



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 08/03/2023 TO 08/03/2023

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
2023/03/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	2025	04/05/2023		Bond Future	169.2066	169.2066	169.1002	169.1002	(0.063)	0.0000	0.0000	5,381
2023/03/08	2025	03/08/2023		Bond Future	170.8492	170.8492	170.7402	170.7402	(0.064)	0.0000	0.0000	214
2023/03/08	2025	02/11/2023		Bond Future	174.3368	174.3368	174.2253	174.2253	(0.064)	0.0000	0.0000	0
2023/03/08	2025	01/02/2024		Bond Future	176.2494	176.2494	176.1354	176.1354	(0.065)	0.0000	0.0000	0
2023/03/08	2025	02/05/2024		Bond Future	179.8152	179.8152	179.7001	179.7001	(0.064)	0.0000	0.0000	0
2023/03/08	2029	04/05/2023		Bond Future	121.3332	121.3332	121.3422	121.3422	0.007	0.0000	0.0000	2,115
2023/03/08	2029	03/08/2023		Bond Future	123.7536	123.7536	123.7624	123.7624	0.007	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
2023/03/08	2029	02/11/2023			Bond Future	124.9597	124.9597	124.9687	124.9687	0.007	0.0000	0.0000	0
2023/03/08	2029	01/02/2024			Bond Future	127.6042	127.6042	127.6128	127.6128	0.007	0.0000	0.0000	0
2023/03/08	2029	02/05/2024			Bond Future	128.8355	128.8355	128.8457	128.8457	0.008	0.0000	0.0000	0
2023/03/08	2030	04/05/2023	9.03	Call	Bond Future	21.7300	0.0217	17.6300	0.0176	(18.868)	0	0	388
2023/03/08	2030	04/05/2023	9.03	Put	Bond Future	5,409.8500	5.4099	5,548.9900	5.5490	2.572	0	0	0
2023/03/08	2030	04/05/2023	9.58	Put	Bond Future	3,012.1300	3.0121	3,128.3600	3.1284	3.859	0	0	0
2023/03/08	2030	04/05/2023	9.67	Call	Bond Future	300.6600	0.3007	266.7800	0.2668	(11.269)	0	0	479
2023/03/08	2030	04/05/2023	9.67	Put	Bond Future	2,675.7900	2.6758	2,785.1500	2.7851	4.087	0	0	0
2023/03/08	2030	04/05/2023	11.34	Call	Bond Future	5,075.3800	5.0754	4,939.1400	4.9391	(2.684)	0	0	0
2023/03/08	2030	04/05/2023	11.34	Put	Bond Future	136.6300	0.1366	143.6300	0.1436	5.123	0	0	150
2023/03/08	2030	04/05/2023	10.52	Call	Bond Future	2,117.1500	2.1172	2,010.6200	2.0106	(5.032)	0	0	0
2023/03/08	2030	04/05/2023	10.52	Put	Bond Future	674.0300	0.6740	710.7400	0.7107	5.446	0	0	0
2023/03/08	2030	04/05/2023	10.53	Call	Bond Future	2,148.5800	2.1486	2,041.4100	2.0414	(4.988)	0	0	0
2023/03/08	2030	04/05/2023	10.53	Put	Bond Future	661.7400	0.6617	697.8100	0.6978	5.451	0	0	0
2023/03/08	2030	04/05/2023	9.78	Call	Bond Future	425.4300	0.4254	382.2000	0.3822	(10.161)	0	0	388
2023/03/08	2030	04/05/2023	9.78	Put	Bond Future	2,294.8600	2.2949	2,394.8700	2.3949	4.358	0	0	0
2023/03/08	2030	04/05/2023	10.00	Call	Bond Future	778.2300	0.7782	714.4500	0.7144	(8.196)	0	0	1,080
2023/03/08	2030	04/05/2023	10.00	Put	Bond Future	1,646.7000	1.6467	1,726.1600	1.7262	4.825	0	0	0
2023/03/08	2030	04/05/2023	10.42	Call	Bond Future	1,812.3700	1.8124	1,712.6300	1.7126	(5.503)	0	0	479
2023/03/08	2030	04/05/2023	10.42	Put	Bond Future	807.9500	0.8080	851.4500	0.8514	5.384	0	0	0
2023/03/08	2030	04/05/2023			Bond Future	10.1934	91.6448	10.2255	91.5016	0.315	0.0000	0.0000	87,795
2023/03/08	2030	04/05/2023	9.58	Call	Bond Future	220.6200	0.2206	193.6100	0.1936	(12.243)	0	0	150
2023/03/08	2030	04/05/2023	12.04	Call	Bond Future	7,816.9600	7.8170	7,675.0000	7.6750	(1.816)	0	0	0
2023/03/08	2030	04/05/2023	12.04	Put	Bond Future	32.2200	0.0322	33.5000	0.0335	3.973	0	0	1,080
2023/03/08	2030	04/05/2023	12.50	Call	Bond Future	9,598.5500	9.5986	9,455.6200	9.4556	(1.489)	0	0	0
2023/03/08	2030	04/05/2023	12.50	Put	Bond Future	9.7300	0.0097	10.0400	0.0100	3.186	0	0	479
2023/03/08	2030	04/05/2023	12.57	Call	Bond Future	9,866.6500	9.8666	9,723.6500	9.7237	(1.449)	0	0	0
2023/03/08	2030	04/05/2023	12.57	Put	Bond Future	7.7700	0.0078	8.0100	0.0080	3.089	0	0	350
2023/03/08	2030	04/05/2023	10.65	Call	Bond Future	2,539.0800	2.5391	2,424.9200	2.4249	(4.496)	0	0	350
2023/03/08	2030	04/05/2023	10.65	Put	Bond Future	529.7500	0.5298	558.8300	0.5588	5.489	0	0	0
2023/03/08	2030	04/05/2023	11.62	Call	Bond Future	6,168.7600	6.1688	6,029.1600	6.0292	(2.263)	0	0	0
2023/03/08	2030	04/05/2023	11.62	Put	Bond Future	76.7400	0.0767	80.3800	0.0804	4.743	0	0	388
2023/03/08	2030	04/05/2023	10.54	Call	Bond Future	2,180.1800	2.1802	2,072.3800	2.0724	(4.945)	0	0	0
2023/03/08	2030	04/05/2023	10.54	Put	Bond Future	649.6500	0.6497	685.0900	0.6851	5.455	0	0	0
2023/03/08	2030	03/08/2023	12.89	Call	Bond Future	10,407.3700	10.4074	10,264.4900	10.2645	(1.373)	0	0	0
2023/03/08	2030	03/08/2023	12.89	Put	Bond Future	85.1000	0.0851	88.6300	0.0886	4.148	0	0	350
2023/03/08	2030	03/08/2023	11.35	Call	Bond Future	5,018.6600	5.0187	4,897.2800	4.8973	(2.419)	0	0	0
2023/03/08	2030	03/08/2023	11.36	Put	Bond Future	657.6300	0.6576	682.3900	0.6824	3.765	0	0	0
2023/03/08	2030	03/08/2023	10.40	Call	Bond Future	2,232.9700	2.2330	2,147.7100	2.1477	(3.818)	0	0	1,012
2023/03/08	2030	03/08/2023	10.65	Call	Bond Future	2,875.7900	2.8758	2,778.8600	2.7789	(3.371)	0	0	350
2023/03/08	2030	03/08/2023	10.65	Put	Bond Future	1,423.8000	1.4238	1,473.2800	1.4733	3.475	0	0	0
2023/03/08	2030	03/08/2023	11.34	Call	Bond Future	4,985.5300	4.9855	4,864.4000	4.8644	(2.430)	0	0	0
2023/03/08	2030	03/08/2023	11.34	Put	Bond Future	672.4700	0.6725	697.7500	0.6978	3.759	0	0	0
2023/03/08	2030	03/08/2023			Bond Future	10.3106	89.4438	10.3445	89.2974	0.329	0.0000	0.0000	11,931
2023/03/08	2030	03/08/2023	11.35	Put	Bond Future	665.0100	0.6650	690.0400	0.6900	3.764	0	0	0
2023/03/08	2030	03/08/2023	11.36	Call	Bond Future	5,051.8500	5.0519	4,930.2000	4.9302	(2.408)	0	0	0
2023/03/08	2030	03/08/2023	12.59	Call	Bond Future	9,343.2200	9.3432	9,202.4500	9.2025	(1.507)	0	0	0

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2023/03/08	2030	03/08/2023	12.59	Put	Bond Future	140.8300	0.1408	146.4700	0.1465	4.005	0	0	1,012
2023/03/08	2030	03/08/2023	10.40	Put	Bond Future	1,847.5000	1.8475	1,908.6500	1.9087	3.310	0	0	0
2023/03/08	2030	02/11/2023	10.80	Call	Bond Future	3,395.1500	3.3951	3,299.0900	3.2991	(2.829)	0	0	0
2023/03/08	2030	02/11/2023	10.80	Put	Bond Future	1,807.7800	1.8078	1,861.2800	1.8613	2.959	0	0	0
2023/03/08	2030	02/11/2023	10.81	Call	Bond Future	3,421.7200	3.4217	3,325.3000	3.3253	(2.818)	0	0	0
2023/03/08	2030	02/11/2023	10.81	Put	Bond Future	1,793.4100	1.7934	1,846.5500	1.8466	2.963	0	0	0
2023/03/08	2030	02/11/2023	9.57	Call	Bond Future	1,010.7000	1.0107	964.7500	0.9647	(4.546)	0	0	800
2023/03/08	2030	02/11/2023	9.57	Put	Bond Future	4,647.8200	4.6478	4,751.4300	4.7514	2.229	0	0	0
2023/03/08	2030	02/11/2023	10.07	Call	Bond Future	1,757.1600	1.7572	1,690.6100	1.6906	(3.787)	0	0	800
2023/03/08	2030	02/11/2023	10.07	Put	Bond Future	3,224.6900	3.2247	3,307.7000	3.3077	2.574	0	0	0
2023/03/08	2030	02/11/2023			Bond Future	10.4168	91.2490	10.4525	91.0995	0.343	0.0000	0.0000	0
2023/03/08	2030	02/11/2023	11.57	Call	Bond Future	5,629.8700	5.6299	5,510.9400	5.5109	(2.112)	0	0	0
2023/03/08	2030	02/11/2023	11.57	Put	Bond Future	958.9500	0.9589	989.5800	0.9896	3.194	0	0	800
2023/03/08	2030	02/11/2023	10.82	Call	Bond Future	3,448.0900	3.4481	3,351.3100	3.3513	(2.807)	0	0	0
2023/03/08	2030	02/11/2023	10.82	Put	Bond Future	1,778.8600	1.7789	1,831.6400	1.8316	2.967	0	0	0
2023/03/08	2030	01/02/2024	11.37	Call	Bond Future	4,956.5800	4.9566	4,847.5100	4.8475	(2.201)	0	0	0
2023/03/08	2030	01/02/2024	11.37	Put	Bond Future	1,584.1500	1.5841	1,628.0700	1.6281	2.772	0	0	0
2023/03/08	2030	01/02/2024	12.10	Put	Bond Future	968.0200	0.9680	996.0600	0.9961	2.897	0	0	400
2023/03/08	2030	01/02/2024	9.57	Put	Bond Future	5,111.6900	5.1117	5,217.2500	5.2173	2.065	0	0	0
2023/03/08	2030	01/02/2024	9.93	Call	Bond Future	1,675.0300	1.6750	1,614.4700	1.6145	(3.615)	0	0	1,360
2023/03/08	2030	01/02/2024	9.93	Put	Bond Future	4,096.5700	4.0966	4,189.0000	4.1890	2.256	0	0	0
2023/03/08	2030	01/02/2024			Bond Future	10.5176	89.1547	10.5554	89.0017	0.359	0.0000	0.0000	0
2023/03/08	2030	01/02/2024	11.36	Call	Bond Future	4,928.4500	4.9285	4,819.6400	4.8196	(2.208)	0	0	0
2023/03/08	2030	01/02/2024	11.36	Put	Bond Future	1,594.6500	1.5947	1,638.8300	1.6388	2.771	0	0	0
2023/03/08	2030	01/02/2024	12.10	Call	Bond Future	7,101.9600	7.1020	6,977.0100	6.9770	(1.759)	0	0	0
2023/03/08	2030	01/02/2024	10.07	Call	Bond Future	1,908.8500	1.9088	1,843.0100	1.8430	(3.449)	0	0	400
2023/03/08	2030	01/02/2024	10.07	Put	Bond Future	3,746.0200	3.7460	3,833.1700	3.8332	2.326	0	0	0
2023/03/08	2030	01/02/2024	11.31	Call	Bond Future	4,789.7600	4.7898	4,682.2800	4.6823	(2.244)	0	0	0
2023/03/08	2030	01/02/2024	11.31	Put	Bond Future	1,649.4100	1.6494	1,694.9200	1.6949	2.759	0	0	1,360
2023/03/08	2030	01/02/2024	11.35	Call	Bond Future	4,900.6800	4.9007	4,792.1300	4.7921	(2.215)	0	0	0
2023/03/08	2030	01/02/2024	11.35	Put	Bond Future	1,605.5200	1.6055	1,649.9600	1.6500	2.768	0	0	0
2023/03/08	2030	01/02/2024	9.57	Call	Bond Future	1,165.8200	1.1658	1,118.3900	1.1184	(4.068)	0	0	400
2023/03/08	2030	02/05/2024	9.81	Call	Bond Future	1,498.6800	1.4987	1,444.3800	1.4444	(3.623)	0	0	0
2023/03/08	2030	02/05/2024	9.81	Put	Bond Future	4,874.9500	4.8750	4,976.0700	4.9761	2.074	0	0	0
2023/03/08	2030	02/05/2024	9.82	Call	Bond Future	1,512.6800	1.5127	1,458.0400	1.4580	(3.612)	0	0	0
2023/03/08	2030	02/05/2024	9.82	Put	Bond Future	4,847.9900	4.8480	4,948.7700	4.9488	2.079	0	0	0
2023/03/08	2030	02/05/2024			Bond Future	10.6533	90.9358	10.6931	90.7804	0.373	0.0000	0.0000	0
2023/03/08	2030	02/05/2024	9.83	Call	Bond Future	1,526.7700	1.5268	1,471.7800	1.4718	(3.602)	0	0	0
2023/03/08	2030	02/05/2024	9.83	Put	Bond Future	4,821.1400	4.8211	4,921.5700	4.9216	2.083	0	0	0
2023/03/08	2032	04/05/2023	9.80	Call	Bond Future	59.7100	0.0597	49.8900	0.0499	(16.446)	0	0	500
2023/03/08	2032	04/05/2023	9.85	Put	Bond Future	4,904.6300	4.9046	5,054.1800	5.0542	3.049	0	0	0
2023/03/08	2032	04/05/2023	11.37	Call	Bond Future	3,530.8700	3.5309	3,394.7300	3.3947	(3.856)	0	0	400
2023/03/08	2032	04/05/2023	13.43	Call	Bond Future	12,277.5600	12.2776	12,116.0500	12.1161	(1.315)	0	0	0
2023/03/08	2032	04/05/2023	13.43	Put	Bond Future	5.0400	0.0050	5.1600	0.0052	2.381	0	0	400
2023/03/08	2032	04/05/2023	10.89	Call	Bond Future	1,814.9600	1.8150	1,710.4400	1.7104	(5.759)	0	0	0
2023/03/08	2032	04/05/2023	10.89	Put	Bond Future	1,175.6500	1.1756	1,232.7600	1.2328	4.858	0	0	0
2023/03/08	2032	04/05/2023	11.06	Call	Bond Future	2,375.9500	2.3759	2,258.0800	2.2581	(4.961)	0	0	0

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2023/03/08	2032	04/05/2023	11.06	Put	Bond Future	884.5900	0.8846	928.3500	0.9283	4.947	0	0	730
2023/03/08	2032	04/05/2023	10.69	Call	Bond Future	1,242.6600	1.2427	1,156.6200	1.1566	(6.924)	0	0	0
2023/03/08	2032	04/05/2023			Bond Future	10.7639	86.6987	10.7957	86.5371	0.295	0.0000	0.0000	183,021
2023/03/08	2032	04/05/2023	9.80	Put	Bond Future	5,161.5300	5.1615	5,313.3400	5.3133	2.941	0	0	0
2023/03/08	2032	04/05/2023	9.85	Call	Bond Future	77.0700	0.0771	64.9900	0.0650	(15.674)	0	0	6,500
2023/03/08	2032	04/05/2023	10.03	Call	Bond Future	173.5900	0.1736	150.7300	0.1507	(13.169)	0	0	730
2023/03/08	2032	04/05/2023	10.03	Put	Bond Future	4,022.7100	4.0227	4,161.4800	4.1615	3.450	0	0	0
2023/03/08	2032	04/05/2023	11.37	Put	Bond Future	514.5600	0.5146	540.0500	0.5401	4.954	0	0	0
2023/03/08	2032	04/05/2023	11.00	Call	Bond Future	2,171.1400	2.1711	2,057.7100	2.0577	(5.224)	0	0	0
2023/03/08	2032	04/05/2023	11.00	Put	Bond Future	979.2200	0.9792	1,027.4200	1.0274	4.922	0	0	13,000
2023/03/08	2032	04/05/2023	10.69	Put	Bond Future	1,620.3400	1.6203	1,695.9300	1.6959	4.665	0	0	500
2023/03/08	2032	04/05/2023	10.87	Call	Bond Future	1,753.2200	1.7532	1,650.4200	1.6504	(5.863)	0	0	0
2023/03/08	2032	04/05/2023	10.87	Put	Bond Future	1,214.8900	1.2149	1,273.7200	1.2737	4.842	0	0	0
2023/03/08	2032	04/05/2023	10.88	Call	Bond Future	1,783.9700	1.7840	1,680.3000	1.6803	(5.811)	0	0	0
2023/03/08	2032	04/05/2023	10.88	Put	Bond Future	1,195.1300	1.1951	1,253.0900	1.2531	4.850	0	0	0
2023/03/08	2032	04/05/2023	10.30	Call	Bond Future	455.4100	0.4554	409.3300	0.4093	(10.118)	0	0	500
2023/03/08	2032	04/05/2023	10.30	Put	Bond Future	2,862.6200	2.8626	2,978.1700	2.9782	4.037	0	0	0
2023/03/08	2032	04/05/2023	10.53	Call	Bond Future	864.2200	0.8642	794.4900	0.7945	(8.069)	0	0	730
2023/03/08	2032	04/05/2023	10.53	Put	Bond Future	2,067.0300	2.0670	2,158.9300	2.1589	4.446	0	0	0
2023/03/08	2032	04/05/2023	10.62	Call	Bond Future	1,067.9500	1.0680	988.9400	0.9889	(7.398)	0	0	400
2023/03/08	2032	04/05/2023	10.62	Put	Bond Future	1,805.3500	1.8053	1,887.9700	1.8880	4.576	0	0	0
2023/03/08	2032	03/08/2023	11.77	Call	Bond Future	5,290.3600	5.2904	5,159.0300	5.1590	(2.482)	0	0	0
2023/03/08	2032	03/08/2023	11.77	Put	Bond Future	1,009.8200	1.0098	1,043.6700	1.0437	3.352	0	0	0
2023/03/08	2032	03/08/2023	11.90	Call	Bond Future	5,764.8700	5.7649	5,629.5300	5.6295	(2.348)	0	0	5,000
2023/03/08	2032	03/08/2023	11.90	Put	Bond Future	882.7900	0.8828	912.6300	0.9126	3.380	0	0	0
2023/03/08	2032	03/08/2023	10.30	Call	Bond Future	1,197.9200	1.1979	1,138.4000	1.1384	(4.969)	0	0	1,500
2023/03/08	2032	03/08/2023	10.30	Put	Bond Future	4,149.7300	4.1497	4,255.3900	4.2554	2.546	0	0	0
2023/03/08	2032	03/08/2023	9.60	Call	Bond Future	419.6500	0.4197	392.1500	0.3922	(6.553)	0	0	1,500
2023/03/08	2032	03/08/2023	9.60	Put	Bond Future	7,112.3600	7.1124	7,250.0400	7.2500	1.936	0	0	0
2023/03/08	2032	03/08/2023			Bond Future	10.8802	88.4072	10.9134	88.2420	0.306	0.0000	0.0000	2,600
2023/03/08	2032	03/08/2023	11.75	Call	Bond Future	5,218.4300	5.2184	5,087.7500	5.0877	(2.504)	0	0	0
2023/03/08	2032	03/08/2023	11.75	Put	Bond Future	1,030.9600	1.0310	1,065.4600	1.0655	3.346	0	0	0
2023/03/08	2032	03/08/2023	11.76	Call	Bond Future	5,254.4500	5.2545	5,123.4400	5.1234	(2.493)	0	0	0
2023/03/08	2032	03/08/2023	11.76	Put	Bond Future	1,020.4300	1.0204	1,054.6000	1.0546	3.349	0	0	0
2023/03/08	2032	02/11/2023	11.24	Call	Bond Future	3,725.4100	3.7254	3,622.2700	3.6223	(2.769)	0	0	0
2023/03/08	2032	02/11/2023	11.24	Put	Bond Future	2,551.0900	2.5511	2,616.5800	2.6166	2.567	0	0	0
2023/03/08	2032	02/11/2023			Bond Future	10.9960	86.0316	11.0308	85.8630	0.316	0.0000	0.0000	28
2023/03/08	2032	02/11/2023	11.23	Call	Bond Future	3,696.8800	3.6969	3,594.1400	3.5941	(2.779)	0	0	0
2023/03/08	2032	02/11/2023	11.23	Put	Bond Future	2,570.2700	2.5703	2,636.1600	2.6362	2.564	0	0	0
2023/03/08	2032	02/11/2023	11.22	Call	Bond Future	3,668.4400	3.6684	3,566.1100	3.5661	(2.789)	0	0	0
2023/03/08	2032	02/11/2023	11.22	Put	Bond Future	2,589.5700	2.5896	2,655.8700	2.6559	2.560	0	0	0
2023/03/08	2032	01/02/2024	11.83	Call	Bond Future	5,508.4600	5.5085	5,389.3300	5.3893	(2.163)	0	0	0
2023/03/08	2032	01/02/2024	11.83	Put	Bond Future	2,158.9500	2.1590	2,212.3700	2.2124	2.474	0	0	0
2023/03/08	2032	01/02/2024	11.84	Call	Bond Future	5,539.6800	5.5397	5,420.2500	5.4202	(2.156)	0	0	0
2023/03/08	2032	01/02/2024	11.84	Put	Bond Future	2,145.2000	2.1452	2,198.3200	2.1983	2.476	0	0	0
2023/03/08	2032	01/02/2024	10.01	Call	Bond Future	1,349.5500	1.3496	1,298.0900	1.2981	(3.813)	0	0	1,200
2023/03/08	2032	01/02/2024	10.01	Put	Bond Future	6,753.2700	6.7533	6,874.3600	6.8744	1.793	0	0	0
2023/03/08	2032	01/02/2024			Bond Future	11.1048	87.8340	11.1413	87.6615	0.328	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
2023/03/08	2032	01/02/2024	11.85	Call	Bond Future	5,570.6500	5.5707	5,450.9200	5.4509	(2.149)	0	0	0
2023/03/08	2032	01/02/2024	11.85	Put	Bond Future	2,131.2300	2.1312	2,184.0500	2.1841	2.478	0	0	0
2023/03/08	2032	01/02/2024	12.62	Call	Bond Future	8,099.1600	8.0992	7,960.3100	7.9603	(1.714)	0	0	0
2023/03/08	2032	01/02/2024	12.62	Put	Bond Future	1,294.9600	1.2950	1,328.6600	1.3287	2.602	0	0	1,200
2023/03/08	2032	01/02/2024	10.76	Call	Bond Future	2,625.8700	2.6259	2,545.3700	2.5454	(3.066)	0	0	1,200
2023/03/08	2032	01/02/2024	10.76	Put	Bond Future	4,281.4100	4.2814	4,373.4600	4.3735	2.150	0	0	0
2023/03/08	2032	02/05/2024	10.56	Call	Bond Future	2,311.4700	2.3115	2,240.5600	2.2406	(3.068)	0	0	0
2023/03/08	2032	02/05/2024	10.56	Put	Bond Future	5,525.9600	5.5260	5,630.4300	5.6304	1.891	0	0	0.91
2023/03/08	2032	02/05/2024			Bond Future	11.2395	85.4311	11.2775	85.2557	0.338	0.0000	0.0000	0
2023/03/08	2032	02/05/2024	10.55	Call	Bond Future	2,293.4100	2.2934	2,222.8600	2.2229	(3.076)	0	0	0
2023/03/08	2032	02/05/2024	10.55	Put	Bond Future	5,556.3700	5.5564	5,661.2000	5.6612	1.887	0	0	0
2023/03/08	2032	02/05/2024	10.54	Call	Bond Future	2,275.0800	2.2751	2,204.9000	2.2049	(3.085)	0	0	0
2023/03/08	2032	02/05/2024	10.54	Put	Bond Future	5,586.5600	5.5866	5,691.7600	5.6918	1.883	0	0	0
2023/03/08	2033	04/05/2023			Bond Future	115.8629	115.8629	115.8746	115.8746	0.010	0.0000	0.0000	1,540
2023/03/08	2033	03/08/2023			Bond Future	118.1741	118.1741	118.1857	118.1857	0.010	0.0000	0.0000	6,141
2023/03/08	2033	02/11/2023			Bond Future	119.1768	119.1768	119.1886	119.1886	0.010	0.0000	0.0000	0
2023/03/08	2033	01/02/2024			Bond Future	121.6987	121.6987	121.7104	121.7104	0.010	0.0000	0.0000	0
2023/03/08	2033	02/05/2024			Bond Future	122.7162	122.7162	122.7294	122.7294	0.011	0.0000	0.0000	0
2023/03/08	2037	04/05/2023	10.95	Call	Bond Future	507.0600	0.5071	520.7400	0.5207	2.698	0	0	703
2023/03/08	2037	04/05/2023	10.95	Put	Bond Future	4,061.8600	4.0619	3,962.6600	3.9627	(2.442)	0	0	0
2023/03/08	2037	04/05/2023	11.03	Put	Bond Future	3,689.6400	3.6896	3,593.4300	3.5934	(2.608)	0	0	0
2023/03/08	2037	04/05/2023	11.30	Call	Bond Future	1,147.8800	1.1479	1,176.9100	1.1769	2.529	0	0	0
2023/03/08	2037	04/05/2023	11.30	Put	Bond Future	2,598.6700	2.5987	2,514.8200	2.5148	(3.227)	0	0	0
2023/03/08	2037	04/05/2023	11.94	Call	Bond Future	3,178.7000	3.1787	3,242.6700	3.2427	2.012	0	0	0
2023/03/08	2037	04/05/2023	13.73	Put	Bond Future	29.5700	0.0296	26.2800	0.0263	(11.126)	0	0	400
2023/03/08	2037	04/05/2023	11.31	Call	Bond Future	1,171.5100	1.1715	1,201.0500	1.2011	2.522	0	0	0
2023/03/08	2037	04/05/2023	11.31	Put	Bond Future	2,563.3400	2.5633	2,480.0000	2.4800	(3.251)	0	0	0
2023/03/08	2037	04/05/2023			Bond Future	11.5492	81.5210	11.5296	81.6339	(0.170)	0.0000	0.0000	63,444
2023/03/08	2037	04/05/2023	11.03	Call	Bond Future	622.7500	0.6227	639.4200	0.6394	2.677	0	0	400
2023/03/08	2037	04/05/2023	11.94	Put	Bond Future	979.7700	0.9798	930.8600	0.9309	(4.992)	0	0	703
2023/03/08	2037	04/05/2023	13.73	Call	Bond Future	11,223.8000	11.2238	11,333.3900	11.3334	0.976	0	0	0
2023/03/08	2037	04/05/2023	11.32	Call	Bond Future	1,195.2900	1.1953	1,225.3500	1.2253	2.515	0	0	0
2023/03/08	2037	04/05/2023	11.32	Put	Bond Future	2,528.2200	2.5282	2,445.4000	2.4454	(3.276)	0	0	0
2023/03/08	2037	04/05/2023	11.78	Call	Bond Future	2,581.0900	2.5811	2,636.5000	2.6365	2.147	0	0	400
2023/03/08	2037	04/05/2023	11.78	Put	Bond Future	1,271.4500	1.2714	1,213.9800	1.2140	(4.520)	0	0	0
2023/03/08	2037	03/08/2023	12.12	Call	Bond Future	4,504.7700	4.5048	4,568.6600	4.5687	1.418	0	0	0
2023/03/08	2037	03/08/2023	12.12	Put	Bond Future	2,061.7400	2.0617	2,010.9000	2.0109	(2.466)	0	0	0
2023/03/08	2037	03/08/2023	12.13	Call	Bond Future	4,540.0700	4.5401	4,604.2600	4.6043	1.414	0	0	0
2023/03/08	2037	03/08/2023	12.13	Put	Bond Future	2,043.2700	2.0433	1,992.7300	1.9927	(2.473)	0	0	0
2023/03/08	2037	03/08/2023			Bond Future	11.6763	78.8701	11.6560	78.9848	(0.174)	0.0000	0.0000	74,072
2023/03/08	2037	03/08/2023	12.14	Call	Bond Future	4,575.6500	4.5756	4,640.1300	4.6401	1.409	0	0	0
2023/03/08	2037	03/08/2023	12.14	Put	Bond Future	2,025.1400	2.0251	1,974.8900	1.9749	(2.481)	0	0	0
2023/03/08	2037	03/08/2023	11.00	Call	Bond Future	1,383.7800	1.3838	1,411.3000	1.4113	1.989	0	0	1,800
2023/03/08	2037	03/08/2023	11.00	Put	Bond Future	5,333.6700	5.3337	5,246.4600	5.2465	(1.635)	0	0	0
2023/03/08	2037	03/08/2023	10.30	Call	Bond Future	487.8700	0.4879	498.8200	0.4988	2.244	0	0	1,800
2023/03/08	2037	03/08/2023	10.30	Put	Bond Future	8,836.1700	8.8362	8,732.3900	8.7324	(1.174)	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
2023/03/08	2037	02/11/2023	11.57	Call	Bond Future	3,157.2900	3.1573	3,204.7800	3.2048	1.504	0	0	0
2023/03/08	2037	02/11/2023	11.55	Put	Bond Future	4,468.4800	4.4685	4,398.4900	4.3985	(1.566)	0	0	0
2023/03/08	2037	02/11/2023	11.56	Put	Bond Future	4,438.7000	4.4387	4,368.9900	4.3690	(1.571)	0	0	0
2023/03/08	2037	02/11/2023			Bond Future	11.7934	80.4620	11.7723	80.5789	(0.179)	0.0000	0.0000	0
2023/03/08	2037	02/11/2023	11.57	Put	Bond Future	4,409.1000	4.4091	4,339.6600	4.3397	(1.575)	0	0	0
2023/03/08	2037	02/11/2023	11.55	Call	Bond Future	3,103.1900	3.1032	3,150.1300	3.1501	1.513	0	0	0
2023/03/08	2037	02/11/2023	11.56	Call	Bond Future	3,130.1800	3.1302	3,177.4000	3.1774	1.509	0	0	0
2023/03/08	2037	01/02/2024	12.33	Call	Bond Future	5,642.2900	5.6423	5,708.4100	5.7084	1.172	0	0	0
2023/03/08	2037	01/02/2024	12.33	Put	Bond Future	3,394.5900	3.3946	3,341.6500	3.3417	(1.560)	0	0	0
2023/03/08	2037	01/02/2024			Bond Future	11.9079	77.8915	11.8861	78.0106	(0.184)	0.0000	0.0000	0
2023/03/08	2037	01/02/2024	12.31	Call	Bond Future	5,578.0600	5.5781	5,643.7500	5.6438	1.178	0	0	0
2023/03/08	2037	01/02/2024	12.31	Put	Bond Future	3,434.7100	3.4347	3,381.3400	3.3813	(1.554)	0	0	0
2023/03/08	2037	01/02/2024	12.32	Call	Bond Future	5,610.1500	5.6101	5,676.0500	5.6761	1.175	0	0	0
2023/03/08	2037	01/02/2024	12.32	Put	Bond Future	3,414.6000	3.4146	3,361.4400	3.3614	(1.557)	0	0	0
2023/03/08	2037	02/05/2024	11.45	Call	Bond Future	3,067.7400	3.0677	3,113.3100	3.1133	1.485	0	0	0
2023/03/08	2037	02/05/2024	11.43	Put	Bond Future	6,402.9600	6.4030	6,326.0600	6.3261	(1.201)	0	0	0
2023/03/08	2037	02/05/2024	11.44	Call	Bond Future	3,045.3900	3.0454	3,090.7200	3.0907	1.488	0	0	0
2023/03/08	2037	02/05/2024	11.44	Put	Bond Future	6,368.1500	6.3682	6,291.4800	6.2915	(1.204)	0	0	0
2023/03/08	2037	02/05/2024			Bond Future	12.0438	79.4468	12.0209	79.5688	(0.190)	0.0000	0.0000	0
2023/03/08	2037	02/05/2024	11.45	Put	Bond Future	6,333.8000	6.3338	6,257.3700	6.2574	(1.207)	0	0	0
2023/03/08	2037	02/05/2024	11.43	Call	Bond Future	3,023.4500	3.0235	3,068.5500	3.0686	1.492	0	0	0
2023/03/08	2038	04/05/2023			Bond Future	128.8576	128.8576	129.1814	129.1814	0.251	0.0000	0.0000	4,625
2023/03/08	2038	03/08/2023			Bond Future	129.4788	129.4788	129.8087	129.8087	0.255	0.0000	0.0000	0
2023/03/08	2038	02/11/2023			Bond Future	132.1219	132.1219	132.4583	132.4583	0.255	0.0000	0.0000	0
2023/03/08	2038	01/02/2024			Bond Future	132.9192	132.9192	133.2628	133.2628	0.258	0.0000	0.0000	0
2023/03/08	2038	02/05/2024			Bond Future	135.6076	135.6076	135.9591	135.9591	0.259	0.0000	0.0000	0
2023/03/08	2040	04/05/2023	10.73	Put	Bond Future	6,470.1600	6.4702	6,326.2200	6.3262	(2.225)	0	0	0
2023/03/08	2040	04/05/2023	12.78	Call	Bond Future	6,602.6000	6.6026	6,727.7400	6.7277	1.895	0	0	0
2023/03/08	2040	04/05/2023	12.78	Put	Bond Future	335.2500	0.3352	308.4900	0.3085	(7.982)	0	0	388
2023/03/08	2040	04/05/2023	13.45	Put	Bond Future	98.6800	0.0987	88.6200	0.0886	(10.195)	0	0	486
2023/03/08	2040	04/05/2023	11.43	Call	Bond Future	1,242.4600	1.2425	1,284.9100	1.2849	3.417	0	0	0
2023/03/08	2040	04/05/2023	11.43	Put	Bond Future	2,884.4300	2.8844	2,774.9800	2.7750	(3.795)	0	0	0
2023/03/08	2040	04/05/2023	12.05	Put	Bond Future	1,158.0800	1.1581	1,093.0900	1.0931	(5.612)	0	0	684
2023/03/08	2040	04/05/2023			Bond Future	11.6930	82.8148	11.6683	82.9667	(0.211)	0.0000	0.0000	53,616
2023/03/08	2040	04/05/2023	10.17	Call	Bond Future	23.4000	0.0234	24.2600	0.0243	3.675	0	0	388
2023/03/08	2040	04/05/2023	10.17	Put	Bond Future	10,301.4300	10.3014	10,150.3900	10.1504	(1.466)	0	0	0
2023/03/08	2040	04/05/2023	10.73	Call	Bond Future	194.8900	0.1949	202.8500	0.2029	4.084	0	0	486
2023/03/08	2040	04/05/2023	10.92	Call	Bond Future	354.4500	0.3545	368.5400	0.3685	3.975	0	0	388
2023/03/08	2040	04/05/2023	10.92	Put	Bond Future	5,332.9100	5.3329	5,195.1000	5.1951	(2.584)	0	0	0
2023/03/08	2040	04/05/2023	13.45	Call	Bond Future	9,850.0700	9.8501	9,991.9100	9.9919	1.440	0	0	0
2023/03/08	2040	04/05/2023	11.48	Call	Bond Future	1,370.5200	1.3705	1,416.4600	1.4165	3.352	0	0	486
2023/03/08	2040	04/05/2023	11.48	Put	Bond Future	2,696.3100	2.6963	2,590.3500	2.5904	(3.930)	0	0	0
2023/03/08	2040	04/05/2023	12.05	Call	Bond Future	3,306.0200	3.3060	3,392.9300	3.3929	2.629	0	0	0
2023/03/08	2040	04/05/2023	11.03	Call	Bond Future	483.6400	0.4836	502.4300	0.5024	3.885	0	0	684
2023/03/08	2040	04/05/2023	11.03	Put	Bond Future	4,724.9200	4.7249	4,591.8100	4.5918	(2.817)	0	0	0
2023/03/08	2040	04/05/2023	11.41	Call	Bond Future	1,193.3900	1.1934	1,234.4600	1.2345	3.441	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
2023/03/08	2040	04/05/2023	11.41	Put	Bond Future	2,962.3700	2.9624	2,851.5400	2.8515	(3.741)	0	0	0
2023/03/08	2040	04/05/2023	11.42	Call	Bond Future	1,217.7800	1.2178	1,259.5400	1.2595	3.429	0	0	0
2023/03/08	2040	04/05/2023	11.42	Put	Bond Future	2,923.2100	2.9232	2,813.0700	2.8131	(3.768)	0	0	0
2023/03/08	2040	03/08/2023	12.23	Call	Bond Future	4,768.6900	4.7687	4,855.8700	4.8559	1.828	0	0	0
2023/03/08	2040	03/08/2023	12.23	Put	Bond Future	2,344.2600	2.3443	2,276.9100	2.2769	(2.873)	0	0	0
2023/03/08	2040	03/08/2023			Bond Future	11.8182	79.9389	11.7927	80.0934	(0.216)	0.0000	0.0000	99,346
2023/03/08	2040	03/08/2023	12.22	Call	Bond Future	4,731.7400	4.7317	4,818.5300	4.8185	1.834	0	0	0
2023/03/08	2040	03/08/2023	12.22	Put	Bond Future	2,364.8100	2.3648	2,297.0700	2.2971	(2.865)	0	0	0
2023/03/08	2040	03/08/2023	12.21	Call	Bond Future	4,694.8900	4.6949	4,781.2800	4.7813	1.840	0	0	0
2023/03/08	2040	03/08/2023	12.21	Put	Bond Future	2,385.5200	2.3855	2,317.3800	2.3174	(2.856)	0	0	0
2023/03/08	2040	02/11/2023	11.59	Call	Bond Future	3,124.3800	3.1244	3,186.4300	3.1864	1.986	0	0	0
2023/03/08	2040	02/11/2023	11.60	Put	Bond Future	5,170.1900	5.1702	5,075.0700	5.0751	(1.840)	0	0	0
2023/03/08	2040	02/11/2023	11.58	Call	Bond Future	3,096.6200	3.0966	3,158.2900	3.1583	1.992	0	0	0
2023/03/08	2040	02/11/2023	11.58	Put	Bond Future	5,238.3500	5.2384	5,142.4800	5.1425	(1.830)	0	0	0
2023/03/08	2040	02/11/2023			Bond Future	11.9336	81.5524	11.9070	81.7099	(0.222)	0.0000	0.0000	0
2023/03/08	2040	02/11/2023	11.59	Put	Bond Future	5,204.3000	5.2043	5,108.8100	5.1088	(1.835)	0	0	0
2023/03/08	2040	02/11/2023	11.60	Call	Bond Future	3,152.0000	3.1520	3,214.4200	3.2144	1.980	0	0	0
2023/03/08	2040	01/02/2024	12.34	Call	Bond Future	5,417.1500	5.4172	5,505.1400	5.5051	1.624	0	0	0
2023/03/08	2040	01/02/2024	12.34	Put	Bond Future	3,732.7000	3.7327	3,660.1800	3.6602	(1.943)	0	0	0
2023/03/08	2040	01/02/2024	12.33	Call	Bond Future	5,383.4900	5.3835	5,471.1800	5.4712	1.629	0	0	0
2023/03/08	2040	01/02/2024	12.33	Put	Bond Future	3,755.4700	3.7555	3,682.6500	3.6826	(1.939)	0	0	0
2023/03/08	2040	01/02/2024			Bond Future	12.0463	78.7545	12.0189	78.9150	(0.228)	0.0000	0.0000	6
2023/03/08	2040	01/02/2024	12.35	Call	Bond Future	5,450.5800	5.4506	5,538.8900	5.5389	1.620	0	0	0
2023/03/08	2040	01/02/2024	12.35	Put	Bond Future	3,709.7600	3.7098	3,637.5600	3.6376	(1.946)	0	0	0
2023/03/08	2040	02/05/2024	11.61	Call	Bond Future	3,194.8100	3.1948	3,258.1200	3.2581	1.982	0	0	0
2023/03/08	2040	02/05/2024	11.62	Put	Bond Future	6,525.9300	6.5259	6,425.2300	6.4252	(1.543)	0	0	0
2023/03/08	2040	02/05/2024	11.60	Call	Bond Future	3,169.8100	3.1698	3,232.7800	3.2328	1.987	0	0	0
2023/03/08	2040	02/05/2024			Bond Future	12.1788	80.3268	12.1502	80.4911	(0.235)	0.0000	0.0000	0
2023/03/08	2040	02/05/2024	11.61	Put	Bond Future	6,561.9300	6.5619	6,460.9100	6.4609	(1.539)	0	0	0
2023/03/08	2040	02/05/2024	11.62	Call	Bond Future	3,219.9200	3.2199	3,283.5500	3.2836	1.976	0	0	0
2023/03/08	2040	02/05/2024	11.60	Put	Bond Future	6,598.1200	6.5981	6,496.7600	6.4968	(1.536)	0	0	0
2023/03/08	2044	04/05/2023	11.41	Call	Bond Future	987.9200	0.9879	1,012.2700	1.0123	2.465	0	0	0
2023/03/08	2044	04/05/2023	11.41	Put	Bond Future	3,370.5000	3.3705	3,274.5200	3.2745	(2.848)	0	0	0
2023/03/08	2044	04/05/2023	11.42	Call	Bond Future	1,009.6800	1.0097	1,034.5200	1.0345	2.460	0	0	0
2023/03/08	2044	04/05/2023	11.42	Put	Bond Future	3,327.2200	3.3272	3,231.7300	3.2317	(2.870)	0	0	0
2023/03/08	2044	04/05/2023	11.75	Put	Bond Future	2,115.2900	2.1153	2,037.7700	2.0378	(3.665)	0	0	4,423
2023/03/08	2044	04/05/2023			Bond Future	11.7855	78.9800	11.7661	79.1003	(0.165)	0.0000	0.0000	57,335
2023/03/08	2044	04/05/2023	11.43	Call	Bond Future	1,031.7300	1.0317	1,057.0600	1.0571	2.455	0	0	0
2023/03/08	2044	04/05/2023	11.43	Put	Bond Future	3,284.3200	3.2843	3,189.3200	3.1893	(2.893)	0	0	0
2023/03/08	2044	04/05/2023	11.75	Call	Bond Future	1,895.1400	1.8951	1,937.9500	1.9379	2.259	0	0	0
2023/03/08	2044	04/05/2023	12.00	Call	Bond Future	2,763.5800	2.7636	2,820.9000	2.8209	2.074	0	0	0
2023/03/08	2044	04/05/2023	12.00	Put	Bond Future	1,455.9100	1.4559	1,392.9000	1.3929	(4.328)	0	0	4,423
2023/03/08	2044	04/05/2023	12.25	Call	Bond Future	3,766.4200	3.7664	3,837.4000	3.8374	1.885	0	0	0
2023/03/08	2044	04/05/2023	12.25	Put	Bond Future	981.2300	0.9812	931.8800	0.9319	(5.029)	0	0	1,798
2023/03/08	2044	03/08/2023	12.16	Call	Bond Future	4,312.2000	4.3122	4,373.2900	4.3733	1.417	0	0	0
2023/03/08	2044	03/08/2023	12.16	Put	Bond Future	2,800.6400	2.8006	2,739.3500	2.7394	(2.188)	0	0	0
2023/03/08	2044	03/08/2023	12.00	Call	Bond Future	3,759.5800	3.7596	3,815.4200	3.8154	1.485	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
2023/03/08	2044	03/08/2023	12.00	Put	Bond Future	3,197.7600	3.1978	3,131.2200	3.1312	(2.081)	0	0	4,754
2023/03/08	2044	03/08/2023	12.15	Call	Bond Future	4,276.8300	4.2768	4,337.5900	4.3376	1.421	0	0	0
2023/03/08	2044	03/08/2023	12.15	Put	Bond Future	2,824.0400	2.8240	2,762.4200	2.7624	(2.182)	0	0	0
2023/03/08	2044	03/08/2023			Bond Future	11.9069	76.1538	11.8868	76.2762	(0.169)	0.0000	0.0000	21,473
2023/03/08	2044	03/08/2023	12.17	Call	Bond Future	4,347.6800	4.3477	4,409.0800	4.4091	1.412	0	0	0
2023/03/08	2044	03/08/2023	12.17	Put	Bond Future	2,777.4300	2.7774	2,716.4500	2.7164	(2.196)	0	0	0
2023/03/08	2044	03/08/2023	11.75	Call	Bond Future	2,962.3400	2.9623	3,009.6900	3.0097	1.598	0	0	0
2023/03/08	2044	03/08/2023	11.75	Put	Bond Future	3,925.6300	3.9256	3,850.6000	3.8506	(1.911)	0	0	3,076
2023/03/08	2044	02/11/2023	11.57	Call	Bond Future	2,891.7100	2.8917	2,936.0800	2.9361	1.534	0	0	0
2023/03/08	2044	02/11/2023	11.57	Put	Bond Future	5,654.9600	5.6550	5,574.6300	5.5746	(1.421)	0	0	0
2023/03/08	2044	02/11/2023			Bond Future	12.0186	77.6909	11.9977	77.8156	(0.173)	0.0000	0.0000	0
2023/03/08	2044	02/11/2023	11.56	Call	Bond Future	2,865.3500	2.8654	2,909.4300	2.9094	1.538	0	0	0
2023/03/08	2044	02/11/2023	11.56	Put	Bond Future	5,692.1000	5.6921	5,611.4800	5.6115	(1.416)	0	0	0
2023/03/08	2044	02/11/2023	11.55	Call	Bond Future	2,838.8700	2.8389	2,882.6500	2.8826	1.542	0	0	0
2023/03/08	2044	02/11/2023	11.55	Put	Bond Future	5,729.2100	5.7292	5,648.2900	5.6483	(1.412)	0	0	0
2023/03/08	2044	01/02/2024	12.29	Call	Bond Future	5,146.2200	5.1462	5,211.0200	5.2110	1.259	0	0	0
2023/03/08	2044	01/02/2024	12.29	Put	Bond Future	4,201.7000	4.2017	4,139.4900	4.1395	(1.481)	0	0	0
2023/03/08	2044	01/02/2024			Bond Future	12.1277	74.9373	12.1062	75.0643	(0.178)	0.0000	0.0000	0
2023/03/08	2044	01/02/2024	12.28	Call	Bond Future	5,113.4700	5.1135	5,178.0300	5.1780	1.263	0	0	0
2023/03/08	2044	01/02/2024	12.28	Put	Bond Future	4,226.5800	4.2266	4,164.1300	4.1641	(1.478)	0	0	0
2023/03/08	2044	01/02/2024	12.27	Call	Bond Future	5,081.0700	5.0811	5,145.3800	5.1454	1.266	0	0	0
2023/03/08	2044	01/02/2024	12.27	Put	Bond Future	4,251.8900	4.2519	4,189.1900	4.1892	(1.475)	0	0	0
2023/03/08	2044	02/05/2024	11.67	Call	Bond Future	3,235.6400	3.2356	3,284.4300	3.2844	1.508	0	0	0
2023/03/08	2044	02/05/2024	11.67	Put	Bond Future	6,750.2400	6.7502	6,668.9000	6.6689	(1.205)	0	0	0
2023/03/08	2044	02/05/2024			Bond Future	12.2552	76.4333	12.2327	76.5634	(0.183)	0.0000	0.0000	0
2023/03/08	2044	02/05/2024	11.66	Call	Bond Future	3,211.5600	3.2116	3,260.0800	3.2601	1.511	0	0	0
2023/03/08	2044	02/05/2024	11.66	Put	Bond Future	6,788.6000	6.7886	6,706.9900	6.7070	(1.202)	0	0	0
2023/03/08	2044	02/05/2024	11.65	Call	Bond Future	3,187.2400	3.1872	3,235.5200	3.2355	1.515	0	0	0
2023/03/08	2044	02/05/2024	11.65	Put	Bond Future	6,826.8000	6.8268	6,744.9500	6.7450	(1.199)	0	0	0
2023/03/08	2046	04/05/2023			Bond Future	113.1676	113.1676	113.0899	113.0899	(0.069)	0.0000	0.0000	17,308
2023/03/08	2046	03/08/2023			Bond Future	115.4252	115.4252	115.3457	115.3457	(0.069)	0.0000	0.0000	0
2023/03/08	2046	02/11/2023			Bond Future	115.7071	115.7071	115.6260	115.6260	(0.070)	0.0000	0.0000	0
2023/03/08	2046	01/02/2024			Bond Future	118.1559	118.1559	118.0727	118.0727	(0.070)	0.0000	0.0000	0
2023/03/08	2046	02/05/2024			Bond Future	118.4238	118.4238	118.3404	118.3404	(0.070)	0.0000	0.0000	0
2023/03/08	2050	04/05/2023			Bond Future	115.4494	115.4494	115.5643	115.5643	0.100	0.0000	0.0000	13,316
2023/03/08	2050	03/08/2023			Bond Future	115.5813	115.5813	115.6983	115.6983	0.101	0.0000	0.0000	0
2023/03/08	2050	02/11/2023			Bond Future	117.9407	117.9407	118.0599	118.0599	0.101	0.0000	0.0000	0
2023/03/08	2050	01/02/2024			Bond Future	118.2105	118.2105	118.3323	118.3323	0.103	0.0000	0.0000	0
2023/03/08	2050	02/05/2024			Bond Future	120.6013	120.6013	120.7263	120.7263	0.104	0.0000	0.0000	0
2023/03/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	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
2023/03/08	AL37	04/05/2023			Index Future	876.8420	876.8420	875.1540	875.1540	(0.193)	0.0000	0.0000	0
2023/03/08	AL37	03/08/2023			Index Future	894.1180	894.1180	892.3960	892.3960	(0.193)	0.0000	0.0000	0
2023/03/08	AL37	02/11/2023			Index Future	912.1590	912.1590	910.4020	910.4020	(0.193)	0.0000	0.0000	0
2023/03/08	AL37	01/02/2024			Index Future	931.2540	931.2540	929.4580	929.4580	(0.193)	0.0000	0.0000	0
2023/03/08	AL37	02/05/2024			Index Future	949.9090	949.9090	948.0800	948.0800	(0.193)	0.0000	0.0000	0
2023/03/08	AL7T	04/05/2023			Index Future	1,006.4750	1,006.4750	1,005.5200	1,005.5200	(0.095)	0.0000	0.0000	0
2023/03/08	AL7T	03/08/2023			Index Future	1,026.3060	1,026.3060	1,025.3300	1,025.3300	(0.095)	0.0000	0.0000	0
2023/03/08	AL7T	02/11/2023			Index Future	1,047.0140	1,047.0140	1,046.0180	1,046.0180	(0.095)	0.0000	0.0000	0
2023/03/08	AL7T	01/02/2024			Index Future	1,068.9320	1,068.9320	1,067.9130	1,067.9130	(0.095)	0.0000	0.0000	0
2023/03/08	AL7T	02/05/2024			Index Future	1,090.3450	1,090.3450	1,089.3090	1,089.3090	(0.095)	0.0000	0.0000	0
2023/03/08	ALBI	04/05/2023			Index Future	884.6620	884.6620	884.2000	884.2000	(0.052)	0.0000	0.0000	100
2023/03/08	ALBI	03/08/2023			Index Future	902.0920	902.0920	901.6200	901.6200	(0.052)	0.0000	0.0000	0
2023/03/08	ALBI	02/11/2023			Index Future	920.2940	920.2940	919.8120	919.8120	(0.052)	0.0000	0.0000	0
2023/03/08	ALBI	01/02/2024			Index Future	939.5590	939.5590	939.0660	939.0660	(0.052)	0.0000	0.0000	0
2023/03/08	ALBI	02/05/2024			Index Future	958.3810	958.3810	957.8800	957.8800	(0.052)	0.0000	0.0000	0
2023/03/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	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
2023/03/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/08	ES33	04/05/2023			Bond Future	12.0947	74.3748	12.0843	74.4238	(0.086)	0.0000	0.0000	0
2023/03/08	ES33	03/08/2023			Bond Future	12.2474	75.8585	12.2366	75.9082	(0.088)	0.0000	0.0000	350
2023/03/08	ES33	02/11/2023			Bond Future	12.4034	73.6125	12.3922	73.6631	(0.091)	0.0000	0.0000	0
2023/03/08	ES33	01/02/2024			Bond Future	12.5588	75.1709	12.5472	75.2224	(0.093)	0.0000	0.0000	0
2023/03/08	ES33	02/05/2024			Bond Future	12.7361	72.8948	12.7238	72.9478	(0.097)	0.0000	0.0000	0
2023/03/08	ES42	04/05/2023			Bond Future	12.4559	71.7689	12.4408	71.8525	(0.122)	0.0000	0.0000	0
2023/03/08	ES42	03/08/2023			Bond Future	12.5950	73.2008	12.5792	73.2858	(0.125)	0.0000	0.0000	4,000
2023/03/08	ES42	02/11/2023			Bond Future	12.7366	70.4327	12.7203	70.5193	(0.128)	0.0000	0.0000	0
2023/03/08	ES42	01/02/2024			Bond Future	12.8708	71.9244	12.8539	72.0126	(0.132)	0.0000	0.0000	0
2023/03/08	ES42	02/05/2024			Bond Future	13.0276	69.1157	13.0099	69.2062	(0.136)	0.0000	0.0000	0
2023/03/08	GOVI	04/05/2023	852.86	Call	GOVI	190,450.0000	19.0450	185,640.0000	18.5640	(2.526)	0	0	0
2023/03/08	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	GOVI	04/05/2023	852.87	Call	GOVI	190,350.0000	19.0350	185,540.0000	18.5540	(2.527)	0	0	0
2023/03/08	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	GOVI	04/05/2023			GOVI	871.9050	871.9050	871.4240	871.4240	(0.055)	0.0000	0.0000	840
2023/03/08	GOVI	04/05/2023	852.88	Call	GOVI	190,250.0000	19.0250	185,440.0000	18.5440	(2.528)	0	0	0
2023/03/08	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	GOVI	03/08/2023	837.21	Call	GOVI	518,740.0000	51.8740	513,820.0000	51.3820	(0.948)	0	0	0
2023/03/08	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	GOVI	03/08/2023	837.22	Call	GOVI	518,640.0000	51.8640	513,720.0000	51.3720	(0.949)	0	0	0
2023/03/08	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	GOVI	03/08/2023			GOVI	889.0840	889.0840	888.5920	888.5920	(0.055)	0.0000	0.0000	0
2023/03/08	GOVI	03/08/2023	837.23	Call	GOVI	518,540.0000	51.8540	513,620.0000	51.3620	(0.949)	0	0	0
2023/03/08	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	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
2023/03/08	GOVI	02/11/2023	885.82	Call	GOVI	212,040.0000	21.2040	207,010.0000	20.7010	(2.372)	0	0	0
2023/03/08	GOVI	02/11/2023			GOVI	907.0240	907.0240	906.5210	906.5210	(0.055)	0.0000	0.0000	0
2023/03/08	GOVI	02/11/2023	885.80	Call	GOVI	212,240.0000	21.2240	207,210.0000	20.7210	(2.370)	0	0	0
2023/03/08	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	GOVI	02/11/2023	885.81	Call	GOVI	212,140.0000	21.2140	207,110.0000	20.7110	(2.371)	0	0	0
2023/03/08	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	GOVI	01/02/2024	880.00	Call	GOVI	460,110.0000	46.0110	454,970.0000	45.4970	(1.117)	0	0	0
2023/03/08	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	GOVI	01/02/2024			GOVI	926.0110	926.0110	925.4970	925.4970	(0.056)	0.0000	0.0000	0
2023/03/08	GOVI	01/02/2024	879.98	Call	GOVI	460,310.0000	46.0310	455,170.0000	45.5170	(1.117)	0	0	0
2023/03/08	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	GOVI	01/02/2024	879.99	Call	GOVI	460,210.0000	46.0210	455,070.0000	45.5070	(1.117)	0	0	0
2023/03/08	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	GOVI	02/05/2024	950.97	Put	GOVI	64,080.0000	6.4080	69,310.0000	6.9310	8.162	0	0	0
2023/03/08	GOVI	02/05/2024	950.98	Put	GOVI	64,180.0000	6.4180	69,410.0000	6.9410	8.149	0	0	0
2023/03/08	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	GOVI	02/05/2024			GOVI	944.5620	944.5620	944.0390	944.0390	(0.055)	0.0000	0.0000	0
2023/03/08	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	GOVI	02/05/2024	950.99	Put	GOVI	64,280.0000	6.4280	69,510.0000	6.9510	8.136	0	0	0
2023/03/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/08	IGOV	04/05/2023			Index Future	326.4180	326.4180	326.4590	326.4590	0.013	0.0000	0.0000	655
2023/03/08	IGOV	03/08/2023			Index Future	332.9280	332.9280	332.9710	332.9710	0.013	0.0000	0.0000	0
2023/03/08	IGOV	02/11/2023			Index Future	339.7240	339.7240	339.7670	339.7670	0.013	0.0000	0.0000	0
2023/03/08	IGOV	01/02/2024			Index Future	346.9120	346.9120	346.9550	346.9550	0.012	0.0000	0.0000	0
2023/03/08	IGOV	02/05/2024			Index Future	353.9360	353.9360	353.9810	353.9810	0.013	0.0000	0.0000	0
2023/03/08	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/03/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/08	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
2023/03/08	JBAF	15/03/2023			Jibar Tradeable Future	7.4750	92.5250	7.5000	92.5000	0.334	0.0000	0.0000	0
2023/03/08	JBAF	19/04/2023			Jibar Tradeable Future	7.7450	92.2550	7.8150	92.1850	0.904	0.0000	0.0000	0
2023/03/08	JBAF	17/05/2023			Jibar Tradeable Future	7.7700	92.2300	7.8600	92.1400	1.158	0.0000	0.0000	0
2023/03/08	JBAF	21/06/2023			Jibar Tradeable Future	7.8950	92.1050	8.0250	91.9750	1.647	0.0000	0.0000	0
2023/03/08	JBAF	19/07/2023			Jibar Tradeable Future	7.9100	92.0900	8.0500	91.9500	1.770	0.0000	0.0000	0
2023/03/08	JBAF	16/08/2023			Jibar Tradeable Future	7.9800	92.0200	8.1200	91.8800	1.754	0.0000	0.0000	0
2023/03/08	JBAF	20/09/2023			Jibar Tradeable Future	7.9900	92.0100	8.1350	91.8650	1.815	0.0000	0.0000	75
2023/03/08	JBAF	20/12/2023			Jibar Tradeable Future	7.9750	92.0250	8.1250	91.8750	1.881	0.0000	0.0000	272
2023/03/08	JBAF	20/03/2024			Jibar Tradeable Future	7.8950	92.1050	8.0650	91.9350	2.153	0.0000	0.0000	0
2023/03/08	JBAF	19/06/2024			Jibar Tradeable Future	7.7800	92.2200	7.9400	92.0600	2.057	0.0000	0.0000	0
2023/03/08	JBAF	18/09/2024			Jibar Tradeable Future	7.7100	92.2900	7.8700	92.1300	2.075	0.0000	0.0000	68
2023/03/08	JBAF	18/12/2024			Jibar Tradeable Future	7.6350	92.3650	7.8000	92.2000	2.161	0.0000	0.0000	0
2023/03/08	R035	04/05/2023	10.55	Call	Bond Future	334.5800	0.3346	334.2000	0.3342	(0.114)	0	0	770
2023/03/08	R035	04/05/2023	10.55	Put	Bond Future	4,682.8900	4.6829	4,630.3300	4.6303	(1.122)	0	0	0
2023/03/08	R035	04/05/2023	13.18	Call	Bond Future	9,977.5200	9.9775	10,025.7300	10.0257	0.483	0	0	0
2023/03/08	R035	04/05/2023	13.18	Put	Bond Future	52.8400	0.0528	48.8700	0.0489	(7.513)	0	0	491
2023/03/08	R035	04/05/2023	12.46	Call	Bond Future	6,588.4100	6.5884	6,628.6600	6.6287	0.611	0	0	0
2023/03/08	R035	04/05/2023	12.46	Put	Bond Future	224.8600	0.2249	212.9300	0.2129	(5.306)	0	0	388
2023/03/08	R035	04/05/2023	11.20	Call	Bond Future	1,538.4900	1.5385	1,547.7400	1.5477	0.601	0	0	0
2023/03/08	R035	04/05/2023	11.21	Call	Bond Future	1,566.4200	1.5664	1,575.9100	1.5759	0.606	0	0	0
2023/03/08	R035	04/05/2023	11.22	Put	Bond Future	1,960.9100	1.9609	1,918.4600	1.9185	(2.165)	0	0	0
2023/03/08	R035	04/05/2023	10.60	Call	Bond Future	386.7900	0.3868	386.7000	0.3867	(0.023)	0	0	388
2023/03/08	R035	04/05/2023	10.60	Put	Bond Future	4,428.9800	4.4290	4,376.7100	4.3767	(1.180)	0	0	0
2023/03/08	R035	04/05/2023	11.05	Call	Bond Future	1,153.4700	1.1535	1,159.3900	1.1594	0.513	0	0	770
2023/03/08	R035	04/05/2023	11.05	Put	Bond Future	2,505.9600	2.5060	2,459.7000	2.4597	(1.846)	0	0	0
2023/03/08	R035	04/05/2023	11.17	Call	Bond Future	1,456.3500	1.4563	1,464.8900	1.4649	0.586	0	0	491
2023/03/08	R035	04/05/2023			Bond Future	11.2838	86.1509	11.2747	86.2031	(0.081)	0.0000	0.0000	162,540
2023/03/08	R035	04/05/2023	9.85	Call	Bond Future	28.7100	0.0287	28.0800	0.0281	(2.194)	0	0	388
2023/03/08	R035	04/05/2023	9.85	Put	Bond Future	8,822.3200	8.8223	8,769.5100	8.7695	(0.599)	0	0	0
2023/03/08	R035	04/05/2023	10.42	Call	Bond Future	223.4300	0.2234	222.5700	0.2226	(0.385)	0	0	491
2023/03/08	R035	04/05/2023	10.42	Put	Bond Future	5,374.6300	5.3746	5,321.5900	5.3216	(0.987)	0	0	0
2023/03/08	R035	04/05/2023	11.80	Call	Bond Future	3,645.3400	3.6453	3,670.8600	3.6709	0.700	0	0	0
2023/03/08	R035	04/05/2023	11.80	Put	Bond Future	765.0300	0.7650	738.3700	0.7384	(3.485)	0	0	1,035
2023/03/08	R035	04/05/2023	11.87	Call	Bond Future	3,936.4800	3.9365	3,963.8700	3.9639	0.696	0	0	0
2023/03/08	R035	04/05/2023	11.87	Put	Bond Future	676.3300	0.6763	651.5400	0.6515	(3.665)	0	0	770
2023/03/08	R035	04/05/2023	11.20	Put	Bond Future	2,019.9600	2.0200	1,977.0300	1.9770	(2.125)	0	0	0
2023/03/08	R035	04/05/2023	11.21	Put	Bond Future	1,990.2700	1.9903	1,947.5800	1.9476	(2.145)	0	0	0
2023/03/08	R035	04/05/2023	11.22	Call	Bond Future	1,594.6300	1.5946	1,604.3600	1.6044	0.610	0	0	0
2023/03/08	R035	04/05/2023	11.17	Put	Bond Future	2,111.0200	2.1110	2,067.3800	2.0674	(2.067)	0	0	0
2023/03/08	R035	03/08/2023	12.00	Call	Bond Future	5,065.7000	5.0657	5,091.6800	5.0917	0.513	0	0	0
2023/03/08	R035	03/08/2023	12.00	Put	Bond Future	1,812.2500	1.8122	1,785.3500	1.7853	(1.484)	0	0	0
2023/03/08	R035	03/08/2023			Bond Future	11.4032	87.8485	11.3938	87.9014	(0.083)	0.0000	0.0000	6,761
2023/03/08	R035	03/08/2023	11.98	Call	Bond Future	4,992.4300	4.9924	5,018.1200	5.0181	0.515	0	0	0
2023/03/08	R035	03/08/2023	11.98	Put	Bond Future	1,845.0900	1.8451	1,817.9000	1.8179	(1.474)	0	0	0
2023/03/08	R035	03/08/2023	11.99	Call	Bond Future	5,028.9200	5.0289	5,054.7500	5.0548	0.514	0	0	0
2023/03/08	R035	03/08/2023	11.99	Put	Bond Future	1,828.5000	1.8285	1,801.4500	1.8015	(1.479)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/08	R035	02/11/2023	12.85	Call	Bond Future	8,313.4100	8.3134	8,348.5000	8.3485	0.422	0	0	0
2023/03/08	R035	02/11/2023	12.85	Put	Bond Future	1,458.4400	1.4584	1,439.7100	1.4397	(1.284)	0	0	400
2023/03/08	R035	02/11/2023	11.41	Call	Bond Future	3,376.6700	3.3767	3,395.6600	3.3957	0.562	0	0	0
2023/03/08	R035	02/11/2023	11.41	Put	Bond Future	4,012.6200	4.0126	3,977.7900	3.9778	(0.868)	0	0	0
2023/03/08	R035	02/11/2023	11.42	Call	Bond Future	3,404.5300	3.4045	3,423.6400	3.4236	0.561	0	0	0
2023/03/08	R035	02/11/2023	11.42	Put	Bond Future	3,984.9700	3.9850	3,950.2600	3.9503	(0.871)	0	0	0
2023/03/08	R035	02/11/2023	11.12	Call	Bond Future	2,614.2800	2.6143	2,629.7200	2.6297	0.591	0	0	400
2023/03/08	R035	02/11/2023			Bond Future	11.5251	85.1171	11.5153	85.1709	(0.085)	0.0000	0.0000	67
2023/03/08	R035	02/11/2023	11.43	Call	Bond Future	3,432.7800	3.4328	3,452.0200	3.4520	0.560	0	0	0
2023/03/08	R035	02/11/2023	11.43	Put	Bond Future	3,957.7500	3.9577	3,923.1700	3.9232	(0.874)	0	0	0
2023/03/08	R035	02/11/2023	10.62	Call	Bond Future	1,570.9900	1.5710	1,580.8200	1.5808	0.626	0	0	400
2023/03/08	R035	02/11/2023	10.62	Put	Bond Future	6,759.8400	6.7598	6,715.8500	6.7159	(0.651)	0	0	0
2023/03/08	R035	02/11/2023	11.12	Put	Bond Future	4,882.8100	4.8828	4,844.4300	4.8444	(0.786)	0	0	0
2023/03/08	R035	01/02/2024	12.18	Put	Bond Future	3,161.7200	3.1617	3,134.8300	3.1348	(0.850)	0	0	0
2023/03/08	R035	01/02/2024	12.19	Call	Bond Future	6,007.6500	6.0076	6,035.4400	6.0354	0.463	0	0	0
2023/03/08	R035	01/02/2024	12.19	Put	Bond Future	3,143.4000	3.1434	3,116.6100	3.1166	(0.852)	0	0	0
2023/03/08	R035	01/02/2024	10.62	Call	Bond Future	1,919.0700	1.9191	1,930.6700	1.9307	0.604	0	0	400
2023/03/08	R035	01/02/2024	10.62	Put	Bond Future	7,704.7600	7.7048	7,661.7800	7.6618	(0.558)	0	0	0
2023/03/08	R035	01/02/2024	11.12	Put	Bond Future	5,835.8800	5.8359	5,797.8900	5.7979	(0.651)	0	0	0
2023/03/08	R035	01/02/2024			Bond Future	11.6449	86.9001	11.6348	86.9547	(0.087)	0.0000	0.0000	0
2023/03/08	R035	01/02/2024	13.46	Call	Bond Future	10,513.5300	10.5135	10,551.9200	10.5519	0.365	0	0	0
2023/03/08	R035	01/02/2024	13.46	Put	Bond Future	1,496.1300	1.4961	1,479.9400	1.4799	(1.082)	0	0	400
2023/03/08	R035	01/02/2024	12.18	Call	Bond Future	5,974.6800	5.9747	6,002.3700	6.0024	0.463	0	0	0
2023/03/08	R035	01/02/2024	12.20	Call	Bond Future	6,040.6700	6.0407	6,068.5600	6.0686	0.462	0	0	0
2023/03/08	R035	01/02/2024	12.20	Put	Bond Future	3,125.1900	3.1252	3,098.5000	3.0985	(0.854)	0	0	0
2023/03/08	R035	01/02/2024	11.12	Call	Bond Future	2,940.4900	2.9405	2,957.0800	2.9571	0.564	0	0	400
2023/03/08	R035	02/05/2024	11.19	Call	Bond Future	3,037.8700	3.0379	3,056.0900	3.0561	0.600	0	0	0
2023/03/08	R035	02/05/2024	11.19	Put	Bond Future	6,219.0100	6.2190	6,180.9800	6.1810	(0.612)	0	0	0
2023/03/08	R035	02/05/2024	11.20	Call	Bond Future	3,059.8600	3.0599	3,078.1800	3.0782	0.599	0	0	0
2023/03/08	R035	02/05/2024	11.20	Put	Bond Future	6,185.4300	6.1854	6,147.5000	6.1475	(0.613)	0	0	0
2023/03/08	R035	02/05/2024			Bond Future	11.7774	84.1312	11.7667	84.1875	(0.091)	0.0000	0.0000	0
2023/03/08	R035	02/05/2024	11.21	Call	Bond Future	3,082.2900	3.0823	3,100.7100	3.1007	0.598	0	0	0
2023/03/08	R035	02/05/2024	11.21	Put	Bond Future	6,152.3500	6.1524	6,114.5200	6.1145	(0.615)	0	0	0
2023/03/08	R186	04/05/2023		Call	Bond Future	9,928.1100	9.9281	9,701.8700	9.7019	(2.279)	0	0	0
2023/03/08	R186	04/05/2023	8.83	Put	Bond Future	401.3900	0.4014	472.8500	0.4728	17.803	0	0	0
2023/03/08	R186	04/05/2023	8.84	Call	Bond Future	1,285.3200	1.2853	1,129.2600	1.1293	(12.142)	0	0	0
2023/03/08	R186	04/05/2023			Bond Future	8.5570	109.9281	8.6284	109.7019	0.835	0.0000	0.0000	97,942
2023/03/08	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/08	R186	04/05/2023	8.36	Call	Bond Future	429.5100	0.4295	347.4000	0.3474	(19.117)	0	0	200
2023/03/08	R186	04/05/2023	8.36	Put	Bond Future	1,056.2900	1.0563	1,200.4200	1.2004	13.645	0	0	200
2023/03/08	R186	04/05/2023	8.82	Call	Bond Future	1,240.4600	1.2405	1,086.9900	1.0870	(12.372)	0	0	0
2023/03/08	R186	04/05/2023	8.82	Put	Bond Future	410.5000	0.4105	483.2700	0.4833	17.727	0	0	0
2023/03/08	R186	04/05/2023	8.83	Call	Bond Future	1,262.7400	1.2627	1,107.9600	1.1080	(12.257)	0	0	0
2023/03/08	R186	04/05/2023	8.84	Put	Bond Future	392.6000	0.3926	462.7800	0.4628	17.876	0	0	0
2023/03/08	R186	03/08/2023	9.74	Call	Bond Future	3,596.6100	3.5966	3,401.7800	3.4018	(5.417)	0	0	0
2023/03/08	R186	03/08/2023	9.74	Put	Bond Future	298.6800	0.2987	334.9800	0.3350	12.153	0	0	0
2023/03/08	R186	03/08/2023	9.73	Put	Bond Future	302.5500	0.3025	339.2700	0.3393	12.137	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
2023/03/08	R186	03/08/2023			Bond Future	8.6075	106.7899	8.6854	106.5588	0.905	0.0000	0.0000	0
2023/03/08	R186	03/08/2023	9.75	Call	Bond Future	3,621.1700	3.6212	3,425.9100	3.4259	(5.392)	0	0	0
2023/03/08	R186	03/08/2023	9.75	Put	Bond Future	294.7000	0.2947	330.5700	0.3306	12.172	0	0	0
2023/03/08	R186	03/08/2023	9.73	Call	Bond Future	3,571.9300	3.5719	3,377.5200	3.3775	(5.443)	0	0	0
2023/03/08	R186	02/11/2023	9.40	Call	Bond Future	2,840.2300	2.8402	2,673.7700	2.6738	(5.861)	0	0	0
2023/03/08	R186	02/11/2023	9.40	Put	Bond Future	776.8400	0.7768	846.3600	0.8464	8.949	0	0	0
2023/03/08	R186	02/11/2023	9.15	Call	Bond Future	2,350.4300	2.3504	2,197.7400	2.1977	(6.496)	0	0	1,715
2023/03/08	R186	02/11/2023			Bond Future	8.6458	108.9452	8.7311	108.7092	0.987	0.0000	0.0000	360
2023/03/08	R186	02/11/2023	10.42	Call	Bond Future	5,089.1700	5.0892	4,884.3900	4.8844	(4.024)	0	0	0
2023/03/08	R186	02/11/2023	10.42	Put	Bond Future	315.7900	0.3158	346.9900	0.3470	9.880	0	0	1,715
2023/03/08	R186	02/11/2023	9.38	Call	Bond Future	2,799.9900	2.8000	2,634.5700	2.6346	(5.908)	0	0	0
2023/03/08	R186	02/11/2023	9.38	Put	Bond Future	790.6500	0.7906	861.2100	0.8612	8.924	0	0	0
2023/03/08	R186	02/11/2023	9.39	Call	Bond Future	2,820.0800	2.8201	2,654.1400	2.6541	(5.884)	0	0	0
2023/03/08	R186	02/11/2023	9.39	Put	Bond Future	783.7100	0.7837	853.7500	0.8538	8.937	0	0	0
2023/03/08	R186	02/11/2023	9.15	Put	Bond Future	965.2800	0.9653	1,048.5700	1.0486	8.629	0	0	0
2023/03/08	R186	01/02/2024	9.52	Put	Bond Future	890.3400	0.8903	963.6100	0.9636	8.229	0	0	0
2023/03/08	R186	01/02/2024	9.50	Call	Bond Future	3,035.8000	3.0358	2,868.5800	2.8686	(5.508)	0	0	0
2023/03/08	R186	01/02/2024	9.51	Call	Bond Future	3,054.5400	3.0545	2,886.8800	2.8869	(5.489)	0	0	0
2023/03/08	R186	01/02/2024			Bond Future	8.6590	105.9208	8.7531	105.6795	1.087	0.0000	0.0000	0
2023/03/08	R186	01/02/2024	9.52	Call	Bond Future	3,073.3200	3.0733	2,905.2200	2.9052	(5.470)	0	0	0
2023/03/08	R186	01/02/2024	9.50	Put	Bond Future	902.8700	0.9029	977.0200	0.9770	8.213	0	0	0
2023/03/08	R186	01/02/2024	9.51	Put	Bond Future	896.5800	0.8966	970.2900	0.9703	8.221	0	0	0
2023/03/08	R186	02/05/2024	8.01	Call	Bond Future	861.8800	0.8619	779.6700	0.7797	(9.538)	0	0	0
2023/03/08	R186	02/05/2024	8.01	Put	Bond Future	2,551.5200	2.5515	2,714.7300	2.7147	6.397	0	0	0
2023/03/08	R186	02/05/2024			Bond Future	8.7180	108.0374	8.8221	107.7920	1.194	0.0000	0.0000	0
2023/03/08	R186	02/05/2024	7.99	Call	Bond Future	843.6900	0.8437	762.6500	0.7627	(9.605)	0	0	0
2023/03/08	R186	02/05/2024	7.99	Put	Bond Future	2,581.5700	2.5816	2,745.9500	2.7460	6.367	0	0	0
2023/03/08	R186	02/05/2024	8.00	Call	Bond Future	852.7600	0.8528	771.1300	0.7711	(9.572)	0	0	0
2023/03/08	R186	02/05/2024	8.00	Put	Bond Future	2,566.5200	2.5665	2,730.3100	2.7303	6.382	0	0	0
2023/03/08	R197	04/05/2023			Bond Future	335.8882	335.8882	335.8590	335.8590	(0.009)	0.0000	0.0000	309
2023/03/08	R197	03/08/2023			Bond Future	333.5509	333.5509	333.5203	333.5203	(0.009)	0.0000	0.0000	0
2023/03/08	R197	02/11/2023			Bond Future	340.3599	340.3599	340.3281	340.3281	(0.009)	0.0000	0.0000	0
2023/03/08	R202	04/05/2023			Bond Future	251.7375	251.7375	251.2198	251.2198	(0.206)	0.0000	0.0000	4,960
2023/03/08	R202	03/08/2023			Bond Future	251.9588	251.9588	251.4301	251.4301	(0.210)	0.0000	0.0000	460
2023/03/08	R202	02/11/2023			Bond Future	257.1021	257.1021	256.5624	256.5624	(0.210)	0.0000	0.0000	0
2023/03/08	R202	01/02/2024			Bond Future	257.6213	257.6213	257.0702	257.0702	(0.214)	0.0000	0.0000	0
2023/03/08	R202	02/05/2024			Bond Future	262.8320	262.8320	262.2715	262.2715	(0.213)	0.0000	0.0000	0
2023/03/08	R209	04/05/2023	10.00	Call	Bond Future	38.9100	0.0389	38.2000	0.0382	(1.825)	0	0	500
2023/03/08	R209	04/05/2023	10.00	Put	Bond Future	7,148.0200	7.1480	7,102.1400	7.1021	(0.642)	0	0	0
2023/03/08	R209	04/05/2023	10.50	Call	Bond Future	227.6100	0.2276	226.8800	0.2269	(0.321)	0	0	4,500
2023/03/08	R209	04/05/2023	10.50	Put	Bond Future	4,521.5000	4.5215	4,475.6000	4.4756	(1.015)	0	0	0
2023/03/08	R209	04/05/2023	11.50	Put	Bond Future	1,179.4800	1.1795	1,148.1800	1.1482	(2.654)	0	0	0
2023/03/08	R209	04/05/2023	11.09	Call	Bond Future	1,027.3300	1.0273	1,032.4000	1.0324	0.494	0	0	0
2023/03/08	R209	04/05/2023	11.09	Put	Bond Future	2,187.9100	2.1879	2,147.8100	2.1478	(1.833)	0	0	0
2023/03/08	R209	04/05/2023	11.10	Call	Bond Future	1,048.2800	1.0483	1,053.5300	1.0535	0.501	0	0	0

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2023/03/08	R209	04/05/2023	11.10	Put	Bond Future	2,157.4300	2.1574	2,117.5100	2.1175	(1.850)	0	0	0
2023/03/08	R209	04/05/2023			Bond Future	11.3183	66.7009	11.3093	66.7461	(0.079)	0.0000	0.0000	19,542
2023/03/08	R209	04/05/2023	11.00	Call	Bond Future	850.3000	0.8503	853.8900	0.8539	0.422	0	0	1,250
2023/03/08	R209	04/05/2023	11.00	Put	Bond Future	2,476.1600	2.4762	2,434.5800	2.4346	(1.679)	0	0	8,250
2023/03/08	R209	04/05/2023	11.50	Call	Bond Future	2,083.0800	2.0831	2,096.9500	2.0969	0.666	0	0	2,250
2023/03/08	R209	04/05/2023	12.50	Call	Bond Future	5,774.4300	5.7744	5,809.2600	5.8093	0.603	0	0	0
2023/03/08	R209	04/05/2023	12.50	Put	Bond Future	195.6900	0.1957	185.3500	0.1854	(5.284)	0	0	9,750
2023/03/08	R209	04/05/2023	11.11	Call	Bond Future	1,069.4700	1.0695	1,074.8900	1.0749	0.507	0	0	0
2023/03/08	R209	04/05/2023	11.11	Put	Bond Future	2,127.2600	2.1273	2,087.5100	2.0875	(1.869)	0	0	0
2023/03/08	R209	03/08/2023	11.95	Put	Bond Future	1,635.5000	1.6355	1,611.6600	1.6117	(1.458)	0	0	0
2023/03/08	R209	03/08/2023	10.70	Call	Bond Future	1,095.6300	1.0956	1,101.9600	1.1020	0.578	0	0	1,800
2023/03/08	R209	03/08/2023	11.93	Call	Bond Future	4,091.9200	4.0919	4,113.6200	4.1136	0.530	0	0	0
2023/03/08	R209	03/08/2023	11.94	Call	Bond Future	4,123.4600	4.1235	4,145.2900	4.1453	0.529	0	0	0
2023/03/08	R209	03/08/2023	10.00	Call	Bond Future	372.4600	0.3725	374.0300	0.3740	0.422	0	0	1,800
2023/03/08	R209	03/08/2023	10.00	Put	Bond Future	7,979.8000	7.9798	7,935.5700	7.9356	(0.554)	0	0	0
2023/03/08	R209	03/08/2023			Bond Future	11.4263	68.0153	11.4170	68.0611	(0.081)	0.0000	0.0000	1,690
2023/03/08	R209	03/08/2023	11.95	Call	Bond Future	4,155.2300	4.1552	4,177.1900	4.1772	0.528	0	0	0
2023/03/08	R209	03/08/2023	10.70	Put	Bond Future	4,826.2200	4.8262	4,786.7500	4.7868	(0.818)	0	0	0
2023/03/08	R209	03/08/2023	11.93	Put	Bond Future	1,665.9100	1.6659	1,641.8100	1.6418	(1.447)	0	0	0
2023/03/08	R209	03/08/2023	11.94	Put	Bond Future	1,650.5600	1.6506	1,626.5900	1.6266	(1.452)	0	0	0
2023/03/08	R209	02/11/2023	11.33	Call	Bond Future	2,759.0500	2.7590	2,774.5300	2.7745	0.561	0	0	0
2023/03/08	R209	02/11/2023	11.33	Put	Bond Future	3,757.7800	3.7578	3,726.7100	3.7267	(0.827)	0	0	0
2023/03/08	R209	02/11/2023	11.34	Call	Bond Future	2,782.8800	2.7829	2,798.4700	2.7985	0.560	0	0	0
2023/03/08	R209	02/11/2023	11.34	Put	Bond Future	3,731.9400	3.7319	3,700.9800	3.7010	(0.830)	0	0	0
2023/03/08	R209	02/11/2023			Bond Future	11.5331	66.2367	11.5235	66.2832	(0.083)	0.0000	0.0000	741
2023/03/08	R209	02/11/2023	11.35	Call	Bond Future	2,807.0400	2.8070	2,822.7300	2.8227	0.559	0	0	0
2023/03/08	R209	02/11/2023	11.35	Put	Bond Future	3,706.4800	3.7065	3,675.6200	3.6756	(0.833)	0	0	0
2023/03/08	R209	01/02/2024	12.14	Call	Bond Future	5,188.3200	5.1883	5,212.1600	5.2122	0.459	0	0	0
2023/03/08	R209	01/02/2024	12.14	Put	Bond Future	2,821.3800	2.8214	2,797.9600	2.7980	(0.830)	0	0	0
2023/03/08	R209	01/02/2024	12.13	Put	Bond Future	2,838.2200	2.8382	2,814.7100	2.8147	(0.828)	0	0	0
2023/03/08	R209	01/02/2024			Bond Future	11.6337	67.6243	11.6238	67.6716	(0.085)	0.0000	0.0000	0
2023/03/08	R209	01/02/2024	12.12	Call	Bond Future	5,130.8800	5.1309	5,154.5400	5.1545	0.461	0	0	0
2023/03/08	R209	01/02/2024	12.12	Put	Bond Future	2,855.1600	2.8552	2,831.5600	2.8316	(0.827)	0	0	0
2023/03/08	R209	01/02/2024	12.13	Call	Bond Future	5,159.5800	5.1596	5,183.3300	5.1833	0.460	0	0	0
2023/03/08	R209	02/05/2024	11.17	Call	Bond Future	2,706.6600	2.7067	2,722.4700	2.7225	0.584	0	0	0
2023/03/08	R209	02/05/2024	11.17	Put	Bond Future	5,537.2700	5.5373	5,504.4000	5.5044	(0.594)	0	0	0
2023/03/08	R209	02/05/2024	11.18	Call	Bond Future	2,726.3500	2.7263	2,742.2500	2.7423	0.583	0	0	0
2023/03/08	R209	02/05/2024	11.18	Put	Bond Future	5,507.0000	5.5070	5,474.2200	5.4742	(0.595)	0	0	0
2023/03/08	R209	02/05/2024			Bond Future	11.7530	65.8256	11.7427	65.8743	(0.088)	0.0000	0.0000	0
2023/03/08	R209	02/05/2024	11.19	Call	Bond Future	2,746.1100	2.7461	2,762.1000	2.7621	0.582	0	0	0
2023/03/08	R209	02/05/2024	11.19	Put	Bond Future	5,476.8600	5.4769	5,444.1700	5.4442	(0.597)	0	0	0
2023/03/08	R210	04/05/2023			Bond Future	223.6803	223.6803	224.0049	224.0049	0.145	0.0000	0.0000	386
2023/03/08	R210	03/08/2023			Bond Future	228.1424	228.1424	228.4727	228.4727	0.145	0.0000	0.0000	300
2023/03/08	R210	02/11/2023			Bond Future	229.6550	229.6550	229.9922	229.9922	0.147	0.0000	0.0000	0
2023/03/08	R210	01/02/2024			Bond Future	234.5152	234.5152	234.8586	234.8586	0.146	0.0000	0.0000	0
2023/03/08	R210	02/05/2024			Bond Future	236.0427	236.0427	236.3958	236.3958	0.150	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
2023/03/08	R213	04/05/2023	10.75	Call	Bond Future	1,797.8600	1.7979	1,712.2100	1.7122	(4.764)	0	0	0
2023/03/08	R213	04/05/2023	10.75	Put	Bond Future	952.4700	0.9525	990.6900	0.9907	4.013	0	0	0
2023/03/08	R213	04/05/2023			Bond Future	10.5645	82.6699	10.5915	82.5460	0.256	0.0000	0.0000	33,941
2023/03/08	R213	04/05/2023	10.73	Call	Bond Future	1,739.8600	1.7399	1,655.4500	1.6554	(4.852)	0	0	0
2023/03/08	R213	04/05/2023	10.73	Put	Bond Future	985.0700	0.9851	1,024.5300	1.0245	4.006	0	0	0
2023/03/08	R213	04/05/2023	10.74	Call	Bond Future	1,768.7500	1.7688	1,683.7200	1.6837	(4.807)	0	0	0
2023/03/08	R213	04/05/2023	10.74	Put	Bond Future	968.6500	0.9686	1,007.4900	1.0075	4.010	0	0	0
2023/03/08	R213	03/08/2023	11.62	Put	Bond Future	808.2300	0.8082	831.4700	0.8315	2.875	0	0	0
2023/03/08	R213	03/08/2023	11.63	Call	Bond Future	4,925.1300	4.9251	4,821.4900	4.8215	(2.104)	0	0	0
2023/03/08	R213	03/08/2023			Bond Future	10.6764	84.2989	10.7048	84.1723	0.266	0.0000	0.0000	0
2023/03/08	R213	03/08/2023	11.61	Call	Bond Future	4,858.7200	4.8587	4,755.5600	4.7556	(2.123)	0	0	0
2023/03/08	R213	03/08/2023	11.61	Put	Bond Future	816.9500	0.8169	840.4300	0.8404	2.874	0	0	0
2023/03/08	R213	03/08/2023	11.62	Call	Bond Future	4,891.9000	4.8919	4,788.5000	4.7885	(2.114)	0	0	0
2023/03/08	R213	03/08/2023	11.63	Put	Bond Future	799.6000	0.7996	822.6000	0.8226	2.876	0	0	0
2023/03/08	R213	02/11/2023	11.13	Call	Bond Future	3,522.6000	3.5226	3,439.8200	3.4398	(2.350)	0	0	0
2023/03/08	R213	02/11/2023	11.13	Put	Bond Future	2,068.0000	2.0680	2,114.5800	2.1146	2.252	0	0	0
2023/03/08	R213	02/11/2023			Bond Future	10.7922	82.4475	10.8219	82.3181	0.275	0.0000	0.0000	5,773
2023/03/08	R213	02/11/2023	11.11	Call	Bond Future	3,469.2600	3.4693	3,387.1000	3.3871	(2.368)	0	0	0
2023/03/08	R213	02/11/2023	11.11	Put	Bond Future	2,099.8700	2.0999	2,147.0700	2.1471	2.248	0	0	0
2023/03/08	R213	02/11/2023	11.12	Call	Bond Future	3,495.8900	3.4959	3,413.4200	3.4134	(2.359)	0	0	0
2023/03/08	R213	02/11/2023	11.12	Put	Bond Future	2,083.8800	2.0839	2,130.7700	2.1308	2.250	0	0	0
2023/03/08	R213	01/02/2024	11.70	Call	Bond Future	5,066.3000	5.0663	4,972.5200	4.9725	(1.851)	0	0	0
2023/03/08	R213	01/02/2024	11.70	Put	Bond Future	1,783.4700	1.7835	1,822.0600	1.8221	2.164	0	0	0
2023/03/08	R213	01/02/2024	11.71	Call	Bond Future	5,094.7900	5.0948	5,000.7800	5.0008	(1.845)	0	0	0
2023/03/08	R213	01/02/2024	11.71	Put	Bond Future	1,771.7300	1.7717	1,810.0900	1.8101	2.165	0	0	0
2023/03/08	R213	01/02/2024			Bond Future	10.9052	84.1744	10.9364	84.0420	0.287	0.0000	0.0000	0
2023/03/08	R213	01/02/2024	11.72	Call	Bond Future	5,123.3200	5.1233	5,029.0900	5.0291	(1.839)	0	0	0
2023/03/08	R213	01/02/2024	11.72	Put	Bond Future	1,760.0600	1.7601	1,798.2000	1.7982	2.167	0	0	0
2023/03/08	R213	02/05/2024	10.30	Call	Bond Future	1,878.5100	1.8785	1,826.1100	1.8261	(2.789)	0	0	0
2023/03/08	R213	02/05/2024	10.30	Put	Bond Future	4,982.4700	4.9825	5,064.5600	5.0646	1.648	0	0	0
2023/03/08	R213	02/05/2024			Bond Future	11.0357	82.3036	11.0684	82.1691	0.296	0.0000	0.0000	0
2023/03/08	R213	02/05/2024	10.28	Call	Bond Future	1,847.0200	1.8470	1,795.1900	1.7952	(2.806)	0	0	0
2023/03/08	R213	02/05/2024	10.28	Put	Bond Future	5,037.4200	5.0374	5,120.0800	5.1201	1.641	0	0	0
2023/03/08	R213	02/05/2024	10.29	Call	Bond Future	1,862.8900	1.8629	1,810.7700	1.8108	(2.798)	0	0	0
2023/03/08	R213	02/05/2024	10.29	Put	Bond Future	5,010.0600	5.0101	5,092.4300	5.0924	1.644	0	0	0
2023/03/08	R214	04/05/2023	11.36	Call	Bond Future	1,220.6700	1.2207	1,237.6000	1.2376	1.387	0	0	0
2023/03/08	R214	04/05/2023	11.36	Put	Bond Future	2,110.3200	2.1103	2,055.7000	2.0557	(2.588)	0	0	0
2023/03/08	R214	04/05/2023	11.37	Call	Bond Future	1,244.1200	1.2441	1,261.3800	1.2614	1.387	0	0	0
2023/03/08	R214	04/05/2023	11.37	Put	Bond Future	2,080.3800	2.0804	2,026.0900	2.0261	(2.610)	0	0	0
2023/03/08	R214	04/05/2023			Bond Future	11.5284	63.5232	11.5147	63.5947	(0.119)	0.0000	0.0000	22,780
2023/03/08	R214	04/05/2023	11.38	Call	Bond Future	1,267.8200	1.2678	1,285.4100	1.2854	1.387	0	0	0
2023/03/08	R214	04/05/2023	11.38	Put	Bond Future	2,050.7600	2.0508	1,996.8000	1.9968	(2.631)	0	0	0
2023/03/08	R214	03/08/2023	12.14	Call	Bond Future	4,360.7100	4.3607	4,399.4400	4.3994	0.888	0	0	0
2023/03/08	R214	03/08/2023	12.14	Put	Bond Future	1,824.0500	1.8241	1,790.0300	1.7900	(1.865)	0	0	0
2023/03/08	R214	03/08/2023	12.15	Call	Bond Future	4,392.9500	4.3930	4,431.8600	4.4319	0.886	0	0	0
2023/03/08	R214	03/08/2023	12.15	Put	Bond Future	1,808.0600	1.8081	1,774.2200	1.7742	(1.872)	0	0	0
2023/03/08	R214	03/08/2023			Bond Future	11.6313	64.7749	11.6171	64.8476	(0.121)	0.0000	0.0000	2,980

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
2023/03/08	R214	03/08/2023	12.16	Call	Bond Future	4,425.4100	4.4254	4,464.5100	4.4645	0.884	0	0	0
2023/03/08	R214	03/08/2023	12.16	Put	Bond Future	1,792.3600	1.7924	1,758.7100	1.7587	(1.877)	0	0	0
2023/03/08	R214	02/11/2023	11.45	Put	Bond Future	4,195.9200	4.1959	4,148.9200	4.1489	(1.120)	0	0	0
2023/03/08	R214	02/11/2023	11.46	Call	Bond Future	2,744.6000	2.7446	2,771.8100	2.7718	0.991	0	0	0
2023/03/08	R214	02/11/2023	11.46	Put	Bond Future	4,167.2900	4.1673	4,120.4700	4.1205	(1.124)	0	0	0
2023/03/08	R214	02/11/2023			Bond Future	11.7352	62.7832	11.7206	62.8573	(0.124)	0.0000	0.0000	0
2023/03/08	R214	02/11/2023	11.45	Call	Bond Future	2,720.5800	2.7206	2,747.6100	2.7476	0.994	0	0	0
2023/03/08	R214	02/11/2023	11.47	Call	Bond Future	2,768.7300	2.7687	2,796.1100	2.7961	0.989	0	0	0
2023/03/08	R214	02/11/2023	11.47	Put	Bond Future	4,138.8300	4.1388	4,092.1800	4.0922	(1.127)	0	0	0
2023/03/08	R214	01/02/2024	12.16	Call	Bond Future	4,697.3600	4.6974	4,736.6200	4.7366	0.836	0	0	0
2023/03/08	R214	01/02/2024	12.16	Put	Bond Future	3,109.5400	3.1095	3,073.3900	3.0734	(1.163)	0	0	0
2023/03/08	R214	01/02/2024			Bond Future	11.8365	64.0984	11.8215	64.1738	(0.127)	0.0000	0.0000	0
2023/03/08	R214	01/02/2024	12.14	Call	Bond Future	4,639.6200	4.6396	4,678.5900	4.6786	0.840	0	0	0
2023/03/08	R214	01/02/2024	12.14	Put	Bond Future	3,148.1100	3.1481	3,111.6700	3.1117	(1.158)	0	0	0
2023/03/08	R214	01/02/2024	12.15	Call	Bond Future	4,668.3400	4.6683	4,707.4500	4.7075	0.838	0	0	0
2023/03/08	R214	01/02/2024	12.15	Put	Bond Future	3,128.6500	3.1287	3,092.3500	3.0924	(1.160)	0	0	0
2023/03/08	R214	02/05/2024	11.46	Call	Bond Future	2,887.1200	2.8871	2,916.1700	2.9162	1.006	0	0	0
2023/03/08	R214	02/05/2024	11.46	Put	Bond Future	5,364.0000	5.3640	5,315.7100	5.3157	(0.900)	0	0	0
2023/03/08	R214	02/05/2024	11.47	Call	Bond Future	2,909.3200	2.9093	2,938.5200	2.9385	1.004	0	0	0
2023/03/08	R214	02/05/2024	11.47	Put	Bond Future	5,333.7600	5.3338	5,285.6200	5.2856	(0.903)	0	0	0
2023/03/08	R214	02/05/2024			Bond Future	11.9466	62.0795	11.9309	62.1569	(0.131)	0.0000	0.0000	0
2023/03/08	R214	02/05/2024	11.48	Call	Bond Future	2,931.6000	2.9316	2,960.9600	2.9610	1.002	0	0	0
2023/03/08	R214	02/05/2024	11.48	Put	Bond Future	5,303.6600	5.3037	5,255.6800	5.2557	(0.905)	0	0	0
2023/03/08	R248	04/05/2023	10.40	Call	Bond Future	79.5300	0.0795	76.8500	0.0768	(3.370)	0	0	1,500
2023/03/08	R248	04/05/2023	10.40	Put	Bond Future	8,766.5500	8.7665	8,740.9000	8.7409	(0.293)	0	0	0
2023/03/08	R248	04/05/2023	11.10	Call	Bond Future	726.6200	0.7266	718.6800	0.7187	(1.093)	0	0	1,500
2023/03/08	R248	04/05/2023	11.35	Call	Bond Future	1,270.2900	1.2703	1,262.1200	1.2621	(0.643)	0	0	0
2023/03/08	R248	04/05/2023	11.35	Put	Bond Future	3,111.2000	3.1112	3,080.0600	3.0801	(1.001)	0	0	0
2023/03/08	R248	04/05/2023			Bond Future	11.6304	78.3684	11.6268	78.3913	(0.031)	0.0000	0.0000	240,060
2023/03/08	R248	04/05/2023	11.10	Put	Bond Future	4,275.0000	4.2750	4,244.0900	4.2441	(0.723)	0	0	0
2023/03/08	R248	04/05/2023	11.33	Call	Bond Future	1,219.6600	1.2197	1,211.4400	1.2114	(0.674)	0	0	0
2023/03/08	R248	04/05/2023	11.33	Put	Bond Future	3,194.8400	3.1948	3,163.6500	3.1637	(0.976)	0	0	0
2023/03/08	R248	04/05/2023	11.34	Call	Bond Future	1,244.8200	1.2448	1,236.6300	1.2366	(0.658)	0	0	0
2023/03/08	R248	04/05/2023	11.34	Put	Bond Future	3,152.8200	3.1528	3,121.6600	3.1217	(0.988)	0	0	0
2023/03/08	R248	03/08/2023	12.11	Call	Bond Future	4,867.7400	4.8677	4,870.4600	4.8705	0.056	0	0	0
2023/03/08	R248	03/08/2023	12.11	Put	Bond Future	2,568.6200	2.5686	2,548.1800	2.5482	(0.796)	0	0	0
2023/03/08	R248	03/08/2023			Bond Future	11.7366	79.9126	11.7330	79.9357	(0.031)	0.0000	0.0000	0
2023/03/08	R248	03/08/2023	12.10	Call	Bond Future	4,829.6500	4.8296	4,832.3000	4.8323	0.055	0	0	0
2023/03/08	R248	03/08/2023	12.10	Put	Bond Future	2,590.5000	2.5905	2,569.9900	2.5700	(0.792)	0	0	0
2023/03/08	R248	03/08/2023	12.09	Call	Bond Future	4,791.8400	4.7918	4,794.4300	4.7944	0.054	0	0	0
2023/03/08	R248	03/08/2023	12.09	Put	Bond Future	2,612.7500	2.6127	2,592.1800	2.5922	(0.787)	0	0	0
2023/03/08	R248	02/11/2023	11.48	Call	Bond Future	3,254.6900	3.2546	3,256.1900	3.2562	0.049	0	0	0
2023/03/08	R248	02/11/2023	11.49	Put	Bond Future	5,544.0200	5.5440	5,522.1800	5.5222	(0.394)	0	0	0
2023/03/08	R248	02/11/2023	11.47	Call	Bond Future	3,225.9600	3.2260	3,227.5100	3.2275	0.048	0	0	0
2023/03/08	R248	02/11/2023			Bond Future	11.8439	77.0845	11.8401	77.1080	(0.032)	0.0000	0.0000	0
2023/03/08	R248	02/11/2023	11.48	Put	Bond Future	5,580.8700	5.5809	5,558.9900	5.5590	(0.392)	0	0	0
2023/03/08	R248	02/11/2023	11.49	Call	Bond Future	3,283.3400	3.2833	3,284.9800	3.2850	0.050	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
2023/03/08	R248	02/11/2023	11.47	Put	Bond Future	5,617.9300	5.6179	5,596.0000	5.5960	(0.390)	0	0	0
2023/03/08	R248	01/02/2024	12.15	Call	Bond Future	5,500.2300	5.5002	5,506.3900	5.5064	0.112	0	0	0
2023/03/08	R248	01/02/2024	12.15	Put	Bond Future	4,284.8800	4.2849	4,267.4500	4.2675	(0.407)	0	0	0
2023/03/08	R248	01/02/2024	12.14	Call	Bond Future	5,466.1700	5.4662	5,472.2800	5.4723	0.112	0	0	0
2023/03/08	R248	01/02/2024	12.14	Put	Bond Future	4,310.3900	4.3104	4,292.9100	4.2929	(0.406)	0	0	0
2023/03/08	R248	01/02/2024			Bond Future	11.9488	78.6994	11.9449	78.7229	(0.032)	0.0000	0.0000	13,000
2023/03/08	R248	01/02/2024	12.16	Call	Bond Future	5,534.6500	5.5347	5,540.8600	5.5409	0.112	0	0	0
2023/03/08	R248	01/02/2024	12.16	Put	Bond Future	4,259.8100	4.2598	4,242.4300	4.2424	(0.408)	0	0	0
2023/03/08	R248	02/05/2024	11.47	Call	Bond Future	3,343.0300	3.3430	3,347.6000	3.3476	0.137	0	0	0
2023/03/08	R248	02/05/2024	11.48	Put	Bond Future	7,027.9500	7.0279	7,007.9100	7.0079	(0.285)	0	0	0
2023/03/08	R248	02/05/2024	11.46	Call	Bond Future	3,317.7200	3.3177	3,322.2500	3.3223	0.137	0	0	0
2023/03/08	R248	02/05/2024			Bond Future	12.0623	75.8297	12.0583	75.8543	(0.034)	0.0000	0.0000	0
2023/03/08	R248	02/05/2024	11.47	Put	Bond Future	7,068.1000	7.0681	7,048.0200	7.0480	(0.284)	0	0	0
2023/03/08	R248	02/05/2024	11.48	Call	Bond Future	3,368.4400	3.3684	3,373.0500	3.3731	0.137	0	0	0
2023/03/08	R248	02/05/2024	11.46	Put	Bond Future	7,108.4500	7.1085	7,088.3300	7.0883	(0.283)	0	0	0

Total

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