



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 23/03/2023 TO 23/03/2023

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
2023/03/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	2025	04/05/2023		Bond Future	169.5064	169.5064	169.7790	169.7790	0.161	0.0000	0.0000	5,381
2023/03/23	2025	03/08/2023		Bond Future	171.1911	171.1911	171.4685	171.4685	0.162	0.0000	0.0000	214
2023/03/23	2025	02/11/2023		Bond Future	174.7032	174.7032	174.9863	174.9863	0.162	0.0000	0.0000	0
2023/03/23	2025	01/02/2024		Bond Future	176.5722	176.5722	176.8601	176.8601	0.163	0.0000	0.0000	0
2023/03/23	2025	02/05/2024		Bond Future	180.1654	180.1654	180.4597	180.4597	0.163	0.0000	0.0000	0
2023/03/23	2029	04/05/2023		Bond Future	121.9966	121.9966	122.4761	122.4761	0.393	0.0000	0.0000	2,115
2023/03/23	2029	03/08/2023		Bond Future	124.4619	124.4619	124.9507	124.9507	0.393	0.0000	0.0000	728

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/23	2029	02/11/2023			Bond Future	125.6908	125.6908	126.1892	126.1892	0.397	0.0000	0.0000	0
2023/03/23	2029	01/02/2024			Bond Future	128.3185	128.3185	128.8273	128.8273	0.397	0.0000	0.0000	0
2023/03/23	2029	02/05/2024			Bond Future	129.5741	129.5741	130.0926	130.0926	0.400	0.0000	0.0000	0
2023/03/23	2030	04/05/2023	9.03	Call	Bond Future	7.0000	0.0070	7.9400	0.0079	13.429	0	0	388
2023/03/23	2030	04/05/2023	9.03	Put	Bond Future	4,671.7700	4.6718	4,528.5900	4.5286	(3.065)	0	0	0
2023/03/23	2030	04/05/2023	9.58	Put	Bond Future	2,283.2100	2.2832	2,159.2200	2.1592	(5.431)	0	0	0
2023/03/23	2030	04/05/2023	9.67	Call	Bond Future	319.9400	0.3199	347.3800	0.3474	8.577	0	0	479
2023/03/23	2030	04/05/2023	9.67	Put	Bond Future	1,971.7200	1.9717	1,855.0400	1.8550	(5.918)	0	0	0
2023/03/23	2030	04/05/2023	11.34	Call	Bond Future	5,716.9500	5.7170	5,852.5100	5.8525	2.371	0	0	0
2023/03/23	2030	04/05/2023	11.34	Put	Bond Future	54.8500	0.0549	46.2900	0.0463	(15.606)	0	0	150
2023/03/23	2030	04/05/2023	10.52	Call	Bond Future	2,533.1200	2.5331	2,637.2300	2.6372	4.110	0	0	0
2023/03/23	2030	04/05/2023	10.52	Put	Bond Future	366.6500	0.3666	326.6400	0.3266	(10.912)	0	0	0
2023/03/23	2030	04/05/2023	10.53	Call	Bond Future	2,568.8200	2.5688	2,673.5900	2.6736	4.079	0	0	0
2023/03/23	2030	04/05/2023	10.53	Put	Bond Future	358.6300	0.3586	319.2800	0.3193	(10.972)	0	0	0
2023/03/23	2030	04/05/2023	9.78	Call	Bond Future	485.3600	0.4854	522.8500	0.5228	7.724	0	0	388
2023/03/23	2030	04/05/2023	9.78	Put	Bond Future	1,631.4400	1.6314	1,524.8100	1.5248	(6.536)	0	0	0
2023/03/23	2030	04/05/2023	10.00	Call	Bond Future	937.9000	0.9379	997.2900	0.9973	6.332	0	0	1,080
2023/03/23	2030	04/05/2023	10.00	Put	Bond Future	1,083.0200	1.0830	998.2900	0.9983	(7.823)	0	0	0
2023/03/23	2030	04/05/2023	10.42	Call	Bond Future	2,183.3900	2.1834	2,280.4500	2.2804	4.445	0	0	479
2023/03/23	2030	04/05/2023	10.42	Put	Bond Future	455.6200	0.4556	408.5600	0.4086	(10.329)	0	0	0
2023/03/23	2030	04/05/2023			Bond Future	10.0322	92.3682	10.0002	92.5123	(0.318)	0.0000	0.0000	88,358
2023/03/23	2030	04/05/2023	9.58	Call	Bond Future	215.0500	0.2150	235.1800	0.2352	9.361	0	0	150
2023/03/23	2030	04/05/2023	12.04	Call	Bond Future	8,517.9800	8.5180	8,660.1800	8.6602	1.669	0	0	0
2023/03/23	2030	04/05/2023	12.04	Put	Bond Future	9.8900	0.0099	7.9700	0.0080	(19.414)	0	0	1,080
2023/03/23	2030	04/05/2023	12.50	Call	Bond Future	10,314.5100	10.3145	10,458.1000	10.4581	1.392	0	0	0
2023/03/23	2030	04/05/2023	12.50	Put	Bond Future	2.3400	0.0023	1.8100	0.0018	(22.650)	0	0	479
2023/03/23	2030	04/05/2023	12.57	Call	Bond Future	10,584.0100	10.5840	10,727.7100	10.7277	1.358	0	0	0
2023/03/23	2030	04/05/2023	12.57	Put	Bond Future	1.7800	0.0018	1.3600	0.0014	(23.596)	0	0	350
2023/03/23	2030	04/05/2023	10.65	Call	Bond Future	3,007.1900	3.0072	3,119.2500	3.1193	3.726	0	0	350
2023/03/23	2030	04/05/2023	10.65	Put	Bond Future	274.5100	0.2745	242.4500	0.2425	(11.679)	0	0	0
2023/03/23	2030	04/05/2023	11.62	Call	Bond Future	6,842.9500	6.8429	6,982.3300	6.9823	2.037	0	0	0
2023/03/23	2030	04/05/2023	11.62	Put	Bond Future	27.5800	0.0276	22.8400	0.0228	(17.186)	0	0	388
2023/03/23	2030	04/05/2023	10.54	Call	Bond Future	2,604.6600	2.6047	2,710.0800	2.7101	4.047	0	0	0
2023/03/23	2030	04/05/2023	10.54	Put	Bond Future	350.7800	0.3508	312.0800	0.3121	(11.033)	0	0	0
2023/03/23	2030	03/08/2023	12.89	Call	Bond Future	11,135.7700	11.1358	11,278.1300	11.2781	1.278	0	0	0
2023/03/23	2030	03/08/2023	12.89	Put	Bond Future	52.1800	0.0522	47.7900	0.0478	(8.413)	0	0	350
2023/03/23	2030	03/08/2023	11.35	Call	Bond Future	5,600.9300	5.6009	5,719.4200	5.7194	2.116	0	0	0
2023/03/23	2030	03/08/2023	11.36	Put	Bond Future	480.1200	0.4801	452.1300	0.4521	(5.830)	0	0	0
2023/03/23	2030	03/08/2023	10.40	Call	Bond Future	2,620.7700	2.6208	2,702.6400	2.7026	3.124	0	0	1,012
2023/03/23	2030	03/08/2023	10.65	Call	Bond Future	3,324.6700	3.3247	3,418.1800	3.4182	2.813	0	0	350
2023/03/23	2030	03/08/2023	10.65	Put	Bond Future	1,111.3600	1.1114	1,058.1200	1.0581	(4.791)	0	0	0
2023/03/23	2030	03/08/2023	11.34	Call	Bond Future	5,566.2400	5.5662	5,684.4600	5.6845	2.124	0	0	0
2023/03/23	2030	03/08/2023	11.34	Put	Bond Future	491.8600	0.4919	463.3300	0.4633	(5.800)	0	0	0
2023/03/23	2030	03/08/2023			Bond Future	10.1354	90.2051	10.1018	90.3518	(0.331)	0.0000	0.0000	11,931
2023/03/23	2030	03/08/2023	11.35	Put	Bond Future	485.9600	0.4860	457.7000	0.4577	(5.815)	0	0	0
2023/03/23	2030	03/08/2023	11.36	Call	Bond Future	5,635.6600	5.6357	5,754.4200	5.7544	2.107	0	0	0
2023/03/23	2030	03/08/2023	12.59	Call	Bond Future	10,054.0000	10.0540	10,193.7700	10.1938	1.390	0	0	0

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2023/03/23	2030	03/08/2023	12.59	Put	Bond Future	90.2900	0.0903	83.3100	0.0833	(7.731)	0	0	1,012
2023/03/23	2030	03/08/2023	10.40	Put	Bond Future	1,473.9800	1.4740	1,409.1000	1.4091	(4.402)	0	0	0
2023/03/23	2030	02/11/2023	10.80	Call	Bond Future	3,950.1900	3.9502	4,043.6400	4.0436	2.366	0	0	0
2023/03/23	2030	02/11/2023	10.80	Put	Bond Future	1,577.2000	1.5772	1,520.9400	1.5209	(3.567)	0	0	0
2023/03/23	2030	02/11/2023	10.81	Call	Bond Future	3,978.3800	3.9784	4,072.1700	4.0722	2.357	0	0	0
2023/03/23	2030	02/11/2023	10.81	Put	Bond Future	1,564.4500	1.5644	1,508.5300	1.5085	(3.574)	0	0	0
2023/03/23	2030	02/11/2023	9.57	Call	Bond Future	1,280.7300	1.2807	1,326.3000	1.3263	3.558	0	0	800
2023/03/23	2030	02/11/2023	9.57	Put	Bond Future	4,132.2300	4.1322	4,028.0900	4.0281	(2.520)	0	0	0
2023/03/23	2030	02/11/2023	10.07	Call	Bond Future	2,154.5700	2.1546	2,220.1200	2.2201	3.042	0	0	800
2023/03/23	2030	02/11/2023	10.07	Put	Bond Future	2,836.4800	2.8365	2,752.3200	2.7523	(2.967)	0	0	0
2023/03/23	2030	02/11/2023			Bond Future	10.2302	92.0346	10.1949	92.1843	(0.345)	0.0000	0.0000	0
2023/03/23	2030	02/11/2023	11.57	Call	Bond Future	6,290.2900	6.2903	6,405.7600	6.4058	1.836	0	0	0
2023/03/23	2030	02/11/2023	11.57	Put	Bond Future	833.7500	0.8338	799.5100	0.7995	(4.107)	0	0	800
2023/03/23	2030	02/11/2023	10.82	Call	Bond Future	4,006.3800	4.0064	4,100.5100	4.1005	2.350	0	0	0
2023/03/23	2030	02/11/2023	10.82	Put	Bond Future	1,551.5300	1.5515	1,495.9500	1.4959	(3.582)	0	0	0
2023/03/23	2030	01/02/2024	11.37	Call	Bond Future	5,507.0100	5.5070	5,614.2500	5.6142	1.947	0	0	0
2023/03/23	2030	01/02/2024	11.37	Put	Bond Future	1,356.6900	1.3567	1,311.1500	1.3112	(3.357)	0	0	0
2023/03/23	2030	01/02/2024	12.10	Put	Bond Future	816.8400	0.8168	786.8200	0.7868	(3.675)	0	0	400
2023/03/23	2030	01/02/2024	9.57	Put	Bond Future	4,593.8100	4.5938	4,488.8900	4.4889	(2.284)	0	0	0
2023/03/23	2030	01/02/2024	9.93	Call	Bond Future	1,996.3800	1.9964	2,057.0100	2.0570	3.037	0	0	1,360
2023/03/23	2030	01/02/2024	9.93	Put	Bond Future	3,640.0300	3.6400	3,547.8800	3.5479	(2.532)	0	0	0
2023/03/23	2030	01/02/2024			Bond Future	10.3267	89.9326	10.2894	90.0854	(0.361)	0.0000	0.0000	0
2023/03/23	2030	01/02/2024	11.36	Call	Bond Future	5,477.6500	5.4776	5,584.6400	5.5846	1.953	0	0	0
2023/03/23	2030	01/02/2024	11.36	Put	Bond Future	1,365.9600	1.3660	1,320.1700	1.3202	(3.352)	0	0	0
2023/03/23	2030	01/02/2024	12.10	Call	Bond Future	7,728.6700	7.7287	7,851.4300	7.8514	1.588	0	0	0
2023/03/23	2030	01/02/2024	10.07	Call	Bond Future	2,255.2200	2.2552	2,320.9400	2.3209	2.914	0	0	400
2023/03/23	2030	01/02/2024	10.07	Put	Bond Future	3,314.5000	3.3145	3,227.4400	3.2274	(2.627)	0	0	0
2023/03/23	2030	01/02/2024	11.31	Call	Bond Future	5,332.6300	5.3326	5,438.3400	5.4383	1.982	0	0	0
2023/03/23	2030	01/02/2024	11.31	Put	Bond Future	1,414.3900	1.4144	1,367.3200	1.3673	(3.328)	0	0	1,360
2023/03/23	2030	01/02/2024	11.35	Call	Bond Future	5,448.6200	5.4486	5,555.3500	5.5553	1.959	0	0	0
2023/03/23	2030	01/02/2024	11.35	Put	Bond Future	1,375.5700	1.3756	1,329.5200	1.3295	(3.348)	0	0	0
2023/03/23	2030	01/02/2024	9.57	Call	Bond Future	1,425.8300	1.4258	1,473.6900	1.4737	3.357	0	0	400
2023/03/23	2030	02/05/2024	9.81	Call	Bond Future	1,823.7200	1.8237	1,879.9700	1.8800	3.084	0	0	0
2023/03/23	2030	02/05/2024	9.81	Put	Bond Future	4,395.6700	4.3957	4,295.8200	4.2958	(2.272)	0	0	0
2023/03/23	2030	02/05/2024	9.82	Call	Bond Future	1,839.5100	1.8395	1,896.1000	1.8961	3.076	0	0	0
2023/03/23	2030	02/05/2024	9.82	Put	Bond Future	4,370.5000	4.3705	4,270.9900	4.2710	(2.277)	0	0	0
2023/03/23	2030	02/05/2024			Bond Future	10.4488	91.7402	10.4094	91.8963	(0.377)	0.0000	0.0000	0
2023/03/23	2030	02/05/2024	9.83	Call	Bond Future	1,855.3800	1.8554	1,912.3000	1.9123	3.068	0	0	0
2023/03/23	2030	02/05/2024	9.83	Put	Bond Future	4,345.4300	4.3454	4,246.2500	4.2463	(2.282)	0	0	0
2023/03/23	2032	04/05/2023	9.80	Call	Bond Future	24.4000	0.0244	28.3300	0.0283	16.107	0	0	500
2023/03/23	2032	04/05/2023	9.85	Put	Bond Future	4,243.9400	4.2439	4,059.2000	4.0592	(4.353)	0	0	0
2023/03/23	2032	04/05/2023	11.37	Call	Bond Future	3,914.7400	3.9147	4,069.1400	4.0691	3.944	0	0	400
2023/03/23	2032	04/05/2023	13.43	Call	Bond Future	12,893.8800	12.8939	13,083.9500	13.0839	1.474	0	0	0
2023/03/23	2032	04/05/2023	13.43	Put	Bond Future	1.0300	0.0010	0.7600	0.0008	(26.214)	0	0	400
2023/03/23	2032	04/05/2023	10.89	Call	Bond Future	2,013.2600	2.0133	2,127.0900	2.1271	5.654	0	0	0
2023/03/23	2032	04/05/2023	10.89	Put	Bond Future	753.6200	0.7536	677.1100	0.6771	(10.152)	0	0	0
2023/03/23	2032	04/05/2023	11.06	Call	Bond Future	2,645.9200	2.6459	2,776.7100	2.7767	4.943	0	0	0

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2023/03/23	2032	04/05/2023	11.06	Put	Bond Future	534.2300	0.5342	474.6800	0.4747	(11.147)	0	0	730
2023/03/23	2032	04/05/2023	10.69	Call	Bond Future	1,355.4800	1.3555	1,446.0100	1.4460	6.679	0	0	0
2023/03/23	2032	04/05/2023			Bond Future	10.6427	87.3190	10.6058	87.5094	(0.347)	0.0000	0.0000	171,700
2023/03/23	2032	04/05/2023	9.80	Put	Bond Future	4,505.8900	4.5059	4,319.4800	4.3195	(4.137)	0	0	0
2023/03/23	2032	04/05/2023	9.85	Call	Bond Future	36.7100	0.0367	42.3100	0.0423	15.255	0	0	6,500
2023/03/23	2032	04/05/2023	10.03	Call	Bond Future	123.3800	0.1234	138.8800	0.1389	12.563	0	0	730
2023/03/23	2032	04/05/2023	10.03	Put	Bond Future	3,352.1700	3.3522	3,177.3300	3.1773	(5.216)	0	0	0
2023/03/23	2032	04/05/2023	11.37	Put	Bond Future	278.1000	0.2781	242.1600	0.2422	(12.923)	0	0	0
2023/03/23	2032	04/05/2023	11.00	Call	Bond Future	2,416.4900	2.4165	2,541.6100	2.5416	5.178	0	0	0
2023/03/23	2032	04/05/2023	11.00	Put	Bond Future	604.2400	0.6042	539.0200	0.5390	(10.794)	0	0	13,000
2023/03/23	2032	04/05/2023	10.69	Put	Bond Future	1,112.8300	1.1128	1,013.0200	1.0130	(8.969)	0	0	500
2023/03/23	2032	04/05/2023	10.87	Call	Bond Future	1,942.8200	1.9428	2,054.4700	2.0545	5.747	0	0	0
2023/03/23	2032	04/05/2023	10.87	Put	Bond Future	784.1600	0.7842	705.4700	0.7055	(10.035)	0	0	0
2023/03/23	2032	04/05/2023	10.88	Call	Bond Future	1,977.9800	1.9780	2,090.7200	2.0907	5.700	0	0	0
2023/03/23	2032	04/05/2023	10.88	Put	Bond Future	768.8100	0.7688	691.2100	0.6912	(10.094)	0	0	0
2023/03/23	2032	04/05/2023	10.30	Call	Bond Future	437.6900	0.4377	479.4000	0.4794	9.530	0	0	500
2023/03/23	2032	04/05/2023	10.30	Put	Bond Future	2,224.5700	2.2246	2,075.9400	2.0759	(6.681)	0	0	0
2023/03/23	2032	04/05/2023	10.53	Call	Bond Future	914.7700	0.9148	985.0700	0.9851	7.685	0	0	730
2023/03/23	2032	04/05/2023	10.53	Put	Bond Future	1,497.2500	1.4972	1,377.2100	1.3772	(8.017)	0	0	0
2023/03/23	2032	04/05/2023	10.62	Call	Bond Future	1,152.1700	1.1522	1,233.9500	1.2339	7.098	0	0	400
2023/03/23	2032	04/05/2023	10.62	Put	Bond Future	1,269.2400	1.2692	1,160.6800	1.1607	(8.553)	0	0	0
2023/03/23	2032	03/08/2023	11.77	Call	Bond Future	5,715.3200	5.7153	5,863.2800	5.8633	2.589	0	0	0
2023/03/23	2032	03/08/2023	11.77	Put	Bond Future	779.8200	0.7798	733.9100	0.7339	(5.887)	0	0	0
2023/03/23	2032	03/08/2023	11.90	Call	Bond Future	6,210.8100	6.2108	6,363.8100	6.3638	2.463	0	0	5,000
2023/03/23	2032	03/08/2023	11.90	Put	Bond Future	673.7700	0.6738	632.9000	0.6329	(6.066)	0	0	0
2023/03/23	2032	03/08/2023	10.30	Call	Bond Future	1,334.1500	1.3341	1,396.5800	1.3966	4.679	0	0	1,500
2023/03/23	2032	03/08/2023	10.30	Put	Bond Future	3,631.0000	3.6310	3,499.5600	3.4996	(3.620)	0	0	0
2023/03/23	2032	03/08/2023	9.60	Call	Bond Future	464.2400	0.4642	490.6800	0.4907	5.695	0	0	1,500
2023/03/23	2032	03/08/2023	9.60	Put	Bond Future	6,501.9900	6.5020	6,334.5600	6.3346	(2.575)	0	0	0
2023/03/23	2032	03/08/2023			Bond Future	10.7492	89.0622	10.7107	89.2561	(0.358)	0.0000	0.0000	2,686
2023/03/23	2032	03/08/2023	11.75	Call	Bond Future	5,639.9100	5.6399	5,787.0600	5.7871	2.609	0	0	0
2023/03/23	2032	03/08/2023	11.75	Put	Bond Future	797.4800	0.7975	750.7600	0.7508	(5.858)	0	0	0
2023/03/23	2032	03/08/2023	11.76	Call	Bond Future	5,677.5900	5.6776	5,825.1400	5.8251	2.599	0	0	0
2023/03/23	2032	03/08/2023	11.76	Put	Bond Future	788.6100	0.7886	742.2900	0.7423	(5.874)	0	0	0
2023/03/23	2032	02/11/2023	11.24	Call	Bond Future	4,097.0700	4.0971	4,212.4500	4.2125	2.816	0	0	0
2023/03/23	2032	02/11/2023	11.24	Put	Bond Future	2,245.8300	2.2458	2,163.4200	2.1634	(3.669)	0	0	0
2023/03/23	2032	02/11/2023			Bond Future	10.8573	86.7086	10.8171	86.9064	(0.371)	0.0000	0.0000	0
2023/03/23	2032	02/11/2023	11.23	Call	Bond Future	4,066.9800	4.0670	4,181.9000	4.1819	2.826	0	0	0
2023/03/23	2032	02/11/2023	11.23	Put	Bond Future	2,263.4500	2.2634	2,180.5800	2.1806	(3.661)	0	0	0
2023/03/23	2032	02/11/2023	11.22	Call	Bond Future	4,036.9900	4.0370	4,151.4300	4.1514	2.835	0	0	0
2023/03/23	2032	02/11/2023	11.22	Put	Bond Future	2,281.2000	2.2812	2,197.8500	2.1978	(3.654)	0	0	0
2023/03/23	2032	01/02/2024	11.83	Call	Bond Future	5,970.3700	5.9704	6,105.3000	6.1053	2.260	0	0	0
2023/03/23	2032	01/02/2024	11.83	Put	Bond Future	1,953.1100	1.9531	1,886.1700	1.8862	(3.427)	0	0	0
2023/03/23	2032	01/02/2024	11.84	Call	Bond Future	6,002.3500	6.0024	6,137.6200	6.1376	2.254	0	0	0
2023/03/23	2032	01/02/2024	11.84	Put	Bond Future	1,940.1200	1.9401	1,873.5200	1.8735	(3.433)	0	0	0
2023/03/23	2032	01/02/2024	10.01	Call	Bond Future	1,483.2300	1.4832	1,540.3300	1.5403	3.850	0	0	1,200
2023/03/23	2032	01/02/2024	10.01	Put	Bond Future	6,219.2000	6.2192	6,074.4300	6.0744	(2.328)	0	0	0
2023/03/23	2032	01/02/2024			Bond Future	10.9647	88.5018	10.9226	88.7037	(0.384)	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
2023/03/23	2032	01/02/2024	11.85	Call	Bond Future	6,034.6700	6.0347	6,170.2800	6.1703	2.247	0	0	0
2023/03/23	2032	01/02/2024	11.85	Put	Bond Future	1,927.5000	1.9275	1,861.2400	1.8612	(3.438)	0	0	0
2023/03/23	2032	01/02/2024	12.62	Call	Bond Future	8,634.1400	8.6341	8,792.0300	8.7920	1.829	0	0	0
2023/03/23	2032	01/02/2024	12.62	Put	Bond Future	1,162.1900	1.1622	1,118.2100	1.1182	(3.784)	0	0	1,200
2023/03/23	2032	01/02/2024	10.76	Call	Bond Future	2,926.2500	2.9263	3,017.3100	3.0173	3.112	0	0	1,200
2023/03/23	2032	01/02/2024	10.76	Put	Bond Future	3,914.0400	3.9140	3,803.2300	3.8032	(2.831)	0	0	0
2023/03/23	2032	02/05/2024	10.56	Call	Bond Future	2,509.3800	2.5094	2,590.7000	2.5907	3.241	0	0	0
2023/03/23	2032	02/05/2024	10.56	Put	Bond Future	5,032.1500	5.0321	4,907.3500	4.9074	(2.480)	0	0	0
2023/03/23	2032	02/05/2024			Bond Future	11.0905	86.1228	11.0464	86.3289	(0.398)	0.0000	0.0000	0
2023/03/23	2032	02/05/2024	10.55	Call	Bond Future	2,490.0300	2.4900	2,570.9300	2.5709	3.249	0	0	0
2023/03/23	2032	02/05/2024	10.55	Put	Bond Future	5,061.2700	5.0613	4,936.0500	4.9361	(2.474)	0	0	0
2023/03/23	2032	02/05/2024	10.54	Call	Bond Future	2,470.4100	2.4704	2,550.8800	2.5509	3.257	0	0	0
2023/03/23	2032	02/05/2024	10.54	Put	Bond Future	5,090.1700	5.0902	4,964.5200	4.9645	(2.468)	0	0	0
2023/03/23	2033	04/05/2023			Bond Future	115.4255	115.4255	116.0367	116.0367	0.530	0.0000	0.0000	1,540
2023/03/23	2033	03/08/2023			Bond Future	117.7578	117.7578	118.3811	118.3811	0.529	0.0000	0.0000	6,141
2023/03/23	2033	02/11/2023			Bond Future	118.7586	118.7586	119.3942	119.3942	0.535	0.0000	0.0000	0
2023/03/23	2033	01/02/2024			Bond Future	121.2413	121.2413	121.8903	121.8903	0.535	0.0000	0.0000	0
2023/03/23	2033	02/05/2024			Bond Future	122.2582	122.2582	122.9198	122.9198	0.541	0.0000	0.0000	0
2023/03/23	2037	04/05/2023	10.95	Call	Bond Future	367.6900	0.3677	374.5800	0.3746	1.874	0	0	703
2023/03/23	2037	04/05/2023	10.95	Put	Bond Future	3,693.9500	3.6939	3,604.6500	3.6046	(2.417)	0	0	0
2023/03/23	2037	04/05/2023	11.03	Put	Bond Future	3,309.2400	3.3092	3,222.3000	3.2223	(2.627)	0	0	0
2023/03/23	2037	04/05/2023	11.30	Call	Bond Future	967.1100	0.9671	987.4800	0.9875	2.106	0	0	0
2023/03/23	2037	04/05/2023	11.30	Put	Bond Future	2,189.3600	2.1894	2,113.5400	2.1135	(3.463)	0	0	0
2023/03/23	2037	04/05/2023	11.94	Call	Bond Future	3,083.7600	3.0838	3,140.0000	3.1400	1.824	0	0	0
2023/03/23	2037	04/05/2023	13.73	Put	Bond Future	8.5500	0.0086	7.2400	0.0072	(15.322)	0	0	400
2023/03/23	2037	04/05/2023	11.31	Call	Bond Future	990.3500	0.9903	1,011.2200	1.0112	2.107	0	0	0
2023/03/23	2037	04/05/2023	11.31	Put	Bond Future	2,153.6400	2.1536	2,078.3200	2.0783	(3.497)	0	0	0
2023/03/23	2037	04/05/2023			Bond Future	11.5095	81.7495	11.4929	81.8457	(0.145)	0.0000	0.0000	62,860
2023/03/23	2037	04/05/2023	11.03	Call	Bond Future	470.8900	0.4709	480.1400	0.4801	1.964	0	0	400
2023/03/23	2037	04/05/2023	11.94	Put	Bond Future	656.2900	0.6563	616.3400	0.6163	(6.087)	0	0	703
2023/03/23	2037	04/05/2023	13.73	Call	Bond Future	11,431.3200	11.4313	11,526.2000	11.5262	0.830	0	0	0
2023/03/23	2037	04/05/2023	11.32	Call	Bond Future	1,014.0400	1.0140	1,035.4100	1.0354	2.107	0	0	0
2023/03/23	2037	04/05/2023	11.32	Put	Bond Future	2,118.4300	2.1184	2,043.6100	2.0436	(3.532)	0	0	0
2023/03/23	2037	04/05/2023	11.78	Call	Bond Future	2,448.5300	2.4485	2,495.9000	2.4959	1.935	0	0	400
2023/03/23	2037	04/05/2023	11.78	Put	Bond Future	910.3500	0.9103	861.5300	0.8615	(5.363)	0	0	0
2023/03/23	2037	03/08/2023	12.12	Call	Bond Future	4,564.2200	4.5642	4,618.1700	4.6182	1.182	0	0	0
2023/03/23	2037	03/08/2023	12.12	Put	Bond Future	1,867.2000	1.8672	1,823.2800	1.8233	(2.352)	0	0	0
2023/03/23	2037	03/08/2023	12.13	Call	Bond Future	4,600.6400	4.6006	4,654.8600	4.6549	1.179	0	0	0
2023/03/23	2037	03/08/2023	12.13	Put	Bond Future	1,849.8500	1.8499	1,806.2000	1.8062	(2.360)	0	0	0
2023/03/23	2037	03/08/2023			Bond Future	11.6313	79.1240	11.6140	79.2219	(0.148)	0.0000	0.0000	74,072
2023/03/23	2037	03/08/2023	12.14	Call	Bond Future	4,636.9800	4.6370	4,691.4600	4.6915	1.175	0	0	0
2023/03/23	2037	03/08/2023	12.14	Put	Bond Future	1,832.4800	1.8325	1,789.0900	1.7891	(2.368)	0	0	0
2023/03/23	2037	03/08/2023	11.00	Call	Bond Future	1,367.7600	1.3678	1,389.7300	1.3897	1.606	0	0	1,800
2023/03/23	2037	03/08/2023	11.00	Put	Bond Future	5,063.6600	5.0637	4,987.7600	4.9878	(1.499)	0	0	0
2023/03/23	2037	03/08/2023	10.30	Call	Bond Future	462.7700	0.4628	470.7700	0.4708	1.729	0	0	1,800
2023/03/23	2037	03/08/2023	10.30	Put	Bond Future	8,557.0800	8.5571	8,467.2100	8.4672	(1.050)	0	0	0

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2023/03/23	2037	02/11/2023	11.57	Call	Bond Future	3,192.3000	3.1923	3,232.3300	3.2323	1.254	0	0	0
2023/03/23	2037	02/11/2023	11.55	Put	Bond Future	4,235.8200	4.2358	4,175.4800	4.1755	(1.425)	0	0	0
2023/03/23	2037	02/11/2023	11.56	Put	Bond Future	4,206.3100	4.2063	4,146.2200	4.1462	(1.429)	0	0	0
2023/03/23	2037	02/11/2023			Bond Future	11.7454	80.7288	11.7274	80.8287	(0.153)	0.0000	0.0000	0
2023/03/23	2037	02/11/2023	11.57	Put	Bond Future	4,177.2300	4.1772	4,117.3700	4.1174	(1.433)	0	0	0
2023/03/23	2037	02/11/2023	11.55	Call	Bond Future	3,137.4100	3.1374	3,176.9600	3.1770	1.261	0	0	0
2023/03/23	2037	02/11/2023	11.56	Call	Bond Future	3,164.6700	3.1647	3,204.4700	3.2045	1.258	0	0	0
2023/03/23	2037	01/02/2024	12.33	Call	Bond Future	5,686.6700	5.6867	5,743.2000	5.7432	0.994	0	0	0
2023/03/23	2037	01/02/2024	12.33	Put	Bond Future	3,187.8400	3.1878	3,142.4900	3.1425	(1.423)	0	0	0
2023/03/23	2037	01/02/2024			Bond Future	11.8619	78.1427	11.8433	78.2445	(0.157)	0.0000	0.0000	0
2023/03/23	2037	01/02/2024	12.31	Call	Bond Future	5,621.4000	5.6214	5,677.5500	5.6775	0.999	0	0	0
2023/03/23	2037	01/02/2024	12.31	Put	Bond Future	3,226.9200	3.2269	3,181.1900	3.1812	(1.417)	0	0	0
2023/03/23	2037	01/02/2024	12.32	Call	Bond Future	5,654.0100	5.6540	5,710.3400	5.7103	0.996	0	0	0
2023/03/23	2037	01/02/2024	12.32	Put	Bond Future	3,207.3300	3.2073	3,161.7800	3.1618	(1.420)	0	0	0
2023/03/23	2037	02/05/2024	11.45	Call	Bond Future	3,155.0400	3.1550	3,193.8400	3.1938	1.230	0	0	0
2023/03/23	2037	02/05/2024	11.43	Put	Bond Future	6,223.3200	6.2233	6,157.6000	6.1576	(1.056)	0	0	0
2023/03/23	2037	02/05/2024	11.44	Call	Bond Future	3,132.2200	3.1322	3,170.8200	3.1708	1.232	0	0	0
2023/03/23	2037	02/05/2024	11.44	Put	Bond Future	6,189.3000	6.1893	6,123.7800	6.1238	(1.059)	0	0	0
2023/03/23	2037	02/05/2024			Bond Future	11.9941	79.7125	11.9747	79.8166	(0.162)	0.0000	0.0000	0
2023/03/23	2037	02/05/2024	11.45	Put	Bond Future	6,155.4200	6.1554	6,090.1000	6.0901	(1.061)	0	0	0
2023/03/23	2037	02/05/2024	11.43	Call	Bond Future	3,109.4900	3.1095	3,147.8900	3.1479	1.235	0	0	0
2023/03/23	2038	04/05/2023			Bond Future	128.3293	128.3293	129.5649	129.5649	0.963	0.0000	0.0000	4,625
2023/03/23	2038	03/08/2023			Bond Future	128.9643	128.9643	130.2242	130.2242	0.977	0.0000	0.0000	0
2023/03/23	2038	02/11/2023			Bond Future	131.6102	131.6102	132.8960	132.8960	0.977	0.0000	0.0000	0
2023/03/23	2038	01/02/2024			Bond Future	132.3553	132.3553	133.6668	133.6668	0.991	0.0000	0.0000	0
2023/03/23	2038	02/05/2024			Bond Future	135.0480	135.0480	136.3865	136.3865	0.991	0.0000	0.0000	0
2023/03/23	2040	04/05/2023	10.73	Put	Bond Future	6,320.1500	6.3201	6,247.8700	6.2479	(1.144)	0	0	0
2023/03/23	2040	04/05/2023	12.78	Call	Bond Future	6,481.1200	6.4811	6,539.6400	6.5396	0.903	0	0	0
2023/03/23	2040	04/05/2023	12.78	Put	Bond Future	159.7200	0.1597	147.0100	0.1470	(7.958)	0	0	388
2023/03/23	2040	04/05/2023	13.45	Put	Bond Future	31.4300	0.0314	27.8900	0.0279	(11.263)	0	0	486
2023/03/23	2040	04/05/2023	11.43	Call	Bond Future	930.2300	0.9302	938.3300	0.9383	0.871	0	0	0
2023/03/23	2040	04/05/2023	11.43	Put	Bond Future	2,518.1500	2.5181	2,455.0200	2.4550	(2.507)	0	0	0
2023/03/23	2040	04/05/2023	12.05	Put	Bond Future	804.0400	0.8040	766.5000	0.7665	(4.669)	0	0	684
2023/03/23	2040	04/05/2023			Bond Future	11.6842	82.8688	11.6726	82.9400	(0.099)	0.0000	0.0000	52,071
2023/03/23	2040	04/05/2023	10.17	Call	Bond Future	7.6600	0.0077	7.3200	0.0073	(4.439)	0	0	388
2023/03/23	2040	04/05/2023	10.17	Put	Bond Future	10,231.6400	10.2316	10,160.0700	10.1601	(0.699)	0	0	0
2023/03/23	2040	04/05/2023	10.73	Call	Bond Future	98.9300	0.0989	97.8800	0.0979	(1.061)	0	0	486
2023/03/23	2040	04/05/2023	10.92	Call	Bond Future	198.0200	0.1980	197.4500	0.1975	(0.288)	0	0	388
2023/03/23	2040	04/05/2023	10.92	Put	Bond Future	5,122.4300	5.1224	5,050.6300	5.0506	(1.402)	0	0	0
2023/03/23	2040	04/05/2023	13.45	Call	Bond Future	9,836.8700	9.8369	9,904.5600	9.9046	0.688	0	0	0
2023/03/23	2040	04/05/2023	11.48	Call	Bond Future	1,048.2900	1.0483	1,058.0200	1.0580	0.928	0	0	486
2023/03/23	2040	04/05/2023	11.48	Put	Bond Future	2,320.0300	2.3200	2,258.5300	2.2585	(2.651)	0	0	0
2023/03/23	2040	04/05/2023	12.05	Call	Bond Future	3,006.0300	3.0060	3,039.7200	3.0397	1.121	0	0	0
2023/03/23	2040	04/05/2023	11.03	Call	Bond Future	287.7200	0.2877	287.9400	0.2879	0.076	0	0	684
2023/03/23	2040	04/05/2023	11.03	Put	Bond Future	4,474.9500	4.4750	4,403.9400	4.4039	(1.587)	0	0	0
2023/03/23	2040	04/05/2023	11.41	Call	Bond Future	885.4900	0.8855	892.9900	0.8930	0.847	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
2023/03/23	2040	04/05/2023	11.41	Put	Bond Future	2,600.4200	2.6004	2,536.6900	2.5367	(2.451)	0	0	0
2023/03/23	2040	04/05/2023	11.42	Call	Bond Future	907.7400	0.9077	915.5400	0.9155	0.859	0	0	0
2023/03/23	2040	04/05/2023	11.42	Put	Bond Future	2,559.1200	2.5591	2,495.6900	2.4957	(2.479)	0	0	0
2023/03/23	2040	03/08/2023	12.23	Call	Bond Future	4,626.6100	4.6266	4,661.6500	4.6617	0.757	0	0	0
2023/03/23	2040	03/08/2023	12.23	Put	Bond Future	2,125.7600	2.1258	2,088.4400	2.0884	(1.756)	0	0	0
2023/03/23	2040	03/08/2023			Bond Future	11.8056	80.0153	11.7936	80.0877	(0.101)	0.0000	0.0000	98,195
2023/03/23	2040	03/08/2023	12.22	Call	Bond Future	4,588.9900	4.5890	4,623.8300	4.6238	0.759	0	0	0
2023/03/23	2040	03/08/2023	12.22	Put	Bond Future	2,145.6400	2.1456	2,108.1200	2.1081	(1.749)	0	0	0
2023/03/23	2040	03/08/2023	12.21	Call	Bond Future	4,551.4900	4.5515	4,586.1200	4.5861	0.761	0	0	0
2023/03/23	2040	03/08/2023	12.21	Put	Bond Future	2,165.7000	2.1657	2,127.9700	2.1280	(1.742)	0	0	0
2023/03/23	2040	02/11/2023	11.59	Call	Bond Future	3,001.2200	3.0012	3,025.4800	3.0255	0.808	0	0	0
2023/03/23	2040	02/11/2023	11.60	Put	Bond Future	4,960.4300	4.9604	4,911.0600	4.9111	(0.995)	0	0	0
2023/03/23	2040	02/11/2023	11.58	Call	Bond Future	2,974.5100	2.9745	2,998.6000	2.9986	0.810	0	0	0
2023/03/23	2040	02/11/2023	11.58	Put	Bond Future	5,030.4300	5.0304	4,980.7100	4.9807	(0.988)	0	0	0
2023/03/23	2040	02/11/2023			Bond Future	11.9191	81.6382	11.9067	81.7120	(0.104)	0.0000	0.0000	0
2023/03/23	2040	02/11/2023	11.59	Put	Bond Future	4,995.3300	4.9953	4,945.7800	4.9458	(0.992)	0	0	0
2023/03/23	2040	02/11/2023	11.60	Call	Bond Future	3,028.0500	3.0281	3,052.4900	3.0525	0.807	0	0	0
2023/03/23	2040	01/02/2024	12.34	Call	Bond Future	5,410.6600	5.4107	5,448.2200	5.4482	0.694	0	0	0
2023/03/23	2040	01/02/2024	12.34	Put	Bond Future	3,660.2400	3.6602	3,622.4500	3.6225	(1.032)	0	0	0
2023/03/23	2040	01/02/2024	12.33	Call	Bond Future	5,376.9100	5.3769	5,414.3300	5.4143	0.696	0	0	0
2023/03/23	2040	01/02/2024	12.33	Put	Bond Future	3,682.9200	3.6829	3,644.9900	3.6450	(1.030)	0	0	0
2023/03/23	2040	01/02/2024			Bond Future	12.0351	78.8204	12.0222	78.8958	(0.107)	0.0000	0.0000	11
2023/03/23	2040	01/02/2024	12.35	Call	Bond Future	5,444.1900	5.4442	5,481.9100	5.4819	0.693	0	0	0
2023/03/23	2040	01/02/2024	12.35	Put	Bond Future	3,637.4000	3.6374	3,599.7700	3.5998	(1.035)	0	0	0
2023/03/23	2040	02/05/2024	11.61	Call	Bond Future	3,150.4500	3.1505	3,177.1000	3.1771	0.846	0	0	0
2023/03/23	2040	02/05/2024	11.62	Put	Bond Future	6,404.0500	6.4040	6,353.7900	6.3538	(0.785)	0	0	0
2023/03/23	2040	02/05/2024	11.60	Call	Bond Future	3,126.4200	3.1264	3,152.9200	3.1529	0.848	0	0	0
2023/03/23	2040	02/05/2024			Bond Future	12.1654	80.4036	12.1520	80.4807	(0.110)	0.0000	0.0000	0
2023/03/23	2040	02/05/2024	11.61	Put	Bond Future	6,440.7000	6.4407	6,390.2900	6.3903	(0.783)	0	0	0
2023/03/23	2040	02/05/2024	11.62	Call	Bond Future	3,174.9100	3.1749	3,201.7100	3.2017	0.844	0	0	0
2023/03/23	2040	02/05/2024	11.60	Put	Bond Future	6,477.8600	6.4779	6,427.3000	6.4273	(0.781)	0	0	0
2023/03/23	2044	04/05/2023	11.41	Call	Bond Future	686.6400	0.6866	699.7400	0.6997	1.908	0	0	0
2023/03/23	2044	04/05/2023	11.41	Put	Bond Future	3,176.5300	3.1765	3,086.9600	3.0870	(2.820)	0	0	0
2023/03/23	2044	04/05/2023	11.42	Call	Bond Future	705.2600	0.7053	718.7700	0.7188	1.916	0	0	0
2023/03/23	2044	04/05/2023	11.42	Put	Bond Future	3,130.1100	3.1301	3,040.9500	3.0410	(2.848)	0	0	0
2023/03/23	2044	04/05/2023	11.75	Put	Bond Future	1,845.9800	1.8460	1,773.4600	1.7735	(3.929)	0	0	4,423
2023/03/23	2044	04/05/2023			Bond Future	11.8029	78.8727	11.7863	78.9754	(0.141)	0.0000	0.0000	62,354
2023/03/23	2044	04/05/2023	11.43	Call	Bond Future	724.1200	0.7241	738.0400	0.7380	1.922	0	0	0
2023/03/23	2044	04/05/2023	11.43	Put	Bond Future	3,084.0200	3.0840	2,995.2700	2.9953	(2.878)	0	0	0
2023/03/23	2044	04/05/2023	11.75	Call	Bond Future	1,518.5200	1.5185	1,548.6700	1.5487	1.985	0	0	0
2023/03/23	2044	04/05/2023	12.00	Call	Bond Future	2,378.1300	2.3781	2,423.2100	2.4232	1.896	0	0	0
2023/03/23	2044	04/05/2023	12.00	Put	Bond Future	1,177.7700	1.1778	1,120.1800	1.1202	(4.890)	0	0	4,423
2023/03/23	2044	04/05/2023	12.25	Call	Bond Future	3,403.8300	3.4038	3,463.3600	3.4634	1.749	0	0	0
2023/03/23	2044	04/05/2023	12.25	Put	Bond Future	725.9500	0.7259	682.8100	0.6828	(5.943)	0	0	1,798
2023/03/23	2044	03/08/2023	12.16	Call	Bond Future	3,968.1300	3.9681	4,018.3900	4.0184	1.267	0	0	0
2023/03/23	2044	03/08/2023	12.16	Put	Bond Future	2,545.7700	2.5458	2,491.5200	2.4915	(2.131)	0	0	0
2023/03/23	2044	03/08/2023	12.00	Call	Bond Future	3,418.7500	3.4188	3,464.0800	3.4641	1.326	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
2023/03/23	2044	03/08/2023	12.00	Put	Bond Future	2,946.1300	2.9461	2,886.9500	2.8869	(2.009)	0	0	4,754
2023/03/23	2044	03/08/2023	12.15	Call	Bond Future	3,932.8900	3.9329	3,982.8500	3.9829	1.270	0	0	0
2023/03/23	2044	03/08/2023	12.15	Put	Bond Future	2,569.3000	2.5693	2,514.7500	2.5147	(2.123)	0	0	0
2023/03/23	2044	03/08/2023			Bond Future	11.9216	76.0646	11.9044	76.1691	(0.144)	0.0000	0.0000	20,083
2023/03/23	2044	03/08/2023	12.17	Call	Bond Future	4,003.4800	4.0035	4,054.0400	4.0540	1.263	0	0	0
2023/03/23	2044	03/08/2023	12.17	Put	Bond Future	2,522.4300	2.5224	2,468.4800	2.4685	(2.139)	0	0	0
2023/03/23	2044	03/08/2023	11.75	Call	Bond Future	2,636.6200	2.6366	2,674.0800	2.6741	1.421	0	0	0
2023/03/23	2044	03/08/2023	11.75	Put	Bond Future	3,689.1100	3.6891	3,622.0600	3.6221	(1.818)	0	0	3,076
2023/03/23	2044	02/11/2023	11.57	Call	Bond Future	2,759.4400	2.7594	2,795.1500	2.7951	1.294	0	0	0
2023/03/23	2044	02/11/2023	11.57	Put	Bond Future	5,606.2500	5.6063	5,535.3200	5.5353	(1.265)	0	0	0
2023/03/23	2044	02/11/2023			Bond Future	12.0326	77.6074	12.0147	77.7140	(0.148)	0.0000	0.0000	0
2023/03/23	2044	02/11/2023	11.56	Call	Bond Future	2,733.9800	2.7340	2,769.4500	2.7694	1.297	0	0	0
2023/03/23	2044	02/11/2023	11.56	Put	Bond Future	5,644.2900	5.6443	5,573.1200	5.5731	(1.261)	0	0	0
2023/03/23	2044	02/11/2023	11.55	Call	Bond Future	2,708.8900	2.7089	2,744.1000	2.7441	1.300	0	0	0
2023/03/23	2044	02/11/2023	11.55	Put	Bond Future	5,682.7900	5.6828	5,611.3600	5.6114	(1.257)	0	0	0
2023/03/23	2044	01/02/2024	12.29	Call	Bond Future	5,023.9500	5.0239	5,077.8200	5.0778	1.072	0	0	0
2023/03/23	2044	01/02/2024	12.29	Put	Bond Future	4,185.3100	4.1853	4,130.3600	4.1304	(1.313)	0	0	0
2023/03/23	2044	01/02/2024			Bond Future	12.1458	74.8314	12.1272	74.9402	(0.152)	0.0000	0.0000	0
2023/03/23	2044	01/02/2024	12.28	Call	Bond Future	4,991.7300	4.9917	5,045.3800	5.0454	1.075	0	0	0
2023/03/23	2044	01/02/2024	12.28	Put	Bond Future	4,210.7200	4.2107	4,155.5500	4.1556	(1.310)	0	0	0
2023/03/23	2044	01/02/2024	12.27	Call	Bond Future	4,959.3000	4.9593	5,012.7400	5.0127	1.078	0	0	0
2023/03/23	2044	01/02/2024	12.27	Put	Bond Future	4,236.0000	4.2360	4,180.6200	4.1806	(1.307)	0	0	0
2023/03/23	2044	02/05/2024	11.67	Call	Bond Future	3,163.4600	3.1635	3,203.6800	3.2037	1.271	0	0	0
2023/03/23	2044	02/05/2024	11.67	Put	Bond Future	6,776.9000	6.7769	6,705.9700	6.7060	(1.047)	0	0	0
2023/03/23	2044	02/05/2024			Bond Future	12.2723	76.3345	12.2530	76.4456	(0.157)	0.0000	0.0000	0
2023/03/23	2044	02/05/2024	11.66	Call	Bond Future	3,139.3300	3.1393	3,179.3400	3.1793	1.274	0	0	0
2023/03/23	2044	02/05/2024	11.66	Put	Bond Future	6,815.2100	6.8152	6,744.0700	6.7441	(1.044)	0	0	0
2023/03/23	2044	02/05/2024	11.65	Call	Bond Future	3,115.3000	3.1153	3,155.0900	3.1551	1.277	0	0	0
2023/03/23	2044	02/05/2024	11.65	Put	Bond Future	6,853.7000	6.8537	6,782.3400	6.7823	(1.041)	0	0	0
2023/03/23	2046	04/05/2023			Bond Future	112.5405	112.5405	114.2468	114.2468	1.516	0.0000	0.0000	17,308
2023/03/23	2046	03/08/2023			Bond Future	114.8147	114.8147	116.5552	116.5552	1.516	0.0000	0.0000	0
2023/03/23	2046	02/11/2023			Bond Future	115.0890	115.0890	116.8645	116.8645	1.543	0.0000	0.0000	0
2023/03/23	2046	01/02/2024			Bond Future	117.4950	117.4950	119.3077	119.3077	1.543	0.0000	0.0000	0
2023/03/23	2046	02/05/2024			Bond Future	117.7547	117.7547	119.6031	119.6031	1.570	0.0000	0.0000	0
2023/03/23	2050	04/05/2023			Bond Future	115.5263	115.5263	116.2434	116.2434	0.621	0.0000	0.0000	13,316
2023/03/23	2050	03/08/2023			Bond Future	115.6794	115.6794	116.4105	116.4105	0.632	0.0000	0.0000	0
2023/03/23	2050	02/11/2023			Bond Future	118.0527	118.0527	118.7989	118.7989	0.632	0.0000	0.0000	0
2023/03/23	2050	01/02/2024			Bond Future	118.2858	118.2858	119.0464	119.0464	0.643	0.0000	0.0000	0
2023/03/23	2050	02/05/2024			Bond Future	120.6922	120.6922	121.4687	121.4687	0.643	0.0000	0.0000	0
2023/03/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	8657	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
2023/03/23	AL37	04/05/2023			Index Future	882.0820	882.0820	882.8920	882.8920	0.092	0.0000	0.0000	0
2023/03/23	AL37	03/08/2023			Index Future	899.6910	899.6910	900.5150	900.5150	0.092	0.0000	0.0000	0
2023/03/23	AL37	02/11/2023			Index Future	917.9370	917.9370	918.7780	918.7780	0.092	0.0000	0.0000	0
2023/03/23	AL37	01/02/2024			Index Future	936.9210	936.9210	937.7790	937.7790	0.092	0.0000	0.0000	0
2023/03/23	AL37	02/05/2024			Index Future	955.7950	955.7950	956.6720	956.6720	0.092	0.0000	0.0000	0
2023/03/23	AL7T	04/05/2023			Index Future	1,012.5830	1,012.5830	1,014.4260	1,014.4260	0.182	0.0000	0.0000	0
2023/03/23	AL7T	03/08/2023			Index Future	1,032.7970	1,032.7970	1,034.6730	1,034.6730	0.182	0.0000	0.0000	0
2023/03/23	AL7T	02/11/2023			Index Future	1,053.7430	1,053.7430	1,055.6570	1,055.6570	0.182	0.0000	0.0000	0
2023/03/23	AL7T	01/02/2024			Index Future	1,075.5360	1,075.5360	1,077.4890	1,077.4890	0.182	0.0000	0.0000	0
2023/03/23	AL7T	02/05/2024			Index Future	1,097.2020	1,097.2020	1,099.1970	1,099.1970	0.182	0.0000	0.0000	0
2023/03/23	ALBI	04/05/2023			Index Future	887.7340	887.7340	888.9400	888.9400	0.136	0.0000	0.0000	99
2023/03/23	ALBI	03/08/2023			Index Future	905.4550	905.4550	906.6830	906.6830	0.136	0.0000	0.0000	0
2023/03/23	ALBI	02/11/2023			Index Future	923.8190	923.8190	925.0710	925.0710	0.136	0.0000	0.0000	0
2023/03/23	ALBI	01/02/2024			Index Future	942.9240	942.9240	944.2020	944.2020	0.136	0.0000	0.0000	0
2023/03/23	ALBI	02/05/2024			Index Future	961.9190	961.9190	963.2250	963.2250	0.136	0.0000	0.0000	0
2023/03/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	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
2023/03/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/23	ES33	04/05/2023			Bond Future	12.0248	74.7052	12.0028	74.8096	(0.183)	0.0000	0.0000	0
2023/03/23	ES33	03/08/2023			Bond Future	12.1703	76.2148	12.1474	76.3211	(0.188)	0.0000	0.0000	350
2023/03/23	ES33	02/11/2023			Bond Future	12.3214	73.9836	12.2975	74.0921	(0.194)	0.0000	0.0000	0
2023/03/23	ES33	01/02/2024			Bond Future	12.4776	75.5303	12.4527	75.6410	(0.200)	0.0000	0.0000	0
2023/03/23	ES33	02/05/2024			Bond Future	12.6492	73.2704	12.6231	73.3836	(0.206)	0.0000	0.0000	0
2023/03/23	ES42	04/05/2023			Bond Future	12.4481	71.8120	12.3803	72.1869	(0.545)	0.0000	0.0000	0
2023/03/23	ES42	03/08/2023			Bond Future	12.5834	73.2635	12.5130	73.6457	(0.559)	0.0000	0.0000	4,000
2023/03/23	ES42	02/11/2023			Bond Future	12.7231	70.5041	12.6499	70.8942	(0.575)	0.0000	0.0000	0
2023/03/23	ES42	01/02/2024			Bond Future	12.8605	71.9780	12.7844	72.3763	(0.592)	0.0000	0.0000	0
2023/03/23	ES42	02/05/2024			Bond Future	13.0152	69.1792	12.9359	69.5857	(0.609)	0.0000	0.0000	0
2023/03/23	GOVI	04/05/2023	852.86	Call	GOVI	221,360.0000	22.1360	233,240.0000	23.3240	5.367	0	0	0
2023/03/23	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	GOVI	04/05/2023	852.87	Call	GOVI	221,260.0000	22.1260	233,140.0000	23.3140	5.369	0	0	0
2023/03/23	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	GOVI	04/05/2023			GOVI	874.9960	874.9960	876.1840	876.1840	0.136	0.0000	0.0000	840
2023/03/23	GOVI	04/05/2023	852.88	Call	GOVI	221,160.0000	22.1160	233,040.0000	23.3040	5.372	0	0	0
2023/03/23	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	GOVI	03/08/2023	837.21	Call	GOVI	552,540.0000	55.2540	564,620.0000	56.4620	2.186	0	0	0
2023/03/23	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	GOVI	03/08/2023	837.22	Call	GOVI	552,440.0000	55.2440	564,520.0000	56.4520	2.187	0	0	0
2023/03/23	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	GOVI	03/08/2023			GOVI	892.4640	892.4640	893.6720	893.6720	0.135	0.0000	0.0000	0
2023/03/23	GOVI	03/08/2023	837.23	Call	GOVI	552,340.0000	55.2340	564,420.0000	56.4420	2.187	0	0	0
2023/03/23	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/23	GOVI	02/11/2023	885.82	Call	GOVI	247,440.0000	24.7440	259,760.0000	25.9760	4.979	0	0	0
2023/03/23	GOVI	02/11/2023			GOVI	910.5640	910.5640	911.7960	911.7960	0.135	0.0000	0.0000	0
2023/03/23	GOVI	02/11/2023	885.80	Call	GOVI	247,640.0000	24.7640	259,960.0000	25.9960	4.975	0	0	0
2023/03/23	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	GOVI	02/11/2023	885.81	Call	GOVI	247,540.0000	24.7540	259,860.0000	25.9860	4.977	0	0	0
2023/03/23	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	GOVI	01/02/2024	880.00	Call	GOVI	493,950.0000	49.3950	506,530.0000	50.6530	2.547	0	0	0
2023/03/23	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	GOVI	01/02/2024			GOVI	929.3950	929.3950	930.6530	930.6530	0.135	0.0000	0.0000	0
2023/03/23	GOVI	01/02/2024	879.98	Call	GOVI	494,150.0000	49.4150	506,730.0000	50.6730	2.546	0	0	0
2023/03/23	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	GOVI	01/02/2024	879.99	Call	GOVI	494,050.0000	49.4050	506,630.0000	50.6630	2.546	0	0	0
2023/03/23	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	GOVI	02/05/2024	950.97	Put	GOVI	28,530.0000	2.8530	15,670.0000	1.5670	(45.075)	0	0	0
2023/03/23	GOVI	02/05/2024	950.98	Put	GOVI	28,630.0000	2.8630	15,770.0000	1.5770	(44.918)	0	0	0
2023/03/23	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	GOVI	02/05/2024			GOVI	948.1170	948.1170	949.4030	949.4030	0.136	0.0000	0.0000	0
2023/03/23	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	GOVI	02/05/2024	950.99	Put	GOVI	28,730.0000	2.8730	15,870.0000	1.5870	(44.762)	0	0	0
2023/03/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/23	IGOV	04/05/2023			Index Future	326.2210	326.2210	328.3340	328.3340	0.648	0.0000	0.0000	654
2023/03/23	IGOV	03/08/2023			Index Future	332.8130	332.8130	334.9680	334.9680	0.648	0.0000	0.0000	0
2023/03/23	IGOV	02/11/2023			Index Future	339.6410	339.6410	341.8400	341.8400	0.647	0.0000	0.0000	0
2023/03/23	IGOV	01/02/2024			Index Future	346.7420	346.7420	348.9860	348.9860	0.647	0.0000	0.0000	0
2023/03/23	IGOV	02/05/2024			Index Future	353.8020	353.8020	356.0930	356.0930	0.648	0.0000	0.0000	0
2023/03/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2023/03/23	JBAF	19/04/2023			Jibar Tradeable Future	7.6450	92.3550	7.6950	92.3050	0.654	0.0000	0.0000	0
2023/03/23	JBAF	17/05/2023			Jibar Tradeable Future	7.6900	92.3100	7.7150	92.2850	0.325	0.0000	0.0000	0
2023/03/23	JBAF	21/06/2023			Jibar Tradeable Future	7.7600	92.2400	7.7800	92.2200	0.258	0.0000	0.0000	0
2023/03/23	JBAF	19/07/2023			Jibar Tradeable Future	7.7500	92.2500	7.8050	92.1950	0.710	0.0000	0.0000	0
2023/03/23	JBAF	16/08/2023			Jibar Tradeable Future	7.7400	92.2600	7.7800	92.2200	0.517	0.0000	0.0000	0
2023/03/23	JBAF	20/09/2023			Jibar Tradeable Future	7.7500	92.2500	7.7850	92.2150	0.452	0.0000	0.0000	75
2023/03/23	JBAF	20/12/2023			Jibar Tradeable Future	7.6150	92.3850	7.6400	92.3600	0.328	0.0000	0.0000	272
2023/03/23	JBAF	20/03/2024			Jibar Tradeable Future	7.5250	92.4750	7.5350	92.4650	0.133	0.0000	0.0000	0
2023/03/23	JBAF	19/06/2024			Jibar Tradeable Future	7.3850	92.6150	7.4350	92.5650	0.677	0.0000	0.0000	0
2023/03/23	JBAF	18/09/2024			Jibar Tradeable Future	7.2550	92.7450	7.3400	92.6600	1.172	0.0000	0.0000	68
2023/03/23	JBAF	18/12/2024			Jibar Tradeable Future	7.2900	92.7100	7.3300	92.6700	0.549	0.0000	0.0000	0
2023/03/23	JBAF	19/03/2025			Jibar Tradeable Future	7.4250	92.5750	7.4800	92.5200	0.741	0.0000	0.0000	0
2023/03/23	R035	04/05/2023	10.55	Call	Bond Future	238.8600	0.2389	251.3800	0.2514	5.242	0	0	770
2023/03/23	R035	04/05/2023	10.55	Put	Bond Future	4,221.9800	4.2220	4,080.3900	4.0804	(3.354)	0	0	0
2023/03/23	R035	04/05/2023	13.18	Call	Bond Future	10,303.4900	10.3035	10,455.1900	10.4552	1.472	0	0	0
2023/03/23	R035	04/05/2023	13.18	Put	Bond Future	13.6200	0.0136	11.2100	0.0112	(17.695)	0	0	491
2023/03/23	R035	04/05/2023	12.46	Call	Bond Future	6,820.8600	6.8209	6,962.6900	6.9627	2.079	0	0	0
2023/03/23	R035	04/05/2023	12.46	Put	Bond Future	92.1200	0.0921	79.8400	0.0798	(13.330)	0	0	388
2023/03/23	R035	04/05/2023	11.20	Call	Bond Future	1,431.1700	1.4312	1,491.4800	1.4915	4.214	0	0	0
2023/03/23	R035	04/05/2023	11.21	Call	Bond Future	1,460.6100	1.4606	1,521.8600	1.5219	4.193	0	0	0
2023/03/23	R035	04/05/2023	11.22	Put	Bond Future	1,491.4600	1.4915	1,399.5400	1.3995	(6.163)	0	0	0
2023/03/23	R035	04/05/2023	10.60	Call	Bond Future	284.8000	0.2848	299.6100	0.2996	5.200	0	0	388
2023/03/23	R035	04/05/2023	10.60	Put	Bond Future	3,961.8000	3.9618	3,822.5000	3.8225	(3.516)	0	0	0
2023/03/23	R035	04/05/2023	11.05	Call	Bond Future	1,029.1200	1.0291	1,075.6500	1.0756	4.521	0	0	770
2023/03/23	R035	04/05/2023	11.05	Put	Bond Future	2,016.4200	2.0164	1,908.8400	1.9088	(5.335)	0	0	0
2023/03/23	R035	04/05/2023	11.17	Call	Bond Future	1,344.6000	1.3446	1,402.1000	1.4021	4.276	0	0	491
2023/03/23	R035	04/05/2023			Bond Future	11.2202	86.5161	11.1934	86.6702	(0.238)	0.0000	0.0000	151,356
2023/03/23	R035	04/05/2023	9.85	Call	Bond Future	13.1500	0.0131	13.6900	0.0137	4.106	0	0	388
2023/03/23	R035	04/05/2023	9.85	Put	Bond Future	8,441.5700	8.4416	8,288.0000	8.2880	(1.819)	0	0	0
2023/03/23	R035	04/05/2023	10.42	Call	Bond Future	150.0200	0.1500	157.9000	0.1579	5.253	0	0	491
2023/03/23	R035	04/05/2023	10.42	Put	Bond Future	4,936.0300	4.9360	4,789.8000	4.7898	(2.963)	0	0	0
2023/03/23	R035	04/05/2023	11.80	Call	Bond Future	3,697.0100	3.6970	3,808.8400	3.8088	3.025	0	0	0
2023/03/23	R035	04/05/2023	11.80	Put	Bond Future	451.5100	0.4515	409.2300	0.4092	(9.364)	0	0	1,035
2023/03/23	R035	04/05/2023	11.87	Call	Bond Future	4,010.5700	4.0106	4,127.0200	4.1270	2.904	0	0	0
2023/03/23	R035	04/05/2023	11.87	Put	Bond Future	385.2300	0.3852	347.5700	0.3476	(9.776)	0	0	770
2023/03/23	R035	04/05/2023	11.20	Put	Bond Future	1,547.4500	1.5475	1,453.6500	1.4537	(6.062)	0	0	0
2023/03/23	R035	04/05/2023	11.21	Put	Bond Future	1,519.2700	1.5193	1,426.4100	1.4264	(6.112)	0	0	0
2023/03/23	R035	04/05/2023	11.22	Call	Bond Future	1,490.3700	1.4904	1,552.5600	1.5526	4.173	0	0	0
2023/03/23	R035	04/05/2023	11.17	Put	Bond Future	1,634.0800	1.6341	1,537.4700	1.5375	(5.912)	0	0	0
2023/03/23	R035	03/08/2023	12.00	Call	Bond Future	5,163.3000	5.1633	5,264.1500	5.2641	1.953	0	0	0
2023/03/23	R035	03/08/2023	12.00	Put	Bond Future	1,515.1400	1.5151	1,459.0800	1.4591	(3.700)	0	0	0
2023/03/23	R035	03/08/2023			Bond Future	11.3330	88.2432	11.3053	88.4001	(0.245)	0.0000	0.0000	6,761
2023/03/23	R035	03/08/2023	11.98	Call	Bond Future	5,087.1500	5.0871	5,187.2000	5.1872	1.967	0	0	0
2023/03/23	R035	03/08/2023	11.98	Put	Bond Future	1,545.1000	1.5451	1,488.2400	1.4882	(3.680)	0	0	0
2023/03/23	R035	03/08/2023	11.99	Call	Bond Future	5,125.1800	5.1252	5,225.6300	5.2256	1.960	0	0	0
2023/03/23	R035	03/08/2023	11.99	Put	Bond Future	1,530.0500	1.5300	1,473.5900	1.4736	(3.690)	0	0	0
2023/03/23	R035	02/11/2023	12.85	Call	Bond Future	8,552.1000	8.5521	8,672.4100	8.6724	1.407	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
2023/03/23	R035	02/11/2023	12.85	Put	Bond Future	1,286.0400	1.2860	1,246.2700	1.2463	(3.092)	0	0	400
2023/03/23	R035	02/11/2023	11.41	Call	Bond Future	3,484.2300	3.4842	3,558.6100	3.5586	2.135	0	0	0
2023/03/23	R035	02/11/2023	11.41	Put	Bond Future	3,709.0900	3.7091	3,623.3900	3.6234	(2.311)	0	0	0
2023/03/23	R035	02/11/2023	11.42	Call	Bond Future	3,513.0100	3.5130	3,587.7800	3.5878	2.128	0	0	0
2023/03/23	R035	02/11/2023	11.42	Put	Bond Future	3,682.3600	3.6824	3,597.0500	3.5970	(2.317)	0	0	0
2023/03/23	R035	02/11/2023	11.12	Call	Bond Future	2,707.2200	2.7072	2,770.1000	2.7701	2.323	0	0	400
2023/03/23	R035	02/11/2023			Bond Future	11.4506	85.5282	11.4217	85.6883	(0.252)	0.0000	0.0000	6
2023/03/23	R035	02/11/2023	11.43	Call	Bond Future	3,541.9100	3.5419	3,617.0700	3.6171	2.122	0	0	0
2023/03/23	R035	02/11/2023	11.43	Put	Bond Future	3,655.7900	3.6558	3,570.8700	3.5709	(2.323)	0	0	0
2023/03/23	R035	02/11/2023	10.62	Call	Bond Future	1,651.3300	1.6513	1,695.0600	1.6951	2.648	0	0	400
2023/03/23	R035	02/11/2023	10.62	Put	Bond Future	6,429.0900	6.4291	6,312.7400	6.3127	(1.810)	0	0	0
2023/03/23	R035	02/11/2023	11.12	Put	Bond Future	4,564.6600	4.5647	4,467.4600	4.4675	(2.129)	0	0	0
2023/03/23	R035	01/02/2024	12.18	Put	Bond Future	2,867.7100	2.8677	2,803.0900	2.8031	(2.253)	0	0	0
2023/03/23	R035	01/02/2024	12.19	Call	Bond Future	6,111.4200	6.1114	6,210.4500	6.2104	1.620	0	0	0
2023/03/23	R035	01/02/2024	12.19	Put	Bond Future	2,850.2400	2.8502	2,785.9100	2.7859	(2.257)	0	0	0
2023/03/23	R035	01/02/2024	10.62	Call	Bond Future	1,958.1100	1.9581	2,005.2200	2.0052	2.406	0	0	400
2023/03/23	R035	01/02/2024	10.62	Put	Bond Future	7,346.8700	7.3469	7,230.6200	7.2306	(1.582)	0	0	0
2023/03/23	R035	01/02/2024	11.12	Put	Bond Future	5,478.7600	5.4788	5,379.3100	5.3793	(1.815)	0	0	0
2023/03/23	R035	01/02/2024			Bond Future	11.5714	87.2971	11.5413	87.4604	(0.260)	0.0000	0.0000	0
2023/03/23	R035	01/02/2024	13.46	Call	Bond Future	10,725.8800	10.7259	10,854.1300	10.8541	1.196	0	0	0
2023/03/23	R035	01/02/2024	13.46	Put	Bond Future	1,311.5500	1.3116	1,276.4400	1.2764	(2.677)	0	0	400
2023/03/23	R035	01/02/2024	12.18	Call	Bond Future	6,077.6000	6.0776	6,176.3400	6.1763	1.625	0	0	0
2023/03/23	R035	01/02/2024	12.20	Call	Bond Future	6,144.9800	6.1450	6,244.3000	6.2443	1.616	0	0	0
2023/03/23	R035	01/02/2024	12.20	Put	Bond Future	2,832.5700	2.8326	2,768.5300	2.7685	(2.261)	0	0	0
2023/03/23	R035	01/02/2024	11.12	Call	Bond Future	2,980.3000	2.9803	3,044.2100	3.0442	2.144	0	0	400
2023/03/23	R035	02/05/2024	11.19	Call	Bond Future	3,161.1300	3.1611	3,227.4900	3.2275	2.099	0	0	0
2023/03/23	R035	02/05/2024	11.19	Put	Bond Future	5,927.2900	5.9273	5,826.7900	5.8268	(1.696)	0	0	0
2023/03/23	R035	02/05/2024	11.20	Call	Bond Future	3,183.8600	3.1839	3,250.5400	3.2505	2.094	0	0	0
2023/03/23	R035	02/05/2024	11.20	Put	Bond Future	5,894.4500	5.8945	5,794.2700	5.7943	(1.700)	0	0	0
2023/03/23	R035	02/05/2024			Bond Future	11.6990	84.5462	11.6676	84.7131	(0.268)	0.0000	0.0000	0
2023/03/23	R035	02/05/2024	11.21	Call	Bond Future	3,206.6700	3.2067	3,273.6800	3.2737	2.090	0	0	0
2023/03/23	R035	02/05/2024	11.21	Put	Bond Future	5,861.7500	5.8617	5,761.9000	5.7619	(1.703)	0	0	0
2023/03/23	R186	04/05/2023		Call	Bond Future	10,449.5100	10.4495	10,501.0200	10.5010	0.493	0	0	0
2023/03/23	R186	04/05/2023	8.83	Put	Bond Future	287.3500	0.2873	267.9900	0.2680	(6.737)	0	0	0
2023/03/23	R186	04/05/2023	8.84	Call	Bond Future	1,694.9800	1.6950	1,727.4200	1.7274	1.914	0	0	0
2023/03/23	R186	04/05/2023			Bond Future	8.3930	110.4495	8.3769	110.5010	(0.192)	0.0000	0.0000	100,530
2023/03/23	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/23	R186	04/05/2023	8.36	Call	Bond Future	668.4600	0.6685	685.0600	0.6851	2.483	0	0	200
2023/03/23	R186	04/05/2023	8.36	Put	Bond Future	773.8400	0.7738	738.9300	0.7389	(4.511)	0	0	200
2023/03/23	R186	04/05/2023	8.82	Call	Bond Future	1,645.2200	1.6452	1,677.0800	1.6771	1.937	0	0	0
2023/03/23	R186	04/05/2023	8.82	Put	Bond Future	293.8600	0.2939	274.2100	0.2742	(6.687)	0	0	0
2023/03/23	R186	04/05/2023	8.83	Call	Bond Future	1,670.1000	1.6701	1,702.2500	1.7022	1.925	0	0	0
2023/03/23	R186	04/05/2023	8.84	Put	Bond Future	280.8600	0.2809	261.7900	0.2618	(6.790)	0	0	0
2023/03/23	R186	03/08/2023	9.74	Call	Bond Future	4,136.9000	4.1369	4,178.6100	4.1786	1.008	0	0	0
2023/03/23	R186	03/08/2023	9.74	Put	Bond Future	279.4400	0.2794	268.9200	0.2689	(3.765)	0	0	0
2023/03/23	R186	03/08/2023	9.73	Put	Bond Future	283.0400	0.2830	272.4200	0.2724	(3.752)	0	0	0
2023/03/23	R186	03/08/2023			Bond Future	8.4198	107.3495	8.4023	107.4017	(0.207)	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
2023/03/23	R186	03/08/2023	9.75	Call	Bond Future	4,162.0200	4.1620	4,203.8300	4.2038	1.005	0	0	0
2023/03/23	R186	03/08/2023	9.75	Put	Bond Future	276.0200	0.2760	265.6000	0.2656	(3.775)	0	0	0
2023/03/23	R186	03/08/2023	9.73	Call	Bond Future	4,111.9500	4.1119	4,153.5600	4.1536	1.012	0	0	0
2023/03/23	R186	02/11/2023	9.40	Call	Bond Future	3,371.1100	3.3711	3,407.1600	3.4072	1.069	0	0	0
2023/03/23	R186	02/11/2023	9.40	Put	Bond Future	726.1800	0.7262	708.9600	0.7090	(2.371)	0	0	0
2023/03/23	R186	02/11/2023	9.15	Call	Bond Future	2,860.4300	2.8604	2,893.6600	2.8937	1.162	0	0	1,715
2023/03/23	R186	02/11/2023			Bond Future	8.4366	109.5267	8.4175	109.5800	(0.226)	0.0000	0.0000	0
2023/03/23	R186	02/11/2023	10.42	Call	Bond Future	5,659.4200	5.6594	5,703.9500	5.7039	0.787	0	0	0
2023/03/23	R186	02/11/2023	10.42	Put	Bond Future	304.5000	0.3045	295.7600	0.2958	(2.870)	0	0	1,715
2023/03/23	R186	02/11/2023	9.38	Call	Bond Future	3,329.3900	3.3294	3,365.2300	3.3652	1.076	0	0	0
2023/03/23	R186	02/11/2023	9.38	Put	Bond Future	738.5100	0.7385	721.0800	0.7211	(2.360)	0	0	0
2023/03/23	R186	02/11/2023	9.39	Call	Bond Future	3,350.2300	3.3502	3,386.1800	3.3862	1.073	0	0	0
2023/03/23	R186	02/11/2023	9.39	Put	Bond Future	732.3200	0.7323	715.0000	0.7150	(2.365)	0	0	0
2023/03/23	R186	02/11/2023	9.15	Put	Bond Future	893.7400	0.8937	873.7000	0.8737	(2.242)	0	0	0
2023/03/23	R186	01/02/2024	9.52	Put	Bond Future	840.3300	0.8403	822.9300	0.8229	(2.071)	0	0	0
2023/03/23	R186	01/02/2024	9.50	Call	Bond Future	3,549.4700	3.5495	3,586.2500	3.5863	1.036	0	0	0
2023/03/23	R186	01/02/2024	9.51	Call	Bond Future	3,568.8200	3.5688	3,605.7000	3.6057	1.033	0	0	0
2023/03/23	R186	01/02/2024			Bond Future	8.4399	106.4858	8.4188	106.5401	(0.249)	0.0000	0.0000	0
2023/03/23	R186	01/02/2024	9.52	Call	Bond Future	3,588.2100	3.5882	3,625.1800	3.6252	1.030	0	0	0
2023/03/23	R186	01/02/2024	9.50	Put	Bond Future	851.6400	0.8516	834.0500	0.8341	(2.065)	0	0	0
2023/03/23	R186	01/02/2024	9.51	Put	Bond Future	845.9600	0.8460	828.4700	0.8285	(2.067)	0	0	0
2023/03/23	R186	02/05/2024	8.01	Call	Bond Future	1,196.1300	1.1961	1,216.8100	1.2168	1.729	0	0	0
2023/03/23	R186	02/05/2024	8.01	Put	Bond Future	2,296.6300	2.2966	2,261.6200	2.2616	(1.524)	0	0	0
2023/03/23	R186	02/05/2024			Bond Future	8.4695	108.6266	8.4461	108.6822	(0.276)	0.0000	0.0000	0
2023/03/23	R186	02/05/2024	7.99	Call	Bond Future	1,174.3200	1.1743	1,194.7500	1.1947	1.740	0	0	0
2023/03/23	R186	02/05/2024	7.99	Put	Bond Future	2,323.0600	2.3231	2,287.8000	2.2878	(1.518)	0	0	0
2023/03/23	R186	02/05/2024	8.00	Call	Bond Future	1,184.9700	1.1850	1,205.5300	1.2055	1.735	0	0	0
2023/03/23	R186	02/05/2024	8.00	Put	Bond Future	2,309.5900	2.3096	2,274.4600	2.2745	(1.521)	0	0	0
2023/03/23	R197	04/05/2023			Bond Future	336.4626	336.4626	336.7558	336.7558	0.087	0.0000	0.0000	309
2023/03/23	R197	03/08/2023			Bond Future	334.1824	334.1824	334.4804	334.4804	0.089	0.0000	0.0000	0
2023/03/23	R197	02/11/2023			Bond Future	341.0385	341.0385	341.3426	341.3426	0.089	0.0000	0.0000	0
2023/03/23	R202	04/05/2023			Bond Future	251.3526	251.3526	252.6656	252.6656	0.522	0.0000	0.0000	4,960
2023/03/23	R202	03/08/2023			Bond Future	251.6092	251.6092	252.9479	252.9479	0.532	0.0000	0.0000	460
2023/03/23	R202	02/11/2023			Bond Future	256.7712	256.7712	258.1375	258.1375	0.532	0.0000	0.0000	0
2023/03/23	R202	01/02/2024			Bond Future	257.1989	257.1989	258.5914	258.5914	0.541	0.0000	0.0000	0
2023/03/23	R202	02/05/2024			Bond Future	262.4318	262.4318	263.8533	263.8533	0.542	0.0000	0.0000	0
2023/03/23	R209	04/05/2023	10.00	Call	Bond Future	19.5900	0.0196	19.9800	0.0200	1.991	0	0	500
2023/03/23	R209	04/05/2023	10.00	Put	Bond Future	6,810.9200	6.8109	6,702.3900	6.7024	(1.593)	0	0	0
2023/03/23	R209	04/05/2023	10.50	Call	Bond Future	153.0500	0.1530	158.2300	0.1582	3.385	0	0	4,500
2023/03/23	R209	04/05/2023	10.50	Put	Bond Future	4,129.1600	4.1292	4,025.4200	4.0254	(2.512)	0	0	0
2023/03/23	R209	04/05/2023	11.50	Put	Bond Future	814.5400	0.8145	762.7700	0.7628	(6.356)	0	0	0
2023/03/23	R209	04/05/2023	11.09	Call	Bond Future	916.0300	0.9160	946.2900	0.9463	3.303	0	0	0
2023/03/23	R209	04/05/2023	11.09	Put	Bond Future	1,758.8300	1.7588	1,680.1700	1.6802	(4.472)	0	0	0
2023/03/23	R209	04/05/2023	11.10	Call	Bond Future	937.5800	0.9376	968.4700	0.9685	3.295	0	0	0
2023/03/23	R209	04/05/2023	11.10	Put	Bond Future	1,728.9500	1.7290	1,650.9200	1.6509	(4.513)	0	0	0

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2023/03/23	R209	04/05/2023			Bond Future	11.2553	67.0187	11.2337	67.1276	(0.191)	0.0000	0.0000	19,762
2023/03/23	R209	04/05/2023	11.00	Call	Bond Future	735.5700	0.7356	760.4900	0.7605	3.388	0	0	1,250
2023/03/23	R209	04/05/2023	11.00	Put	Bond Future	2,043.6500	2.0437	1,959.6500	1.9597	(4.110)	0	0	8,250
2023/03/23	R209	04/05/2023	11.50	Call	Bond Future	2,035.9200	2.0359	2,093.0700	2.0931	2.807	0	0	2,250
2023/03/23	R209	04/05/2023	12.50	Call	Bond Future	5,976.8200	5.9768	6,076.2300	6.0762	1.663	0	0	0
2023/03/23	R209	04/05/2023	12.50	Put	Bond Future	80.3000	0.0803	70.7900	0.0708	(11.843)	0	0	9,750
2023/03/23	R209	04/05/2023	11.11	Call	Bond Future	959.4300	0.9594	990.9400	0.9909	3.284	0	0	0
2023/03/23	R209	04/05/2023	11.11	Put	Bond Future	1,699.4400	1.6994	1,622.0300	1.6220	(4.555)	0	0	0
2023/03/23	R209	03/08/2023	11.95	Put	Bond Future	1,429.2400	1.4292	1,385.9500	1.3859	(3.029)	0	0	0
2023/03/23	R209	03/08/2023	10.70	Call	Bond Future	1,110.5000	1.1105	1,136.7800	1.1368	2.367	0	0	1,800
2023/03/23	R209	03/08/2023	11.93	Call	Bond Future	4,224.7000	4.2247	4,291.7500	4.2918	1.587	0	0	0
2023/03/23	R209	03/08/2023	11.94	Call	Bond Future	4,257.4000	4.2574	4,324.7400	4.3247	1.582	0	0	0
2023/03/23	R209	03/08/2023	10.00	Call	Bond Future	363.4800	0.3635	373.2600	0.3733	2.691	0	0	1,800
2023/03/23	R209	03/08/2023	10.00	Put	Bond Future	7,629.6200	7.6296	7,528.4800	7.5285	(1.326)	0	0	0
2023/03/23	R209	03/08/2023			Bond Future	11.3575	68.3565	11.3352	68.4675	(0.196)	0.0000	0.0000	1,690
2023/03/23	R209	03/08/2023	11.95	Call	Bond Future	4,290.1700	4.2902	4,357.8000	4.3578	1.576	0	0	0
2023/03/23	R209	03/08/2023	10.70	Put	Bond Future	4,499.8900	4.4999	4,415.2500	4.4152	(1.881)	0	0	0
2023/03/23	R209	03/08/2023	11.93	Put	Bond Future	1,457.4900	1.4575	1,413.6200	1.4136	(3.010)	0	0	0
2023/03/23	R209	03/08/2023	11.94	Put	Bond Future	1,443.3000	1.4433	1,399.7200	1.3997	(3.019)	0	0	0
2023/03/23	R209	02/11/2023	11.33	Call	Bond Future	2,842.3900	2.8424	2,891.2900	2.8913	1.720	0	0	0
2023/03/23	R209	02/11/2023	11.33	Put	Bond Future	3,486.3600	3.4864	3,422.1000	3.4221	(1.843)	0	0	0
2023/03/23	R209	02/11/2023	11.34	Call	Bond Future	2,867.0100	2.8670	2,916.2000	2.9162	1.716	0	0	0
2023/03/23	R209	02/11/2023	11.34	Put	Bond Future	3,461.3100	3.4613	3,397.3400	3.3973	(1.848)	0	0	0
2023/03/23	R209	02/11/2023			Bond Future	11.4605	66.5914	11.4374	66.7046	(0.201)	0.0000	0.0000	594
2023/03/23	R209	02/11/2023	11.35	Call	Bond Future	2,891.7400	2.8917	2,941.2000	2.9412	1.710	0	0	0
2023/03/23	R209	02/11/2023	11.35	Put	Bond Future	3,436.4200	3.4364	3,372.7200	3.3727	(1.854)	0	0	0
2023/03/23	R209	01/02/2024	12.14	Call	Bond Future	5,278.6400	5.2786	5,347.0800	5.3471	1.297	0	0	0
2023/03/23	R209	01/02/2024	12.14	Put	Bond Future	2,567.3900	2.5674	2,520.3500	2.5203	(1.832)	0	0	0
2023/03/23	R209	01/02/2024	12.13	Put	Bond Future	2,583.4900	2.5835	2,536.2300	2.5362	(1.829)	0	0	0
2023/03/23	R209	01/02/2024			Bond Future	11.5621	67.9686	11.5383	68.0841	(0.207)	0.0000	0.0000	0
2023/03/23	R209	01/02/2024	12.12	Call	Bond Future	5,219.9600	5.2200	5,287.9700	5.2880	1.303	0	0	0
2023/03/23	R209	01/02/2024	12.12	Put	Bond Future	2,599.9300	2.5999	2,552.4600	2.5525	(1.826)	0	0	0
2023/03/23	R209	01/02/2024	12.13	Call	Bond Future	5,249.1600	5.2492	5,317.3800	5.3174	1.300	0	0	0
2023/03/23	R209	02/05/2024	11.17	Call	Bond Future	2,824.0400	2.8240	2,870.3000	2.8703	1.638	0	0	0
2023/03/23	R209	02/05/2024	11.17	Put	Bond Future	5,295.2600	5.2953	5,223.6000	5.2236	(1.353)	0	0	0
2023/03/23	R209	02/05/2024	11.18	Call	Bond Future	2,844.6600	2.8447	2,891.1500	2.8912	1.634	0	0	0
2023/03/23	R209	02/05/2024	11.18	Put	Bond Future	5,265.9200	5.2659	5,194.4900	5.1945	(1.356)	0	0	0
2023/03/23	R209	02/05/2024			Bond Future	11.6771	66.1850	11.6523	66.3029	(0.212)	0.0000	0.0000	0
2023/03/23	R209	02/05/2024	11.19	Call	Bond Future	2,865.0700	2.8651	2,911.7900	2.9118	1.631	0	0	0
2023/03/23	R209	02/05/2024	11.19	Put	Bond Future	5,236.4300	5.2364	5,165.2300	5.1652	(1.360)	0	0	0
2023/03/23	R210	04/05/2023			Bond Future	224.9936	224.9936	225.7795	225.7795	0.349	0.0000	0.0000	386
2023/03/23	R210	03/08/2023			Bond Future	229.5401	229.5401	230.3412	230.3412	0.349	0.0000	0.0000	300
2023/03/23	R210	02/11/2023			Bond Future	231.0944	231.0944	231.9109	231.9109	0.353	0.0000	0.0000	0
2023/03/23	R210	01/02/2024			Bond Future	235.9255	235.9255	236.7592	236.7592	0.353	0.0000	0.0000	0
2023/03/23	R210	02/05/2024			Bond Future	237.4965	237.4965	238.3454	238.3454	0.357	0.0000	0.0000	0
2023/03/23	R213	04/05/2023	10.75	Call	Bond Future	2,118.7400	2.1187	2,195.5100	2.1955	3.623	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
2023/03/23	R213	04/05/2023	10.75	Put	Bond Future	560.6700	0.5607	513.5300	0.5135	(8.408)	0	0	0
2023/03/23	R213	04/05/2023			Bond Future	10.4100	83.3826	10.3833	83.5065	(0.256)	0.0000	0.0000	32,834
2023/03/23	R213	04/05/2023	10.73	Call	Bond Future	2,051.4000	2.0514	2,126.8200	2.1268	3.677	0	0	0
2023/03/23	R213	04/05/2023	10.73	Put	Bond Future	583.9300	0.5839	535.4400	0.5354	(8.304)	0	0	0
2023/03/23	R213	04/05/2023	10.74	Call	Bond Future	2,085.0200	2.0850	2,161.1100	2.1611	3.649	0	0	0
2023/03/23	R213	04/05/2023	10.74	Put	Bond Future	572.2400	0.5722	524.4200	0.5244	(8.357)	0	0	0
2023/03/23	R213	03/08/2023	11.62	Put	Bond Future	594.1600	0.5942	565.7500	0.5658	(4.782)	0	0	0
2023/03/23	R213	03/08/2023	11.63	Call	Bond Future	5,460.9600	5.4610	5,558.9000	5.5589	1.793	0	0	0
2023/03/23	R213	03/08/2023			Bond Future	10.5101	85.0471	10.4822	85.1732	(0.265)	0.0000	0.0000	0
2023/03/23	R213	03/08/2023	11.61	Call	Bond Future	5,391.0000	5.3910	5,488.4200	5.4884	1.807	0	0	0
2023/03/23	R213	03/08/2023	11.61	Put	Bond Future	601.0300	0.6010	572.3600	0.5724	(4.770)	0	0	0
2023/03/23	R213	03/08/2023	11.62	Call	Bond Future	5,426.0300	5.4260	5,523.7100	5.5237	1.800	0	0	0
2023/03/23	R213	03/08/2023	11.63	Put	Bond Future	587.2300	0.5872	559.0800	0.5591	(4.794)	0	0	0
2023/03/23	R213	02/11/2023	11.13	Call	Bond Future	3,985.2700	3.9853	4,062.7500	4.0627	1.944	0	0	0
2023/03/23	R213	02/11/2023	11.13	Put	Bond Future	1,759.1400	1.7591	1,707.9600	1.7080	(2.909)	0	0	0
2023/03/23	R213	02/11/2023			Bond Future	10.6161	83.2190	10.5870	83.3477	(0.275)	0.0000	0.0000	3,338
2023/03/23	R213	02/11/2023	11.11	Call	Bond Future	3,928.4600	3.9285	4,005.3400	4.0053	1.957	0	0	0
2023/03/23	R213	02/11/2023	11.11	Put	Bond Future	1,787.5400	1.7875	1,735.7600	1.7358	(2.897)	0	0	0
2023/03/23	R213	02/11/2023	11.12	Call	Bond Future	3,956.8300	3.9568	4,034.0100	4.0340	1.951	0	0	0
2023/03/23	R213	02/11/2023	11.12	Put	Bond Future	1,773.2900	1.7733	1,721.8100	1.7218	(2.903)	0	0	0
2023/03/23	R213	01/02/2024	11.70	Call	Bond Future	5,618.2500	5.6183	5,707.4600	5.7075	1.588	0	0	0
2023/03/23	R213	01/02/2024	11.70	Put	Bond Future	1,569.7500	1.5697	1,527.6300	1.5276	(2.683)	0	0	0
2023/03/23	R213	01/02/2024	11.71	Call	Bond Future	5,647.9200	5.6479	5,737.3500	5.7374	1.583	0	0	0
2023/03/23	R213	01/02/2024	11.71	Put	Bond Future	1,559.1900	1.5592	1,517.2900	1.5173	(2.687)	0	0	0
2023/03/23	R213	01/02/2024			Bond Future	10.7256	84.9401	10.6950	85.0714	(0.285)	0.0000	0.0000	0
2023/03/23	R213	01/02/2024	11.72	Call	Bond Future	5,677.9000	5.6779	5,767.5400	5.7675	1.579	0	0	0
2023/03/23	R213	01/02/2024	11.72	Put	Bond Future	1,548.9700	1.5490	1,507.2800	1.5073	(2.691)	0	0	0
2023/03/23	R213	02/05/2024	10.30	Call	Bond Future	2,138.8800	2.1389	2,189.6900	2.1897	2.376	0	0	0
2023/03/23	R213	02/05/2024	10.30	Put	Bond Future	4,451.9900	4.4520	4,368.6500	4.3687	(1.872)	0	0	0
2023/03/23	R213	02/05/2024			Bond Future	10.8449	83.0944	10.8128	83.2286	(0.296)	0.0000	0.0000	0
2023/03/23	R213	02/05/2024	10.28	Call	Bond Future	2,104.2500	2.1043	2,154.5000	2.1545	2.388	0	0	0
2023/03/23	R213	02/05/2024	10.28	Put	Bond Future	4,503.8000	4.5038	4,419.9000	4.4199	(1.863)	0	0	0
2023/03/23	R213	02/05/2024	10.29	Call	Bond Future	2,121.7000	2.1217	2,172.2300	2.1722	2.382	0	0	0
2023/03/23	R213	02/05/2024	10.29	Put	Bond Future	4,478.0200	4.4780	4,394.4000	4.3944	(1.867)	0	0	0
2023/03/23	R214	04/05/2023	11.36	Call	Bond Future	966.1900	0.9662	985.9900	0.9860	2.049	0	0	0
2023/03/23	R214	04/05/2023	11.36	Put	Bond Future	1,858.2500	1.8582	1,792.3600	1.7924	(3.546)	0	0	0
2023/03/23	R214	04/05/2023	11.37	Call	Bond Future	988.5300	0.9885	1,008.8000	1.0088	2.051	0	0	0
2023/03/23	R214	04/05/2023	11.37	Put	Bond Future	1,827.2000	1.8272	1,761.7800	1.7618	(3.580)	0	0	0
2023/03/23	R214	04/05/2023			Bond Future	11.5288	63.5208	11.5124	63.6065	(0.142)	0.0000	0.0000	17,989
2023/03/23	R214	04/05/2023	11.38	Call	Bond Future	1,011.1800	1.0112	1,031.9100	1.0319	2.050	0	0	0
2023/03/23	R214	04/05/2023	11.38	Put	Bond Future	1,796.5300	1.7965	1,731.5700	1.7316	(3.616)	0	0	0
2023/03/23	R214	03/08/2023	12.14	Call	Bond Future	4,204.6600	4.2047	4,253.2800	4.2533	1.156	0	0	0
2023/03/23	R214	03/08/2023	12.14	Put	Bond Future	1,654.0300	1.6540	1,615.4700	1.6155	(2.331)	0	0	0
2023/03/23	R214	03/08/2023	12.15	Call	Bond Future	4,237.2600	4.2373	4,286.1100	4.2861	1.153	0	0	0
2023/03/23	R214	03/08/2023	12.15	Put	Bond Future	1,638.4000	1.6384	1,600.0700	1.6001	(2.339)	0	0	0
2023/03/23	R214	03/08/2023			Bond Future	11.6286	64.7889	11.6116	64.8760	(0.145)	0.0000	0.0000	2,980
2023/03/23	R214	03/08/2023	12.16	Call	Bond Future	4,270.0700	4.2701	4,319.1600	4.3192	1.150	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
2023/03/23	R214	03/08/2023	12.16	Put	Bond Future	1,623.0500	1.6231	1,584.9600	1.5850	(2.347)	0	0	0
2023/03/23	R214	02/11/2023	11.45	Put	Bond Future	4,102.6700	4.1027	4,047.2200	4.0472	(1.352)	0	0	0
2023/03/23	R214	02/11/2023	11.46	Call	Bond Future	2,671.0600	2.6711	2,704.8100	2.7048	1.264	0	0	0
2023/03/23	R214	02/11/2023	11.46	Put	Bond Future	4,073.3700	4.0734	4,018.1400	4.0181	(1.356)	0	0	0
2023/03/23	R214	02/11/2023			Bond Future	11.7312	62.8036	11.7137	62.8926	(0.149)	0.0000	0.0000	0
2023/03/23	R214	02/11/2023	11.45	Call	Bond Future	2,647.7100	2.6477	2,681.2400	2.6812	1.266	0	0	0
2023/03/23	R214	02/11/2023	11.47	Call	Bond Future	2,694.5200	2.6945	2,728.4800	2.7285	1.260	0	0	0
2023/03/23	R214	02/11/2023	11.47	Put	Bond Future	4,044.2400	4.0442	3,989.2200	3.9892	(1.360)	0	0	0
2023/03/23	R214	01/02/2024	12.16	Call	Bond Future	4,648.4900	4.6485	4,696.8500	4.6969	1.040	0	0	0
2023/03/23	R214	01/02/2024	12.16	Put	Bond Future	3,056.5600	3.0566	3,014.0900	3.0141	(1.389)	0	0	0
2023/03/23	R214	01/02/2024			Bond Future	11.8357	64.1025	11.8176	64.1933	(0.153)	0.0000	0.0000	0
2023/03/23	R214	01/02/2024	12.14	Call	Bond Future	4,590.9900	4.5910	4,638.9900	4.6390	1.046	0	0	0
2023/03/23	R214	01/02/2024	12.14	Put	Bond Future	3,095.3700	3.0954	3,052.5400	3.0525	(1.384)	0	0	0
2023/03/23	R214	01/02/2024	12.15	Call	Bond Future	4,619.7100	4.6197	4,667.8800	4.6679	1.043	0	0	0
2023/03/23	R214	01/02/2024	12.15	Put	Bond Future	3,075.9100	3.0759	3,033.2500	3.0332	(1.387)	0	0	0
2023/03/23	R214	02/05/2024	11.46	Call	Bond Future	2,811.5900	2.8116	2,847.1000	2.8471	1.263	0	0	0
2023/03/23	R214	02/05/2024	11.46	Put	Bond Future	5,276.8200	5.2768	5,219.5800	5.2196	(1.085)	0	0	0
2023/03/23	R214	02/05/2024	11.47	Call	Bond Future	2,832.9200	2.8329	2,868.6200	2.8686	1.260	0	0	0
2023/03/23	R214	02/05/2024	11.47	Put	Bond Future	5,245.7100	5.2457	5,188.6600	5.1887	(1.088)	0	0	0
2023/03/23	R214	02/05/2024			Bond Future	11.9442	62.0912	11.9254	62.1839	(0.157)	0.0000	0.0000	0
2023/03/23	R214	02/05/2024	11.48	Call	Bond Future	2,854.3400	2.8543	2,890.2300	2.8902	1.257	0	0	0
2023/03/23	R214	02/05/2024	11.48	Put	Bond Future	5,214.7500	5.2148	5,157.8900	5.1579	(1.090)	0	0	0
2023/03/23	R248	04/05/2023	10.40	Call	Bond Future	28.0900	0.0281	28.5400	0.0285	1.602	0	0	1,500
2023/03/23	R248	04/05/2023	10.40	Put	Bond Future	8,942.7600	8.9428	8,805.2500	8.8052	(1.538)	0	0	0
2023/03/23	R248	04/05/2023	11.10	Call	Bond Future	411.9900	0.4120	425.5000	0.4255	3.279	0	0	1,500
2023/03/23	R248	04/05/2023	11.35	Call	Bond Future	844.5400	0.8445	871.9800	0.8720	3.249	0	0	0
2023/03/23	R248	04/05/2023	11.35	Put	Bond Future	2,913.1000	2.9131	2,802.5800	2.8026	(3.794)	0	0	0
2023/03/23	R248	04/05/2023			Bond Future	11.6659	78.1407	11.6443	78.2787	(0.185)	0.0000	0.0000	222,403
2023/03/23	R248	04/05/2023	11.10	Put	Bond Future	4,188.0200	4.1880	4,063.5700	4.0636	(2.972)	0	0	0
2023/03/23	R248	04/05/2023	11.33	Call	Bond Future	802.0300	0.8020	828.1600	0.8282	3.258	0	0	0
2023/03/23	R248	04/05/2023	11.33	Put	Bond Future	3,004.8600	3.0049	2,893.0300	2.8930	(3.722)	0	0	0
2023/03/23	R248	04/05/2023	11.34	Call	Bond Future	823.1000	0.8231	849.8900	0.8499	3.255	0	0	0
2023/03/23	R248	04/05/2023	11.34	Put	Bond Future	2,958.7500	2.9588	2,847.5800	2.8476	(3.757)	0	0	0
2023/03/23	R248	03/08/2023	12.11	Call	Bond Future	4,508.5200	4.5085	4,583.6900	4.5837	1.667	0	0	0
2023/03/23	R248	03/08/2023	12.11	Put	Bond Future	2,421.3800	2.4214	2,356.0600	2.3561	(2.698)	0	0	0
2023/03/23	R248	03/08/2023			Bond Future	11.7702	79.7006	11.7479	79.8411	(0.189)	0.0000	0.0000	20,000
2023/03/23	R248	03/08/2023	12.10	Call	Bond Future	4,470.6800	4.4707	4,545.4700	4.5455	1.673	0	0	0
2023/03/23	R248	03/08/2023	12.10	Put	Bond Future	2,443.5100	2.4435	2,377.8100	2.3778	(2.689)	0	0	0
2023/03/23	R248	03/08/2023	12.09	Call	Bond Future	4,433.1400	4.4331	4,507.5300	4.5075	1.678	0	0	0
2023/03/23	R248	03/08/2023	12.09	Put	Bond Future	2,466.0300	2.4660	2,399.9300	2.3999	(2.680)	0	0	0
2023/03/23	R248	02/11/2023	11.48	Call	Bond Future	3,040.9000	3.0409	3,093.9600	3.0940	1.745	0	0	0
2023/03/23	R248	02/11/2023	11.49	Put	Bond Future	5,537.5400	5.5375	5,447.6600	5.4477	(1.623)	0	0	0
2023/03/23	R248	02/11/2023	11.47	Call	Bond Future	3,013.7200	3.0137	3,066.4400	3.0664	1.749	0	0	0
2023/03/23	R248	02/11/2023			Bond Future	11.8775	76.8758	11.8544	77.0191	(0.194)	0.0000	0.0000	0
2023/03/23	R248	02/11/2023	11.48	Put	Bond Future	5,575.8400	5.5758	5,485.6200	5.4856	(1.618)	0	0	0
2023/03/23	R248	02/11/2023	11.49	Call	Bond Future	3,068.2000	3.0682	3,121.6000	3.1216	1.740	0	0	0
2023/03/23	R248	02/11/2023	11.47	Put	Bond Future	5,614.3500	5.6143	5,523.7900	5.5238	(1.613)	0	0	0

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2023/03/23	R248	01/02/2024	12.15	Call	Bond Future	5,188.8000	5.1888	5,264.1400	5.2641	1.452	0	0	0
2023/03/23	R248	01/02/2024	12.15	Put	Bond Future	4,207.1000	4.2071	4,136.1900	4.1362	(1.685)	0	0	0
2023/03/23	R248	01/02/2024	12.14	Call	Bond Future	5,155.4300	5.1554	5,230.4700	5.2305	1.456	0	0	0
2023/03/23	R248	01/02/2024	12.14	Put	Bond Future	4,233.3000	4.2333	4,162.0900	4.1621	(1.682)	0	0	0
2023/03/23	R248	01/02/2024			Bond Future	11.9870	78.4657	11.9630	78.6119	(0.200)	0.0000	0.0000	0
2023/03/23	R248	01/02/2024	12.16	Call	Bond Future	5,222.2500	5.2223	5,297.8800	5.2979	1.448	0	0	0
2023/03/23	R248	01/02/2024	12.16	Put	Bond Future	4,181.0600	4.1811	4,110.4400	4.1104	(1.689)	0	0	0
2023/03/23	R248	02/05/2024	11.47	Call	Bond Future	3,204.2600	3.2043	3,259.3500	3.2594	1.719	0	0	0
2023/03/23	R248	02/05/2024	11.48	Put	Bond Future	7,117.7400	7.1177	7,023.8200	7.0238	(1.320)	0	0	0
2023/03/23	R248	02/05/2024	11.46	Call	Bond Future	3,179.5200	3.1795	3,234.3100	3.2343	1.723	0	0	0
2023/03/23	R248	02/05/2024			Bond Future	12.1005	75.6005	12.0756	75.7498	(0.206)	0.0000	0.0000	13,000
2023/03/23	R248	02/05/2024	11.47	Put	Bond Future	7,158.4600	7.1585	7,064.2400	7.0642	(1.316)	0	0	0
2023/03/23	R248	02/05/2024	11.48	Call	Bond Future	3,229.1000	3.2291	3,284.4900	3.2845	1.715	0	0	0
2023/03/23	R248	02/05/2024	11.46	Put	Bond Future	7,199.3800	7.1994	7,104.8600	7.1049	(1.313)	0	0	0

Total **1426482**