



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/02/2023 TO 21/02/2023

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
2023/02/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	2025	04/05/2023		Bond Future	169.2760	169.2760	169.0198	169.0198	(0.151)	0.0000	0.0000	5,364
2023/02/21	2025	03/08/2023		Bond Future	170.9177	170.9177	170.6566	170.6566	(0.153)	0.0000	0.0000	214
2023/02/21	2025	02/11/2023		Bond Future	174.2968	174.2968	174.0309	174.0309	(0.153)	0.0000	0.0000	0
2023/02/21	2025	01/02/2024		Bond Future	175.9827	175.9827	175.7128	175.7128	(0.153)	0.0000	0.0000	0
2023/02/21	2025	02/05/2024		Bond Future	179.3371	179.3371	179.0627	179.0627	(0.153)	0.0000	0.0000	0
2023/02/21	2029	04/05/2023		Bond Future	121.1042	121.1042	120.6947	120.6947	(0.338)	0.0000	0.0000	1,045
2023/02/21	2029	03/08/2023		Bond Future	123.5170	123.5170	123.0994	123.0994	(0.338)	0.0000	0.0000	728

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
2023/02/21	2029	02/11/2023			Bond Future	124.6405	124.6405	124.2152	124.2152	(0.341)	0.0000	0.0000	0
2023/02/21	2029	01/02/2024			Bond Future	127.1155	127.1155	126.6819	126.6819	(0.341)	0.0000	0.0000	0
2023/02/21	2029	02/05/2024			Bond Future	128.1890	128.1890	127.7486	127.7486	(0.344)	0.0000	0.0000	0
2023/02/21	2030	04/05/2023	9.03	Call	Bond Future	49.7100	0.0497	37.5700	0.0376	(24.422)	0	0	388
2023/02/21	2030	04/05/2023	9.03	Put	Bond Future	5,753.6600	5.7537	6,035.6700	6.0357	4.901	0	0	0
2023/02/21	2030	04/05/2023	9.58	Put	Bond Future	3,420.7800	3.4208	3,660.0800	3.6601	6.995	0	0	0
2023/02/21	2030	04/05/2023	9.67	Call	Bond Future	401.4600	0.4015	335.3900	0.3354	(16.457)	0	0	479
2023/02/21	2030	04/05/2023	9.67	Put	Bond Future	3,092.4200	3.0924	3,320.5000	3.3205	7.375	0	0	0
2023/02/21	2030	04/05/2023	11.34	Call	Bond Future	4,874.3000	4.8743	4,611.7400	4.6117	(5.387)	0	0	0
2023/02/21	2030	04/05/2023	11.34	Put	Bond Future	251.3800	0.2514	282.9700	0.2830	12.567	0	0	150
2023/02/21	2030	04/05/2023	10.52	Call	Bond Future	2,103.0900	2.1031	1,913.0400	1.9130	(9.037)	0	0	0
2023/02/21	2030	04/05/2023	10.52	Put	Bond Future	975.8000	0.9758	1,079.9000	1.0799	10.668	0	0	0
2023/02/21	2030	04/05/2023	10.53	Call	Bond Future	2,131.8000	2.1318	1,940.4700	1.9405	(8.975)	0	0	0
2023/02/21	2030	04/05/2023	10.53	Put	Bond Future	960.7900	0.9608	1,063.6100	1.0636	10.702	0	0	0
2023/02/21	2030	04/05/2023	9.78	Call	Bond Future	531.3400	0.5313	450.3000	0.4503	(15.252)	0	0	388
2023/02/21	2030	04/05/2023	9.78	Put	Bond Future	2,716.6000	2.7166	2,929.7100	2.9297	7.845	0	0	0
2023/02/21	2030	04/05/2023	10.00	Call	Bond Future	871.7700	0.8718	757.9400	0.7579	(13.057)	0	0	1,080
2023/02/21	2030	04/05/2023	10.00	Put	Bond Future	2,056.0700	2.0561	2,236.3900	2.2364	8.770	0	0	0
2023/02/21	2030	04/05/2023	10.42	Call	Bond Future	1,824.6700	1.8247	1,647.9800	1.6480	(9.683)	0	0	479
2023/02/21	2030	04/05/2023	10.42	Put	Bond Future	1,136.0800	1.1361	1,253.5400	1.2535	10.339	0	0	0
2023/02/21	2030	04/05/2023			Bond Future	10.2643	91.3290	10.3306	91.0348	0.646	0.0000	0.0000	82,165
2023/02/21	2030	04/05/2023	9.58	Call	Bond Future	313.4400	0.3134	258.5900	0.2586	(17.499)	0	0	150
2023/02/21	2030	04/05/2023	12.04	Call	Bond Future	7,539.2100	7.5392	7,254.3800	7.2544	(3.778)	0	0	0
2023/02/21	2030	04/05/2023	12.04	Put	Bond Future	70.3000	0.0703	79.6200	0.0796	13.257	0	0	1,080
2023/02/21	2030	04/05/2023	12.50	Call	Bond Future	9,294.3800	9.2944	9,003.3400	9.0033	(3.131)	0	0	0
2023/02/21	2030	04/05/2023	12.50	Put	Bond Future	21.3900	0.0214	24.5000	0.0245	14.540	0	0	479
2023/02/21	2030	04/05/2023	12.57	Call	Bond Future	9,560.6600	9.5607	9,269.1000	9.2691	(3.050)	0	0	0
2023/02/21	2030	04/05/2023	12.57	Put	Bond Future	17.6100	0.0176	20.2000	0.0202	14.708	0	0	350
2023/02/21	2030	04/05/2023	10.65	Call	Bond Future	2,490.4300	2.4904	2,284.4400	2.2844	(8.271)	0	0	350
2023/02/21	2030	04/05/2023	10.65	Put	Bond Future	796.9300	0.7969	885.0900	0.8851	11.062	0	0	0
2023/02/21	2030	04/05/2023	11.62	Call	Bond Future	5,929.4300	5.9294	5,655.0700	5.6551	(4.627)	0	0	0
2023/02/21	2030	04/05/2023	11.62	Put	Bond Future	153.2400	0.1532	173.0300	0.1730	12.914	0	0	388
2023/02/21	2030	04/05/2023	10.54	Call	Bond Future	2,160.8400	2.1608	1,968.2300	1.9682	(8.914)	0	0	0
2023/02/21	2030	04/05/2023	10.54	Put	Bond Future	946.1400	0.9461	1,047.6800	1.0477	10.732	0	0	0
2023/02/21	2030	03/08/2023	12.89	Call	Bond Future	10,125.9700	10.1260	9,838.5800	9.8386	(2.838)	0	0	0
2023/02/21	2030	03/08/2023	12.89	Put	Bond Future	127.8800	0.1279	140.5000	0.1405	9.869	0	0	350
2023/02/21	2030	03/08/2023	11.35	Call	Bond Future	4,863.8900	4.8639	4,630.4600	4.6305	(4.799)	0	0	0
2023/02/21	2030	03/08/2023	11.36	Put	Bond Future	825.7900	0.8258	891.7800	0.8918	7.991	0	0	0
2023/02/21	2030	03/08/2023	10.40	Call	Bond Future	2,189.8400	2.1898	2,031.5900	2.0316	(7.227)	0	0	1,012
2023/02/21	2030	03/08/2023	10.65	Call	Bond Future	2,805.1800	2.8052	2,623.7400	2.6237	(6.468)	0	0	350
2023/02/21	2030	03/08/2023	10.65	Put	Bond Future	1,677.3700	1.6774	1,795.9400	1.7959	7.069	0	0	0
2023/02/21	2030	03/08/2023	11.34	Call	Bond Future	4,831.8100	4.8318	4,598.9800	4.5990	(4.819)	0	0	0
2023/02/21	2030	03/08/2023	11.34	Put	Bond Future	842.9300	0.8429	910.1100	0.9101	7.970	0	0	0
2023/02/21	2030	03/08/2023			Bond Future	10.3858	89.1196	10.4556	88.8196	0.673	0.0000	0.0000	11,505
2023/02/21	2030	03/08/2023	11.35	Put	Bond Future	834.4200	0.8344	901.0000	0.9010	7.979	0	0	0
2023/02/21	2030	03/08/2023	11.36	Call	Bond Future	4,895.8300	4.8958	4,661.8100	4.6618	(4.780)	0	0	0
2023/02/21	2030	03/08/2023	12.59	Call	Bond Future	9,079.9800	9.0800	8,798.7900	8.7988	(3.097)	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
2023/02/21	2030	03/08/2023	12.59	Put	Bond Future	201.7700	0.2018	220.5900	0.2206	9.327	0	0	1,012
2023/02/21	2030	03/08/2023	10.40	Put	Bond Future	2,128.5500	2.1285	2,270.3100	2.2703	6.660	0	0	0
2023/02/21	2030	02/11/2023	10.80	Call	Bond Future	3,275.9300	3.2759	3,094.3500	3.0944	(5.543)	0	0	0
2023/02/21	2030	02/11/2023	10.80	Put	Bond Future	2,077.6500	2.0776	2,201.7400	2.2017	5.973	0	0	0
2023/02/21	2030	02/11/2023	10.81	Call	Bond Future	3,301.1700	3.3012	3,118.8600	3.1189	(5.523)	0	0	0
2023/02/21	2030	02/11/2023	10.81	Put	Bond Future	2,061.9500	2.0619	2,185.3100	2.1853	5.983	0	0	0
2023/02/21	2030	02/11/2023			Bond Future	10.5099	90.8599	10.5834	90.5543	0.700	0.0000	0.0000	34
2023/02/21	2030	02/11/2023	10.82	Call	Bond Future	3,326.7900	3.3268	3,143.7500	3.1438	(5.502)	0	0	0
2023/02/21	2030	02/11/2023	10.82	Put	Bond Future	2,046.6500	2.0466	2,169.2800	2.1693	5.992	0	0	0
2023/02/21	2030	01/02/2024	11.37	Call	Bond Future	4,674.4200	4.6744	4,466.2500	4.4663	(4.453)	0	0	0
2023/02/21	2030	01/02/2024	11.37	Put	Bond Future	1,818.7300	1.8187	1,922.0900	1.9221	5.683	0	0	0
2023/02/21	2030	01/02/2024	9.93	Call	Bond Future	1,556.4200	1.5564	1,446.0700	1.4461	(7.090)	0	0	1,360
2023/02/21	2030	01/02/2024	9.93	Put	Bond Future	4,494.7000	4.4947	4,695.8800	4.6959	4.476	0	0	0
2023/02/21	2030	01/02/2024			Bond Future	10.6455	88.6380	10.7231	88.3264	0.729	0.0000	0.0000	0
2023/02/21	2030	01/02/2024	11.35	Call	Bond Future	4,620.5200	4.6205	4,413.4600	4.4135	(4.481)	0	0	0
2023/02/21	2030	01/02/2024	11.35	Put	Bond Future	1,842.1000	1.8421	1,946.5700	1.9466	5.671	0	0	0
2023/02/21	2030	01/02/2024	11.36	Call	Bond Future	4,647.2800	4.6473	4,439.6600	4.4397	(4.468)	0	0	0
2023/02/21	2030	01/02/2024	11.36	Put	Bond Future	1,830.2200	1.8302	1,934.1300	1.9341	5.677	0	0	0
2023/02/21	2030	01/02/2024	11.31	Call	Bond Future	4,513.6300	4.5136	4,308.8300	4.3088	(4.537)	0	0	0
2023/02/21	2030	01/02/2024	11.31	Put	Bond Future	1,890.0200	1.8900	1,996.7500	1.9968	5.647	0	0	1,360
2023/02/21	2030	02/05/2024	9.81	Call	Bond Future	1,392.9300	1.3929	1,294.2300	1.2942	(7.086)	0	0	0
2023/02/21	2030	02/05/2024	9.81	Put	Bond Future	5,402.1800	5.4022	5,620.5800	5.6206	4.043	0	0	0
2023/02/21	2030	02/05/2024	9.82	Call	Bond Future	1,405.9100	1.4059	1,306.5700	1.3066	(7.066)	0	0	0
2023/02/21	2030	02/05/2024	9.82	Put	Bond Future	5,374.2000	5.3742	5,591.9600	5.5920	4.052	0	0	0
2023/02/21	2030	02/05/2024			Bond Future	10.8159	90.3029	10.8979	89.9858	0.758	0.0000	0.0000	0
2023/02/21	2030	02/05/2024	9.83	Call	Bond Future	1,418.9600	1.4190	1,318.9900	1.3190	(7.045)	0	0	0
2023/02/21	2030	02/05/2024	9.83	Put	Bond Future	5,346.3100	5.3463	5,563.4400	5.5634	4.061	0	0	0
2023/02/21	2032	04/05/2023	9.80	Call	Bond Future	116.2600	0.1163	89.6500	0.0896	(22.888)	0	0	500
2023/02/21	2032	04/05/2023	9.85	Put	Bond Future	5,462.7000	5.4627	5,790.1600	5.7902	5.994	0	0	0
2023/02/21	2032	04/05/2023	11.37	Call	Bond Future	3,334.0400	3.3340	3,069.5400	3.0695	(7.933)	0	0	400
2023/02/21	2032	04/05/2023	13.43	Call	Bond Future	11,793.2300	11.7932	11,437.3200	11.4373	(3.018)	0	0	0
2023/02/21	2032	04/05/2023	13.43	Put	Bond Future	16.3800	0.0164	18.8400	0.0188	15.018	0	0	400
2023/02/21	2032	04/05/2023	10.89	Call	Bond Future	1,775.1100	1.7751	1,581.9200	1.5819	(10.883)	0	0	0
2023/02/21	2032	04/05/2023	10.89	Put	Bond Future	1,631.4700	1.6315	1,796.6500	1.7966	10.125	0	0	0
2023/02/21	2032	04/05/2023	11.06	Call	Bond Future	2,279.9100	2.2799	2,058.7100	2.0587	(9.702)	0	0	0
2023/02/21	2032	04/05/2023	11.06	Put	Bond Future	1,284.2200	1.2842	1,421.3900	1.4214	10.681	0	0	730
2023/02/21	2032	04/05/2023	10.69	Call	Bond Future	1,261.5400	1.2615	1,103.8800	1.1039	(12.497)	0	0	0
2023/02/21	2032	04/05/2023			Bond Future	10.8616	86.2030	10.9326	85.8447	0.654	0.0000	0.0000	171,509
2023/02/21	2032	04/05/2023	9.80	Put	Bond Future	5,713.7500	5.7138	6,045.5100	6.0455	5.806	0	0	0
2023/02/21	2032	04/05/2023	9.85	Call	Bond Future	139.4700	0.1395	108.5600	0.1086	(22.162)	0	0	6,500
2023/02/21	2032	04/05/2023	10.03	Call	Bond Future	253.5600	0.2536	203.5900	0.2036	(19.707)	0	0	730
2023/02/21	2032	04/05/2023	10.03	Put	Bond Future	4,598.3500	4.5983	4,906.7500	4.9068	6.707	0	0	0
2023/02/21	2032	04/05/2023	11.37	Put	Bond Future	813.4000	0.8134	907.2700	0.9073	11.540	0	0	0
2023/02/21	2032	04/05/2023	11.00	Call	Bond Future	2,094.8600	2.0949	1,883.2500	1.8832	(10.101)	0	0	0
2023/02/21	2032	04/05/2023	11.00	Put	Bond Future	1,398.6100	1.3986	1,545.3700	1.5454	10.493	0	0	13,000
2023/02/21	2032	04/05/2023	10.69	Put	Bond Future	2,134.8900	2.1349	2,335.6000	2.3356	9.401	0	0	500
2023/02/21	2032	04/05/2023	10.87	Call	Bond Future	1,719.6700	1.7197	1,529.9200	1.5299	(11.034)	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
2023/02/21	2032	04/05/2023	10.87	Put	Bond Future	1,677.0100	1.6770	1,845.6300	1.8456	10.055	0	0	0
2023/02/21	2032	04/05/2023	10.88	Call	Bond Future	1,747.3600	1.7474	1,555.8900	1.5559	(10.958)	0	0	0
2023/02/21	2032	04/05/2023	10.88	Put	Bond Future	1,654.1900	1.6542	1,821.0900	1.8211	10.090	0	0	0
2023/02/21	2032	04/05/2023	10.30	Call	Bond Future	538.6600	0.5387	450.1100	0.4501	(16.439)	0	0	500
2023/02/21	2032	04/05/2023	10.30	Put	Bond Future	3,441.5400	3.4415	3,711.3600	3.7114	7.840	0	0	0
2023/02/21	2032	04/05/2023	10.53	Call	Bond Future	918.7100	0.9187	790.2000	0.7902	(13.988)	0	0	730
2023/02/21	2032	04/05/2023	10.53	Put	Bond Future	2,617.1900	2.6172	2,847.0500	2.8470	8.783	0	0	0
2023/02/21	2032	04/05/2023	10.62	Call	Bond Future	1,103.8200	1.1038	958.9300	0.9589	(13.126)	0	0	400
2023/02/21	2032	04/05/2023	10.62	Put	Bond Future	2,336.8900	2.3369	2,550.3700	2.5504	9.135	0	0	0
2023/02/21	2032	03/08/2023	11.77	Call	Bond Future	5,226.9000	5.2269	4,962.7000	4.9627	(5.055)	0	0	0
2023/02/21	2032	03/08/2023	11.77	Put	Bond Future	1,453.8200	1.4538	1,555.0800	1.5551	6.965	0	0	0
2023/02/21	2032	03/08/2023	11.90	Call	Bond Future	5,672.4800	5.6725	5,398.9500	5.3989	(4.822)	0	0	5,000
2023/02/21	2032	03/08/2023	11.90	Put	Bond Future	1,297.8600	1.2979	1,389.7900	1.3898	7.083	0	0	0
2023/02/21	2032	03/08/2023	10.30	Call	Bond Future	1,335.1500	1.3351	1,214.8000	1.2148	(9.014)	0	0	1,500
2023/02/21	2032	03/08/2023	10.30	Put	Bond Future	4,794.4200	4.7944	5,039.5300	5.0395	5.112	0	0	0
2023/02/21	2032	03/08/2023	9.60	Call	Bond Future	505.8100	0.5058	447.6500	0.4477	(11.498)	0	0	1,500
2023/02/21	2032	03/08/2023	9.60	Put	Bond Future	7,705.9800	7.7060	8,013.2800	8.0133	3.988	0	0	0
2023/02/21	2032	03/08/2023			Bond Future	10.9826	87.8998	11.0568	87.5343	0.676	0.0000	0.0000	2,600
2023/02/21	2032	03/08/2023	11.75	Call	Bond Future	5,159.2700	5.1593	4,896.5600	4.8966	(5.092)	0	0	0
2023/02/21	2032	03/08/2023	11.75	Put	Bond Future	1,479.2600	1.4793	1,582.0100	1.5820	6.946	0	0	0
2023/02/21	2032	03/08/2023	11.76	Call	Bond Future	5,193.1500	5.1932	4,929.7000	4.9297	(5.073)	0	0	0
2023/02/21	2032	03/08/2023	11.76	Put	Bond Future	1,466.5900	1.4666	1,568.6000	1.5686	6.956	0	0	0
2023/02/21	2032	02/11/2023	11.24	Call	Bond Future	3,531.2500	3.5313	3,324.0800	3.3241	(5.867)	0	0	0
2023/02/21	2032	02/11/2023	11.24	Put	Bond Future	2,930.5800	2.9306	3,095.8700	3.0959	5.640	0	0	0
2023/02/21	2032	02/11/2023			Bond Future	11.1146	85.4580	11.1922	85.0855	0.698	0.0000	0.0000	25
2023/02/21	2032	02/11/2023	11.23	Call	Bond Future	3,504.3900	3.5044	3,298.1000	3.2981	(5.887)	0	0	0
2023/02/21	2032	02/11/2023	11.23	Put	Bond Future	2,951.4300	2.9514	3,117.6000	3.1176	5.630	0	0	0
2023/02/21	2032	02/11/2023	11.22	Call	Bond Future	3,477.6300	3.4776	3,272.2100	3.2722	(5.907)	0	0	0
2023/02/21	2032	02/11/2023	11.22	Put	Bond Future	2,972.4100	2.9724	3,139.4500	3.1394	5.620	0	0	0
2023/02/21	2032	01/02/2024	11.84	Call	Bond Future	5,173.7800	5.1738	4,930.3200	4.9303	(4.706)	0	0	0
2023/02/21	2032	01/02/2024	11.84	Put	Bond Future	2,478.8600	2.4789	2,615.0100	2.6150	5.492	0	0	0
2023/02/21	2032	01/02/2024	11.83	Call	Bond Future	5,143.8900	5.1439	4,901.1200	4.9011	(4.720)	0	0	0
2023/02/21	2032	01/02/2024	11.83	Put	Bond Future	2,493.9400	2.4939	2,630.7800	2.6308	5.487	0	0	0
2023/02/21	2032	01/02/2024			Bond Future	11.2532	87.1345	11.3343	86.7549	0.721	0.0000	0.0000	0
2023/02/21	2032	01/02/2024	11.85	Call	Bond Future	5,203.4000	5.2034	4,959.2600	4.9593	(4.692)	0	0	0
2023/02/21	2032	01/02/2024	11.85	Put	Bond Future	2,463.5400	2.4635	2,599.0100	2.5990	5.499	0	0	0
2023/02/21	2032	02/05/2024	10.56	Call	Bond Future	1,971.1100	1.9711	1,835.8200	1.8358	(6.864)	0	0	0
2023/02/21	2032	02/05/2024	10.56	Put	Bond Future	6,000.9700	6.0010	6,252.1200	6.2521	4.185	0	0	0
2023/02/21	2032	02/05/2024			Bond Future	11.4172	84.6157	11.5022	84.2293	0.744	0.0000	0.0000	0
2023/02/21	2032	02/05/2024	10.55	Call	Bond Future	1,954.7400	1.9547	1,820.2300	1.8202	(6.881)	0	0	0
2023/02/21	2032	02/05/2024	10.55	Put	Bond Future	6,033.0700	6.0331	6,285.0000	6.2850	4.176	0	0	0
2023/02/21	2032	02/05/2024	10.54	Call	Bond Future	1,938.1100	1.9381	1,804.3800	1.8044	(6.900)	0	0	0
2023/02/21	2032	02/05/2024	10.54	Put	Bond Future	6,064.9600	6.0650	6,317.6700	6.3177	4.167	0	0	0
2023/02/21	2033	04/05/2023			Bond Future	114.4006	114.4006	113.7992	113.7992	(0.526)	0.0000	0.0000	1,540
2023/02/21	2033	03/08/2023			Bond Future	116.6798	116.6798	116.0664	116.0664	(0.526)	0.0000	0.0000	6,141
2023/02/21	2033	02/11/2023			Bond Future	117.5791	117.5791	116.9541	116.9541	(0.532)	0.0000	0.0000	0
2023/02/21	2033	01/02/2024			Bond Future	119.9140	119.9140	119.2767	119.2767	(0.531)	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
2023/02/21	2033	02/05/2024			Bond Future	120.7567	120.7567	120.1087	120.1087	(0.537)	0.0000	0.0000	0
2023/02/21	2037	04/05/2023	10.95	Call	Bond Future	623.5500	0.6235	472.2100	0.4722	(24.271)	0	0	703
2023/02/21	2037	04/05/2023	10.95	Put	Bond Future	4,561.7000	4.5617	5,103.5200	5.1035	11.878	0	0	0
2023/02/21	2037	04/05/2023	11.03	Put	Bond Future	4,194.0800	4.1941	4,714.3400	4.7143	12.405	0	0	0
2023/02/21	2037	04/05/2023	11.30	Call	Bond Future	1,268.0500	1.2681	1,014.7700	1.0148	(19.974)	0	0	0
2023/02/21	2037	04/05/2023	11.30	Put	Bond Future	3,102.1900	3.1022	3,542.0700	3.5421	14.180	0	0	0
2023/02/21	2037	04/05/2023	11.94	Call	Bond Future	3,190.1900	3.1902	2,746.0500	2.7461	(13.922)	0	0	0
2023/02/21	2037	04/05/2023	13.73	Put	Bond Future	82.8800	0.0829	104.2800	0.1043	25.820	0	0	400
2023/02/21	2037	04/05/2023	11.31	Call	Bond Future	1,290.9800	1.2910	1,034.5800	1.0346	(19.861)	0	0	0
2023/02/21	2037	04/05/2023	11.31	Put	Bond Future	3,066.1600	3.0662	3,502.9200	3.5029	14.245	0	0	0
2023/02/21	2037	04/05/2023			Bond Future	11.6162	81.1376	11.7385	80.4445	1.053	0.0000	0.0000	56,761
2023/02/21	2037	04/05/2023	11.03	Call	Bond Future	743.8400	0.7438	570.9400	0.5709	(23.244)	0	0	400
2023/02/21	2037	04/05/2023	11.94	Put	Bond Future	1,374.6100	1.3746	1,623.6300	1.6236	18.116	0	0	703
2023/02/21	2037	04/05/2023	13.73	Call	Bond Future	10,893.7600	10.8938	10,222.0000	10.2220	(6.166)	0	0	0
2023/02/21	2037	04/05/2023	11.32	Call	Bond Future	1,314.1400	1.3141	1,054.6300	1.0546	(19.748)	0	0	0
2023/02/21	2037	04/05/2023	11.32	Put	Bond Future	3,030.4200	3.0304	3,464.0700	3.4641	14.310	0	0	0
2023/02/21	2037	04/05/2023	11.78	Call	Bond Future	2,630.7300	2.6307	2,230.5500	2.2306	(15.212)	0	0	400
2023/02/21	2037	04/05/2023	11.78	Put	Bond Future	1,704.4400	1.7044	1,997.4200	1.9974	17.189	0	0	0
2023/02/21	2037	03/08/2023	12.12	Call	Bond Future	4,504.3700	4.5044	4,069.5800	4.0696	(9.653)	0	0	0
2023/02/21	2037	03/08/2023	12.12	Put	Bond Future	2,454.1100	2.4541	2,726.2200	2.7262	11.088	0	0	0
2023/02/21	2037	03/08/2023	12.13	Call	Bond Future	4,538.3100	4.5383	4,101.8100	4.1018	(9.618)	0	0	0
2023/02/21	2037	03/08/2023	12.13	Put	Bond Future	2,434.2800	2.4343	2,704.6800	2.7047	11.108	0	0	0
2023/02/21	2037	03/08/2023			Bond Future	11.7463	78.4773	11.8735	77.7704	1.083	0.0000	0.0000	74,072
2023/02/21	2037	03/08/2023	12.14	Call	Bond Future	4,572.3500	4.5724	4,134.1500	4.1342	(9.584)	0	0	0
2023/02/21	2037	03/08/2023	12.14	Put	Bond Future	2,414.6100	2.4146	2,683.3100	2.6833	11.128	0	0	0
2023/02/21	2037	03/08/2023	11.00	Call	Bond Future	1,464.7000	1.4647	1,249.0000	1.2490	(14.727)	0	0	1,800
2023/02/21	2037	03/08/2023	11.00	Put	Bond Future	5,807.3600	5.8074	6,298.5600	6.2986	8.458	0	0	0
2023/02/21	2037	03/08/2023	10.30	Call	Bond Future	532.3000	0.5323	432.8900	0.4329	(18.676)	0	0	1,800
2023/02/21	2037	03/08/2023	10.30	Put	Bond Future	9,273.3700	9.2734	9,880.8600	9.8809	6.551	0	0	0
2023/02/21	2037	02/11/2023	11.57	Call	Bond Future	3,069.2800	3.0693	2,745.7100	2.7457	(10.542)	0	0	0
2023/02/21	2037	02/11/2023	11.55	Put	Bond Future	4,834.9500	4.8350	5,235.4200	5.2354	8.283	0	0	0
2023/02/21	2037	02/11/2023	11.56	Put	Bond Future	4,804.2600	4.8043	5,202.9900	5.2030	8.300	0	0	0
2023/02/21	2037	02/11/2023			Bond Future	11.8755	80.0096	12.0076	79.2890	1.113	0.0000	0.0000	0
2023/02/21	2037	02/11/2023	11.57	Put	Bond Future	4,773.4600	4.7735	5,170.4800	5.1705	8.317	0	0	0
2023/02/21	2037	02/11/2023	11.55	Call	Bond Future	3,017.2900	3.0173	2,697.1700	2.6972	(10.610)	0	0	0
2023/02/21	2037	02/11/2023	11.56	Call	Bond Future	3,043.3700	3.0434	2,721.5100	2.7215	(10.576)	0	0	0
2023/02/21	2037	01/02/2024	12.33	Call	Bond Future	5,587.2600	5.5873	5,158.3000	5.1583	(7.677)	0	0	0
2023/02/21	2037	01/02/2024	12.33	Put	Bond Future	3,906.9800	3.9070	4,212.5900	4.2126	7.822	0	0	0
2023/02/21	2037	01/02/2024			Bond Future	12.0128	77.3241	12.1502	76.5895	1.144	0.0000	0.0000	0
2023/02/21	2037	01/02/2024	12.31	Call	Bond Future	5,525.5000	5.5255	5,099.1100	5.0991	(7.717)	0	0	0
2023/02/21	2037	01/02/2024	12.31	Put	Bond Future	3,949.5700	3.9496	4,257.7500	4.2577	7.803	0	0	0
2023/02/21	2037	01/02/2024	12.32	Call	Bond Future	5,556.3500	5.5563	5,128.6700	5.1287	(7.697)	0	0	0
2023/02/21	2037	01/02/2024	12.32	Put	Bond Future	3,928.2200	3.9282	4,235.1100	4.2351	7.812	0	0	0
2023/02/21	2037	02/05/2024	11.45	Call	Bond Future	2,965.2600	2.9653	2,673.3700	2.6734	(9.844)	0	0	0
2023/02/21	2037	02/05/2024	11.43	Put	Bond Future	6,974.2800	6.9743	7,433.3700	7.4334	6.583	0	0	0
2023/02/21	2037	02/05/2024	11.44	Call	Bond Future	2,943.9600	2.9440	2,653.4800	2.6535	(9.867)	0	0	0
2023/02/21	2037	02/05/2024	11.44	Put	Bond Future	6,938.4200	6.9384	7,396.1000	7.3961	6.596	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
2023/02/21	2037	02/05/2024			Bond Future	12.1704	78.7751	12.3134	78.0269	1.175	0.0000	0.0000	0
2023/02/21	2037	02/05/2024	11.45	Put	Bond Future	6,903.0200	6.9030	7,359.2900	7.3593	6.610	0	0	0
2023/02/21	2037	02/05/2024	11.43	Call	Bond Future	2,923.0700	2.9231	2,634.0000	2.6340	(9.889)	0	0	0
2023/02/21	2038	04/05/2023			Bond Future	127.7286	127.7286	126.6635	126.6635	(0.834)	0.0000	0.0000	4,625
2023/02/21	2038	03/08/2023			Bond Future	128.3262	128.3262	127.2402	127.2402	(0.846)	0.0000	0.0000	0
2023/02/21	2038	02/11/2023			Bond Future	130.8630	130.8630	129.7558	129.7558	(0.846)	0.0000	0.0000	0
2023/02/21	2038	01/02/2024			Bond Future	131.4642	131.4642	130.3364	130.3364	(0.858)	0.0000	0.0000	0
2023/02/21	2038	02/05/2024			Bond Future	133.9688	133.9688	132.8200	132.8200	(0.857)	0.0000	0.0000	0
2023/02/21	2040	04/05/2023	10.73	Put	Bond Future	6,833.2100	6.8332	7,573.7600	7.5738	10.838	0	0	0
2023/02/21	2040	04/05/2023	12.78	Call	Bond Future	6,580.6400	6.5806	5,879.4000	5.8794	(10.656)	0	0	0
2023/02/21	2040	04/05/2023	12.78	Put	Bond Future	564.0200	0.5640	698.3700	0.6984	23.820	0	0	388
2023/02/21	2040	04/05/2023	13.45	Put	Bond Future	211.5000	0.2115	267.3500	0.2673	26.407	0	0	486
2023/02/21	2040	04/05/2023	11.43	Call	Bond Future	1,448.0600	1.4481	1,137.8700	1.1379	(21.421)	0	0	0
2023/02/21	2040	04/05/2023	11.43	Put	Bond Future	3,340.7600	3.3408	3,866.1600	3.8662	15.727	0	0	0
2023/02/21	2040	04/05/2023	12.05	Put	Bond Future	1,550.8500	1.5509	1,858.9600	1.8590	19.867	0	0	684
2023/02/21	2040	04/05/2023			Bond Future	11.7339	82.5640	11.8716	81.7285	1.174	0.0000	0.0000	51,210
2023/02/21	2040	04/05/2023	10.17	Call	Bond Future	55.8900	0.0559	34.1900	0.0342	(38.826)	0	0	388
2023/02/21	2040	04/05/2023	10.17	Put	Bond Future	10,584.6500	10.5846	11,398.5400	11.3985	7.689	0	0	0
2023/02/21	2040	04/05/2023	10.73	Call	Bond Future	307.2100	0.3072	212.1700	0.2122	(30.936)	0	0	486
2023/02/21	2040	04/05/2023	10.92	Call	Bond Future	502.4100	0.5024	360.9900	0.3610	(28.148)	0	0	388
2023/02/21	2040	04/05/2023	10.92	Put	Bond Future	5,731.6000	5.7316	6,425.7700	6.4258	12.111	0	0	0
2023/02/21	2040	04/05/2023	13.45	Call	Bond Future	9,712.1600	9.7122	8,932.4200	8.9324	(8.028)	0	0	0
2023/02/21	2040	04/05/2023	11.48	Call	Bond Future	1,576.6200	1.5766	1,248.0500	1.2481	(20.840)	0	0	486
2023/02/21	2040	04/05/2023	11.48	Put	Bond Future	3,153.1400	3.1531	3,660.1600	3.6602	16.080	0	0	0
2023/02/21	2040	04/05/2023	12.05	Call	Bond Future	3,448.0600	3.4481	2,920.5800	2.9206	(15.298)	0	0	0
2023/02/21	2040	04/05/2023	11.03	Call	Bond Future	650.5500	0.6506	477.4700	0.4775	(26.605)	0	0	684
2023/02/21	2040	04/05/2023	11.03	Put	Bond Future	5,142.5600	5.1426	5,805.0700	5.8051	12.883	0	0	0
2023/02/21	2040	04/05/2023	11.41	Call	Bond Future	1,398.4900	1.3985	1,095.6200	1.0956	(21.657)	0	0	0
2023/02/21	2040	04/05/2023	11.41	Put	Bond Future	3,418.2000	3.4182	3,950.9200	3.9509	15.585	0	0	0
2023/02/21	2040	04/05/2023	11.42	Call	Bond Future	1,423.1500	1.4231	1,116.6200	1.1166	(21.539)	0	0	0
2023/02/21	2040	04/05/2023	11.42	Put	Bond Future	3,379.3100	3.3793	3,908.3700	3.9084	15.656	0	0	0
2023/02/21	2040	03/08/2023	12.23	Call	Bond Future	4,812.9200	4.8129	4,292.0000	4.2920	(10.823)	0	0	0
2023/02/21	2040	03/08/2023	12.23	Put	Bond Future	2,646.0700	2.6461	2,977.2400	2.9772	12.516	0	0	0
2023/02/21	2040	03/08/2023			Bond Future	11.8611	79.6813	12.0042	78.8292	1.207	0.0000	0.0000	95,832
2023/02/21	2040	03/08/2023	12.22	Call	Bond Future	4,776.8600	4.7769	4,258.0100	4.2580	(10.862)	0	0	0
2023/02/21	2040	03/08/2023	12.22	Put	Bond Future	2,667.5100	2.6675	3,000.7500	3.0007	12.493	0	0	0
2023/02/21	2040	03/08/2023	12.21	Call	Bond Future	4,740.8900	4.7409	4,224.1200	4.2241	(10.900)	0	0	0
2023/02/21	2040	03/08/2023	12.21	Put	Bond Future	2,689.1000	2.6891	3,024.4200	3.0244	12.470	0	0	0
2023/02/21	2040	02/11/2023	11.59	Call	Bond Future	3,140.3300	3.1403	2,768.0300	2.7680	(11.855)	0	0	0
2023/02/21	2040	02/11/2023	11.60	Put	Bond Future	5,500.9300	5.5009	5,995.1700	5.9952	8.985	0	0	0
2023/02/21	2040	02/11/2023	11.58	Call	Bond Future	3,113.0700	3.1131	2,742.8300	2.7428	(11.893)	0	0	0
2023/02/21	2040	02/11/2023	11.58	Put	Bond Future	5,570.1100	5.5701	6,068.4600	6.0685	8.947	0	0	0
2023/02/21	2040	02/11/2023			Bond Future	11.9869	81.2371	12.1355	80.3685	1.240	0.0000	0.0000	84
2023/02/21	2040	02/11/2023	11.59	Put	Bond Future	5,535.5600	5.5356	6,031.8500	6.0318	8.965	0	0	0
2023/02/21	2040	02/11/2023	11.60	Call	Bond Future	3,167.4300	3.1674	2,793.0800	2.7931	(11.819)	0	0	0
2023/02/21	2040	01/02/2024	12.34	Call	Bond Future	5,699.3900	5.6994	5,198.0700	5.1981	(8.796)	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
2023/02/21	2040	01/02/2024	12.34	Put	Bond Future	4,444.1100	4.4441	4,828.3400	4.8283	8.646	0	0	0
2023/02/21	2040	01/02/2024	12.33	Call	Bond Future	5,666.9300	5.6669	5,167.1900	5.1672	(8.819)	0	0	0
2023/02/21	2040	01/02/2024	12.33	Put	Bond Future	4,468.0800	4.4681	4,853.8900	4.8539	8.635	0	0	0
2023/02/21	2040	01/02/2024			Bond Future	12.1202	78.3253	12.2747	77.4398	1.274	0.0000	0.0000	3
2023/02/21	2040	01/02/2024	12.35	Call	Bond Future	5,731.6100	5.7316	5,228.7200	5.2287	(8.774)	0	0	0
2023/02/21	2040	01/02/2024	12.35	Put	Bond Future	4,419.9600	4.4200	4,802.6200	4.8026	8.658	0	0	0
2023/02/21	2040	02/05/2024	11.61	Call	Bond Future	3,363.1500	3.3631	3,000.9000	3.0009	(10.771)	0	0	0
2023/02/21	2040	02/05/2024	11.62	Put	Bond Future	7,224.6900	7.2247	7,762.6900	7.7627	7.447	0	0	0
2023/02/21	2040	02/05/2024	11.60	Call	Bond Future	3,339.7200	3.3397	2,979.1800	2.9792	(10.796)	0	0	0
2023/02/21	2040	02/05/2024			Bond Future	12.2722	79.7947	12.4328	78.8928	1.309	0.0000	0.0000	0
2023/02/21	2040	02/05/2024	11.61	Put	Bond Future	7,262.3000	7.2623	7,801.9900	7.8020	7.431	0	0	0
2023/02/21	2040	02/05/2024	11.62	Call	Bond Future	3,386.6500	3.3867	3,022.7100	3.0227	(10.746)	0	0	0
2023/02/21	2040	02/05/2024	11.60	Put	Bond Future	7,300.0600	7.3001	7,841.4600	7.8415	7.416	0	0	0
2023/02/21	2044	04/05/2023	11.41	Call	Bond Future	1,277.0500	1.2770	990.5100	0.9905	(22.438)	0	0	0
2023/02/21	2044	04/05/2023	11.41	Put	Bond Future	3,653.8800	3.6539	4,211.6400	4.2116	15.265	0	0	0
2023/02/21	2044	04/05/2023	11.42	Call	Bond Future	1,300.5700	1.3006	1,010.3500	1.0103	(22.315)	0	0	0
2023/02/21	2044	04/05/2023	11.42	Put	Bond Future	3,612.3600	3.6124	4,166.4400	4.1664	15.338	0	0	0
2023/02/21	2044	04/05/2023	11.75	Put	Bond Future	2,433.7700	2.4338	2,864.7400	2.8647	17.708	0	0	4,423
2023/02/21	2044	04/05/2023			Bond Future	11.7846	78.9858	11.9223	78.1415	1.169	0.0000	0.0000	55,605
2023/02/21	2044	04/05/2023	11.43	Call	Bond Future	1,324.3500	1.3244	1,030.4300	1.0304	(22.194)	0	0	0
2023/02/21	2044	04/05/2023	11.43	Put	Bond Future	3,571.1900	3.5712	4,121.5700	4.1216	15.412	0	0	0
2023/02/21	2044	04/05/2023	11.75	Call	Bond Future	2,219.3700	2.2194	1,806.0400	1.8060	(18.624)	0	0	0
2023/02/21	2044	04/05/2023	12.00	Call	Bond Future	3,083.7900	3.0838	2,582.5000	2.5825	(16.256)	0	0	0
2023/02/21	2044	04/05/2023	12.00	Put	Bond Future	1,770.3700	1.7704	2,113.3800	2.1134	19.375	0	0	4,423
2023/02/21	2044	04/05/2023	12.25	Call	Bond Future	4,061.0900	4.0611	3,482.4500	3.4825	(14.248)	0	0	0
2023/02/21	2044	04/05/2023	12.25	Put	Bond Future	1,270.1500	1.2702	1,535.8100	1.5358	20.916	0	0	1,798
2023/02/21	2044	03/08/2023	12.16	Call	Bond Future	4,523.2100	4.5232	4,020.5500	4.0206	(11.113)	0	0	0
2023/02/21	2044	03/08/2023	12.16	Put	Bond Future	3,007.7000	3.0077	3,365.9600	3.3660	11.911	0	0	0
2023/02/21	2044	03/08/2023	12.00	Call	Bond Future	3,974.2100	3.9742	3,506.6800	3.5067	(11.764)	0	0	0
2023/02/21	2044	03/08/2023	12.00	Put	Bond Future	3,408.4400	3.4084	3,801.8300	3.8018	11.542	0	0	4,754
2023/02/21	2044	03/08/2023	12.15	Call	Bond Future	4,488.1600	4.4882	3,987.6400	3.9876	(11.152)	0	0	0
2023/02/21	2044	03/08/2023	12.15	Put	Bond Future	3,031.4200	3.0314	3,391.8200	3.3918	11.889	0	0	0
2023/02/21	2044	03/08/2023			Bond Future	11.9063	76.1578	12.0494	75.2968	1.202	0.0000	0.0000	21,473
2023/02/21	2044	03/08/2023	12.17	Call	Bond Future	4,558.5500	4.5586	4,053.7600	4.0538	(11.073)	0	0	0
2023/02/21	2044	03/08/2023	12.17	Put	Bond Future	2,984.3500	2.9844	3,340.4800	3.3405	11.933	0	0	0
2023/02/21	2044	03/08/2023	11.75	Call	Bond Future	3,175.9400	3.1759	2,766.7000	2.7667	(12.886)	0	0	0
2023/02/21	2044	03/08/2023	11.75	Put	Bond Future	4,135.2800	4.1353	4,586.9600	4.5870	10.923	0	0	3,076
2023/02/21	2044	02/11/2023	11.57	Call	Bond Future	3,019.3200	3.0193	2,654.4000	2.6544	(12.086)	0	0	0
2023/02/21	2044	02/11/2023	11.57	Put	Bond Future	5,828.7600	5.8288	6,341.4400	6.3414	8.796	0	0	0
2023/02/21	2044	02/11/2023			Bond Future	12.0263	77.6447	12.1747	76.7671	1.234	0.0000	0.0000	0
2023/02/21	2044	02/11/2023	11.56	Call	Bond Future	2,992.7900	2.9928	2,629.9700	2.6300	(12.123)	0	0	0
2023/02/21	2044	02/11/2023	11.56	Put	Bond Future	5,865.7300	5.8657	6,380.5100	6.3805	8.776	0	0	0
2023/02/21	2044	02/11/2023	11.55	Call	Bond Future	2,966.3800	2.9664	2,605.6600	2.6057	(12.160)	0	0	0
2023/02/21	2044	02/11/2023	11.55	Put	Bond Future	5,902.9100	5.9029	6,419.7900	6.4198	8.756	0	0	0
2023/02/21	2044	01/02/2024	12.29	Call	Bond Future	5,596.5500	5.5965	5,101.0500	5.1011	(8.854)	0	0	0
2023/02/21	2044	01/02/2024	12.29	Put	Bond Future	4,801.7300	4.8017	5,200.9700	5.2010	8.315	0	0	0
2023/02/21	2044	01/02/2024			Bond Future	12.1532	74.7876	12.3074	73.8929	1.268	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
2023/02/21	2044	01/02/2024	12.28	Call	Bond Future	5,564.6500	5.5647	5,070.7500	5.0707	(8.876)	0	0	0
2023/02/21	2044	01/02/2024	12.28	Put	Bond Future	4,827.4600	4.8275	5,228.3000	5.2283	8.303	0	0	0
2023/02/21	2044	01/02/2024	12.27	Call	Bond Future	5,532.8200	5.5328	5,040.5200	5.0405	(8.898)	0	0	0
2023/02/21	2044	01/02/2024	12.27	Put	Bond Future	4,853.3400	4.8533	5,255.7800	5.2558	8.292	0	0	0
2023/02/21	2044	02/05/2024	11.67	Call	Bond Future	3,580.0500	3.5800	3,204.0300	3.2040	(10.503)	0	0	0
2023/02/21	2044	02/05/2024	11.67	Put	Bond Future	7,337.3800	7.3374	7,872.6900	7.8727	7.296	0	0	0
2023/02/21	2044	02/05/2024			Bond Future	12.2973	76.1906	12.4574	75.2792	1.303	0.0000	0.0000	0
2023/02/21	2044	02/05/2024	11.66	Call	Bond Future	3,555.9400	3.5559	3,181.6200	3.1816	(10.527)	0	0	0
2023/02/21	2044	02/05/2024	11.66	Put	Bond Future	7,375.7100	7.3757	7,912.7200	7.9127	7.281	0	0	0
2023/02/21	2044	02/05/2024	11.65	Call	Bond Future	3,531.5800	3.5316	3,158.9700	3.1590	(10.551)	0	0	0
2023/02/21	2044	02/05/2024	11.65	Put	Bond Future	7,413.8700	7.4139	7,952.5900	7.9526	7.266	0	0	0
2023/02/21	2046	04/05/2023			Bond Future	112.0403	112.0403	110.0913	110.0913	(1.740)	0.0000	0.0000	17,308
2023/02/21	2046	03/08/2023			Bond Future	114.2727	114.2727	112.2847	112.2847	(1.740)	0.0000	0.0000	0
2023/02/21	2046	02/11/2023			Bond Future	114.4598	114.4598	112.4333	112.4333	(1.770)	0.0000	0.0000	0
2023/02/21	2046	01/02/2024			Bond Future	116.7322	116.7322	114.6657	114.6657	(1.770)	0.0000	0.0000	0
2023/02/21	2046	02/05/2024			Bond Future	116.8353	116.8353	114.7314	114.7314	(1.801)	0.0000	0.0000	0
2023/02/21	2050	04/05/2023			Bond Future	113.0931	113.0931	112.3066	112.3066	(0.695)	0.0000	0.0000	13,306
2023/02/21	2050	03/08/2023			Bond Future	113.1768	113.1768	112.3748	112.3748	(0.709)	0.0000	0.0000	0
2023/02/21	2050	02/11/2023			Bond Future	115.4141	115.4141	114.5966	114.5966	(0.708)	0.0000	0.0000	0
2023/02/21	2050	01/02/2024			Bond Future	115.4816	115.4816	114.6490	114.6490	(0.721)	0.0000	0.0000	0
2023/02/21	2050	02/05/2024			Bond Future	117.6814	117.6814	116.8334	116.8334	(0.721)	0.0000	0.0000	0
2023/02/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	AL37	04/05/2023			Index Future	873.9680	873.9680	872.5090	872.5090	(0.167)	0.0000	0.0000	0
2023/02/21	AL37	03/08/2023			Index Future	891.1680	891.1680	889.6800	889.6800	(0.167)	0.0000	0.0000	0
2023/02/21	AL37	02/11/2023			Index Future	908.5860	908.5860	907.0710	907.0710	(0.167)	0.0000	0.0000	0
2023/02/21	AL37	01/02/2024			Index Future	926.4330	926.4330	924.8890	924.8890	(0.167)	0.0000	0.0000	0
2023/02/21	AL37	02/05/2024			Index Future	943.9170	943.9170	942.3470	942.3470	(0.166)	0.0000	0.0000	0
2023/02/21	AL7T	04/05/2023			Index Future	1,001.6630	1,001.6630	997.4610	997.4610	(0.420)	0.0000	0.0000	0
2023/02/21	AL7T	03/08/2023			Index Future	1,021.3760	1,021.3760	1,017.0910	1,017.0910	(0.420)	0.0000	0.0000	0
2023/02/21	AL7T	02/11/2023			Index Future	1,041.3390	1,041.3390	1,036.9720	1,036.9720	(0.419)	0.0000	0.0000	0
2023/02/21	AL7T	01/02/2024			Index Future	1,061.7940	1,061.7940	1,057.3420	1,057.3420	(0.419)	0.0000	0.0000	0
2023/02/21	AL7T	02/05/2024			Index Future	1,081.8320	1,081.8320	1,077.3000	1,077.3000	(0.419)	0.0000	0.0000	0
2023/02/21	ALBI	04/05/2023			Index Future	881.4750	881.4750	876.1750	876.1750	(0.601)	0.0000	0.0000	98
2023/02/21	ALBI	03/08/2023			Index Future	898.8230	898.8230	893.4180	893.4180	(0.601)	0.0000	0.0000	0
2023/02/21	ALBI	02/11/2023			Index Future	916.3910	916.3910	910.8820	910.8820	(0.601)	0.0000	0.0000	0
2023/02/21	ALBI	01/02/2024			Index Future	934.3910	934.3910	928.7750	928.7750	(0.601)	0.0000	0.0000	0
2023/02/21	ALBI	02/05/2024			Index Future	952.0250	952.0250	946.3060	946.3060	(0.601)	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
2023/02/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	C446	31/03/2046			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
2023/02/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/21	ES33	04/05/2023			Bond Future	12.2875	73.4748	12.4149	72.8886	1.036	0.0000	0.0000	0
2023/02/21	ES33	03/08/2023			Bond Future	12.4487	74.9387	12.5815	74.3408	1.067	0.0000	0.0000	350
2023/02/21	ES33	02/11/2023			Bond Future	12.6242	72.6265	12.7627	72.0169	1.097	0.0000	0.0000	0
2023/02/21	ES33	01/02/2024			Bond Future	12.8116	74.0674	12.9564	73.4459	1.130	0.0000	0.0000	0
2023/02/21	ES33	02/05/2024			Bond Future	13.0206	71.6830	13.1718	71.0498	1.162	0.0000	0.0000	0
2023/02/21	ES42	04/05/2023			Bond Future	12.6349	70.7960	12.7727	70.0619	1.090	0.0000	0.0000	0
2023/02/21	ES42	03/08/2023			Bond Future	12.7813	72.2067	12.9246	71.4578	1.121	0.0000	0.0000	4,000
2023/02/21	ES42	02/11/2023			Bond Future	12.9395	69.3718	13.0887	68.6082	1.153	0.0000	0.0000	0
2023/02/21	ES42	01/02/2024			Bond Future	13.1002	70.7472	13.2556	69.9687	1.186	0.0000	0.0000	0
2023/02/21	ES42	02/05/2024			Bond Future	13.2836	67.8308	13.4457	67.0377	1.220	0.0000	0.0000	0
2023/02/21	GOVI	04/05/2023	852.86	Call	GOVI	160,920.0000	16.0920	109,020.0000	10.9020	(32.252)	0	0	0
2023/02/21	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/21	GOVI	04/05/2023	852.87	Call	GOVI	160,820.0000	16.0820	108,920.0000	10.8920	(32.272)	0	0	0
2023/02/21	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/21	GOVI	04/05/2023			GOVI	868.9520	868.9520	863.7620	863.7620	(0.597)	0.0000	0.0000	845
2023/02/21	GOVI	04/05/2023	852.88	Call	GOVI	160,720.0000	16.0720	108,820.0000	10.8820	(32.292)	0	0	0
2023/02/21	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/21	GOVI	03/08/2023	837.21	Call	GOVI	488,430.0000	48.8430	435,510.0000	43.5510	(10.835)	0	0	0
2023/02/21	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/21	GOVI	03/08/2023	837.22	Call	GOVI	488,330.0000	48.8330	435,410.0000	43.5410	(10.837)	0	0	0
2023/02/21	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/21	GOVI	03/08/2023			GOVI	886.0530	886.0530	880.7610	880.7610	(0.597)	0.0000	0.0000	0
2023/02/21	GOVI	03/08/2023	837.23	Call	GOVI	488,230.0000	48.8230	435,310.0000	43.5310	(10.839)	0	0	0
2023/02/21	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/21	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/21	GOVI	02/11/2023	885.82	Call	GOVI	175,520.0000	17.5520	121,580.0000	12.1580	(30.732)	0	0	0
2023/02/21	GOVI	02/11/2023			GOVI	903.3720	903.3720	897.9780	897.9780	(0.597)	0.0000	0.0000	0
2023/02/21	GOVI	02/11/2023	885.80	Call	GOVI	175,720.0000	17.5720	121,780.0000	12.1780	(30.697)	0	0	0
2023/02/21	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/21	GOVI	02/11/2023	885.81	Call	GOVI	175,620.0000	17.5620	121,680.0000	12.1680	(30.714)	0	0	0
2023/02/21	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/21	GOVI	01/02/2024	880.00	Call	GOVI	411,160.0000	41.1160	356,170.0000	35.6170	(13.374)	0	0	0
2023/02/21	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/21	GOVI	01/02/2024			GOVI	921.1160	921.1160	915.6170	915.6170	(0.597)	0.0000	0.0000	0
2023/02/21	GOVI	01/02/2024	879.98	Call	GOVI	411,360.0000	41.1360	356,370.0000	35.6370	(13.368)	0	0	0
2023/02/21	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/21	GOVI	01/02/2024	879.99	Call	GOVI	411,260.0000	41.1260	356,270.0000	35.6270	(13.371)	0	0	0
2023/02/21	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/21	GOVI	02/05/2024	950.97	Put	GOVI	124,710.0000	12.4710	180,700.0000	18.0700	44.896	0	0	0
2023/02/21	GOVI	02/05/2024	950.98	Put	GOVI	124,810.0000	12.4810	180,800.0000	18.0800	44.860	0	0	0
2023/02/21	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/21	GOVI	02/05/2024			GOVI	938.4990	938.4990	932.9000	932.9000	(0.597)	0.0000	0.0000	0
2023/02/21	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/21	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/21	GOVI	02/05/2024	950.99	Put	GOVI	124,910.0000	12.4910	180,900.0000	18.0900	44.824	0	0	0
2023/02/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/21	IGOV	04/05/2023			Index Future	323.7870	323.7870	321.6690	321.6690	(0.654)	0.0000	0.0000	655
2023/02/21	IGOV	03/08/2023			Index Future	330.2380	330.2380	328.0780	328.0780	(0.654)	0.0000	0.0000	0
2023/02/21	IGOV	02/11/2023			Index Future	336.7690	336.7690	334.5670	334.5670	(0.654)	0.0000	0.0000	0
2023/02/21	IGOV	01/02/2024			Index Future	343.4590	343.4590	341.2140	341.2140	(0.654)	0.0000	0.0000	0
2023/02/21	IGOV	02/05/2024			Index Future	350.0150	350.0150	347.7270	347.7270	(0.654)	0.0000	0.0000	0
2023/02/21	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/21	JBAF	15/03/2023			Jibar Tradeable Future	7.5200	92.4800	7.5500	92.4500	0.399	0.0000	0.0000	0
2023/02/21	JBAF	19/04/2023			Jibar Tradeable Future	7.7350	92.2650	7.7600	92.2400	0.323	0.0000	0.0000	0
2023/02/21	JBAF	17/05/2023			Jibar Tradeable Future	7.7800	92.2200	7.8050	92.1950	0.321	0.0000	0.0000	0
2023/02/21	JBAF	21/06/2023			Jibar Tradeable Future	7.9150	92.0850	7.9500	92.0500	0.442	0.0000	0.0000	0
2023/02/21	JBAF	19/07/2023			Jibar Tradeable Future	7.9200	92.0800	8.0050	91.9950	1.073	0.0000	0.0000	0
2023/02/21	JBAF	16/08/2023			Jibar Tradeable Future	7.9700	92.0300	8.0200	91.9800	0.627	0.0000	0.0000	0
2023/02/21	JBAF	20/09/2023			Jibar Tradeable Future	7.9700	92.0300	8.0300	91.9700	0.753	0.0000	0.0000	75
2023/02/21	JBAF	20/12/2023			Jibar Tradeable Future	7.9100	92.0900	7.9550	92.0450	0.569	0.0000	0.0000	272
2023/02/21	JBAF	20/03/2024			Jibar Tradeable Future	7.9300	92.0700	7.9850	92.0150	0.694	0.0000	0.0000	0
2023/02/21	JBAF	19/06/2024			Jibar Tradeable Future	7.8400	92.1600	7.9150	92.0850	0.957	0.0000	0.0000	0
2023/02/21	JBAF	18/09/2024			Jibar Tradeable Future	7.7600	92.2400	7.8300	92.1700	0.902	0.0000	0.0000	68
2023/02/21	JBAF	18/12/2024			Jibar Tradeable Future	7.7250	92.2750	7.8050	92.1950	1.036	0.0000	0.0000	0
2023/02/21	R035	04/05/2023	10.55	Call	Bond Future	442.0200	0.4420	325.0000	0.3250	(26.474)	0	0	770
2023/02/21	R035	04/05/2023	10.55	Put	Bond Future	5,107.7400	5.1077	5,682.9000	5.6829	11.261	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
2023/02/21	R035	04/05/2023	13.18	Call	Bond Future	9,732.5500	9.7325	9,072.1600	9.0722	(6.785)	0	0	0
2023/02/21	R035	04/05/2023	13.18	Put	Bond Future	125.2800	0.1253	157.0700	0.1571	25.375	0	0	491
2023/02/21	R035	04/05/2023	12.46	Call	Bond Future	6,449.1700	6.4492	5,848.9100	5.8489	(9.308)	0	0	0
2023/02/21	R035	04/05/2023	12.46	Put	Bond Future	403.0300	0.4030	494.9500	0.4949	22.807	0	0	388
2023/02/21	R035	04/05/2023	11.20	Call	Bond Future	1,661.5000	1.6615	1,355.6000	1.3556	(18.411)	0	0	0
2023/02/21	R035	04/05/2023	11.21	Call	Bond Future	1,688.4600	1.6885	1,379.3800	1.3794	(18.305)	0	0	0
2023/02/21	R035	04/05/2023	11.22	Put	Bond Future	2,399.3600	2.3994	2,779.2800	2.7793	15.834	0	0	0
2023/02/21	R035	04/05/2023	10.60	Call	Bond Future	499.8600	0.4999	370.9700	0.3710	(25.785)	0	0	388
2023/02/21	R035	04/05/2023	10.60	Put	Bond Future	4,859.4600	4.8595	5,422.7500	5.4227	11.592	0	0	0
2023/02/21	R035	04/05/2023	11.05	Call	Bond Future	1,286.3200	1.2863	1,028.0900	1.0281	(20.075)	0	0	770
2023/02/21	R035	04/05/2023	11.05	Put	Bond Future	2,956.2200	2.9562	3,390.1700	3.3902	14.679	0	0	0
2023/02/21	R035	04/05/2023	11.17	Call	Bond Future	1,582.0300	1.5820	1,285.6700	1.2857	(18.733)	0	0	491
2023/02/21	R035	04/05/2023			Bond Future	11.3395	85.8335	11.4619	85.1413	1.079	0.0000	0.0000	159,001
2023/02/21	R035	04/05/2023	9.85	Call	Bond Future	57.9600	0.0580	37.1600	0.0372	(35.887)	0	0	388
2023/02/21	R035	04/05/2023	9.85	Put	Bond Future	9,168.9800	9.1690	9,840.3600	9.8404	7.322	0	0	0
2023/02/21	R035	04/05/2023	10.42	Call	Bond Future	314.5600	0.3146	225.4400	0.2254	(28.332)	0	0	491
2023/02/21	R035	04/05/2023	10.42	Put	Bond Future	5,783.1700	5.7832	6,386.2300	6.3862	10.428	0	0	0
2023/02/21	R035	04/05/2023	11.80	Call	Bond Future	3,657.0500	3.6570	3,177.9700	3.1780	(13.100)	0	0	0
2023/02/21	R035	04/05/2023	11.80	Put	Bond Future	1,094.1500	1.0942	1,307.2500	1.3072	19.476	0	0	1,035
2023/02/21	R035	04/05/2023	11.87	Call	Bond Future	3,931.5200	3.9315	3,435.8300	3.4358	(12.608)	0	0	0
2023/02/21	R035	04/05/2023	11.87	Put	Bond Future	988.7800	0.9888	1,185.2700	1.1853	19.872	0	0	770
2023/02/21	R035	04/05/2023	11.20	Put	Bond Future	2,460.3800	2.4604	2,846.6600	2.8467	15.700	0	0	0
2023/02/21	R035	04/05/2023	11.21	Put	Bond Future	2,429.7200	2.4297	2,812.8200	2.8128	15.767	0	0	0
2023/02/21	R035	04/05/2023	11.22	Call	Bond Future	1,715.6700	1.7157	1,403.4100	1.4034	(18.200)	0	0	0
2023/02/21	R035	04/05/2023	11.17	Put	Bond Future	2,554.1100	2.5541	2,949.9300	2.9499	15.497	0	0	0
2023/02/21	R035	03/08/2023	12.00	Call	Bond Future	5,004.9100	5.0049	4,543.8700	4.5439	(9.212)	0	0	0
2023/02/21	R035	03/08/2023	12.00	Put	Bond Future	2,077.1100	2.0771	2,321.8800	2.3219	11.784	0	0	0
2023/02/21	R035	03/08/2023			Bond Future	11.4615	87.5229	11.5888	86.8171	1.111	0.0000	0.0000	6,761
2023/02/21	R035	03/08/2023	11.98	Call	Bond Future	4,933.7000	4.9337	4,475.9200	4.4759	(9.279)	0	0	0
2023/02/21	R035	03/08/2023	11.98	Put	Bond Future	2,112.0100	2.1120	2,360.0400	2.3600	11.744	0	0	0
2023/02/21	R035	03/08/2023	11.99	Call	Bond Future	4,969.3700	4.9694	4,509.9600	4.5100	(9.245)	0	0	0
2023/02/21	R035	03/08/2023	11.99	Put	Bond Future	2,094.6000	2.0946	2,341.0000	2.3410	11.764	0	0	0
2023/02/21	R035	02/11/2023	11.41	Call	Bond Future	3,298.1300	3.2981	2,956.9800	2.9570	(10.344)	0	0	0
2023/02/21	R035	02/11/2023	11.41	Put	Bond Future	4,321.3400	4.3213	4,699.6200	4.6996	8.754	0	0	0
2023/02/21	R035	02/11/2023	11.42	Call	Bond Future	3,325.1600	3.3252	2,982.3100	2.9823	(10.311)	0	0	0
2023/02/21	R035	02/11/2023	11.42	Put	Bond Future	4,292.8600	4.2929	4,669.4400	4.6694	8.772	0	0	0
2023/02/21	R035	02/11/2023			Bond Future	11.5958	84.7299	11.7284	84.0104	1.143	0.0000	0.0000	123
2023/02/21	R035	02/11/2023	11.43	Call	Bond Future	3,352.5900	3.3526	3,008.0200	3.0080	(10.278)	0	0	0
2023/02/21	R035	02/11/2023	11.43	Put	Bond Future	4,264.8200	4.2648	4,639.6800	4.6397	8.790	0	0	0
2023/02/21	R035	01/02/2024	12.18	Put	Bond Future	3,552.5800	3.5526	3,844.4000	3.8444	8.214	0	0	0
2023/02/21	R035	01/02/2024	12.19	Call	Bond Future	5,889.4500	5.8895	5,446.5700	5.4466	(7.520)	0	0	0
2023/02/21	R035	01/02/2024	12.19	Put	Bond Future	3,532.9000	3.5329	3,823.4600	3.8235	8.224	0	0	0
2023/02/21	R035	01/02/2024			Bond Future	11.7396	86.3924	11.8778	85.6590	1.177	0.0000	0.0000	0
2023/02/21	R035	01/02/2024	12.20	Call	Bond Future	5,921.4200	5.9214	5,477.3000	5.4773	(7.500)	0	0	0
2023/02/21	R035	01/02/2024	12.20	Put	Bond Future	3,513.6400	3.5136	3,802.9600	3.8030	8.234	0	0	0
2023/02/21	R035	01/02/2024	12.18	Call	Bond Future	5,857.8400	5.8578	5,416.2200	5.4162	(7.539)	0	0	0
2023/02/21	R035	02/05/2024	11.19	Call	Bond Future	2,895.3600	2.8954	2,605.1800	2.6052	(10.022)	0	0	0
2023/02/21	R035	02/05/2024	11.19	Put	Bond Future	6,693.7700	6.6938	7,150.5900	7.1506	6.825	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
2023/02/21	R035	02/05/2024	11.20	Call	Bond Future	2,916.3200	2.9163	2,624.7200	2.6247	(9.999)	0	0	0
2023/02/21	R035	02/05/2024	11.20	Put	Bond Future	6,659.1600	6.6592	7,114.5600	7.1146	6.839	0	0	0
2023/02/21	R035	02/05/2024			Bond Future	11.8951	83.5140	12.0391	82.7670	1.211	0.0000	0.0000	0
2023/02/21	R035	02/05/2024	11.21	Call	Bond Future	2,937.3600	2.9374	2,644.3400	2.6443	(9.976)	0	0	0
2023/02/21	R035	02/05/2024	11.21	Put	Bond Future	6,624.6900	6.6247	7,078.6700	7.0787	6.853	0	0	0
2023/02/21	R186	04/05/2023	8.83	Put	Bond Future	596.4700	0.5965	616.7900	0.6168	3.407	0	0	0
2023/02/21	R186	04/05/2023	8.84	Call	Bond Future	1,161.4800	1.1615	1,116.6000	1.1166	(3.864)	0	0	0
2023/02/21	R186	04/05/2023			Bond Future	8.6570	109.6116	8.6775	109.5467	0.237	0.0000	0.0000	95,759
2023/02/21	R186	04/05/2023	8.36	Call	Bond Future	408.8800	0.4089	383.6800	0.3837	(6.163)	0	0	200
2023/02/21	R186	04/05/2023	8.36	Put	Bond Future	1,352.1700	1.3522	1,391.8200	1.3918	2.932	0	0	200
2023/02/21	R186	04/05/2023	8.82	Call	Bond Future	1,121.4800	1.1215	1,077.3100	1.0773	(3.939)	0	0	0
2023/02/21	R186	04/05/2023	8.82	Put	Bond Future	608.0300	0.6080	628.7100	0.6287	3.401	0	0	0
2023/02/21	R186	04/05/2023	8.83	Call	Bond Future	1,141.3100	1.1413	1,096.7800	1.0968	(3.902)	0	0	0
2023/02/21	R186	04/05/2023	8.84	Put	Bond Future	585.2700	0.5853	605.2400	0.6052	3.412	0	0	0
2023/02/21	R186	03/08/2023	9.73	Put	Bond Future	349.7900	0.3498	359.4300	0.3594	2.756	0	0	0
2023/02/21	R186	03/08/2023	9.74	Call	Bond Future	3,318.0100	3.3180	3,261.3000	3.2613	(1.709)	0	0	0
2023/02/21	R186	03/08/2023	9.74	Put	Bond Future	345.4200	0.3454	354.9400	0.3549	2.756	0	0	0
2023/02/21	R186	03/08/2023			Bond Future	8.7173	106.4646	8.7397	106.3984	0.257	0.0000	0.0000	0
2023/02/21	R186	03/08/2023	9.75	Call	Bond Future	3,342.2300	3.3422	3,285.4000	3.2854	(1.700)	0	0	0
2023/02/21	R186	03/08/2023	9.75	Put	Bond Future	341.1000	0.3411	350.5000	0.3505	2.756	0	0	0
2023/02/21	R186	03/08/2023	9.73	Call	Bond Future	3,293.8300	3.2938	3,237.2400	3.2372	(1.718)	0	0	0
2023/02/21	R186	02/11/2023	9.40	Call	Bond Future	2,511.7000	2.5117	2,463.8200	2.4638	(1.906)	0	0	0
2023/02/21	R186	02/11/2023	9.40	Put	Bond Future	849.5300	0.8495	868.9700	0.8690	2.288	0	0	0
2023/02/21	R186	02/11/2023	9.15	Call	Bond Future	2,041.1500	2.0412	1,997.4600	1.9975	(2.140)	0	0	1,715
2023/02/21	R186	02/11/2023			Bond Future	8.7910	108.5440	8.8154	108.4766	0.278	0.0000	0.0000	13
2023/02/21	R186	02/11/2023	9.39	Call	Bond Future	2,492.2600	2.4923	2,444.5400	2.4445	(1.915)	0	0	0
2023/02/21	R186	02/11/2023	9.39	Put	Bond Future	857.1100	0.8571	876.7100	0.8767	2.287	0	0	0
2023/02/21	R186	02/11/2023	10.42	Call	Bond Future	4,713.6300	4.7136	4,654.4200	4.6544	(1.256)	0	0	0
2023/02/21	R186	02/11/2023	10.42	Put	Bond Future	341.4700	0.3415	349.5800	0.3496	2.375	0	0	1,715
2023/02/21	R186	02/11/2023	9.15	Put	Bond Future	1,057.2200	1.0572	1,080.8500	1.0808	2.235	0	0	0
2023/02/21	R186	02/11/2023	9.38	Call	Bond Future	2,472.8700	2.4729	2,425.3000	2.4253	(1.924)	0	0	0
2023/02/21	R186	02/11/2023	9.38	Put	Bond Future	864.7500	0.8647	884.5000	0.8845	2.284	0	0	0
2023/02/21	R186	01/02/2024	9.50	Call	Bond Future	2,614.3500	2.6144	2,567.6200	2.5676	(1.787)	0	0	0
2023/02/21	R186	01/02/2024	9.51	Call	Bond Future	2,632.2000	2.6322	2,585.3300	2.5853	(1.781)	0	0	0
2023/02/21	R186	01/02/2024	9.52	Put	Bond Future	1,017.8800	1.0179	1,039.3300	1.0393	2.107	0	0	0
2023/02/21	R186	01/02/2024			Bond Future	8.8741	105.3701	8.9009	105.3016	0.302	0.0000	0.0000	0
2023/02/21	R186	01/02/2024	9.50	Put	Bond Future	1,032.1900	1.0322	1,053.9100	1.0539	2.104	0	0	0
2023/02/21	R186	01/02/2024	9.51	Put	Bond Future	1,025.0100	1.0250	1,046.5900	1.0466	2.105	0	0	0
2023/02/21	R186	01/02/2024	9.52	Call	Bond Future	2,650.0900	2.6501	2,603.0900	2.6031	(1.774)	0	0	0
2023/02/21	R186	02/05/2024	8.01	Call	Bond Future	592.6200	0.5926	572.9000	0.5729	(3.328)	0	0	0
2023/02/21	R186	02/05/2024	8.01	Put	Bond Future	2,969.7400	2.9697	3,019.3700	3.0194	1.671	0	0	0
2023/02/21	R186	02/05/2024			Bond Future	9.0103	107.3499	9.0399	107.2806	0.329	0.0000	0.0000	0
2023/02/21	R186	02/05/2024	7.99	Call	Bond Future	578.0500	0.5780	558.6500	0.5587	(3.356)	0	0	0
2023/02/21	R186	02/05/2024	7.99	Put	Bond Future	3,003.4100	3.0034	3,053.3600	3.0534	1.663	0	0	0
2023/02/21	R186	02/05/2024	8.00	Call	Bond Future	585.3000	0.5853	565.7400	0.5657	(3.342)	0	0	0
2023/02/21	R186	02/05/2024	8.00	Put	Bond Future	2,986.5400	2.9865	3,036.3300	3.0363	1.667	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
2023/02/21	R197	04/05/2023			Bond Future	335.7493	335.7493	335.7452	335.7452	(0.001)	0.0000	0.0000	309
2023/02/21	R197	03/08/2023			Bond Future	333.4036	333.4036	333.4000	333.4000	(0.001)	0.0000	0.0000	0
2023/02/21	R197	02/11/2023			Bond Future	339.9943	339.9943	339.9914	339.9914	(0.001)	0.0000	0.0000	0
2023/02/21	R202	04/05/2023			Bond Future	250.6623	250.6623	248.9282	248.9282	(0.692)	0.0000	0.0000	4,974
2023/02/21	R202	03/08/2023			Bond Future	250.8574	250.8574	249.0890	249.0890	(0.705)	0.0000	0.0000	460
2023/02/21	R202	02/11/2023			Bond Future	255.8168	255.8168	254.0139	254.0139	(0.705)	0.0000	0.0000	0
2023/02/21	R202	01/02/2024			Bond Future	255.9796	255.9796	254.1435	254.1435	(0.717)	0.0000	0.0000	0
2023/02/21	R202	02/05/2024			Bond Future	260.8565	260.8565	258.9865	258.9865	(0.717)	0.0000	0.0000	0
2023/02/21	R209	04/05/2023	10.00	Call	Bond Future	72.5300	0.0725	46.7100	0.0467	(35.599)	0	0	500
2023/02/21	R209	04/05/2023	10.00	Put	Bond Future	7,480.8800	7.4809	8,086.2600	8.0863	8.092	0	0	0
2023/02/21	R209	04/05/2023	10.50	Call	Bond Future	311.7900	0.3118	222.6300	0.2226	(28.596)	0	0	4,500
2023/02/21	R209	04/05/2023	10.50	Put	Bond Future	4,904.9200	4.9049	5,446.9600	5.4470	11.051	0	0	0
2023/02/21	R209	04/05/2023	11.50	Put	Bond Future	1,543.5700	1.5436	1,822.1100	1.8221	18.045	0	0	0
2023/02/21	R209	04/05/2023	11.09	Call	Bond Future	1,138.4000	1.1384	902.3100	0.9023	(20.739)	0	0	0
2023/02/21	R209	04/05/2023	11.09	Put	Bond Future	2,598.2200	2.5982	2,993.3300	2.9933	15.207	0	0	0
2023/02/21	R209	04/05/2023	11.10	Call	Bond Future	1,158.9000	1.1589	919.9300	0.9199	(20.620)	0	0	0
2023/02/21	R209	04/05/2023	11.10	Put	Bond Future	2,567.2900	2.5673	2,959.5200	2.9595	15.278	0	0	0
2023/02/21	R209	04/05/2023			Bond Future	11.3781	66.4017	11.5055	65.7705	1.119	0.0000	0.0000	19,569
2023/02/21	R209	04/05/2023	11.00	Call	Bond Future	963.7700	0.9638	753.3700	0.7534	(21.831)	0	0	2,500
2023/02/21	R209	04/05/2023	11.00	Put	Bond Future	2,888.8700	2.8889	3,309.6700	3.3097	14.566	0	0	8,250
2023/02/21	R209	04/05/2023	11.50	Call	Bond Future	2,147.9300	2.1479	1,795.2700	1.7953	(16.419)	0	0	1,000
2023/02/21	R209	04/05/2023	12.50	Call	Bond Future	5,635.4000	5.6354	5,088.5100	5.0885	(9.705)	0	0	0
2023/02/21	R209	04/05/2023	12.50	Put	Bond Future	355.9000	0.3559	440.2100	0.4402	23.689	0	0	8,500
2023/02/21	R209	04/05/2023	11.11	Call	Bond Future	1,179.6100	1.1796	937.7600	0.9378	(20.503)	0	0	0
2023/02/21	R209	04/05/2023	11.11	Put	Bond Future	2,536.6400	2.5366	2,925.9900	2.9260	15.349	0	0	0
2023/02/21	R209	03/08/2023	11.95	Put	Bond Future	1,945.8400	1.9458	2,179.7400	2.1797	12.021	0	0	0
2023/02/21	R209	03/08/2023	10.70	Call	Bond Future	1,171.4200	1.1714	986.1000	0.9861	(15.820)	0	0	1,800
2023/02/21	R209	03/08/2023	11.93	Call	Bond Future	4,097.9400	4.0979	3,691.2900	3.6913	(9.923)	0	0	0
2023/02/21	R209	03/08/2023	11.94	Call	Bond Future	4,128.3500	4.1283	3,720.1600	3.7202	(9.887)	0	0	0
2023/02/21	R209	03/08/2023	10.00	Call	Bond Future	411.1400	0.4111	328.9300	0.3289	(19.996)	0	0	1,800
2023/02/21	R209	03/08/2023	10.00	Put	Bond Future	8,325.2200	8.3252	8,886.6400	8.8866	6.744	0	0	0
2023/02/21	R209	03/08/2023			Bond Future	11.4885	67.7086	11.6205	67.0650	1.149	0.0000	0.0000	1,690
2023/02/21	R209	03/08/2023	11.95	Call	Bond Future	4,158.8300	4.1588	3,749.1000	3.7491	(9.852)	0	0	0
2023/02/21	R209	03/08/2023	10.70	Put	Bond Future	5,208.7500	5.2088	5,667.0600	5.6671	8.799	0	0	0
2023/02/21	R209	03/08/2023	11.93	Put	Bond Future	1,978.6700	1.9787	2,215.6500	2.2156	11.977	0	0	0
2023/02/21	R209	03/08/2023	11.94	Put	Bond Future	1,962.1900	1.9622	2,197.6300	2.1976	11.999	0	0	0
2023/02/21	R209	02/11/2023	11.33	Call	Bond Future	2,690.1500	2.6901	2,392.2800	2.3923	(11.073)	0	0	0
2023/02/21	R209	02/11/2023	11.33	Put	Bond Future	4,044.9100	4.0449	4,403.1100	4.4031	8.856	0	0	0
2023/02/21	R209	02/11/2023	11.34	Call	Bond Future	2,713.2500	2.7132	2,413.7800	2.4138	(11.037)	0	0	0
2023/02/21	R209	02/11/2023	11.34	Put	Bond Future	4,018.3400	4.0183	4,374.9400	4.3749	8.874	0	0	0
2023/02/21	R209	02/11/2023			Bond Future	11.6065	65.8806	11.7433	65.2246	1.178	0.0000	0.0000	3,951
2023/02/21	R209	02/11/2023	11.35	Call	Bond Future	2,736.4400	2.7364	2,435.3700	2.4354	(11.002)	0	0	0
2023/02/21	R209	02/11/2023	11.35	Put	Bond Future	3,991.9100	3.9919	4,346.9100	4.3469	8.893	0	0	0
2023/02/21	R209	01/02/2024	12.14	Call	Bond Future	5,085.1700	5.0852	4,683.4700	4.6835	(7.899)	0	0	0
2023/02/21	R209	01/02/2024	12.14	Put	Bond Future	3,169.4600	3.1695	3,436.6100	3.4366	8.429	0	0	0
2023/02/21	R209	01/02/2024	12.13	Put	Bond Future	3,187.2400	3.1872	3,455.5500	3.4556	8.418	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
2023/02/21	R209	01/02/2024			Bond Future	11.7282	67.1731	11.8701	66.5043	1.209	0.0000	0.0000	0
2023/02/21	R209	01/02/2024	12.12	Call	Bond Future	5,029.6200	5.0296	4,630.2500	4.6302	(7.940)	0	0	0
2023/02/21	R209	01/02/2024	12.12	Put	Bond Future	3,205.1300	3.2051	3,474.6100	3.4746	8.408	0	0	0
2023/02/21	R209	01/02/2024	12.13	Call	Bond Future	5,057.3700	5.0574	4,656.8300	4.6568	(7.920)	0	0	0
2023/02/21	R209	02/05/2024	11.17	Call	Bond Future	2,564.9200	2.5649	2,298.5000	2.2985	(10.387)	0	0	0
2023/02/21	R209	02/05/2024	11.17	Put	Bond Future	5,934.2800	5.9343	6,349.0700	6.3491	6.990	0	0	0
2023/02/21	R209	02/05/2024	11.18	Call	Bond Future	2,583.6700	2.5837	2,315.9400	2.3159	(10.362)	0	0	0
2023/02/21	R209	02/05/2024	11.18	Put	Bond Future	5,903.0700	5.9031	6,316.5500	6.3165	7.004	0	0	0
2023/02/21	R209	02/05/2024			Bond Future	11.8679	65.2869	12.0151	64.6056	1.240	0.0000	0.0000	0
2023/02/21	R209	02/05/2024	11.19	Call	Bond Future	2,602.5000	2.6025	2,333.4500	2.3334	(10.338)	0	0	0
2023/02/21	R209	02/05/2024	11.19	Put	Bond Future	5,872.0000	5.8720	6,284.1600	6.2842	7.019	0	0	0
2023/02/21	R210	04/05/2023			Bond Future	222.5606	222.5606	222.5602	222.5602	0.000	0.0000	0.0000	386
2023/02/21	R210	03/08/2023			Bond Future	226.9949	226.9949	226.9943	226.9943	0.000	0.0000	0.0000	300
2023/02/21	R210	02/11/2023			Bond Future	228.3415	228.3415	228.3425	228.3425	0.000	0.0000	0.0000	0
2023/02/21	R210	01/02/2024			Bond Future	232.8753	232.8753	232.8768	232.8768	0.001	0.0000	0.0000	0
2023/02/21	R210	02/05/2024			Bond Future	234.0986	234.0986	234.1032	234.1032	0.002	0.0000	0.0000	0
2023/02/21	R213	04/05/2023	10.75	Call	Bond Future	1,792.2400	1.7922	1,604.5900	1.6046	(10.470)	0	0	0
2023/02/21	R213	04/05/2023	10.75	Put	Bond Future	1,267.8800	1.2679	1,404.1900	1.4042	10.751	0	0	0
2023/02/21	R213	04/05/2023			Bond Future	10.6346	82.3489	10.7058	82.0249	0.669	0.0000	0.0000	34,056
2023/02/21	R213	04/05/2023	10.73	Call	Bond Future	1,739.0000	1.7390	1,554.4300	1.5544	(10.614)	0	0	0
2023/02/21	R213	04/05/2023	10.73	Put	Bond Future	1,305.2400	1.3052	1,444.6300	1.4446	10.679	0	0	0
2023/02/21	R213	04/05/2023	10.74	Call	Bond Future	1,765.4500	1.7654	1,579.3400	1.5793	(10.542)	0	0	0
2023/02/21	R213	04/05/2023	10.74	Put	Bond Future	1,286.3800	1.2864	1,424.2300	1.4242	10.716	0	0	0
2023/02/21	R213	03/08/2023	11.62	Put	Bond Future	1,109.5500	1.1095	1,193.5400	1.1935	7.570	0	0	0
2023/02/21	R213	03/08/2023	11.63	Call	Bond Future	4,895.5900	4.8956	4,648.6000	4.6486	(5.045)	0	0	0
2023/02/21	R213	03/08/2023			Bond Future	10.7503	83.9696	10.8247	83.6393	0.693	0.0000	0.0000	0
2023/02/21	R213	03/08/2023	11.61	Call	Bond Future	4,832.2800	4.8323	4,586.6100	4.5866	(5.084)	0	0	0
2023/02/21	R213	03/08/2023	11.61	Put	Bond Future	1,119.8200	1.1198	1,204.4700	1.2045	7.559	0	0	0
2023/02/21	R213	03/08/2023	11.62	Call	Bond Future	4,863.9100	4.8639	4,617.5800	4.6176	(5.064)	0	0	0
2023/02/21	R213	03/08/2023	11.63	Put	Bond Future	1,099.3700	1.0994	1,182.7000	1.1827	7.580	0	0	0
2023/02/21	R213	02/11/2023	11.13	Call	Bond Future	3,388.1300	3.3881	3,191.5600	3.1916	(5.802)	0	0	0
2023/02/21	R213	02/11/2023	11.13	Put	Bond Future	2,322.4000	2.3224	2,462.4600	2.4625	6.031	0	0	0
2023/02/21	R213	02/11/2023			Bond Future	10.8818	82.0586	10.9597	81.7220	0.716	0.0000	0.0000	1,260
2023/02/21	R213	02/11/2023	11.11	Call	Bond Future	3,337.2500	3.3373	3,142.2700	3.1423	(5.843)	0	0	0
2023/02/21	R213	02/11/2023	11.11	Put	Bond Future	2,356.7300	2.3567	2,498.3800	2.4984	6.010	0	0	0
2023/02/21	R213	02/11/2023	11.12	Call	Bond Future	3,362.6500	3.3626	3,166.8700	3.1669	(5.822)	0	0	0
2023/02/21	R213	02/11/2023	11.12	Put	Bond Future	2,339.5100	2.3395	2,480.3600	2.4804	6.020	0	0	0
2023/02/21	R213	01/02/2024	11.70	Call	Bond Future	4,877.2700	4.8773	4,652.2400	4.6522	(4.614)	0	0	0
2023/02/21	R213	01/02/2024	11.70	Put	Bond Future	2,099.8000	2.0998	2,217.9100	2.2179	5.625	0	0	0
2023/02/21	R213	01/02/2024	11.71	Call	Bond Future	4,904.6400	4.9046	4,679.0200	4.6790	(4.600)	0	0	0
2023/02/21	R213	01/02/2024	11.71	Put	Bond Future	2,086.9400	2.0869	2,204.4600	2.2045	5.631	0	0	0
2023/02/21	R213	01/02/2024			Bond Future	11.0249	83.6690	11.1067	83.3259	0.742	0.0000	0.0000	0
2023/02/21	R213	01/02/2024	11.72	Call	Bond Future	4,932.0600	4.9321	4,705.8400	4.7058	(4.587)	0	0	0
2023/02/21	R213	01/02/2024	11.72	Put	Bond Future	2,074.1600	2.0742	2,191.0800	2.1911	5.637	0	0	0
2023/02/21	R213	02/05/2024	10.30	Call	Bond Future	1,723.0200	1.7230	1,603.1500	1.6031	(6.957)	0	0	0
2023/02/21	R213	02/05/2024	10.30	Put	Bond Future	5,438.9500	5.4389	5,668.3500	5.6684	4.218	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
2023/02/21	R213	02/05/2024			Bond Future	11.1849	81.6916	11.2707	81.3423	0.767	0.0000	0.0000	0
2023/02/21	R213	02/05/2024	10.28	Call	Bond Future	1,693.7200	1.6937	1,575.2500	1.5753	(6.995)	0	0	0
2023/02/21	R213	02/05/2024	10.28	Put	Bond Future	5,496.0900	5.4961	5,726.8900	5.7269	4.199	0	0	0
2023/02/21	R213	02/05/2024	10.29	Call	Bond Future	1,708.5000	1.7085	1,589.3200	1.5893	(6.976)	0	0	0
2023/02/21	R213	02/05/2024	10.29	Put	Bond Future	5,467.6400	5.4676	5,697.7300	5.6977	4.208	0	0	0
2023/02/21	R214	04/05/2023	11.36	Call	Bond Future	1,373.7900	1.3738	1,085.7200	1.0857	(20.969)	0	0	0
2023/02/21	R214	04/05/2023	11.36	Put	Bond Future	2,512.4100	2.5124	2,931.9900	2.9320	16.700	0	0	0
2023/02/21	R214	04/05/2023	11.37	Call	Bond Future	1,396.8700	1.3969	1,105.5900	1.1056	(20.852)	0	0	0
2023/02/21	R214	04/05/2023	11.37	Put	Bond Future	2,482.1000	2.4821	2,898.4700	2.8985	16.775	0	0	0
2023/02/21	R214	04/05/2023			Bond Future	11.5762	63.2742	11.7136	62.5666	1.188	0.0000	0.0000	22,809
2023/02/21	R214	04/05/2023	11.38	Call	Bond Future	1,420.1600	1.4202	1,125.6700	1.1257	(20.736)	0	0	0
2023/02/21	R214	04/05/2023	11.38	Put	Bond Future	2,452.0700	2.4521	2,865.2300	2.8652	16.849	0	0	0
2023/02/21	R214	03/08/2023	12.14	Call	Bond Future	4,365.6600	4.3657	3,908.0200	3.9080	(10.483)	0	0	0
2023/02/21	R214	03/08/2023	12.14	Put	Bond Future	2,084.3400	2.0843	2,348.2800	2.3483	12.663	0	0	0
2023/02/21	R214	03/08/2023	12.15	Call	Bond Future	4,397.0200	4.3970	3,937.7000	3.9377	(10.446)	0	0	0
2023/02/21	R214	03/08/2023	12.15	Put	Bond Future	2,067.4700	2.0675	2,329.7300	2.3297	12.685	0	0	0
2023/02/21	R214	03/08/2023			Bond Future	11.6810	64.5195	11.8233	63.7980	1.218	0.0000	0.0000	2,980
2023/02/21	R214	03/08/2023	12.16	Call	Bond Future	4,428.4500	4.4285	3,967.4600	3.9675	(10.410)	0	0	0
2023/02/21	R214	03/08/2023	12.16	Put	Bond Future	2,050.7400	2.0507	2,311.3300	2.3113	12.707	0	0	0
2023/02/21	R214	02/11/2023	11.45	Put	Bond Future	4,490.7500	4.4907	4,902.4000	4.9024	9.167	0	0	0
2023/02/21	R214	02/11/2023	11.46	Call	Bond Future	2,737.8000	2.7378	2,412.0900	2.4121	(11.897)	0	0	0
2023/02/21	R214	02/11/2023	11.46	Put	Bond Future	4,461.5600	4.4616	4,871.4400	4.8714	9.187	0	0	0
2023/02/21	R214	02/11/2023			Bond Future	11.7947	62.4822	11.9420	61.7466	1.249	0.0000	0.0000	0
2023/02/21	R214	02/11/2023	11.45	Call	Bond Future	2,714.3400	2.7143	2,390.4000	2.3904	(11.934)	0	0	0
2023/02/21	R214	02/11/2023	11.47	Call	Bond Future	2,761.1500	2.7612	2,433.6700	2.4337	(11.860)	0	0	0
2023/02/21	R214	02/11/2023	11.47	Put	Bond Future	4,432.3200	4.4323	4,840.4300	4.8404	9.208	0	0	0
2023/02/21	R214	01/02/2024	12.16	Call	Bond Future	4,913.2900	4.9133	4,483.9800	4.4840	(8.738)	0	0	0
2023/02/21	R214	01/02/2024	12.16	Put	Bond Future	3,715.6400	3.7156	4,036.2500	4.0363	8.629	0	0	0
2023/02/21	R214	01/02/2024			Bond Future	11.9148	63.7082	12.0674	62.9583	1.281	0.0000	0.0000	0
2023/02/21	R214	01/02/2024	12.14	Call	Bond Future	4,858.2300	4.8582	4,431.5900	4.4316	(8.782)	0	0	0
2023/02/21	R214	01/02/2024	12.14	Put	Bond Future	3,756.8900	3.7569	4,080.1700	4.0802	8.605	0	0	0
2023/02/21	R214	01/02/2024	12.15	Call	Bond Future	4,885.6100	4.8856	4,457.6300	4.4576	(8.760)	0	0	0
2023/02/21	R214	01/02/2024	12.15	Put	Bond Future	3,736.0900	3.7361	4,058.0300	4.0580	8.617	0	0	0
2023/02/21	R214	02/05/2024	11.46	Call	Bond Future	3,005.7300	3.0057	2,686.3200	2.6863	(10.627)	0	0	0
2023/02/21	R214	02/05/2024	11.46	Put	Bond Future	5,953.9300	5.9539	6,398.3500	6.3984	7.464	0	0	0
2023/02/21	R214	02/05/2024	11.47	Call	Bond Future	3,026.5200	3.0265	2,705.6400	2.7056	(10.602)	0	0	0
2023/02/21	R214	02/05/2024	11.47	Put	Bond Future	5,922.2800	5.9223	6,365.2300	6.3652	7.479	0	0	0
2023/02/21	R214	02/05/2024			Bond Future	12.0426	61.6082	12.2007	60.8444	1.313	0.0000	0.0000	0
2023/02/21	R214	02/05/2024	11.48	Call	Bond Future	3,047.3800	3.0474	2,725.0400	2.7250	(10.578)	0	0	0
2023/02/21	R214	02/05/2024	11.48	Put	Bond Future	5,890.7600	5.8908	6,332.2500	6.3323	7.495	0	0	0
2023/02/21	R248	04/05/2023	10.40	Call	Bond Future	148.3400	0.1483	98.3400	0.0983	(33.706)	0	0	1,500
2023/02/21	R248	04/05/2023	10.40	Put	Bond Future	9,079.5100	9.0795	9,868.8900	9.8689	8.694	0	0	0
2023/02/21	R248	04/05/2023	11.10	Call	Bond Future	919.8600	0.9199	700.1600	0.7002	(23.884)	0	0	1,500
2023/02/21	R248	04/05/2023	11.35	Call	Bond Future	1,484.2500	1.4843	1,175.1300	1.1751	(20.827)	0	0	0
2023/02/21	R248	04/05/2023	11.35	Put	Bond Future	3,569.3100	3.5693	4,099.5700	4.0996	14.856	0	0	0
2023/02/21	R248	04/05/2023			Bond Future	11.6684	78.1242	11.8010	77.2848	1.136	0.0000	0.0000	235,148



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
2023/02/21	R248	04/05/2023	11.10	Put	Bond Future	4,712.3900	4.7124	5,332.0700	5.3321	13.150	0	0	0
2023/02/21	R248	04/05/2023	11.33	Call	Bond Future	1,433.0000	1.4330	1,131.2500	1.1313	(21.057)	0	0	0
2023/02/21	R248	04/05/2023	11.33	Put	Bond Future	3,652.3300	3.6523	4,189.9600	4.1900	14.720	0	0	0
2023/02/21	R248	04/05/2023	11.34	Call	Bond Future	1,458.5600	1.4586	1,153.1200	1.1531	(20.941)	0	0	0
2023/02/21	R248	04/05/2023	11.34	Put	Bond Future	3,610.7100	3.6107	4,144.6500	4.1446	14.788	0	0	0
2023/02/21	R248	03/08/2023	12.11	Call	Bond Future	4,915.1000	4.9151	4,397.5600	4.3976	(10.530)	0	0	0
2023/02/21	R248	03/08/2023	12.11	Put	Bond Future	2,866.7200	2.8667	3,205.1000	3.2051	11.804	0	0	0
2023/02/21	R248	03/08/2023			Bond Future	11.7764	79.6619	11.9138	78.8059	1.167	0.0000	0.0000	0
2023/02/21	R248	03/08/2023	12.10	Call	Bond Future	4,877.8200	4.8778	4,362.3600	4.3624	(10.567)	0	0	0
2023/02/21	R248	03/08/2023	12.10	Put	Bond Future	2,889.4100	2.8894	3,229.8700	3.2299	11.783	0	0	0
2023/02/21	R248	03/08/2023	12.09	Call	Bond Future	4,840.8400	4.8408	4,327.4700	4.3275	(10.605)	0	0	0
2023/02/21	R248	03/08/2023	12.09	Put	Bond Future	2,912.4900	2.9125	3,255.0400	3.2550	11.761	0	0	0
2023/02/21	R248	02/11/2023	11.48	Call	Bond Future	3,265.1700	3.2652	2,891.0100	2.8910	(11.459)	0	0	0
2023/02/21	R248	02/11/2023	11.49	Put	Bond Future	5,859.6600	5.8597	6,355.9300	6.3559	8.469	0	0	0
2023/02/21	R248	02/11/2023	11.47	Call	Bond Future	3,237.0400	3.2370	2,864.9500	2.8650	(11.495)	0	0	0
2023/02/21	R248	02/11/2023			Bond Future	11.8932	76.7787	12.0358	75.9062	1.199	0.0000	0.0000	0
2023/02/21	R248	02/11/2023	11.48	Put	Bond Future	5,897.2600	5.8973	6,395.6000	6.3956	8.450	0	0	0
2023/02/21	R248	02/11/2023	11.49	Call	Bond Future	3,293.1700	3.2932	2,916.9400	2.9169	(11.425)	0	0	0
2023/02/21	R248	02/11/2023	11.47	Put	Bond Future	5,934.8200	5.9348	6,435.2300	6.4352	8.432	0	0	0
2023/02/21	R248	01/02/2024	12.15	Call	Bond Future	5,576.3100	5.5763	5,084.9100	5.0849	(8.812)	0	0	0
2023/02/21	R248	01/02/2024	12.15	Put	Bond Future	4,775.1900	4.7752	5,173.3400	5.1733	8.338	0	0	0
2023/02/21	R248	01/02/2024	12.14	Call	Bond Future	5,543.4800	5.5435	5,053.7200	5.0537	(8.835)	0	0	0
2023/02/21	R248	01/02/2024	12.14	Put	Bond Future	4,801.9300	4.8019	5,201.7200	5.2017	8.326	0	0	0
2023/02/21	R248	01/02/2024			Bond Future	12.0167	78.2851	12.1649	77.3956	1.233	0.0000	0.0000	13,000
2023/02/21	R248	01/02/2024	12.16	Call	Bond Future	5,609.5100	5.6095	5,116.4700	5.1165	(8.789)	0	0	0
2023/02/21	R248	01/02/2024	12.16	Put	Bond Future	4,748.9000	4.7489	5,145.4100	5.1454	8.350	0	0	0
2023/02/21	R248	02/05/2024	11.47	Call	Bond Future	3,482.6400	3.4826	3,118.6200	3.1186	(10.452)	0	0	0
2023/02/21	R248	02/05/2024	11.48	Put	Bond Future	7,679.4600	7.6795	8,219.7100	8.2197	7.035	0	0	0
2023/02/21	R248	02/05/2024	11.46	Call	Bond Future	3,457.9000	3.4579	3,095.6300	3.0956	(10.477)	0	0	0
2023/02/21	R248	02/05/2024			Bond Future	12.1479	75.3172	12.3018	74.4112	1.267	0.0000	0.0000	0
2023/02/21	R248	02/05/2024	11.47	Put	Bond Future	7,720.2000	7.7202	8,262.1900	8.2622	7.020	0	0	0
2023/02/21	R248	02/05/2024	11.48	Call	Bond Future	3,507.4600	3.5075	3,141.7000	3.1417	(10.428)	0	0	0
2023/02/21	R248	02/05/2024	11.46	Put	Bond Future	7,761.1200	7.7611	8,304.8600	8.3049	7.006	0	0	0

**Total**

**1395988**