



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/04/2023 TO 19/04/2023

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
2023/04/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	2025	04/05/2023		Bond Future	168.5759	168.5759	168.4388	168.4388	(0.081)	0.0000	0.0000	5,269
2023/04/19	2025	03/08/2023		Bond Future	170.3861	170.3861	170.2182	170.2182	(0.099)	0.0000	0.0000	5,108
2023/04/19	2025	02/11/2023		Bond Future	174.0538	174.0538	173.8820	173.8820	(0.099)	0.0000	0.0000	0
2023/04/19	2025	01/02/2024		Bond Future	176.1094	176.1094	175.9085	175.9085	(0.114)	0.0000	0.0000	0
2023/04/19	2025	02/05/2024		Bond Future	179.9903	179.9903	179.7855	179.7855	(0.114)	0.0000	0.0000	0
2023/04/19	2029	04/05/2023		Bond Future	122.2077	122.2077	121.9876	121.9876	(0.180)	0.0000	0.0000	1,853
2023/04/19	2029	03/08/2023		Bond Future	124.7829	124.7829	124.5564	124.5564	(0.181)	0.0000	0.0000	1,886

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
2023/04/19	2029	02/11/2023			Bond Future	126.1419	126.1419	125.8921	125.8921	(0.198)	0.0000	0.0000	0
2023/04/19	2029	01/02/2024			Bond Future	128.9287	128.9287	128.6732	128.6732	(0.198)	0.0000	0.0000	0
2023/04/19	2029	02/05/2024			Bond Future	130.4073	130.4073	130.1269	130.1269	(0.215)	0.0000	0.0000	0
2023/04/19	2030	04/05/2023	9.03	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	388
2023/04/19	2030	04/05/2023	9.03	Put	Bond Future	4,764.8700	4.7649	5,044.7900	5.0448	5.875	0	0	0
2023/04/19	2030	04/05/2023	9.58	Put	Bond Future	2,230.7700	2.2308	2,484.1200	2.4841	11.357	0	0	0
2023/04/19	2030	04/05/2023	9.67	Call	Bond Future	118.6100	0.1186	74.1900	0.0742	(37.450)	0	0	479
2023/04/19	2030	04/05/2023	9.67	Put	Bond Future	1,870.4700	1.8705	2,105.9900	2.1060	12.591	0	0	0
2023/04/19	2030	04/05/2023	11.34	Call	Bond Future	5,567.4700	5.5675	5,288.0800	5.2881	(5.018)	0	0	0
2023/04/19	2030	04/05/2023	11.34	Put	Bond Future	5.4500	0.0055	6.0000	0.0060	10.092	0	0	150
2023/04/19	2030	04/05/2023	10.52	Call	Bond Future	2,225.5800	2.2256	1,975.3100	1.9753	(11.245)	0	0	0
2023/04/19	2030	04/05/2023	10.52	Put	Bond Future	159.1900	0.1592	188.8600	0.1889	18.638	0	0	0
2023/04/19	2030	04/05/2023	10.53	Call	Bond Future	2,263.6600	2.2637	2,012.2900	2.0123	(11.105)	0	0	0
2023/04/19	2030	04/05/2023	10.53	Put	Bond Future	153.5500	0.1536	182.1200	0.1821	18.606	0	0	0
2023/04/19	2030	04/05/2023	9.78	Call	Bond Future	227.2700	0.2273	154.6900	0.1547	(31.936)	0	0	388
2023/04/19	2030	04/05/2023	9.78	Put	Bond Future	1,473.4300	1.4734	1,680.7900	1.6808	14.073	0	0	0
2023/04/19	2030	04/05/2023	10.00	Call	Bond Future	601.8100	0.6018	462.7200	0.4627	(23.112)	0	0	1,080
2023/04/19	2030	04/05/2023	10.00	Put	Bond Future	847.0100	0.8470	987.8600	0.9879	16.629	0	0	0
2023/04/19	2030	04/05/2023	10.42	Call	Bond Future	1,854.8900	1.8549	1,617.5800	1.6176	(12.794)	0	0	479
2023/04/19	2030	04/05/2023	10.42	Put	Bond Future	227.2000	0.2272	269.8300	0.2698	18.763	0	0	0
2023/04/19	2030	04/05/2023			Bond Future	10.0544	92.2681	10.1166	91.9881	0.620	0.0000	0.0000	14,868
2023/04/19	2030	04/05/2023	9.58	Call	Bond Future	62.5300	0.0625	35.9400	0.0359	(42.524)	0	0	150
2023/04/19	2030	04/05/2023	12.04	Call	Bond Future	8,408.1300	8.4081	8,128.1900	8.1282	(3.329)	0	0	0
2023/04/19	2030	04/05/2023	12.04	Put	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0	0	1,080
2023/04/19	2030	04/05/2023	12.50	Call	Bond Future	10,212.0900	10.2121	9,932.1500	9.9322	(2.741)	0	0	0
2023/04/19	2030	04/05/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2023/04/19	2030	04/05/2023	12.57	Call	Bond Future	10,482.1500	10.4821	10,202.2100	10.2022	(2.671)	0	0	0
2023/04/19	2030	04/05/2023	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/04/19	2030	04/05/2023	10.65	Call	Bond Future	2,731.0700	2.7311	2,468.9600	2.4690	(9.597)	0	0	350
2023/04/19	2030	04/05/2023	10.65	Put	Bond Future	98.4700	0.0985	116.3000	0.1163	18.107	0	0	0
2023/04/19	2030	04/05/2023	11.62	Call	Bond Future	6,716.8300	6.7168	6,436.9700	6.4370	(4.167)	0	0	0
2023/04/19	2030	04/05/2023	11.62	Put	Bond Future	1.5400	0.0015	1.6200	0.0016	5.195	0	0	388
2023/04/19	2030	04/05/2023	10.54	Call	Bond Future	2,301.8400	2.3018	2,049.4100	2.0494	(10.966)	0	0	0
2023/04/19	2030	04/05/2023	10.54	Put	Bond Future	148.0400	0.1480	175.5500	0.1755	18.583	0	0	0
2023/04/19	2030	03/08/2023	12.89	Call	Bond Future	11,080.4800	11.0805	10,795.8800	10.7959	(2.568)	0	0	0
2023/04/19	2030	03/08/2023	12.89	Put	Bond Future	19.6400	0.0196	22.2100	0.0222	13.086	0	0	350
2023/04/19	2030	03/08/2023	11.35	Call	Bond Future	5,436.8200	5.4368	5,185.2800	5.1853	(4.627)	0	0	0
2023/04/19	2030	03/08/2023	11.36	Put	Bond Future	339.5900	0.3396	374.7400	0.3747	10.351	0	0	0
2023/04/19	2030	03/08/2023	10.40	Call	Bond Future	2,382.4200	2.3824	2,202.7800	2.2028	(7.540)	0	0	1,012
2023/04/19	2030	03/08/2023	10.65	Call	Bond Future	3,100.8600	3.1009	2,896.6600	2.8967	(6.585)	0	0	350
2023/04/19	2030	03/08/2023	10.65	Put	Bond Future	910.3000	0.9103	993.2700	0.9933	9.115	0	0	0
2023/04/19	2030	03/08/2023	11.34	Call	Bond Future	5,401.2100	5.4012	5,150.1300	5.1501	(4.649)	0	0	0
2023/04/19	2030	03/08/2023	11.34	Put	Bond Future	349.5800	0.3496	385.6700	0.3857	10.324	0	0	0
2023/04/19	2030	03/08/2023			Bond Future	10.1406	90.1823	10.2065	89.8952	0.650	0.0000	0.0000	88,763
2023/04/19	2030	03/08/2023	11.35	Put	Bond Future	344.6000	0.3446	380.2300	0.3802	10.340	0	0	0
2023/04/19	2030	03/08/2023	11.36	Call	Bond Future	5,472.3800	5.4724	5,220.3600	5.2204	(4.605)	0	0	0
2023/04/19	2030	03/08/2023	12.59	Call	Bond Future	9,980.0700	9.9801	9,697.7600	9.6978	(2.829)	0	0	0

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2023/04/19	2030	03/08/2023	12.59	Put	Bond Future	39.1100	0.0391	43.9700	0.0440	12.426	0	0	1,012
2023/04/19	2030	03/08/2023	10.40	Put	Bond Future	1,258.3800	1.2584	1,365.9100	1.3659	8.545	0	0	0
2023/04/19	2030	02/11/2023	10.80	Call	Bond Future	3,841.8700	3.8419	3,642.6900	3.6427	(5.184)	0	0	0
2023/04/19	2030	02/11/2023	10.80	Put	Bond Future	1,401.1600	1.4012	1,495.3700	1.4954	6.724	0	0	0
2023/04/19	2030	02/11/2023	10.81	Call	Bond Future	3,870.4700	3.8705	3,670.6000	3.6706	(5.164)	0	0	0
2023/04/19	2030	02/11/2023	10.81	Put	Bond Future	1,388.8200	1.3888	1,482.3400	1.4823	6.734	0	0	0
2023/04/19	2030	02/11/2023	9.57	Call	Bond Future	1,134.5000	1.1345	1,037.7800	1.0378	(8.525)	0	0	800
2023/04/19	2030	02/11/2023	9.57	Put	Bond Future	3,918.2800	3.9183	4,114.9500	4.1150	5.019	0	0	0
2023/04/19	2030	02/11/2023	10.07	Call	Bond Future	2,016.1900	2.0162	1,875.4300	1.8754	(6.981)	0	0	800
2023/04/19	2030	02/11/2023	10.07	Put	Bond Future	2,630.3800	2.6304	2,783.0100	2.7830	5.803	0	0	0
2023/04/19	2030	02/11/2023			Bond Future	10.2143	92.1024	10.2836	91.8090	0.679	0.0000	0.0000	0
2023/04/19	2030	02/11/2023	11.57	Call	Bond Future	6,220.9100	6.2209	5,979.0700	5.9791	(3.888)	0	0	0
2023/04/19	2030	02/11/2023	11.57	Put	Bond Future	696.6500	0.6967	748.2000	0.7482	7.400	0	0	800
2023/04/19	2030	02/11/2023	10.82	Call	Bond Future	3,898.9000	3.8989	3,698.3500	3.6983	(5.144)	0	0	0
2023/04/19	2030	02/11/2023	10.82	Put	Bond Future	1,376.3300	1.3763	1,469.1700	1.4692	6.745	0	0	0
2023/04/19	2030	01/02/2024	11.37	Call	Bond Future	5,577.6500	5.5776	5,354.2900	5.3543	(4.005)	0	0	0
2023/04/19	2030	01/02/2024	11.37	Put	Bond Future	1,249.2200	1.2492	1,325.8300	1.3258	6.133	0	0	0
2023/04/19	2030	01/02/2024	12.10	Put	Bond Future	717.3100	0.7173	764.5200	0.7645	6.582	0	0	400
2023/04/19	2030	01/02/2024	9.57	Put	Bond Future	4,366.2500	4.3663	4,563.9200	4.5639	4.527	0	0	0
2023/04/19	2030	01/02/2024	9.93	Call	Bond Future	1,980.0400	1.9800	1,850.2300	1.8502	(6.556)	0	0	1,360
2023/04/19	2030	01/02/2024	9.93	Put	Bond Future	3,445.5800	3.4456	3,615.7400	3.6157	4.939	0	0	0
2023/04/19	2030	01/02/2024			Bond Future	10.2832	90.1107	10.3564	89.8107	0.712	0.0000	0.0000	0
2023/04/19	2030	01/02/2024	11.36	Call	Bond Future	5,548.2000	5.5482	5,325.3200	5.3253	(4.017)	0	0	0
2023/04/19	2030	01/02/2024	11.36	Put	Bond Future	1,258.4000	1.2584	1,335.4900	1.3355	6.126	0	0	0
2023/04/19	2030	01/02/2024	12.10	Call	Bond Future	7,807.2500	7.8073	7,554.4900	7.5545	(3.238)	0	0	0
2023/04/19	2030	01/02/2024	10.07	Call	Bond Future	2,253.0900	2.2531	2,112.5500	2.1125	(6.238)	0	0	400
2023/04/19	2030	01/02/2024	10.07	Put	Bond Future	3,134.2600	3.1343	3,293.6900	3.2937	5.087	0	0	0
2023/04/19	2030	01/02/2024	11.31	Call	Bond Future	5,401.0800	5.4011	5,180.6500	5.1807	(4.081)	0	0	0
2023/04/19	2030	01/02/2024	11.31	Put	Bond Future	1,304.7300	1.3047	1,384.2700	1.3843	6.096	0	0	1,360
2023/04/19	2030	01/02/2024	11.35	Call	Bond Future	5,518.8000	5.5188	5,296.4100	5.2964	(4.030)	0	0	0
2023/04/19	2030	01/02/2024	11.35	Put	Bond Future	1,267.6400	1.2676	1,345.2200	1.3452	6.120	0	0	0
2023/04/19	2030	01/02/2024	9.57	Call	Bond Future	1,376.3800	1.3764	1,274.0800	1.2741	(7.433)	0	0	400
2023/04/19	2030	02/05/2024	9.81	Call	Bond Future	1,819.4900	1.8195	1,699.4300	1.6994	(6.599)	0	0	0
2023/04/19	2030	02/05/2024	9.81	Put	Bond Future	4,055.8600	4.0559	4,242.0600	4.2421	4.591	0	0	0
2023/04/19	2030	02/05/2024	9.82	Call	Bond Future	1,836.1100	1.8361	1,715.3400	1.7153	(6.577)	0	0	0
2023/04/19	2030	02/05/2024	9.82	Put	Bond Future	4,031.5200	4.0315	4,217.0100	4.2170	4.601	0	0	0
2023/04/19	2030	02/05/2024			Bond Future	10.3642	92.0757	10.4414	91.7695	0.745	0.0000	0.0000	0
2023/04/19	2030	02/05/2024	9.83	Call	Bond Future	1,853.1800	1.8532	1,731.7000	1.7317	(6.555)	0	0	0
2023/04/19	2030	02/05/2024	9.83	Put	Bond Future	4,007.6500	4.0076	4,192.4300	4.1924	4.611	0	0	0
2023/04/19	2032	04/05/2023	9.80	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	500
2023/04/19	2032	04/05/2023	9.85	Put	Bond Future	4,683.1400	4.6831	4,998.9000	4.9989	6.742	0	0	0
2023/04/19	2032	04/05/2023	11.37	Call	Bond Future	3,250.7300	3.2507	2,951.2700	2.9513	(9.212)	0	0	400
2023/04/19	2032	04/05/2023	13.43	Call	Bond Future	12,417.1300	12.4171	12,101.2300	12.1012	(2.544)	0	0	0
2023/04/19	2032	04/05/2023	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/04/19	2032	04/05/2023	10.89	Call	Bond Future	1,282.3700	1.2824	1,060.0200	1.0600	(17.339)	0	0	0
2023/04/19	2032	04/05/2023	10.89	Put	Bond Future	498.4500	0.4984	592.0000	0.5920	18.768	0	0	0
2023/04/19	2032	04/05/2023	11.06	Call	Bond Future	1,918.1600	1.9182	1,656.6400	1.6566	(13.634)	0	0	0

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2023/04/19	2032	04/05/2023	11.06	Put	Bond Future	282.1900	0.2822	336.5700	0.3366	19.271	0	0	730
2023/04/19	2032	04/05/2023	10.69	Call	Bond Future	679.9700	0.6800	521.2000	0.5212	(23.350)	0	0	0
2023/04/19	2032	04/05/2023			Bond Future	10.7356	86.8433	10.7976	86.5274	0.578	0.0000	0.0000	72,110
2023/04/19	2032	04/05/2023	9.80	Put	Bond Future	4,957.2700	4.9573	5,273.1200	5.2731	6.371	0	0	0
2023/04/19	2032	04/05/2023	9.85	Call	Bond Future	0.1900	0.0002	0.0500	0.0001	(73.684)	0	0	6,500
2023/04/19	2032	04/05/2023	10.03	Call	Bond Future	4.7900	0.0048	1.8800	0.0019	(60.752)	0	0	730
2023/04/19	2032	04/05/2023	10.03	Put	Bond Future	3,709.3000	3.7093	4,022.2900	4.0223	8.438	0	0	0
2023/04/19	2032	04/05/2023	11.37	Put	Bond Future	89.8100	0.0898	106.2500	0.1063	18.305	0	0	0
2023/04/19	2032	04/05/2023	11.00	Call	Bond Future	1,683.8600	1.6839	1,434.5000	1.4345	(14.809)	0	0	0
2023/04/19	2032	04/05/2023	11.00	Put	Bond Future	347.3300	0.3473	413.8700	0.4139	19.158	0	0	13,000
2023/04/19	2032	04/05/2023	10.69	Put	Bond Future	913.0400	0.9130	1,070.1700	1.0702	17.210	0	0	500
2023/04/19	2032	04/05/2023	10.87	Call	Bond Future	1,214.2200	1.2142	997.4500	0.9975	(17.853)	0	0	0
2023/04/19	2032	04/05/2023	10.87	Put	Bond Future	531.2800	0.5313	630.4100	0.6304	18.659	0	0	0
2023/04/19	2032	04/05/2023	10.88	Call	Bond Future	1,248.0900	1.2481	1,028.5100	1.0285	(17.593)	0	0	0
2023/04/19	2032	04/05/2023	10.88	Put	Bond Future	514.6400	0.5146	610.9600	0.6110	18.716	0	0	0
2023/04/19	2032	04/05/2023	10.30	Call	Bond Future	81.6000	0.0816	47.3600	0.0474	(41.961)	0	0	500
2023/04/19	2032	04/05/2023	10.30	Put	Bond Future	2,344.2000	2.3442	2,625.8600	2.6259	12.015	0	0	0
2023/04/19	2032	04/05/2023	10.53	Call	Bond Future	341.8300	0.3418	240.1500	0.2402	(29.746)	0	0	730
2023/04/19	2032	04/05/2023	10.53	Put	Bond Future	1,400.0300	1.4000	1,614.2500	1.6143	15.301	0	0	0
2023/04/19	2032	04/05/2023	10.62	Call	Bond Future	515.1700	0.5152	381.4200	0.3814	(25.962)	0	0	400
2023/04/19	2032	04/05/2023	10.62	Put	Bond Future	1,107.9600	1.1080	1,290.1100	1.2901	16.440	0	0	0
2023/04/19	2032	03/08/2023	11.77	Call	Bond Future	5,180.3000	5.1803	4,915.8700	4.9159	(5.105)	0	0	0
2023/04/19	2032	03/08/2023	11.77	Put	Bond Future	655.1500	0.6552	714.4400	0.7144	9.050	0	0	0
2023/04/19	2032	03/08/2023	11.90	Call	Bond Future	5,679.3300	5.6793	5,406.5500	5.4065	(4.803)	0	0	5,000
2023/04/19	2032	03/08/2023	11.90	Put	Bond Future	552.6400	0.5526	603.5800	0.6036	9.218	0	0	0
2023/04/19	2032	03/08/2023	10.30	Call	Bond Future	930.2000	0.9302	827.6300	0.8276	(11.027)	0	0	1,500
2023/04/19	2032	03/08/2023	10.30	Put	Bond Future	3,637.4000	3.6374	3,858.5500	3.8586	6.080	0	0	0
2023/04/19	2032	03/08/2023	9.60	Call	Bond Future	229.8100	0.2298	194.8200	0.1948	(15.226)	0	0	1,500
2023/04/19	2032	03/08/2023	9.60	Put	Bond Future	6,677.9100	6.6779	6,966.6400	6.9666	4.324	0	0	0
2023/04/19	2032	03/08/2023			Bond Future	10.8311	88.6518	10.8961	88.3281	0.600	0.0000	0.0000	99,223
2023/04/19	2032	03/08/2023	11.75	Call	Bond Future	5,104.4700	5.1045	4,841.4200	4.8414	(5.153)	0	0	0
2023/04/19	2032	03/08/2023	11.75	Put	Bond Future	672.3900	0.6724	733.0600	0.7331	9.023	0	0	0
2023/04/19	2032	03/08/2023	11.76	Call	Bond Future	5,142.3500	5.1424	4,878.6100	4.8786	(5.129)	0	0	0
2023/04/19	2032	03/08/2023	11.76	Put	Bond Future	663.7200	0.6637	723.7000	0.7237	9.037	0	0	0
2023/04/19	2032	02/11/2023	11.24	Call	Bond Future	3,720.2200	3.7202	3,517.6700	3.5177	(5.445)	0	0	0
2023/04/19	2032	02/11/2023	11.24	Put	Bond Future	2,200.0400	2.2000	2,328.2400	2.3282	5.827	0	0	0
2023/04/19	2032	02/11/2023	11.90	Call	Bond Future	5,858.3000	5.8583	5,608.5500	5.6086	(4.263)	0	0	0
2023/04/19	2032	02/11/2023	11.90	Put	Bond Future	1,266.5400	1.2665	1,347.5400	1.3475	6.395	0	0	0
2023/04/19	2032	02/11/2023			Bond Future	10.9249	86.3775	10.9929	86.0467	0.622	0.0000	0.0000	64,607
2023/04/19	2032	02/11/2023	11.23	Call	Bond Future	3,690.5600	3.6906	3,488.8400	3.4888	(5.466)	0	0	0
2023/04/19	2032	02/11/2023	11.23	Put	Bond Future	2,218.0900	2.2181	2,347.1200	2.3471	5.817	0	0	0
2023/04/19	2032	02/11/2023	11.22	Call	Bond Future	3,661.2400	3.6612	3,460.3600	3.4604	(5.487)	0	0	0
2023/04/19	2032	02/11/2023	11.22	Put	Bond Future	2,236.5100	2.2365	2,366.3800	2.3664	5.807	0	0	0
2023/04/19	2032	01/02/2024	11.84	Call	Bond Future	5,728.3900	5.7284	5,492.6800	5.4927	(4.115)	0	0	0
2023/04/19	2032	01/02/2024	11.84	Put	Bond Future	1,901.4000	1.9014	2,003.8300	2.0038	5.387	0	0	0
2023/04/19	2032	01/02/2024	10.01	Call	Bond Future	1,291.7900	1.2918	1,194.8600	1.1949	(7.504)	0	0	1,200
2023/04/19	2032	01/02/2024	10.01	Put	Bond Future	6,263.0000	6.2630	6,504.2100	6.5042	3.851	0	0	0
2023/04/19	2032	01/02/2024	11.83	Call	Bond Future	5,696.6600	5.6967	5,461.5500	5.4615	(4.127)	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
2023/04/19	2032	01/02/2024	11.83	Put	Bond Future	1,914.6400	1.9146	2,017.6700	2.0177	5.381	0	0	0
2023/04/19	2032	01/02/2024			Bond Future	11.0139	88.2666	11.0849	87.9284	0.645	0.0000	0.0000	0
2023/04/19	2032	01/02/2024	11.85	Call	Bond Future	5,760.4500	5.7604	5,524.1500	5.5241	(4.102)	0	0	0
2023/04/19	2032	01/02/2024	11.85	Put	Bond Future	1,888.5200	1.8885	1,990.3600	1.9904	5.393	0	0	0
2023/04/19	2032	01/02/2024	12.62	Call	Bond Future	8,350.3600	8.3504	8,076.4300	8.0764	(3.280)	0	0	0
2023/04/19	2032	01/02/2024	12.62	Put	Bond Future	1,113.6500	1.1136	1,177.8600	1.1779	5.766	0	0	1,200
2023/04/19	2032	01/02/2024	10.76	Call	Bond Future	2,691.9600	2.6920	2,534.0300	2.5340	(5.867)	0	0	1,200
2023/04/19	2032	01/02/2024	10.76	Put	Bond Future	3,914.9900	3.9150	4,095.2000	4.0952	4.603	0	0	0
2023/04/19	2032	02/05/2024	10.56	Call	Bond Future	2,336.9100	2.3369	2,196.5400	2.1965	(6.007)	0	0	0
2023/04/19	2032	02/05/2024	10.56	Put	Bond Future	4,952.3400	4.9523	5,157.2100	5.1572	4.137	0	0	0
2023/04/19	2032	02/05/2024			Bond Future	11.1103	86.0301	11.1846	85.6849	0.669	0.0000	0.0000	0
2023/04/19	2032	02/05/2024	10.54	Call	Bond Future	2,297.1000	2.2971	2,158.2800	2.1583	(6.043)	0	0	0
2023/04/19	2032	02/05/2024	10.54	Put	Bond Future	5,009.5200	5.0095	5,215.9400	5.2159	4.121	0	0	0
2023/04/19	2032	02/05/2024	10.55	Call	Bond Future	2,316.9600	2.3170	2,177.3700	2.1774	(6.025)	0	0	0
2023/04/19	2032	02/05/2024	10.55	Put	Bond Future	4,980.8600	4.9809	5,186.5100	5.1865	4.129	0	0	0
2023/04/19	2033	04/05/2023			Bond Future	116.4956	116.4956	115.9458	115.9458	(0.472)	0.0000	0.0000	982
2023/04/19	2033	03/08/2023			Bond Future	118.9505	118.9505	118.3874	118.3874	(0.473)	0.0000	0.0000	6,988
2023/04/19	2033	02/11/2023			Bond Future	120.0932	120.0932	119.4975	119.4975	(0.496)	0.0000	0.0000	0
2023/04/19	2033	01/02/2024			Bond Future	122.7463	122.7463	122.1373	122.1373	(0.496)	0.0000	0.0000	0
2023/04/19	2033	02/05/2024			Bond Future	123.9933	123.9933	123.3505	123.3505	(0.518)	0.0000	0.0000	0
2023/04/19	2037	04/05/2023	10.95	Call	Bond Future	24.3100	0.0243	15.7700	0.0158	(35.130)	0	0	703
2023/04/19	2037	04/05/2023	10.95	Put	Bond Future	4,006.7000	4.0067	4,175.7300	4.1757	4.219	0	0	0
2023/04/19	2037	04/05/2023	11.03	Put	Bond Future	3,538.9600	3.5390	3,702.4200	3.7024	4.619	0	0	0
2023/04/19	2037	04/05/2023	11.30	Call	Bond Future	233.7800	0.2338	183.3100	0.1833	(21.589)	0	0	0
2023/04/19	2037	04/05/2023	11.30	Put	Bond Future	2,112.1600	2.1122	2,239.2600	2.2393	6.018	0	0	0
2023/04/19	2037	04/05/2023	11.94	Call	Bond Future	2,066.4900	2.0665	1,906.7000	1.9067	(7.732)	0	0	0
2023/04/19	2037	04/05/2023	13.73	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	400
2023/04/19	2037	04/05/2023	11.31	Call	Bond Future	246.0500	0.2461	193.7300	0.1937	(21.264)	0	0	0
2023/04/19	2037	04/05/2023	11.31	Put	Bond Future	2,065.4700	2.0655	2,190.7200	2.1907	6.064	0	0	0
2023/04/19	2037	04/05/2023			Bond Future	11.6239	81.0934	11.6552	80.9158	0.268	0.0000	0.0000	36,111
2023/04/19	2037	04/05/2023	11.03	Call	Bond Future	44.4800	0.0445	30.3700	0.0304	(31.722)	0	0	400
2023/04/19	2037	04/05/2023	11.94	Put	Bond Future	295.1500	0.2952	312.9300	0.3129	6.024	0	0	703
2023/04/19	2037	04/05/2023	13.73	Call	Bond Future	10,766.6500	10.7666	10,589.0800	10.5891	(1.649)	0	0	0
2023/04/19	2037	04/05/2023	11.32	Call	Bond Future	258.7800	0.2588	204.6000	0.2046	(20.937)	0	0	0
2023/04/19	2037	04/05/2023	11.32	Put	Bond Future	2,019.3000	2.0193	2,142.6900	2.1427	6.111	0	0	0
2023/04/19	2037	04/05/2023	11.78	Call	Bond Future	1,417.2300	1.4172	1,275.8900	1.2759	(9.973)	0	0	400
2023/04/19	2037	04/05/2023	11.78	Put	Bond Future	535.1800	0.5352	571.4100	0.5714	6.770	0	0	0
2023/04/19	2037	03/08/2023	12.12	Call	Bond Future	3,759.5200	3.7595	3,631.6200	3.6316	(3.402)	0	0	0
2023/04/19	2037	03/08/2023	12.12	Put	Bond Future	1,662.0900	1.6621	1,716.6700	1.7167	3.284	0	0	0
2023/04/19	2037	03/08/2023	12.13	Call	Bond Future	3,795.0100	3.7950	3,666.5800	3.6666	(3.384)	0	0	0
2023/04/19	2037	03/08/2023	12.13	Put	Bond Future	1,643.8100	1.6438	1,697.8600	1.6979	3.288	0	0	0
2023/04/19	2037	03/08/2023			Bond Future	11.7378	78.5244	11.7705	78.3420	0.278	0.0000	0.0000	114,931
2023/04/19	2037	03/08/2023	12.14	Call	Bond Future	3,830.7900	3.8308	3,701.8200	3.7018	(3.367)	0	0	0
2023/04/19	2037	03/08/2023	12.14	Put	Bond Future	1,625.8800	1.6259	1,679.3900	1.6794	3.291	0	0	0
2023/04/19	2037	03/08/2023	11.00	Call	Bond Future	817.8600	0.8179	765.4300	0.7654	(6.411)	0	0	1,800
2023/04/19	2037	03/08/2023	11.00	Put	Bond Future	5,113.3500	5.1133	5,243.4000	5.2434	2.543	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
2023/04/19	2037	03/08/2023	10.30	Call	Bond Future	176.3100	0.1763	159.9400	0.1599	(9.285)	0	0	1,800
2023/04/19	2037	03/08/2023	10.30	Put	Bond Future	8,870.2100	8.8702	9,036.3200	9.0363	1.873	0	0	0
2023/04/19	2037	02/11/2023	11.57	Call	Bond Future	2,540.7100	2.5407	2,450.4300	2.4504	(3.553)	0	0	0
2023/04/19	2037	02/11/2023	11.55	Put	Bond Future	4,119.7400	4.1197	4,217.0300	4.2170	2.362	0	0	0
2023/04/19	2037	02/11/2023	11.56	Put	Bond Future	4,088.8400	4.0888	4,185.5800	4.1856	2.366	0	0	0
2023/04/19	2037	02/11/2023			Bond Future	11.8415	80.1964	11.8754	80.0099	0.286	0.0000	0.0000	0
2023/04/19	2037	02/11/2023	11.57	Put	Bond Future	4,058.1300	4.0581	4,154.3300	4.1543	2.371	0	0	0
2023/04/19	2037	02/11/2023	11.55	Call	Bond Future	2,488.8400	2.4888	2,399.6500	2.3997	(3.584)	0	0	0
2023/04/19	2037	02/11/2023	11.56	Call	Bond Future	2,514.7100	2.5147	2,424.9700	2.4250	(3.569)	0	0	0
2023/04/19	2037	01/02/2024	12.33	Call	Bond Future	5,162.8500	5.1628	5,041.1400	5.0411	(2.357)	0	0	0
2023/04/19	2037	01/02/2024	12.33	Put	Bond Future	3,112.6700	3.1127	3,181.6900	3.1817	2.217	0	0	0
2023/04/19	2037	01/02/2024			Bond Future	11.9443	77.6940	11.9796	77.5033	0.295	0.0000	0.0000	0
2023/04/19	2037	01/02/2024	12.31	Call	Bond Future	5,098.3500	5.0983	4,977.3800	4.9774	(2.373)	0	0	0
2023/04/19	2037	01/02/2024	12.31	Put	Bond Future	3,152.5200	3.1525	3,222.2800	3.2223	2.213	0	0	0
2023/04/19	2037	01/02/2024	12.32	Call	Bond Future	5,130.5700	5.1306	5,009.2200	5.0092	(2.365)	0	0	0
2023/04/19	2037	01/02/2024	12.32	Put	Bond Future	3,132.5400	3.1325	3,201.9200	3.2019	2.215	0	0	0
2023/04/19	2037	02/05/2024	11.45	Call	Bond Future	2,911.5600	2.9116	2,827.5800	2.8276	(2.884)	0	0	0
2023/04/19	2037	02/05/2024	11.43	Put	Bond Future	6,306.3500	6.3063	6,417.8000	6.4178	1.767	0	0	0
2023/04/19	2037	02/05/2024	11.44	Call	Bond Future	2,889.5800	2.8896	2,806.0000	2.8060	(2.892)	0	0	0
2023/04/19	2037	02/05/2024	11.44	Put	Bond Future	6,271.1800	6.2712	6,382.2300	6.3822	1.771	0	0	0
2023/04/19	2037	02/05/2024			Bond Future	12.0548	79.3880	12.0914	79.1933	0.303	0.0000	0.0000	0
2023/04/19	2037	02/05/2024	11.45	Put	Bond Future	6,236.4600	6.2365	6,347.1100	6.3471	1.774	0	0	0
2023/04/19	2037	02/05/2024	11.43	Call	Bond Future	2,868.0000	2.8680	2,784.8200	2.7848	(2.900)	0	0	0
2023/04/19	2038	04/05/2023			Bond Future	129.1457	129.1457	128.6390	128.6390	(0.392)	0.0000	0.0000	2,894
2023/04/19	2038	03/08/2023			Bond Future	129.9073	129.9073	129.3592	129.3592	(0.422)	0.0000	0.0000	2,175
2023/04/19	2038	02/11/2023			Bond Future	132.7036	132.7036	132.1436	132.1436	(0.422)	0.0000	0.0000	1,343
2023/04/19	2038	01/02/2024			Bond Future	133.6221	133.6221	133.0213	133.0213	(0.450)	0.0000	0.0000	0
2023/04/19	2038	02/05/2024			Bond Future	136.5666	136.5666	135.9528	135.9528	(0.449)	0.0000	0.0000	0
2023/04/19	2040	04/05/2023	10.73	Put	Bond Future	7,348.3700	7.3484	7,505.0400	7.5050	2.132	0	0	0
2023/04/19	2040	04/05/2023	12.78	Call	Bond Future	5,217.5900	5.2176	5,059.7200	5.0597	(3.026)	0	0	0
2023/04/19	2040	04/05/2023	12.78	Put	Bond Future	23.0800	0.0231	22.0200	0.0220	(4.593)	0	0	388
2023/04/19	2040	04/05/2023	13.45	Put	Bond Future	0.5900	0.0006	0.4800	0.0005	(18.644)	0	0	486
2023/04/19	2040	04/05/2023	11.43	Call	Bond Future	137.6200	0.1376	106.1000	0.1061	(22.904)	0	0	0
2023/04/19	2040	04/05/2023	11.43	Put	Bond Future	2,852.4300	2.8524	2,977.7200	2.9777	4.392	0	0	0
2023/04/19	2040	04/05/2023	12.05	Put	Bond Future	533.8300	0.5338	557.7600	0.5578	4.483	0	0	684
2023/04/19	2040	04/05/2023			Bond Future	11.8694	81.7419	11.8955	81.5851	0.220	0.0000	0.0000	20,230
2023/04/19	2040	04/05/2023	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/19	2040	04/05/2023	10.17	Put	Bond Future	11,350.8700	11.3509	11,507.6800	11.5077	1.381	0	0	0
2023/04/19	2040	04/05/2023	10.73	Call	Bond Future	0.2600	0.0003	0.1200	0.0001	(53.846)	0	0	486
2023/04/19	2040	04/05/2023	10.92	Call	Bond Future	2.3100	0.0023	1.2900	0.0013	(44.156)	0	0	388
2023/04/19	2040	04/05/2023	10.92	Put	Bond Future	6,053.6100	6.0536	6,209.4000	6.2094	2.574	0	0	0
2023/04/19	2040	04/05/2023	13.45	Call	Bond Future	8,679.1400	8.6791	8,522.2200	8.5222	(1.808)	0	0	0
2023/04/19	2040	04/05/2023	11.48	Call	Bond Future	182.6300	0.1826	143.8600	0.1439	(21.229)	0	0	486
2023/04/19	2040	04/05/2023	11.48	Put	Bond Future	2,581.2600	2.5813	2,699.3000	2.6993	4.573	0	0	0
2023/04/19	2040	04/05/2023	12.05	Call	Bond Future	1,608.9300	1.6089	1,476.0500	1.4760	(8.259)	0	0	0
2023/04/19	2040	04/05/2023	11.03	Call	Bond Future	6.8700	0.0069	4.1800	0.0042	(39.156)	0	0	684

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
2023/04/19	2040	04/05/2023	11.03	Put	Bond Future	5,320.9900	5.3210	5,475.1100	5.4751	2.896	0	0	0
2023/04/19	2040	04/05/2023	11.41	Call	Bond Future	122.2300	0.1222	93.3800	0.0934	(23.603)	0	0	0
2023/04/19	2040	04/05/2023	11.41	Put	Bond Future	2,964.0500	2.9640	3,092.0100	3.0920	4.317	0	0	0
2023/04/19	2040	04/05/2023	11.42	Call	Bond Future	129.7300	0.1297	99.5600	0.0996	(23.256)	0	0	0
2023/04/19	2040	04/05/2023	11.42	Put	Bond Future	2,908.0000	2.9080	3,034.6400	3.0346	4.355	0	0	0
2023/04/19	2040	03/08/2023	12.23	Call	Bond Future	3,511.1000	3.5111	3,402.6100	3.4026	(3.090)	0	0	0
2023/04/19	2040	03/08/2023	12.23	Put	Bond Future	2,089.5400	2.0895	2,142.3500	2.1424	2.527	0	0	0
2023/04/19	2040	03/08/2023			Bond Future	11.9862	78.9360	12.0135	78.7747	0.228	0.0000	0.0000	134,111
2023/04/19	2040	03/08/2023	12.22	Call	Bond Future	3,475.7500	3.4757	3,367.7600	3.3678	(3.107)	0	0	0
2023/04/19	2040	03/08/2023	12.22	Put	Bond Future	2,111.6900	2.1117	2,165.0000	2.1650	2.525	0	0	0
2023/04/19	2040	03/08/2023	12.21	Call	Bond Future	3,440.5400	3.4405	3,333.0700	3.3331	(3.124)	0	0	0
2023/04/19	2040	03/08/2023	12.21	Put	Bond Future	2,134.0400	2.1340	2,187.8700	2.1879	2.522	0	0	0
2023/04/19	2040	02/11/2023	11.59	Call	Bond Future	2,149.7500	2.1497	2,078.9900	2.0790	(3.292)	0	0	0
2023/04/19	2040	02/11/2023	11.60	Put	Bond Future	5,127.9400	5.1279	5,221.5300	5.2215	1.825	0	0	0
2023/04/19	2040	02/11/2023	11.58	Call	Bond Future	2,125.8500	2.1259	2,055.5700	2.0556	(3.306)	0	0	0
2023/04/19	2040	02/11/2023	11.58	Put	Bond Future	5,203.3000	5.2033	5,297.8600	5.2979	1.817	0	0	0
2023/04/19	2040	02/11/2023			Bond Future	12.0927	80.6166	12.1211	80.4518	0.234	0.0000	0.0000	29
2023/04/19	2040	02/11/2023	11.59	Put	Bond Future	5,165.3900	5.1654	5,259.4700	5.2595	1.821	0	0	0
2023/04/19	2040	02/11/2023	11.60	Call	Bond Future	2,174.0300	2.1740	2,102.7800	2.1028	(3.277)	0	0	0
2023/04/19	2040	01/02/2024	12.34	Call	Bond Future	4,733.9300	4.7339	4,633.0500	4.6331	(2.131)	0	0	0
2023/04/19	2040	01/02/2024	12.34	Put	Bond Future	3,930.7900	3.9308	3,998.5000	3.9985	1.723	0	0	0
2023/04/19	2040	01/02/2024	12.33	Call	Bond Future	4,701.8500	4.7019	4,601.3200	4.6013	(2.138)	0	0	0
2023/04/19	2040	01/02/2024	12.33	Put	Bond Future	3,955.1400	3.9551	4,023.2000	4.0232	1.721	0	0	0
2023/04/19	2040	01/02/2024			Bond Future	12.1988	77.8732	12.2282	77.7046	0.242	0.0000	0.0000	11
2023/04/19	2040	01/02/2024	12.35	Call	Bond Future	4,765.8200	4.7658	4,664.5900	4.6646	(2.124)	0	0	0
2023/04/19	2040	01/02/2024	12.35	Put	Bond Future	3,906.3100	3.9063	3,973.6700	3.9737	1.724	0	0	0
2023/04/19	2040	02/05/2024	11.61	Call	Bond Future	3,047.5100	3.0475	2,974.0600	2.9741	(2.410)	0	0	0
2023/04/19	2040	02/05/2024	11.62	Put	Bond Future	7,132.9400	7.1329	7,231.1500	7.2312	1.377	0	0	0
2023/04/19	2040	02/05/2024	11.60	Call	Bond Future	3,024.0000	3.0240	2,950.9000	2.9509	(2.417)	0	0	0
2023/04/19	2040	02/05/2024			Bond Future	12.3118	79.5710	12.3423	79.3989	0.248	0.0000	0.0000	0
2023/04/19	2040	02/05/2024	11.61	Put	Bond Future	7,170.4400	7.1704	7,269.0100	7.2690	1.375	0	0	0
2023/04/19	2040	02/05/2024	11.62	Call	Bond Future	3,071.1200	3.0711	2,997.3100	2.9973	(2.403)	0	0	0
2023/04/19	2040	02/05/2024	11.60	Put	Bond Future	7,208.1200	7.2081	7,307.0400	7.3070	1.372	0	0	0
2023/04/19	2044	04/05/2023	11.41	Call	Bond Future	81.7700	0.0818	66.5600	0.0666	(18.601)	0	0	0
2023/04/19	2044	04/05/2023	11.41	Put	Bond Future	3,462.3200	3.4623	3,514.4700	3.5145	1.506	0	0	0
2023/04/19	2044	04/05/2023	11.42	Call	Bond Future	87.2000	0.0872	71.2600	0.0713	(18.280)	0	0	0
2023/04/19	2044	04/05/2023	11.42	Put	Bond Future	3,402.7100	3.4027	3,454.1300	3.4541	1.511	0	0	0
2023/04/19	2044	04/05/2023	11.75	Put	Bond Future	1,701.9300	1.7019	1,721.6500	1.7216	1.159	0	0	4,423
2023/04/19	2044	04/05/2023			Bond Future	11.9486	77.9820	11.9598	77.9147	0.093	0.0000	0.0000	30,443
2023/04/19	2044	04/05/2023	11.43	Call	Bond Future	92.8900	0.0929	76.2000	0.0762	(17.967)	0	0	0
2023/04/19	2044	04/05/2023	11.43	Put	Bond Future	3,343.4500	3.3435	3,394.1200	3.3941	1.516	0	0	0
2023/04/19	2044	04/05/2023	11.75	Call	Bond Future	483.8100	0.4838	436.1700	0.4362	(9.847)	0	0	0
2023/04/19	2044	04/05/2023	12.00	Call	Bond Future	1,158.9300	1.1589	1,090.3900	1.0904	(5.914)	0	0	0
2023/04/19	2044	04/05/2023	12.00	Put	Bond Future	849.2300	0.8492	848.0500	0.8481	(0.139)	0	0	4,423
2023/04/19	2044	04/05/2023	12.25	Call	Bond Future	2,152.9600	2.1530	2,076.2200	2.0762	(3.564)	0	0	0
2023/04/19	2044	04/05/2023	12.25	Put	Bond Future	365.7400	0.3657	356.3600	0.3564	(2.565)	0	0	1,798
2023/04/19	2044	03/08/2023	12.16	Call	Bond Future	3,015.4300	3.0154	2,964.3400	2.9643	(1.694)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/19	2044	03/08/2023	12.16	Put	Bond Future	2,434.6200	2.4346	2,453.3900	2.4534	0.771	0	0	0
2023/04/19	2044	03/08/2023	12.00	Call	Bond Future	2,502.9600	2.5030	2,455.9300	2.4559	(1.879)	0	0	0
2023/04/19	2044	03/08/2023	12.00	Put	Bond Future	2,871.8900	2.8719	2,894.7200	2.8947	0.795	0	0	4,754
2023/04/19	2044	03/08/2023	12.15	Call	Bond Future	2,982.1500	2.9821	2,931.3000	2.9313	(1.705)	0	0	0
2023/04/19	2044	03/08/2023	12.15	Put	Bond Future	2,460.1100	2.4601	2,479.1200	2.4791	0.773	0	0	0
2023/04/19	2044	03/08/2023			Bond Future	12.0617	75.2231	12.0735	75.1532	0.097	0.0000	0.0000	80,399
2023/04/19	2044	03/08/2023	12.17	Call	Bond Future	3,048.8600	3.0489	2,997.5400	2.9975	(1.683)	0	0	0
2023/04/19	2044	03/08/2023	12.17	Put	Bond Future	2,409.3600	2.4094	2,427.9000	2.4279	0.769	0	0	0
2023/04/19	2044	03/08/2023	11.75	Call	Bond Future	1,796.7900	1.7968	1,756.9100	1.7569	(2.220)	0	0	0
2023/04/19	2044	03/08/2023	11.75	Put	Bond Future	3,690.8300	3.6908	3,720.8100	3.7208	0.812	0	0	3,076
2023/04/19	2044	02/11/2023	11.57	Call	Bond Future	2,016.0200	2.0160	1,982.0500	1.9821	(1.685)	0	0	0
2023/04/19	2044	02/11/2023	11.57	Put	Bond Future	5,645.5100	5.6455	5,683.0300	5.6830	0.665	0	0	0
2023/04/19	2044	02/11/2023			Bond Future	12.1649	76.8247	12.1771	76.7532	0.100	0.0000	0.0000	0
2023/04/19	2044	02/11/2023	11.56	Call	Bond Future	1,992.9800	1.9930	1,959.2400	1.9592	(1.693)	0	0	0
2023/04/19	2044	02/11/2023	11.56	Put	Bond Future	5,685.9700	5.6860	5,723.7200	5.7237	0.664	0	0	0
2023/04/19	2044	02/11/2023	11.55	Call	Bond Future	1,969.8700	1.9699	1,936.3500	1.9363	(1.702)	0	0	0
2023/04/19	2044	02/11/2023	11.55	Put	Bond Future	5,726.4500	5.7264	5,764.4200	5.7644	0.663	0	0	0
2023/04/19	2044	01/02/2024	12.29	Call	Bond Future	4,449.3600	4.4494	4,402.7800	4.4028	(1.047)	0	0	0
2023/04/19	2044	01/02/2024	12.29	Put	Bond Future	4,318.7200	4.3187	4,345.3200	4.3453	0.616	0	0	0
2023/04/19	2044	01/02/2024			Bond Future	12.2673	74.1234	12.2800	74.0502	0.103	0.0000	0.0000	0
2023/04/19	2044	01/02/2024	12.28	Call	Bond Future	4,418.1000	4.4181	4,371.6800	4.3717	(1.051)	0	0	0
2023/04/19	2044	01/02/2024	12.28	Put	Bond Future	4,345.0900	4.3451	4,371.8500	4.3719	0.616	0	0	0
2023/04/19	2044	01/02/2024	12.27	Call	Bond Future	4,386.9200	4.3869	4,340.6600	4.3407	(1.054)	0	0	0
2023/04/19	2044	01/02/2024	12.27	Put	Bond Future	4,371.6200	4.3716	4,398.5400	4.3985	0.616	0	0	0
2023/04/19	2044	02/05/2024	11.67	Call	Bond Future	2,905.6900	2.9057	2,870.9400	2.8709	(1.196)	0	0	0
2023/04/19	2044	02/05/2024	11.67	Put	Bond Future	7,114.1600	7.1142	7,153.9400	7.1539	0.559	0	0	0
2023/04/19	2044	02/05/2024			Bond Future	12.3761	75.7394	12.3892	75.6649	0.106	0.0000	0.0000	0
2023/04/19	2044	02/05/2024	11.66	Call	Bond Future	2,883.1900	2.8832	2,848.5900	2.8486	(1.200)	0	0	0
2023/04/19	2044	02/05/2024	11.66	Put	Bond Future	7,154.1000	7.1541	7,194.0300	7.1940	0.558	0	0	0
2023/04/19	2044	02/05/2024	11.65	Call	Bond Future	2,860.4800	2.8605	2,826.0500	2.8261	(1.204)	0	0	0
2023/04/19	2044	02/05/2024	11.65	Put	Bond Future	7,193.9100	7.1939	7,234.0100	7.2340	0.557	0	0	0
2023/04/19	2046	04/05/2023			Bond Future	112.2091	112.2091	112.7923	112.7923	0.520	0.0000	0.0000	12,310
2023/04/19	2046	03/08/2023			Bond Future	114.5736	114.5736	115.1675	115.1675	0.518	0.0000	0.0000	10,709
2023/04/19	2046	02/11/2023			Bond Future	114.9547	114.9547	115.5326	115.5326	0.503	0.0000	0.0000	4,231
2023/04/19	2046	01/02/2024			Bond Future	117.4945	117.4945	118.0849	118.0849	0.503	0.0000	0.0000	0
2023/04/19	2046	02/05/2024			Bond Future	117.9423	117.9423	118.5150	118.5150	0.486	0.0000	0.0000	0
2023/04/19	2050	04/05/2023			Bond Future	115.8026	115.8026	115.1533	115.1533	(0.561)	0.0000	0.0000	9,844
2023/04/19	2050	03/08/2023			Bond Future	116.0599	116.0599	115.3641	115.3641	(0.600)	0.0000	0.0000	9,630
2023/04/19	2050	02/11/2023			Bond Future	118.5582	118.5582	117.8473	117.8473	(0.600)	0.0000	0.0000	3,146
2023/04/19	2050	01/02/2024			Bond Future	118.9355	118.9355	118.1775	118.1775	(0.637)	0.0000	0.0000	0
2023/04/19	2050	02/05/2024			Bond Future	121.5562	121.5562	120.7819	120.7819	(0.637)	0.0000	0.0000	0
2023/04/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	AL37	04/05/2023			Index Future	876.7950	876.7950	874.2910	874.2910	(0.286)	0.0000	0.0000	0
2023/04/19	AL37	03/08/2023			Index Future	895.0460	895.0460	892.4860	892.4860	(0.286)	0.0000	0.0000	0
2023/04/19	AL37	02/11/2023			Index Future	914.0990	914.0990	911.4840	911.4840	(0.286)	0.0000	0.0000	0
2023/04/19	AL37	01/02/2024			Index Future	934.0840	934.0840	931.4120	931.4120	(0.286)	0.0000	0.0000	0
2023/04/19	AL37	02/05/2024			Index Future	954.4720	954.4720	951.7420	951.7420	(0.286)	0.0000	0.0000	0
2023/04/19	AL7T	04/05/2023			Index Future	1,006.9540	1,006.9540	1,003.9870	1,003.9870	(0.295)	0.0000	0.0000	0
2023/04/19	AL7T	03/08/2023			Index Future	1,027.9140	1,027.9140	1,024.8800	1,024.8800	(0.295)	0.0000	0.0000	0
2023/04/19	AL7T	02/11/2023			Index Future	1,049.7960	1,049.7960	1,046.6970	1,046.6970	(0.295)	0.0000	0.0000	0
2023/04/19	AL7T	01/02/2024			Index Future	1,072.7480	1,072.7480	1,069.5810	1,069.5810	(0.295)	0.0000	0.0000	0
2023/04/19	AL7T	02/05/2024			Index Future	1,096.1630	1,096.1630	1,092.9270	1,092.9270	(0.295)	0.0000	0.0000	0
2023/04/19	ALBI	04/05/2023			Index Future	879.9600	879.9600	877.8700	877.8700	(0.238)	0.0000	0.0000	81
2023/04/19	ALBI	03/08/2023			Index Future	898.2760	898.2760	896.1390	896.1390	(0.238)	0.0000	0.0000	18
2023/04/19	ALBI	02/11/2023			Index Future	917.3980	917.3980	915.2150	915.2150	(0.238)	0.0000	0.0000	0
2023/04/19	ALBI	01/02/2024			Index Future	937.4560	937.4560	935.2240	935.2240	(0.238)	0.0000	0.0000	0
2023/04/19	ALBI	02/05/2024			Index Future	957.9180	957.9180	955.6380	955.6380	(0.238)	0.0000	0.0000	0
2023/04/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/19	ES33	04/05/2023			Bond Future	12.1381	74.1711	12.1686	74.0281	0.252	0.0000	0.0000	0
2023/04/19	ES33	03/08/2023			Bond Future	12.2744	75.7341	12.3064	75.5870	0.261	0.0000	0.0000	350
2023/04/19	ES33	02/11/2023			Bond Future	12.4134	73.5674	12.4468	73.4170	0.269	0.0000	0.0000	0
2023/04/19	ES33	01/02/2024			Bond Future	12.5538	75.1928	12.5888	75.0391	0.278	0.0000	0.0000	0
2023/04/19	ES33	02/05/2024			Bond Future	12.6999	73.0507	12.7363	72.8938	0.286	0.0000	0.0000	0
2023/04/19	ES42	04/05/2023			Bond Future	12.5916	71.0292	12.6173	70.8906	0.204	0.0000	0.0000	0
2023/04/19	ES42	03/08/2023			Bond Future	12.7210	72.5260	12.7478	72.3835	0.211	0.0000	0.0000	4,000
2023/04/19	ES42	02/11/2023			Bond Future	12.8524	69.8240	12.8803	69.6784	0.217	0.0000	0.0000	0
2023/04/19	ES42	01/02/2024			Bond Future	12.9786	71.3670	13.0077	71.2180	0.224	0.0000	0.0000	0
2023/04/19	ES42	02/05/2024			Bond Future	13.1142	68.6765	13.1444	68.5245	0.230	0.0000	0.0000	0
2023/04/19	GOVI	04/05/2023	852.86	Call	GOVI	146,080.0000	14.6080	125,420.0000	12.5420	(14.143)	0	0	0
2023/04/19	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	04/05/2023	852.87	Call	GOVI	145,980.0000	14.5980	125,320.0000	12.5320	(14.153)	0	0	0
2023/04/19	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	04/05/2023			GOVI	867.4680	867.4680	865.4020	865.4020	(0.238)	0.0000	0.0000	119
2023/04/19	GOVI	04/05/2023	852.88	Call	GOVI	145,880.0000	14.5880	125,220.0000	12.5220	(14.162)	0	0	0
2023/04/19	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	03/08/2023	837.21	Call	GOVI	483,150.0000	48.3150	462,020.0000	46.2020	(4.373)	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
2023/04/19	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	03/08/2023	837.22	Call	GOVI	483,050.0000	48.3050	461,920.0000	46.1920	(4.374)	0	0	0
2023/04/19	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	03/08/2023			GOVI	885.5250	885.5250	883.4120	883.4120	(0.239)	0.0000	0.0000	795
2023/04/19	GOVI	03/08/2023	837.23	Call	GOVI	482,950.0000	48.2950	461,820.0000	46.1820	(4.375)	0	0	0
2023/04/19	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	02/11/2023	885.82	Call	GOVI	185,550.0000	18.5550	163,970.0000	16.3970	(11.630)	0	0	0
2023/04/19	GOVI	02/11/2023			GOVI	904.3750	904.3750	902.2170	902.2170	(0.239)	0.0000	0.0000	0
2023/04/19	GOVI	02/11/2023	885.80	Call	GOVI	185,750.0000	18.5750	164,170.0000	16.4170	(11.618)	0	0	0
2023/04/19	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	02/11/2023	885.81	Call	GOVI	185,650.0000	18.5650	164,070.0000	16.4070	(11.624)	0	0	0
2023/04/19	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	01/02/2024	880.00	Call	GOVI	441,480.0000	44.1480	419,420.0000	41.9420	(4.997)	0	0	0
2023/04/19	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	01/02/2024			GOVI	924.1480	924.1480	921.9420	921.9420	(0.239)	0.0000	0.0000	0
2023/04/19	GOVI	01/02/2024	879.98	Call	GOVI	441,680.0000	44.1680	419,620.0000	41.9620	(4.995)	0	0	0
2023/04/19	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	01/02/2024	879.99	Call	GOVI	441,580.0000	44.1580	419,520.0000	41.9520	(4.996)	0	0	0
2023/04/19	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	02/05/2024	950.97	Put	GOVI	66,500.0000	6.6500	89,040.0000	8.9040	33.895	0	0	0
2023/04/19	GOVI	02/05/2024	950.98	Put	GOVI	66,600.0000	6.6600	89,140.0000	8.9140	33.844	0	0	0
2023/04/19	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	02/05/2024			GOVI	944.3200	944.3200	942.0660	942.0660	(0.239)	0.0000	0.0000	0
2023/04/19	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	GOVI	02/05/2024	950.99	Put	GOVI	66,700.0000	6.6700	89,240.0000	8.9240	33.793	0	0	0
2023/04/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/19	IGOV	04/05/2023			Index Future	326.8300	326.8300	326.2740	326.2740	(0.170)	0.0000	0.0000	289
2023/04/19	IGOV	03/08/2023			Index Future	333.7140	333.7140	333.1450	333.1450	(0.171)	0.0000	0.0000	624
2023/04/19	IGOV	02/11/2023			Index Future	340.8970	340.8970	340.3160	340.3160	(0.170)	0.0000	0.0000	0
2023/04/19	IGOV	01/02/2024			Index Future	348.4280	348.4280	347.8330	347.8330	(0.171)	0.0000	0.0000	0
2023/04/19	IGOV	02/05/2024			Index Future	356.1080	356.1080	355.5010	355.5010	(0.170)	0.0000	0.0000	0
2023/04/19	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0

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2023/04/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/04/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/04/19	JBAF	19/04/2023			Jibar Tradeable Future	7.9550	92.0450	7.9580	92.0420	0.038	0.0000	0.0000	0
2023/04/19	JBAF	17/05/2023			Jibar Tradeable Future	8.0400	91.9600	8.0700	91.9300	0.373	0.0000	0.0000	0
2023/04/19	JBAF	21/06/2023			Jibar Tradeable Future	8.2750	91.7250	8.3750	91.6250	1.208	0.0000	0.0000	0
2023/04/19	JBAF	19/07/2023			Jibar Tradeable Future	8.3100	91.6900	8.4200	91.5800	1.324	0.0000	0.0000	0
2023/04/19	JBAF	16/08/2023			Jibar Tradeable Future	8.4100	91.5900	8.5300	91.4700	1.427	0.0000	0.0000	0
2023/04/19	JBAF	20/09/2023			Jibar Tradeable Future	8.4250	91.5750	8.5550	91.4450	1.543	0.0000	0.0000	0
2023/04/19	JBAF	18/10/2023			Jibar Tradeable Future	8.3150	91.6850	8.3150	91.6850	0.000	0.0000	0.0000	0
2023/04/19	JBAF	20/12/2023			Jibar Tradeable Future	8.3500	91.6500	8.5000	91.5000	1.796	0.0000	0.0000	0
2023/04/19	JBAF	20/03/2024			Jibar Tradeable Future	8.2000	91.8000	8.3500	91.6500	1.829	0.0000	0.0000	0
2023/04/19	JBAF	19/06/2024			Jibar Tradeable Future	7.9800	92.0200	8.1900	91.8100	2.632	0.0000	0.0000	0
2023/04/19	JBAF	18/09/2024			Jibar Tradeable Future	7.9250	92.0750	8.1450	91.8550	2.776	0.0000	0.0000	0
2023/04/19	JBAF	18/12/2024			Jibar Tradeable Future	7.8800	92.1200	8.0200	91.9800	1.777	0.0000	0.0000	0
2023/04/19	JBAF	19/03/2025			Jibar Tradeable Future	7.8850	92.1150	8.0250	91.9750	1.776	0.0000	0.0000	0
2023/04/19	R035	04/05/2023	10.55	Call	Bond Future	8.5400	0.0085	5.5200	0.0055	(35.363)	0	0	770
2023/04/19	R035	04/05/2023	10.55	Put	Bond Future	4,631.4700	4.6315	4,750.6000	4.7506	2.572	0	0	0
2023/04/19	R035	04/05/2023	13.18	Call	Bond Future	9,650.1100	9.6501	9,527.9400	9.5279	(1.266)	0	0	0
2023/04/19	R035	04/05/2023	13.18	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	491
2023/04/19	R035	04/05/2023	12.46	Call	Bond Future	6,093.6500	6.0937	5,970.9100	5.9709	(2.014)	0	0	0
2023/04/19	R035	04/05/2023	12.46	Put	Bond Future	4.7200	0.0047	4.1300	0.0041	(12.500)	0	0	388
2023/04/19	R035	04/05/2023	11.20	Call	Bond Future	537.4800	0.5375	468.6500	0.4687	(12.806)	0	0	0
2023/04/19	R035	04/05/2023	11.21	Call	Bond Future	559.4600	0.5595	489.1000	0.4891	(12.576)	0	0	0
2023/04/19	R035	04/05/2023	11.22	Put	Bond Future	1,222.9100	1.2229	1,273.1700	1.2732	4.110	0	0	0
2023/04/19	R035	04/05/2023	10.60	Call	Bond Future	13.3200	0.0133	8.8900	0.0089	(33.258)	0	0	388
2023/04/19	R035	04/05/2023	10.60	Put	Bond Future	4,330.1300	4.3301	4,447.8500	4.4479	2.719	0	0	0
2023/04/19	R035	04/05/2023	11.05	Call	Bond Future	273.8200	0.2738	228.1100	0.2281	(16.693)	0	0	770
2023/04/19	R035	04/05/2023	11.05	Put	Bond Future	1,900.9300	1.9009	1,977.3700	1.9774	4.021	0	0	0
2023/04/19	R035	04/05/2023	11.17	Call	Bond Future	474.8800	0.4749	410.7000	0.4107	(13.515)	0	0	491
2023/04/19	R035	04/05/2023			Bond Future	11.3320	85.8763	11.3535	85.7541	0.190	0.0000	0.0000	27,631
2023/04/19	R035	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/19	R035	04/05/2023	9.85	Put	Bond Future	9,068.2300	9.0682	9,190.3800	9.1904	1.347	0	0	0
2023/04/19	R035	04/05/2023	10.42	Call	Bond Future	2.3800	0.0024	1.4000	0.0014	(41.176)	0	0	491
2023/04/19	R035	04/05/2023	10.42	Put	Bond Future	5,428.2000	5.4282	5,549.3700	5.5494	2.232	0	0	0
2023/04/19	R035	04/05/2023	11.80	Call	Bond Future	2,752.0800	2.7521	2,630.0600	2.6301	(4.434)	0	0	0
2023/04/19	R035	04/05/2023	11.80	Put	Bond Future	146.3900	0.1464	146.5200	0.1465	0.089	0	0	1,035
2023/04/19	R035	04/05/2023	11.87	Call	Bond Future	3,092.0400	3.0920	2,968.9400	2.9689	(3.981)	0	0	0
2023/04/19	R035	04/05/2023	11.87	Put	Bond Future	106.5100	0.1065	105.5600	0.1056	(0.892)	0	0	770
2023/04/19	R035	04/05/2023	11.20	Put	Bond Future	1,293.5700	1.2936	1,346.8900	1.3469	4.122	0	0	0
2023/04/19	R035	04/05/2023	11.21	Put	Bond Future	1,257.9300	1.2579	1,309.7200	1.3097	4.117	0	0	0
2023/04/19	R035	04/05/2023	11.22	Call	Bond Future	582.0100	0.5820	510.1200	0.5101	(12.352)	0	0	0
2023/04/19	R035	04/05/2023	11.17	Put	Bond Future	1,404.1700	1.4042	1,462.1400	1.4621	4.128	0	0	0
2023/04/19	R035	03/08/2023	12.00	Call	Bond Future	4,377.2900	4.3773	4,279.1600	4.2792	(2.242)	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
2023/04/19	R035	03/08/2023	12.00	Put	Bond Future	1,307.6500	1.3076	1,335.4600	1.3355	2.127	0	0	0
2023/04/19	R035	03/08/2023			Bond Future	11.4361	87.6647	11.4586	87.5388	0.197	0.0000	0.0000	50,696
2023/04/19	R035	03/08/2023	11.98	Call	Bond Future	4,301.5900	4.3016	4,204.1100	4.2041	(2.266)	0	0	0
2023/04/19	R035	03/08/2023	11.98	Put	Bond Future	1,338.0600	1.3381	1,366.5200	1.3665	2.127	0	0	0
2023/04/19	R035	03/08/2023	11.99	Call	Bond Future	4,339.4700	4.3395	4,241.6600	4.2417	(2.254)	0	0	0
2023/04/19	R035	03/08/2023	11.99	Put	Bond Future	1,322.8600	1.3229	1,350.9900	1.3510	2.126	0	0	0
2023/04/19	R035	02/11/2023	12.85	Call	Bond Future	7,866.8600	7.8669	7,758.1100	7.7581	(1.382)	0	0	0
2023/04/19	R035	02/11/2023	12.85	Put	Bond Future	1,105.9600	1.1060	1,125.9500	1.1259	1.807	0	0	400
2023/04/19	R035	02/11/2023	11.41	Call	Bond Future	2,836.4800	2.8365	2,766.8100	2.7668	(2.456)	0	0	0
2023/04/19	R035	02/11/2023	11.41	Put	Bond Future	3,566.5000	3.5665	3,625.5700	3.6256	1.656	0	0	0
2023/04/19	R035	02/11/2023	11.42	Call	Bond Future	2,864.2600	2.8643	2,794.2100	2.7942	(2.446)	0	0	0
2023/04/19	R035	02/11/2023	11.42	Put	Bond Future	3,538.7700	3.5388	3,597.4600	3.5975	1.658	0	0	0
2023/04/19	R035	02/11/2023	11.12	Call	Bond Future	2,093.8500	2.0938	2,035.3300	2.0353	(2.795)	0	0	400
2023/04/19	R035	02/11/2023			Bond Future	11.5422	85.0230	11.5657	84.8943	0.204	0.0000	0.0000	99,908
2023/04/19	R035	02/11/2023	11.43	Call	Bond Future	2,892.1700	2.8922	2,821.7600	2.8218	(2.435)	0	0	0
2023/04/19	R035	02/11/2023	11.43	Put	Bond Future	3,511.2100	3.5112	3,569.5400	3.5695	1.661	0	0	0
2023/04/19	R035	02/11/2023	10.62	Call	Bond Future	1,127.5200	1.1275	1,088.2800	1.0883	(3.480)	0	0	400
2023/04/19	R035	02/11/2023	10.62	Put	Bond Future	6,410.4400	6.4104	6,499.9400	6.4999	1.396	0	0	0
2023/04/19	R035	02/11/2023	11.12	Put	Bond Future	4,456.4500	4.4564	4,526.6700	4.5267	1.576	0	0	0
2023/04/19	R035	01/02/2024	12.18	Put	Bond Future	2,733.7900	2.7338	2,775.9000	2.7759	1.540	0	0	0
2023/04/19	R035	01/02/2024	12.19	Call	Bond Future	5,562.4400	5.5624	5,472.5400	5.4725	(1.616)	0	0	0
2023/04/19	R035	01/02/2024	12.19	Put	Bond Future	2,715.9000	2.7159	2,757.7600	2.7578	1.541	0	0	0
2023/04/19	R035	01/02/2024	10.62	Call	Bond Future	1,612.7300	1.5127	1,470.3900	1.4704	(2.799)	0	0	400
2023/04/19	R035	01/02/2024	10.62	Put	Bond Future	7,316.1300	7.3161	7,405.5500	7.4055	1.222	0	0	0
2023/04/19	R035	01/02/2024	11.12	Put	Bond Future	5,400.4400	5.4004	5,473.7600	5.4738	1.358	0	0	0
2023/04/19	R035	01/02/2024			Bond Future	11.6482	86.8824	11.6727	86.7507	0.210	0.0000	0.0000	0
2023/04/19	R035	01/02/2024	13.46	Call	Bond Future	10,179.7600	10.1798	10,066.9400	10.0669	(1.108)	0	0	0
2023/04/19	R035	01/02/2024	13.46	Put	Bond Future	1,180.0700	1.1801	1,199.0100	1.1990	1.605	0	0	400
2023/04/19	R035	01/02/2024	12.18	Call	Bond Future	5,529.0400	5.5290	5,439.3900	5.4394	(1.621)	0	0	0
2023/04/19	R035	01/02/2024	12.20	Call	Bond Future	5,596.1900	5.5962	5,506.0500	5.5061	(1.611)	0	0	0
2023/04/19	R035	01/02/2024	12.20	Put	Bond Future	2,698.4200	2.6984	2,740.0400	2.7400	1.542	0	0	0
2023/04/19	R035	01/02/2024	11.12	Call	Bond Future	2,487.3400	2.4873	2,428.9000	2.4289	(2.349)	0	0	400
2023/04/19	R035	02/05/2024	11.19	Call	Bond Future	2,884.2400	2.8842	2,824.0400	2.8240	(2.087)	0	0	0
2023/04/19	R035	02/05/2024	11.19	Put	Bond Future	5,930.5700	5.9306	6,004.7100	6.0047	1.250	0	0	0
2023/04/19	R035	02/05/2024	11.20	Call	Bond Future	2,907.1700	2.9072	2,846.6900	2.8467	(2.080)	0	0	0
2023/04/19	R035	02/05/2024	11.20	Put	Bond Future	5,897.9300	5.8979	5,971.7900	5.9718	1.252	0	0	0
2023/04/19	R035	02/05/2024			Bond Future	11.7519	84.2660	11.7773	84.1317	0.216	0.0000	0.0000	0
2023/04/19	R035	02/05/2024	11.21	Call	Bond Future	2,929.8700	2.9299	2,869.0900	2.8691	(2.074)	0	0	0
2023/04/19	R035	02/05/2024	11.21	Put	Bond Future	5,865.1200	5.8651	5,938.6800	5.9387	1.254	0	0	0
2023/04/19	R186	04/05/2023		Call	Bond Future	9,412.2600	9.4123	9,130.6300	9.1306	(2.992)	0	0	0
2023/04/19	R186	04/05/2023	8.83	Put	Bond Future	351.3300	0.3513	457.4500	0.4574	30.205	0	0	0
2023/04/19	R186	04/05/2023	8.84	Call	Bond Future	717.1800	0.7172	538.9700	0.5390	(24.849)	0	0	0
2023/04/19	R186	04/05/2023			Bond Future	8.7201	109.4123	8.8097	109.1306	1.027	0.0000	0.0000	39,090
2023/04/19	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/19	R186	04/05/2023	8.36	Call	Bond Future	87.9300	0.0879	46.4900	0.0465	(47.128)	0	0	200
2023/04/19	R186	04/05/2023	8.36	Put	Bond Future	1,230.5600	1.2306	1,470.7500	1.4707	19.519	0	0	200
2023/04/19	R186	04/05/2023	8.82	Call	Bond Future	676.7400	0.6767	503.9700	0.5040	(25.530)	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
2023/04/19	R186	04/05/2023	8.82	Put	Bond Future	362.6300	0.3626	471.4900	0.4715	30.020	0	0	0
2023/04/19	R186	04/05/2023	8.83	Call	Bond Future	696.8300	0.6968	521.3200	0.5213	(25.187)	0	0	0
2023/04/19	R186	04/05/2023	8.84	Put	Bond Future	340.3100	0.3403	443.7300	0.4437	30.390	0	0	0
2023/04/19	R186	03/08/2023	9.74	Call	Bond Future	3,177.6600	3.1777	2,937.1400	2.9371	(7.569)	0	0	0
2023/04/19	R186	03/08/2023	9.74	Put	Bond Future	286.2900	0.2863	334.8400	0.3348	16.958	0	0	0
2023/04/19	R186	03/08/2023	9.73	Put	Bond Future	290.5100	0.2905	339.6800	0.3397	16.925	0	0	0
2023/04/19	R186	03/08/2023			Bond Future	8.7447	106.3834	8.8427	106.0943	1.120	0.0000	0.0000	69,018
2023/04/19	R186	03/08/2023	9.75	Call	Bond Future	3,201.9000	3.2019	2,960.7600	2.9608	(7.531)	0	0	0
2023/04/19	R186	03/08/2023	9.75	Put	Bond Future	281.9900	0.2820	329.9200	0.3299	16.997	0	0	0
2023/04/19	R186	03/08/2023	9.73	Call	Bond Future	3,153.3300	3.1533	2,913.4300	2.9134	(7.608)	0	0	0
2023/04/19	R186	02/11/2023	9.40	Call	Bond Future	2,574.9400	2.5749	2,373.4900	2.3735	(7.823)	0	0	0
2023/04/19	R186	02/11/2023	9.40	Put	Bond Future	808.4500	0.8084	902.4000	0.9024	11.621	0	0	0
2023/04/19	R186	02/11/2023	9.15	Call	Bond Future	2,104.2100	2.1042	1,921.6100	1.9216	(8.678)	0	0	1,715
2023/04/19	R186	02/11/2023			Bond Future	8.7531	108.6483	8.8603	108.3529	1.225	0.0000	0.0000	16,492
2023/04/19	R186	02/11/2023	10.42	Call	Bond Future	4,786.0900	4.7861	4,531.5400	4.5315	(5.319)	0	0	0
2023/04/19	R186	02/11/2023	10.42	Put	Bond Future	309.6100	0.3096	350.4600	0.3505	13.194	0	0	1,715
2023/04/19	R186	02/11/2023	9.38	Call	Bond Future	2,535.9600	2.5360	2,335.9300	2.3359	(7.888)	0	0	0
2023/04/19	R186	02/11/2023	9.38	Put	Bond Future	823.5200	0.8235	918.8900	0.9189	11.581	0	0	0
2023/04/19	R186	02/11/2023	9.39	Call	Bond Future	2,555.4300	2.5554	2,354.6800	2.3547	(7.856)	0	0	0
2023/04/19	R186	02/11/2023	9.39	Put	Bond Future	815.9600	0.8160	910.6100	0.9106	11.600	0	0	0
2023/04/19	R186	02/11/2023	9.15	Put	Bond Future	1,015.9600	1.0160	1,128.7600	1.1288	11.103	0	0	0
2023/04/19	R186	01/02/2024	9.52	Put	Bond Future	916.8400	0.9168	1,013.4900	1.0135	10.542	0	0	0
2023/04/19	R186	01/02/2024	9.50	Call	Bond Future	2,857.3600	2.8574	2,653.1000	2.6531	(7.149)	0	0	0
2023/04/19	R186	01/02/2024	9.51	Call	Bond Future	2,875.7000	2.8757	2,670.8500	2.6708	(7.123)	0	0	0
2023/04/19	R186	01/02/2024			Bond Future	8.7392	105.7151	8.8572	105.4130	1.351	0.0000	0.0000	0
2023/04/19	R186	01/02/2024	9.52	Call	Bond Future	2,894.0700	2.8941	2,688.6400	2.6886	(7.098)	0	0	0
2023/04/19	R186	01/02/2024	9.50	Put	Bond Future	930.1800	0.9302	1,028.0000	1.0280	10.516	0	0	0
2023/04/19	R186	01/02/2024	9.51	Put	Bond Future	923.4900	0.9235	1,020.7200	1.0207	10.529	0	0	0
2023/04/19	R186	02/05/2024	8.01	Call	Bond Future	830.3800	0.8304	729.7800	0.7298	(12.115)	0	0	0
2023/04/19	R186	02/05/2024	8.01	Put	Bond Future	2,536.7900	2.5368	2,744.5200	2.7445	8.189	0	0	0
2023/04/19	R186	02/05/2024			Bond Future	8.7251	108.0206	8.8559	107.7123	1.499	0.0000	0.0000	0
2023/04/19	R186	02/05/2024	7.99	Call	Bond Future	812.1400	0.8121	713.0400	0.7130	(12.202)	0	0	0
2023/04/19	R186	02/05/2024	7.99	Put	Bond Future	2,566.7900	2.5668	2,776.0200	2.7760	8.151	0	0	0
2023/04/19	R186	02/05/2024	8.00	Call	Bond Future	821.0300	0.8210	721.1800	0.7212	(12.162)	0	0	0
2023/04/19	R186	02/05/2024	8.00	Put	Bond Future	2,551.5600	2.5516	2,760.0400	2.7600	8.171	0	0	0
2023/04/19	R197	04/05/2023			Bond Future	335.9235	335.9235	335.8552	335.8552	(0.020)	0.0000	0.0000	309
2023/04/19	R197	03/08/2023			Bond Future	333.9168	333.9168	333.8152	333.8152	(0.030)	0.0000	0.0000	0
2023/04/19	R197	02/11/2023			Bond Future	341.1046	341.1046	341.0004	341.0004	(0.031)	0.0000	0.0000	0
2023/04/19	R202	04/05/2023			Bond Future	252.5673	252.5673	251.8236	251.8236	(0.294)	0.0000	0.0000	4,492
2023/04/19	R202	03/08/2023			Bond Future	253.0640	253.0640	252.2864	252.2864	(0.307)	0.0000	0.0000	5,420
2023/04/19	R202	02/11/2023			Bond Future	258.5113	258.5113	257.7166	257.7166	(0.307)	0.0000	0.0000	0
2023/04/19	R202	01/02/2024			Bond Future	259.2670	259.2670	258.3869	258.3869	(0.339)	0.0000	0.0000	0
2023/04/19	R202	02/05/2024			Bond Future	264.9801	264.9801	264.0815	264.0815	(0.339)	0.0000	0.0000	0
2023/04/19	R209	04/05/2023	10.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	500
2023/04/19	R209	04/05/2023	10.00	Put	Bond Future	7,418.2900	7.4183	7,576.8600	7.5769	2.138	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
2023/04/19	R209	04/05/2023	10.50	Call	Bond Future	2.9700	0.0030	1.6200	0.0016	(45.455)	0	0	4,500
2023/04/19	R209	04/05/2023	10.50	Put	Bond Future	4,606.0300	4.6060	4,763.2600	4.7633	3.414	0	0	0
2023/04/19	R209	04/05/2023	11.50	Put	Bond Future	517.5400	0.5175	555.3500	0.5553	7.306	0	0	0
2023/04/19	R209	04/05/2023	11.09	Call	Bond Future	232.9400	0.2329	183.7200	0.1837	(21.130)	0	0	0
2023/04/19	R209	04/05/2023	11.09	Put	Bond Future	1,702.6900	1.7027	1,812.0500	1.8121	6.423	0	0	0
2023/04/19	R209	04/05/2023	11.10	Call	Bond Future	244.8500	0.2448	193.9200	0.1939	(20.800)	0	0	0
2023/04/19	R209	04/05/2023	11.10	Put	Bond Future	1,663.1700	1.6632	1,770.8200	1.7708	6.473	0	0	0
2023/04/19	R209	04/05/2023			Bond Future	11.3801	66.3917	11.4119	66.2332	0.280	0.0000	0.0000	19,145
2023/04/19	R209	04/05/2023	11.00	Call	Bond Future	144.0800	0.1441	109.1700	0.1092	(24.230)	0	0	1,250
2023/04/19	R209	04/05/2023	11.00	Put	Bond Future	2,079.1100	2.0791	2,202.7800	2.2028	5.948	0	0	8,250
2023/04/19	R209	04/05/2023	11.50	Call	Bond Future	1,111.9700	1.1120	991.2000	0.9912	(10.861)	0	0	2,250
2023/04/19	R209	04/05/2023	12.50	Call	Bond Future	5,274.0700	5.2741	5,115.2500	5.1152	(3.011)	0	0	0
2023/04/19	R209	04/05/2023	12.50	Put	Bond Future	4.5000	0.0045	4.2600	0.0043	(5.333)	0	0	9,750
2023/04/19	R209	04/05/2023	11.11	Call	Bond Future	257.1500	0.2571	204.4800	0.2045	(20.482)	0	0	0
2023/04/19	R209	04/05/2023	11.11	Put	Bond Future	1,624.1100	1.6241	1,730.0200	1.7300	6.521	0	0	0
2023/04/19	R209	03/08/2023	11.95	Put	Bond Future	1,272.4100	1.2724	1,316.7200	1.3167	3.482	0	0	0
2023/04/19	R209	03/08/2023	10.70	Call	Bond Future	639.0100	0.6390	595.5900	0.5956	(6.795)	0	0	1,800
2023/04/19	R209	03/08/2023	11.93	Call	Bond Future	3,486.8400	3.4868	3,369.2400	3.3692	(3.373)	0	0	0
2023/04/19	R209	03/08/2023	11.94	Call	Bond Future	3,519.0200	3.5190	3,400.9700	3.4010	(3.355)	0	0	0
2023/04/19	R209	03/08/2023	10.00	Call	Bond Future	130.1400	0.1301	117.3800	0.1174	(9.805)	0	0	1,800
2023/04/19	R209	03/08/2023	10.00	Put	Bond Future	7,978.4500	7.9785	8,128.5100	8.1285	1.881	0	0	0
2023/04/19	R209	03/08/2023			Bond Future	11.4751	67.7744	11.5083	67.6116	0.289	0.0000	0.0000	11,687
2023/04/19	R209	03/08/2023	11.95	Call	Bond Future	3,551.1700	3.5512	3,432.6600	3.4327	(3.337)	0	0	0
2023/04/19	R209	03/08/2023	10.70	Put	Bond Future	4,610.5700	4.6106	4,729.9700	4.7300	2.590	0	0	0
2023/04/19	R209	03/08/2023	11.93	Put	Bond Future	1,301.8000	1.3018	1,347.0200	1.3470	3.474	0	0	0
2023/04/19	R209	03/08/2023	11.94	Put	Bond Future	1,287.0900	1.2871	1,331.8600	1.3319	3.478	0	0	0
2023/04/19	R209	02/11/2023	11.33	Call	Bond Future	2,246.3500	2.2463	2,164.6100	2.1646	(3.639)	0	0	0
2023/04/19	R209	02/11/2023	11.33	Put	Bond Future	3,417.2900	3.4173	3,501.9800	3.5020	2.478	0	0	0
2023/04/19	R209	02/11/2023	11.34	Call	Bond Future	2,269.6400	2.2696	2,187.4000	2.1874	(3.623)	0	0	0
2023/04/19	R209	02/11/2023	11.34	Put	Bond Future	3,390.9100	3.3909	3,475.1000	3.4751	2.483	0	0	0
2023/04/19	R209	02/11/2023			Bond Future	11.5685	66.0645	11.6029	65.8980	0.297	0.0000	0.0000	0
2023/04/19	R209	02/11/2023	11.35	Call	Bond Future	2,293.0400	2.2930	2,210.3200	2.2103	(3.607)	0	0	0
2023/04/19	R209	02/11/2023	11.35	Put	Bond Future	3,364.6900	3.3647	3,448.4000	3.4484	2.488	0	0	0
2023/04/19	R209	01/02/2024	12.14	Call	Bond Future	4,739.9800	4.7400	4,628.1300	4.6281	(2.360)	0	0	0
2023/04/19	R209	01/02/2024	12.14	Put	Bond Future	2,488.1300	2.4881	2,546.4100	2.5464	2.342	0	0	0
2023/04/19	R209	01/02/2024	12.13	Put	Bond Future	2,504.5700	2.5046	2,563.1700	2.5632	2.340	0	0	0
2023/04/19	R209	01/02/2024			Bond Future	11.6577	67.5093	11.6933	67.3391	0.306	0.0000	0.0000	0
2023/04/19	R209	01/02/2024	12.12	Call	Bond Future	4,681.7400	4.6817	4,570.5500	4.5706	(2.375)	0	0	0
2023/04/19	R209	01/02/2024	12.12	Put	Bond Future	2,521.1100	2.5211	2,580.0500	2.5800	2.338	0	0	0
2023/04/19	R209	01/02/2024	12.13	Call	Bond Future	4,710.8400	4.7108	4,599.3100	4.5993	(2.368)	0	0	0
2023/04/19	R209	02/05/2024	11.17	Call	Bond Future	2,550.5500	2.5506	2,475.1300	2.4751	(2.957)	0	0	0
2023/04/19	R209	02/05/2024	11.17	Put	Bond Future	5,377.7700	5.3778	5,475.9900	5.4760	1.826	0	0	0
2023/04/19	R209	02/05/2024	11.18	Call	Bond Future	2,570.7700	2.5708	2,494.9800	2.4950	(2.948)	0	0	0
2023/04/19	R209	02/05/2024	11.18	Put	Bond Future	5,348.0300	5.3480	5,445.8800	5.4459	1.830	0	0	0
2023/04/19	R209	02/05/2024			Bond Future	11.7523	65.8290	11.7892	65.6553	0.314	0.0000	0.0000	0
2023/04/19	R209	02/05/2024	11.19	Call	Bond Future	2,591.0600	2.5911	2,514.9000	2.5149	(2.939)	0	0	0
2023/04/19	R209	02/05/2024	11.19	Put	Bond Future	5,318.4200	5.3184	5,415.9000	5.4159	1.833	0	0	0

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2023/04/19	R210	04/05/2023			Bond Future	224.5047	224.5047	224.2505	224.2505	(0.113)	0.0000	0.0000	132
2023/04/19	R210	03/08/2023			Bond Future	229.2357	229.2357	228.9729	228.9729	(0.115)	0.0000	0.0000	371
2023/04/19	R210	02/11/2023			Bond Future	231.0090	231.0090	230.6969	230.6969	(0.135)	0.0000	0.0000	0
2023/04/19	R210	01/02/2024			Bond Future	236.1128	236.1128	235.7933	235.7933	(0.135)	0.0000	0.0000	0
2023/04/19	R210	02/05/2024			Bond Future	238.0700	238.0700	237.6973	237.6973	(0.157)	0.0000	0.0000	0
2023/04/19	R213	04/05/2023	10.75	Call	Bond Future	1,567.2100	1.5672	1,322.7000	1.3227	(15.602)	0	0	0
2023/04/19	R213	04/05/2023	10.75	Put	Bond Future	305.8500	0.3059	371.3100	0.3713	21.403	0	0	0
2023/04/19	R213	04/05/2023			Bond Future	10.4741	83.0859	10.5414	82.7759	0.643	0.0000	0.0000	9,397
2023/04/19	R213	04/05/2023	10.73	Call	Bond Future	1,497.8100	1.4978	1,257.5900	1.2576	(16.038)	0	0	0
2023/04/19	R213	04/05/2023	10.73	Put	Bond Future	327.0500	0.3270	396.8000	0.3968	21.327	0	0	0
2023/04/19	R213	04/05/2023	10.74	Call	Bond Future	1,532.3700	1.5324	1,289.9800	1.2900	(15.818)	0	0	0
2023/04/19	R213	04/05/2023	10.74	Put	Bond Future	316.3000	0.3163	383.8800	0.3839	21.366	0	0	0
2023/04/19	R213	03/08/2023	11.62	Put	Bond Future	470.8300	0.4708	520.6400	0.5206	10.579	0	0	0
2023/04/19	R213	03/08/2023	11.63	Call	Bond Future	5,107.2000	5.1072	4,838.7500	4.8388	(5.256)	0	0	0
2023/04/19	R213	03/08/2023			Bond Future	10.5612	84.8162	10.6319	84.4985	0.669	0.0000	0.0000	27,135
2023/04/19	R213	03/08/2023	11.61	Call	Bond Future	5,036.2100	5.0362	4,768.9700	4.7690	(5.306)	0	0	0
2023/04/19	R213	03/08/2023	11.61	Put	Bond Future	477.2000	0.4772	527.6100	0.5276	10.564	0	0	0
2023/04/19	R213	03/08/2023	11.62	Call	Bond Future	5,071.7400	5.0717	4,803.9000	4.8039	(5.281)	0	0	0
2023/04/19	R213	03/08/2023	11.63	Put	Bond Future	464.4300	0.4644	513.6300	0.5136	10.594	0	0	0
2023/04/19	R213	02/11/2023	11.13	Call	Bond Future	3,756.7300	3.7567	3,545.6600	3.5457	(5.618)	0	0	0
2023/04/19	R213	02/11/2023	11.13	Put	Bond Future	1,683.3700	1.6834	1,796.8600	1.7969	6.742	0	0	0
2023/04/19	R213	02/11/2023			Bond Future	10.6508	83.0662	10.7248	82.7417	0.695	0.0000	0.0000	0
2023/04/19	R213	02/11/2023	11.11	Call	Bond Future	3,700.3500	3.7004	3,490.8500	3.4908	(5.662)	0	0	0
2023/04/19	R213	02/11/2023	11.11	Put	Bond Future	1,712.2000	1.7122	1,827.2600	1.8273	6.720	0	0	0
2023/04/19	R213	02/11/2023	11.12	Call	Bond Future	3,728.5000	3.7285	3,518.2200	3.5182	(5.640)	0	0	0
2023/04/19	R213	02/11/2023	11.12	Put	Bond Future	1,697.7300	1.6977	1,812.0100	1.8120	6.731	0	0	0
2023/04/19	R213	01/02/2024	11.70	Call	Bond Future	5,486.5900	5.4866	5,247.6800	5.2477	(4.354)	0	0	0
2023/04/19	R213	01/02/2024	11.70	Put	Bond Future	1,495.4100	1.4954	1,588.2800	1.5883	6.210	0	0	0
2023/04/19	R213	01/02/2024	11.71	Call	Bond Future	5,516.5600	5.5166	5,277.1000	5.2771	(4.341)	0	0	0
2023/04/19	R213	01/02/2024	11.71	Put	Bond Future	1,485.1500	1.4851	1,577.4700	1.5775	6.216	0	0	0
2023/04/19	R213	01/02/2024			Bond Future	10.7390	84.8827	10.8166	84.5510	0.723	0.0000	0.0000	0
2023/04/19	R213	01/02/2024	11.72	Call	Bond Future	5,546.3200	5.5463	5,306.3000	5.3063	(4.328)	0	0	0
2023/04/19	R213	01/02/2024	11.72	Put	Bond Future	1,474.7100	1.4747	1,566.4700	1.5665	6.222	0	0	0
2023/04/19	R213	02/05/2024	10.30	Call	Bond Future	2,100.5200	2.1005	1,962.6000	1.9626	(6.566)	0	0	0
2023/04/19	R213	02/05/2024	10.30	Put	Bond Future	4,331.9500	4.3319	4,532.8200	4.5328	4.637	0	0	0
2023/04/19	R213	02/05/2024			Bond Future	10.8254	83.1761	10.9067	82.8373	0.751	0.0000	0.0000	0
2023/04/19	R213	02/05/2024	10.28	Call	Bond Future	2,064.2000	2.0642	1,927.8100	1.9278	(6.607)	0	0	0
2023/04/19	R213	02/05/2024	10.28	Put	Bond Future	4,382.0700	4.3821	4,584.4700	4.5845	4.619	0	0	0
2023/04/19	R213	02/05/2024	10.29	Call	Bond Future	2,082.3100	2.0823	1,945.1600	1.9452	(6.586)	0	0	0
2023/04/19	R213	02/05/2024	10.29	Put	Bond Future	4,356.9500	4.3569	4,558.5900	4.5586	4.628	0	0	0
2023/04/19	R214	04/05/2023	11.36	Call	Bond Future	169.6200	0.1696	134.1000	0.1341	(20.941)	0	0	0
2023/04/19	R214	04/05/2023	11.36	Put	Bond Future	2,125.6200	2.1256	2,226.1400	2.2261	4.729	0	0	0
2023/04/19	R214	04/05/2023	11.37	Call	Bond Future	178.9100	0.1789	142.0200	0.1420	(20.619)	0	0	0
2023/04/19	R214	04/05/2023	11.37	Put	Bond Future	2,081.5200	2.0815	2,180.6700	2.1807	4.763	0	0	0
2023/04/19	R214	04/05/2023			Bond Future	11.7352	62.4568	11.7620	62.3208	0.228	0.0000	0.0000	11,585
2023/04/19	R214	04/05/2023	11.38	Call	Bond Future	188.5400	0.1885	150.2600	0.1503	(20.303)	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
2023/04/19	R214	04/05/2023	11.38	Put	Bond Future	2,037.8300	2.0378	2,135.5900	2.1356	4.797	0	0	0
2023/04/19	R214	03/08/2023	12.14	Call	Bond Future	3,114.4800	3.1145	3,017.8200	3.0178	(3.104)	0	0	0
2023/04/19	R214	03/08/2023	12.14	Put	Bond Future	1,595.2200	1.5952	1,638.3200	1.6383	2.702	0	0	0
2023/04/19	R214	03/08/2023	12.15	Call	Bond Future	3,145.3800	3.1454	3,048.2900	3.0483	(3.087)	0	0	0
2023/04/19	R214	03/08/2023	12.15	Put	Bond Future	1,577.8900	1.5779	1,620.5600	1.6206	2.704	0	0	0
2023/04/19	R214	03/08/2023			Bond Future	11.8313	63.7575	11.8592	63.6177	0.236	0.0000	0.0000	16,532
2023/04/19	R214	03/08/2023	12.16	Call	Bond Future	3,176.3900	3.1764	3,078.8700	3.0789	(3.070)	0	0	0
2023/04/19	R214	03/08/2023	12.16	Put	Bond Future	1,560.7400	1.5607	1,602.9800	1.6030	2.706	0	0	0
2023/04/19	R214	02/11/2023	11.45	Put	Bond Future	4,318.8300	4.3188	4,399.2600	4.3993	1.862	0	0	0
2023/04/19	R214	02/11/2023	11.46	Call	Bond Future	1,894.3200	1.8943	1,831.4600	1.8315	(3.318)	0	0	0
2023/04/19	R214	02/11/2023	11.46	Put	Bond Future	4,287.0300	4.2870	4,367.0300	4.3670	1.866	0	0	0
2023/04/19	R214	02/11/2023			Bond Future	11.9285	61.8132	11.9574	61.6704	0.242	0.0000	0.0000	0
2023/04/19	R214	02/11/2023	11.45	Call	Bond Future	1,873.4700	1.8735	1,811.0400	1.8110	(3.332)	0	0	0
2023/04/19	R214	02/11/2023	11.47	Call	Bond Future	1,915.2900	1.9153	1,852.0100	1.8520	(3.304)	0	0	0
2023/04/19	R214	02/11/2023	11.47	Put	Bond Future	4,255.4100	4.2554	4,334.9900	4.3350	1.870	0	0	0
2023/04/19	R214	01/02/2024	12.16	Call	Bond Future	3,998.2200	3.9982	3,910.9500	3.9110	(2.183)	0	0	0
2023/04/19	R214	01/02/2024	12.16	Put	Bond Future	3,343.7500	3.3438	3,402.5500	3.4025	1.759	0	0	0
2023/04/19	R214	01/02/2024			Bond Future	12.0251	63.1650	12.0550	63.0190	0.249	0.0000	0.0000	0
2023/04/19	R214	01/02/2024	12.14	Call	Bond Future	3,943.9000	3.9439	3,857.2400	3.8572	(2.197)	0	0	0
2023/04/19	R214	01/02/2024	12.14	Put	Bond Future	3,385.7400	3.3857	3,445.1500	3.4451	1.755	0	0	0
2023/04/19	R214	01/02/2024	12.15	Call	Bond Future	3,970.9100	3.9709	3,883.9500	3.8839	(2.190)	0	0	0
2023/04/19	R214	01/02/2024	12.15	Put	Bond Future	3,364.5700	3.3646	3,423.6800	3.4237	1.757	0	0	0
2023/04/19	R214	02/05/2024	11.46	Call	Bond Future	2,569.8600	2.5699	2,505.4800	2.5055	(2.505)	0	0	0
2023/04/19	R214	02/05/2024	11.46	Put	Bond Future	5,887.6300	5.8876	5,972.3200	5.9723	1.438	0	0	0
2023/04/19	R214	02/05/2024	11.47	Call	Bond Future	2,589.4800	2.5895	2,524.8000	2.5248	(2.498)	0	0	0
2023/04/19	R214	02/05/2024	11.47	Put	Bond Future	5,854.8100	5.8548	5,939.2000	5.9392	1.441	0	0	0
2023/04/19	R214	02/05/2024			Bond Future	12.1187	61.2386	12.1496	61.0896	0.255	0.0000	0.0000	0
2023/04/19	R214	02/05/2024	11.48	Call	Bond Future	2,609.1900	2.6092	2,544.2000	2.5442	(2.491)	0	0	0
2023/04/19	R214	02/05/2024	11.48	Put	Bond Future	5,822.1400	5.8221	5,906.2200	5.9062	1.444	0	0	0
2023/04/19	R248	04/05/2023	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/04/19	R248	04/05/2023	10.40	Put	Bond Future	10,395.4600	10.3955	10,435.5600	10.4356	0.386	0	0	0
2023/04/19	R248	04/05/2023	11.10	Call	Bond Future	11.6100	0.0116	8.6600	0.0087	(25.409)	0	0	1,500
2023/04/19	R248	04/05/2023	11.35	Call	Bond Future	77.5100	0.0775	64.6500	0.0646	(16.591)	0	0	0
2023/04/19	R248	04/05/2023	11.35	Put	Bond Future	3,626.8600	3.6269	3,654.1000	3.6541	0.751	0	0	0
2023/04/19	R248	04/05/2023			Bond Future	11.9013	76.6599	11.9078	76.6198	0.055	0.0000	0.0000	27,967
2023/04/19	R248	04/05/2023	11.10	Put	Bond Future	5,268.4300	5.2684	5,305.5800	5.3056	0.705	0	0	0
2023/04/19	R248	04/05/2023	11.33	Call	Bond Future	67.8500	0.0679	56.1700	0.0562	(17.214)	0	0	0
2023/04/19	R248	04/05/2023	11.33	Put	Bond Future	3,751.4700	3.7515	3,779.8900	3.7799	0.758	0	0	0
2023/04/19	R248	04/05/2023	11.34	Call	Bond Future	72.5400	0.0725	60.2800	0.0603	(16.901)	0	0	0
2023/04/19	R248	04/05/2023	11.34	Put	Bond Future	3,688.9800	3.6890	3,716.8200	3.7168	0.755	0	0	0
2023/04/19	R248	03/08/2023	12.11	Call	Bond Future	3,194.7300	3.1947	3,158.1200	3.1581	(1.146)	0	0	0
2023/04/19	R248	03/08/2023	12.11	Put	Bond Future	2,551.7800	2.5518	2,557.2600	2.5573	0.215	0	0	0
2023/04/19	R248	03/08/2023			Bond Future	12.0035	78.2564	12.0105	78.2143	0.058	0.0000	0.0000	225,390
2023/04/19	R248	03/08/2023	12.10	Call	Bond Future	3,160.6100	3.1606	3,124.1400	3.1241	(1.154)	0	0	0
2023/04/19	R248	03/08/2023	12.10	Put	Bond Future	2,577.6300	2.5776	2,583.2500	2.5832	0.218	0	0	0
2023/04/19	R248	03/08/2023	12.09	Call	Bond Future	3,126.6500	3.1267	3,090.3200	3.0903	(1.162)	0	0	0
2023/04/19	R248	03/08/2023	12.09	Put	Bond Future	2,603.7300	2.6037	2,609.4900	2.6095	0.221	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
2023/04/19	R248	02/11/2023	11.48	Call	Bond Future	1,994.2100	1.9942	1,970.6600	1.9707	(1.181)	0	0	0
2023/04/19	R248	02/11/2023	11.49	Put	Bond Future	5,884.2500	5.8842	5,903.6300	5.9036	0.329	0	0	0
2023/04/19	R248	02/11/2023	11.47	Call	Bond Future	1,971.7500	1.9718	1,948.3600	1.9484	(1.186)	0	0	0
2023/04/19	R248	02/11/2023			Bond Future	12.1069	75.4779	12.1141	75.4348	0.059	0.0000	0.0000	11,069
2023/04/19	R248	02/11/2023	11.48	Put	Bond Future	5,927.0400	5.9270	5,946.5700	5.9466	0.330	0	0	0
2023/04/19	R248	02/11/2023	11.49	Call	Bond Future	2,017.0200	2.0170	1,993.3200	1.9933	(1.175)	0	0	0
2023/04/19	R248	02/11/2023	11.47	Put	Bond Future	5,970.2700	5.9703	5,989.9600	5.9900	0.330	0	0	0
2023/04/19	R248	01/02/2024	12.15	Call	Bond Future	4,303.1200	4.3031	4,272.6000	4.2726	(0.709)	0	0	0
2023/04/19	R248	01/02/2024	12.15	Put	Bond Future	4,658.4900	4.6585	4,672.1500	4.6721	0.293	0	0	0
2023/04/19	R248	01/02/2024	12.14	Call	Bond Future	4,272.3100	4.2723	4,241.9000	4.2419	(0.712)	0	0	0
2023/04/19	R248	01/02/2024	12.14	Put	Bond Future	4,687.2500	4.6873	4,701.0200	4.7010	0.294	0	0	0
2023/04/19	R248	01/02/2024			Bond Future	12.2099	77.1286	12.2174	77.0844	0.061	0.0000	0.0000	0
2023/04/19	R248	01/02/2024	12.16	Call	Bond Future	4,334.2800	4.3343	4,303.6700	4.3037	(0.706)	0	0	0
2023/04/19	R248	01/02/2024	12.16	Put	Bond Future	4,630.1600	4.6302	4,643.7300	4.6437	0.293	0	0	0
2023/04/19	R248	02/05/2024	11.47	Call	Bond Future	2,672.6700	2.6727	2,650.6200	2.6506	(0.825)	0	0	0
2023/04/19	R248	02/05/2024	11.48	Put	Bond Future	7,821.0100	7.8210	7,843.7300	7.8437	0.290	0	0	0
2023/04/19	R248	02/05/2024	11.46	Call	Bond Future	2,650.6500	2.6506	2,628.7000	2.6287	(0.828)	0	0	0
2023/04/19	R248	02/05/2024			Bond Future	12.3101	74.3630	12.3178	74.3181	0.063	0.0000	0.0000	13,000
2023/04/19	R248	02/05/2024	11.47	Put	Bond Future	7,864.4400	7.8644	7,887.2800	7.8873	0.290	0	0	0
2023/04/19	R248	02/05/2024	11.48	Call	Bond Future	2,694.8000	2.6948	2,672.6300	2.6726	(0.823)	0	0	0
2023/04/19	R248	02/05/2024	11.46	Put	Bond Future	7,908.0800	7.9081	7,931.0200	7.9310	0.290	0	0	0

Total

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