	0.0000	0.0000	0
2023/02/07	2037	02/05/2024	11.45	Put	Bond Future	6,242.1700	6.2422	6,513.0100	6.5130	4.339	0	0	0
2023/02/07	2037	02/05/2024	11.43	Call	Bond Future	4,270.6900	4.2707	4,025.8300	4.0258	(5.733)	0	0	0
2023/02/07	2038	02/02/2023			Bond Future	125.9315	125.9315	125.9315	125.9315	0.000	0.0000	0.0000	0
2023/02/07	2038	04/05/2023			Bond Future	128.3555	128.3555	128.3582	128.3582	0.002	0.0000	0.0000	4,627
2023/02/07	2038	03/08/2023			Bond Future	128.9555	128.9555	128.9581	128.9581	0.002	0.0000	0.0000	0
2023/02/07	2038	02/11/2023			Bond Future	131.5212	131.5212	131.5239	131.5239	0.002	0.0000	0.0000	0
2023/02/07	2038	01/02/2024			Bond Future	132.1242	132.1242	132.1273	132.1273	0.002	0.0000	0.0000	0
2023/02/07	2038	02/05/2024			Bond Future	134.6091	134.6091	134.6128	134.6128	0.003	0.0000	0.0000	0
2023/02/07	2040	02/02/2023			Bond Future	11.2100	83.5483	11.2100	83.5483	0.000	0.0000	0.0000	0
2023/02/07	2040	04/05/2023	10.73	Put	Bond Future	6,043.7500	6.0438	6,427.5400	6.4275	6.350	0	0	0
2023/02/07	2040	04/05/2023	12.78	Call	Bond Future	8,071.4700	8.0715	7,633.9900	7.6340	(5.420)	0	0	0
2023/02/07	2040	04/05/2023	12.78	Put	Bond Future	688.2300	0.6882	760.2000	0.7602	10.457	0	0	388
2023/02/07	2040	04/05/2023	13.45	Put	Bond Future	291.2200	0.2912	324.2200	0.3242	11.332	0	0	486
2023/02/07	2040	04/05/2023	11.43	Call	Bond Future	2,579.1700	2.5792	2,322.1100	2.3221	(9.967)	0	0	0
2023/02/07	2040	04/05/2023	11.43	Put	Bond Future	3,105.2500	3.1052	3,357.6400	3.3576	8.128	0	0	0
2023/02/07	2040	04/05/2023	12.05	Put	Bond Future	1,596.7600	1.5968	1,746.7400	1.7467	9.393	0	0	684
2023/02/07	2040	04/05/2023			Bond Future	11.5134	83.9307	11.5949	83.4212	0.708	0.0000	0.0000	52,305
2023/02/07	2040	04/05/2023	10.17	Call	Bond Future	266.0300	0.2660	216.8500	0.2168	(18.487)	0	0	388
2023/02/07	2040	04/05/2023	10.17	Put	Bond Future	9,428.1700	9.4282	9,888.4400	9.8884	4.882	0	0	0
2023/02/07	2040	04/05/2023	10.73	Call	Bond Future	884.3700	0.8844	758.7100	0.7587	(14.209)	0	0	486
2023/02/07	2040	04/05/2023	10.92	Call	Bond Future	1,237.6000	1.2376	1,077.8400	1.0778	(12.909)	0	0	388
2023/02/07	2040	04/05/2023	10.92	Put	Bond Future	5,100.1700	5.1002	5,449.8600	5.4499	6.856	0	0	0
2023/02/07	2040	04/05/2023	13.45	Call	Bond Future	11,158.5000	11.1585	10,682.0500	10,6820	(4.270)	0	0	0
2023/02/07	2040	04/05/2023	11.48	Call	Bond Future	2,739.4800	2.7395	2,473.1500	2.4731	(9.722)	0	0	486
2023/02/07	2040	04/05/2023	11.48	Put	Bond Future	2,949.3800	2.9494	3,192.5000	3.1925	8.243	0	0	0
2023/02/07	2040	04/05/2023	12.05	Call	Bond Future	4,860.5900	4.8606	4,501.1200	4.5011	(7.396)	0	0	0
2023/02/07	2040	04/05/2023	11.03	Call	Bond Future	1,478.5500	1.4785	1,298.0500	1.2981	(12.208)	0	0	684
2023/02/07	2040	04/05/2023	11.03	Put	Bond Future	4,603.9400	4.6039	4,932.8900	4.9329	7.145	0	0	0
2023/02/07	2040	04/05/2023	11.41	Call	Bond Future	2,516.2700	2.5163	2,262.9600	2.2630	(10.067)	0	0	0
2023/02/07	2040	04/05/2023	11.41	Put	Bond Future	3,169.3600	3.1694	3,425.5000	3.4255	8.082	0	0	0
2023/02/07	2040	04/05/2023	11.42	Call	Bond Future	2,547.7100	2.5477	2,292.5200	2.2925	(10.016)	0	0	0
2023/02/07	2040	04/05/2023	11.42	Put	Bond Future	3,137.2500	3.1373	3,391.5100	3.3915	8.105	0	0	0
2023/02/07	2040	03/08/2023	12.23	Call	Bond Future	6,231.6400	6.2316	5,883.6900	5.8837	(5.584)	0	0	0
2023/02/07	2040	03/08/2023	12.23	Put	Bond Future	2,670.8300	2.6708	2,842.5200	2.8425	6.428	0	0	0
2023/02/07	2040	03/08/2023			Bond Future	11.6319	81.0753	11.7166	80.5556	0.728	0.0000	0.0000	91,614
2023/02/07	2040	03/08/2023	12.22	Call	Bond Future	6,193.4900	6.1935	5,846.5700	5.8466	(5.601)	0	0	0
2023/02/07	2040	03/08/2023	12.22	Put	Bond Future	2,690.1800	2.6902	2,862.9000	2.8629	6.420	0	0	0
2023/02/07	2040	03/08/2023	12.21	Call	Bond Future	6,155.4100	6.1554	5,809.5200	5.8095	(5.619)	0	0	0
2023/02/07	2040	03/08/2023	12.21	Put	Bond Future	2,709.6600	2.7097	2,883.4100	2.8834	6.412	0	0	0
2023/02/07	2040	02/11/2023	11.59	Call	Bond Future	4,329.5200	4.3295	4,062.1200	4.0621	(6.176)	0	0	0
2023/02/07	2040	02/11/2023	11.60	Put	Bond Future	5,261.7600	5.2618	5,523.0500	5.5230	4.966	0	0	0
2023/02/07	2040	02/11/2023	11.58	Call	Bond Future	4,299.0200	4.2990	4,032.7400	4.0327	(6.194)	0	0	0
2023/02/07	2040	02/11/2023	11.58	Put	Bond Future	5,323.9300	5.3239	5,587.4500	5.5875	4.950	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2023/02/07	2040	02/11/2023			Bond Future		11.7474	82.6692	11.8352	82.1394	0.748	0.0000	0.0000	84
2023/02/07	2040	02/11/2023	11.59	Put	Bond Future	5,292.6200		5.2926	5,555.0200	5.5550	4.958	0	0	0
2023/02/07	2040	02/11/2023	11.60	Call	Bond Future	4,360.3900		4.3604	4,091.8800	4.0919	(6.158)	0	0	0
2023/02/07	2040	01/02/2024	12.34	Call	Bond Future	7,165.5800		7.1656	6,831.9000	6.8319	(4.657)	0	0	0
2023/02/07	2040	01/02/2024	12.34	Put	Bond Future	4,451.4600		4.4515	4,657.8400	4.6578	4.636	0	0	0
2023/02/07	2040	01/02/2024	12.33	Call	Bond Future	7,131.5500		7.1315	6,798.7000	6.7987	(4.667)	0	0	0
2023/02/07	2040	01/02/2024	12.33	Put	Bond Future	4,473.8600		4.4739	4,681.0700	4.6811	4.632	0	0	0
2023/02/07	2040	01/02/2024			Bond Future		11.8716	79.7841	11.9628	79.2441	0.768	0.0000	0.0000	3
2023/02/07	2040	01/02/2024	12.35	Call	Bond Future	7,199.6600		7.1997	6,865.1600	6.8652	(4.646)	0	0	0
2023/02/07	2040	01/02/2024	12.35	Put	Bond Future	4,429.1700		4.4292	4,634.7300	4.6347	4.641	0	0	0
2023/02/07	2040	02/05/2024	11.61	Call	Bond Future	4,542.5200		4.5425	4,284.2800	4.2843	(5.685)	0	0	0
2023/02/07	2040	02/05/2024	11.62	Put	Bond Future	6,942.5600		6.9426	7,233.1400	7.2331	4.185	0	0	0
2023/02/07	2040	02/05/2024	11.60	Call	Bond Future	4,514.5900		4.5146	4,257.3300	4.2573	(5.698)	0	0	0
2023/02/07	2040	02/05/2024			Bond Future		12.0173	81.2607	12.1120	80.7109	0.788	0.0000	0.0000	0
2023/02/07	2040	02/05/2024	11.61	Put	Bond Future	6,975.6800		6.9757	7,267.2200	7.2672	4.179	0	0	0
2023/02/07	2040	02/05/2024	11.62	Call	Bond Future	4,570.5100		4.5705	4,311.3100	4.3113	(5.671)	0	0	0
2023/02/07	2040	02/05/2024	11.60	Put	Bond Future	7,008.9400		7.0089	7,301.4600	7.3015	4.174	0	0	0
2023/02/07	2044	02/02/2023			Bond Future		11.2800	79.9793	11.2800	79.9793	0.000	0.0000	0.0000	0
2023/02/07	2044	04/05/2023	11.41	Call	Bond Future	2,382.9900		2.3830	2,138.5200	2.1385	(10.259)	0	0	0
2023/02/07	2044	04/05/2023	11.41	Put	Bond Future	3,501.6600		3.5017	3,772.5400	3.7725	7.736	0	0	0
2023/02/07	2044	04/05/2023	11.42	Call	Bond Future	2,413.3000		2.4133	2,166.9500	2.1669	(10.208)	0	0	0
2023/02/07	2044	04/05/2023	11.42	Put	Bond Future	3,466.9300		3.4669	3,735.9300	3.7359	7.759	0	0	0
2023/02/07	2044	04/05/2023	11.75	Put	Bond Future	2,476.7100		2.4767	2,686.1700	2.6862	8.457	0	0	4,115
2023/02/07	2044	04/05/2023			Bond Future		11.5839	80.2439	11.6655	79.7286	0.704	0.0000	0.0000	56,089
2023/02/07	2044	04/05/2023	11.43	Call	Bond Future	2,443.9700		2.4440	2,195.7200	2.1957	(10.158)	0	0	0
2023/02/07	2044	04/05/2023	11.43	Put	Bond Future	3,432.6500		3.4326	3,699.7500	3.6998	7.781	0	0	0
2023/02/07	2044	04/05/2023	11.75	Call	Bond Future	3,520.4700		3.5205	3,214.5800	3.2146	(8.689)	0	0	0
2023/02/07	2044	04/05/2023	12.00	Call	Bond Future	4,471.6100		4.4716	4,125.8800	4.1259	(7.732)	0	0	0
2023/02/07	2044	04/05/2023	12.00	Put	Bond Future	1,900.0300		1.9000	2,069.6500	2.0697	8.927	0	0	4,115
2023/02/07	2044	04/05/2023	12.25	Call	Bond Future	5,497.5700		5.4976	5,117.5000	5.1175	(6.913)	0	0	0
2023/02/07	2044	04/05/2023	12.25	Put	Bond Future	1,448.4700		1.4485	1,583.7500	1.5838	9.340	0	0	1,500
2023/02/07	2044	03/08/2023	12.16	Call	Bond Future	5,854.6800		5.8547	5,516.8800	5.5169	(5.770)	0	0	0
2023/02/07	2044	03/08/2023	12.16	Put	Bond Future	3,055.7700		3.0558	3,243.6300	3.2436	6.148	0	0	0
2023/02/07	2044	03/08/2023	12.00	Call	Bond Future	5,269.0100		5.2690	4,948.9100	4.9489	(6.075)	0	0	0
2023/02/07	2044	03/08/2023	12.00	Put	Bond Future	3,419.8400		3.4198	3,625.4000	3.6254	6.011	0	0	4,200
2023/02/07	2044	03/08/2023	12.15	Call	Bond Future	5,817.5100		5.8175	5,480.7800	5.4808	(5.788)	0	0	0
2023/02/07	2044	03/08/2023	12.15	Put	Bond Future	3,077.3700		3.0774	3,266.3000	3.2663	6.139	0	0	0
2023/02/07	2044	03/08/2023			Bond Future		11.6979	77.4412	11.7826	76.9155	0.723	0.0000	0.0000	21,473
2023/02/07	2044	03/08/2023	12.17	Call	Bond Future	5,891.9300		5.8919	5,553.0500	5.5530	(5.752)	0	0	0
2023/02/07	2044	03/08/2023	12.17	Put	Bond Future	3,034.3300		3.0343	3,221.1100	3.2211	6.156	0	0	0
2023/02/07	2044	03/08/2023	11.75	Call	Bond Future	4,397.9100		4.3979	4,107.6300	4.1076	(6.600)	0	0	0
2023/02/07	2044	03/08/2023	11.75	Put	Bond Future	4,073.8500		4.0738	4,309.2300	4.3092	5.778	0	0	2,800
2023/02/07	2044	02/11/2023	11.57	Call	Bond Future	4,222.4600		4.2225	3,959.3000	3.9593	(6.232)	0	0	0
2023/02/07	2044	02/11/2023	11.57	Put	Bond Future	5,712.9800		5.7130	5,985.8000	5.9858	4.775	0	0	0
2023/02/07	2044	02/11/2023			Bond Future		11.8086	78.9636	11.8963	78.4277	0.743	0.0000	0.0000	0
2023/02/07	2044	02/11/2023	11.56	Call	Bond Future	4,192.2500		4.1923	3,930.2100	3.9302	(6.251)	0	0	0
2023/02/07	2044	02/11/2023	11.56	Put	Bond Future	5,746.2700		5.7463	6,020.2100	6.0202	4.767	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
2023/02/07	2044	02/11/2023	11.55	Call	Bond Future	4,161.8500	4.1619	3,900.9500	3.9010	(6.269)	0	0	0
2023/02/07	2044	02/11/2023	11.55	Put	Bond Future	5,779.4600	5.7795	6,054.5400	6.0545	4.760	0	0	0
2023/02/07	2044	01/02/2024	12.29	Call	Bond Future	6,887.3700	6.8874	6,557.5800	6.5576	(4.788)	0	0	0
2023/02/07	2044	01/02/2024	12.29	Put	Bond Future	4,749.1000	4.7491	4,965.6300	4.9656	4.559	0	0	0
2023/02/07	2044	01/02/2024			Bond Future	11.9275	76.1311	12.0185	75.5847	0.763	0.0000	0.0000	0
2023/02/07	2044	01/02/2024	12.28	Call	Bond Future	6,853.6100	6.8536	6,524.6600	6.5247	(4.800)	0	0	0
2023/02/07	2044	01/02/2024	12.28	Put	Bond Future	4,772.9700	4.7730	4,990.3400	4.9903	4.554	0	0	0
2023/02/07	2044	01/02/2024	12.27	Call	Bond Future	6,819.5900	6.8196	6,491.5100	6.4915	(4.811)	0	0	0
2023/02/07	2044	01/02/2024	12.27	Put	Bond Future	4,796.6600	4.7967	5,014.9000	5.0149	4.550	0	0	0
2023/02/07	2044	02/05/2024	11.67	Call	Bond Future	4,733.4800	4.7335	4,468.9000	4.4689	(5.590)	0	0	0
2023/02/07	2044	02/05/2024	11.67	Put	Bond Future	7,141.4800	7.1415	7,433.1000	7.4331	4.083	0	0	0
2023/02/07	2044	02/05/2024			Bond Future	12.0660	77.5399	12.1605	76.9837	0.783	0.0000	0.0000	0
2023/02/07	2044	02/05/2024	11.66	Call	Bond Future	4,704.8700	4.7049	4,441.2700	4.4413	(5.603)	0	0	0
2023/02/07	2044	02/05/2024	11.66	Put	Bond Future	7,175.3100	7.1753	7,467.9100	7.4679	4.078	0	0	0
2023/02/07	2044	02/05/2024	11.65	Call	Bond Future	4,676.3400	4.6763	4,413.7000	4.4137	(5.616)	0	0	0
2023/02/07	2044	02/05/2024	11.65	Put	Bond Future	7,209.3000	7.2093	7,502.8600	7.5029	4.072	0	0	0
2023/02/07	2046	02/02/2023			Bond Future	112.0428	112.0428	112.0428	112.0428	0.000	0.0000	0.0000	0
2023/02/07	2046	04/05/2023			Bond Future	112.3425	112.3425	112.5255	112.5255	0.163	0.0000	0.0000	17,311
2023/02/07	2046	03/08/2023			Bond Future	114.5813	114.5813	114.7678	114.7678	0.163	0.0000	0.0000	0
2023/02/07	2046	02/11/2023			Bond Future	114.7770	114.7770	114.9673	114.9673	0.166	0.0000	0.0000	0
2023/02/07	2046	01/02/2024			Bond Future	117.0536	117.0536	117.2479	117.2479	0.166	0.0000	0.0000	0
2023/02/07	2046	02/05/2024			Bond Future	117.1248	117.1248	117.3233	117.3233	0.170	0.0000	0.0000	0
2023/02/07	2050	02/02/2023			Bond Future	112.2717	112.2717	112.2717	112.2717	0.000	0.0000	0.0000	0
2023/02/07	2050	04/05/2023			Bond Future	115.0405	115.0405	114.8400	114.8400	(0.174)	0.0000	0.0000	13,256
2023/02/07	2050	03/08/2023			Bond Future	115.1546	115.1546	114.9499	114.9499	(0.178)	0.0000	0.0000	0
2023/02/07	2050	02/11/2023			Bond Future	117.4458	117.4458	117.2370	117.2370	(0.178)	0.0000	0.0000	0
2023/02/07	2050	01/02/2024			Bond Future	117.5415	117.5415	117.3288	117.3288	(0.181)	0.0000	0.0000	0
2023/02/07	2050	02/05/2024			Bond Future	119.7516	119.7516	119.5354	119.5354	(0.181)	0.0000	0.0000	0
2023/02/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	AL37	04/05/2023			Index Future	887.8730	887.8730	886.1260	886.1260	(0.197)	0.0000	0.0000	0
2023/02/07	AL37	03/08/2023			Index Future	905.3480	905.3480	903.5660	903.5660	(0.197)	0.0000	0.0000	0
2023/02/07	AL37	02/11/2023			Index Future	923.1560	923.1560	921.3390	921.3390	(0.197)	0.0000	0.0000	0
2023/02/07	AL37	01/02/2024			Index Future	941.2730	941.2730	939.4220	939.4220	(0.197)	0.0000	0.0000	0
2023/02/07	AL37	02/05/2024			Index Future	958.8120	958.8120	956.9300	956.9300	(0.196)	0.0000	0.0000	0
2023/02/07	AL7T	04/05/2023			Index Future	1,024.3840	1,024.3840	1,019.6200	1,019.6200	(0.465)	0.0000	0.0000	0
2023/02/07	AL7T	03/08/2023			Index Future	1,044.5470	1,044.5470	1,039.6870	1,039.6870	(0.465)	0.0000	0.0000	0
2023/02/07	AL7T	02/11/2023			Index Future	1,065.0920	1,065.0920	1,060.1370	1,060.1370	(0.465)	0.0000	0.0000	0
2023/02/07	AL7T	01/02/2024			Index Future	1,085.9950	1,085.9950	1,080.9440	1,080.9440	(0.465)	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
2023/02/07	AL7T	02/05/2024			Index Future	1,106.2310	1,106.2310	1,101.0900	1,101.0900	(0.465)	0.0000	0.0000	0
2023/02/07	ALBI	04/05/2023			Index Future	897.7510	897.7510	893.7850	893.7850	(0.442)	0.0000	0.0000	106
2023/02/07	ALBI	03/08/2023			Index Future	915.4220	915.4220	911.3760	911.3760	(0.442)	0.0000	0.0000	0
2023/02/07	ALBI	02/11/2023			Index Future	933.4270	933.4270	929.3020	929.3020	(0.442)	0.0000	0.0000	0
2023/02/07	ALBI	01/02/2024			Index Future	951.7460	951.7460	947.5420	947.5420	(0.442)	0.0000	0.0000	0
2023/02/07	ALBI	02/05/2024			Index Future	969.4800	969.4800	965.2010	965.2010	(0.441)	0.0000	0.0000	0
2023/02/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C303	28/02/2033			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
2023/02/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/07	ES33	02/02/2023			Bond Future	11.7100	77.7963	11.7100	77.7963	0.000	0.0000	0.0000	0
2023/02/07	ES33	04/05/2023			Bond Future	11.9802	74.9166	12.0668	74.5064	0.723	0.0000	0.0000	0
2023/02/07	ES33	03/08/2023			Bond Future	12.1283	76.4098	12.2186	75.9911	0.744	0.0000	0.0000	350
2023/02/07	ES33	02/11/2023			Bond Future	12.2878	74.1362	12.3819	73.7094	0.766	0.0000	0.0000	0
2023/02/07	ES33	01/02/2024			Bond Future	12.4606	75.6057	12.5589	75.1706	0.789	0.0000	0.0000	0
2023/02/07	ES33	02/05/2024			Bond Future	12.6581	73.2319	12.7607	72.7888	0.811	0.0000	0.0000	0
2023/02/07	ES42	02/02/2023			Bond Future	12.1450	75.5247	12.1450	75.5247	0.000	0.0000	0.0000	0
2023/02/07	ES42	04/05/2023			Bond Future	12.4700	71.6916	12.5463	71.2750	0.612	0.0000	0.0000	0
2023/02/07	ES42	03/08/2023			Bond Future	12.6098	73.1207	12.6891	72.6958	0.629	0.0000	0.0000	4,000
2023/02/07	ES42	02/11/2023			Bond Future	12.7592	70.3132	12.8417	69.8799	0.647	0.0000	0.0000	0
2023/02/07	ES42	01/02/2024			Bond Future	12.9129	71.7061	12.9987	71.2643	0.664	0.0000	0.0000	0
2023/02/07	ES42	02/05/2024			Bond Future	13.0918	68.7898	13.1812	68.3400	0.683	0.0000	0.0000	0
2023/02/07	GOVI	04/05/2023	852.86	Call	GOVI	325,120.0000	32.5120	285,800.0000	28.5800	(12.094)	0	0	0
2023/02/07	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GOVI	04/05/2023	852.87	Call	GOVI	325,020.0000	32.5020	285,700.0000	28.5700	(12.098)	0	0	0
2023/02/07	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GOVI	04/05/2023			GOVI	885.3720	885.3720	881.4400	881.4400	(0.444)	0.0000	0.0000	842
2023/02/07	GOVI	04/05/2023	852.88	Call	GOVI	324,920.0000	32.4920	285,600.0000	28.5600	(12.101)	0	0	0
2023/02/07	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GOVI	03/08/2023	837.21	Call	GOVI	655,890.0000	65.5890	615,770.0000	61.5770	(6.117)	0	0	0
2023/02/07	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GOVI	03/08/2023	837.22	Call	GOVI	655,790.0000	65.5790	615,670.0000	61.5670	(6.118)	0	0	0
2023/02/07	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GOVI	03/08/2023			GOVI	902.7990	902.7990	898.7870	898.7870	(0.444)	0.0000	0.0000	0
2023/02/07	GOVI	03/08/2023	837.23	Call	GOVI	655,690.0000	65.5690	615,570.0000	61.5570	(6.119)	0	0	0
2023/02/07	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GOVI	02/11/2023	885.82	Call	GOVI	347,360.0000	34.7360	306,470.0000	30.6470	(11.772)	0	0	0
2023/02/07	GOVI	02/11/2023			GOVI	920.5560	920.5560	916.4670	916.4670	(0.444)	0.0000	0.0000	0
2023/02/07	GOVI	02/11/2023	885.80	Call	GOVI	347,560.0000	34.7560	306,670.0000	30.6670	(11.765)	0	0	0
2023/02/07	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GOVI	02/11/2023	885.81	Call	GOVI	347,460.0000	34.7460	306,570.0000	30.6570	(11.768)	0	0	0
2023/02/07	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GOVI	01/02/2024	880.00	Call	GOVI	586,220.0000	58.6220	544,540.0000	54.4540	(7.110)	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
2023/02/07	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GOVI	01/02/2024			GOVI	938.6220	938.6220	934.4540	934.4540	(0.444)	0.0000	0.0000	0
2023/02/07	GOVI	01/02/2024	879.98	Call	GOVI	586,420.0000	58.6420	544,740.0000	54.4740	(7.108)	0	0	0
2023/02/07	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GOVI	01/02/2024	879.99	Call	GOVI	586,320.0000	58.6320	544,640.0000	54.4640	(7.109)	0	0	0
2023/02/07	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GOVI	02/05/2024	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GOVI	02/05/2024	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GOVI	02/05/2024	950.99	Call	GOVI	51,220.0000	5.1220	8,790.0000	0.8790	(82.839)	0	0	0
2023/02/07	GOVI	02/05/2024			GOVI	956.1120	956.1120	951.8690	951.8690	(0.444)	0.0000	0.0000	0
2023/02/07	GOVI	02/05/2024	950.97	Call	GOVI	51,420.0000	5.1420	8,990.0000	0.8990	(82.517)	0	0	0
2023/02/07	GOVI	02/05/2024	950.98	Call	GOVI	51,320.0000	5.1320	8,890.0000	0.8890	(82.677)	0	0	0
2023/02/07	GOVI	02/05/2024	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/07	IGOV	04/05/2023			Index Future	325.6170	325.6170	325.6100	325.6100	(0.002)	0.0000	0.0000	655
2023/02/07	IGOV	03/08/2023			Index Future	332.1040	332.1040	332.0960	332.0960	(0.002)	0.0000	0.0000	0
2023/02/07	IGOV	02/11/2023			Index Future	338.7130	338.7130	338.7050	338.7050	(0.002)	0.0000	0.0000	0
2023/02/07	IGOV	01/02/2024			Index Future	345.4360	345.4360	345.4280	345.4280	(0.002)	0.0000	0.0000	0
2023/02/07	IGOV	02/05/2024			Index Future	351.9460	351.9460	351.9400	351.9400	(0.002)	0.0000	0.0000	0
2023/02/07	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/07	JBAF	15/02/2023			Jibar Tradeable Future	7.4550	92.5450	7.4550	92.5450	0.000	0.0000	0.0000	0
2023/02/07	JBAF	15/03/2023			Jibar Tradeable Future	7.4650	92.5350	7.4650	92.5350	0.000	0.0000	0.0000	0
2023/02/07	JBAF	19/04/2023			Jibar Tradeable Future	7.6100	92.3900	7.6400	92.3600	0.394	0.0000	0.0000	0
2023/02/07	JBAF	17/05/2023			Jibar Tradeable Future	7.6200	92.3800	7.6500	92.3500	0.394	0.0000	0.0000	0
2023/02/07	JBAF	21/06/2023			Jibar Tradeable Future	7.6650	92.3350	7.6950	92.3050	0.391	0.0000	0.0000	0
2023/02/07	JBAF	19/07/2023			Jibar Tradeable Future	7.6500	92.3500	7.6900	92.3100	0.523	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
2023/02/07	JBAF	20/09/2023			Jibar Tradeable Future	7.6300	92.3700	7.6800	92.3200	0.655	0.0000	0.0000	75
2023/02/07	JBAF	20/12/2023			Jibar Tradeable Future	7.4350	92.5650	7.4450	92.5550	0.134	0.0000	0.0000	272
2023/02/07	JBAF	20/03/2024			Jibar Tradeable Future	7.3850	92.6150	7.4050	92.5950	0.271	0.0000	0.0000	0
2023/02/07	JBAF	19/06/2024			Jibar Tradeable Future	7.1900	92.8100	7.1800	92.8200	(0.139)	0.0000	0.0000	0
2023/02/07	JBAF	18/09/2024			Jibar Tradeable Future	7.1700	92.8300	7.1800	92.8200	0.139	0.0000	0.0000	68
2023/02/07	JBAF	18/12/2024			Jibar Tradeable Future	7.1450	92.8550	7.1600	92.8400	0.210	0.0000	0.0000	0
2023/02/07	R035	02/02/2023			Bond Future	10.8050	91.0703	10.8050	91.0703	0.000	0.0000	0.0000	0
2023/02/07	R035	04/05/2023	10.55	Call	Bond Future	1,329.5900	1.3296	1,171.5600	1.1716	(11.886)	0	0	770
2023/02/07	R035	04/05/2023	10.55	Put	Bond Future	4,130.6300	4.1306	4,419.4600	4.4195	6.992	0	0	0
2023/02/07	R035	04/05/2023	13.18	Call	Bond Future	11,620.8500	11.6209	11,191.5100	11.1915	(3.695)	0	0	0
2023/02/07	R035	04/05/2023	13.18	Put	Bond Future	148.9000	0.1489	166.4200	0.1664	11.766	0	0	491
2023/02/07	R035	04/05/2023	12.46	Call	Bond Future	8,361.8600	8.3619	7,962.6200	7.9626	(4.775)	0	0	0
2023/02/07	R035	04/05/2023	12.46	Put	Bond Future	451.0400	0.4510	498.6600	0.4987	10.558	0	0	388
2023/02/07	R035	04/05/2023	11.20	Call	Bond Future	3,158.4800	3.1585	2,890.5900	2.8906	(8.482)	0	0	0
2023/02/07	R035	04/05/2023	11.21	Call	Bond Future	3,192.8100	3.1928	2,923.3700	2.9234	(8.439)	0	0	0
2023/02/07	R035	04/05/2023	11.22	Put	Bond Future	2,046.3100	2.0463	2,222.1900	2.2222	8.595	0	0	0
2023/02/07	R035	04/05/2023	10.60	Call	Bond Future	1,439.3400	1.4393	1,272.6900	1.2727	(11.578)	0	0	388
2023/02/07	R035	04/05/2023	10.60	Put	Bond Future	3,934.2600	3.9343	4,214.4700	4.2145	7.122	0	0	0
2023/02/07	R035	04/05/2023	11.05	Call	Bond Future	2,663.2800	2.6633	2,419.3800	2.4194	(9.158)	0	0	770
2023/02/07	R035	04/05/2023	11.05	Put	Bond Future	2,468.5000	2.4685	2,671.4600	2.6715	8.222	0	0	0
2023/02/07	R035	04/05/2023	11.17	Call	Bond Future	3,056.3200	3.0563	2,793.1200	2.7931	(8.612)	0	0	491
2023/02/07	R035	04/05/2023			Bond Future	11.0167	87.6982	11.0932	87.2513	0.694	0.0000	0.0000	157,398
2023/02/07	R035	04/05/2023	9.85	Call	Bond Future	332.7700	0.3328	276.3300	0.2763	(16.961)	0	0	388
2023/02/07	R035	04/05/2023	9.85	Put	Bond Future	7,579.1100	7.5791	7,969.5300	7.9695	5.151	0	0	0
2023/02/07	R035	04/05/2023	10.42	Call	Bond Future	1,068.8800	1.0689	932.8500	0.9328	(12.726)	0	0	491
2023/02/07	R035	04/05/2023	10.42	Put	Bond Future	4,672.8100	4.6728	4,983.6400	4.9836	6.652	0	0	0
2023/02/07	R035	04/05/2023	11.80	Call	Bond Future	5,464.8000	5.4648	5,118.3000	5.1183	(6.341)	0	0	0
2023/02/07	R035	04/05/2023	11.80	Put	Bond Future	1,037.2200	1.0372	1,137.5800	1.1376	9.676	0	0	1,035
2023/02/07	R035	04/05/2023	11.87	Call	Bond Future	5,759.1600	5.7592	5,405.4600	5.4055	(6.142)	0	0	0
2023/02/07	R035	04/05/2023	11.87	Put	Bond Future	951.7400	0.9517	1,044.9000	1.0449	9.788	0	0	770
2023/02/07	R035	04/05/2023	11.20	Put	Bond Future	2,092.6800	2.0927	2,271.6500	2.2716	8.552	0	0	0
2023/02/07	R035	04/05/2023	11.21	Put	Bond Future	2,069.3900	2.0694	2,246.8100	2.2468	8.574	0	0	0
2023/02/07	R035	04/05/2023	11.22	Call	Bond Future	3,227.3000	3.2273	2,956.3200	2.9563	(8.396)	0	0	0
2023/02/07	R035	04/05/2023	11.17	Put	Bond Future	2,163.7200	2.1637	2,347.3800	2.3474	8.488	0	0	0
2023/02/07	R035	03/08/2023	12.00	Call	Bond Future	6,734.0600	6.7341	6,403.9000	6.4039	(4.903)	0	0	0
2023/02/07	R035	03/08/2023	12.00	Put	Bond Future	1,904.3200	1.9043	2,029.9800	2.0300	6.599	0	0	0
2023/02/07	R035	03/08/2023			Bond Future	11.1257	89.4248	11.2052	88.9690	0.715	0.0000	0.0000	2,561
2023/02/07	R035	03/08/2023	11.98	Call	Bond Future	6,657.4000	6.6574	6,328.8800	6.3289	(4.935)	0	0	0
2023/02/07	R035	03/08/2023	11.98	Put	Bond Future	1,933.7700	1.9338	2,061.0700	2.0611	6.583	0	0	0
2023/02/07	R035	03/08/2023	11.99	Call	Bond Future	6,695.7000	6.6957	6,366.3600	6.3664	(4.919)	0	0	0
2023/02/07	R035	03/08/2023	11.99	Put	Bond Future	1,918.9900	1.9190	2,045.4700	2.0455	6.591	0	0	0
2023/02/07	R035	02/11/2023	11.41	Call	Bond Future	4,828.5200	4.8285	4,564.6300	4.5646	(5.465)	0	0	0
2023/02/07	R035	02/11/2023	11.41	Put	Bond Future	3,901.2500	3.9013	4,102.0700	4.1021	5.148	0	0	0
2023/02/07	R035	02/11/2023	11.42	Call	Bond Future	4,860.0400	4.8600	4,595.2100	4.5952	(5.449)	0	0	0
2023/02/07	R035	02/11/2023	11.42	Put	Bond Future	3,877.2600	3.8773	4,077.1400	4.0771	5.155	0	0	0
2023/02/07	R035	02/11/2023			Bond Future	11.2443	86.6803	11.3270	86.2156	0.736	0.0000	0.0000	123
2023/02/07	R035	02/11/2023	11.43	Call	Bond Future	4,891.6400	4.8916	4,625.8800	4.6259	(5.433)	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
2023/02/07	R035	02/11/2023	11.43	Put	Bond Future	3,853.3900	3.8534	4,052.3400	4.0523	5.163	0	0	0
2023/02/07	R035	01/02/2024	12.18	Put	Bond Future	3,230.8800	3.2309	3,388.7700	3.3888	4.887	0	0	0
2023/02/07	R035	01/02/2024	12.19	Call	Bond Future	7,557.4800	7.5575	7,241.0000	7.2410	(4.188)	0	0	0
2023/02/07	R035	01/02/2024	12.19	Put	Bond Future	3,213.7900	3.2138	3,371.0000	3.3710	4.892	0	0	0
2023/02/07	R035	01/02/2024			Bond Future	11.3736	88.3796	11.4597	87.9059	0.757	0.0000	0.0000	0
2023/02/07	R035	01/02/2024	12.20	Call	Bond Future	7,591.7100	7.5917	7,274.5400	7.2745	(4.178)	0	0	0
2023/02/07	R035	01/02/2024	12.20	Put	Bond Future	3,196.7900	3.1968	3,353.3100	3.3533	4.896	0	0	0
2023/02/07	R035	01/02/2024	12.18	Call	Bond Future	7,523.2800	7.5233	7,207.4800	7.2075	(4.198)	0	0	0
2023/02/07	R035	02/05/2024	11.19	Call	Bond Future	4,210.3400	4.2103	3,980.5500	3.9806	(5.458)	0	0	0
2023/02/07	R035	02/05/2024	11.19	Put	Bond Future	6,005.9300	6.0059	6,258.2800	6.2583	4.202	0	0	0
2023/02/07	R035	02/05/2024	11.20	Call	Bond Future	4,236.4800	4.2365	4,005.8200	4.0058	(5.445)	0	0	0
2023/02/07	R035	02/05/2024	11.20	Put	Bond Future	5,976.5000	5.9765	6,227.9800	6.2280	4.208	0	0	0
2023/02/07	R035	02/05/2024			Bond Future	11.5178	85.5168	11.6074	85.0347	0.779	0.0000	0.0000	0
2023/02/07	R035	02/05/2024	11.21	Call	Bond Future	4,262.6800	4.2627	4,031.1600	4.0312	(5.431)	0	0	0
2023/02/07	R035	02/05/2024	11.21	Put	Bond Future	5,947.1900	5.9472	6,197.8100	6.1978	4.214	0	0	0
2023/02/07	R186	02/02/2023			Bond Future	7.9950	109.5604	7.9950	109.5604	0.000	0.0000	0.0000	0
2023/02/07	R186	04/05/2023	8.83	Put	Bond Future	369.8900	0.3699	399.7100	0.3997	8.062	0	0	0
2023/02/07	R186	04/05/2023	8.84	Call	Bond Future	2,096.7300	2.0967	1,989.6700	1.9897	(5.106)	0	0	0
2023/02/07	R186	04/05/2023			Bond Future	8.2930	110.7692	8.3356	110.6328	0.514	0.0000	0.0000	95,557
2023/02/07	R186	04/05/2023	8.36	Call	Bond Future	1,068.8100	1.0688	991.2000	0.9912	(7.261)	0	0	200
2023/02/07	R186	04/05/2023	8.36	Put	Bond Future	854.4700	0.8545	913.2600	0.9133	6.880	0	0	200
2023/02/07	R186	04/05/2023	8.82	Call	Bond Future	2,048.0800	2.0481	1,941.9900	1.9420	(5.180)	0	0	0
2023/02/07	R186	04/05/2023	8.82	Put	Bond Future	377.0000	0.3770	407.3100	0.4073	8.040	0	0	0
2023/02/07	R186	04/05/2023	8.83	Call	Bond Future	2,072.3600	2.0724	1,965.7800	1.9658	(5.143)	0	0	0
2023/02/07	R186	04/05/2023	8.84	Put	Bond Future	362.8900	0.3629	392.2300	0.3922	8.085	0	0	0
2023/02/07	R186	03/08/2023	9.73	Put	Bond Future	219.4400	0.2194	234.6400	0.2346	6.927	0	0	0
2023/02/07	R186	03/08/2023	9.74	Call	Bond Future	4,370.6000	4.3706	4,246.3100	4.2463	(2.844)	0	0	0
2023/02/07	R186	03/08/2023	9.74	Put	Bond Future	216.7200	0.2167	231.7400	0.2317	6.931	0	0	0
2023/02/07	R186	03/08/2023			Bond Future	8.3209	107.6459	8.3673	107.5066	0.558	0.0000	0.0000	0
2023/02/07	R186	03/08/2023	9.75	Call	Bond Future	4,396.3100	4.3963	4,271.8300	4.2718	(2.831)	0	0	0
2023/02/07	R186	03/08/2023	9.75	Put	Bond Future	213.8900	0.2139	228.7200	0.2287	6.933	0	0	0
2023/02/07	R186	03/08/2023	9.73	Call	Bond Future	4,344.7700	4.3448	4,220.6600	4.2207	(2.857)	0	0	0
2023/02/07	R186	02/11/2023	9.40	Call	Bond Future	3,496.7100	3.4967	3,387.1300	3.3871	(3.134)	0	0	0
2023/02/07	R186	02/11/2023	9.40	Put	Bond Future	616.0300	0.6160	648.4000	0.6484	5.255	0	0	0
2023/02/07	R186	02/11/2023	9.15	Call	Bond Future	2,969.4200	2.9694	2,866.7000	2.8667	(3.459)	0	0	1,715
2023/02/07	R186	02/11/2023			Bond Future	8.3522	109.7625	8.4029	109.6205	0.608	0.0000	0.0000	1,253
2023/02/07	R186	02/11/2023	9.39	Call	Bond Future	3,475.0800	3.4751	3,365.7500	3.3657	(3.146)	0	0	0
2023/02/07	R186	02/11/2023	9.39	Put	Bond Future	621.4200	0.6214	654.0400	0.6540	5.249	0	0	0
2023/02/07	R186	02/11/2023	10.42	Call	Bond Future	5,806.6400	5.8066	5,677.6200	5.6776	(2.222)	0	0	0
2023/02/07	R186	02/11/2023	10.42	Put	Bond Future	215.9700	0.2160	228.9000	0.2289	5.987	0	0	1,715
2023/02/07	R186	02/11/2023	9.15	Put	Bond Future	766.9800	0.7670	806.2100	0.8062	5.115	0	0	0
2023/02/07	R186	02/11/2023	9.38	Call	Bond Future	3,453.4800	3.4535	3,344.4000	3.3444	(3.159)	0	0	0
2023/02/07	R186	02/11/2023	9.38	Put	Bond Future	626.8500	0.6269	659.7200	0.6597	5.244	0	0	0
2023/02/07	R186	01/02/2024	9.50	Call	Bond Future	3,559.7400	3.5597	3,451.3600	3.4514	(3.045)	0	0	0
2023/02/07	R186	01/02/2024	9.51	Call	Bond Future	3,579.3100	3.5793	3,470.6900	3.4707	(3.035)	0	0	0
2023/02/07	R186	01/02/2024	9.52	Put	Bond Future	726.4000	0.7264	762.1300	0.7621	4.919	0	0	0
2023/02/07	R186	01/02/2024			Bond Future	8.3916	106.6107	8.4474	106.4661	0.666	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
2023/02/07	R186	01/02/2024	9.50	Put	Bond Future	736.9500	0.7369	773.1400	0.7731	4.911	0	0	0
2023/02/07	R186	01/02/2024	9.51	Put	Bond Future	731.4900	0.7315	767.4400	0.7674	4.915	0	0	0
2023/02/07	R186	01/02/2024	9.52	Call	Bond Future	3,599.2400	3.5992	3,490.4000	3.4904	(3.024)	0	0	0
2023/02/07	R186	02/05/2024	8.01	Call	Bond Future	1,088.8600	1.0889	1,030.2600	1.0303	(5.382)	0	0	0
2023/02/07	R186	02/05/2024	8.01	Put	Bond Future	2,228.8000	2.2288	2,317.0300	2.3170	3.959	0	0	0
2023/02/07	R186	02/05/2024			Bond Future	8.4861	108.5871	8.5479	108.4403	0.728	0.0000	0.0000	0
2023/02/07	R186	02/05/2024	7.99	Call	Bond Future	1,066.9000	1.0669	1,009.0200	1.0090	(5.425)	0	0	0
2023/02/07	R186	02/05/2024	7.99	Put	Bond Future	2,255.0800	2.2551	2,344.0300	2.3440	3.944	0	0	0
2023/02/07	R186	02/05/2024	8.00	Call	Bond Future	1,077.8500	1.0778	1,019.6100	1.0196	(5.403)	0	0	0
2023/02/07	R186	02/05/2024	8.00	Put	Bond Future	2,241.9100	2.2419	2,330.5000	2.3305	3.952	0	0	0
2023/02/07	R197	02/02/2023			Bond Future	329.1776	329.1776	329.1776	329.1776	0.000	0.0000	0.0000	0
2023/02/07	R197	04/05/2023			Bond Future	335.4947	335.4947	335.5858	335.5858	0.027	0.0000	0.0000	309
2023/02/07	R197	03/08/2023			Bond Future	333.1133	333.1133	333.2056	333.2056	0.028	0.0000	0.0000	0
2023/02/07	R197	02/11/2023			Bond Future	339.7406	339.7406	339.8351	339.8351	0.028	0.0000	0.0000	0
2023/02/07	R202	02/02/2023			Bond Future	245.9179	245.9179	245.9179	245.9179	0.000	0.0000	0.0000	0
2023/02/07	R202	04/05/2023			Bond Future	250.6504	250.6504	250.6554	250.6554	0.002	0.0000	0.0000	4,903
2023/02/07	R202	03/08/2023			Bond Future	250.8292	250.8292	250.8338	250.8338	0.002	0.0000	0.0000	460
2023/02/07	R202	02/11/2023			Bond Future	255.8197	255.8197	255.8248	255.8248	0.002	0.0000	0.0000	0
2023/02/07	R202	01/02/2024			Bond Future	255.9563	255.9563	255.9617	255.9617	0.002	0.0000	0.0000	0
2023/02/07	R202	02/05/2024			Bond Future	260.7700	260.7700	260.7767	260.7767	0.003	0.0000	0.0000	0
2023/02/07	R209	02/02/2023			Bond Future	10.8400	70.4460	10.8400	70.4460	0.000	0.0000	0.0000	0
2023/02/07	R209	04/05/2023	10.00	Call	Bond Future	354.6000	0.3546	289.7200	0.2897	(18.297)	0	0	500
2023/02/07	R209	04/05/2023	10.00	Put	Bond Future	6,166.9600	6.1670	6,547.3500	6.5474	6.168	0	0	0
2023/02/07	R209	04/05/2023	10.50	Call	Bond Future	961.8000	0.9618	824.3700	0.8244	(14.289)	0	0	4,500
2023/02/07	R209	04/05/2023	10.50	Put	Bond Future	3,958.9400	3.9589	4,266.7800	4.2668	7.776	0	0	0
2023/02/07	R209	04/05/2023	11.50	Put	Bond Future	1,333.8900	1.3339	1,476.4000	1.4764	10.684	0	0	0
2023/02/07	R209	04/05/2023	11.09	Call	Bond Future	2,277.8000	2.2778	2,038.0400	2.0380	(10.526)	0	0	0
2023/02/07	R209	04/05/2023	11.09	Put	Bond Future	2,141.6300	2.1416	2,347.1400	2.3471	9.596	0	0	0
2023/02/07	R209	04/05/2023	11.10	Call	Bond Future	2,305.5300	2.3055	2,064.0900	2.0641	(10.472)	0	0	0
2023/02/07	R209	04/05/2023	11.10	Put	Bond Future	2,117.9300	2.1179	2,321.7600	2.3218	9.624	0	0	0
2023/02/07	R209	04/05/2023			Bond Future	11.0636	67.9977	11.1503	67.5524	0.784	0.0000	0.0000	19,105
2023/02/07	R209	04/05/2023	11.00	Call	Bond Future	2,035.9400	2.0359	1,811.4600	1.8115	(11.026)	0	0	2,500
2023/02/07	R209	04/05/2023	11.00	Put	Bond Future	2,365.0500	2.3650	2,585.8400	2.5858	9.336	0	0	8,250
2023/02/07	R209	04/05/2023	11.50	Call	Bond Future	3,534.2400	3.5342	3,231.4800	3.2315	(8.566)	0	0	1,000
2023/02/07	R209	04/05/2023	12.50	Call	Bond Future	7,252.1100	7.2521	6,854.3100	6.8543	(5.485)	0	0	0
2023/02/07	R209	04/05/2023	12.50	Put	Bond Future	376.6200	0.3766	424.0900	0.4241	12.604	0	0	8,500
2023/02/07	R209	04/05/2023	11.11	Call	Bond Future	2,333.4000	2.3334	2,090.3000	2.0903	(10.418)	0	0	0
2023/02/07	R209	04/05/2023	11.11	Put	Bond Future	2,094.4400	2.0944	2,296.6100	2.2966	9.653	0	0	0
2023/02/07	R209	03/08/2023	11.95	Put	Bond Future	1,794.9600	1.7950	1,927.8900	1.9279	7.406	0	0	0
2023/02/07	R209	03/08/2023	10.70	Call	Bond Future	2,124.8700	2.1249	1,938.4400	1.9384	(8.774)	0	0	1,800
2023/02/07	R209	03/08/2023	11.93	Call	Bond Future	5,570.1000	5.5701	5,250.5900	5.2506	(5.736)	0	0	0
2023/02/07	R209	03/08/2023	11.94	Call	Bond Future	5,602.9200	5.6029	5,282.5500	5.2825	(5.718)	0	0	0
2023/02/07	R209	03/08/2023	10.00	Call	Bond Future	939.9200	0.9399	834.6500	0.8347	(11.200)	0	0	1,800
2023/02/07	R209	03/08/2023	10.00	Put	Bond Future	7,225.9900	7.2260	7,574.8800	7.5749	4.828	0	0	0
2023/02/07	R209	03/08/2023			Bond Future	11.1627	69.3366	11.2524	68.8825	0.804	0.0000	0.0000	1,690

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
2023/02/07	R209	03/08/2023	11.95	Call	Bond Future	5,635.9600	5.6360	5,314.7300	5.3147	(5.700)	0	0	0
2023/02/07	R209	03/08/2023	10.70	Put	Bond Future	4,534.1900	4.5342	4,801.9200	4.8019	5.905	0	0	0
2023/02/07	R209	03/08/2023	11.93	Put	Bond Future	1,822.8200	1.8228	1,957.4700	1.9575	7.387	0	0	0
2023/02/07	R209	03/08/2023	11.94	Put	Bond Future	1,808.7500	1.8088	1,942.5400	1.9425	7.397	0	0	0
2023/02/07	R209	02/11/2023	11.33	Call	Bond Future	3,983.0400	3.9830	3,729.7300	3.7297	(6.360)	0	0	0
2023/02/07	R209	02/11/2023	11.33	Put	Bond Future	3,669.1200	3.6691	3,878.8400	3.8788	5.716	0	0	0
2023/02/07	R209	02/11/2023	11.34	Call	Bond Future	4,010.1500	4.0101	3,755.8800	3.7559	(6.341)	0	0	0
2023/02/07	R209	02/11/2023	11.34	Put	Bond Future	3,646.5600	3.6466	3,855.3200	3.8553	5.725	0	0	0
2023/02/07	R209	02/11/2023			Bond Future	11.2670	67.5493	11.3601	67.0863	0.826	0.0000	0.0000	5,720
2023/02/07	R209	02/11/2023	11.35	Call	Bond Future	4,037.3400	4.0373	3,782.1000	3.7821	(6.322)	0	0	0
2023/02/07	R209	02/11/2023	11.35	Put	Bond Future	3,624.1300	3.6241	3,831.9200	3.8319	5.734	0	0	0
2023/02/07	R209	01/02/2024	12.14	Call	Bond Future	6,523.4900	6.5235	6,210.8400	6.2108	(4.793)	0	0	0
2023/02/07	R209	01/02/2024	12.14	Put	Bond Future	2,907.5300	2.9075	3,066.8900	3.0669	5.481	0	0	0
2023/02/07	R209	01/02/2024	12.13	Put	Bond Future	2,923.0600	2.9231	3,083.1100	3.0831	5.475	0	0	0
2023/02/07	R209	01/02/2024			Bond Future	11.3766	68.8734	11.4730	68.4014	0.847	0.0000	0.0000	0
2023/02/07	R209	01/02/2024	12.12	Call	Bond Future	6,463.6700	6.4637	6,152.4200	6.1524	(4.815)	0	0	0
2023/02/07	R209	01/02/2024	12.12	Put	Bond Future	2,938.9300	2.9389	3,099.6900	3.0997	5.470	0	0	0
2023/02/07	R209	01/02/2024	12.13	Call	Bond Future	6,493.4400	6.4934	6,181.4800	6.1815	(4.804)	0	0	0
2023/02/07	R209	02/05/2024	11.17	Call	Bond Future	3,710.4500	3.7105	3,481.6700	3.4817	(6.166)	0	0	0
2023/02/07	R209	02/05/2024	11.17	Put	Bond Future	5,365.1300	5.3651	5,616.9100	5.6169	4.693	0	0	0
2023/02/07	R209	02/05/2024	11.18	Call	Bond Future	3,733.9000	3.7339	3,504.2400	3.5042	(6.151)	0	0	0
2023/02/07	R209	02/05/2024	11.18	Put	Bond Future	5,338.6200	5.3386	5,589.5200	5.5895	4.700	0	0	0
2023/02/07	R209	02/05/2024			Bond Future	11.5067	67.0015	11.6066	66.5210	0.869	0.0000	0.0000	0
2023/02/07	R209	02/05/2024	11.19	Call	Bond Future	3,757.1100	3.7571	3,526.5800	3.5266	(6.136)	0	0	0
2023/02/07	R209	02/05/2024	11.19	Put	Bond Future	5,311.9300	5.3119	5,561.9600	5.5620	4.707	0	0	0
2023/02/07	R210	02/02/2023			Bond Future	222.9627	222.9627	222.9627	222.9627	0.000	0.0000	0.0000	0
2023/02/07	R210	04/05/2023			Bond Future	224.1551	224.1551	224.1546	224.1546	0.000	0.0000	0.0000	386
2023/02/07	R210	03/08/2023			Bond Future	228.6221	228.6221	228.6212	228.6212	0.000	0.0000	0.0000	300
2023/02/07	R210	02/11/2023			Bond Future	230.0117	230.0117	230.0110	230.0110	0.000	0.0000	0.0000	0
2023/02/07	R210	01/02/2024			Bond Future	234.5744	234.5744	234.5742	234.5742	0.000	0.0000	0.0000	0
2023/02/07	R210	02/05/2024			Bond Future	235.7589	235.7589	235.7595	235.7595	0.000	0.0000	0.0000	0
2023/02/07	R213	02/02/2023			Bond Future	9.9500	86.9944	9.9500	86.9944	0.000	0.0000	0.0000	0
2023/02/07	R213	04/05/2023	10.75	Call	Bond Future	3,428.2100	3.4282	3,202.0900	3.2021	(6.596)	0	0	0
2023/02/07	R213	04/05/2023	10.75	Put	Bond Future	963.8400	0.9638	1,049.8200	1.0498	8.921	0	0	0
2023/02/07	R213	04/05/2023			Bond Future	10.2159	84.2889	10.2824	83.9768	0.651	0.0000	0.0000	33,756
2023/02/07	R213	04/05/2023	10.73	Call	Bond Future	3,363.4100	3.3634	3,139.2000	3.1392	(6.666)	0	0	0
2023/02/07	R213	04/05/2023	10.73	Put	Bond Future	989.6400	0.9896	1,077.5300	1.0775	8.881	0	0	0
2023/02/07	R213	04/05/2023	10.74	Call	Bond Future	3,395.6800	3.3957	3,170.5100	3.1705	(6.631)	0	0	0
2023/02/07	R213	04/05/2023	10.74	Put	Bond Future	976.6000	0.9766	1,063.5300	1.0635	8.901	0	0	0
2023/02/07	R213	03/08/2023	11.62	Put	Bond Future	889.8400	0.8898	950.1000	0.9501	6.772	0	0	0
2023/02/07	R213	03/08/2023	11.63	Call	Bond Future	6,657.0200	6.6570	6,398.3800	6.3984	(3.885)	0	0	0
2023/02/07	R213	03/08/2023			Bond Future	10.3122	85.9484	10.3818	85.6300	0.675	0.0000	0.0000	0
2023/02/07	R213	03/08/2023	11.61	Call	Bond Future	6,588.8000	6.5888	6,331.1100	6.3311	(3.911)	0	0	0
2023/02/07	R213	03/08/2023	11.61	Put	Bond Future	897.5600	0.8976	958.2900	0.9583	6.766	0	0	0
2023/02/07	R213	03/08/2023	11.62	Call	Bond Future	6,622.9800	6.6230	6,364.8200	6.3648	(3.898)	0	0	0
2023/02/07	R213	03/08/2023	11.63	Put	Bond Future	882.0200	0.8820	941.8000	0.9418	6.778	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/07	R213	02/11/2023	11.13	Call	Bond Future	4,953.6900	4.9537	4,733.3100	4.7333	(4.449)	0	0	0
2023/02/07	R213	02/11/2023	11.13	Put	Bond Future	1,859.6500	1.8597	1,963.9100	1.9639	5.606	0	0	0
2023/02/07	R213	02/11/2023			Bond Future	10.4205	84.0869	10.4934	83.7623	0.699	0.0000	0.0000	1,911
2023/02/07	R213	02/11/2023	11.11	Call	Bond Future	4,894.8900	4.8949	4,675.7300	4.6757	(4.477)	0	0	0
2023/02/07	R213	02/11/2023	11.11	Put	Bond Future	1,886.0600	1.8861	1,991.5400	1.9915	5.593	0	0	0
2023/02/07	R213	02/11/2023	11.12	Call	Bond Future	4,924.1300	4.9241	4,704.3600	4.7044	(4.463)	0	0	0
2023/02/07	R213	02/11/2023	11.12	Put	Bond Future	1,872.6800	1.8727	1,977.5500	1.9775	5.600	0	0	0
2023/02/07	R213	01/02/2024	11.70	Call	Bond Future	6,505.1100	6.5051	6,263.2500	6.2633	(3.718)	0	0	0
2023/02/07	R213	01/02/2024	11.70	Put	Bond Future	1,661.0200	1.6610	1,750.0100	1.7500	5.358	0	0	0
2023/02/07	R213	01/02/2024	11.71	Call	Bond Future	6,535.3300	6.5353	6,293.0100	6.2930	(3.708)	0	0	0
2023/02/07	R213	01/02/2024	11.71	Put	Bond Future	1,651.0100	1.6510	1,739.5400	1.7395	5.362	0	0	0
2023/02/07	R213	01/02/2024			Bond Future	10.5413	85.7357	10.6177	85.4048	0.725	0.0000	0.0000	0
2023/02/07	R213	01/02/2024	11.72	Call	Bond Future	6,565.2900	6.5653	6,322.5000	6.3225	(3.698)	0	0	0
2023/02/07	R213	01/02/2024	11.72	Put	Bond Future	1,640.7700	1.6408	1,728.8300	1.7288	5.367	0	0	0
2023/02/07	R213	02/05/2024	10.30	Call	Bond Future	2,734.1300	2.7341	2,582.6600	2.5827	(5.540)	0	0	0
2023/02/07	R213	02/05/2024	10.30	Put	Bond Future	4,365.4700	4.3655	4,550.6600	4.5507	4.242	0	0	0
2023/02/07	R213	02/05/2024			Bond Future	10.6823	83.7762	10.7624	83.4395	0.750	0.0000	0.0000	0
2023/02/07	R213	02/05/2024	10.28	Call	Bond Future	2,694.0600	2.6941	2,543.9500	2.5440	(5.572)	0	0	0
2023/02/07	R213	02/05/2024	10.28	Put	Bond Future	4,411.8400	4.4118	4,598.3900	4.5984	4.228	0	0	0
2023/02/07	R213	02/05/2024	10.29	Call	Bond Future	2,714.0500	2.7140	2,563.2700	2.5633	(5.556)	0	0	0
2023/02/07	R213	02/05/2024	10.29	Put	Bond Future	4,388.6000	4.3886	4,574.4800	4.5745	4.236	0	0	0
2023/02/07	R214	02/02/2023			Bond Future	11.1250	67.1757	11.1250	67.1757	0.000	0.0000	0.0000	0
2023/02/07	R214	04/05/2023	11.36	Call	Bond Future	2,236.6300	2.2366	2,026.7100	2.0267	(9.386)	0	0	0
2023/02/07	R214	04/05/2023	11.36	Put	Bond Future	2,484.2400	2.4842	2,676.8700	2.6769	7.754	0	0	0
2023/02/07	R214	04/05/2023	11.37	Call	Bond Future	2,264.0500	2.2641	2,052.6500	2.0526	(9.337)	0	0	0
2023/02/07	R214	04/05/2023	11.37	Put	Bond Future	2,458.2700	2.4583	2,649.4200	2.6494	7.776	0	0	0
2023/02/07	R214	04/05/2023			Bond Future	11.4065	64.1652	11.4827	63.7627	0.668	0.0000	0.0000	23,153
2023/02/07	R214	04/05/2023	11.38	Call	Bond Future	2,291.5100	2.2915	2,078.6200	2.0786	(9.290)	0	0	0
2023/02/07	R214	04/05/2023	11.38	Put	Bond Future	2,432.4100	2.4324	2,622.0700	2.6221	7.797	0	0	0
2023/02/07	R214	03/08/2023	12.14	Call	Bond Future	5,403.7900	5.4038	5,124.6600	5.1247	(5.165)	0	0	0
2023/02/07	R214	03/08/2023	12.14	Put	Bond Future	2,213.4500	2.2134	2,344.9500	2.3450	5.941	0	0	0
2023/02/07	R214	03/08/2023	12.15	Call	Bond Future	5,436.0100	5.4360	5,156.0900	5.1561	(5.149)	0	0	0
2023/02/07	R214	03/08/2023	12.15	Put	Bond Future	2,197.4400	2.1974	2,328.1500	2.3281	5.948	0	0	0
2023/02/07	R214	03/08/2023			Bond Future	11.5054	65.4286	11.5842	65.0179	0.685	0.0000	0.0000	2,980
2023/02/07	R214	03/08/2023	12.16	Call	Bond Future	5,468.2800	5.4683	5,187.5800	5.1876	(5.133)	0	0	0
2023/02/07	R214	03/08/2023	12.16	Put	Bond Future	2,181.5500	2.1816	2,311.4800	2.3115	5.956	0	0	0
2023/02/07	R214	02/11/2023	11.45	Put	Bond Future	4,511.9700	4.5120	4,717.6200	4.7176	4.558	0	0	0
2023/02/07	R214	02/11/2023	11.46	Call	Bond Future	3,696.6300	3.6966	3,482.7100	3.4827	(5.787)	0	0	0
2023/02/07	R214	02/11/2023	11.46	Put	Bond Future	4,485.3400	4.4853	4,690.1100	4.6901	4.565	0	0	0
2023/02/07	R214	02/11/2023			Bond Future	11.6114	63.4172	11.6929	62.9985	0.702	0.0000	0.0000	0
2023/02/07	R214	02/11/2023	11.45	Call	Bond Future	3,670.6100	3.6706	3,457.5700	3.4576	(5.804)	0	0	0
2023/02/07	R214	02/11/2023	11.47	Call	Bond Future	3,722.7300	3.7227	3,507.9300	3.5079	(5.770)	0	0	0
2023/02/07	R214	02/11/2023	11.47	Put	Bond Future	4,458.8500	4.4588	4,662.7400	4.6627	4.573	0	0	0
2023/02/07	R214	01/02/2024	12.16	Call	Bond Future	5,917.9000	5.9179	5,654.8500	5.6549	(4.445)	0	0	0
2023/02/07	R214	01/02/2024	12.16	Put	Bond Future	3,768.0200	3.7680	3,931.7500	3.9318	4.345	0	0	0
2023/02/07	R214	01/02/2024			Bond Future	11.7251	64.6604	11.8095	64.2336	0.720	0.0000	0.0000	0
2023/02/07	R214	01/02/2024	12.14	Call	Bond Future	5,860.1900	5.8602	5,598.4700	5.5985	(4.466)	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
2023/02/07	R214	01/02/2024	12.14	Put	Bond Future	3,806.6200	3.8066	3,971.6800	3.9717	4.336	0	0	0
2023/02/07	R214	01/02/2024	12.15	Call	Bond Future	5,889.0200	5.8890	5,626.6400	5.6266	(4.455)	0	0	0
2023/02/07	R214	01/02/2024	12.15	Put	Bond Future	3,787.2700	3.7873	3,951.6700	3.9517	4.341	0	0	0
2023/02/07	R214	02/05/2024	11.46	Call	Bond Future	3,907.0600	3.9071	3,699.6400	3.6996	(5.309)	0	0	0
2023/02/07	R214	02/05/2024	11.46	Put	Bond Future	5,901.0000	5.9010	6,128.0100	6.1280	3.847	0	0	0
2023/02/07	R214	02/05/2024	11.47	Call	Bond Future	3,931.0000	3.9310	3,722.8100	3.7228	(5.296)	0	0	0
2023/02/07	R214	02/05/2024	11.47	Put	Bond Future	5,872.5000	5.8725	6,098.7400	6.0987	3.853	0	0	0
2023/02/07	R214	02/05/2024			Bond Future	11.8493	62.5625	11.9367	62.1280	0.738	0.0000	0.0000	0
2023/02/07	R214	02/05/2024	11.48	Call	Bond Future	3,955.2700	3.9553	3,746.3100	3.7463	(5.283)	0	0	0
2023/02/07	R214	02/05/2024	11.48	Put	Bond Future	5,844.3900	5.8444	6,069.8600	6.0699	3.858	0	0	0
2023/02/07	R248	02/02/2023			Bond Future	11.1400	83.8192	11.1400	83.8192	0.000	0.0000	0.0000	0
2023/02/07	R248	04/05/2023	10.40	Call	Bond Future	537.0100	0.5370	449.6200	0.4496	(16.273)	0	0	1,500
2023/02/07	R248	04/05/2023	10.40	Put	Bond Future	8,050.3400	8.0503	8,498.5600	8.4986	5.568	0	0	0
2023/02/07	R248	04/05/2023	11.10	Call	Bond Future	1,895.3800	1.8954	1,678.1600	1.6782	(11.460)	0	0	1,500
2023/02/07	R248	04/05/2023	11.35	Call	Bond Future	2,652.0900	2.6521	2,384.2800	2.3843	(10.098)	0	0	0
2023/02/07	R248	04/05/2023	11.35	Put	Bond Future	3,319.3100	3.3193	3,587.1100	3.5871	8.068	0	0	0
2023/02/07	R248	04/05/2023			Bond Future	11.4503	79.5420	11.5319	79.0064	0.713	0.0000	0.0000	235,512
2023/02/07	R248	04/05/2023	11.10	Put	Bond Future	4,270.0700	4.2701	4,588.4600	4.5885	7.456	0	0	0
2023/02/07	R248	04/05/2023	11.33	Call	Bond Future	2,586.8200	2.5868	2,322.9800	2.3230	(10.199)	0	0	0
2023/02/07	R248	04/05/2023	11.33	Put	Bond Future	3,388.3100	3.3883	3,660.0800	3.6601	8.021	0	0	0
2023/02/07	R248	04/05/2023	11.34	Call	Bond Future	2,619.3500	2.6194	2,353.5300	2.3535	(10.148)	0	0	0
2023/02/07	R248	04/05/2023	11.34	Put	Bond Future	3,353.6600	3.3537	3,623.4500	3.6235	8.045	0	0	0
2023/02/07	R248	03/08/2023	12.11	Call	Bond Future	6,450.7400	6.4507	6,090.0300	6.0900	(5.592)	0	0	0
2023/02/07	R248	03/08/2023	12.11	Put	Bond Future	2,993.7200	2.9937	3,179.2700	3.1793	6.198	0	0	0
2023/02/07	R248	03/08/2023			Bond Future	11.5560	81.0705	11.6406	80.5242	0.732	0.0000	0.0000	0
2023/02/07	R248	03/08/2023	12.10	Call	Bond Future	6,411.6900	6.4117	6,052.0400	6.0520	(5.609)	0	0	0
2023/02/07	R248	03/08/2023	12.10	Put	Bond Future	3,014.6400	3.0146	3,201.2500	3.2013	6.190	0	0	0
2023/02/07	R248	03/08/2023	12.09	Call	Bond Future	6,372.9000	6.3729	6,014.3300	6.0143	(5.626)	0	0	0
2023/02/07	R248	03/08/2023	12.09	Put	Bond Future	3,035.9100	3.0359	3,223.6000	3.2236	6.182	0	0	0
2023/02/07	R248	02/11/2023	11.48	Call	Bond Future	4,485.0400	4.4850	4,204.8500	4.2049	(6.247)	0	0	0
2023/02/07	R248	02/11/2023	11.49	Put	Bond Future	5,617.5400	5.6175	5,893.1400	5.8931	4.906	0	0	0
2023/02/07	R248	02/11/2023	11.47	Call	Bond Future	4,453.0100	4.4530	4,174.0000	4.1740	(6.266)	0	0	0
2023/02/07	R248	02/11/2023			Bond Future	11.6600	78.2445	11.7477	77.6876	0.752	0.0000	0.0000	0
2023/02/07	R248	02/11/2023	11.48	Put	Bond Future	5,651.2800	5.6513	5,928.0600	5.9281	4.898	0	0	0
2023/02/07	R248	02/11/2023	11.49	Call	Bond Future	4,516.9000	4.5169	4,235.5300	4.2355	(6.229)	0	0	0
2023/02/07	R248	02/11/2023	11.47	Put	Bond Future	5,684.9400	5.6849	5,962.9000	5.9629	4.889	0	0	0
2023/02/07	R248	01/02/2024	12.15	Call	Bond Future	6,996.2600	6.9963	6,652.0000	6.6520	(4.921)	0	0	0
2023/02/07	R248	01/02/2024	12.15	Put	Bond Future	4,664.9800	4.6650	4,888.5100	4.8885	4.792	0	0	0
2023/02/07	R248	01/02/2024	12.14	Call	Bond Future	6,960.5800	6.9606	6,617.2300	6.6172	(4.933)	0	0	0
2023/02/07	R248	01/02/2024	12.14	Put	Bond Future	4,688.8700	4.6889	4,913.3100	4.9133	4.787	0	0	0
2023/02/07	R248	01/02/2024			Bond Future	11.7690	79.8153	11.8599	79.2475	0.772	0.0000	0.0000	13,000
2023/02/07	R248	01/02/2024	12.16	Call	Bond Future	7,031.6800	7.0317	6,686.5100	6.6865	(4.909)	0	0	0
2023/02/07	R248	01/02/2024	12.16	Put	Bond Future	4,640.9100	4.6409	4,863.5300	4.8635	4.797	0	0	0
2023/02/07	R248	02/05/2024	11.47	Call	Bond Future	4,690.1700	4.6902	4,419.1900	4.4192	(5.778)	0	0	0
2023/02/07	R248	02/05/2024	11.48	Put	Bond Future	7,370.6500	7.3707	7,676.6200	7.6766	4.151	0	0	0
2023/02/07	R248	02/05/2024	11.46	Call	Bond Future	4,660.8300	4.6608	4,390.8900	4.3909	(5.792)	0	0	0
2023/02/07	R248	02/05/2024			Bond Future	11.8969	76.8384	11.9912	76.2604	0.793	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
2023/02/07	R248	02/05/2024	11.47	Put	Bond Future	7,406.4600	7.4065	7,713.4800	7.7135	4.145	0	0	0
2023/02/07	R248	02/05/2024	11.48	Call	Bond Future	4,719.9200	4.7199	4,447.8900	4.4479	(5.763)	0	0	0
2023/02/07	R248	02/05/2024	11.46	Put	Bond Future	7,442.7800	7.4428	7,750.8400	7.7508	4.139	0	0	0

Total **1376163**