



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 16/02/2023 TO 16/02/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	2025	04/05/2023		Bond Future	169.2811	169.2811	169.3896	169.3896	0.064	0.0000	0.0000	5,364
2023/02/16	2025	03/08/2023		Bond Future	170.9064	170.9064	171.0261	171.0261	0.070	0.0000	0.0000	214
2023/02/16	2025	02/11/2023		Bond Future	174.2999	174.2999	174.4223	174.4223	0.070	0.0000	0.0000	0
2023/02/16	2025	01/02/2024		Bond Future	175.9847	175.9847	176.1178	176.1178	0.076	0.0000	0.0000	0
2023/02/16	2025	02/05/2024		Bond Future	179.3253	179.3253	179.4616	179.4616	0.076	0.0000	0.0000	0
2023/02/16	2029	04/05/2023		Bond Future	121.3745	121.3745	121.5126	121.5126	0.114	0.0000	0.0000	1,045
2023/02/16	2029	03/08/2023		Bond Future	123.7876	123.7876	123.9284	123.9284	0.114	0.0000	0.0000	728

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
2023/02/16	2029	02/11/2023			Bond Future	124.9193	124.9193	125.0705	125.0705	0.121	0.0000	0.0000	0
2023/02/16	2029	01/02/2024			Bond Future	127.4046	127.4046	127.5591	127.5591	0.121	0.0000	0.0000	0
2023/02/16	2029	02/05/2024			Bond Future	128.4674	128.4674	128.6314	128.6314	0.128	0.0000	0.0000	0
2023/02/16	2030	04/05/2023	9.03	Call	Bond Future	194.6600	0.1947	178.4300	0.1784	(8.338)	0	0	388
2023/02/16	2030	04/05/2023	9.03	Put	Bond Future	5,008.9400	5.0089	5,104.3100	5.1043	1.904	0	0	0
2023/02/16	2030	04/05/2023	9.58	Put	Bond Future	2,922.3300	2.9223	2,993.2200	2.9932	2.426	0	0	0
2023/02/16	2030	04/05/2023	9.67	Call	Bond Future	840.2700	0.8403	794.7200	0.7947	(5.421)	0	0	479
2023/02/16	2030	04/05/2023	9.67	Put	Bond Future	2,641.5600	2.6416	2,707.6100	2.7076	2.500	0	0	0
2023/02/16	2030	04/05/2023	11.34	Call	Bond Future	5,761.4200	5.7614	5,656.3900	5.6564	(1.823)	0	0	0
2023/02/16	2030	04/05/2023	11.34	Put	Bond Future	248.8300	0.2488	255.4000	0.2554	2.640	0	0	150
2023/02/16	2030	04/05/2023	10.52	Call	Bond Future	2,891.5700	2.8916	2,805.1600	2.8052	(2.988)	0	0	0
2023/02/16	2030	04/05/2023	10.52	Put	Bond Future	874.6100	0.8746	899.8000	0.8998	2.880	0	0	0
2023/02/16	2030	04/05/2023	10.53	Call	Bond Future	2,922.7700	2.9228	2,836.0000	2.8360	(2.969)	0	0	0
2023/02/16	2030	04/05/2023	10.53	Put	Bond Future	862.0900	0.8621	886.9200	0.8869	2.880	0	0	0
2023/02/16	2030	04/05/2023	9.78	Call	Bond Future	1,027.9700	1.0280	976.4400	0.9764	(5.013)	0	0	388
2023/02/16	2030	04/05/2023	9.78	Put	Bond Future	2,323.5600	2.3236	2,383.6300	2.3836	2.585	0	0	0
2023/02/16	2030	04/05/2023	10.00	Call	Bond Future	1,478.4700	1.4785	1,415.1600	1.4152	(4.282)	0	0	1,080
2023/02/16	2030	04/05/2023	10.00	Put	Bond Future	1,773.1000	1.7731	1,821.3900	1.8214	2.723	0	0	0
2023/02/16	2030	04/05/2023	10.42	Call	Bond Future	2,586.6000	2.5866	2,503.9400	2.5039	(3.196)	0	0	479
2023/02/16	2030	04/05/2023	10.42	Put	Bond Future	1,008.3400	1.0083	1,037.2800	1.0373	2.870	0	0	0
2023/02/16	2030	04/05/2023			Bond Future	10.0653	92.2186	10.0902	92.1070	0.247	0.0000	0.0000	82,165
2023/02/16	2030	04/05/2023	9.58	Call	Bond Future	704.6600	0.7047	663.9500	0.6639	(5.777)	0	0	150
2023/02/16	2030	04/05/2023	12.04	Call	Bond Future	8,426.1700	8.4262	8,316.0400	8.3160	(1.307)	0	0	0
2023/02/16	2030	04/05/2023	12.04	Put	Bond Future	67.5900	0.0676	69.0600	0.0691	2.175	0	0	1,080
2023/02/16	2030	04/05/2023	12.50	Call	Bond Future	10,184.9200	10.1849	10,073.7200	10.0737	(1.092)	0	0	0
2023/02/16	2030	04/05/2023	12.50	Put	Bond Future	22.2600	0.0223	22.6600	0.0227	1.797	0	0	479
2023/02/16	2030	04/05/2023	12.57	Call	Bond Future	10,451.3000	10.4513	10,340.0200	10.3400	(1.065)	0	0	0
2023/02/16	2030	04/05/2023	12.57	Put	Bond Future	18.5800	0.0186	18.9000	0.0189	1.722	0	0	350
2023/02/16	2030	04/05/2023	10.65	Call	Bond Future	3,307.0900	3.3071	3,216.3300	3.2163	(2.744)	0	0	350
2023/02/16	2030	04/05/2023	10.65	Put	Bond Future	723.9200	0.7239	744.7600	0.7448	2.879	0	0	0
2023/02/16	2030	04/05/2023	11.62	Call	Bond Future	6,823.6800	6.8237	6,715.9300	6.7159	(1.579)	0	0	0
2023/02/16	2030	04/05/2023	11.62	Put	Bond Future	157.8200	0.1578	161.6700	0.1617	2.439	0	0	388
2023/02/16	2030	04/05/2023	10.54	Call	Bond Future	2,954.0900	2.9541	2,866.9700	2.8670	(2.949)	0	0	0
2023/02/16	2030	04/05/2023	10.54	Put	Bond Future	849.7200	0.8497	874.2000	0.8742	2.881	0	0	0
2023/02/16	2030	03/08/2023	12.89	Call	Bond Future	11,015.9200	11.0159	10,905.0000	10.9050	(1.007)	0	0	0
2023/02/16	2030	03/08/2023	12.89	Put	Bond Future	114.5200	0.1145	117.4100	0.1174	2.524	0	0	350
2023/02/16	2030	03/08/2023	11.35	Call	Bond Future	5,697.9900	5.6980	5,602.2900	5.6023	(1.680)	0	0	0
2023/02/16	2030	03/08/2023	11.36	Put	Bond Future	757.6600	0.7577	775.5900	0.7756	2.366	0	0	0
2023/02/16	2030	03/08/2023	10.40	Call	Bond Future	2,853.2000	2.8532	2,780.9800	2.7810	(2.531)	0	0	1,012
2023/02/16	2030	03/08/2023	10.65	Call	Bond Future	3,530.4800	3.5305	3,450.7000	3.4507	(2.260)	0	0	350
2023/02/16	2030	03/08/2023	10.65	Put	Bond Future	1,499.3600	1.4994	1,533.3900	1.5334	2.270	0	0	0
2023/02/16	2030	03/08/2023	11.34	Call	Bond Future	5,664.8500	5.6649	5,569.3200	5.5693	(1.686)	0	0	0
2023/02/16	2030	03/08/2023	11.34	Put	Bond Future	772.6600	0.7727	790.9400	0.7909	2.366	0	0	0
2023/02/16	2030	03/08/2023			Bond Future	10.1771	90.0229	10.2033	89.9091	0.257	0.0000	0.0000	9,205
2023/02/16	2030	03/08/2023	11.35	Put	Bond Future	765.2100	0.7652	783.3200	0.7833	2.367	0	0	0
2023/02/16	2030	03/08/2023	11.36	Call	Bond Future	5,731.0100	5.7310	5,635.1300	5.6351	(1.673)	0	0	0
2023/02/16	2030	03/08/2023	12.59	Call	Bond Future	9,960.6800	9.9607	9,851.3100	9.8513	(1.098)	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
2023/02/16	2030	03/08/2023	12.59	Put	Bond Future	179.1600	0.1792	183.6000	0.1836	2.478	0	0	1,012
2023/02/16	2030	03/08/2023	10.40	Put	Bond Future	1,888.6000	1.8886	1,930.1900	1.9302	2.202	0	0	0
2023/02/16	2030	02/11/2023	10.80	Call	Bond Future	4,016.6700	4.0167	3,938.4800	3.9385	(1.947)	0	0	0
2023/02/16	2030	02/11/2023	10.80	Put	Bond Future	1,889.4900	1.8895	1,927.1900	1.9272	1.995	0	0	0
2023/02/16	2030	02/11/2023	10.81	Call	Bond Future	4,043.7400	4.0437	3,965.3000	3.9653	(1.940)	0	0	0
2023/02/16	2030	02/11/2023	10.81	Put	Bond Future	1,875.6200	1.8756	1,913.0700	1.9131	1.997	0	0	0
2023/02/16	2030	02/11/2023			Bond Future	10.2884	91.7888	10.3159	91.6729	0.267	0.0000	0.0000	149
2023/02/16	2030	02/11/2023	10.82	Call	Bond Future	4,070.8700	4.0709	3,992.1900	3.9922	(1.933)	0	0	0
2023/02/16	2030	02/11/2023	10.82	Put	Bond Future	1,861.8300	1.8618	1,899.0400	1.8990	1.999	0	0	0
2023/02/16	2030	01/02/2024	11.37	Call	Bond Future	5,510.8500	5.5109	5,424.8300	5.4248	(1.561)	0	0	0
2023/02/16	2030	01/02/2024	11.37	Put	Bond Future	1,704.4700	1.7045	1,736.4800	1.7365	1.878	0	0	0
2023/02/16	2030	01/02/2024			Bond Future	10.4108	89.5886	10.4398	89.4706	0.278	0.0000	0.0000	0
2023/02/16	2030	01/02/2024	11.35	Call	Bond Future	5,454.8600	5.4549	5,369.2100	5.3692	(1.570)	0	0	0
2023/02/16	2030	01/02/2024	11.35	Put	Bond Future	1,725.7500	1.7257	1,758.1300	1.7581	1.876	0	0	0
2023/02/16	2030	01/02/2024	11.36	Call	Bond Future	5,482.8300	5.4828	5,396.9900	5.3970	(1.566)	0	0	0
2023/02/16	2030	01/02/2024	11.36	Put	Bond Future	1,715.0800	1.7151	1,747.2700	1.7473	1.877	0	0	0
2023/02/16	2030	02/05/2024	9.81	Call	Bond Future	1,800.5100	1.8005	1,754.1900	1.7542	(2.573)	0	0	0
2023/02/16	2030	02/05/2024	9.81	Put	Bond Future	4,848.5200	4.8485	4,922.1400	4.9221	1.518	0	0	0
2023/02/16	2030	02/05/2024	9.82	Call	Bond Future	1,816.0200	1.8160	1,769.4400	1.7694	(2.565)	0	0	0
2023/02/16	2030	02/05/2024	9.82	Put	Bond Future	4,823.0700	4.8231	4,896.4300	4.8964	1.521	0	0	0
2023/02/16	2030	02/05/2024			Bond Future	10.5696	91.2641	10.6002	91.1442	0.289	0.0000	0.0000	0
2023/02/16	2030	02/05/2024	9.83	Call	Bond Future	1,831.9900	1.8320	1,785.1500	1.7851	(2.557)	0	0	0
2023/02/16	2030	02/05/2024	9.83	Put	Bond Future	4,798.1000	4.7981	4,871.2000	4.8712	1.524	0	0	0
2023/02/16	2032	04/05/2023	9.80	Call	Bond Future	364.2900	0.3643	342.0400	0.3420	(6.108)	0	0	500
2023/02/16	2032	04/05/2023	9.85	Put	Bond Future	4,860.3500	4.8604	4,935.4000	4.9354	1.544	0	0	0
2023/02/16	2032	04/05/2023	11.37	Call	Bond Future	4,206.7600	4.2068	4,121.4300	4.1214	(2.028)	0	0	400
2023/02/16	2032	04/05/2023	13.43	Call	Bond Future	12,671.5700	12.6716	12,572.2400	12.5722	(0.784)	0	0	0
2023/02/16	2032	04/05/2023	13.43	Put	Bond Future	20.7000	0.0207	20.6700	0.0207	(0.145)	0	0	400
2023/02/16	2032	04/05/2023	10.89	Call	Bond Future	2,551.1000	2.5511	2,480.0800	2.4801	(2.784)	0	0	0
2023/02/16	2032	04/05/2023	10.89	Put	Bond Future	1,533.4400	1.5334	1,561.7200	1.5617	1.844	0	0	0
2023/02/16	2032	04/05/2023	11.06	Call	Bond Future	3,101.4800	3.1015	3,024.5900	3.0246	(2.479)	0	0	0
2023/02/16	2032	04/05/2023	11.06	Put	Bond Future	1,231.7700	1.2318	1,254.1800	1.2542	1.819	0	0	730
2023/02/16	2032	04/05/2023	10.69	Call	Bond Future	1,966.3200	1.9663	1,903.3100	1.9033	(3.204)	0	0	0
2023/02/16	2032	04/05/2023			Bond Future	10.6899	87.0770	10.7093	86.9777	0.181	0.0000	0.0000	171,586
2023/02/16	2032	04/05/2023	9.80	Put	Bond Future	5,087.7600	5.0878	5,164.8100	5.1648	1.514	0	0	0
2023/02/16	2032	04/05/2023	9.85	Call	Bond Future	411.1400	0.4111	386.8900	0.3869	(5.898)	0	0	6,500
2023/02/16	2032	04/05/2023	10.03	Call	Bond Future	617.2300	0.6172	585.2000	0.5852	(5.189)	0	0	730
2023/02/16	2032	04/05/2023	10.03	Put	Bond Future	4,088.0000	4.0880	4,155.2700	4.1553	1.646	0	0	0
2023/02/16	2032	04/05/2023	11.37	Put	Bond Future	812.1000	0.8121	826.0700	0.8261	1.720	0	0	0
2023/02/16	2032	04/05/2023	11.00	Call	Bond Future	2,902.2100	2.9022	2,827.2900	2.8273	(2.581)	0	0	0
2023/02/16	2032	04/05/2023	11.00	Put	Bond Future	1,331.9400	1.3319	1,356.3200	1.3563	1.830	0	0	13,000
2023/02/16	2032	04/05/2023	10.69	Put	Bond Future	1,965.6500	1.9656	2,001.9400	2.0019	1.846	0	0	500
2023/02/16	2032	04/05/2023	10.87	Call	Bond Future	2,489.4900	2.4895	2,419.2200	2.4192	(2.823)	0	0	0
2023/02/16	2032	04/05/2023	10.87	Put	Bond Future	1,572.8100	1.5728	1,601.8400	1.6018	1.846	0	0	0
2023/02/16	2032	04/05/2023	10.88	Call	Bond Future	2,520.2900	2.5203	2,449.6400	2.4496	(2.803)	0	0	0
2023/02/16	2032	04/05/2023	10.88	Put	Bond Future	1,553.1000	1.5531	1,581.7500	1.5818	1.845	0	0	0
2023/02/16	2032	04/05/2023	10.30	Call	Bond Future	1,055.5400	1.0555	1,010.6200	1.0106	(4.256)	0	0	500

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
2023/02/16	2032	04/05/2023	10.30	Put	Bond Future	3,084.4000	3.0844	3,138.7800	3.1388	1.763	0	0	0
2023/02/16	2032	04/05/2023	10.53	Call	Bond Future	1,553.6300	1.5536	1,497.7600	1.4978	(3.596)	0	0	730
2023/02/16	2032	04/05/2023	10.53	Put	Bond Future	2,378.0900	2.3781	2,421.5200	2.4215	1.826	0	0	0
2023/02/16	2032	04/05/2023	10.62	Call	Bond Future	1,779.5100	1.7795	1,719.5500	1.7196	(3.369)	0	0	400
2023/02/16	2032	04/05/2023	10.62	Put	Bond Future	2,138.5600	2.1386	2,177.9000	2.1779	1.840	0	0	0
2023/02/16	2032	03/08/2023	11.77	Call	Bond Future	5,980.9100	5.9809	5,898.4600	5.8985	(1.379)	0	0	0
2023/02/16	2032	03/08/2023	11.77	Put	Bond Future	1,320.3300	1.3203	1,339.1400	1.3391	1.425	0	0	0
2023/02/16	2032	03/08/2023	11.90	Call	Bond Future	6,442.8400	6.4428	6,358.3300	6.3583	(1.312)	0	0	5,000
2023/02/16	2032	03/08/2023	11.90	Put	Bond Future	1,180.7200	1.1807	1,197.4700	1.1975	1.419	0	0	0
2023/02/16	2032	03/08/2023	10.30	Call	Bond Future	1,755.1500	1.7551	1,709.5700	1.7096	(2.597)	0	0	1,500
2023/02/16	2032	03/08/2023	10.30	Put	Bond Future	4,326.9200	4.3269	4,382.6000	4.3826	1.287	0	0	0
2023/02/16	2032	03/08/2023	9.60	Call	Bond Future	708.3700	0.7084	683.3700	0.6834	(3.529)	0	0	1,500
2023/02/16	2032	03/08/2023	9.60	Put	Bond Future	7,021.0400	7.0210	7,097.3000	7.0973	1.086	0	0	0
2023/02/16	2032	03/08/2023			Bond Future	10.8040	88.7873	10.8243	88.6860	0.187	0.0000	0.0000	2,600
2023/02/16	2032	03/08/2023	11.75	Call	Bond Future	5,910.5200	5.9105	5,828.4000	5.8284	(1.389)	0	0	0
2023/02/16	2032	03/08/2023	11.75	Put	Bond Future	1,343.0100	1.3430	1,362.1500	1.3622	1.425	0	0	0
2023/02/16	2032	03/08/2023	11.76	Call	Bond Future	5,945.5900	5.9456	5,863.3000	5.8633	(1.384)	0	0	0
2023/02/16	2032	03/08/2023	11.76	Put	Bond Future	1,331.5300	1.3315	1,350.5000	1.3505	1.425	0	0	0
2023/02/16	2032	02/11/2023	11.24	Call	Bond Future	4,269.6000	4.2696	4,202.5100	4.2025	(1.571)	0	0	0
2023/02/16	2032	02/11/2023	11.24	Put	Bond Future	2,756.4500	2.7564	2,792.5200	2.7925	1.309	0	0	0
2023/02/16	2032	02/11/2023			Bond Future	10.9264	86.3705	10.9475	86.2673	0.194	0.0000	0.0000	0
2023/02/16	2032	02/11/2023	11.23	Call	Bond Future	4,240.8900	4.2409	4,174.0200	4.1740	(1.577)	0	0	0
2023/02/16	2032	02/11/2023	11.23	Put	Bond Future	2,775.4500	2.7755	2,811.7400	2.8117	1.308	0	0	0
2023/02/16	2032	02/11/2023	11.22	Call	Bond Future	4,211.9900	4.2120	4,145.3300	4.1453	(1.583)	0	0	0
2023/02/16	2032	02/11/2023	11.22	Put	Bond Future	2,794.2900	2.7943	2,830.7900	2.8308	1.306	0	0	0
2023/02/16	2032	01/02/2024	11.84	Call	Bond Future	5,950.9000	5.9509	5,875.9600	5.8760	(1.259)	0	0	0
2023/02/16	2032	01/02/2024	11.84	Put	Bond Future	2,322.2100	2.3222	2,352.2900	2.3523	1.295	0	0	0
2023/02/16	2032	01/02/2024	11.83	Call	Bond Future	5,920.0200	5.9200	5,845.2400	5.8452	(1.263)	0	0	0
2023/02/16	2032	01/02/2024	11.83	Put	Bond Future	2,336.3000	2.3363	2,366.5400	2.3665	1.294	0	0	0
2023/02/16	2032	01/02/2024			Bond Future	11.0555	88.0683	11.0776	87.9632	0.200	0.0000	0.0000	0
2023/02/16	2032	01/02/2024	11.85	Call	Bond Future	5,981.8400	5.9818	5,906.7200	5.9067	(1.256)	0	0	0
2023/02/16	2032	01/02/2024	11.85	Put	Bond Future	2,308.2100	2.3082	2,338.1100	2.3381	1.295	0	0	0
2023/02/16	2032	02/05/2024	10.56	Call	Bond Future	2,474.9600	2.4750	2,429.0300	2.4290	(1.856)	0	0	0
2023/02/16	2032	02/05/2024	10.56	Put	Bond Future	5,560.5800	5.5606	5,621.2600	5.6213	1.091	0	0	0
2023/02/16	2032	02/05/2024			Bond Future	11.2116	85.5600	11.2347	85.4533	0.206	0.0000	0.0000	0
2023/02/16	2032	02/05/2024	10.55	Call	Bond Future	2,455.3600	2.4554	2,409.6500	2.4097	(1.862)	0	0	0
2023/02/16	2032	02/05/2024	10.55	Put	Bond Future	5,589.4500	5.5895	5,650.3500	5.6503	1.090	0	0	0
2023/02/16	2032	02/05/2024	10.54	Call	Bond Future	2,436.2000	2.4362	2,390.7100	2.3907	(1.867)	0	0	0
2023/02/16	2032	02/05/2024	10.54	Put	Bond Future	5,618.8100	5.6188	5,679.9300	5.6799	1.088	0	0	0
2023/02/16	2033	04/05/2023			Bond Future	115.4066	115.4066	115.0522	115.0522	(0.307)	0.0000	0.0000	1,540
2023/02/16	2033	03/08/2023			Bond Future	117.7009	117.7009	117.3394	117.3394	(0.307)	0.0000	0.0000	6,141
2023/02/16	2033	02/11/2023			Bond Future	118.6219	118.6219	118.2618	118.2618	(0.304)	0.0000	0.0000	0
2023/02/16	2033	01/02/2024			Bond Future	120.9820	120.9820	120.6150	120.6150	(0.303)	0.0000	0.0000	0
2023/02/16	2033	02/05/2024			Bond Future	121.8293	121.8293	121.4621	121.4621	(0.301)	0.0000	0.0000	0
2023/02/16	2037	04/05/2023	10.95	Call	Bond Future	1,088.0500	1.0881	1,086.9400	1.0869	(0.102)	0	0	703
2023/02/16	2037	04/05/2023	10.95	Put	Bond Future	4,162.1500	4.1621	4,123.0600	4.1231	(0.939)	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
2023/02/16	2037	04/05/2023	11.03	Put	Bond Future	3,837.5300	3.8375	3,799.0100	3.7990	(1.004)	0	0	0
2023/02/16	2037	04/05/2023	11.30	Call	Bond Future	1,908.8200	1.9088	1,910.9300	1.9109	0.111	0	0	0
2023/02/16	2037	04/05/2023	11.30	Put	Bond Future	2,878.9100	2.8789	2,843.0400	2.8430	(1.246)	0	0	0
2023/02/16	2037	04/05/2023	11.94	Call	Bond Future	4,035.7400	4.0357	4,047.2600	4.0473	0.285	0	0	0
2023/02/16	2037	04/05/2023	13.73	Put	Bond Future	99.0000	0.0990	94.3000	0.0943	(4.747)	0	0	400
2023/02/16	2037	04/05/2023	11.31	Call	Bond Future	1,936.1500	1.9362	1,938.3800	1.9384	0.115	0	0	0
2023/02/16	2037	04/05/2023	11.31	Put	Bond Future	2,847.2800	2.8473	2,811.5300	2.8115	(1.256)	0	0	0
2023/02/16	2037	04/05/2023			Bond Future	11.4659	82.0017	11.4593	82.0397	(0.057)	0.0000	0.0000	57,527
2023/02/16	2037	04/05/2023	11.03	Call	Bond Future	1,251.3400	1.2513	1,250.8000	1.2508	(0.043)	0	0	400
2023/02/16	2037	04/05/2023	11.94	Put	Bond Future	1,356.1100	1.3561	1,329.6500	1.3297	(1.951)	0	0	703
2023/02/16	2037	04/05/2023	13.73	Call	Bond Future	11,773.9300	11.7739	11,807.2100	11.8072	0.283	0	0	0
2023/02/16	2037	04/05/2023	11.32	Call	Bond Future	1,963.8400	1.9638	1,966.1900	1.9662	0.120	0	0	0
2023/02/16	2037	04/05/2023	11.32	Put	Bond Future	2,816.0700	2.8161	2,780.4400	2.7804	(1.265)	0	0	0
2023/02/16	2037	04/05/2023	11.78	Call	Bond Future	3,440.9500	3.4410	3,449.8900	3.4499	0.260	0	0	400
2023/02/16	2037	04/05/2023	11.78	Put	Bond Future	1,650.6100	1.6506	1,621.5700	1.6216	(1.759)	0	0	0
2023/02/16	2037	03/08/2023	12.12	Call	Bond Future	5,382.2800	5.3823	5,396.7500	5.3967	0.269	0	0	0
2023/02/16	2037	03/08/2023	12.12	Put	Bond Future	2,454.4500	2.4544	2,430.2400	2.4302	(0.986)	0	0	0
2023/02/16	2037	03/08/2023	12.13	Call	Bond Future	5,417.3900	5.4174	5,431.9500	5.4320	0.269	0	0	0
2023/02/16	2037	03/08/2023	12.13	Put	Bond Future	2,435.7900	2.4358	2,411.6700	2.4117	(0.990)	0	0	0
2023/02/16	2037	03/08/2023			Bond Future	11.5906	79.3548	11.5838	79.3935	(0.059)	0.0000	0.0000	74,072
2023/02/16	2037	03/08/2023	12.14	Call	Bond Future	5,452.7700	5.4528	5,467.4200	5.4674	0.269	0	0	0
2023/02/16	2037	03/08/2023	12.14	Put	Bond Future	2,417.4600	2.4175	2,393.4300	2.3934	(0.994)	0	0	0
2023/02/16	2037	03/08/2023	11.00	Call	Bond Future	2,069.3900	2.0694	2,073.9600	2.0740	0.221	0	0	1,800
2023/02/16	2037	03/08/2023	11.00	Put	Bond Future	5,534.4800	5.5345	5,500.3700	5.5004	(0.616)	0	0	0
2023/02/16	2037	03/08/2023	10.30	Call	Bond Future	859.9900	0.8600	860.8100	0.8608	0.095	0	0	1,800
2023/02/16	2037	03/08/2023	10.30	Put	Bond Future	8,723.4900	8.7235	8,685.6300	8.6856	(0.434)	0	0	0
2023/02/16	2037	02/11/2023	11.57	Call	Bond Future	3,844.4200	3.8444	3,855.9200	3.8559	0.299	0	0	0
2023/02/16	2037	02/11/2023	11.55	Put	Bond Future	4,703.5500	4.7036	4,675.3900	4.6754	(0.599)	0	0	0
2023/02/16	2037	02/11/2023	11.56	Put	Bond Future	4,675.0800	4.6751	4,647.0000	4.6470	(0.601)	0	0	0
2023/02/16	2037	02/11/2023			Bond Future	11.7126	80.9114	11.7055	80.9509	(0.060)	0.0000	0.0000	0
2023/02/16	2037	02/11/2023	11.57	Put	Bond Future	4,646.7600	4.6468	4,618.7600	4.6188	(0.603)	0	0	0
2023/02/16	2037	02/11/2023	11.55	Call	Bond Future	3,787.7300	3.7877	3,799.0700	3.7991	0.299	0	0	0
2023/02/16	2037	02/11/2023	11.56	Call	Bond Future	3,816.0300	3.8160	3,827.4500	3.8275	0.299	0	0	0
2023/02/16	2037	01/02/2024	12.33	Call	Bond Future	6,456.4700	6.4565	6,474.2700	6.4743	0.276	0	0	0
2023/02/16	2037	01/02/2024	12.33	Put	Bond Future	3,853.5200	3.8535	3,830.8800	3.8309	(0.588)	0	0	0
2023/02/16	2037	01/02/2024			Bond Future	11.8429	78.2468	11.8355	78.2872	(0.062)	0.0000	0.0000	0
2023/02/16	2037	01/02/2024	12.31	Call	Bond Future	6,392.5900	6.3926	6,410.2500	6.4102	0.276	0	0	0
2023/02/16	2037	01/02/2024	12.31	Put	Bond Future	3,893.9900	3.8940	3,871.2100	3.8712	(0.585)	0	0	0
2023/02/16	2037	01/02/2024	12.32	Call	Bond Future	6,424.6500	6.4247	6,442.3800	6.4424	0.276	0	0	0
2023/02/16	2037	01/02/2024	12.32	Put	Bond Future	3,873.8500	3.8738	3,851.1400	3.8511	(0.586)	0	0	0
2023/02/16	2037	02/05/2024	11.45	Call	Bond Future	3,651.2400	3.6512	3,663.8700	3.6639	0.346	0	0	0
2023/02/16	2037	02/05/2024	11.43	Put	Bond Future	6,720.9600	6.7210	6,691.9100	6.6919	(0.432)	0	0	0
2023/02/16	2037	02/05/2024	11.44	Call	Bond Future	3,627.2200	3.6272	3,639.7700	3.6398	0.346	0	0	0
2023/02/16	2037	02/05/2024	11.44	Put	Bond Future	6,688.1600	6.6882	6,659.1700	6.6592	(0.433)	0	0	0
2023/02/16	2037	02/05/2024			Bond Future	11.9948	79.7086	11.9871	79.7502	(0.065)	0.0000	0.0000	0
2023/02/16	2037	02/05/2024	11.45	Put	Bond Future	6,655.4800	6.6555	6,626.5700	6.6266	(0.434)	0	0	0
2023/02/16	2037	02/05/2024	11.43	Call	Bond Future	3,603.2700	3.6033	3,615.7600	3.6158	0.347	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
2023/02/16	2038	04/05/2023			Bond Future	128.3336	128.3336	128.1818	128.1818	(0.118)	0.0000	0.0000	4,625
2023/02/16	2038	03/08/2023			Bond Future	128.9273	128.9273	128.7827	128.7827	(0.112)	0.0000	0.0000	0
2023/02/16	2038	02/11/2023			Bond Future	131.4871	131.4871	131.3398	131.3398	(0.112)	0.0000	0.0000	0
2023/02/16	2038	01/02/2024			Bond Future	132.0969	132.0969	131.9560	131.9560	(0.107)	0.0000	0.0000	0
2023/02/16	2038	02/05/2024			Bond Future	134.6031	134.6031	134.4601	134.4601	(0.106)	0.0000	0.0000	0
2023/02/16	2040	04/05/2023	10.73	Put	Bond Future	6,567.5700	6.5676	6,366.2800	6.3663	(3.065)	0	0	0
2023/02/16	2040	04/05/2023	12.78	Call	Bond Future	7,144.7700	7.1448	7,328.7200	7.3287	2.575	0	0	0
2023/02/16	2040	04/05/2023	12.78	Put	Bond Future	648.6000	0.6486	600.5500	0.6005	(7.408)	0	0	388
2023/02/16	2040	04/05/2023	13.45	Put	Bond Future	268.7300	0.2687	245.0400	0.2450	(8.816)	0	0	486
2023/02/16	2040	04/05/2023	11.43	Call	Bond Future	1,891.1400	1.8911	1,975.8100	1.9758	4.477	0	0	0
2023/02/16	2040	04/05/2023	11.43	Put	Bond Future	3,304.2900	3.3043	3,156.9600	3.1570	(4.459)	0	0	0
2023/02/16	2040	04/05/2023	12.05	Put	Bond Future	1,623.5900	1.6236	1,529.2900	1.5293	(5.808)	0	0	684
2023/02/16	2040	04/05/2023			Bond Future	11.6558	83.0436	11.6183	83.2756	(0.322)	0.0000	0.0000	51,473
2023/02/16	2040	04/05/2023	10.17	Call	Bond Future	130.3400	0.1303	139.1500	0.1391	6.759	0	0	388
2023/02/16	2040	04/05/2023	10.17	Put	Bond Future	10,179.5500	10.1796	9,956.3600	9.9564	(2.193)	0	0	0
2023/02/16	2040	04/05/2023	10.73	Call	Bond Future	521.1200	0.5211	551.8300	0.5518	5.893	0	0	486
2023/02/16	2040	04/05/2023	10.92	Call	Bond Future	780.5900	0.7806	823.5700	0.8236	5.506	0	0	388
2023/02/16	2040	04/05/2023	10.92	Put	Bond Future	5,530.2300	5.5302	5,341.2100	5.3412	(3.418)	0	0	0
2023/02/16	2040	04/05/2023	13.45	Call	Bond Future	10,248.9400	10.2489	10,457.2500	10.4572	2.033	0	0	0
2023/02/16	2040	04/05/2023	11.48	Call	Bond Future	2,033.0000	2.0330	2,122.1000	2.1221	4.383	0	0	486
2023/02/16	2040	04/05/2023	11.48	Put	Bond Future	3,129.9700	3.1300	2,987.0700	2.9871	(4.566)	0	0	0
2023/02/16	2040	04/05/2023	12.05	Call	Bond Future	4,000.3500	4.0004	4,138.0500	4.1381	3.442	0	0	0
2023/02/16	2040	04/05/2023	11.03	Call	Bond Future	966.7100	0.9667	1,017.7700	1.0178	5.282	0	0	684
2023/02/16	2040	04/05/2023	11.03	Put	Bond Future	4,979.1700	4.9792	4,798.2300	4.7982	(3.634)	0	0	0
2023/02/16	2040	04/05/2023	11.41	Call	Bond Future	1,836.0600	1.8361	1,918.9600	1.9190	4.515	0	0	0
2023/02/16	2040	04/05/2023	11.41	Put	Bond Future	3,376.2200	3.3762	3,227.1200	3.2271	(4.416)	0	0	0
2023/02/16	2040	04/05/2023	11.42	Call	Bond Future	1,863.4900	1.8635	1,947.2800	1.9473	4.496	0	0	0
2023/02/16	2040	04/05/2023	11.42	Put	Bond Future	3,340.1000	3.3401	3,191.8900	3.1919	(4.437)	0	0	0
2023/02/16	2040	03/08/2023	12.23	Call	Bond Future	5,480.3500	5.4803	5,618.5300	5.6185	2.521	0	0	0
2023/02/16	2040	03/08/2023	12.23	Put	Bond Future	2,828.0100	2.8280	2,729.7000	2.7297	(3.476)	0	0	0
2023/02/16	2040	03/08/2023			Bond Future	11.7805	80.1668	11.7416	80.4033	(0.331)	0.0000	0.0000	93,271
2023/02/16	2040	03/08/2023	12.22	Call	Bond Future	5,443.8100	5.4438	5,581.4800	5.5815	2.529	0	0	0
2023/02/16	2040	03/08/2023	12.22	Put	Bond Future	2,848.9700	2.8490	2,750.1500	2.7501	(3.469)	0	0	0
2023/02/16	2040	03/08/2023	12.21	Call	Bond Future	5,407.3600	5.4074	5,544.5100	5.5445	2.536	0	0	0
2023/02/16	2040	03/08/2023	12.21	Put	Bond Future	2,870.0800	2.8701	2,770.7400	2.7707	(3.461)	0	0	0
2023/02/16	2040	02/11/2023	11.59	Call	Bond Future	3,666.3500	3.6663	3,770.0400	3.7700	2.828	0	0	0
2023/02/16	2040	02/11/2023	11.60	Put	Bond Future	5,526.2000	5.5262	5,389.1400	5.3891	(2.480)	0	0	0
2023/02/16	2040	02/11/2023	11.58	Call	Bond Future	3,637.9700	3.6380	3,741.1400	3.7411	2.836	0	0	0
2023/02/16	2040	02/11/2023	11.58	Put	Bond Future	5,592.8700	5.5929	5,454.7700	5.4548	(2.469)	0	0	0
2023/02/16	2040	02/11/2023			Bond Future	11.9021	81.7392	11.8617	81.9805	(0.340)	0.0000	0.0000	84
2023/02/16	2040	02/11/2023	11.59	Put	Bond Future	5,559.4400	5.5594	5,421.8600	5.4219	(2.475)	0	0	0
2023/02/16	2040	02/11/2023	11.60	Call	Bond Future	3,694.8400	3.6948	3,799.0500	3.7990	2.820	0	0	0
2023/02/16	2040	01/02/2024	12.34	Call	Bond Future	6,360.1200	6.3601	6,497.5700	6.4976	2.161	0	0	0
2023/02/16	2040	01/02/2024	12.34	Put	Bond Future	4,589.6600	4.5897	4,480.9600	4.4810	(2.368)	0	0	0
2023/02/16	2040	01/02/2024	12.33	Call	Bond Future	6,327.0700	6.3271	6,464.1300	6.4641	2.166	0	0	0
2023/02/16	2040	01/02/2024	12.33	Put	Bond Future	4,613.0400	4.6130	4,503.9500	4.5039	(2.365)	0	0	0
2023/02/16	2040	01/02/2024			Bond Future	12.0316	78.8405	11.9896	79.0866	(0.349)	0.0000	0.0000	3

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
2023/02/16	2040	01/02/2024	12.35	Call	Bond Future	6,392.9100	6.3929	6,530.7700	6.5308	2.156	0	0	0
2023/02/16	2040	01/02/2024	12.35	Put	Bond Future	4,566.0800	4.5661	4,457.7900	4.4578	(2.372)	0	0	0
2023/02/16	2040	02/05/2024	11.61	Call	Bond Future	3,916.4100	3.9164	4,020.4900	4.0205	2.658	0	0	0
2023/02/16	2040	02/05/2024	11.62	Put	Bond Future	7,261.9900	7.2620	7,115.4500	7.1154	(2.018)	0	0	0
2023/02/16	2040	02/05/2024	11.60	Call	Bond Future	3,891.0200	3.8910	3,994.6500	3.9946	2.663	0	0	0
2023/02/16	2040	02/05/2024			Bond Future	12.1813	80.3130	12.1375	80.5641	(0.359)	0.0000	0.0000	0
2023/02/16	2040	02/05/2024	11.61	Put	Bond Future	7,297.2800	7.2973	7,150.3000	7.1503	(2.014)	0	0	0
2023/02/16	2040	02/05/2024	11.62	Call	Bond Future	3,942.2300	3.9422	4,046.7500	4.0468	2.651	0	0	0
2023/02/16	2040	02/05/2024	11.60	Put	Bond Future	7,333.0800	7.3331	7,185.6500	7.1857	(2.010)	0	0	0
2023/02/16	2044	04/05/2023	11.41	Call	Bond Future	1,722.1600	1.7222	1,840.2500	1.8403	6.857	0	0	0
2023/02/16	2044	04/05/2023	11.41	Put	Bond Future	3,709.3700	3.7094	3,496.3300	3.4963	(5.743)	0	0	0
2023/02/16	2044	04/05/2023	11.42	Call	Bond Future	1,748.5600	1.7486	1,867.9100	1.8679	6.826	0	0	0
2023/02/16	2044	04/05/2023	11.42	Put	Bond Future	3,670.7300	3.6707	3,458.9500	3.4589	(5.769)	0	0	0
2023/02/16	2044	04/05/2023	11.75	Put	Bond Future	2,566.6400	2.5666	2,396.3100	2.3963	(6.636)	0	0	4,423
2023/02/16	2044	04/05/2023			Bond Future	11.7219	79.3754	11.6690	79.7065	(0.451)	0.0000	0.0000	55,540
2023/02/16	2044	04/05/2023	11.43	Call	Bond Future	1,775.1700	1.7752	1,895.7800	1.8958	6.794	0	0	0
2023/02/16	2044	04/05/2023	11.43	Put	Bond Future	3,632.3900	3.6324	3,421.8700	3.4219	(5.796)	0	0	0
2023/02/16	2044	04/05/2023	11.75	Call	Bond Future	2,741.8600	2.7419	2,902.6600	2.9027	5.865	0	0	0
2023/02/16	2044	04/05/2023	12.00	Call	Bond Future	3,633.6000	3.6336	3,824.0200	3.8240	5.241	0	0	0
2023/02/16	2044	04/05/2023	12.00	Put	Bond Future	1,930.5600	1.9306	1,789.8500	1.7899	(7.289)	0	0	4,423
2023/02/16	2044	04/05/2023	12.25	Call	Bond Future	4,618.2600	4.6183	4,835.3100	4.8353	4.700	0	0	0
2023/02/16	2044	04/05/2023	12.25	Put	Bond Future	1,437.7000	1.4377	1,323.6200	1.3236	(7.935)	0	0	1,798
2023/02/16	2044	03/08/2023	12.16	Call	Bond Future	5,124.4300	5.1244	5,317.2600	5.3173	3.763	0	0	0
2023/02/16	2044	03/08/2023	12.16	Put	Bond Future	3,214.9200	3.2149	3,070.1800	3.0702	(4.502)	0	0	0
2023/02/16	2044	03/08/2023	12.00	Call	Bond Future	4,567.0600	4.5671	4,747.6500	4.7476	3.954	0	0	0
2023/02/16	2044	03/08/2023	12.00	Put	Bond Future	3,607.2900	3.6073	3,450.3100	3.4503	(4.352)	0	0	4,754
2023/02/16	2044	03/08/2023	12.15	Call	Bond Future	5,088.9300	5.0889	5,281.0100	5.2810	3.774	0	0	0
2023/02/16	2044	03/08/2023	12.15	Put	Bond Future	3,238.1900	3.2382	3,092.7000	3.0927	(4.493)	0	0	0
2023/02/16	2044	03/08/2023			Bond Future	11.8417	76.5518	11.7868	76.8893	(0.464)	0.0000	0.0000	21,473
2023/02/16	2044	03/08/2023	12.17	Call	Bond Future	5,160.0100	5.1600	5,353.5800	5.3536	3.751	0	0	0
2023/02/16	2044	03/08/2023	12.17	Put	Bond Future	3,191.8100	3.1918	3,047.8100	3.0478	(4.512)	0	0	0
2023/02/16	2044	03/08/2023	11.75	Call	Bond Future	3,744.3800	3.7444	3,904.8000	3.9048	4.284	0	0	0
2023/02/16	2044	03/08/2023	11.75	Put	Bond Future	4,309.7200	4.3097	4,132.5700	4.1326	(4.110)	0	0	3,076
2023/02/16	2044	02/11/2023	11.57	Call	Bond Future	3,566.1900	3.5662	3,713.6100	3.7136	4.134	0	0	0
2023/02/16	2044	02/11/2023	11.57	Put	Bond Future	5,967.1400	5.9671	5,770.1800	5.7702	(3.301)	0	0	0
2023/02/16	2044	02/11/2023			Bond Future	11.9582	78.0532	11.9013	78.3976	(0.476)	0.0000	0.0000	0
2023/02/16	2044	02/11/2023	11.56	Call	Bond Future	3,537.8400	3.5378	3,684.5100	3.6845	4.146	0	0	0
2023/02/16	2044	02/11/2023	11.56	Put	Bond Future	6,002.2900	6.0023	5,804.5800	5.8046	(3.294)	0	0	0
2023/02/16	2044	02/11/2023	11.55	Call	Bond Future	3,509.8400	3.5098	3,655.7700	3.6558	4.158	0	0	0
2023/02/16	2044	02/11/2023	11.55	Put	Bond Future	6,037.8800	6.0379	5,839.4300	5.8394	(3.287)	0	0	0
2023/02/16	2044	01/02/2024	12.29	Call	Bond Future	6,186.7700	6.1868	6,381.4000	6.3814	3.146	0	0	0
2023/02/16	2044	01/02/2024	12.29	Put	Bond Future	4,972.3700	4.9724	4,815.7600	4.8158	(3.150)	0	0	0
2023/02/16	2044	01/02/2024			Bond Future	12.0820	75.2072	12.0229	75.5584	(0.489)	0.0000	0.0000	0
2023/02/16	2044	01/02/2024	12.28	Call	Bond Future	6,154.1000	6.1541	6,348.1500	6.3482	3.153	0	0	0
2023/02/16	2044	01/02/2024	12.28	Put	Bond Future	4,997.3300	4.9973	4,840.1400	4.8401	(3.145)	0	0	0
2023/02/16	2044	01/02/2024	12.27	Call	Bond Future	6,121.4800	6.1215	6,314.9500	6.3150	3.161	0	0	0
2023/02/16	2044	01/02/2024	12.27	Put	Bond Future	5,022.4200	5.0224	4,864.6500	4.8646	(3.141)	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
2023/02/16	2044	02/05/2024	11.67	Call	Bond Future	4,088.0700	4.0881	4,241.7700	4.2418	3.760	0	0	0
2023/02/16	2044	02/05/2024	11.67	Put	Bond Future	7,424.2900	7.4243	7,219.8400	7.2198	(2.754)	0	0	0
2023/02/16	2044	02/05/2024			Bond Future	12.2243	76.6117	12.1629	76.9698	(0.503)	0.0000	0.0000	0
2023/02/16	2044	02/05/2024	11.66	Call	Bond Future	4,061.9200	4.0619	4,214.9900	4.2150	3.768	0	0	0
2023/02/16	2044	02/05/2024	11.66	Put	Bond Future	7,460.5800	7.4606	7,255.5000	7.2555	(2.749)	0	0	0
2023/02/16	2044	02/05/2024	11.65	Call	Bond Future	4,035.8400	4.0358	4,188.2700	4.1883	3.777	0	0	0
2023/02/16	2044	02/05/2024	11.65	Put	Bond Future	7,497.0200	7.4970	7,291.3000	7.2913	(2.744)	0	0	0
2023/02/16	2046	04/05/2023			Bond Future	112.2111	112.2111	112.7544	112.7544	0.484	0.0000	0.0000	17,308
2023/02/16	2046	03/08/2023			Bond Future	114.4420	114.4420	114.9960	114.9960	0.484	0.0000	0.0000	0
2023/02/16	2046	02/11/2023			Bond Future	114.6304	114.6304	115.2072	115.2072	0.503	0.0000	0.0000	0
2023/02/16	2046	01/02/2024			Bond Future	116.9107	116.9107	117.4991	117.4991	0.503	0.0000	0.0000	0
2023/02/16	2046	02/05/2024			Bond Future	116.9980	116.9980	117.6078	117.6078	0.521	0.0000	0.0000	0
2023/02/16	2050	04/05/2023			Bond Future	114.6849	114.6849	114.9905	114.9905	0.267	0.0000	0.0000	13,256
2023/02/16	2050	03/08/2023			Bond Future	114.7866	114.7866	115.1069	115.1069	0.279	0.0000	0.0000	0
2023/02/16	2050	02/11/2023			Bond Future	117.0657	117.0657	117.3926	117.3926	0.279	0.0000	0.0000	0
2023/02/16	2050	01/02/2024			Bond Future	117.1608	117.1608	117.5041	117.5041	0.293	0.0000	0.0000	0
2023/02/16	2050	02/05/2024			Bond Future	119.3832	119.3832	119.7338	119.7338	0.294	0.0000	0.0000	0
2023/02/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	AL37	04/05/2023			Index Future	879.7280	879.7280	878.5050	878.5050	(0.139)	0.0000	0.0000	0
2023/02/16	AL37	03/08/2023			Index Future	897.0050	897.0050	895.7580	895.7580	(0.139)	0.0000	0.0000	0
2023/02/16	AL37	02/11/2023			Index Future	914.6110	914.6110	913.3400	913.3400	(0.139)	0.0000	0.0000	0
2023/02/16	AL37	01/02/2024			Index Future	932.6080	932.6080	931.3130	931.3130	(0.139)	0.0000	0.0000	0
2023/02/16	AL37	02/05/2024			Index Future	950.1300	950.1300	948.8140	948.8140	(0.139)	0.0000	0.0000	0
2023/02/16	AL7T	04/05/2023			Index Future	1,010.9420	1,010.9420	1,009.9820	1,009.9820	(0.095)	0.0000	0.0000	0
2023/02/16	AL7T	03/08/2023			Index Future	1,030.7970	1,030.7970	1,029.8170	1,029.8170	(0.095)	0.0000	0.0000	0
2023/02/16	AL7T	02/11/2023			Index Future	1,051.0280	1,051.0280	1,050.0300	1,050.0300	(0.095)	0.0000	0.0000	0
2023/02/16	AL7T	01/02/2024			Index Future	1,071.7100	1,071.7100	1,070.6940	1,070.6940	(0.095)	0.0000	0.0000	0
2023/02/16	AL7T	02/05/2024			Index Future	1,091.8450	1,091.8450	1,090.8140	1,090.8140	(0.094)	0.0000	0.0000	0
2023/02/16	ALBI	04/05/2023			Index Future	887.9730	887.9730	888.3580	888.3580	0.043	0.0000	0.0000	98
2023/02/16	ALBI	03/08/2023			Index Future	905.4130	905.4130	905.8050	905.8050	0.043	0.0000	0.0000	0
2023/02/16	ALBI	02/11/2023			Index Future	923.1830	923.1830	923.5840	923.5840	0.043	0.0000	0.0000	0
2023/02/16	ALBI	01/02/2024			Index Future	941.3490	941.3490	941.7590	941.7590	0.044	0.0000	0.0000	0
2023/02/16	ALBI	02/05/2024			Index Future	959.0350	959.0350	959.4560	959.4560	0.044	0.0000	0.0000	0
2023/02/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C007	31/01/2037			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/02/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/02/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/16	ES33	04/05/2023			Bond Future	12.1487	74.1215	12.1416	74.1545	(0.058)	0.0000	0.0000	0
2023/02/16	ES33	03/08/2023			Bond Future	12.3046	75.5952	12.2973	75.6288	(0.060)	0.0000	0.0000	350
2023/02/16	ES33	02/11/2023			Bond Future	12.4724	73.3023	12.4647	73.3367	(0.062)	0.0000	0.0000	0
2023/02/16	ES33	01/02/2024			Bond Future	12.6524	74.7595	12.6444	74.7947	(0.064)	0.0000	0.0000	0
2023/02/16	ES33	02/05/2024			Bond Future	12.8556	72.3822	12.8471	72.4184	(0.066)	0.0000	0.0000	0
2023/02/16	ES42	04/05/2023			Bond Future	12.5627	71.1856	12.5300	71.3635	(0.260)	0.0000	0.0000	0
2023/02/16	ES42	03/08/2023			Bond Future	12.7068	72.6010	12.6729	72.7823	(0.267)	0.0000	0.0000	4,000
2023/02/16	ES42	02/11/2023			Bond Future	12.8608	69.7801	12.8254	69.9652	(0.275)	0.0000	0.0000	0
2023/02/16	ES42	01/02/2024			Bond Future	13.0178	71.1664	12.9809	71.3553	(0.283)	0.0000	0.0000	0
2023/02/16	ES42	02/05/2024			Bond Future	13.1988	68.2521	13.1603	68.4449	(0.292)	0.0000	0.0000	0
2023/02/16	GOVI	04/05/2023	852.86	Call	GOVI	226,240.0000	22.6240	229,790.0000	22.9790	1.569	0	0	0
2023/02/16	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	04/05/2023	852.87	Call	GOVI	226,140.0000	22.6140	229,690.0000	22.9690	1.570	0	0	0
2023/02/16	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	04/05/2023			GOVI	875.4840	875.4840	875.8390	875.8390	0.041	0.0000	0.0000	843
2023/02/16	GOVI	04/05/2023	852.88	Call	GOVI	226,040.0000	22.6040	229,590.0000	22.9590	1.571	0	0	0
2023/02/16	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	03/08/2023	837.21	Call	GOVI	554,680.0000	55.4680	558,300.0000	55.8300	0.653	0	0	0
2023/02/16	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	03/08/2023	837.22	Call	GOVI	554,580.0000	55.4580	558,200.0000	55.8200	0.653	0	0	0
2023/02/16	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	03/08/2023			GOVI	892.6780	892.6780	893.0400	893.0400	0.041	0.0000	0.0000	0
2023/02/16	GOVI	03/08/2023	837.23	Call	GOVI	554,480.0000	55.4480	558,100.0000	55.8100	0.653	0	0	0
2023/02/16	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	02/11/2023	885.82	Call	GOVI	243,790.0000	24.3790	247,490.0000	24.7490	1.518	0	0	0
2023/02/16	GOVI	02/11/2023			GOVI	910.1990	910.1990	910.5690	910.5690	0.041	0.0000	0.0000	0
2023/02/16	GOVI	02/11/2023	885.80	Call	GOVI	243,990.0000	24.3990	247,690.0000	24.7690	1.516	0	0	0
2023/02/16	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	02/11/2023	885.81	Call	GOVI	243,890.0000	24.3890	247,590.0000	24.7590	1.517	0	0	0
2023/02/16	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	01/02/2024	880.00	Call	GOVI	481,090.0000	48.1090	484,880.0000	48.4880	0.788	0	0	0
2023/02/16	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	01/02/2024			GOVI	928.1090	928.1090	928.4880	928.4880	0.041	0.0000	0.0000	0
2023/02/16	GOVI	01/02/2024	879.98	Call	GOVI	481,290.0000	48.1290	485,080.0000	48.5080	0.787	0	0	0
2023/02/16	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	01/02/2024	879.99	Call	GOVI	481,190.0000	48.1190	484,980.0000	48.4980	0.788	0	0	0
2023/02/16	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	02/05/2024	950.97	Put	GOVI	54,240.0000	5.4240	50,350.0000	5.0350	(7.172)	0	0	0
2023/02/16	GOVI	02/05/2024	950.98	Put	GOVI	54,340.0000	5.4340	50,450.0000	5.0450	(7.159)	0	0	0
2023/02/16	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	02/05/2024			GOVI	945.5460	945.5460	945.9350	945.9350	0.041	0.0000	0.0000	0
2023/02/16	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/02/16	GOVI	02/05/2024	950.99	Put	GOVI	54,440.0000	5.4440	50,550.0000	5.0550	(7.145)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/02/16	IGOV	04/05/2023			Index Future	325.1800	325.1800	325.4410	325.4410	0.080	0.0000	0.0000	655
2023/02/16	IGOV	03/08/2023			Index Future	331.6450	331.6450	331.9110	331.9110	0.080	0.0000	0.0000	0
2023/02/16	IGOV	02/11/2023			Index Future	338.2310	338.2310	338.5030	338.5030	0.080	0.0000	0.0000	0
2023/02/16	IGOV	01/02/2024			Index Future	344.9610	344.9610	345.2400	345.2400	0.081	0.0000	0.0000	0
2023/02/16	IGOV	02/05/2024			Index Future	351.5170	351.5170	351.8010	351.8010	0.081	0.0000	0.0000	0
2023/02/16	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/02/16	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/02/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/02/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/02/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/02/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/02/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/02/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/02/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/02/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/02/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/02/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/02/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/02/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/02/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/02/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/02/16	JBAF	15/03/2023			Jibar Tradeable Future	7.5000	92.5000	7.6700	92.3300	2.267	0.0000	0.0000	0
2023/02/16	JBAF	19/04/2023			Jibar Tradeable Future	7.6750	92.3250	7.6900	92.3100	0.195	0.0000	0.0000	0
2023/02/16	JBAF	17/05/2023			Jibar Tradeable Future	7.7000	92.3000	7.7950	92.2050	1.234	0.0000	0.0000	0
2023/02/16	JBAF	21/06/2023			Jibar Tradeable Future	7.8200	92.1800	7.8100	92.1900	(0.128)	0.0000	0.0000	0
2023/02/16	JBAF	19/07/2023			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2023/02/16	JBAF	16/08/2023			Jibar Tradeable Future	7.7750	92.2250	7.7750	92.2250	0.000	0.0000	0.0000	0
2023/02/16	JBAF	20/09/2023			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	75
2023/02/16	JBAF	20/12/2023			Jibar Tradeable Future	7.6550	92.3450	7.6650	92.3350	0.131	0.0000	0.0000	272
2023/02/16	JBAF	20/03/2024			Jibar Tradeable Future	7.6150	92.3850	7.6450	92.3550	0.394	0.0000	0.0000	0
2023/02/16	JBAF	19/06/2024			Jibar Tradeable Future	7.4350	92.5650	7.4400	92.5600	0.067	0.0000	0.0000	0
2023/02/16	JBAF	18/09/2024			Jibar Tradeable Future	7.4100	92.5900	7.4500	92.5500	0.540	0.0000	0.0000	68
2023/02/16	JBAF	18/12/2024			Jibar Tradeable Future	7.3550	92.6450	7.4300	92.5700	1.020	0.0000	0.0000	0
2023/02/16	R035	04/05/2023	10.55	Call	Bond Future	810.3500	0.8103	816.4000	0.8164	0.747	0	0	770
2023/02/16	R035	04/05/2023	10.55	Put	Bond Future	4,644.2600	4.6443	4,582.7800	4.5828	(1.324)	0	0	0
2023/02/16	R035	04/05/2023	13.18	Call	Bond Future	10,584.2400	10.5842	10,644.0900	10.6441	0.565	0	0	0
2023/02/16	R035	04/05/2023	13.18	Put	Bond Future	145.1600	0.1452	137.4800	0.1375	(5.291)	0	0	491
2023/02/16	R035	04/05/2023	12.46	Call	Bond Future	7,319.8000	7.3198	7,369.8300	7.3698	0.683	0	0	0
2023/02/16	R035	04/05/2023	12.46	Put	Bond Future	441.8500	0.4419	424.3500	0.4244	(3.961)	0	0	388

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/16	R035	04/05/2023	11.20	Call	Bond Future	2,337.3100	2.3373	2,357.3700	2.3574	0.858	0	0	0
2023/02/16	R035	04/05/2023	11.21	Call	Bond Future	2,367.9900	2.3680	2,388.3000	2.3883	0.858	0	0	0
2023/02/16	R035	04/05/2023	11.22	Put	Bond Future	2,250.7500	2.2507	2,203.7900	2.2038	(2.086)	0	0	0
2023/02/16	R035	04/05/2023	10.60	Call	Bond Future	893.8800	0.8939	900.7300	0.9007	0.766	0	0	388
2023/02/16	R035	04/05/2023	10.60	Put	Bond Future	4,421.6700	4.4217	4,360.9900	4.3610	(1.372)	0	0	0
2023/02/16	R035	04/05/2023	11.05	Call	Bond Future	1,902.0600	1.9021	1,918.3200	1.9183	0.855	0	0	770
2023/02/16	R035	04/05/2023	11.05	Put	Bond Future	2,740.1500	2.7401	2,688.8800	2.6889	(1.871)	0	0	0
2023/02/16	R035	04/05/2023	11.17	Call	Bond Future	2,246.6400	2.2466	2,265.9200	2.2659	0.858	0	0	491
2023/02/16	R035	04/05/2023			Bond Future	11.1943	86.6653	11.1826	86.7328	(0.105)	0.0000	0.0000	158,612
2023/02/16	R035	04/05/2023	9.85	Call	Bond Future	152.5000	0.1525	152.7100	0.1527	0.138	0	0	388
2023/02/16	R035	04/05/2023	9.85	Put	Bond Future	8,431.7100	8.4317	8,364.3900	8.3644	(0.798)	0	0	0
2023/02/16	R035	04/05/2023	10.42	Call	Bond Future	620.2900	0.6203	624.5100	0.6245	0.680	0	0	491
2023/02/16	R035	04/05/2023	10.42	Put	Bond Future	5,257.0900	5.2571	5,193.7800	5.1938	(1.204)	0	0	0
2023/02/16	R035	04/05/2023	11.80	Call	Bond Future	4,486.3200	4.4863	4,522.1400	4.5221	0.798	0	0	0
2023/02/16	R035	04/05/2023	11.80	Put	Bond Future	1,091.6100	1.0916	1,059.9000	1.0599	(2.905)	0	0	1,035
2023/02/16	R035	04/05/2023	11.87	Call	Bond Future	4,769.9700	4.7700	4,807.5200	4.8075	0.787	0	0	0
2023/02/16	R035	04/05/2023	11.87	Put	Bond Future	995.4200	0.9954	965.4400	0.9654	(3.012)	0	0	770
2023/02/16	R035	04/05/2023	11.20	Put	Bond Future	2,304.3800	2.3044	2,256.9100	2.2569	(2.060)	0	0	0
2023/02/16	R035	04/05/2023	11.21	Put	Bond Future	2,277.4400	2.2774	2,230.2200	2.2302	(2.073)	0	0	0
2023/02/16	R035	04/05/2023	11.22	Call	Bond Future	2,398.8700	2.3989	2,419.4400	2.4194	0.857	0	0	0
2023/02/16	R035	04/05/2023	11.17	Put	Bond Future	2,386.9100	2.3869	2,338.6600	2.3387	(2.021)	0	0	0
2023/02/16	R035	03/08/2023	12.00	Call	Bond Future	5,859.9400	5.8599	5,896.7000	5.8967	0.627	0	0	0
2023/02/16	R035	03/08/2023	12.00	Put	Bond Future	2,087.5600	2.0876	2,055.5800	2.0556	(1.532)	0	0	0
2023/02/16	R035	03/08/2023			Bond Future	11.3111	88.3675	11.2989	88.4362	(0.107)	0.0000	0.0000	6,761
2023/02/16	R035	03/08/2023	11.98	Call	Bond Future	5,786.7000	5.7867	5,823.1500	5.8232	0.630	0	0	0
2023/02/16	R035	03/08/2023	11.98	Put	Bond Future	2,120.4300	2.1204	2,088.1400	2.0881	(1.523)	0	0	0
2023/02/16	R035	03/08/2023	11.99	Call	Bond Future	5,823.2800	5.8233	5,859.8900	5.8599	0.629	0	0	0
2023/02/16	R035	03/08/2023	11.99	Put	Bond Future	2,103.9300	2.1039	2,071.8000	2.0718	(1.527)	0	0	0
2023/02/16	R035	02/11/2023	11.41	Call	Bond Future	4,051.3100	4.0513	4,079.8800	4.0799	0.705	0	0	0
2023/02/16	R035	02/11/2023	11.41	Put	Bond Future	4,205.9600	4.2060	4,164.2400	4.1642	(0.992)	0	0	0
2023/02/16	R035	02/11/2023	11.42	Call	Bond Future	4,080.9100	4.0809	4,109.6300	4.1096	0.704	0	0	0
2023/02/16	R035	02/11/2023	11.42	Put	Bond Future	4,180.0500	4.1800	4,138.4800	4.1385	(0.994)	0	0	0
2023/02/16	R035	02/11/2023			Bond Future	11.4379	85.5984	11.4252	85.6687	(0.111)	0.0000	0.0000	123
2023/02/16	R035	02/11/2023	11.43	Call	Bond Future	4,110.3200	4.1103	4,139.1900	4.1392	0.702	0	0	0
2023/02/16	R035	02/11/2023	11.43	Put	Bond Future	4,153.9900	4.1540	4,112.5700	4.1126	(0.997)	0	0	0
2023/02/16	R035	01/02/2024	12.18	Put	Bond Future	3,495.8100	3.4958	3,462.5300	3.4625	(0.952)	0	0	0
2023/02/16	R035	01/02/2024	12.19	Call	Bond Future	6,722.7500	6.7227	6,761.3300	6.7613	0.574	0	0	0
2023/02/16	R035	01/02/2024	12.19	Put	Bond Future	3,477.2300	3.4772	3,444.0600	3.4441	(0.954)	0	0	0
2023/02/16	R035	01/02/2024			Bond Future	11.5743	87.2814	11.5611	87.3532	(0.114)	0.0000	0.0000	0
2023/02/16	R035	01/02/2024	12.20	Call	Bond Future	6,755.4900	6.7555	6,794.1900	6.7942	0.573	0	0	0
2023/02/16	R035	01/02/2024	12.20	Put	Bond Future	3,458.7400	3.4587	3,425.6900	3.4257	(0.956)	0	0	0
2023/02/16	R035	01/02/2024	12.18	Call	Bond Future	6,690.0400	6.6900	6,728.5100	6.7285	0.575	0	0	0
2023/02/16	R035	02/05/2024	11.19	Call	Bond Future	3,533.2500	3.5332	3,559.8300	3.5598	0.752	0	0	0
2023/02/16	R035	02/05/2024	11.19	Put	Bond Future	6,432.9000	6.4329	6,386.0400	6.3860	(0.728)	0	0	0
2023/02/16	R035	02/05/2024	11.20	Call	Bond Future	3,556.8900	3.5569	3,583.6000	3.5836	0.751	0	0	0
2023/02/16	R035	02/05/2024	11.20	Put	Bond Future	6,400.9700	6.4010	6,354.2400	6.3542	(0.730)	0	0	0
2023/02/16	R035	02/05/2024			Bond Future	11.7242	84.4127	11.7103	84.4862	(0.118)	0.0000	0.0000	0
2023/02/16	R035	02/05/2024	11.21	Call	Bond Future	3,580.6100	3.5806	3,607.4500	3.6075	0.750	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
2023/02/16	R035	02/05/2024	11.21	Put	Bond Future	6,369.1800	6.3692	6,322.5800	6.3226	(0.732)	0	0	0
2023/02/16	R186	04/05/2023	8.83	Put	Bond Future	488.1300	0.4881	538.7200	0.5387	10.364	0	0	0
2023/02/16	R186	04/05/2023	8.84	Call	Bond Future	1,554.2900	1.5543	1,436.3600	1.4364	(7.587)	0	0	0
2023/02/16	R186	04/05/2023			Bond Future	8.4994	110.1107	8.5523	109.9430	0.622	0.0000	0.0000	95,759
2023/02/16	R186	04/05/2023	8.36	Call	Bond Future	668.3300	0.6683	594.4300	0.5944	(11.057)	0	0	200
2023/02/16	R186	04/05/2023	8.36	Put	Bond Future	1,112.5300	1.1125	1,206.3700	1.2064	8.435	0	0	200
2023/02/16	R186	04/05/2023	8.82	Call	Bond Future	1,509.9700	1.5100	1,393.6000	1.3936	(7.707)	0	0	0
2023/02/16	R186	04/05/2023	8.82	Put	Bond Future	497.4300	0.4974	548.8000	0.5488	10.327	0	0	0
2023/02/16	R186	04/05/2023	8.83	Call	Bond Future	1,532.0600	1.5321	1,414.9100	1.4149	(7.647)	0	0	0
2023/02/16	R186	04/05/2023	8.84	Put	Bond Future	478.9900	0.4790	528.8000	0.5288	10.399	0	0	0
2023/02/16	R186	03/08/2023	9.73	Put	Bond Future	312.4500	0.3125	338.3700	0.3384	8.296	0	0	0
2023/02/16	R186	03/08/2023	9.74	Call	Bond Future	3,785.4600	3.7855	3,640.0000	3.6400	(3.843)	0	0	0
2023/02/16	R186	03/08/2023	9.74	Put	Bond Future	308.5100	0.3085	334.1400	0.3341	8.308	0	0	0
2023/02/16	R186	03/08/2023			Bond Future	8.5473	106.9690	8.6049	106.7979	0.673	0.0000	0.0000	0
2023/02/16	R186	03/08/2023	9.75	Call	Bond Future	3,810.2900	3.8103	3,664.5400	3.6645	(3.825)	0	0	0
2023/02/16	R186	03/08/2023	9.75	Put	Bond Future	304.8000	0.3048	330.1400	0.3301	8.314	0	0	0
2023/02/16	R186	03/08/2023	9.73	Call	Bond Future	3,760.8500	3.7608	3,615.6800	3.6157	(3.860)	0	0	0
2023/02/16	R186	02/11/2023	9.40	Call	Bond Future	2,941.3100	2.9413	2,815.8400	2.8158	(4.266)	0	0	0
2023/02/16	R186	02/11/2023	9.40	Put	Bond Future	755.5400	0.7555	804.3800	0.8044	6.464	0	0	0
2023/02/16	R186	02/11/2023	9.15	Call	Bond Future	2,445.2900	2.4453	2,329.6300	2.3296	(4.730)	0	0	1,715
2023/02/16	R186	02/11/2023			Bond Future	8.6016	109.0675	8.6645	108.8932	0.731	0.0000	0.0000	1,263
2023/02/16	R186	02/11/2023	9.39	Call	Bond Future	2,920.9000	2.9209	2,795.7900	2.7958	(4.283)	0	0	0
2023/02/16	R186	02/11/2023	9.39	Put	Bond Future	762.1500	0.7622	811.3500	0.8114	6.455	0	0	0
2023/02/16	R186	02/11/2023	10.42	Call	Bond Future	5,186.1800	5.1862	5,032.9500	5.0330	(2.955)	0	0	0
2023/02/16	R186	02/11/2023	10.42	Put	Bond Future	290.4200	0.2904	311.5000	0.3115	7.258	0	0	1,715
2023/02/16	R186	02/11/2023	9.15	Put	Bond Future	937.7600	0.9378	996.4100	0.9964	6.254	0	0	0
2023/02/16	R186	02/11/2023	9.38	Call	Bond Future	2,900.5300	2.9005	2,775.7900	2.7758	(4.301)	0	0	0
2023/02/16	R186	02/11/2023	9.38	Put	Bond Future	768.8100	0.7688	818.3800	0.8184	6.448	0	0	0
2023/02/16	R186	01/02/2024	9.50	Call	Bond Future	2,989.9400	2.9899	2,865.5600	2.8656	(4.160)	0	0	0
2023/02/16	R186	01/02/2024	9.51	Call	Bond Future	3,008.8200	3.0088	2,884.1100	2.8841	(4.145)	0	0	0
2023/02/16	R186	01/02/2024	9.52	Put	Bond Future	857.0700	0.8571	909.5900	0.9096	6.128	0	0	0
2023/02/16	R186	01/02/2024			Bond Future	8.6639	105.9082	8.7331	105.7306	0.799	0.0000	0.0000	0
2023/02/16	R186	01/02/2024	9.50	Put	Bond Future	869.7000	0.8697	922.8800	0.9229	6.115	0	0	0
2023/02/16	R186	01/02/2024	9.51	Put	Bond Future	863.5500	0.8636	916.4000	0.9164	6.120	0	0	0
2023/02/16	R186	01/02/2024	9.52	Call	Bond Future	3,027.3600	3.0274	2,902.3200	2.9023	(4.130)	0	0	0
2023/02/16	R186	02/05/2024	8.01	Call	Bond Future	749.8900	0.7499	692.6500	0.6927	(7.633)	0	0	0
2023/02/16	R186	02/05/2024	8.01	Put	Bond Future	2,587.5500	2.5875	2,710.7800	2.7108	4.762	0	0	0
2023/02/16	R186	02/05/2024			Bond Future	8.7807	107.8894	8.8573	107.7089	0.873	0.0000	0.0000	0
2023/02/16	R186	02/05/2024	7.99	Call	Bond Future	732.3200	0.7323	675.9800	0.6760	(7.693)	0	0	0
2023/02/16	R186	02/05/2024	7.99	Put	Bond Future	2,618.2200	2.6182	2,742.3500	2.7424	4.741	0	0	0
2023/02/16	R186	02/05/2024	8.00	Call	Bond Future	740.8600	0.7409	684.0800	0.6841	(7.664)	0	0	0
2023/02/16	R186	02/05/2024	8.00	Put	Bond Future	2,602.6400	2.6026	2,726.3300	2.7263	4.752	0	0	0
2023/02/16	R197	04/05/2023			Bond Future	335.7539	335.7539	335.8783	335.8783	0.037	0.0000	0.0000	309
2023/02/16	R197	03/08/2023			Bond Future	333.3620	333.3620	333.5207	333.5207	0.048	0.0000	0.0000	0
2023/02/16	R197	02/11/2023			Bond Future	339.9806	339.9806	340.1429	340.1429	0.048	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/16	R202	04/05/2023			Bond Future	250.2075	250.2075	250.2121	250.2121	0.002	0.0000	0.0000	4,974
2023/02/16	R202	03/08/2023			Bond Future	250.3662	250.3662	250.3874	250.3874	0.008	0.0000	0.0000	460
2023/02/16	R202	02/11/2023			Bond Future	255.3372	255.3372	255.3593	255.3593	0.009	0.0000	0.0000	0
2023/02/16	R202	01/02/2024			Bond Future	255.4790	255.4790	255.5233	255.5233	0.017	0.0000	0.0000	0
2023/02/16	R202	02/05/2024			Bond Future	260.3261	260.3261	260.3723	260.3723	0.018	0.0000	0.0000	0
2023/02/16	R209	04/05/2023	10.00	Call	Bond Future	177.2300	0.1772	175.4000	0.1754	(1.033)	0	0	500
2023/02/16	R209	04/05/2023	10.00	Put	Bond Future	6,881.4700	6.8815	6,847.2200	6.8472	(0.498)	0	0	0
2023/02/16	R209	04/05/2023	10.50	Call	Bond Future	595.8800	0.5959	593.9800	0.5940	(0.319)	0	0	4,500
2023/02/16	R209	04/05/2023	10.50	Put	Bond Future	4,484.9000	4.4849	4,450.5800	4.4506	(0.765)	0	0	0
2023/02/16	R209	04/05/2023	11.50	Put	Bond Future	1,495.8500	1.4959	1,470.4100	1.4704	(1.701)	0	0	0
2023/02/16	R209	04/05/2023	11.09	Call	Bond Future	1,673.2200	1.6732	1,675.1300	1.6751	0.114	0	0	0
2023/02/16	R209	04/05/2023	11.09	Put	Bond Future	2,428.9300	2.4289	2,398.4200	2.3984	(1.256)	0	0	0
2023/02/16	R209	04/05/2023	11.10	Call	Bond Future	1,697.3300	1.6973	1,699.3500	1.6994	0.119	0	0	0
2023/02/16	R209	04/05/2023	11.10	Put	Bond Future	2,401.6100	2.4016	2,371.2100	2.3712	(1.266)	0	0	0
2023/02/16	R209	04/05/2023			Bond Future	11.2380	67.1058	11.2316	67.1382	(0.057)	0.0000	0.0000	19,569
2023/02/16	R209	04/05/2023	11.00	Call	Bond Future	1,464.4000	1.4644	1,465.4200	1.4654	0.070	0	0	2,500
2023/02/16	R209	04/05/2023	11.00	Put	Bond Future	2,685.3900	2.6854	2,653.9900	2.6540	(1.169)	0	0	8,250
2023/02/16	R209	04/05/2023	11.50	Call	Bond Future	2,804.3200	2.8043	2,811.3000	2.8113	0.249	0	0	1,000
2023/02/16	R209	04/05/2023	12.50	Call	Bond Future	6,379.2100	6.3792	6,399.5600	6.3996	0.319	0	0	0
2023/02/16	R209	04/05/2023	12.50	Put	Bond Future	395.6000	0.3956	383.5300	0.3835	(3.051)	0	0	8,500
2023/02/16	R209	04/05/2023	11.11	Call	Bond Future	1,721.6200	1.7216	1,723.7400	1.7237	0.123	0	0	0
2023/02/16	R209	04/05/2023	11.11	Put	Bond Future	2,374.5400	2.3745	2,344.2400	2.3442	(1.276)	0	0	0
2023/02/16	R209	03/08/2023	11.95	Put	Bond Future	1,963.4300	1.9634	1,943.4400	1.9434	(1.018)	0	0	0
2023/02/16	R209	03/08/2023	10.70	Call	Bond Future	1,650.9700	1.6510	1,654.4400	1.6544	0.210	0	0	1,800
2023/02/16	R209	03/08/2023	11.93	Call	Bond Future	4,828.6700	4.8287	4,841.5900	4.8416	0.268	0	0	0
2023/02/16	R209	03/08/2023	11.94	Call	Bond Future	4,860.1000	4.8601	4,873.0900	4.8731	0.267	0	0	0
2023/02/16	R209	03/08/2023	10.00	Call	Bond Future	657.7800	0.6578	658.2300	0.6582	0.068	0	0	1,800
2023/02/16	R209	03/08/2023	10.00	Put	Bond Future	7,856.7000	7.8567	7,824.0800	7.8241	(0.415)	0	0	0
2023/02/16	R209	03/08/2023			Bond Future	11.3440	68.4238	11.3374	68.4568	(0.058)	0.0000	0.0000	1,690
2023/02/16	R209	03/08/2023	11.95	Call	Bond Future	4,891.5800	4.8916	4,904.6600	4.9047	0.267	0	0	0
2023/02/16	R209	03/08/2023	10.70	Put	Bond Future	4,973.1400	4.9731	4,943.5400	4.9435	(0.595)	0	0	0
2023/02/16	R209	03/08/2023	11.93	Put	Bond Future	1,994.2400	1.9942	1,974.0900	1.9741	(1.010)	0	0	0
2023/02/16	R209	03/08/2023	11.94	Put	Bond Future	1,978.7800	1.9788	1,958.7000	1.9587	(1.015)	0	0	0
2023/02/16	R209	02/11/2023	11.33	Call	Bond Future	3,330.2300	3.3302	3,340.1700	3.3402	0.298	0	0	0
2023/02/16	R209	02/11/2023	11.33	Put	Bond Future	3,950.0200	3.9500	3,926.1900	3.9262	(0.603)	0	0	0
2023/02/16	R209	02/11/2023	11.34	Call	Bond Future	3,355.3500	3.3554	3,365.3600	3.3654	0.298	0	0	0
2023/02/16	R209	02/11/2023	11.34	Put	Bond Future	3,925.4700	3.9255	3,901.7100	3.9017	(0.605)	0	0	0
2023/02/16	R209	02/11/2023			Bond Future	11.4555	66.6156	11.4486	66.6494	(0.060)	0.0000	0.0000	4,105
2023/02/16	R209	02/11/2023	11.35	Call	Bond Future	3,380.3200	3.3803	3,390.4100	3.3904	0.298	0	0	0
2023/02/16	R209	02/11/2023	11.35	Put	Bond Future	3,900.8200	3.9008	3,877.1400	3.8771	(0.607)	0	0	0
2023/02/16	R209	01/02/2024	12.14	Call	Bond Future	5,809.2100	5.8092	5,824.9400	5.8249	0.271	0	0	0
2023/02/16	R209	01/02/2024	12.14	Put	Bond Future	3,141.5100	3.1415	3,122.6800	3.1227	(0.599)	0	0	0
2023/02/16	R209	01/02/2024	12.13	Put	Bond Future	3,158.6200	3.1586	3,139.7300	3.1397	(0.598)	0	0	0
2023/02/16	R209	01/02/2024			Bond Future	11.5712	67.9251	11.5640	67.9597	(0.062)	0.0000	0.0000	0
2023/02/16	R209	01/02/2024	12.12	Call	Bond Future	5,752.0500	5.7521	5,767.6600	5.7677	0.271	0	0	0
2023/02/16	R209	01/02/2024	12.12	Put	Bond Future	3,175.5700	3.1756	3,156.6200	3.1566	(0.597)	0	0	0
2023/02/16	R209	01/02/2024	12.13	Call	Bond Future	5,780.7400	5.7807	5,796.4100	5.7964	0.271	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
2023/02/16	R209	02/05/2024	11.17	Call	Bond Future	3,124.7000	3.1247	3,135.4700	3.1355	0.345	0	0	0
2023/02/16	R209	02/05/2024	11.17	Put	Bond Future	5,733.3600	5.7334	5,708.6400	5.7086	(0.431)	0	0	0
2023/02/16	R209	02/05/2024	11.18	Call	Bond Future	3,145.7100	3.1457	3,156.5400	3.1565	0.344	0	0	0
2023/02/16	R209	02/05/2024	11.18	Put	Bond Future	5,704.4100	5.7044	5,679.7500	5.6798	(0.432)	0	0	0
2023/02/16	R209	02/05/2024			Bond Future	11.7061	66.0476	11.6986	66.0830	(0.064)	0.0000	0.0000	0
2023/02/16	R209	02/05/2024	11.19	Call	Bond Future	3,166.7900	3.1668	3,177.6800	3.1777	0.344	0	0	0
2023/02/16	R209	02/05/2024	11.19	Put	Bond Future	5,675.5900	5.6756	5,650.9900	5.6510	(0.433)	0	0	0
2023/02/16	R210	04/05/2023			Bond Future	223.7692	223.7692	223.7683	223.7683	0.000	0.0000	0.0000	386
2023/02/16	R210	03/08/2023			Bond Future	228.2181	228.2181	228.2170	228.2170	0.000	0.0000	0.0000	300
2023/02/16	R210	02/11/2023			Bond Future	229.5905	229.5905	229.6074	229.6074	0.007	0.0000	0.0000	0
2023/02/16	R210	01/02/2024			Bond Future	234.1579	234.1579	234.1756	234.1756	0.008	0.0000	0.0000	0
2023/02/16	R210	02/05/2024			Bond Future	235.3722	235.3722	235.4058	235.4058	0.014	0.0000	0.0000	0
2023/02/16	R213	04/05/2023	10.75	Call	Bond Future	2,505.7700	2.5058	2,438.8800	2.4389	(2.669)	0	0	0
2023/02/16	R213	04/05/2023	10.75	Put	Bond Future	1,191.9000	1.1919	1,214.8200	1.2148	1.923	0	0	0
2023/02/16	R213	04/05/2023			Bond Future	10.4627	83.1384	10.4822	83.0486	0.186	0.0000	0.0000	33,980
2023/02/16	R213	04/05/2023	10.73	Call	Bond Future	2,447.4200	2.4474	2,381.1800	2.3812	(2.707)	0	0	0
2023/02/16	R213	04/05/2023	10.73	Put	Bond Future	1,224.1500	1.2242	1,247.7200	1.2477	1.925	0	0	0
2023/02/16	R213	04/05/2023	10.74	Call	Bond Future	2,476.5200	2.4765	2,409.9500	2.4100	(2.688)	0	0	0
2023/02/16	R213	04/05/2023	10.74	Put	Bond Future	1,207.9400	1.2079	1,231.1800	1.2312	1.924	0	0	0
2023/02/16	R213	03/08/2023	11.62	Put	Bond Future	1,030.3800	1.0304	1,045.9900	1.0460	1.515	0	0	0
2023/02/16	R213	03/08/2023	11.63	Call	Bond Future	5,619.0600	5.6191	5,542.9000	5.5429	(1.355)	0	0	0
2023/02/16	R213	03/08/2023			Bond Future	10.5712	84.7712	10.5916	84.6796	0.193	0.0000	0.0000	0
2023/02/16	R213	03/08/2023	11.61	Call	Bond Future	5,553.8000	5.5538	5,477.9300	5.4779	(1.366)	0	0	0
2023/02/16	R213	03/08/2023	11.61	Put	Bond Future	1,039.7600	1.0398	1,055.5200	1.0555	1.516	0	0	0
2023/02/16	R213	03/08/2023	11.62	Call	Bond Future	5,586.3200	5.5863	5,510.3000	5.5103	(1.361)	0	0	0
2023/02/16	R213	03/08/2023	11.63	Put	Bond Future	1,021.2600	1.0213	1,036.7300	1.0367	1.515	0	0	0
2023/02/16	R213	02/11/2023	11.13	Call	Bond Future	4,070.5400	4.0705	4,007.6200	4.0076	(1.546)	0	0	0
2023/02/16	R213	02/11/2023	11.13	Put	Bond Future	2,180.3900	2.1804	2,210.7600	2.2108	1.393	0	0	0
2023/02/16	R213	02/11/2023			Bond Future	10.6926	82.8830	10.7138	82.7897	0.199	0.0000	0.0000	1,275
2023/02/16	R213	02/11/2023	11.11	Call	Bond Future	4,016.2000	4.0162	3,953.6700	3.9537	(1.557)	0	0	0
2023/02/16	R213	02/11/2023	11.11	Put	Bond Future	2,211.2600	2.2113	2,242.0200	2.2420	1.391	0	0	0
2023/02/16	R213	02/11/2023	11.12	Call	Bond Future	4,043.2000	4.0432	3,980.4700	3.9805	(1.551)	0	0	0
2023/02/16	R213	02/11/2023	11.12	Put	Bond Future	2,195.6400	2.1956	2,226.2000	2.2262	1.392	0	0	0
2023/02/16	R213	01/02/2024	11.70	Call	Bond Future	5,572.4900	5.5725	5,503.4900	5.5035	(1.238)	0	0	0
2023/02/16	R213	01/02/2024	11.70	Put	Bond Future	1,951.2000	1.9512	1,977.1900	1.9772	1.332	0	0	0
2023/02/16	R213	01/02/2024	11.71	Call	Bond Future	5,601.0200	5.6010	5,531.8700	5.5319	(1.235)	0	0	0
2023/02/16	R213	01/02/2024	11.71	Put	Bond Future	1,939.5000	1.9395	1,965.3400	1.9653	1.332	0	0	0
2023/02/16	R213	01/02/2024			Bond Future	10.8256	84.5128	10.8479	84.4179	0.206	0.0000	0.0000	0
2023/02/16	R213	01/02/2024	11.72	Call	Bond Future	5,629.5900	5.6296	5,560.2900	5.5603	(1.231)	0	0	0
2023/02/16	R213	01/02/2024	11.72	Put	Bond Future	1,927.8700	1.9279	1,953.5600	1.9536	1.333	0	0	0
2023/02/16	R213	02/05/2024	10.30	Call	Bond Future	2,146.3200	2.1463	2,105.5700	2.1056	(1.899)	0	0	0
2023/02/16	R213	02/05/2024	10.30	Put	Bond Future	5,009.1800	5.0092	5,064.8900	5.0649	1.112	0	0	0
2023/02/16	R213	02/05/2024			Bond Future	10.9773	82.5447	11.0006	82.4482	0.213	0.0000	0.0000	0
2023/02/16	R213	02/05/2024	10.28	Call	Bond Future	2,111.7900	2.1118	2,071.4500	2.0715	(1.910)	0	0	0
2023/02/16	R213	02/05/2024	10.28	Put	Bond Future	5,061.0900	5.0611	5,117.2100	5.1172	1.109	0	0	0
2023/02/16	R213	02/05/2024	10.29	Call	Bond Future	2,129.1900	2.1292	2,088.6500	2.0887	(1.904)	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
2023/02/16	R213	02/05/2024	10.29	Put	Bond Future	5,035.2600	5.0353	5,091.1800	5.0912	1.111	0	0	0
2023/02/16	R214	04/05/2023	11.36	Call	Bond Future	1,808.5200	1.8085	1,873.4300	1.8734	3.589	0	0	0
2023/02/16	R214	04/05/2023	11.36	Put	Bond Future	2,565.2100	2.5652	2,461.6700	2.4617	(4.036)	0	0	0
2023/02/16	R214	04/05/2023	11.37	Call	Bond Future	1,833.6900	1.8337	1,899.2400	1.8992	3.575	0	0	0
2023/02/16	R214	04/05/2023	11.37	Put	Bond Future	2,536.9900	2.5370	2,434.0900	2.4341	(4.056)	0	0	0
2023/02/16	R214	04/05/2023			Bond Future	11.5030	63.6561	11.4709	63.8246	(0.279)	0.0000	0.0000	22,809
2023/02/16	R214	04/05/2023	11.38	Call	Bond Future	1,859.1500	1.8591	1,925.3500	1.9253	3.561	0	0	0
2023/02/16	R214	04/05/2023	11.38	Put	Bond Future	2,509.1300	2.5091	2,406.8800	2.4069	(4.075)	0	0	0
2023/02/16	R214	03/08/2023	12.14	Call	Bond Future	4,848.9800	4.8490	4,951.7600	4.9518	2.120	0	0	0
2023/02/16	R214	03/08/2023	12.14	Put	Bond Future	2,180.8500	2.1809	2,111.9400	2.1119	(3.160)	0	0	0
2023/02/16	R214	03/08/2023	12.15	Call	Bond Future	4,880.5600	4.8806	4,983.7100	4.9837	2.113	0	0	0
2023/02/16	R214	03/08/2023	12.15	Put	Bond Future	2,164.2000	2.1642	2,095.6600	2.0957	(3.167)	0	0	0
2023/02/16	R214	03/08/2023			Bond Future	11.6058	64.9064	11.5726	65.0781	(0.286)	0.0000	0.0000	2,980
2023/02/16	R214	03/08/2023	12.16	Call	Bond Future	4,912.3500	4.9124	5,015.8700	5.0159	2.107	0	0	0
2023/02/16	R214	03/08/2023	12.16	Put	Bond Future	2,147.8300	2.1478	2,079.6600	2.0797	(3.174)	0	0	0
2023/02/16	R214	02/11/2023	11.45	Put	Bond Future	4,596.2000	4.5962	4,497.2900	4.4973	(2.152)	0	0	0
2023/02/16	R214	02/11/2023	11.46	Call	Bond Future	3,244.2100	3.2442	3,320.8700	3.3209	2.363	0	0	0
2023/02/16	R214	02/11/2023	11.46	Put	Bond Future	4,568.1300	4.5681	4,469.6000	4.4696	(2.157)	0	0	0
2023/02/16	R214	02/11/2023			Bond Future	11.7158	62.8820	11.6814	63.0572	(0.293)	0.0000	0.0000	0
2023/02/16	R214	02/11/2023	11.45	Call	Bond Future	3,219.6300	3.2196	3,295.9100	3.2959	2.369	0	0	0
2023/02/16	R214	02/11/2023	11.47	Call	Bond Future	3,268.8800	3.2689	3,345.9100	3.3459	2.356	0	0	0
2023/02/16	R214	02/11/2023	11.47	Put	Bond Future	4,540.2100	4.5402	4,442.0500	4.4420	(2.162)	0	0	0
2023/02/16	R214	01/02/2024	12.16	Call	Bond Future	5,461.5400	5.4615	5,561.2000	5.5612	1.825	0	0	0
2023/02/16	R214	01/02/2024	12.16	Put	Bond Future	3,853.7200	3.8537	3,774.6700	3.7747	(2.051)	0	0	0
2023/02/16	R214	01/02/2024			Bond Future	11.8325	64.1184	11.7969	64.2971	(0.301)	0.0000	0.0000	0
2023/02/16	R214	01/02/2024	12.14	Call	Bond Future	5,405.1100	5.4051	5,504.2000	5.5042	1.833	0	0	0
2023/02/16	R214	01/02/2024	12.14	Put	Bond Future	3,893.6000	3.8936	3,813.9800	3.8140	(2.045)	0	0	0
2023/02/16	R214	01/02/2024	12.15	Call	Bond Future	5,433.4200	5.4334	5,532.8000	5.5328	1.829	0	0	0
2023/02/16	R214	01/02/2024	12.15	Put	Bond Future	3,873.7300	3.8737	3,794.4000	3.7944	(2.048)	0	0	0
2023/02/16	R214	02/05/2024	11.46	Call	Bond Future	3,478.3700	3.4784	3,555.8200	3.5558	2.227	0	0	0
2023/02/16	R214	02/05/2024	11.46	Put	Bond Future	6,013.7600	6.0138	5,908.9400	5.9089	(1.743)	0	0	0
2023/02/16	R214	02/05/2024	11.47	Call	Bond Future	3,500.6900	3.5007	3,578.4600	3.5785	2.222	0	0	0
2023/02/16	R214	02/05/2024	11.47	Put	Bond Future	5,983.6400	5.9836	5,879.1400	5.8791	(1.746)	0	0	0
2023/02/16	R214	02/05/2024			Bond Future	11.9584	62.0210	11.9215	62.2033	(0.308)	0.0000	0.0000	0
2023/02/16	R214	02/05/2024	11.48	Call	Bond Future	3,523.3500	3.5233	3,601.4400	3.6014	2.216	0	0	0
2023/02/16	R214	02/05/2024	11.48	Put	Bond Future	5,953.9200	5.9539	5,849.7400	5.8497	(1.750)	0	0	0
2023/02/16	R248	04/05/2023	10.40	Call	Bond Future	298.9400	0.2989	317.5600	0.3176	6.229	0	0	1,500
2023/02/16	R248	04/05/2023	10.40	Put	Bond Future	8,725.9500	8.7260	8,502.7300	8.5027	(2.558)	0	0	0
2023/02/16	R248	04/05/2023	11.10	Call	Bond Future	1,350.2400	1.3502	1,415.4300	1.4154	4.828	0	0	1,500
2023/02/16	R248	04/05/2023	11.35	Call	Bond Future	2,003.5800	2.0036	2,090.9200	2.0909	4.359	0	0	0
2023/02/16	R248	04/05/2023	11.35	Put	Bond Future	3,584.4800	3.5845	3,429.9800	3.4300	(4.310)	0	0	0
2023/02/16	R248	04/05/2023			Bond Future	11.5901	78.6284	11.5528	78.8702	(0.322)	0.0000	0.0000	235,140
2023/02/16	R248	04/05/2023	11.10	Put	Bond Future	4,638.6100	4.6386	4,461.9600	4.4620	(3.808)	0	0	0
2023/02/16	R248	04/05/2023	11.33	Call	Bond Future	1,945.9400	1.9459	2,031.4700	2.0315	4.395	0	0	0
2023/02/16	R248	04/05/2023	11.33	Put	Bond Future	3,661.1100	3.6611	3,504.8000	3.5048	(4.269)	0	0	0
2023/02/16	R248	04/05/2023	11.34	Call	Bond Future	1,974.7200	1.9747	2,061.1500	2.0612	4.377	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/02/16	R248	04/05/2023	11.34	Put	Bond Future	3,622.7100	3.6227	3,467.3000	3.4673	(4.290)	0	0	0
2023/02/16	R248	03/08/2023	12.11	Call	Bond Future	5,600.2500	5.6002	5,742.5800	5.7426	2.541	0	0	0
2023/02/16	R248	03/08/2023	12.11	Put	Bond Future	3,041.1100	3.0411	2,936.9100	2.9369	(3.426)	0	0	0
2023/02/16	R248	03/08/2023			Bond Future	11.6957	80.1726	11.6570	80.4191	(0.330)	0.0000	0.0000	0
2023/02/16	R248	03/08/2023	12.10	Call	Bond Future	5,562.6000	5.5626	5,704.3900	5.7044	2.549	0	0	0
2023/02/16	R248	03/08/2023	12.10	Put	Bond Future	3,063.4300	3.0634	2,958.6900	2.9587	(3.419)	0	0	0
2023/02/16	R248	03/08/2023	12.09	Call	Bond Future	5,525.2400	5.5252	5,666.4900	5.6665	2.556	0	0	0
2023/02/16	R248	03/08/2023	12.09	Put	Bond Future	3,086.1300	3.0861	2,980.8500	2.9808	(3.411)	0	0	0
2023/02/16	R248	02/11/2023	11.48	Call	Bond Future	3,881.0700	3.8811	3,989.1100	3.9891	2.784	0	0	0
2023/02/16	R248	02/11/2023	11.49	Put	Bond Future	5,949.7500	5.9498	5,806.8600	5.8069	(2.402)	0	0	0
2023/02/16	R248	02/11/2023	11.47	Call	Bond Future	3,851.1600	3.8512	3,958.6600	3.9587	2.791	0	0	0
2023/02/16	R248	02/11/2023			Bond Future	11.8084	77.3062	11.7683	77.5577	(0.339)	0.0000	0.0000	0
2023/02/16	R248	02/11/2023	11.48	Put	Bond Future	5,985.5900	5.9856	5,842.1700	5.8422	(2.396)	0	0	0
2023/02/16	R248	02/11/2023	11.49	Call	Bond Future	3,910.8300	3.9108	4,019.4000	4.0194	2.776	0	0	0
2023/02/16	R248	02/11/2023	11.47	Put	Bond Future	6,021.3700	6.0214	5,877.4100	5.8774	(2.391)	0	0	0
2023/02/16	R248	01/02/2024	12.15	Call	Bond Future	6,148.2100	6.1482	6,288.6000	6.2886	2.283	0	0	0
2023/02/16	R248	01/02/2024	12.15	Put	Bond Future	4,806.2200	4.8062	4,690.0400	4.6900	(2.417)	0	0	0
2023/02/16	R248	01/02/2024	12.14	Call	Bond Future	6,114.5800	6.1146	6,254.5300	6.2545	2.289	0	0	0
2023/02/16	R248	01/02/2024	12.14	Put	Bond Future	4,832.1600	4.8322	4,715.5400	4.7155	(2.413)	0	0	0
2023/02/16	R248	01/02/2024			Bond Future	11.9281	78.8260	11.8865	79.0826	(0.349)	0.0000	0.0000	13,000
2023/02/16	R248	01/02/2024	12.16	Call	Bond Future	6,182.1900	6.1822	6,323.0200	6.3230	2.278	0	0	0
2023/02/16	R248	01/02/2024	12.16	Put	Bond Future	4,780.7100	4.7807	4,664.9700	4.6650	(2.421)	0	0	0
2023/02/16	R248	02/05/2024	11.47	Call	Bond Future	4,002.1900	4.0022	4,110.2700	4.1103	2.701	0	0	0
2023/02/16	R248	02/05/2024	11.48	Put	Bond Future	7,656.5100	7.6565	7,503.3900	7.5034	(2.000)	0	0	0
2023/02/16	R248	02/05/2024	11.46	Call	Bond Future	3,975.4900	3.9755	4,083.0800	4.0831	2.706	0	0	0
2023/02/16	R248	02/05/2024			Bond Future	12.0570	75.8620	12.0137	76.1236	(0.359)	0.0000	0.0000	0
2023/02/16	R248	02/05/2024	11.47	Put	Bond Future	7,694.9500	7.6950	7,541.3600	7.5414	(1.996)	0	0	0
2023/02/16	R248	02/05/2024	11.48	Call	Bond Future	4,029.3100	4.0293	4,137.8600	4.1379	2.694	0	0	0
2023/02/16	R248	02/05/2024	11.46	Put	Bond Future	7,733.9100	7.7339	7,579.8300	7.5798	(1.992)	0	0	0

**Total**

**1390432**