



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 27/03/2023 TO 27/03/2023

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
2023/03/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	2025	04/05/2023		Bond Future	169.6810	169.6810	169.8985	169.8985	0.128	0.0000	0.0000	5,381
2023/03/27	2025	03/08/2023		Bond Future	171.3072	171.3072	171.5287	171.5287	0.129	0.0000	0.0000	214
2023/03/27	2025	02/11/2023		Bond Future	174.7910	174.7910	175.0168	175.0168	0.129	0.0000	0.0000	0
2023/03/27	2025	01/02/2024		Bond Future	176.6087	176.6087	176.8383	176.8383	0.130	0.0000	0.0000	0
2023/03/27	2025	02/05/2024		Bond Future	180.1759	180.1759	180.4106	180.4106	0.130	0.0000	0.0000	0
2023/03/27	2029	04/05/2023		Bond Future	122.4736	122.4736	122.6808	122.6808	0.169	0.0000	0.0000	2,115
2023/03/27	2029	03/08/2023		Bond Future	124.9038	124.9038	125.1150	125.1150	0.169	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
2023/03/27	2029	02/11/2023			Bond Future	126.1191	126.1191	126.3343	126.3343	0.171	0.0000	0.0000	0
2023/03/27	2029	01/02/2024			Bond Future	128.7181	128.7181	128.9377	128.9377	0.171	0.0000	0.0000	0
2023/03/27	2029	02/05/2024			Bond Future	129.9614	129.9614	130.1848	130.1848	0.172	0.0000	0.0000	0
2023/03/27	2030	04/05/2023	9.03	Call	Bond Future	10.2800	0.0103	8.7100	0.0087	(15.272)	0	0	388
2023/03/27	2030	04/05/2023	9.03	Put	Bond Future	4,413.4000	4.4134	4,336.8900	4.3369	(1.734)	0	0	0
2023/03/27	2030	04/05/2023	9.58	Put	Bond Future	2,152.0200	2.1520	2,066.2900	2.0663	(3.984)	0	0	0
2023/03/27	2030	04/05/2023	9.67	Call	Bond Future	478.7000	0.4787	468.0600	0.4681	(2.223)	0	0	479
2023/03/27	2030	04/05/2023	9.67	Put	Bond Future	1,868.8300	1.8688	1,783.2500	1.7832	(4.579)	0	0	0
2023/03/27	2030	04/05/2023	11.34	Call	Bond Future	5,992.7100	5.9927	6,052.4800	6.0525	0.997	0	0	0
2023/03/27	2030	04/05/2023	11.34	Put	Bond Future	68.9600	0.0690	53.7900	0.0538	(21.998)	0	0	150
2023/03/27	2030	04/05/2023	10.52	Call	Bond Future	2,822.7900	2.8228	2,848.3800	2.8484	0.907	0	0	0
2023/03/27	2030	04/05/2023	10.52	Put	Bond Future	394.6700	0.3947	345.3200	0.3453	(12.504)	0	0	0
2023/03/27	2030	04/05/2023	10.53	Call	Bond Future	2,858.5800	2.8586	2,884.7300	2.8847	0.915	0	0	0
2023/03/27	2030	04/05/2023	10.53	Put	Bond Future	386.7400	0.3867	337.9500	0.3380	(12.616)	0	0	0
2023/03/27	2030	04/05/2023	9.78	Call	Bond Future	676.6500	0.6767	667.4700	0.6675	(1.357)	0	0	388
2023/03/27	2030	04/05/2023	9.78	Put	Bond Future	1,561.0800	1.5611	1,476.9600	1.4770	(5.389)	0	0	0
2023/03/27	2030	04/05/2023	10.00	Call	Bond Future	1,181.8300	1.1818	1,179.6200	1.1796	(0.187)	0	0	1,080
2023/03/27	2030	04/05/2023	10.00	Put	Bond Future	1,065.3000	1.0653	988.1500	0.9881	(7.242)	0	0	0
2023/03/27	2030	04/05/2023	10.42	Call	Bond Future	2,470.6700	2.4707	2,490.6200	2.4906	0.807	0	0	479
2023/03/27	2030	04/05/2023	10.42	Put	Bond Future	481.2500	0.4813	426.2600	0.4263	(11.426)	0	0	0
2023/03/27	2030	04/05/2023			Bond Future	9.9742	92.6298	9.9577	92.7047	(0.166)	0.0000	0.0000	93,188
2023/03/27	2030	04/05/2023	9.58	Call	Bond Future	345.5100	0.3455	334.7200	0.3347	(3.123)	0	0	150
2023/03/27	2030	04/05/2023	12.04	Call	Bond Future	8,783.7500	8.7838	8,854.4600	8.8545	0.805	0	0	0
2023/03/27	2030	04/05/2023	12.04	Put	Bond Future	14.0100	0.0140	9.7800	0.0098	(30.193)	0	0	1,080
2023/03/27	2030	04/05/2023	12.50	Call	Bond Future	10,576.6800	10.5767	10,650.5400	10.6505	0.698	0	0	0
2023/03/27	2030	04/05/2023	12.50	Put	Bond Future	2.8600	0.0029	1.7800	0.0018	(37.762)	0	0	479
2023/03/27	2030	04/05/2023	12.57	Call	Bond Future	10,846.0800	10.8461	10,920.1600	10.9202	0.683	0	0	0
2023/03/27	2030	04/05/2023	12.57	Put	Bond Future	2.2000	0.0022	1.3400	0.0013	(39.091)	0	0	350
2023/03/27	2030	04/05/2023	10.65	Call	Bond Future	3,296.9100	3.2969	3,329.6200	3.3296	0.992	0	0	350
2023/03/27	2030	04/05/2023	10.65	Put	Bond Future	302.5800	0.3026	260.3500	0.2604	(13.957)	0	0	0
2023/03/27	2030	04/05/2023	11.62	Call	Bond Future	7,113.9900	7.1140	7,179.5800	7.1796	0.922	0	0	0
2023/03/27	2030	04/05/2023	11.62	Put	Bond Future	36.9700	0.0370	27.6200	0.0276	(25.291)	0	0	388
2023/03/27	2030	04/05/2023	10.54	Call	Bond Future	2,894.4800	2.8945	2,921.2000	2.9212	0.923	0	0	0
2023/03/27	2030	04/05/2023	10.54	Put	Bond Future	378.9500	0.3790	330.7300	0.3307	(12.725)	0	0	0
2023/03/27	2030	03/08/2023	12.89	Call	Bond Future	11,365.1600	11.3652	11,436.5300	11.4365	0.628	0	0	0
2023/03/27	2030	03/08/2023	12.89	Put	Bond Future	48.4000	0.0484	43.4700	0.0435	(10.186)	0	0	350
2023/03/27	2030	03/08/2023	11.35	Call	Bond Future	5,837.3100	5.8373	5,886.1300	5.8861	0.836	0	0	0
2023/03/27	2030	03/08/2023	11.36	Put	Bond Future	483.4300	0.4834	456.1700	0.4562	(5.639)	0	0	0
2023/03/27	2030	03/08/2023	10.40	Call	Bond Future	2,821.6900	2.8217	2,846.3300	2.8463	0.873	0	0	1,012
2023/03/27	2030	03/08/2023	10.65	Call	Bond Future	3,541.7500	3.5418	3,573.2500	3.5732	0.889	0	0	350
2023/03/27	2030	03/08/2023	10.65	Put	Bond Future	1,095.2700	1.0953	1,050.4700	1.0505	(4.090)	0	0	0
2023/03/27	2030	03/08/2023	11.34	Call	Bond Future	5,802.3900	5.8024	5,851.0000	5.8510	0.838	0	0	0
2023/03/27	2030	03/08/2023	11.34	Put	Bond Future	494.8400	0.4948	467.1500	0.4672	(5.596)	0	0	0
2023/03/27	2030	03/08/2023			Bond Future	10.0821	90.4383	10.0647	90.5145	(0.173)	0.0000	0.0000	11,931
2023/03/27	2030	03/08/2023	11.35	Put	Bond Future	489.1700	0.4892	461.6900	0.4617	(5.618)	0	0	0
2023/03/27	2030	03/08/2023	11.36	Call	Bond Future	5,872.1400	5.8721	5,921.1800	5.9212	0.835	0	0	0
2023/03/27	2030	03/08/2023	12.59	Call	Bond Future	10,280.8800	10.2809	10,349.5500	10.3495	0.668	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
2023/03/27	2030	03/08/2023	12.59	Put	Bond Future	84.0000	0.0840	76.3700	0.0764	(9.083)	0	0	1,012
2023/03/27	2030	03/08/2023	10.40	Put	Bond Future	1,441.7300	1.4417	1,390.0700	1.3901	(3.583)	0	0	0
2023/03/27	2030	02/11/2023	10.80	Call	Bond Future	4,127.9500	4.1280	4,163.6200	4.1636	0.864	0	0	0
2023/03/27	2030	02/11/2023	10.80	Put	Bond Future	1,533.2000	1.5332	1,491.0800	1.4911	(2.747)	0	0	0
2023/03/27	2030	02/11/2023	10.81	Call	Bond Future	4,156.2800	4.1563	4,192.1400	4.1921	0.863	0	0	0
2023/03/27	2030	02/11/2023	10.81	Put	Bond Future	1,520.5900	1.5206	1,478.6600	1.4787	(2.757)	0	0	0
2023/03/27	2030	02/11/2023	9.57	Call	Bond Future	1,391.3600	1.3914	1,403.2400	1.4032	0.854	0	0	800
2023/03/27	2030	02/11/2023	9.57	Put	Bond Future	4,021.1000	4.0211	3,955.1900	3.9552	(1.639)	0	0	0
2023/03/27	2030	02/11/2023	10.07	Call	Bond Future	2,295.2900	2.2953	2,316.2000	2.3162	0.911	0	0	800
2023/03/27	2030	02/11/2023	10.07	Put	Bond Future	2,755.4400	2.7554	2,698.5600	2.6986	(2.064)	0	0	0
2023/03/27	2030	02/11/2023			Bond Future	10.1780	92.2564	10.1597	92.3342	(0.180)	0.0000	0.0000	0
2023/03/27	2030	02/11/2023	11.57	Call	Bond Future	6,488.6100	6.4886	6,538.0200	6.5380	0.761	0	0	0
2023/03/27	2030	02/11/2023	11.57	Put	Bond Future	810.3100	0.8103	781.9300	0.7819	(3.502)	0	0	800
2023/03/27	2030	02/11/2023	10.82	Call	Bond Future	4,184.9400	4.1849	4,220.9900	4.2210	0.861	0	0	0
2023/03/27	2030	02/11/2023	10.82	Put	Bond Future	1,508.3300	1.5083	1,466.5900	1.4666	(2.767)	0	0	0
2023/03/27	2030	01/02/2024	11.37	Call	Bond Future	5,739.1600	5.7392	5,784.4800	5.7845	0.790	0	0	0
2023/03/27	2030	01/02/2024	11.37	Put	Bond Future	1,390.1000	1.3901	1,356.0500	1.3560	(2.449)	0	0	0
2023/03/27	2030	01/02/2024	12.10	Put	Bond Future	849.1100	0.8491	824.6600	0.8247	(2.879)	0	0	400
2023/03/27	2030	01/02/2024	9.57	Put	Bond Future	4,527.3900	4.5274	4,463.6800	4.4637	(1.407)	0	0	0
2023/03/27	2030	01/02/2024	9.93	Call	Bond Future	2,162.9400	2.1629	2,184.3200	2.1843	0.988	0	0	1,360
2023/03/27	2030	01/02/2024	9.93	Put	Bond Future	3,607.8500	3.6079	3,549.8600	3.5499	(1.607)	0	0	0
2023/03/27	2030	01/02/2024			Bond Future	10.2782	90.1313	10.2589	90.2107	(0.188)	0.0000	0.0000	0
2023/03/27	2030	01/02/2024	11.36	Call	Bond Future	5,710.0200	5.7100	5,755.2000	5.7552	0.791	0	0	0
2023/03/27	2030	01/02/2024	11.36	Put	Bond Future	1,399.5900	1.3996	1,365.4000	1.3654	(2.443)	0	0	0
2023/03/27	2030	01/02/2024	12.10	Call	Bond Future	7,959.6800	7.9597	8,014.6000	8.0146	0.690	0	0	0
2023/03/27	2030	01/02/2024	10.07	Call	Bond Future	2,436.3100	2.4363	2,460.0600	2.4601	0.975	0	0	400
2023/03/27	2030	01/02/2024	10.07	Put	Bond Future	3,296.8500	3.2969	3,241.2300	3.2412	(1.687)	0	0	0
2023/03/27	2030	01/02/2024	11.31	Call	Bond Future	5,564.4000	5.5644	5,608.8400	5.6088	0.799	0	0	0
2023/03/27	2030	01/02/2024	11.31	Put	Bond Future	1,447.4200	1.4474	1,412.4900	1.4125	(2.413)	0	0	1,360
2023/03/27	2030	01/02/2024	11.35	Call	Bond Future	5,680.9300	5.6809	5,725.9600	5.7260	0.793	0	0	0
2023/03/27	2030	01/02/2024	11.35	Put	Bond Future	1,409.1400	1.4091	1,374.8000	1.3748	(2.437)	0	0	0
2023/03/27	2030	01/02/2024	9.57	Call	Bond Future	1,558.1500	1.5581	1,573.8100	1.5738	1.005	0	0	400
2023/03/27	2030	02/05/2024	9.81	Call	Bond Future	1,926.5800	1.9266	1,947.8800	1.9479	1.106	0	0	0
2023/03/27	2030	02/05/2024	9.81	Put	Bond Future	4,309.0500	4.3090	4,249.2000	4.2492	(1.389)	0	0	0
2023/03/27	2030	02/05/2024	9.82	Call	Bond Future	1,942.8300	1.9428	1,964.2800	1.9643	1.104	0	0	0
2023/03/27	2030	02/05/2024	9.82	Put	Bond Future	4,284.3400	4.2843	4,224.6400	4.2246	(1.393)	0	0	0
2023/03/27	2030	02/05/2024			Bond Future	10.4010	91.9296	10.3806	92.0108	(0.197)	0.0000	0.0000	0
2023/03/27	2030	02/05/2024	9.83	Call	Bond Future	1,959.1600	1.9592	1,980.7700	1.9808	1.103	0	0	0
2023/03/27	2030	02/05/2024	9.83	Put	Bond Future	4,259.7300	4.2597	4,200.1900	4.2002	(1.398)	0	0	0
2023/03/27	2032	04/05/2023	9.80	Call	Bond Future	38.9200	0.0389	30.0000	0.0300	(22.919)	0	0	500
2023/03/27	2032	04/05/2023	9.85	Put	Bond Future	4,201.6900	4.2017	4,235.7000	4.2357	0.809	0	0	0
2023/03/27	2032	04/05/2023	11.37	Call	Bond Future	4,016.3000	4.0163	3,943.8300	3.9438	(1.804)	0	0	400
2023/03/27	2032	04/05/2023	13.43	Call	Bond Future	12,956.0600	12.9561	12,909.7900	12.9098	(0.357)	0	0	0
2023/03/27	2032	04/05/2023	13.43	Put	Bond Future	1.1500	0.0012	0.7400	0.0007	(35.652)	0	0	400
2023/03/27	2032	04/05/2023	10.89	Call	Bond Future	2,132.6700	2.1327	2,055.0600	2.0551	(3.639)	0	0	0
2023/03/27	2032	04/05/2023	10.89	Put	Bond Future	810.9700	0.8110	779.2200	0.7792	(3.915)	0	0	0
2023/03/27	2032	04/05/2023	11.06	Call	Bond Future	2,760.8300	2.7608	2,683.3500	2.6833	(2.806)	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
2023/03/27	2032	04/05/2023	11.06	Put	Bond Future	587.0800	0.5871	555.4600	0.5555	(5.386)	0	0	730
2023/03/27	2032	04/05/2023	10.69	Call	Bond Future	1,472.9100	1.4729	1,399.2200	1.3992	(5.003)	0	0	0
2023/03/27	2032	04/05/2023			Bond Future	10.6307	87.3811	10.6396	87.3352	0.084	0.0000	0.0000	171,824
2023/03/27	2032	04/05/2023	9.80	Put	Bond Future	4,458.3500	4.4583	4,495.2900	4.4953	0.829	0	0	0
2023/03/27	2032	04/05/2023	9.85	Call	Bond Future	56.5200	0.0565	44.6700	0.0447	(20.966)	0	0	6,500
2023/03/27	2032	04/05/2023	10.03	Call	Bond Future	169.3800	0.1694	143.5600	0.1436	(15.244)	0	0	730
2023/03/27	2032	04/05/2023	10.03	Put	Bond Future	3,336.1100	3.3361	3,356.1500	3.3562	0.601	0	0	0
2023/03/27	2032	04/05/2023	11.37	Put	Bond Future	317.6000	0.3176	290.9900	0.2910	(8.378)	0	0	0
2023/03/27	2032	04/05/2023	11.00	Call	Bond Future	2,533.8400	2.5338	2,455.9900	2.4560	(3.072)	0	0	0
2023/03/27	2032	04/05/2023	11.00	Put	Bond Future	659.5300	0.6595	627.5400	0.6275	(4.850)	0	0	13,000
2023/03/27	2032	04/05/2023	10.69	Put	Bond Future	1,168.2000	1.1682	1,140.3700	1.1404	(2.382)	0	0	500
2023/03/27	2032	04/05/2023	10.87	Call	Bond Future	2,062.4900	2.0625	1,985.0600	1.9851	(3.754)	0	0	0
2023/03/27	2032	04/05/2023	10.87	Put	Bond Future	841.7700	0.8418	810.2000	0.8102	(3.750)	0	0	0
2023/03/27	2032	04/05/2023	10.88	Call	Bond Future	2,097.4700	2.0975	2,019.9400	2.0199	(3.696)	0	0	0
2023/03/27	2032	04/05/2023	10.88	Put	Bond Future	826.2400	0.8262	794.5700	0.7946	(3.833)	0	0	0
2023/03/27	2032	04/05/2023	10.30	Call	Bond Future	522.9100	0.5229	472.8300	0.4728	(9.577)	0	0	500
2023/03/27	2032	04/05/2023	10.30	Put	Bond Future	2,247.7300	2.2477	2,243.5100	2.2435	(0.188)	0	0	0
2023/03/27	2032	04/05/2023	10.53	Call	Bond Future	1,023.2100	1.0232	956.6500	0.9567	(6.505)	0	0	730
2023/03/27	2032	04/05/2023	10.53	Put	Bond Future	1,543.6300	1.5436	1,522.9300	1.5229	(1.341)	0	0	0
2023/03/27	2032	04/05/2023	10.62	Call	Bond Future	1,266.5000	1.2665	1,195.4800	1.1955	(5.608)	0	0	400
2023/03/27	2032	04/05/2023	10.62	Put	Bond Future	1,321.5100	1.3215	1,296.3500	1.2963	(1.904)	0	0	0
2023/03/27	2032	03/08/2023	11.77	Call	Bond Future	5,793.8600	5.7939	5,734.8800	5.7349	(1.018)	0	0	0
2023/03/27	2032	03/08/2023	11.77	Put	Bond Future	826.9900	0.8270	814.8500	0.8148	(1.468)	0	0	0
2023/03/27	2032	03/08/2023	11.90	Call	Bond Future	6,285.6700	6.2857	6,226.8600	6.2269	(0.936)	0	0	5,000
2023/03/27	2032	03/08/2023	11.90	Put	Bond Future	717.2600	0.7173	705.2900	0.7053	(1.669)	0	0	0
2023/03/27	2032	03/08/2023	10.30	Call	Bond Future	1,387.5700	1.3876	1,345.8600	1.3459	(3.006)	0	0	1,500
2023/03/27	2032	03/08/2023	10.30	Put	Bond Future	3,653.0500	3.6531	3,658.1800	3.6582	0.140	0	0	0
2023/03/27	2032	03/08/2023	9.60	Call	Bond Future	466.3300	0.4663	443.2700	0.4433	(4.945)	0	0	1,500
2023/03/27	2032	03/08/2023	9.60	Put	Bond Future	6,472.7100	6.4727	6,496.4900	6.4965	0.367	0	0	0
2023/03/27	2032	03/08/2023			Bond Future	10.7430	89.0936	10.7523	89.0467	0.087	0.0000	0.0000	2,686
2023/03/27	2032	03/08/2023	11.75	Call	Bond Future	5,718.9500	5.7189	5,659.9500	5.6600	(1.032)	0	0	0
2023/03/27	2032	03/08/2023	11.75	Put	Bond Future	845.1500	0.8452	832.9900	0.8330	(1.439)	0	0	0
2023/03/27	2032	03/08/2023	11.76	Call	Bond Future	5,756.3700	5.7564	5,697.3800	5.6974	(1.025)	0	0	0
2023/03/27	2032	03/08/2023	11.76	Put	Bond Future	836.0200	0.8360	823.8700	0.8239	(1.453)	0	0	0
2023/03/27	2032	02/11/2023	11.24	Call	Bond Future	4,208.0100	4.2080	4,157.9300	4.1579	(1.190)	0	0	0
2023/03/27	2032	02/11/2023	11.24	Put	Bond Future	2,340.4800	2.3405	2,338.2400	2.3382	(0.096)	0	0	0
2023/03/27	2032	02/11/2023			Bond Future	10.8540	86.7249	10.8637	86.6770	0.090	0.0000	0.0000	0
2023/03/27	2032	02/11/2023	11.23	Call	Bond Future	4,177.8100	4.1778	4,127.8200	4.1278	(1.197)	0	0	0
2023/03/27	2032	02/11/2023	11.23	Put	Bond Future	2,357.9900	2.3580	2,355.8400	2.3558	(0.091)	0	0	0
2023/03/27	2032	02/11/2023	11.22	Call	Bond Future	4,147.9500	4.1480	4,098.0500	4.0981	(1.203)	0	0	0
2023/03/27	2032	02/11/2023	11.22	Put	Bond Future	2,375.8700	2.3759	2,373.8100	2.3738	(0.087)	0	0	0
2023/03/27	2032	01/02/2024	11.83	Call	Bond Future	5,997.0100	5.9970	5,947.6000	5.9476	(0.824)	0	0	0
2023/03/27	2032	01/02/2024	11.83	Put	Bond Future	1,989.1400	1.9891	1,988.5100	1.9885	(0.032)	0	0	0
2023/03/27	2032	01/02/2024	11.84	Call	Bond Future	6,028.8900	6.0289	5,979.4200	5.9794	(0.821)	0	0	0
2023/03/27	2032	01/02/2024	11.84	Put	Bond Future	1,976.0500	1.9760	1,975.3600	1.9754	(0.035)	0	0	0
2023/03/27	2032	01/02/2024	10.01	Call	Bond Future	1,517.2200	1.5172	1,488.7400	1.4887	(1.877)	0	0	1,200
2023/03/27	2032	01/02/2024	10.01	Put	Bond Future	6,262.5800	6.2626	6,282.8800	6.2829	0.324	0	0	0
2023/03/27	2032	01/02/2024			Bond Future	10.9666	88.4924	10.9768	88.4436	0.093	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
2023/03/27	2032	01/02/2024	11.85	Call	Bond Future	6,061.1000	6.0611	6,011.5800	6.0116	(0.817)	0	0	0
2023/03/27	2032	01/02/2024	11.85	Put	Bond Future	1,963.3200	1.9633	1,962.5800	1.9626	(0.038)	0	0	0
2023/03/27	2032	01/02/2024	12.62	Call	Bond Future	8,650.9500	8.6510	8,598.5500	8.5986	(0.606)	0	0	0
2023/03/27	2032	01/02/2024	12.62	Put	Bond Future	1,188.3900	1.1884	1,184.7700	1.1848	(0.305)	0	0	1,200
2023/03/27	2032	01/02/2024	10.76	Call	Bond Future	2,963.4000	2.9634	2,924.0400	2.9240	(1.328)	0	0	1,200
2023/03/27	2032	01/02/2024	10.76	Put	Bond Future	3,960.5800	3.9606	3,970.0000	3.9700	0.238	0	0	0
2023/03/27	2032	02/05/2024	10.56	Call	Bond Future	2,575.8900	2.5759	2,542.2600	2.5423	(1.306)	0	0	0
2023/03/27	2032	02/05/2024	10.56	Put	Bond Future	5,121.1500	5.1212	5,137.0900	5.1371	0.311	0	0	0
2023/03/27	2032	02/05/2024			Bond Future	11.0953	86.1003	11.1059	86.0507	0.096	0.0000	0.0000	0
2023/03/27	2032	02/05/2024	10.55	Call	Bond Future	2,555.4500	2.5554	2,521.9400	2.5219	(1.311)	0	0	0
2023/03/27	2032	02/05/2024	10.55	Put	Bond Future	5,149.1800	5.1492	5,165.2400	5.1652	0.312	0	0	0
2023/03/27	2032	02/05/2024	10.54	Call	Bond Future	2,535.0800	2.5351	2,501.7000	2.5017	(1.317)	0	0	0
2023/03/27	2032	02/05/2024	10.54	Put	Bond Future	5,177.3300	5.1773	5,193.5200	5.1935	0.313	0	0	0
2023/03/27	2033	04/05/2023			Bond Future	116.1374	116.1374	116.1411	116.1411	0.003	0.0000	0.0000	1,540
2023/03/27	2033	03/08/2023			Bond Future	118.4418	118.4418	118.4457	118.4457	0.003	0.0000	0.0000	6,141
2023/03/27	2033	02/11/2023			Bond Future	119.4353	119.4353	119.4389	119.4389	0.003	0.0000	0.0000	0
2023/03/27	2033	01/02/2024			Bond Future	121.8965	121.8965	121.9002	121.9002	0.003	0.0000	0.0000	0
2023/03/27	2033	02/05/2024			Bond Future	122.9076	122.9076	122.9107	122.9107	0.003	0.0000	0.0000	0
2023/03/27	2037	04/05/2023	10.95	Call	Bond Future	320.0500	0.3201	269.7700	0.2698	(15.710)	0	0	703
2023/03/27	2037	04/05/2023	10.95	Put	Bond Future	3,926.0700	3.9261	3,984.2100	3.9842	1.481	0	0	0
2023/03/27	2037	04/05/2023	11.03	Put	Bond Future	3,531.7600	3.5318	3,581.1500	3.5812	1.398	0	0	0
2023/03/27	2037	04/05/2023	11.30	Call	Bond Future	876.9700	0.8770	787.9100	0.7879	(10.155)	0	0	0
2023/03/27	2037	04/05/2023	11.30	Put	Bond Future	2,378.9800	2.3790	2,398.3400	2.3983	0.814	0	0	0
2023/03/27	2037	04/05/2023	11.94	Call	Bond Future	2,893.9600	2.8940	2,765.2500	2.7652	(4.448)	0	0	0
2023/03/27	2037	04/05/2023	13.73	Put	Bond Future	8.6000	0.0086	6.5600	0.0066	(23.721)	0	0	400
2023/03/27	2037	04/05/2023	11.31	Call	Bond Future	898.7600	0.8988	808.6600	0.8087	(10.025)	0	0	0
2023/03/27	2037	04/05/2023	11.31	Put	Bond Future	2,341.8100	2.3418	2,360.1300	2.3601	0.782	0	0	0
2023/03/27	2037	04/05/2023			Bond Future	11.5581	81.4698	11.5770	81.3613	0.164	0.0000	0.0000	63,080
2023/03/27	2037	04/05/2023	11.03	Call	Bond Future	413.6500	0.4137	354.6200	0.3546	(14.271)	0	0	400
2023/03/27	2037	04/05/2023	11.94	Put	Bond Future	746.2500	0.7463	725.9600	0.7260	(2.719)	0	0	703
2023/03/27	2037	04/05/2023	13.73	Call	Bond Future	11,151.6100	11.1516	11,041.1500	11.0412	(0.991)	0	0	0
2023/03/27	2037	04/05/2023	11.32	Call	Bond Future	920.8900	0.9209	829.7600	0.8298	(9.896)	0	0	0
2023/03/27	2037	04/05/2023	11.32	Put	Bond Future	2,305.0400	2.3050	2,322.3300	2.3223	0.750	0	0	0
2023/03/27	2037	04/05/2023	11.78	Call	Bond Future	2,282.5300	2.2825	2,158.2200	2.1582	(5.446)	0	0	400
2023/03/27	2037	04/05/2023	11.78	Put	Bond Future	1,024.1100	1.0241	1,008.2200	1.0082	(1.552)	0	0	0
2023/03/27	2037	03/08/2023	12.12	Call	Bond Future	4,451.2000	4.4512	4,346.7800	4.3468	(2.346)	0	0	0
2023/03/27	2037	03/08/2023	12.12	Put	Bond Future	2,069.1700	2.0692	2,075.3400	2.0753	0.298	0	0	0
2023/03/27	2037	03/08/2023	12.13	Call	Bond Future	4,486.3900	4.4864	4,381.7400	4.3817	(2.333)	0	0	0
2023/03/27	2037	03/08/2023	12.13	Put	Bond Future	2,050.5900	2.0506	2,056.5300	2.0565	0.290	0	0	0
2023/03/27	2037	03/08/2023			Bond Future	11.6871	78.8090	11.7068	78.6985	0.168	0.0000	0.0000	74,072
2023/03/27	2037	03/08/2023	12.14	Call	Bond Future	4,521.6800	4.5217	4,416.7900	4.4168	(2.320)	0	0	0
2023/03/27	2037	03/08/2023	12.14	Put	Bond Future	2,032.1700	2.0322	2,037.8700	2.0379	0.280	0	0	0
2023/03/27	2037	03/08/2023	11.00	Call	Bond Future	1,335.8500	1.3359	1,273.9000	1.2739	(4.637)	0	0	1,800
2023/03/27	2037	03/08/2023	11.00	Put	Bond Future	5,346.7400	5.3467	5,395.3800	5.3954	0.910	0	0	0
2023/03/27	2037	03/08/2023	10.30	Call	Bond Future	434.2900	0.4343	403.7700	0.4038	(7.028)	0	0	1,800
2023/03/27	2037	03/08/2023	10.30	Put	Bond Future	8,843.5900	8.8436	8,923.6600	8.9237	0.905	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
2023/03/27	2037	02/11/2023	11.57	Call	Bond Future	3,167.1300	3.1671	3,089.3000	3.0893	(2.457)	0	0	0
2023/03/27	2037	02/11/2023	11.55	Put	Bond Future	4,547.0500	4.5470	4,582.7600	4.5828	0.785	0	0	0
2023/03/27	2037	02/11/2023	11.56	Put	Bond Future	4,517.2600	4.5173	4,552.6700	4.5527	0.784	0	0	0
2023/03/27	2037	02/11/2023			Bond Future	11.8058	80.3935	11.8262	80.2806	0.173	0.0000	0.0000	0
2023/03/27	2037	02/11/2023	11.57	Put	Bond Future	4,487.4000	4.4874	4,522.5000	4.5225	0.782	0	0	0
2023/03/27	2037	02/11/2023	11.55	Call	Bond Future	3,113.3000	3.1133	3,036.0800	3.0361	(2.480)	0	0	0
2023/03/27	2037	02/11/2023	11.56	Call	Bond Future	3,140.2800	3.1403	3,062.7600	3.0628	(2.469)	0	0	0
2023/03/27	2037	01/02/2024	12.33	Call	Bond Future	5,593.5700	5.5936	5,503.3200	5.5033	(1.613)	0	0	0
2023/03/27	2037	01/02/2024	12.33	Put	Bond Future	3,461.0900	3.4611	3,486.0300	3.4860	0.721	0	0	0
2023/03/27	2037	01/02/2024			Bond Future	11.9291	77.7763	11.9504	77.6611	0.178	0.0000	0.0000	0
2023/03/27	2037	01/02/2024	12.31	Call	Bond Future	5,529.7100	5.5297	5,439.8600	5.4399	(1.625)	0	0	0
2023/03/27	2037	01/02/2024	12.31	Put	Bond Future	3,501.5800	3.5016	3,526.9200	3.5269	0.724	0	0	0
2023/03/27	2037	01/02/2024	12.32	Call	Bond Future	5,561.4700	5.5615	5,471.4200	5.4714	(1.619)	0	0	0
2023/03/27	2037	01/02/2024	12.32	Put	Bond Future	3,481.1400	3.4811	3,506.2800	3.5063	0.722	0	0	0
2023/03/27	2037	02/05/2024	11.45	Call	Bond Future	3,102.8300	3.1028	3,038.4800	3.0385	(2.074)	0	0	0
2023/03/27	2037	02/05/2024	11.43	Put	Bond Future	6,557.5000	6.5575	6,610.9600	6.6110	0.815	0	0	0
2023/03/27	2037	02/05/2024	11.44	Call	Bond Future	3,080.6500	3.0806	3,016.5500	3.0165	(2.081)	0	0	0
2023/03/27	2037	02/05/2024	11.44	Put	Bond Future	6,522.8400	6.5228	6,576.0500	6.5761	0.816	0	0	0
2023/03/27	2037	02/05/2024			Bond Future	12.0662	79.3274	12.0882	79.2101	0.183	0.0000	0.0000	0
2023/03/27	2037	02/05/2024	11.45	Put	Bond Future	6,488.3200	6.4883	6,541.2800	6.5413	0.816	0	0	0
2023/03/27	2037	02/05/2024	11.43	Call	Bond Future	3,058.5600	3.0586	2,994.7100	2.9947	(2.088)	0	0	0
2023/03/27	2038	04/05/2023			Bond Future	129.2555	129.2555	129.2603	129.2603	0.004	0.0000	0.0000	4,625
2023/03/27	2038	03/08/2023			Bond Future	129.8621	129.8621	129.8666	129.8666	0.003	0.0000	0.0000	0
2023/03/27	2038	02/11/2023			Bond Future	132.5030	132.5030	132.5075	132.5075	0.003	0.0000	0.0000	0
2023/03/27	2038	01/02/2024			Bond Future	133.2262	133.2262	133.2298	133.2298	0.003	0.0000	0.0000	0
2023/03/27	2038	02/05/2024			Bond Future	135.9167	135.9167	135.9206	135.9206	0.003	0.0000	0.0000	0
2023/03/27	2040	04/05/2023	10.73	Put	Bond Future	6,682.9700	6.6830	6,870.4100	6.8704	2.805	0	0	0
2023/03/27	2040	04/05/2023	12.78	Call	Bond Future	6,128.9700	6.1290	5,911.2900	5.9113	(3.552)	0	0	0
2023/03/27	2040	04/05/2023	12.78	Put	Bond Future	198.8800	0.1989	189.3300	0.1893	(4.802)	0	0	388
2023/03/27	2040	04/05/2023	13.45	Put	Bond Future	40.3700	0.0404	35.4100	0.0354	(12.286)	0	0	486
2023/03/27	2040	04/05/2023	11.43	Call	Bond Future	812.6600	0.8127	696.2600	0.6963	(14.323)	0	0	0
2023/03/27	2040	04/05/2023	11.43	Put	Bond Future	2,791.8900	2.7919	2,883.6200	2.8836	3.286	0	0	0
2023/03/27	2040	04/05/2023	12.05	Put	Bond Future	943.2700	0.9433	954.2200	0.9542	1.161	0	0	684
2023/03/27	2040	04/05/2023			Bond Future	11.7481	82.4775	11.7822	82.2694	0.291	0.0000	0.0000	52,071
2023/03/27	2040	04/05/2023	10.17	Call	Bond Future	4.6500	0.0047	2.6200	0.0026	(43.656)	0	0	388
2023/03/27	2040	04/05/2023	10.17	Put	Bond Future	10,619.9400	10.6199	10,826.0400	10.8260	1.941	0	0	0
2023/03/27	2040	04/05/2023	10.73	Call	Bond Future	70.4400	0.0704	49.7500	0.0497	(29.373)	0	0	486
2023/03/27	2040	04/05/2023	10.92	Call	Bond Future	157.5100	0.1575	118.8400	0.1188	(24.551)	0	0	388
2023/03/27	2040	04/05/2023	10.92	Put	Bond Future	5,473.2300	5.4732	5,642.6900	5.6427	3.096	0	0	0
2023/03/27	2040	04/05/2023	13.45	Call	Bond Future	9,454.5000	9.4545	9,241.4100	9.2414	(2.254)	0	0	0
2023/03/27	2040	04/05/2023	11.48	Call	Bond Future	921.6100	0.9216	796.8000	0.7968	(13.543)	0	0	486
2023/03/27	2040	04/05/2023	11.48	Put	Bond Future	2,584.6600	2.5847	2,667.9800	2.6680	3.224	0	0	0
2023/03/27	2040	04/05/2023	12.05	Call	Bond Future	2,753.9500	2.7539	2,556.7700	2.5568	(7.160)	0	0	0
2023/03/27	2040	04/05/2023	11.03	Call	Bond Future	238.5700	0.2386	186.1000	0.1861	(21.994)	0	0	684
2023/03/27	2040	04/05/2023	11.03	Put	Bond Future	4,817.1100	4.8171	4,972.7700	4.9728	3.231	0	0	0
2023/03/27	2040	04/05/2023	11.41	Call	Bond Future	771.4500	0.7714	658.4500	0.6584	(14.648)	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
2023/03/27	2040	04/05/2023	11.41	Put	Bond Future	2,877.6900	2.8777	2,972.8200	2.9728	3.306	0	0	0
2023/03/27	2040	04/05/2023	11.42	Call	Bond Future	791.8900	0.7919	677.1800	0.6772	(14.486)	0	0	0
2023/03/27	2040	04/05/2023	11.42	Put	Bond Future	2,834.5800	2.8346	2,928.0000	2.9280	3.296	0	0	0
2023/03/27	2040	03/08/2023	12.23	Call	Bond Future	4,465.0100	4.4650	4,297.7600	4.2978	(3.746)	0	0	0
2023/03/27	2040	03/08/2023	12.23	Put	Bond Future	2,393.3200	2.3933	2,438.3400	2.4383	1.881	0	0	0
2023/03/27	2040	03/08/2023			Bond Future	11.8769	79.5861	11.9124	79.3739	0.299	0.0000	0.0000	98,195
2023/03/27	2040	03/08/2023	12.22	Call	Bond Future	4,428.6000	4.4286	4,261.8700	4.2619	(3.765)	0	0	0
2023/03/27	2040	03/08/2023	12.22	Put	Bond Future	2,414.4100	2.4144	2,459.9500	2.4600	1.886	0	0	0
2023/03/27	2040	03/08/2023	12.21	Call	Bond Future	4,392.4800	4.3925	4,226.2700	4.2263	(3.784)	0	0	0
2023/03/27	2040	03/08/2023	12.21	Put	Bond Future	2,435.8500	2.4359	2,481.9100	2.4819	1.891	0	0	0
2023/03/27	2040	02/11/2023	11.59	Call	Bond Future	2,945.6000	2.9456	2,827.2600	2.8273	(4.018)	0	0	0
2023/03/27	2040	02/11/2023	11.60	Put	Bond Future	5,356.5500	5.3565	5,454.2300	5.4542	1.824	0	0	0
2023/03/27	2040	02/11/2023	11.58	Call	Bond Future	2,919.1200	2.9191	2,801.3700	2.8014	(4.034)	0	0	0
2023/03/27	2040	02/11/2023	11.58	Put	Bond Future	5,427.0200	5.4270	5,525.8700	5.5259	1.821	0	0	0
2023/03/27	2040	02/11/2023			Bond Future	11.9955	81.1862	12.0323	80.9696	0.307	0.0000	0.0000	14
2023/03/27	2040	02/11/2023	11.59	Put	Bond Future	5,391.6900	5.3917	5,489.9500	5.4900	1.822	0	0	0
2023/03/27	2040	02/11/2023	11.60	Call	Bond Future	2,972.1900	2.9722	2,853.2700	2.8533	(4.001)	0	0	0
2023/03/27	2040	01/02/2024	12.34	Call	Bond Future	5,308.7200	5.3087	5,160.8600	5.1609	(2.785)	0	0	0
2023/03/27	2040	01/02/2024	12.34	Put	Bond Future	4,043.9600	4.0440	4,117.0800	4.1171	1.808	0	0	0
2023/03/27	2040	01/02/2024	12.33	Call	Bond Future	5,276.3800	5.2764	5,128.9500	5.1289	(2.794)	0	0	0
2023/03/27	2040	01/02/2024	12.33	Put	Bond Future	4,068.0500	4.0681	4,141.6000	4.1416	1.808	0	0	0
2023/03/27	2040	01/02/2024			Bond Future	12.1186	78.3348	12.1569	78.1138	0.316	0.0000	0.0000	11
2023/03/27	2040	01/02/2024	12.35	Call	Bond Future	5,341.4100	5.3414	5,193.1300	5.1931	(2.776)	0	0	0
2023/03/27	2040	01/02/2024	12.35	Put	Bond Future	4,020.2800	4.0203	4,092.9800	4.0930	1.808	0	0	0
2023/03/27	2040	02/05/2024	11.61	Call	Bond Future	3,089.8200	3.0898	2,983.3200	2.9833	(3.447)	0	0	0
2023/03/27	2040	02/05/2024	11.62	Put	Bond Future	6,849.3200	6.8493	6,967.6000	6.9676	1.727	0	0	0
2023/03/27	2040	02/05/2024	11.60	Call	Bond Future	3,066.6500	3.0667	2,960.6400	2.9606	(3.457)	0	0	0
2023/03/27	2040	02/05/2024			Bond Future	12.2542	79.8969	12.2940	79.6716	0.324	0.0000	0.0000	0
2023/03/27	2040	02/05/2024	11.61	Put	Bond Future	6,886.8500	6.8868	7,005.6000	7.0056	1.724	0	0	0
2023/03/27	2040	02/05/2024	11.62	Call	Bond Future	3,113.4000	3.1134	3,006.4300	3.0064	(3.436)	0	0	0
2023/03/27	2040	02/05/2024	11.60	Put	Bond Future	6,924.8700	6.9249	7,044.1100	7.0441	1.722	0	0	0
2023/03/27	2044	04/05/2023	11.41	Call	Bond Future	597.2200	0.5972	521.6900	0.5217	(12.647)	0	0	0
2023/03/27	2044	04/05/2023	11.41	Put	Bond Future	3,479.6000	3.4796	3,519.7300	3.5197	1.153	0	0	0
2023/03/27	2044	04/05/2023	11.42	Call	Bond Future	614.2100	0.6142	537.4800	0.5375	(12.492)	0	0	0
2023/03/27	2044	04/05/2023	11.42	Put	Bond Future	3,431.5500	3.4315	3,470.4800	3.4705	1.134	0	0	0
2023/03/27	2044	04/05/2023	11.75	Put	Bond Future	2,083.2600	2.0833	2,086.2200	2.0862	0.142	0	0	4,423
2023/03/27	2044	04/05/2023			Bond Future	11.8668	78.4802	11.8857	78.3646	0.160	0.0000	0.0000	62,604
2023/03/27	2044	04/05/2023	11.43	Call	Bond Future	631.4400	0.6314	553.5200	0.5535	(12.340)	0	0	0
2023/03/27	2044	04/05/2023	11.43	Put	Bond Future	3,383.8300	3.3838	3,421.5700	3.4216	1.115	0	0	0
2023/03/27	2044	04/05/2023	11.75	Call	Bond Future	1,363.3100	1.3633	1,250.6100	1.2506	(8.267)	0	0	0
2023/03/27	2044	04/05/2023	12.00	Call	Bond Future	2,167.4400	2.1674	2,036.7000	2.0367	(6.032)	0	0	0
2023/03/27	2044	04/05/2023	12.00	Put	Bond Future	1,359.5700	1.3596	1,344.4900	1.3445	(1.109)	0	0	4,423
2023/03/27	2044	04/05/2023	12.25	Call	Bond Future	3,142.3200	3.1423	3,002.8900	3.0029	(4.437)	0	0	0
2023/03/27	2044	04/05/2023	12.25	Put	Bond Future	856.9300	0.8569	833.1600	0.8332	(2.774)	0	0	1,798
2023/03/27	2044	03/08/2023	12.16	Call	Bond Future	3,838.7900	3.8388	3,734.2800	3.7343	(2.722)	0	0	0
2023/03/27	2044	03/08/2023	12.16	Put	Bond Future	2,845.3000	2.8453	2,858.8100	2.8588	0.475	0	0	0
2023/03/27	2044	03/08/2023	12.00	Call	Bond Future	3,309.2000	3.3092	3,210.2100	3.2102	(2.991)	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
2023/03/27	2044	03/08/2023	12.00	Put	Bond Future	3,265.4500	3.2655	3,284.4800	3.2845	0.583	0	0	4,754
2023/03/27	2044	03/08/2023	12.15	Call	Bond Future	3,804.7700	3.8048	3,700.5800	3.7006	(2.738)	0	0	0
2023/03/27	2044	03/08/2023	12.15	Put	Bond Future	2,870.0500	2.8700	2,883.8800	2.8839	0.482	0	0	0
2023/03/27	2044	03/08/2023			Bond Future	11.9927	75.6357	12.0124	75.5177	0.164	0.0000	0.0000	20,083
2023/03/27	2044	03/08/2023	12.17	Call	Bond Future	3,872.9300	3.8729	3,768.1000	3.7681	(2.707)	0	0	0
2023/03/27	2044	03/08/2023	12.17	Put	Bond Future	2,820.7500	2.8207	2,833.9400	2.8339	0.468	0	0	0
2023/03/27	2044	03/08/2023	11.75	Call	Bond Future	2,554.4900	2.5545	2,465.6200	2.4656	(3.479)	0	0	0
2023/03/27	2044	03/08/2023	11.75	Put	Bond Future	4,035.8500	4.0358	4,065.0000	4.0650	0.722	0	0	3,076
2023/03/27	2044	02/11/2023	11.57	Call	Bond Future	2,725.9600	2.7260	2,651.2600	2.6513	(2.740)	0	0	0
2023/03/27	2044	02/11/2023	11.57	Put	Bond Future	6,023.7200	6.0237	6,069.4400	6.0694	0.759	0	0	0
2023/03/27	2044	02/11/2023			Bond Future	12.1085	77.1564	12.1289	77.0360	0.169	0.0000	0.0000	0
2023/03/27	2044	02/11/2023	11.56	Call	Bond Future	2,700.6900	2.7007	2,626.3500	2.6263	(2.753)	0	0	0
2023/03/27	2044	02/11/2023	11.56	Put	Bond Future	6,061.9500	6.0620	6,108.0300	6.1080	0.760	0	0	0
2023/03/27	2044	02/11/2023	11.55	Call	Bond Future	2,675.5400	2.6755	2,601.5500	2.6015	(2.765)	0	0	0
2023/03/27	2044	02/11/2023	11.55	Put	Bond Future	6,100.3900	6.1004	6,146.8200	6.1468	0.761	0	0	0
2023/03/27	2044	01/02/2024	12.29	Call	Bond Future	4,863.5400	4.8635	4,774.6200	4.7746	(1.828)	0	0	0
2023/03/27	2044	01/02/2024	12.29	Put	Bond Future	4,508.2700	4.5083	4,542.2600	4.5423	0.754	0	0	0
2023/03/27	2044	01/02/2024			Bond Future	12.2286	74.3481	12.2498	74.2252	0.173	0.0000	0.0000	0
2023/03/27	2044	01/02/2024	12.28	Call	Bond Future	4,832.3500	4.8324	4,743.6800	4.7437	(1.835)	0	0	0
2023/03/27	2044	01/02/2024	12.28	Put	Bond Future	4,534.7100	4.5347	4,568.9500	4.5689	0.755	0	0	0
2023/03/27	2044	01/02/2024	12.27	Call	Bond Future	4,800.9600	4.8010	4,712.5400	4.7125	(1.842)	0	0	0
2023/03/27	2044	01/02/2024	12.27	Put	Bond Future	4,561.0300	4.5610	4,595.5200	4.5955	0.756	0	0	0
2023/03/27	2044	02/05/2024	11.67	Call	Bond Future	3,122.0200	3.1220	3,055.2000	3.0552	(2.140)	0	0	0
2023/03/27	2044	02/05/2024	11.67	Put	Bond Future	7,239.4100	7.2394	7,297.7400	7.2977	0.806	0	0	0
2023/03/27	2044	02/05/2024			Bond Future	12.3602	75.8305	12.3821	75.7054	0.178	0.0000	0.0000	0
2023/03/27	2044	02/05/2024	11.66	Call	Bond Future	3,099.0200	3.0990	3,032.4700	3.0325	(2.147)	0	0	0
2023/03/27	2044	02/05/2024	11.66	Put	Bond Future	7,278.8500	7.2788	7,337.4500	7.3375	0.805	0	0	0
2023/03/27	2044	02/05/2024	11.65	Call	Bond Future	3,075.8000	3.0758	3,009.5400	3.0095	(2.154)	0	0	0
2023/03/27	2044	02/05/2024	11.65	Put	Bond Future	7,318.1500	7.3182	7,377.0400	7.3770	0.805	0	0	0
2023/03/27	2046	04/05/2023			Bond Future	113.6087	113.6087	113.3411	113.3411	(0.236)	0.0000	0.0000	17,308
2023/03/27	2046	03/08/2023			Bond Future	115.8632	115.8632	115.5901	115.5901	(0.236)	0.0000	0.0000	0
2023/03/27	2046	02/11/2023			Bond Future	116.1378	116.1378	115.8587	115.8587	(0.240)	0.0000	0.0000	0
2023/03/27	2046	01/02/2024			Bond Future	118.5310	118.5310	118.2461	118.2461	(0.240)	0.0000	0.0000	0
2023/03/27	2046	02/05/2024			Bond Future	118.7927	118.7927	118.5010	118.5010	(0.246)	0.0000	0.0000	0
2023/03/27	2050	04/05/2023			Bond Future	116.0387	116.0387	115.7375	115.7375	(0.260)	0.0000	0.0000	13,316
2023/03/27	2050	03/08/2023			Bond Future	116.1600	116.1600	115.8527	115.8527	(0.265)	0.0000	0.0000	0
2023/03/27	2050	02/11/2023			Bond Future	118.5224	118.5224	118.2086	118.2086	(0.265)	0.0000	0.0000	0
2023/03/27	2050	01/02/2024			Bond Future	118.7292	118.7292	118.4081	118.4081	(0.270)	0.0000	0.0000	0
2023/03/27	2050	02/05/2024			Bond Future	121.1266	121.1266	120.7993	120.7993	(0.270)	0.0000	0.0000	0
2023/03/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	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
2023/03/27	AL37	04/05/2023			Index Future	883.8100	883.8100	884.1780	884.1780	0.042	0.0000	0.0000	0
2023/03/27	AL37	03/08/2023			Index Future	901.1310	901.1310	901.5030	901.5030	0.041	0.0000	0.0000	0
2023/03/27	AL37	02/11/2023			Index Future	919.2440	919.2440	919.6220	919.6220	0.041	0.0000	0.0000	0
2023/03/27	AL37	01/02/2024			Index Future	937.9800	937.9800	938.3660	938.3660	0.041	0.0000	0.0000	0
2023/03/27	AL37	02/05/2024			Index Future	956.7310	956.7310	957.1300	957.1300	0.042	0.0000	0.0000	0
2023/03/27	AL7T	04/05/2023			Index Future	1,011.9980	1,011.9980	1,011.2710	1,011.2710	(0.072)	0.0000	0.0000	0
2023/03/27	AL7T	03/08/2023			Index Future	1,031.8310	1,031.8310	1,031.0870	1,031.0870	(0.072)	0.0000	0.0000	0
2023/03/27	AL7T	02/11/2023			Index Future	1,052.5710	1,052.5710	1,051.8100	1,051.8100	(0.072)	0.0000	0.0000	0
2023/03/27	AL7T	01/02/2024			Index Future	1,074.0250	1,074.0250	1,073.2480	1,073.2480	(0.072)	0.0000	0.0000	0
2023/03/27	AL7T	02/05/2024			Index Future	1,095.4960	1,095.4960	1,094.7100	1,094.7100	(0.072)	0.0000	0.0000	0
2023/03/27	ALBI	04/05/2023			Index Future	886.6420	886.6420	885.8140	885.8140	(0.093)	0.0000	0.0000	99
2023/03/27	ALBI	03/08/2023			Index Future	904.0190	904.0190	903.1710	903.1710	(0.094)	0.0000	0.0000	0
2023/03/27	ALBI	02/11/2023			Index Future	922.1890	922.1890	921.3230	921.3230	(0.094)	0.0000	0.0000	0
2023/03/27	ALBI	01/02/2024			Index Future	940.9850	940.9850	940.1020	940.1020	(0.094)	0.0000	0.0000	0
2023/03/27	ALBI	02/05/2024			Index Future	959.7970	959.7970	958.9010	958.9010	(0.093)	0.0000	0.0000	0
2023/03/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/27	ES33	04/05/2023			Bond Future	12.0680	74.5011	12.0815	74.4370	0.113	0.0000	0.0000	0
2023/03/27	ES33	03/08/2023			Bond Future	12.2211	75.9794	12.2353	75.9140	0.116	0.0000	0.0000	350
2023/03/27	ES33	02/11/2023			Bond Future	12.3773	73.7303	12.3921	73.6634	0.120	0.0000	0.0000	0
2023/03/27	ES33	01/02/2024			Bond Future	12.5410	75.2495	12.5565	75.1813	0.123	0.0000	0.0000	0
2023/03/27	ES33	02/05/2024			Bond Future	12.7179	72.9732	12.7340	72.9038	0.127	0.0000	0.0000	0
2023/03/27	ES42	04/05/2023			Bond Future	12.4606	71.7431	12.4895	71.5848	0.232	0.0000	0.0000	0
2023/03/27	ES42	03/08/2023			Bond Future	12.6013	73.1668	12.6313	73.0052	0.238	0.0000	0.0000	4,000
2023/03/27	ES42	02/11/2023			Bond Future	12.7442	70.3924	12.7755	70.2275	0.245	0.0000	0.0000	0
2023/03/27	ES42	01/02/2024			Bond Future	12.8865	71.8428	12.9190	71.6745	0.252	0.0000	0.0000	0
2023/03/27	ES42	02/05/2024			Bond Future	13.0443	69.0308	13.0781	68.8592	0.259	0.0000	0.0000	0
2023/03/27	GOVI	04/05/2023	852.86	Call	GOVI	211,090.0000	21.1090	202,950.0000	20.2950	(3.856)	0	0	0
2023/03/27	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	GOVI	04/05/2023	852.87	Call	GOVI	210,990.0000	21.0990	202,850.0000	20.2850	(3.858)	0	0	0
2023/03/27	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	GOVI	04/05/2023			GOVI	873.9690	873.9690	873.1550	873.1550	(0.093)	0.0000	0.0000	840
2023/03/27	GOVI	04/05/2023	852.88	Call	GOVI	210,890.0000	21.0890	202,750.0000	20.2750	(3.860)	0	0	0
2023/03/27	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	GOVI	03/08/2023	837.21	Call	GOVI	538,870.0000	53.8870	530,540.0000	53.0540	(1.546)	0	0	0
2023/03/27	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	GOVI	03/08/2023	837.22	Call	GOVI	538,770.0000	53.8770	530,440.0000	53.0440	(1.546)	0	0	0
2023/03/27	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	GOVI	03/08/2023			GOVI	891.0970	891.0970	890.2640	890.2640	(0.093)	0.0000	0.0000	0
2023/03/27	GOVI	03/08/2023	837.23	Call	GOVI	538,670.0000	53.8670	530,340.0000	53.0340	(1.546)	0	0	0
2023/03/27	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	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
2023/03/27	GOVI	02/11/2023	885.82	Call	GOVI	231,880.0000	23.1880	223,370.0000	22.3370	(3.670)	0	0	0
2023/03/27	GOVI	02/11/2023			GOVI	909.0080	909.0080	908.1570	908.1570	(0.094)	0.0000	0.0000	0
2023/03/27	GOVI	02/11/2023	885.80	Call	GOVI	232,080.0000	23.2080	223,570.0000	22.3570	(3.667)	0	0	0
2023/03/27	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	GOVI	02/11/2023	885.81	Call	GOVI	231,980.0000	23.1980	223,470.0000	22.3470	(3.668)	0	0	0
2023/03/27	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	GOVI	01/02/2024	880.00	Call	GOVI	475,360.0000	47.5360	466,670.0000	46.6670	(1.828)	0	0	0
2023/03/27	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	GOVI	01/02/2024			GOVI	927.5360	927.5360	926.6670	926.6670	(0.094)	0.0000	0.0000	0
2023/03/27	GOVI	01/02/2024	879.98	Call	GOVI	475,560.0000	47.5560	466,870.0000	46.6870	(1.827)	0	0	0
2023/03/27	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	GOVI	01/02/2024	879.99	Call	GOVI	475,460.0000	47.5460	466,770.0000	46.6770	(1.828)	0	0	0
2023/03/27	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	GOVI	02/05/2024	950.97	Put	GOVI	48,920.0000	4.8920	57,720.0000	5.7720	17.989	0	0	0
2023/03/27	GOVI	02/05/2024	950.98	Put	GOVI	49,020.0000	4.9020	57,820.0000	5.7820	17.952	0	0	0
2023/03/27	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	GOVI	02/05/2024			GOVI	946.0780	946.0780	945.1980	945.1980	(0.093)	0.0000	0.0000	0
2023/03/27	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	GOVI	02/05/2024	950.99	Put	GOVI	49,120.0000	4.9120	57,920.0000	5.7920	17.915	0	0	0
2023/03/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/27	IGOV	04/05/2023			Index Future	328.0300	328.0300	327.8070	327.8070	(0.068)	0.0000	0.0000	654
2023/03/27	IGOV	03/08/2023			Index Future	334.5390	334.5390	334.3110	334.3110	(0.068)	0.0000	0.0000	0
2023/03/27	IGOV	02/11/2023			Index Future	341.3420	341.3420	341.1090	341.1090	(0.068)	0.0000	0.0000	0
2023/03/27	IGOV	01/02/2024			Index Future	348.3760	348.3760	348.1380	348.1380	(0.068)	0.0000	0.0000	0
2023/03/27	IGOV	02/05/2024			Index Future	355.4160	355.4160	355.1760	355.1760	(0.068)	0.0000	0.0000	0
2023/03/27	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/27	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/27	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/27	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/27	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/27	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/27	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/27	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/27	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/27	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/27	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/27	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/27	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
2023/03/27	JBAF	19/04/2023			Jibar Tradeable Future	7.6750	92.3250	7.6650	92.3350	(0.130)	0.0000	0.0000	0
2023/03/27	JBAF	17/05/2023			Jibar Tradeable Future	7.7000	92.3000	7.7400	92.2600	0.519	0.0000	0.0000	0
2023/03/27	JBAF	21/06/2023			Jibar Tradeable Future	7.7750	92.2250	7.7700	92.2300	(0.064)	0.0000	0.0000	0
2023/03/27	JBAF	19/07/2023			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2023/03/27	JBAF	16/08/2023			Jibar Tradeable Future	7.7700	92.2300	7.7650	92.2350	(0.064)	0.0000	0.0000	0
2023/03/27	JBAF	20/09/2023			Jibar Tradeable Future	7.7750	92.2250	7.7750	92.2250	0.000	0.0000	0.0000	75
2023/03/27	JBAF	20/12/2023			Jibar Tradeable Future	7.6200	92.3800	7.6300	92.3700	0.131	0.0000	0.0000	272
2023/03/27	JBAF	20/03/2024			Jibar Tradeable Future	7.4750	92.5250	7.4750	92.5250	0.000	0.0000	0.0000	0
2023/03/27	JBAF	19/06/2024			Jibar Tradeable Future	7.3450	92.6550	7.3400	92.6600	(0.068)	0.0000	0.0000	0
2023/03/27	JBAF	18/09/2024			Jibar Tradeable Future	7.2500	92.7500	7.2750	92.7250	0.345	0.0000	0.0000	68
2023/03/27	JBAF	18/12/2024			Jibar Tradeable Future	7.2300	92.7700	7.2850	92.7150	0.761	0.0000	0.0000	0
2023/03/27	JBAF	19/03/2025			Jibar Tradeable Future	7.2750	92.7250	7.2650	92.7350	(0.137)	0.0000	0.0000	0
2023/03/27	R035	04/05/2023	10.55	Call	Bond Future	211.6900	0.2117	170.3400	0.1703	(19.533)	0	0	770
2023/03/27	R035	04/05/2023	10.55	Put	Bond Future	4,417.0200	4.4170	4,513.6700	4.5137	2.188	0	0	0
2023/03/27	R035	04/05/2023	13.18	Call	Bond Future	10,083.6000	10.0836	9,942.5600	9.9426	(1.399)	0	0	0
2023/03/27	R035	04/05/2023	13.18	Put	Bond Future	15.9400	0.0159	12.9000	0.0129	(19.072)	0	0	491
2023/03/27	R035	04/05/2023	12.46	Call	Bond Future	6,612.7800	6.6128	6,464.4100	6.4644	(2.244)	0	0	0
2023/03/27	R035	04/05/2023	12.46	Put	Bond Future	106.2500	0.1063	95.8800	0.0959	(9.760)	0	0	388
2023/03/27	R035	04/05/2023	11.20	Call	Bond Future	1,336.6000	1.3366	1,216.9700	1.2170	(8.950)	0	0	0
2023/03/27	R035	04/05/2023	11.21	Call	Bond Future	1,364.7500	1.3647	1,244.1200	1.2441	(8.839)	0	0	0
2023/03/27	R035	04/05/2023	11.22	Put	Bond Future	1,616.5300	1.6165	1,632.9200	1.6329	1.014	0	0	0
2023/03/27	R035	04/05/2023	10.60	Call	Bond Future	253.4100	0.2534	206.5800	0.2066	(18.480)	0	0	388
2023/03/27	R035	04/05/2023	10.60	Put	Bond Future	4,152.6200	4.1526	4,243.7900	4.2438	2.195	0	0	0
2023/03/27	R035	04/05/2023	11.05	Call	Bond Future	953.9900	0.9540	850.9800	0.8510	(10.798)	0	0	770
2023/03/27	R035	04/05/2023	11.05	Put	Bond Future	2,163.5000	2.1635	2,198.4900	2.1985	1.617	0	0	0
2023/03/27	R035	04/05/2023	11.17	Call	Bond Future	1,254.0100	1.2540	1,137.4700	1.1375	(9.293)	0	0	491
2023/03/27	R035	04/05/2023			Bond Future	11.2589	86.2939	11.2830	86.1559	0.214	0.0000	0.0000	151,356
2023/03/27	R035	04/05/2023	9.85	Call	Bond Future	9.1300	0.0091	5.7700	0.0058	(36.802)	0	0	388
2023/03/27	R035	04/05/2023	9.85	Put	Bond Future	8,659.7600	8.6598	8,794.4000	8.7944	1.555	0	0	0
2023/03/27	R035	04/05/2023	10.42	Call	Bond Future	127.7600	0.1278	99.0500	0.0990	(22.472)	0	0	491
2023/03/27	R035	04/05/2023	10.42	Put	Bond Future	5,135.9800	5.1360	5,245.2700	5.2453	2.128	0	0	0
2023/03/27	R035	04/05/2023	11.80	Call	Bond Future	3,531.0000	3.5310	3,378.8200	3.3788	(4.310)	0	0	0
2023/03/27	R035	04/05/2023	11.80	Put	Bond Future	507.7100	0.5077	493.5300	0.4935	(2.793)	0	0	1,035
2023/03/27	R035	04/05/2023	11.87	Call	Bond Future	3,837.9300	3.8379	3,685.0600	3.6851	(3.983)	0	0	0
2023/03/27	R035	04/05/2023	11.87	Put	Bond Future	434.8000	0.4348	419.9300	0.4199	(3.420)	0	0	770
2023/03/27	R035	04/05/2023	11.20	Put	Bond Future	1,675.0900	1.6751	1,693.4600	1.6935	1.097	0	0	0
2023/03/27	R035	04/05/2023	11.21	Put	Bond Future	1,645.6200	1.6456	1,662.9900	1.6630	1.056	0	0	0
2023/03/27	R035	04/05/2023	11.22	Call	Bond Future	1,393.2300	1.3932	1,271.6200	1.2716	(8.729)	0	0	0
2023/03/27	R035	04/05/2023	11.17	Put	Bond Future	1,765.7000	1.7657	1,787.1600	1.7872	1.215	0	0	0
2023/03/27	R035	03/08/2023	12.00	Call	Bond Future	5,069.1700	5.0692	4,940.9600	4.9410	(2.529)	0	0	0
2023/03/27	R035	03/08/2023	12.00	Put	Bond Future	1,679.1800	1.6792	1,691.7200	1.6917	0.747	0	0	0
2023/03/27	R035	03/08/2023			Bond Future	11.3789	87.9851	11.4040	87.8443	0.220	0.0000	0.0000	9,321
2023/03/27	R035	03/08/2023	11.98	Call	Bond Future	4,994.8500	4.9949	4,867.1700	4.8672	(2.556)	0	0	0
2023/03/27	R035	03/08/2023	11.98	Put	Bond Future	1,710.9700	1.7110	1,724.0400	1.7240	0.764	0	0	0
2023/03/27	R035	03/08/2023	11.99	Call	Bond Future	5,031.9600	5.0320	4,904.0200	4.9040	(2.543)	0	0	0
2023/03/27	R035	03/08/2023	11.99	Put	Bond Future	1,695.0000	1.6950	1,707.8100	1.7078	0.756	0	0	0
2023/03/27	R035	02/11/2023	12.85	Call	Bond Future	8,434.5900	8.4346	8,302.1100	8.3021	(1.571)	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
2023/03/27	R035	02/11/2023	12.85	Put	Bond Future	1,446.9800	1.4470	1,458.1900	1.4582	0.775	0	0	400
2023/03/27	R035	02/11/2023	11.41	Call	Bond Future	3,476.2900	3.4763	3,379.8300	3.3798	(2.775)	0	0	0
2023/03/27	R035	02/11/2023	11.41	Put	Bond Future	3,979.6000	3.9796	4,026.8300	4.0268	1.187	0	0	0
2023/03/27	R035	02/11/2023	11.42	Call	Bond Future	3,504.6400	3.5046	3,407.8100	3.4078	(2.763)	0	0	0
2023/03/27	R035	02/11/2023	11.42	Put	Bond Future	3,952.4400	3.9524	3,999.3000	3.9993	1.186	0	0	0
2023/03/27	R035	02/11/2023	11.12	Call	Bond Future	2,703.9300	2.7039	2,618.7100	2.6187	(3.152)	0	0	400
2023/03/27	R035	02/11/2023			Bond Future	11.5010	85.2498	11.5271	85.1061	0.227	0.0000	0.0000	6
2023/03/27	R035	02/11/2023	11.43	Call	Bond Future	3,533.1000	3.5331	3,435.9000	3.4359	(2.751)	0	0	0
2023/03/27	R035	02/11/2023	11.43	Put	Bond Future	3,925.4300	3.9254	3,971.9200	3.9719	1.184	0	0	0
2023/03/27	R035	02/11/2023	10.62	Call	Bond Future	1,639.5800	1.6396	1,575.2500	1.5753	(3.924)	0	0	400
2023/03/27	R035	02/11/2023	10.62	Put	Bond Future	6,695.7900	6.6958	6,775.1500	6.7751	1.185	0	0	0
2023/03/27	R035	02/11/2023	11.12	Put	Bond Future	4,839.8200	4.8398	4,898.2900	4.8983	1.208	0	0	0
2023/03/27	R035	01/02/2024	12.18	Put	Bond Future	3,093.6700	3.0937	3,128.1800	3.1282	1.116	0	0	0
2023/03/27	R035	01/02/2024	12.19	Call	Bond Future	6,026.8000	6.0268	5,914.4500	5.9145	(1.864)	0	0	0
2023/03/27	R035	01/02/2024	12.19	Put	Bond Future	3,075.4600	3.0755	3,109.7300	3.1097	1.114	0	0	0
2023/03/27	R035	01/02/2024	10.62	Call	Bond Future	1,910.1300	1.9101	1,847.7800	1.8478	(3.264)	0	0	400
2023/03/27	R035	01/02/2024	10.62	Put	Bond Future	7,608.7300	7.6087	7,693.0000	7.6930	1.108	0	0	0
2023/03/27	R035	01/02/2024	11.12	Put	Bond Future	5,746.7000	5.7467	5,813.2000	5.8132	1.157	0	0	0
2023/03/27	R035	01/02/2024			Bond Future	11.6287	86.9872	11.6560	86.8406	0.234	0.0000	0.0000	0
2023/03/27	R035	01/02/2024	13.46	Call	Bond Future	10,553.8000	10.5538	10,419.8500	10.4198	(1.269)	0	0	0
2023/03/27	R035	01/02/2024	13.46	Put	Bond Future	1,449.3100	1.4493	1,461.9800	1.4620	0.874	0	0	400
2023/03/27	R035	01/02/2024	12.18	Call	Bond Future	5,993.7200	5.9937	5,881.6100	5.8816	(1.870)	0	0	0
2023/03/27	R035	01/02/2024	12.20	Call	Bond Future	6,059.9400	6.0599	5,947.3500	5.9474	(1.858)	0	0	0
2023/03/27	R035	01/02/2024	12.20	Put	Bond Future	3,057.3700	3.0574	3,091.4000	3.0914	1.113	0	0	0
2023/03/27	R035	01/02/2024	11.12	Call	Bond Future	2,938.4000	2.9384	2,858.2800	2.8583	(2.727)	0	0	400
2023/03/27	R035	02/05/2024	11.19	Call	Bond Future	3,111.3300	3.1113	3,033.4900	3.0335	(2.502)	0	0	0
2023/03/27	R035	02/05/2024	11.19	Put	Bond Future	6,205.8500	6.2059	6,277.3200	6.2773	1.152	0	0	0
2023/03/27	R035	02/05/2024	11.20	Call	Bond Future	3,133.4900	3.1335	3,055.3400	3.0553	(2.494)	0	0	0
2023/03/27	R035	02/05/2024	11.20	Put	Bond Future	6,172.4400	6.1724	6,243.6000	6.2436	1.153	0	0	0
2023/03/27	R035	02/05/2024			Bond Future	11.7610	84.2179	11.7893	84.0685	0.241	0.0000	0.0000	0
2023/03/27	R035	02/05/2024	11.21	Call	Bond Future	3,156.0900	3.1561	3,077.6200	3.0776	(2.486)	0	0	0
2023/03/27	R035	02/05/2024	11.21	Put	Bond Future	6,139.5300	6.1395	6,210.3700	6.2104	1.154	0	0	0
2023/03/27	R186	04/05/2023		Call	Bond Future	10,597.8900	10.5979	10,599.6500	10.5996	0.017	0	0	0
2023/03/27	R186	04/05/2023	8.83	Put	Bond Future	296.6100	0.2966	271.8900	0.2719	(8.334)	0	0	0
2023/03/27	R186	04/05/2023	8.84	Call	Bond Future	1,853.0100	1.8530	1,830.2500	1.8303	(1.228)	0	0	0
2023/03/27	R186	04/05/2023			Bond Future	8.3465	110.5979	8.3460	110.5997	(0.007)	0.0000	0.0000	100,584
2023/03/27	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/27	R186	04/05/2023	8.36	Call	Bond Future	792.7200	0.7927	764.8800	0.7649	(3.512)	0	0	200
2023/03/27	R186	04/05/2023	8.36	Put	Bond Future	749.7200	0.7497	720.1200	0.7201	(3.948)	0	0	200
2023/03/27	R186	04/05/2023	8.82	Call	Bond Future	1,802.5700	1.8026	1,779.4100	1.7794	(1.285)	0	0	0
2023/03/27	R186	04/05/2023	8.82	Put	Bond Future	302.8300	0.3028	277.9100	0.2779	(8.229)	0	0	0
2023/03/27	R186	04/05/2023	8.83	Call	Bond Future	1,827.7400	1.8277	1,804.7800	1.8048	(1.256)	0	0	0
2023/03/27	R186	04/05/2023	8.84	Put	Bond Future	290.5100	0.2905	265.9900	0.2660	(8.440)	0	0	0
2023/03/27	R186	03/08/2023	9.74	Call	Bond Future	4,236.4700	4.2365	4,228.5400	4.2285	(0.187)	0	0	0
2023/03/27	R186	03/08/2023	9.74	Put	Bond Future	267.2800	0.2673	257.6400	0.2576	(3.607)	0	0	0
2023/03/27	R186	03/08/2023	9.73	Put	Bond Future	270.6000	0.2706	260.8900	0.2609	(3.588)	0	0	0
2023/03/27	R186	03/08/2023			Bond Future	8.3825	107.4612	8.3819	107.4629	(0.007)	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
2023/03/27	R186	03/08/2023	9.75	Call	Bond Future	4,261.5900	4.2616	4,253.7200	4.2537	(0.185)	0	0	0
2023/03/27	R186	03/08/2023	9.75	Put	Bond Future	263.8600	0.2639	254.2800	0.2543	(3.631)	0	0	0
2023/03/27	R186	03/08/2023	9.73	Call	Bond Future	4,211.2400	4.2112	4,203.2400	4.2032	(0.190)	0	0	0
2023/03/27	R186	02/11/2023	9.40	Call	Bond Future	3,456.9000	3.4569	3,448.3800	3.4484	(0.246)	0	0	0
2023/03/27	R186	02/11/2023	9.40	Put	Bond Future	717.2200	0.7172	707.0200	0.7070	(1.422)	0	0	0
2023/03/27	R186	02/11/2023	9.15	Call	Bond Future	2,943.0700	2.9431	2,933.9000	2.9339	(0.312)	0	0	1,715
2023/03/27	R186	02/11/2023			Bond Future	8.4026	109.6215	8.4020	109.6231	(0.007)	0.0000	0.0000	21
2023/03/27	R186	02/11/2023	10.42	Call	Bond Future	5,752.0500	5.7521	5,746.8500	5.7468	(0.090)	0	0	0
2023/03/27	R186	02/11/2023	10.42	Put	Bond Future	302.3800	0.3024	295.5000	0.2955	(2.275)	0	0	1,715
2023/03/27	R186	02/11/2023	9.38	Call	Bond Future	3,414.9500	3.4150	3,406.3800	3.4064	(0.251)	0	0	0
2023/03/27	R186	02/11/2023	9.38	Put	Bond Future	729.3200	0.7293	719.0700	0.7191	(1.405)	0	0	0
2023/03/27	R186	02/11/2023	9.39	Call	Bond Future	3,435.9100	3.4359	3,427.3600	3.4274	(0.249)	0	0	0
2023/03/27	R186	02/11/2023	9.39	Put	Bond Future	723.2500	0.7233	713.0200	0.7130	(1.414)	0	0	0
2023/03/27	R186	02/11/2023	9.15	Put	Bond Future	881.6300	0.8816	870.7800	0.8708	(1.231)	0	0	0
2023/03/27	R186	01/02/2024	9.52	Put	Bond Future	850.4100	0.8504	842.0800	0.8421	(0.980)	0	0	0
2023/03/27	R186	01/02/2024	9.50	Call	Bond Future	3,624.1300	3.6241	3,617.4900	3.6175	(0.183)	0	0	0
2023/03/27	R186	01/02/2024	9.51	Call	Bond Future	3,643.5000	3.6435	3,636.8900	3.6369	(0.181)	0	0	0
2023/03/27	R186	01/02/2024			Bond Future	8.4149	106.5504	8.4142	106.5521	(0.008)	0.0000	0.0000	0
2023/03/27	R186	01/02/2024	9.52	Call	Bond Future	3,662.9100	3.6629	3,656.3100	3.6563	(0.180)	0	0	0
2023/03/27	R186	01/02/2024	9.50	Put	Bond Future	861.6800	0.8617	853.3100	0.8533	(0.971)	0	0	0
2023/03/27	R186	01/02/2024	9.51	Put	Bond Future	856.0200	0.8560	847.6800	0.8477	(0.974)	0	0	0
2023/03/27	R186	02/05/2024	8.01	Call	Bond Future	1,261.5100	1.2615	1,256.0600	1.2561	(0.432)	0	0	0
2023/03/27	R186	02/05/2024	8.01	Put	Bond Future	2,311.8500	2.3119	2,304.4400	2.3044	(0.321)	0	0	0
2023/03/27	R186	02/05/2024			Bond Future	8.4484	108.6767	8.4476	108.6787	(0.010)	0.0000	0.0000	0
2023/03/27	R186	02/05/2024	7.99	Call	Bond Future	1,239.3500	1.2394	1,233.9200	1.2339	(0.438)	0	0	0
2023/03/27	R186	02/05/2024	7.99	Put	Bond Future	2,337.9300	2.3379	2,330.5400	2.3305	(0.316)	0	0	0
2023/03/27	R186	02/05/2024	8.00	Call	Bond Future	1,250.1800	1.2502	1,244.7400	1.2447	(0.435)	0	0	0
2023/03/27	R186	02/05/2024	8.00	Put	Bond Future	2,324.6400	2.3246	2,317.2400	2.3172	(0.318)	0	0	0
2023/03/27	R197	04/05/2023			Bond Future	336.9662	336.9662	337.1212	337.1212	0.046	0.0000	0.0000	309
2023/03/27	R197	03/08/2023			Bond Future	334.5749	334.5749	334.7325	334.7325	0.047	0.0000	0.0000	0
2023/03/27	R197	02/11/2023			Bond Future	341.3790	341.3790	341.5396	341.5396	0.047	0.0000	0.0000	0
2023/03/27	R202	04/05/2023			Bond Future	253.3189	253.3189	252.6727	252.6727	(0.255)	0.0000	0.0000	4,960
2023/03/27	R202	03/08/2023			Bond Future	253.5240	253.5240	252.8647	252.8647	(0.260)	0.0000	0.0000	460
2023/03/27	R202	02/11/2023			Bond Future	258.6796	258.6796	258.0067	258.0067	(0.260)	0.0000	0.0000	0
2023/03/27	R202	01/02/2024			Bond Future	259.0687	259.0687	258.3803	258.3803	(0.266)	0.0000	0.0000	0
2023/03/27	R202	02/05/2024			Bond Future	264.3005	264.3005	263.5988	263.5988	(0.266)	0.0000	0.0000	0
2023/03/27	R209	04/05/2023	10.00	Call	Bond Future	13.7400	0.0137	9.5500	0.0096	(30.495)	0	0	500
2023/03/27	R209	04/05/2023	10.00	Put	Bond Future	7,026.0800	7.0261	7,092.2800	7.0923	0.942	0	0	0
2023/03/27	R209	04/05/2023	10.50	Call	Bond Future	132.5900	0.1326	108.1600	0.1082	(18.425)	0	0	4,500
2023/03/27	R209	04/05/2023	10.50	Put	Bond Future	4,329.7100	4.3297	4,375.6700	4.3757	1.062	0	0	0
2023/03/27	R209	04/05/2023	11.50	Put	Bond Future	907.4200	0.9074	885.7100	0.8857	(2.392)	0	0	0
2023/03/27	R209	04/05/2023	11.09	Call	Bond Future	840.6700	0.8407	768.4600	0.7685	(8.590)	0	0	0
2023/03/27	R209	04/05/2023	11.09	Put	Bond Future	1,904.4800	1.9045	1,902.6600	1.9027	(0.096)	0	0	0
2023/03/27	R209	04/05/2023	11.10	Call	Bond Future	861.0500	0.8611	788.1100	0.7881	(8.471)	0	0	0
2023/03/27	R209	04/05/2023	11.10	Put	Bond Future	1,873.4300	1.8734	1,870.8800	1.8709	(0.136)	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
2023/03/27	R209	04/05/2023			Bond Future	11.2991	66.7977	11.3131	66.7273	0.124	0.0000	0.0000	20,107
2023/03/27	R209	04/05/2023	11.00	Call	Bond Future	670.9400	0.6709	605.6800	0.6057	(9.727)	0	0	1,250
2023/03/27	R209	04/05/2023	11.00	Put	Bond Future	2,200.0300	2.2000	2,205.1600	2.2052	0.233	0	0	8,250
2023/03/27	R209	04/05/2023	11.50	Call	Bond Future	1,907.7900	1.9078	1,815.6900	1.8157	(4.828)	0	0	2,250
2023/03/27	R209	04/05/2023	12.50	Call	Bond Future	5,769.5600	5.7696	5,687.3300	5.6873	(1.425)	0	0	0
2023/03/27	R209	04/05/2023	12.50	Put	Bond Future	94.0500	0.0940	82.2100	0.0822	(12.589)	0	0	9,750
2023/03/27	R209	04/05/2023	11.11	Call	Bond Future	881.6300	0.8816	807.9800	0.8080	(8.354)	0	0	0
2023/03/27	R209	04/05/2023	11.11	Put	Bond Future	1,842.6500	1.8426	1,839.3900	1.8394	(0.177)	0	0	0
2023/03/27	R209	03/08/2023	11.95	Put	Bond Future	1,587.4900	1.5875	1,582.7800	1.5828	(0.297)	0	0	0
2023/03/27	R209	03/08/2023	10.70	Call	Bond Future	1,092.7000	1.0927	1,047.6400	1.0476	(4.124)	0	0	1,800
2023/03/27	R209	03/08/2023	11.93	Call	Bond Future	4,134.9000	4.1349	4,058.6100	4.0586	(1.845)	0	0	0
2023/03/27	R209	03/08/2023	11.94	Call	Bond Future	4,166.7300	4.1667	4,090.3100	4.0903	(1.834)	0	0	0
2023/03/27	R209	03/08/2023	10.00	Call	Bond Future	344.5100	0.3445	322.4300	0.3224	(6.409)	0	0	1,800
2023/03/27	R209	03/08/2023	10.00	Put	Bond Future	7,860.4500	7.8604	7,910.1900	7.9102	0.633	0	0	0
2023/03/27	R209	03/08/2023			Bond Future	11.4078	68.1068	11.4223	68.0349	0.127	0.0000	0.0000	1,690
2023/03/27	R209	03/08/2023	11.95	Call	Bond Future	4,198.6200	4.1986	4,122.0900	4.1221	(1.823)	0	0	0
2023/03/27	R209	03/08/2023	10.70	Put	Bond Future	4,731.8900	4.7319	4,758.6500	4.7587	0.566	0	0	0
2023/03/27	R209	03/08/2023	11.93	Put	Bond Future	1,617.4900	1.6175	1,613.0200	1.6130	(0.276)	0	0	0
2023/03/27	R209	03/08/2023	11.94	Put	Bond Future	1,602.4300	1.6024	1,597.8300	1.5978	(0.287)	0	0	0
2023/03/27	R209	02/11/2023	11.33	Call	Bond Future	2,830.3600	2.8304	2,773.4700	2.7735	(2.010)	0	0	0
2023/03/27	R209	02/11/2023	11.33	Put	Bond Future	3,741.2100	3.7412	3,757.5900	3.7576	0.438	0	0	0
2023/03/27	R209	02/11/2023	11.34	Call	Bond Future	2,854.5400	2.8545	2,797.4400	2.7974	(2.000)	0	0	0
2023/03/27	R209	02/11/2023	11.34	Put	Bond Future	3,715.7200	3.7157	3,731.8900	3.7319	0.435	0	0	0
2023/03/27	R209	02/11/2023			Bond Future	11.5150	66.3246	11.5301	66.2513	0.131	0.0000	0.0000	594
2023/03/27	R209	02/11/2023	11.35	Call	Bond Future	2,878.8100	2.8788	2,821.5100	2.8215	(1.990)	0	0	0
2023/03/27	R209	02/11/2023	11.35	Put	Bond Future	3,690.3700	3.6904	3,706.3400	3.7063	0.433	0	0	0
2023/03/27	R209	01/02/2024	12.14	Call	Bond Future	5,197.9500	5.1979	5,133.2400	5.1332	(1.245)	0	0	0
2023/03/27	R209	01/02/2024	12.14	Put	Bond Future	2,779.0000	2.7790	2,789.1200	2.7891	0.364	0	0	0
2023/03/27	R209	01/02/2024	12.13	Put	Bond Future	2,795.5500	2.7956	2,805.7900	2.8058	0.366	0	0	0
2023/03/27	R209	01/02/2024			Bond Future	11.6228	67.6764	11.6384	67.6015	0.134	0.0000	0.0000	0
2023/03/27	R209	01/02/2024	12.12	Call	Bond Future	5,140.1700	5.1402	5,075.7000	5.0757	(1.254)	0	0	0
2023/03/27	R209	01/02/2024	12.12	Put	Bond Future	2,812.4400	2.8124	2,822.8000	2.8228	0.368	0	0	0
2023/03/27	R209	01/02/2024	12.13	Call	Bond Future	5,168.9200	5.1689	5,104.3300	5.1043	(1.250)	0	0	0
2023/03/27	R209	02/05/2024	11.17	Call	Bond Future	2,781.0500	2.7811	2,734.8500	2.7349	(1.661)	0	0	0
2023/03/27	R209	02/05/2024	11.17	Put	Bond Future	5,560.3800	5.5604	5,590.3500	5.5903	0.539	0	0	0
2023/03/27	R209	02/05/2024	11.18	Call	Bond Future	2,800.8600	2.8009	2,754.4900	2.7545	(1.656)	0	0	0
2023/03/27	R209	02/05/2024	11.18	Put	Bond Future	5,530.2300	5.5302	5,560.0300	5.5600	0.539	0	0	0
2023/03/27	R209	02/05/2024			Bond Future	11.7421	65.8769	11.7583	65.8007	0.138	0.0000	0.0000	0
2023/03/27	R209	02/05/2024	11.19	Call	Bond Future	2,820.7400	2.8207	2,774.2000	2.7742	(1.650)	0	0	0
2023/03/27	R209	02/05/2024	11.19	Put	Bond Future	5,500.2100	5.5002	5,529.8400	5.5298	0.539	0	0	0
2023/03/27	R210	04/05/2023			Bond Future	226.0343	226.0343	226.0365	226.0365	0.001	0.0000	0.0000	386
2023/03/27	R210	03/08/2023			Bond Future	230.5194	230.5194	230.5214	230.5214	0.001	0.0000	0.0000	300
2023/03/27	R210	02/11/2023			Bond Future	232.0518	232.0518	232.0530	232.0530	0.001	0.0000	0.0000	0
2023/03/27	R210	01/02/2024			Bond Future	236.8337	236.8337	236.8351	236.8351	0.001	0.0000	0.0000	0
2023/03/27	R210	02/05/2024			Bond Future	238.3853	238.3853	238.3852	238.3852	0.000	0.0000	0.0000	0
2023/03/27	R213	04/05/2023	10.75	Call	Bond Future	2,181.5400	2.1815	2,112.8600	2.1129	(3.148)	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
2023/03/27	R213	04/05/2023	10.75	Put	Bond Future	568.4900	0.5685	541.6200	0.5416	(4.727)	0	0	0
2023/03/27	R213	04/05/2023			Bond Future	10.3981	83.4376	10.4071	83.3958	0.087	0.0000	0.0000	32,834
2023/03/27	R213	04/05/2023	10.73	Call	Bond Future	2,113.6500	2.1137	2,044.9800	2.0450	(3.249)	0	0	0
2023/03/27	R213	04/05/2023	10.73	Put	Bond Future	591.2000	0.5912	564.3400	0.5643	(4.543)	0	0	0
2023/03/27	R213	04/05/2023	10.74	Call	Bond Future	2,147.5000	2.1475	2,078.8300	2.0788	(3.198)	0	0	0
2023/03/27	R213	04/05/2023	10.74	Put	Bond Future	579.7400	0.5797	552.8800	0.5529	(4.633)	0	0	0
2023/03/27	R213	03/08/2023	11.62	Put	Bond Future	634.1100	0.6341	623.9200	0.6239	(1.607)	0	0	0
2023/03/27	R213	03/08/2023	11.63	Call	Bond Future	5,526.2700	5.5263	5,473.4400	5.4734	(0.956)	0	0	0
2023/03/27	R213	03/08/2023			Bond Future	10.5044	85.0727	10.5138	85.0301	0.090	0.0000	0.0000	0
2023/03/27	R213	03/08/2023	11.61	Call	Bond Future	5,456.9200	5.4569	5,404.0600	5.4041	(0.969)	0	0	0
2023/03/27	R213	03/08/2023	11.61	Put	Bond Future	641.3500	0.6414	631.1500	0.6312	(1.590)	0	0	0
2023/03/27	R213	03/08/2023	11.62	Call	Bond Future	5,491.5800	5.4916	5,438.7300	5.4387	(0.962)	0	0	0
2023/03/27	R213	03/08/2023	11.63	Put	Bond Future	626.9400	0.6269	616.7700	0.6168	(1.622)	0	0	0
2023/03/27	R213	02/11/2023	11.13	Call	Bond Future	4,082.5900	4.0826	4,036.5900	4.0366	(1.127)	0	0	0
2023/03/27	R213	02/11/2023	11.13	Put	Bond Future	1,845.0900	1.8451	1,842.6700	1.8427	(0.131)	0	0	0
2023/03/27	R213	02/11/2023			Bond Future	10.6136	83.2304	10.6235	83.1868	0.093	0.0000	0.0000	3,319
2023/03/27	R213	02/11/2023	11.11	Call	Bond Future	4,025.8900	4.0259	3,980.0500	3.9800	(1.139)	0	0	0
2023/03/27	R213	02/11/2023	11.11	Put	Bond Future	1,873.6000	1.8736	1,871.3400	1.8713	(0.121)	0	0	0
2023/03/27	R213	02/11/2023	11.12	Call	Bond Future	4,054.3300	4.0543	4,008.4100	4.0084	(1.133)	0	0	0
2023/03/27	R213	02/11/2023	11.12	Put	Bond Future	1,859.4200	1.8594	1,857.0800	1.8571	(0.126)	0	0	0
2023/03/27	R213	01/02/2024	11.70	Call	Bond Future	5,645.8100	5.6458	5,600.6600	5.6007	(0.800)	0	0	0
2023/03/27	R213	01/02/2024	11.70	Put	Bond Future	1,610.6500	1.6106	1,610.0000	1.6100	(0.040)	0	0	0
2023/03/27	R213	01/02/2024	11.71	Call	Bond Future	5,675.3500	5.6753	5,630.1500	5.6301	(0.796)	0	0	0
2023/03/27	R213	01/02/2024	11.71	Put	Bond Future	1,599.9600	1.6000	1,599.2600	1.5993	(0.044)	0	0	0
2023/03/27	R213	01/02/2024			Bond Future	10.7287	84.9267	10.7391	84.8822	0.097	0.0000	0.0000	0
2023/03/27	R213	01/02/2024	11.72	Call	Bond Future	5,705.2000	5.7052	5,659.9500	5.6600	(0.793)	0	0	0
2023/03/27	R213	01/02/2024	11.72	Put	Bond Future	1,589.6100	1.5896	1,588.8600	1.5889	(0.047)	0	0	0
2023/03/27	R213	02/05/2024	10.30	Call	Bond Future	2,198.9900	2.1990	2,169.2500	2.1693	(1.352)	0	0	0
2023/03/27	R213	02/05/2024	10.30	Put	Bond Future	4,537.8800	4.5379	4,553.3200	4.5533	0.340	0	0	0
2023/03/27	R213	02/05/2024			Bond Future	10.8511	83.0686	10.8620	83.0235	0.100	0.0000	0.0000	0
2023/03/27	R213	02/05/2024	10.28	Call	Bond Future	2,162.9300	2.1629	2,133.4400	2.1334	(1.363)	0	0	0
2023/03/27	R213	02/05/2024	10.28	Put	Bond Future	4,588.2600	4.5883	4,603.9500	4.6039	0.342	0	0	0
2023/03/27	R213	02/05/2024	10.29	Call	Bond Future	2,181.0900	2.1811	2,151.4700	2.1515	(1.358)	0	0	0
2023/03/27	R213	02/05/2024	10.29	Put	Bond Future	4,563.1900	4.5632	4,578.7500	4.5788	0.341	0	0	0
2023/03/27	R214	04/05/2023	11.36	Call	Bond Future	852.4300	0.8524	750.1500	0.7502	(11.999)	0	0	0
2023/03/27	R214	04/05/2023	11.36	Put	Bond Future	2,078.3600	2.0784	2,127.4200	2.1274	2.361	0	0	0
2023/03/27	R214	04/05/2023	11.37	Call	Bond Future	872.9500	0.8730	769.4300	0.7694	(11.859)	0	0	0
2023/03/27	R214	04/05/2023	11.37	Put	Bond Future	2,045.4900	2.0455	2,093.3100	2.0933	2.338	0	0	0
2023/03/27	R214	04/05/2023			Bond Future	11.5930	63.1869	11.6222	63.0356	0.252	0.0000	0.0000	17,989
2023/03/27	R214	04/05/2023	11.38	Call	Bond Future	893.6900	0.8937	788.9400	0.7889	(11.721)	0	0	0
2023/03/27	R214	04/05/2023	11.38	Put	Bond Future	2,012.9100	2.0129	2,059.5000	2.0595	2.315	0	0	0
2023/03/27	R214	03/08/2023	12.14	Call	Bond Future	4,060.3500	4.0604	3,930.8400	3.9308	(3.190)	0	0	0
2023/03/27	R214	03/08/2023	12.14	Put	Bond Future	1,873.3500	1.8734	1,898.2500	1.8982	1.329	0	0	0
2023/03/27	R214	03/08/2023	12.15	Call	Bond Future	4,091.9200	4.0919	3,962.0600	3.9621	(3.174)	0	0	0
2023/03/27	R214	03/08/2023	12.15	Put	Bond Future	1,856.6900	1.8567	1,881.2400	1.8812	1.322	0	0	0
2023/03/27	R214	03/08/2023			Bond Future	11.6994	64.4252	11.7297	64.2708	0.259	0.0000	0.0000	2,980
2023/03/27	R214	03/08/2023	12.16	Call	Bond Future	4,123.5600	4.1236	3,993.3700	3.9934	(3.157)	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
2023/03/27	R214	03/08/2023	12.16	Put	Bond Future	1,840.1700	1.8402	1,864.3900	1.8644	1.316	0	0	0
2023/03/27	R214	02/11/2023	11.45	Put	Bond Future	4,440.6400	4.4406	4,506.4500	4.5064	1.482	0	0	0
2023/03/27	R214	02/11/2023	11.46	Call	Bond Future	2,626.9000	2.6269	2,534.7600	2.5348	(3.508)	0	0	0
2023/03/27	R214	02/11/2023	11.46	Put	Bond Future	4,411.2500	4.4113	4,476.6400	4.4766	1.482	0	0	0
2023/03/27	R214	02/11/2023			Bond Future	11.8067	62.4216	11.8381	62.2640	0.266	0.0000	0.0000	0
2023/03/27	R214	02/11/2023	11.45	Call	Bond Future	2,603.6400	2.6036	2,511.9200	2.5119	(3.523)	0	0	0
2023/03/27	R214	02/11/2023	11.47	Call	Bond Future	2,650.0700	2.6501	2,557.5000	2.5575	(3.493)	0	0	0
2023/03/27	R214	02/11/2023	11.47	Put	Bond Future	4,381.8300	4.3818	4,446.7900	4.4468	1.482	0	0	0
2023/03/27	R214	01/02/2024	12.16	Call	Bond Future	4,567.9400	4.5679	4,456.7500	4.4568	(2.434)	0	0	0
2023/03/27	R214	01/02/2024	12.16	Put	Bond Future	3,384.7200	3.3847	3,434.2300	3.4342	1.463	0	0	0
2023/03/27	R214	01/02/2024			Bond Future	11.9177	63.6938	11.9502	63.5331	0.273	0.0000	0.0000	0
2023/03/27	R214	01/02/2024	12.14	Call	Bond Future	4,512.1500	4.5121	4,401.5800	4.4016	(2.450)	0	0	0
2023/03/27	R214	01/02/2024	12.14	Put	Bond Future	3,425.2400	3.4252	3,475.3700	3.4754	1.464	0	0	0
2023/03/27	R214	01/02/2024	12.15	Call	Bond Future	4,539.9000	4.5399	4,429.0200	4.4290	(2.442)	0	0	0
2023/03/27	R214	01/02/2024	12.15	Put	Bond Future	3,404.8100	3.4048	3,454.6300	3.4546	1.463	0	0	0
2023/03/27	R214	02/05/2024	11.46	Call	Bond Future	2,760.4600	2.7605	2,678.0900	2.6781	(2.984)	0	0	0
2023/03/27	R214	02/05/2024	11.46	Put	Bond Future	5,651.6400	5.6516	5,733.0700	5.7331	1.441	0	0	0
2023/03/27	R214	02/05/2024	11.47	Call	Bond Future	2,781.0300	2.7810	2,698.3000	2.6983	(2.975)	0	0	0
2023/03/27	R214	02/05/2024	11.47	Put	Bond Future	5,619.7700	5.6198	5,700.8400	5.7008	1.443	0	0	0
2023/03/27	R214	02/05/2024			Bond Future	12.0309	61.6652	12.0645	61.5014	0.279	0.0000	0.0000	0
2023/03/27	R214	02/05/2024	11.48	Call	Bond Future	2,801.6800	2.8017	2,718.6000	2.7186	(2.965)	0	0	0
2023/03/27	R214	02/05/2024	11.48	Put	Bond Future	5,588.0400	5.5880	5,668.7600	5.6688	1.445	0	0	0
2023/03/27	R248	04/05/2023	10.40	Call	Bond Future	19.9800	0.0200	11.7500	0.0118	(41.191)	0	0	1,500
2023/03/27	R248	04/05/2023	10.40	Put	Bond Future	9,278.5600	9.2786	9,583.7600	9.5838	3.289	0	0	0
2023/03/27	R248	04/05/2023	11.10	Call	Bond Future	360.8500	0.3609	275.9900	0.2760	(23.517)	0	0	1,500
2023/03/27	R248	04/05/2023	11.35	Call	Bond Future	756.3100	0.7563	617.0500	0.6170	(18.413)	0	0	0
2023/03/27	R248	04/05/2023	11.35	Put	Bond Future	3,168.7800	3.1688	3,342.9500	3.3430	5.496	0	0	0
2023/03/27	R248	04/05/2023			Bond Future	11.7198	77.7968	11.7694	77.4834	0.423	0.0000	0.0000	222,403
2023/03/27	R248	04/05/2023	11.10	Put	Bond Future	4,480.7900	4.4808	4,709.3600	4.7094	5.101	0	0	0
2023/03/27	R248	04/05/2023	11.33	Call	Bond Future	716.6400	0.7166	582.0000	0.5820	(18.788)	0	0	0
2023/03/27	R248	04/05/2023	11.33	Put	Bond Future	3,263.3800	3.2634	3,442.1700	3.4422	5.479	0	0	0
2023/03/27	R248	04/05/2023	11.34	Call	Bond Future	736.2500	0.7363	599.3100	0.5993	(18.600)	0	0	0
2023/03/27	R248	04/05/2023	11.34	Put	Bond Future	3,215.8100	3.2158	3,392.3000	3.3923	5.488	0	0	0
2023/03/27	R248	03/08/2023	12.11	Call	Bond Future	4,409.8500	4.4099	4,181.3400	4.1813	(5.182)	0	0	0
2023/03/27	R248	03/08/2023	12.11	Put	Bond Future	2,701.9000	2.7019	2,793.0500	2.7931	3.374	0	0	0
2023/03/27	R248	03/08/2023			Bond Future	11.8307	79.3214	11.8821	79.0018	0.435	0.0000	0.0000	20,000
2023/03/27	R248	03/08/2023	12.10	Call	Bond Future	4,373.3000	4.3733	4,145.6100	4.1456	(5.206)	0	0	0
2023/03/27	R248	03/08/2023	12.10	Put	Bond Future	2,725.3200	2.7253	2,817.2900	2.8173	3.375	0	0	0
2023/03/27	R248	03/08/2023	12.09	Call	Bond Future	4,336.8500	4.3369	4,110.0000	4.1100	(5.231)	0	0	0
2023/03/27	R248	03/08/2023	12.09	Put	Bond Future	2,748.9300	2.7489	2,841.7400	2.8417	3.376	0	0	0
2023/03/27	R248	02/11/2023	11.48	Call	Bond Future	3,045.9200	3.0459	2,882.4400	2.8824	(5.367)	0	0	0
2023/03/27	R248	02/11/2023	11.49	Put	Bond Future	5,942.9100	5.9429	6,104.7100	6.1047	2.723	0	0	0
2023/03/27	R248	02/11/2023	11.47	Call	Bond Future	3,018.8200	3.0188	2,856.1800	2.8562	(5.388)	0	0	0
2023/03/27	R248	02/11/2023			Bond Future	11.9424	76.4754	11.9958	76.1493	0.447	0.0000	0.0000	0
2023/03/27	R248	02/11/2023	11.48	Put	Bond Future	5,981.2900	5.9813	6,143.9300	6.1439	2.719	0	0	0
2023/03/27	R248	02/11/2023	11.49	Call	Bond Future	3,073.1400	3.0731	2,908.8200	2.9088	(5.347)	0	0	0
2023/03/27	R248	02/11/2023	11.47	Put	Bond Future	6,019.8800	6.0199	6,183.3600	6.1834	2.716	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
2023/03/27	R248	01/02/2024	12.15	Call	Bond Future	5,162.7600	5.1628	4,958.5100	4.9585	(3.956)	0	0	0
2023/03/27	R248	01/02/2024	12.15	Put	Bond Future	4,612.7500	4.6127	4,741.2600	4.7413	2.786	0	0	0
2023/03/27	R248	01/02/2024	12.14	Call	Bond Future	5,130.1100	5.1301	4,926.5200	4.9265	(3.969)	0	0	0
2023/03/27	R248	01/02/2024	12.14	Put	Bond Future	4,639.6700	4.6397	4,768.8400	4.7688	2.784	0	0	0
2023/03/27	R248	01/02/2024			Bond Future	12.0582	78.0340	12.1136	77.7013	0.459	0.0000	0.0000	0
2023/03/27	R248	01/02/2024	12.16	Call	Bond Future	5,195.7700	5.1958	4,990.8700	4.9909	(3.944)	0	0	0
2023/03/27	R248	01/02/2024	12.16	Put	Bond Future	4,586.2700	4.5863	4,714.1300	4.7141	2.788	0	0	0
2023/03/27	R248	02/05/2024	11.47	Call	Bond Future	3,199.3800	3.1994	3,048.9000	3.0489	(4.703)	0	0	0
2023/03/27	R248	02/05/2024	11.48	Put	Bond Future	7,563.4800	7.5635	7,751.5800	7.7516	2.487	0	0	0
2023/03/27	R248	02/05/2024	11.46	Call	Bond Future	3,175.0200	3.1750	3,025.2600	3.0253	(4.717)	0	0	0
2023/03/27	R248	02/05/2024			Bond Future	12.1762	75.1492	12.2337	74.8099	0.472	0.0000	0.0000	13,000
2023/03/27	R248	02/05/2024	11.47	Put	Bond Future	7,604.8900	7.6049	7,793.7100	7.7937	2.483	0	0	0
2023/03/27	R248	02/05/2024	11.48	Call	Bond Future	3,223.5300	3.2235	3,072.3300	3.0723	(4.691)	0	0	0
2023/03/27	R248	02/05/2024	11.46	Put	Bond Future	7,646.1900	7.6462	7,835.7300	7.8357	2.479	0	0	0

Total

1434881