



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/03/2023 TO 20/03/2023

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
2023/03/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	2025	04/05/2023		Bond Future	169.2630	169.2630	169.2633	169.2633	0.000	0.0000	0.0000	5,381
2023/03/20	2025	03/08/2023		Bond Future	170.9516	170.9516	170.9513	170.9513	0.000	0.0000	0.0000	214
2023/03/20	2025	02/11/2023		Bond Future	174.4589	174.4589	174.4586	174.4586	0.000	0.0000	0.0000	0
2023/03/20	2025	01/02/2024		Bond Future	176.3305	176.3305	176.3303	176.3303	0.000	0.0000	0.0000	0
2023/03/20	2025	02/05/2024		Bond Future	179.9172	179.9172	179.9174	179.9174	0.000	0.0000	0.0000	0
2023/03/20	2029	04/05/2023		Bond Future	121.7823	121.7823	121.5134	121.5134	(0.221)	0.0000	0.0000	2,115
2023/03/20	2029	03/08/2023		Bond Future	124.2446	124.2446	123.9699	123.9699	(0.221)	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
2023/03/20	2029	02/11/2023			Bond Future	125.4733	125.4733	125.1928	125.1928	(0.223)	0.0000	0.0000	0
2023/03/20	2029	01/02/2024			Bond Future	128.0964	128.0964	127.8101	127.8101	(0.223)	0.0000	0.0000	0
2023/03/20	2029	02/05/2024			Bond Future	129.3524	129.3524	129.0607	129.0607	(0.226)	0.0000	0.0000	0
2023/03/20	2030	04/05/2023	9.03	Call	Bond Future	7.6700	0.0077	10.9600	0.0110	42.894	0	0	388
2023/03/20	2030	04/05/2023	9.03	Put	Bond Future	4,902.5800	4.9026	4,484.0600	4.4841	(8.537)	0	0	0
2023/03/20	2030	04/05/2023	9.58	Put	Bond Future	2,505.3600	2.5054	2,143.0400	2.1430	(14.462)	0	0	0
2023/03/20	2030	04/05/2023	9.67	Call	Bond Future	305.9300	0.3059	385.9900	0.3860	26.169	0	0	479
2023/03/20	2030	04/05/2023	9.67	Put	Bond Future	2,187.8500	2.1878	1,846.1000	1.8461	(15.620)	0	0	0
2023/03/20	2030	04/05/2023	11.34	Call	Bond Future	5,516.4600	5.5165	5,907.6900	5.9077	7.092	0	0	0
2023/03/20	2030	04/05/2023	11.34	Put	Bond Future	84.5000	0.0845	53.9200	0.0539	(36.189)	0	0	150
2023/03/20	2030	04/05/2023	10.52	Call	Bond Future	2,407.6200	2.4076	2,703.4200	2.7034	12.286	0	0	0
2023/03/20	2030	04/05/2023	10.52	Put	Bond Future	471.2900	0.4713	345.2800	0.3453	(26.737)	0	0	0
2023/03/20	2030	04/05/2023	10.53	Call	Bond Future	2,441.9800	2.4420	2,739.7000	2.7397	12.192	0	0	0
2023/03/20	2030	04/05/2023	10.53	Put	Bond Future	461.9300	0.4619	337.8400	0.3378	(26.863)	0	0	0
2023/03/20	2030	04/05/2023	9.78	Call	Bond Future	461.5100	0.4615	569.6900	0.5697	23.440	0	0	388
2023/03/20	2030	04/05/2023	9.78	Put	Bond Future	1,837.7300	1.8377	1,524.1000	1.5241	(17.066)	0	0	0
2023/03/20	2030	04/05/2023	10.00	Call	Bond Future	887.3900	0.8874	1,056.5100	1.0565	19.058	0	0	1,080
2023/03/20	2030	04/05/2023	10.00	Put	Bond Future	1,262.6500	1.2627	1,009.9600	1.0100	(20.013)	0	0	0
2023/03/20	2030	04/05/2023	10.42	Call	Bond Future	2,071.6400	2.0716	2,347.1100	2.3471	13.297	0	0	479
2023/03/20	2030	04/05/2023	10.42	Put	Bond Future	574.0100	0.5740	427.6700	0.4277	(25.494)	0	0	0
2023/03/20	2030	04/05/2023			Bond Future	10.0833	92.1380	9.9897	92.5598	(0.928)	0.0000	0.0000	87,595
2023/03/20	2030	04/05/2023	9.58	Call	Bond Future	207.0600	0.2071	266.5500	0.2666	28.731	0	0	150
2023/03/20	2030	04/05/2023	12.04	Call	Bond Future	8,295.9700	8.2960	8,710.0000	8.7100	4.991	0	0	0
2023/03/20	2030	04/05/2023	12.04	Put	Bond Future	18.0200	0.0180	10.2400	0.0102	(43.174)	0	0	1,080
2023/03/20	2030	04/05/2023	12.50	Call	Bond Future	10,086.9600	10.0870	10,506.3600	10.5064	4.158	0	0	0
2023/03/20	2030	04/05/2023	12.50	Put	Bond Future	4.9300	0.0049	2.5200	0.0025	(48.884)	0	0	479
2023/03/20	2030	04/05/2023	12.57	Call	Bond Future	10,355.9500	10.3560	10,775.8300	10.7758	4.054	0	0	0
2023/03/20	2030	04/05/2023	12.57	Put	Bond Future	3.8600	0.0039	1.9300	0.0019	(50.000)	0	0	350
2023/03/20	2030	04/05/2023	10.65	Call	Bond Future	2,865.0600	2.8651	3,184.1400	3.1841	11.137	0	0	350
2023/03/20	2030	04/05/2023	10.65	Put	Bond Future	362.5200	0.3625	259.7900	0.2598	(28.338)	0	0	0
2023/03/20	2030	04/05/2023	11.62	Call	Bond Future	6,630.6700	6.6307	7,034.6800	7.0347	6.093	0	0	0
2023/03/20	2030	04/05/2023	11.62	Put	Bond Future	45.4400	0.0454	27.6400	0.0276	(39.173)	0	0	388
2023/03/20	2030	04/05/2023	10.54	Call	Bond Future	2,476.4900	2.4765	2,776.1100	2.7761	12.099	0	0	0
2023/03/20	2030	04/05/2023	10.54	Put	Bond Future	452.7500	0.4527	330.5600	0.3306	(26.988)	0	0	0
2023/03/20	2030	03/08/2023	12.89	Call	Bond Future	10,914.4300	10.9144	11,330.0900	11.3301	3.808	0	0	0
2023/03/20	2030	03/08/2023	12.89	Put	Bond Future	64.4300	0.0644	50.1800	0.0502	(22.117)	0	0	350
2023/03/20	2030	03/08/2023	11.35	Call	Bond Future	5,432.6800	5.4327	5,776.0200	5.7760	6.320	0	0	0
2023/03/20	2030	03/08/2023	11.36	Put	Bond Future	544.9200	0.5449	459.1600	0.4592	(15.738)	0	0	0
2023/03/20	2030	03/08/2023	10.40	Call	Bond Future	2,518.5900	2.5186	2,754.6500	2.7546	9.373	0	0	1,012
2023/03/20	2030	03/08/2023	10.65	Call	Bond Future	3,202.8200	3.2028	3,472.7200	3.4727	8.427	0	0	350
2023/03/20	2030	03/08/2023	10.65	Put	Bond Future	1,223.1000	1.2231	1,063.0900	1.0631	(13.082)	0	0	0
2023/03/20	2030	03/08/2023	11.34	Call	Bond Future	5,398.5400	5.3985	5,741.0600	5.7411	6.345	0	0	0
2023/03/20	2030	03/08/2023	11.34	Put	Bond Future	557.7500	0.5577	470.3600	0.4704	(15.668)	0	0	0
2023/03/20	2030	03/08/2023			Bond Future	10.1889	89.9715	10.0905	90.4014	(0.966)	0.0000	0.0000	11,931
2023/03/20	2030	03/08/2023	11.35	Put	Bond Future	551.3000	0.5513	464.7300	0.4647	(15.703)	0	0	0
2023/03/20	2030	03/08/2023	11.36	Call	Bond Future	5,466.8700	5.4669	5,811.0200	5.8110	6.295	0	0	0
2023/03/20	2030	03/08/2023	12.59	Call	Bond Future	9,839.1900	9.8392	10,246.7900	10.2468	4.143	0	0	0

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2023/03/20	2030	03/08/2023	12.59	Put	Bond Future	109.0700	0.1091	86.7600	0.0868	(20.455)	0	0	1,012
2023/03/20	2030	03/08/2023	10.40	Put	Bond Future	1,605.3900	1.6054	1,411.5400	1.4115	(12.075)	0	0	0
2023/03/20	2030	02/11/2023	10.80	Call	Bond Future	3,822.6400	3.8226	4,093.3300	4.0933	7.081	0	0	0
2023/03/20	2030	02/11/2023	10.80	Put	Bond Future	1,687.9500	1.6879	1,519.9900	1.5200	(9.951)	0	0	0
2023/03/20	2030	02/11/2023	10.81	Call	Bond Future	3,850.2600	3.8503	4,121.9400	4.1219	7.056	0	0	0
2023/03/20	2030	02/11/2023	10.81	Put	Bond Future	1,674.6300	1.6746	1,507.6600	1.5077	(9.971)	0	0	0
2023/03/20	2030	02/11/2023	9.57	Call	Bond Future	1,226.9100	1.2269	1,358.5200	1.3585	10.727	0	0	800
2023/03/20	2030	02/11/2023	9.57	Put	Bond Future	4,316.7100	4.3167	4,009.6700	4.0097	(7.113)	0	0	0
2023/03/20	2030	02/11/2023	10.07	Call	Bond Future	2,071.5300	2.0715	2,260.9500	2.2609	9.144	0	0	800
2023/03/20	2030	02/11/2023	10.07	Put	Bond Future	2,991.7400	2.9917	2,742.5100	2.7425	(8.331)	0	0	0
2023/03/20	2030	02/11/2023			Bond Future	10.2866	91.7963	10.1830	92.2350	(1.007)	0.0000	0.0000	0
2023/03/20	2030	02/11/2023	11.57	Call	Bond Future	6,124.0900	6.1241	6,459.5400	6.4595	5.478	0	0	0
2023/03/20	2030	02/11/2023	11.57	Put	Bond Future	905.8500	0.9058	802.6500	0.8027	(11.393)	0	0	800
2023/03/20	2030	02/11/2023	10.82	Call	Bond Future	3,877.6900	3.8777	4,150.3700	4.1504	7.032	0	0	0
2023/03/20	2030	02/11/2023	10.82	Put	Bond Future	1,661.1400	1.6611	1,495.1700	1.4952	(9.991)	0	0	0
2023/03/20	2030	01/02/2024	11.37	Call	Bond Future	5,352.5100	5.3525	5,664.1100	5.6641	5.822	0	0	0
2023/03/20	2030	01/02/2024	11.37	Put	Bond Future	1,445.3900	1.4454	1,309.3000	1.3093	(9.415)	0	0	0
2023/03/20	2030	01/02/2024	12.10	Put	Bond Future	878.1100	0.8781	787.8200	0.7878	(10.282)	0	0	400
2023/03/20	2030	01/02/2024	9.57	Put	Bond Future	4,776.1200	4.7761	4,466.7400	4.4667	(6.478)	0	0	0
2023/03/20	2030	01/02/2024	9.93	Call	Bond Future	1,916.6500	1.9166	2,091.9800	2.0920	9.148	0	0	1,360
2023/03/20	2030	01/02/2024	9.93	Put	Bond Future	3,803.5000	3.8035	3,531.1400	3.5311	(7.161)	0	0	0
2023/03/20	2030	01/02/2024			Bond Future	10.3861	89.6894	10.2768	90.1371	(1.052)	0.0000	0.0000	0
2023/03/20	2030	01/02/2024	11.36	Call	Bond Future	5,323.5800	5.3236	5,634.4400	5.6344	5.839	0	0	0
2023/03/20	2030	01/02/2024	11.36	Put	Bond Future	1,455.0900	1.4551	1,318.2600	1.3183	(9.404)	0	0	0
2023/03/20	2030	01/02/2024	12.10	Call	Bond Future	7,546.7400	7.5467	7,904.1400	7.9041	4.736	0	0	0
2023/03/20	2030	01/02/2024	10.07	Call	Bond Future	2,167.7600	2.1678	2,357.9200	2.3579	8.772	0	0	400
2023/03/20	2030	01/02/2024	10.07	Put	Bond Future	3,470.2400	3.4702	3,212.7100	3.2127	(7.421)	0	0	0
2023/03/20	2030	01/02/2024	11.31	Call	Bond Future	5,180.7600	5.1808	5,487.8400	5.4878	5.927	0	0	0
2023/03/20	2030	01/02/2024	11.31	Put	Bond Future	1,505.7200	1.5057	1,365.1100	1.3651	(9.338)	0	0	1,360
2023/03/20	2030	01/02/2024	11.35	Call	Bond Future	5,294.9900	5.2950	5,605.1000	5.6051	5.857	0	0	0
2023/03/20	2030	01/02/2024	11.35	Put	Bond Future	1,465.1400	1.4651	1,327.5600	1.3276	(9.390)	0	0	0
2023/03/20	2030	01/02/2024	9.57	Call	Bond Future	1,364.9400	1.3649	1,503.2500	1.5032	10.133	0	0	400
2023/03/20	2030	02/05/2024	9.81	Call	Bond Future	1,747.8600	1.7479	1,910.3500	1.9103	9.297	0	0	0
2023/03/20	2030	02/05/2024	9.81	Put	Bond Future	4,568.7400	4.5687	4,274.2900	4.2743	(6.445)	0	0	0
2023/03/20	2030	02/05/2024	9.82	Call	Bond Future	1,763.1600	1.7632	1,926.6100	1.9266	9.270	0	0	0
2023/03/20	2030	02/05/2024	9.82	Put	Bond Future	4,543.0800	4.5431	4,249.5900	4.2496	(6.460)	0	0	0
2023/03/20	2030	02/05/2024			Bond Future	10.5119	91.4912	10.3963	91.9482	(1.099)	0.0000	0.0000	0
2023/03/20	2030	02/05/2024	9.83	Call	Bond Future	1,778.5300	1.7785	1,942.9500	1.9429	9.245	0	0	0
2023/03/20	2030	02/05/2024	9.83	Put	Bond Future	4,517.5100	4.5175	4,224.9900	4.2250	(6.475)	0	0	0
2023/03/20	2032	04/05/2023	9.80	Call	Bond Future	23.2100	0.0232	36.4500	0.0365	57.044	0	0	500
2023/03/20	2032	04/05/2023	9.85	Put	Bond Future	4,582.4200	4.5824	4,016.7800	4.0168	(12.344)	0	0	0
2023/03/20	2032	04/05/2023	11.37	Call	Bond Future	3,680.5800	3.6806	4,142.4300	4.1424	12.548	0	0	400
2023/03/20	2032	04/05/2023	13.43	Call	Bond Future	12,554.8300	12.5548	13,137.5800	13.1376	4.642	0	0	0
2023/03/20	2032	04/05/2023	13.43	Put	Bond Future	2.5400	0.0025	1.1300	0.0011	(55.512)	0	0	400
2023/03/20	2032	04/05/2023	10.89	Call	Bond Future	1,865.3900	1.8654	2,203.7000	2.2037	18.136	0	0	0
2023/03/20	2032	04/05/2023	10.89	Put	Bond Future	946.3100	0.9463	700.4600	0.7005	(25.980)	0	0	0
2023/03/20	2032	04/05/2023	11.06	Call	Bond Future	2,464.4100	2.4644	2,853.6800	2.8537	15.796	0	0	0

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2023/03/20	2032	04/05/2023	11.06	Put	Bond Future	693.2800	0.6933	498.3900	0.4984	(28.111)	0	0	730
2023/03/20	2032	04/05/2023	10.69	Call	Bond Future	1,249.0000	1.2490	1,518.4100	1.5184	21.570	0	0	0
2023/03/20	2032	04/05/2023			Bond Future	10.7091	86.9785	10.5955	87.5626	(1.061)	0.0000	0.0000	171,967
2023/03/20	2032	04/05/2023	9.80	Put	Bond Future	4,845.2600	4.8453	4,274.3400	4.2743	(11.783)	0	0	0
2023/03/20	2032	04/05/2023	9.85	Call	Bond Future	34.6300	0.0346	53.1500	0.0532	53.480	0	0	6,500
2023/03/20	2032	04/05/2023	10.03	Call	Bond Future	114.1800	0.1142	163.0500	0.1630	42.801	0	0	730
2023/03/20	2032	04/05/2023	10.03	Put	Bond Future	3,683.5300	3.6835	3,148.2400	3.1482	(14.532)	0	0	0
2023/03/20	2032	04/05/2023	11.37	Put	Bond Future	384.5000	0.3845	262.1900	0.2622	(31.810)	0	0	0
2023/03/20	2032	04/05/2023	11.00	Call	Bond Future	2,246.5900	2.2466	2,618.7300	2.6187	16.565	0	0	0
2023/03/20	2032	04/05/2023	11.00	Put	Bond Future	774.9000	0.7749	562.8800	0.5629	(27.361)	0	0	13,000
2023/03/20	2032	04/05/2023	10.69	Put	Bond Future	1,346.9100	1.3469	1,032.1600	1.0322	(23.368)	0	0	500
2023/03/20	2032	04/05/2023	10.87	Call	Bond Future	1,799.0500	1.7991	2,130.8700	2.1309	18.444	0	0	0
2023/03/20	2032	04/05/2023	10.87	Put	Bond Future	980.9500	0.9809	728.6100	0.7286	(25.724)	0	0	0
2023/03/20	2032	04/05/2023	10.88	Call	Bond Future	1,832.1600	1.8322	2,167.2300	2.1672	18.288	0	0	0
2023/03/20	2032	04/05/2023	10.88	Put	Bond Future	963.5500	0.9636	714.4600	0.7145	(25.851)	0	0	0
2023/03/20	2032	04/05/2023	10.30	Call	Bond Future	401.4400	0.4014	527.9400	0.5279	31.512	0	0	500
2023/03/20	2032	04/05/2023	10.30	Put	Bond Future	2,528.8800	2.5289	2,071.2200	2.0712	(18.097)	0	0	0
2023/03/20	2032	04/05/2023	10.53	Call	Bond Future	840.1600	0.8402	1,050.2500	1.0503	25.006	0	0	730
2023/03/20	2032	04/05/2023	10.53	Put	Bond Future	1,763.2000	1.7632	1,389.1300	1.3891	(21.215)	0	0	0
2023/03/20	2032	04/05/2023	10.62	Call	Bond Future	1,059.9200	1.0599	1,303.6300	1.3036	22.993	0	0	400
2023/03/20	2032	04/05/2023	10.62	Put	Bond Future	1,517.5500	1.5175	1,177.1000	1.1771	(22.434)	0	0	0
2023/03/20	2032	03/08/2023	11.77	Call	Bond Future	5,478.7300	5.4787	5,927.8500	5.9278	8.198	0	0	0
2023/03/20	2032	03/08/2023	11.77	Put	Bond Future	889.6300	0.8896	743.1600	0.7432	(16.464)	0	0	0
2023/03/20	2032	03/08/2023	11.90	Call	Bond Future	5,963.6500	5.9637	6,428.3900	6.4284	7.793	0	0	5,000
2023/03/20	2032	03/08/2023	11.90	Put	Bond Future	773.0100	0.7730	642.1600	0.6422	(16.927)	0	0	0
2023/03/20	2032	03/08/2023	10.30	Call	Bond Future	1,252.6100	1.2526	1,441.3100	1.4413	15.065	0	0	1,500
2023/03/20	2032	03/08/2023	10.30	Put	Bond Future	3,895.8600	3.8959	3,488.9700	3.4890	(10.444)	0	0	0
2023/03/20	2032	03/08/2023	9.60	Call	Bond Future	435.5900	0.4356	516.1800	0.5162	18.501	0	0	1,500
2023/03/20	2032	03/08/2023	9.60	Put	Bond Future	6,819.7400	6.8197	6,304.7400	6.3047	(7.552)	0	0	0
2023/03/20	2032	03/08/2023			Bond Future	10.8183	88.7158	10.6997	89.3114	(1.096)	0.0000	0.0000	2,686
2023/03/20	2032	03/08/2023	11.75	Call	Bond Future	5,405.0100	5.4050	5,851.6100	5.8516	8.263	0	0	0
2023/03/20	2032	03/08/2023	11.75	Put	Bond Future	908.9800	0.9090	759.9900	0.7600	(16.391)	0	0	0
2023/03/20	2032	03/08/2023	11.76	Call	Bond Future	5,441.8400	5.4418	5,889.7000	5.8897	8.230	0	0	0
2023/03/20	2032	03/08/2023	11.76	Put	Bond Future	899.2600	0.8993	751.5300	0.7515	(16.428)	0	0	0
2023/03/20	2032	02/11/2023	11.24	Call	Bond Future	3,917.2700	3.9173	4,267.4800	4.2675	8.940	0	0	0
2023/03/20	2032	02/11/2023	11.24	Put	Bond Future	2,419.3500	2.4194	2,161.9300	2.1619	(10.640)	0	0	0
2023/03/20	2032	02/11/2023			Bond Future	10.9295	86.3552	10.8056	86.9629	(1.134)	0.0000	0.0000	0
2023/03/20	2032	02/11/2023	11.23	Call	Bond Future	3,888.0300	3.8880	4,236.8100	4.2368	8.971	0	0	0
2023/03/20	2032	02/11/2023	11.23	Put	Bond Future	2,437.8200	2.4378	2,178.9700	2.1790	(10.618)	0	0	0
2023/03/20	2032	02/11/2023	11.22	Call	Bond Future	3,858.8900	3.8589	4,206.2400	4.2062	9.001	0	0	0
2023/03/20	2032	02/11/2023	11.22	Put	Bond Future	2,456.4200	2.4564	2,196.1400	2.1961	(10.596)	0	0	0
2023/03/20	2032	01/02/2024	11.83	Call	Bond Future	5,750.1800	5.7502	6,160.9600	6.1610	7.144	0	0	0
2023/03/20	2032	01/02/2024	11.83	Put	Bond Future	2,093.5600	2.0936	1,884.1500	1.8841	(10.003)	0	0	0
2023/03/20	2032	01/02/2024	11.84	Call	Bond Future	5,781.5100	5.7815	6,193.3500	6.1934	7.123	0	0	0
2023/03/20	2032	01/02/2024	11.84	Put	Bond Future	2,079.9200	2.0799	1,871.5700	1.8716	(10.017)	0	0	0
2023/03/20	2032	01/02/2024	10.01	Call	Bond Future	1,399.1500	1.3991	1,571.9400	1.5719	12.350	0	0	1,200
2023/03/20	2032	01/02/2024	10.01	Put	Bond Future	6,495.7600	6.4958	6,048.3600	6.0484	(6.888)	0	0	0
2023/03/20	2032	01/02/2024			Bond Future	11.0402	88.1411	10.9106	88.7613	(1.174)	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
2023/03/20	2032	01/02/2024	11.85	Call	Bond Future	5,813.1900	5.8132	6,226.0800	6.2261	7.103	0	0	0
2023/03/20	2032	01/02/2024	11.85	Put	Bond Future	2,066.6600	2.0667	1,859.3600	1.8594	(10.031)	0	0	0
2023/03/20	2032	01/02/2024	12.62	Call	Bond Future	8,369.6600	8.3697	8,851.4800	8.8515	5.757	0	0	0
2023/03/20	2032	01/02/2024	12.62	Put	Bond Future	1,258.3500	1.2583	1,119.9800	1.1200	(10.996)	0	0	1,200
2023/03/20	2032	01/02/2024	10.76	Call	Bond Future	2,785.1400	2.7851	3,061.2700	3.0613	9.914	0	0	1,200
2023/03/20	2032	01/02/2024	10.76	Put	Bond Future	4,133.5700	4.1336	3,789.5100	3.7895	(8.324)	0	0	0
2023/03/20	2032	02/05/2024	10.56	Call	Bond Future	2,381.8700	2.3819	2,628.1400	2.6281	10.339	0	0	0
2023/03/20	2032	02/05/2024	10.56	Put	Bond Future	5,273.3000	5.2733	4,886.7100	4.8867	(7.331)	0	0	0
2023/03/20	2032	02/05/2024			Bond Future	11.1697	85.7541	11.0340	86.3870	(1.215)	0.0000	0.0000	0
2023/03/20	2032	02/05/2024	10.55	Call	Bond Future	2,363.2500	2.3632	2,608.2300	2.6082	10.366	0	0	0
2023/03/20	2032	02/05/2024	10.55	Put	Bond Future	5,303.1500	5.3032	4,915.2700	4.9153	(7.314)	0	0	0
2023/03/20	2032	02/05/2024	10.54	Call	Bond Future	2,344.3600	2.3444	2,588.0400	2.5880	10.394	0	0	0
2023/03/20	2032	02/05/2024	10.54	Put	Bond Future	5,332.7800	5.3328	4,943.6000	4.9436	(7.298)	0	0	0
2023/03/20	2033	04/05/2023			Bond Future	115.4098	115.4098	115.4137	115.4137	0.003	0.0000	0.0000	1,540
2023/03/20	2033	03/08/2023			Bond Future	117.7432	117.7432	117.7469	117.7469	0.003	0.0000	0.0000	6,141
2023/03/20	2033	02/11/2023			Bond Future	118.7485	118.7485	118.7522	118.7522	0.003	0.0000	0.0000	0
2023/03/20	2033	01/02/2024			Bond Future	121.2310	121.2310	121.2348	121.2348	0.003	0.0000	0.0000	0
2023/03/20	2033	02/05/2024			Bond Future	122.2531	122.2531	122.2572	122.2572	0.003	0.0000	0.0000	0
2023/03/20	2037	04/05/2023	10.95	Call	Bond Future	331.5500	0.3316	408.8900	0.4089	23.327	0	0	703
2023/03/20	2037	04/05/2023	10.95	Put	Bond Future	4,158.4700	4.1585	3,641.7300	3.6417	(12.426)	0	0	0
2023/03/20	2037	04/05/2023	11.03	Put	Bond Future	3,762.1800	3.7622	3,263.4400	3.2634	(13.257)	0	0	0
2023/03/20	2037	04/05/2023	11.30	Call	Bond Future	865.3600	0.8654	1,036.1800	1.0362	19.740	0	0	0
2023/03/20	2037	04/05/2023	11.30	Put	Bond Future	2,588.2700	2.5883	2,165.0100	2.1650	(16.353)	0	0	0
2023/03/20	2037	04/05/2023	11.94	Call	Bond Future	2,804.5200	2.8045	3,182.9200	3.1829	13.493	0	0	0
2023/03/20	2037	04/05/2023	13.73	Put	Bond Future	18.1400	0.0181	9.8400	0.0098	(45.755)	0	0	400
2023/03/20	2037	04/05/2023	11.31	Call	Bond Future	886.1900	0.8862	1,060.1600	1.0602	19.631	0	0	0
2023/03/20	2037	04/05/2023	11.31	Put	Bond Future	2,550.1400	2.5501	2,130.0300	2.1300	(16.474)	0	0	0
2023/03/20	2037	04/05/2023			Bond Future	11.5967	81.2489	11.4933	81.8429	(0.891)	0.0000	0.0000	62,860
2023/03/20	2037	04/05/2023	11.03	Call	Bond Future	423.1700	0.4232	518.5100	0.5185	22.530	0	0	400
2023/03/20	2037	04/05/2023	11.94	Put	Bond Future	877.7100	0.8777	662.0300	0.6620	(24.573)	0	0	703
2023/03/20	2037	04/05/2023	13.73	Call	Bond Future	10,940.2500	10.9403	11,526.0300	11.5260	5.354	0	0	0
2023/03/20	2037	04/05/2023	11.32	Call	Bond Future	907.4500	0.9075	1,084.6000	1.0846	19.522	0	0	0
2023/03/20	2037	04/05/2023	11.32	Put	Bond Future	2,512.5000	2.5125	2,095.5700	2.0956	(16.594)	0	0	0
2023/03/20	2037	04/05/2023	11.78	Call	Bond Future	2,214.0500	2.2141	2,543.7300	2.5437	14.890	0	0	400
2023/03/20	2037	04/05/2023	11.78	Put	Bond Future	1,176.5300	1.1765	912.1300	0.9121	(22.473)	0	0	0
2023/03/20	2037	03/08/2023	12.12	Call	Bond Future	4,289.1100	4.2891	4,648.5700	4.6486	8.381	0	0	0
2023/03/20	2037	03/08/2023	12.12	Put	Bond Future	2,101.7500	2.1018	1,855.5000	1.8555	(11.716)	0	0	0
2023/03/20	2037	03/08/2023	12.13	Call	Bond Future	4,324.1600	4.3242	4,685.2000	4.6852	8.349	0	0	0
2023/03/20	2037	03/08/2023	12.13	Put	Bond Future	2,083.0300	2.0830	1,838.3600	1.8384	(11.746)	0	0	0
2023/03/20	2037	03/08/2023			Bond Future	11.7218	78.6144	11.6144	79.2201	(0.916)	0.0000	0.0000	74,072
2023/03/20	2037	03/08/2023	12.14	Call	Bond Future	4,359.1100	4.3591	4,721.7400	4.7217	8.319	0	0	0
2023/03/20	2037	03/08/2023	12.14	Put	Bond Future	2,064.2700	2.0643	1,821.1900	1.8212	(11.776)	0	0	0
2023/03/20	2037	03/08/2023	11.00	Call	Bond Future	1,256.5800	1.2566	1,417.1100	1.4171	12.775	0	0	1,800
2023/03/20	2037	03/08/2023	11.00	Put	Bond Future	5,462.1400	5.4621	5,016.9600	5.0170	(8.150)	0	0	0
2023/03/20	2037	03/08/2023	10.30	Call	Bond Future	422.0400	0.4220	487.6700	0.4877	15.551	0	0	1,800
2023/03/20	2037	03/08/2023	10.30	Put	Bond Future	9,026.0100	9.0260	8,485.9300	8.4859	(5.984)	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
2023/03/20	2037	02/11/2023	11.57	Call	Bond Future	2,988.5100	2.9885	3,255.7200	3.2557	8.941	0	0	0
2023/03/20	2037	02/11/2023	11.55	Put	Bond Future	4,554.4300	4.5544	4,200.6600	4.2007	(7.768)	0	0	0
2023/03/20	2037	02/11/2023	11.56	Put	Bond Future	4,523.6800	4.5237	4,171.4200	4.1714	(7.787)	0	0	0
2023/03/20	2037	02/11/2023			Bond Future	11.8392	80.2089	11.7278	80.8269	(0.942)	0.0000	0.0000	0
2023/03/20	2037	02/11/2023	11.57	Put	Bond Future	4,493.3600	4.4934	4,142.6000	4.1426	(7.806)	0	0	0
2023/03/20	2037	02/11/2023	11.55	Call	Bond Future	2,936.1000	2.9361	3,200.3000	3.2003	8.998	0	0	0
2023/03/20	2037	02/11/2023	11.56	Call	Bond Future	2,962.1200	2.9621	3,227.8300	3.2278	8.970	0	0	0
2023/03/20	2037	01/02/2024	12.33	Call	Bond Future	5,396.8000	5.3968	5,761.9800	5.7620	6.767	0	0	0
2023/03/20	2037	01/02/2024	12.33	Put	Bond Future	3,428.6700	3.4287	3,163.0800	3.1631	(7.746)	0	0	0
2023/03/20	2037	01/02/2024			Bond Future	11.9595	77.6119	11.8436	78.2427	(0.969)	0.0000	0.0000	0
2023/03/20	2037	01/02/2024	12.31	Call	Bond Future	5,333.5000	5.3335	5,696.3600	5.6964	6.803	0	0	0
2023/03/20	2037	01/02/2024	12.31	Put	Bond Future	3,469.7200	3.4697	3,201.8100	3.2018	(7.721)	0	0	0
2023/03/20	2037	01/02/2024	12.32	Call	Bond Future	5,365.1200	5.3651	5,729.1400	5.7291	6.785	0	0	0
2023/03/20	2037	01/02/2024	12.32	Put	Bond Future	3,449.1400	3.4491	3,182.3900	3.1824	(7.734)	0	0	0
2023/03/20	2037	02/05/2024	11.45	Call	Bond Future	2,957.4700	2.9575	3,208.7500	3.2088	8.496	0	0	0
2023/03/20	2037	02/05/2024	11.43	Put	Bond Future	6,569.9500	6.5700	6,175.0500	6.1750	(6.011)	0	0	0
2023/03/20	2037	02/05/2024	11.44	Call	Bond Future	2,935.6800	2.9357	3,185.7100	3.1857	8.517	0	0	0
2023/03/20	2037	02/05/2024	11.44	Put	Bond Future	6,534.9100	6.5349	6,141.2500	6.1413	(6.024)	0	0	0
2023/03/20	2037	02/05/2024			Bond Future	12.0957	79.1703	11.9752	79.8140	(0.996)	0.0000	0.0000	0
2023/03/20	2037	02/05/2024	11.45	Put	Bond Future	6,500.0000	6.5000	6,107.5900	6.1076	(6.037)	0	0	0
2023/03/20	2037	02/05/2024	11.43	Call	Bond Future	2,913.9700	2.9140	3,162.7600	3.1628	8.538	0	0	0
2023/03/20	2038	04/05/2023			Bond Future	128.4632	128.4632	128.4680	128.4680	0.004	0.0000	0.0000	4,625
2023/03/20	2038	03/08/2023			Bond Future	129.1100	129.1100	129.1146	129.1146	0.004	0.0000	0.0000	0
2023/03/20	2038	02/11/2023			Bond Future	131.7589	131.7589	131.7635	131.7635	0.004	0.0000	0.0000	0
2023/03/20	2038	01/02/2024			Bond Future	132.5159	132.5159	132.5207	132.5207	0.004	0.0000	0.0000	0
2023/03/20	2038	02/05/2024			Bond Future	135.2108	135.2108	135.2159	135.2159	0.004	0.0000	0.0000	0
2023/03/20	2040	04/05/2023	10.73	Put	Bond Future	6,730.2500	6.7302	6,267.2100	6.2672	(6.880)	0	0	0
2023/03/20	2040	04/05/2023	12.78	Call	Bond Future	6,149.3700	6.1494	6,559.6500	6.5597	6.672	0	0	0
2023/03/20	2040	04/05/2023	12.78	Put	Bond Future	236.9200	0.2369	169.8500	0.1698	(28.309)	0	0	388
2023/03/20	2040	04/05/2023	13.45	Put	Bond Future	54.9500	0.0550	35.2600	0.0353	(35.833)	0	0	486
2023/03/20	2040	04/05/2023	11.43	Call	Bond Future	873.0000	0.8730	989.0400	0.9890	13.292	0	0	0
2023/03/20	2040	04/05/2023	11.43	Put	Bond Future	2,869.8700	2.8699	2,508.5600	2.5086	(12.590)	0	0	0
2023/03/20	2040	04/05/2023	12.05	Put	Bond Future	1,017.1200	1.0171	817.8100	0.8178	(19.596)	0	0	684
2023/03/20	2040	04/05/2023			Bond Future	11.7509	82.4599	11.6731	82.9372	(0.663)	0.0000	0.0000	52,075
2023/03/20	2040	04/05/2023	10.17	Call	Bond Future	8.9500	0.0090	9.8500	0.0099	10.056	0	0	388
2023/03/20	2040	04/05/2023	10.17	Put	Bond Future	10,641.8800	10.6419	10,165.4300	10.1654	(4.477)	0	0	0
2023/03/20	2040	04/05/2023	10.73	Call	Bond Future	100.0800	0.1001	114.3900	0.1144	14.299	0	0	486
2023/03/20	2040	04/05/2023	10.92	Call	Bond Future	194.0600	0.1941	222.7600	0.2228	14.789	0	0	388
2023/03/20	2040	04/05/2023	10.92	Put	Bond Future	5,527.4200	5.5274	5,078.7700	5.0788	(8.117)	0	0	0
2023/03/20	2040	04/05/2023	13.45	Call	Bond Future	9,451.4400	9.4514	9,909.1000	9.9091	4.842	0	0	0
2023/03/20	2040	04/05/2023	11.48	Call	Bond Future	982.0100	0.9820	1,110.1800	1.1102	13.052	0	0	486
2023/03/20	2040	04/05/2023	11.48	Put	Bond Future	2,662.7000	2.6627	2,313.5200	2.3135	(13.114)	0	0	0
2023/03/20	2040	04/05/2023	12.05	Call	Bond Future	2,810.1600	2.8102	3,088.2000	3.0882	9.894	0	0	0
2023/03/20	2040	04/05/2023	11.03	Call	Bond Future	277.9500	0.2780	319.0600	0.3191	14.790	0	0	684
2023/03/20	2040	04/05/2023	11.03	Put	Bond Future	4,874.1300	4.8741	4,437.8900	4.4379	(8.950)	0	0	0
2023/03/20	2040	04/05/2023	11.41	Call	Bond Future	831.7000	0.8317	943.0300	0.9430	13.386	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
2023/03/20	2040	04/05/2023	11.41	Put	Bond Future	2,955.5800	2.9556	2,589.5600	2.5896	(12.384)	0	0	0
2023/03/20	2040	04/05/2023	11.42	Call	Bond Future	852.2400	0.8522	965.9200	0.9659	13.339	0	0	0
2023/03/20	2040	04/05/2023	11.42	Put	Bond Future	2,912.5700	2.9126	2,548.9000	2.5489	(12.486)	0	0	0
2023/03/20	2040	03/08/2023	12.23	Call	Bond Future	4,421.3300	4.4213	4,694.6700	4.6947	6.182	0	0	0
2023/03/20	2040	03/08/2023	12.23	Put	Bond Future	2,336.6400	2.3366	2,123.3300	2.1233	(9.129)	0	0	0
2023/03/20	2040	03/08/2023			Bond Future	11.8747	79.5991	11.7939	80.0858	(0.681)	0.0000	0.0000	99,565
2023/03/20	2040	03/08/2023	12.22	Call	Bond Future	4,384.8800	4.3849	4,656.9100	4.6569	6.204	0	0	0
2023/03/20	2040	03/08/2023	12.22	Put	Bond Future	2,357.6900	2.3577	2,143.0700	2.1431	(9.103)	0	0	0
2023/03/20	2040	03/08/2023	12.21	Call	Bond Future	4,348.5400	4.3485	4,619.2500	4.6193	6.225	0	0	0
2023/03/20	2040	03/08/2023	12.21	Put	Bond Future	2,378.9100	2.3789	2,162.9700	2.1630	(9.077)	0	0	0
2023/03/20	2040	02/11/2023	11.59	Call	Bond Future	2,858.6900	2.8587	3,050.2400	3.0502	6.701	0	0	0
2023/03/20	2040	02/11/2023	11.60	Put	Bond Future	5,241.4300	5.2414	4,937.6900	4.9377	(5.795)	0	0	0
2023/03/20	2040	02/11/2023	11.58	Call	Bond Future	2,832.9700	2.8330	3,023.3200	3.0233	6.719	0	0	0
2023/03/20	2040	02/11/2023	11.58	Put	Bond Future	5,313.4100	5.3134	5,007.2800	5.0073	(5.761)	0	0	0
2023/03/20	2040	02/11/2023			Bond Future	11.9908	81.2137	11.9070	81.7101	(0.699)	0.0000	0.0000	0
2023/03/20	2040	02/11/2023	11.59	Put	Bond Future	5,277.3200	5.2773	4,972.3900	4.9724	(5.778)	0	0	0
2023/03/20	2040	02/11/2023	11.60	Call	Bond Future	2,884.5300	2.8845	3,077.2700	3.0773	6.682	0	0	0
2023/03/20	2040	01/02/2024	12.34	Call	Bond Future	5,193.0900	5.1931	5,468.0300	5.4680	5.294	0	0	0
2023/03/20	2040	01/02/2024	12.34	Put	Bond Future	3,876.0000	3.8760	3,644.1900	3.6442	(5.981)	0	0	0
2023/03/20	2040	01/02/2024	12.33	Call	Bond Future	5,160.1900	5.1602	5,434.1400	5.4341	5.309	0	0	0
2023/03/20	2040	01/02/2024	12.33	Put	Bond Future	3,899.5300	3.8995	3,666.7300	3.6667	(5.970)	0	0	0
2023/03/20	2040	01/02/2024			Bond Future	12.1095	78.3871	12.0225	78.8939	(0.719)	0.0000	0.0000	11
2023/03/20	2040	01/02/2024	12.35	Call	Bond Future	5,225.7700	5.2258	5,501.7000	5.5017	5.280	0	0	0
2023/03/20	2040	01/02/2024	12.35	Put	Bond Future	3,852.3100	3.8523	3,621.4900	3.6215	(5.992)	0	0	0
2023/03/20	2040	02/05/2024	11.61	Call	Bond Future	2,996.6200	2.9966	3,192.3100	3.1923	6.530	0	0	0
2023/03/20	2040	02/05/2024	11.62	Put	Bond Future	6,692.1300	6.6921	6,371.6700	6.3717	(4.789)	0	0	0
2023/03/20	2040	02/05/2024	11.60	Call	Bond Future	2,973.4600	2.9735	3,168.1100	3.1681	6.546	0	0	0
2023/03/20	2040	02/05/2024			Bond Future	12.2430	79.9608	12.1525	80.4780	(0.739)	0.0000	0.0000	0
2023/03/20	2040	02/05/2024	11.61	Put	Bond Future	6,729.6600	6.7297	6,408.1500	6.4082	(4.778)	0	0	0
2023/03/20	2040	02/05/2024	11.62	Call	Bond Future	3,020.2000	3.0202	3,216.9400	3.2169	6.514	0	0	0
2023/03/20	2040	02/05/2024	11.60	Put	Bond Future	6,767.6900	6.7677	6,445.1400	6.4451	(4.766)	0	0	0
2023/03/20	2044	04/05/2023	11.41	Call	Bond Future	643.4300	0.6434	719.9200	0.7199	11.888	0	0	0
2023/03/20	2044	04/05/2023	11.41	Put	Bond Future	3,573.6200	3.5736	3,203.5800	3.2036	(10.355)	0	0	0
2023/03/20	2044	04/05/2023	11.42	Call	Bond Future	660.5400	0.6605	738.8900	0.7389	11.862	0	0	0
2023/03/20	2044	04/05/2023	11.42	Put	Bond Future	3,525.6900	3.5257	3,157.5100	3.1575	(10.443)	0	0	0
2023/03/20	2044	04/05/2023	11.75	Put	Bond Future	2,177.3800	2.1774	1,881.1900	1.8812	(13.603)	0	0	4,423
2023/03/20	2044	04/05/2023			Bond Future	11.8746	78.4324	11.8019	78.8789	(0.612)	0.0000	0.0000	62,354
2023/03/20	2044	04/05/2023	11.43	Call	Bond Future	677.8600	0.6779	758.0800	0.7581	11.834	0	0	0
2023/03/20	2044	04/05/2023	11.43	Put	Bond Future	3,478.0600	3.4781	3,111.7500	3.1118	(10.532)	0	0	0
2023/03/20	2044	04/05/2023	11.75	Call	Bond Future	1,409.6200	1.4096	1,559.9600	1.5600	10.665	0	0	0
2023/03/20	2044	04/05/2023	12.00	Call	Bond Future	2,208.5300	2.2085	2,419.8500	2.4199	9.568	0	0	0
2023/03/20	2044	04/05/2023	12.00	Put	Bond Future	1,448.4700	1.4485	1,213.2600	1.2133	(16.239)	0	0	4,423
2023/03/20	2044	04/05/2023	12.25	Call	Bond Future	3,172.8700	3.1729	3,441.8900	3.4419	8.479	0	0	0
2023/03/20	2044	04/05/2023	12.25	Put	Bond Future	935.2900	0.9353	757.7800	0.7578	(18.979)	0	0	1,798
2023/03/20	2044	03/08/2023	12.16	Call	Bond Future	3,766.6800	3.7667	3,995.7700	3.9958	6.082	0	0	0
2023/03/20	2044	03/08/2023	12.16	Put	Bond Future	2,792.5200	2.7925	2,566.3200	2.5663	(8.100)	0	0	0
2023/03/20	2044	03/08/2023	12.00	Call	Bond Future	3,238.1900	3.2382	3,446.1600	3.4462	6.422	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
2023/03/20	2044	03/08/2023	12.00	Put	Bond Future	3,213.7700	3.2138	2,966.4500	2.9664	(7.696)	0	0	4,754
2023/03/20	2044	03/08/2023	12.15	Call	Bond Future	3,732.7400	3.7327	3,960.5300	3.9605	6.102	0	0	0
2023/03/20	2044	03/08/2023	12.15	Put	Bond Future	2,817.3500	2.8174	2,589.8500	2.5899	(8.075)	0	0	0
2023/03/20	2044	03/08/2023			Bond Future	11.9959	75.6164	11.9205	76.0717	(0.629)	0.0000	0.0000	21,473
2023/03/20	2044	03/08/2023	12.17	Call	Bond Future	3,800.7400	3.8007	4,031.1200	4.0311	6.061	0	0	0
2023/03/20	2044	03/08/2023	12.17	Put	Bond Future	2,767.8900	2.7679	2,542.9800	2.5430	(8.126)	0	0	0
2023/03/20	2044	03/08/2023	11.75	Call	Bond Future	2,489.0800	2.4891	2,663.0200	2.6630	6.988	0	0	0
2023/03/20	2044	03/08/2023	11.75	Put	Bond Future	3,989.7700	3.9898	3,708.4200	3.7084	(7.052)	0	0	3,076
2023/03/20	2044	02/11/2023	11.57	Call	Bond Future	2,616.4100	2.6164	2,779.5800	2.7796	6.236	0	0	0
2023/03/20	2044	02/11/2023	11.57	Put	Bond Future	5,920.3800	5.9204	5,619.1100	5.6191	(5.089)	0	0	0
2023/03/20	2044	02/11/2023			Bond Future	12.1096	77.1502	12.0313	77.6146	(0.646)	0.0000	0.0000	0
2023/03/20	2044	02/11/2023	11.56	Call	Bond Future	2,591.9900	2.5920	2,754.0700	2.7541	6.253	0	0	0
2023/03/20	2044	02/11/2023	11.56	Put	Bond Future	5,959.4600	5.9595	5,657.1000	5.6571	(5.074)	0	0	0
2023/03/20	2044	02/11/2023	11.55	Call	Bond Future	2,567.9300	2.5679	2,728.9200	2.7289	6.269	0	0	0
2023/03/20	2044	02/11/2023	11.55	Put	Bond Future	5,998.9900	5.9990	5,695.5400	5.6955	(5.058)	0	0	0
2023/03/20	2044	01/02/2024	12.29	Call	Bond Future	4,802.4800	4.8025	5,042.5400	5.0425	4.999	0	0	0
2023/03/20	2044	01/02/2024	12.29	Put	Bond Future	4,430.4900	4.4305	4,196.5000	4.1965	(5.281)	0	0	0
2023/03/20	2044	01/02/2024			Bond Future	12.2257	74.3648	12.1445	74.8388	(0.664)	0.0000	0.0000	0
2023/03/20	2044	01/02/2024	12.28	Call	Bond Future	4,771.1800	4.7712	5,010.3000	5.0103	5.012	0	0	0
2023/03/20	2044	01/02/2024	12.28	Put	Bond Future	4,456.8200	4.4568	4,221.8900	4.2219	(5.271)	0	0	0
2023/03/20	2044	01/02/2024	12.27	Call	Bond Future	4,739.6800	4.7397	4,977.8500	4.9779	5.025	0	0	0
2023/03/20	2044	01/02/2024	12.27	Put	Bond Future	4,483.0300	4.4830	4,247.1500	4.2471	(5.262)	0	0	0
2023/03/20	2044	02/05/2024	11.67	Call	Bond Future	2,998.9000	2.9989	3,177.4400	3.1774	5.954	0	0	0
2023/03/20	2044	02/05/2024	11.67	Put	Bond Future	7,089.1400	7.0891	6,783.9000	6.7839	(4.306)	0	0	0
2023/03/20	2044	02/05/2024			Bond Future	12.3554	75.8577	12.2711	76.3414	(0.683)	0.0000	0.0000	0
2023/03/20	2044	02/05/2024	11.66	Call	Bond Future	2,975.7000	2.9757	3,153.2900	3.1533	5.968	0	0	0
2023/03/20	2044	02/05/2024	11.66	Put	Bond Future	7,128.3800	7.1284	6,822.1900	6.8222	(4.295)	0	0	0
2023/03/20	2044	02/05/2024	11.65	Call	Bond Future	2,952.6000	2.9526	3,129.2200	3.1292	5.982	0	0	0
2023/03/20	2044	02/05/2024	11.65	Put	Bond Future	7,167.8000	7.1678	6,860.6400	6.8606	(4.285)	0	0	0
2023/03/20	2046	04/05/2023			Bond Future	112.6854	112.6854	112.8696	112.8696	0.163	0.0000	0.0000	17,308
2023/03/20	2046	03/08/2023			Bond Future	114.9639	114.9639	115.1514	115.1514	0.163	0.0000	0.0000	0
2023/03/20	2046	02/11/2023			Bond Future	115.2478	115.2478	115.4391	115.4391	0.166	0.0000	0.0000	0
2023/03/20	2046	01/02/2024			Bond Future	117.6570	117.6570	117.8523	117.8523	0.166	0.0000	0.0000	0
2023/03/20	2046	02/05/2024			Bond Future	117.9288	117.9288	118.1283	118.1283	0.169	0.0000	0.0000	0
2023/03/20	2050	04/05/2023			Bond Future	114.8017	114.8017	114.8059	114.8059	0.004	0.0000	0.0000	13,316
2023/03/20	2050	03/08/2023			Bond Future	114.9506	114.9506	114.9548	114.9548	0.004	0.0000	0.0000	0
2023/03/20	2050	02/11/2023			Bond Future	117.3091	117.3091	117.3133	117.3133	0.004	0.0000	0.0000	0
2023/03/20	2050	01/02/2024			Bond Future	117.5363	117.5363	117.5404	117.5404	0.004	0.0000	0.0000	0
2023/03/20	2050	02/05/2024			Bond Future	119.9262	119.9262	119.9308	119.9308	0.004	0.0000	0.0000	0
2023/03/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	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
2023/03/20	AL37	04/05/2023			Index Future	880.6350	880.6350	883.6150	883.6150	0.338	0.0000	0.0000	0
2023/03/20	AL37	03/08/2023			Index Future	898.2280	898.2280	901.2600	901.2600	0.338	0.0000	0.0000	0
2023/03/20	AL37	02/11/2023			Index Future	916.4460	916.4460	919.5390	919.5390	0.337	0.0000	0.0000	0
2023/03/20	AL37	01/02/2024			Index Future	935.3990	935.3990	938.5560	938.5560	0.338	0.0000	0.0000	0
2023/03/20	AL37	02/05/2024			Index Future	954.2320	954.2320	957.4590	957.4590	0.338	0.0000	0.0000	0
2023/03/20	AL7T	04/05/2023			Index Future	1,008.2650	1,008.2650	1,014.6740	1,014.6740	0.636	0.0000	0.0000	0
2023/03/20	AL7T	03/08/2023			Index Future	1,028.4070	1,028.4070	1,034.9350	1,034.9350	0.635	0.0000	0.0000	0
2023/03/20	AL7T	02/11/2023			Index Future	1,049.2650	1,049.2650	1,055.9250	1,055.9250	0.635	0.0000	0.0000	0
2023/03/20	AL7T	01/02/2024			Index Future	1,070.9650	1,070.9650	1,077.7630	1,077.7630	0.635	0.0000	0.0000	0
2023/03/20	AL7T	02/05/2024			Index Future	1,092.5280	1,092.5280	1,099.4690	1,099.4690	0.635	0.0000	0.0000	0
2023/03/20	ALBI	04/05/2023			Index Future	884.2300	884.2300	889.0080	889.0080	0.540	0.0000	0.0000	99
2023/03/20	ALBI	03/08/2023			Index Future	901.8950	901.8950	906.7600	906.7600	0.539	0.0000	0.0000	0
2023/03/20	ALBI	02/11/2023			Index Future	920.1870	920.1870	925.1510	925.1510	0.539	0.0000	0.0000	0
2023/03/20	ALBI	01/02/2024			Index Future	939.2180	939.2180	944.2840	944.2840	0.539	0.0000	0.0000	0
2023/03/20	ALBI	02/05/2024			Index Future	958.1280	958.1280	963.3020	963.3020	0.540	0.0000	0.0000	0
2023/03/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2023/03/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/20	ES33	04/05/2023			Bond Future	12.1079	74.3128	12.0093	74.7786	(0.815)	0.0000	0.0000	0
2023/03/20	ES33	03/08/2023			Bond Future	12.2567	75.8154	12.1540	76.2903	(0.838)	0.0000	0.0000	350
2023/03/20	ES33	02/11/2023			Bond Future	12.4115	73.5760	12.3044	74.0607	(0.863)	0.0000	0.0000	0
2023/03/20	ES33	01/02/2024			Bond Future	12.5717	75.1141	12.4599	75.6090	(0.889)	0.0000	0.0000	0
2023/03/20	ES33	02/05/2024			Bond Future	12.7476	72.8451	12.6308	73.3502	(0.916)	0.0000	0.0000	0
2023/03/20	ES42	04/05/2023			Bond Future	12.5159	71.4405	12.4428	71.8411	(0.584)	0.0000	0.0000	0
2023/03/20	ES42	03/08/2023			Bond Future	12.6536	72.8854	12.5777	73.2938	(0.600)	0.0000	0.0000	4,000
2023/03/20	ES42	02/11/2023			Bond Future	12.7962	70.1183	12.7173	70.5351	(0.617)	0.0000	0.0000	0
2023/03/20	ES42	01/02/2024			Bond Future	12.9365	71.5840	12.8544	72.0096	(0.634)	0.0000	0.0000	0
2023/03/20	ES42	02/05/2024			Bond Future	13.0944	68.7765	13.0089	69.2109	(0.653)	0.0000	0.0000	0
2023/03/20	GOVI	04/05/2023	852.86	Call	GOVI	186,720.0000	18.6720	234,270.0000	23.4270	25.466	0	0	0
2023/03/20	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	GOVI	04/05/2023	852.87	Call	GOVI	186,620.0000	18.6620	234,170.0000	23.4170	25.480	0	0	0
2023/03/20	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	GOVI	04/05/2023			GOVI	871.5320	871.5320	876.2870	876.2870	0.546	0.0000	0.0000	840
2023/03/20	GOVI	04/05/2023	852.88	Call	GOVI	186,520.0000	18.6520	234,070.0000	23.4070	25.493	0	0	0
2023/03/20	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	GOVI	03/08/2023	837.21	Call	GOVI	517,330.0000	51.7330	565,750.0000	56.5750	9.360	0	0	0
2023/03/20	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	GOVI	03/08/2023	837.22	Call	GOVI	517,230.0000	51.7230	565,650.0000	56.5650	9.361	0	0	0
2023/03/20	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	GOVI	03/08/2023			GOVI	888.9430	888.9430	893.7850	893.7850	0.545	0.0000	0.0000	0
2023/03/20	GOVI	03/08/2023	837.23	Call	GOVI	517,130.0000	51.7130	565,550.0000	56.5550	9.363	0	0	0
2023/03/20	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/20	GOVI	02/11/2023	885.82	Call	GOVI	211,530.0000	21.1530	260,920.0000	26.0920	23.349	0	0	0
2023/03/20	GOVI	02/11/2023			GOVI	906.9730	906.9730	911.9120	911.9120	0.545	0.0000	0.0000	0
2023/03/20	GOVI	02/11/2023	885.80	Call	GOVI	211,730.0000	21.1730	261,120.0000	26.1120	23.327	0	0	0
2023/03/20	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	GOVI	02/11/2023	885.81	Call	GOVI	211,630.0000	21.1630	261,020.0000	26.1020	23.338	0	0	0
2023/03/20	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	GOVI	01/02/2024	880.00	Call	GOVI	457,300.0000	45.7300	507,710.0000	50.7710	11.023	0	0	0
2023/03/20	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	GOVI	01/02/2024			GOVI	925.7300	925.7300	930.7710	930.7710	0.545	0.0000	0.0000	0
2023/03/20	GOVI	01/02/2024	879.98	Call	GOVI	457,500.0000	45.7500	507,910.0000	50.7910	11.019	0	0	0
2023/03/20	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	GOVI	01/02/2024	879.99	Call	GOVI	457,400.0000	45.7400	507,810.0000	50.7810	11.021	0	0	0
2023/03/20	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	GOVI	02/05/2024	950.97	Put	GOVI	66,010.0000	6.6010	14,530.0000	1.4530	(77.988)	0	0	0
2023/03/20	GOVI	02/05/2024	950.98	Put	GOVI	66,110.0000	6.6110	14,630.0000	1.4630	(77.870)	0	0	0
2023/03/20	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	GOVI	02/05/2024			GOVI	944.3690	944.3690	949.5170	949.5170	0.545	0.0000	0.0000	0
2023/03/20	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	GOVI	02/05/2024	950.99	Put	GOVI	66,210.0000	6.6210	14,730.0000	1.4730	(77.753)	0	0	0
2023/03/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/20	IGOV	04/05/2023			Index Future	326.0060	326.0060	326.0580	326.0580	0.016	0.0000	0.0000	654
2023/03/20	IGOV	03/08/2023			Index Future	332.5990	332.5990	332.6480	332.6480	0.015	0.0000	0.0000	0
2023/03/20	IGOV	02/11/2023			Index Future	339.4220	339.4220	339.4730	339.4730	0.015	0.0000	0.0000	0
2023/03/20	IGOV	01/02/2024			Index Future	346.5180	346.5180	346.5700	346.5700	0.015	0.0000	0.0000	0
2023/03/20	IGOV	02/05/2024			Index Future	353.5700	353.5700	353.6250	353.6250	0.016	0.0000	0.0000	0
2023/03/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/03/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/20	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
2023/03/20	JBAF	19/04/2023			Jibar Tradeable Future	7.6500	92.3500	7.6050	92.3950	(0.588)	0.0000	0.0000	0
2023/03/20	JBAF	17/05/2023			Jibar Tradeable Future	7.6600	92.3400	7.6100	92.3900	(0.653)	0.0000	0.0000	0
2023/03/20	JBAF	21/06/2023			Jibar Tradeable Future	7.7050	92.2950	7.6150	92.3850	(1.168)	0.0000	0.0000	0
2023/03/20	JBAF	19/07/2023			Jibar Tradeable Future	7.7050	92.2950	7.6000	92.4000	(1.363)	0.0000	0.0000	0
2023/03/20	JBAF	16/08/2023			Jibar Tradeable Future	7.7100	92.2900	7.5600	92.4400	(1.946)	0.0000	0.0000	0
2023/03/20	JBAF	20/09/2023			Jibar Tradeable Future	7.7000	92.3000	7.5450	92.4550	(2.013)	0.0000	0.0000	75
2023/03/20	JBAF	20/12/2023			Jibar Tradeable Future	7.6300	92.3700	7.4000	92.6000	(3.014)	0.0000	0.0000	272
2023/03/20	JBAF	20/03/2024			Jibar Tradeable Future	7.5550	92.4450	7.2850	92.7150	(3.574)	0.0000	0.0000	0
2023/03/20	JBAF	19/06/2024			Jibar Tradeable Future	7.4400	92.5600	7.1650	92.8350	(3.696)	0.0000	0.0000	0
2023/03/20	JBAF	18/09/2024			Jibar Tradeable Future	7.4100	92.5900	7.0600	92.9400	(4.723)	0.0000	0.0000	68
2023/03/20	JBAF	18/12/2024			Jibar Tradeable Future	7.3450	92.6550	7.0600	92.9400	(3.880)	0.0000	0.0000	0
2023/03/20	JBAF	19/03/2025			Jibar Tradeable Future	7.3450	92.6550	7.2750	92.7250	(0.953)	0.0000	0.0000	0
2023/03/20	R035	04/05/2023	10.55	Call	Bond Future	219.7100	0.2197	266.2500	0.2663	21.182	0	0	770
2023/03/20	R035	04/05/2023	10.55	Put	Bond Future	4,671.1000	4.6711	4,183.7400	4.1837	(10.434)	0	0	0
2023/03/20	R035	04/05/2023	13.18	Call	Bond Future	9,848.7700	9.8488	10,371.1500	10.3712	5.304	0	0	0
2023/03/20	R035	04/05/2023	13.18	Put	Bond Future	27.1700	0.0272	15.6500	0.0156	(42.400)	0	0	491
2023/03/20	R035	04/05/2023	12.46	Call	Bond Future	6,410.5000	6.4105	6,893.5700	6.8936	7.536	0	0	0
2023/03/20	R035	04/05/2023	12.46	Put	Bond Future	150.0300	0.1500	99.2000	0.0992	(33.880)	0	0	388
2023/03/20	R035	04/05/2023	11.20	Call	Bond Future	1,293.5000	1.2935	1,498.2000	1.4982	15.825	0	0	0
2023/03/20	R035	04/05/2023	11.21	Call	Bond Future	1,320.2900	1.3203	1,528.0700	1.5281	15.737	0	0	0
2023/03/20	R035	04/05/2023	11.22	Put	Bond Future	1,816.7500	1.8168	1,493.7200	1.4937	(17.781)	0	0	0
2023/03/20	R035	04/05/2023	10.60	Call	Bond Future	260.9800	0.2610	315.3400	0.3153	20.829	0	0	388
2023/03/20	R035	04/05/2023	10.60	Put	Bond Future	4,406.2500	4.4063	3,926.7100	3.9267	(10.883)	0	0	0
2023/03/20	R035	04/05/2023	11.05	Call	Bond Future	929.0300	0.9290	1,088.5600	1.0886	17.172	0	0	770
2023/03/20	R035	04/05/2023	11.05	Put	Bond Future	2,384.6000	2.3846	2,010.2300	2.0102	(15.699)	0	0	0
2023/03/20	R035	04/05/2023	11.17	Call	Bond Future	1,214.7800	1.2148	1,410.2600	1.4103	16.092	0	0	491
2023/03/20	R035	04/05/2023			Bond Future	11.3019	86.0478	11.2088	86.5817	(0.824)	0.0000	0.0000	151,336
2023/03/20	R035	04/05/2023	9.85	Call	Bond Future	13.6900	0.0137	16.5000	0.0165	20.526	0	0	388
2023/03/20	R035	04/05/2023	9.85	Put	Bond Future	8,910.3800	8.9104	8,379.2900	8.3793	(5.960)	0	0	0
2023/03/20	R035	04/05/2023	10.42	Call	Bond Future	139.9200	0.1399	170.2900	0.1703	21.705	0	0	491
2023/03/20	R035	04/05/2023	10.42	Put	Bond Future	5,394.2000	5.3942	4,890.6700	4.8907	(9.335)	0	0	0
2023/03/20	R035	04/05/2023	11.80	Call	Bond Future	3,399.0600	3.3991	3,775.2900	3.7753	11.069	0	0	0
2023/03/20	R035	04/05/2023	11.80	Put	Bond Future	621.8300	0.6218	464.1600	0.4642	(25.356)	0	0	1,035
2023/03/20	R035	04/05/2023	11.87	Call	Bond Future	3,696.5200	3.6965	4,088.6500	4.0887	10.608	0	0	0
2023/03/20	R035	04/05/2023	11.87	Put	Bond Future	539.4500	0.5395	397.6800	0.3977	(26.280)	0	0	770
2023/03/20	R035	04/05/2023	11.20	Put	Bond Future	1,878.0500	1.8781	1,548.8500	1.5488	(17.529)	0	0	0
2023/03/20	R035	04/05/2023	11.21	Put	Bond Future	1,847.2200	1.8472	1,521.1000	1.5211	(17.655)	0	0	0
2023/03/20	R035	04/05/2023	11.22	Call	Bond Future	1,347.3900	1.3474	1,558.2600	1.5583	15.650	0	0	0
2023/03/20	R035	04/05/2023	11.17	Put	Bond Future	1,972.5300	1.9725	1,634.1100	1.6341	(17.157)	0	0	0
2023/03/20	R035	03/08/2023	12.00	Call	Bond Future	4,884.4700	4.8845	5,230.5700	5.2306	7.086	0	0	0
2023/03/20	R035	03/08/2023	12.00	Put	Bond Future	1,712.9200	1.7129	1,514.7700	1.5148	(11.568)	0	0	0
2023/03/20	R035	03/08/2023			Bond Future	11.4178	87.7666	11.3211	88.3109	(0.848)	0.0000	0.0000	6,761
2023/03/20	R035	03/08/2023	11.98	Call	Bond Future	4,810.8300	4.8108	5,154.2000	5.1542	7.137	0	0	0
2023/03/20	R035	03/08/2023	11.98	Put	Bond Future	1,745.3900	1.7454	1,544.5100	1.5445	(11.509)	0	0	0
2023/03/20	R035	03/08/2023	11.99	Call	Bond Future	4,847.6100	4.8476	5,192.3400	5.1923	7.111	0	0	0
2023/03/20	R035	03/08/2023	11.99	Put	Bond Future	1,729.0900	1.7291	1,529.5700	1.5296	(11.539)	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
2023/03/20	R035	02/11/2023	12.85	Call	Bond Future	8,205.2000	8.2052	8,619.7200	8.6197	5.052	0	0	0
2023/03/20	R035	02/11/2023	12.85	Put	Bond Future	1,425.3100	1.4253	1,284.5600	1.2846	(9.875)	0	0	400
2023/03/20	R035	02/11/2023	11.41	Call	Bond Future	3,280.4600	3.2805	3,535.5800	3.5356	7.777	0	0	0
2023/03/20	R035	02/11/2023	11.41	Put	Bond Future	3,991.4900	3.9915	3,691.3400	3.6913	(7.520)	0	0	0
2023/03/20	R035	02/11/2023	11.42	Call	Bond Future	3,308.0700	3.3081	3,564.5500	3.5645	7.753	0	0	0
2023/03/20	R035	02/11/2023	11.42	Put	Bond Future	3,963.5900	3.9636	3,664.8000	3.6648	(7.538)	0	0	0
2023/03/20	R035	02/11/2023	11.12	Call	Bond Future	2,537.4900	2.5375	2,753.0400	2.7530	8.495	0	0	400
2023/03/20	R035	02/11/2023			Bond Future	11.5388	85.0420	11.4381	85.5973	(0.873)	0.0000	0.0000	6
2023/03/20	R035	02/11/2023	11.43	Call	Bond Future	3,335.8000	3.3358	3,593.6200	3.5936	7.729	0	0	0
2023/03/20	R035	02/11/2023	11.43	Put	Bond Future	3,935.8500	3.9358	3,638.4000	3.6384	(7.557)	0	0	0
2023/03/20	R035	02/11/2023	10.62	Call	Bond Future	1,536.7600	1.5368	1,686.6800	1.6867	9.756	0	0	400
2023/03/20	R035	02/11/2023	10.62	Put	Bond Future	6,800.6900	6.8007	6,395.3400	6.3953	(5.960)	0	0	0
2023/03/20	R035	02/11/2023	11.12	Put	Bond Future	4,881.1000	4.8811	4,541.3800	4.5414	(6.960)	0	0	0
2023/03/20	R035	01/02/2024	12.18	Put	Bond Future	3,082.5900	3.0826	2,855.3900	2.8554	(7.370)	0	0	0
2023/03/20	R035	01/02/2024	12.19	Call	Bond Future	5,829.1300	5.8291	6,169.7300	6.1697	5.843	0	0	0
2023/03/20	R035	01/02/2024	12.19	Put	Bond Future	3,064.2100	3.0642	2,838.0300	2.8380	(7.381)	0	0	0
2023/03/20	R035	01/02/2024	10.62	Call	Bond Future	1,830.8600	1.8309	1,992.1300	1.9921	8.808	0	0	400
2023/03/20	R035	01/02/2024	10.62	Put	Bond Future	7,715.8800	7.7159	7,310.3700	7.3104	(5.256)	0	0	0
2023/03/20	R035	01/02/2024	11.12	Put	Bond Future	5,798.8300	5.7988	5,451.0600	5.4511	(5.997)	0	0	0
2023/03/20	R035	01/02/2024			Bond Future	11.6634	86.8008	11.5584	87.3676	(0.900)	0.0000	0.0000	0
2023/03/20	R035	01/02/2024	13.46	Call	Bond Future	10,350.8800	10.3509	10,793.5400	10.7935	4.277	0	0	0
2023/03/20	R035	01/02/2024	13.46	Put	Bond Future	1,432.8100	1.4328	1,308.6900	1.3087	(8.663)	0	0	400
2023/03/20	R035	01/02/2024	12.18	Call	Bond Future	5,796.2200	5.7962	6,135.8000	6.1358	5.859	0	0	0
2023/03/20	R035	01/02/2024	12.20	Call	Bond Future	5,861.7900	5.8618	6,203.4000	6.2034	5.828	0	0	0
2023/03/20	R035	01/02/2024	12.20	Put	Bond Future	3,045.6400	3.0456	2,820.4700	2.8205	(7.393)	0	0	0
2023/03/20	R035	01/02/2024	11.12	Call	Bond Future	2,804.1100	2.8041	3,023.1200	3.0231	7.810	0	0	400
2023/03/20	R035	02/05/2024	11.19	Call	Bond Future	2,975.3600	2.9754	3,202.1300	3.2021	7.622	0	0	0
2023/03/20	R035	02/05/2024	11.19	Put	Bond Future	6,248.5300	6.2485	5,896.9200	5.8969	(5.627)	0	0	0
2023/03/20	R035	02/05/2024	11.20	Call	Bond Future	2,997.1300	2.9971	3,225.0200	3.2250	7.604	0	0	0
2023/03/20	R035	02/05/2024	11.20	Put	Bond Future	6,214.7300	6.2147	5,864.2400	5.8642	(5.640)	0	0	0
2023/03/20	R035	02/05/2024			Bond Future	11.7949	84.0392	11.6856	84.6176	(0.927)	0.0000	0.0000	0
2023/03/20	R035	02/05/2024	11.21	Call	Bond Future	3,018.9700	3.0190	3,247.9900	3.2480	7.586	0	0	0
2023/03/20	R035	02/05/2024	11.21	Put	Bond Future	6,181.0600	6.1811	5,831.7000	5.8317	(5.652)	0	0	0
2023/03/20	R186	04/05/2023		Call	Bond Future	10,342.4500	10.3424	10,610.4200	10.6104	2.591	0	0	0
2023/03/20	R186	04/05/2023	8.83	Put	Bond Future	351.0200	0.3510	264.1900	0.2642	(24.736)	0	0	0
2023/03/20	R186	04/05/2023	8.84	Call	Bond Future	1,650.8300	1.6508	1,833.3000	1.8333	11.053	0	0	0
2023/03/20	R186	04/05/2023			Bond Future	8.4266	110.3425	8.3426	110.6104	(0.996)	0.0000	0.0000	100,415
2023/03/20	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/20	R186	04/05/2023	8.36	Call	Bond Future	658.7600	0.6588	765.1100	0.7651	16.144	0	0	200
2023/03/20	R186	04/05/2023	8.36	Put	Bond Future	871.2000	0.8712	709.5800	0.7096	(18.551)	0	0	200
2023/03/20	R186	04/05/2023	8.82	Call	Bond Future	1,602.5700	1.6026	1,782.3800	1.7824	11.220	0	0	0
2023/03/20	R186	04/05/2023	8.82	Put	Bond Future	358.2700	0.3583	270.1100	0.2701	(24.607)	0	0	0
2023/03/20	R186	04/05/2023	8.83	Call	Bond Future	1,626.7100	1.6267	1,807.8500	1.8078	11.135	0	0	0
2023/03/20	R186	04/05/2023	8.84	Put	Bond Future	343.7700	0.3438	258.2700	0.2583	(24.871)	0	0	0
2023/03/20	R186	03/08/2023	9.74	Call	Bond Future	4,061.1100	4.0611	4,285.2300	4.2852	5.519	0	0	0
2023/03/20	R186	03/08/2023	9.74	Put	Bond Future	311.5400	0.3115	262.6300	0.2626	(15.699)	0	0	0
2023/03/20	R186	03/08/2023	9.73	Put	Bond Future	315.4200	0.3154	266.0200	0.2660	(15.662)	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
2023/03/20	R186	03/08/2023			Bond Future	8.4559	107.2416	8.3646	107.5146	(1.079)	0.0000	0.0000	0
2023/03/20	R186	03/08/2023	9.75	Call	Bond Future	4,085.9600	4.0860	4,310.5600	4.3106	5.497	0	0	0
2023/03/20	R186	03/08/2023	9.75	Put	Bond Future	307.8500	0.3079	259.4200	0.2594	(15.732)	0	0	0
2023/03/20	R186	03/08/2023	9.73	Call	Bond Future	4,036.4400	4.0364	4,260.0700	4.2601	5.540	0	0	0
2023/03/20	R186	02/11/2023	9.40	Call	Bond Future	3,306.9900	3.3070	3,502.2500	3.5023	5.904	0	0	0
2023/03/20	R186	02/11/2023	9.40	Put	Bond Future	772.0300	0.7720	688.7900	0.6888	(10.782)	0	0	0
2023/03/20	R186	02/11/2023	9.15	Call	Bond Future	2,802.7000	2.8027	2,983.6700	2.9837	6.457	0	0	1,715
2023/03/20	R186	02/11/2023			Bond Future	8.4760	109.4167	8.3762	109.6952	(1.178)	0.0000	0.0000	0
2023/03/20	R186	02/11/2023	10.42	Call	Bond Future	5,574.7100	5.5747	5,811.8600	5.8119	4.254	0	0	0
2023/03/20	R186	02/11/2023	10.42	Put	Bond Future	329.7600	0.3298	288.4100	0.2884	(12.539)	0	0	1,715
2023/03/20	R186	02/11/2023	9.38	Call	Bond Future	3,265.7700	3.2658	3,459.9500	3.4600	5.946	0	0	0
2023/03/20	R186	02/11/2023	9.38	Put	Bond Future	784.8600	0.7849	700.5400	0.7005	(10.743)	0	0	0
2023/03/20	R186	02/11/2023	9.39	Call	Bond Future	3,286.3600	3.2864	3,481.0800	3.4811	5.925	0	0	0
2023/03/20	R186	02/11/2023	9.39	Put	Bond Future	778.4200	0.7784	694.6400	0.6946	(10.763)	0	0	0
2023/03/20	R186	02/11/2023	9.15	Put	Bond Future	945.9800	0.9460	848.4500	0.8484	(10.310)	0	0	0
2023/03/20	R186	01/02/2024	9.52	Put	Bond Future	884.5600	0.8846	799.0100	0.7990	(9.671)	0	0	0
2023/03/20	R186	01/02/2024	9.50	Call	Bond Future	3,481.8800	3.4819	3,679.6800	3.6797	5.681	0	0	0
2023/03/20	R186	01/02/2024	9.51	Call	Bond Future	3,501.0400	3.5010	3,699.3000	3.6993	5.663	0	0	0
2023/03/20	R186	01/02/2024			Bond Future	8.4833	106.3735	8.3734	106.6578	(1.295)	0.0000	0.0000	0
2023/03/20	R186	01/02/2024	9.52	Call	Bond Future	3,520.2200	3.5202	3,718.9400	3.7189	5.645	0	0	0
2023/03/20	R186	01/02/2024	9.50	Put	Bond Future	896.2700	0.8963	809.8000	0.8098	(9.648)	0	0	0
2023/03/20	R186	01/02/2024	9.51	Put	Bond Future	890.4000	0.8904	804.3900	0.8044	(9.660)	0	0	0
2023/03/20	R186	02/05/2024	8.01	Call	Bond Future	1,159.8800	1.1599	1,272.3500	1.2723	9.697	0	0	0
2023/03/20	R186	02/05/2024	8.01	Put	Bond Future	2,375.9100	2.3759	2,198.1300	2.1981	(7.483)	0	0	0
2023/03/20	R186	02/05/2024			Bond Future	8.5181	108.5110	8.3961	108.8013	(1.432)	0.0000	0.0000	0
2023/03/20	R186	02/05/2024	7.99	Call	Bond Future	1,138.5400	1.1385	1,249.7100	1.2497	9.764	0	0	0
2023/03/20	R186	02/05/2024	7.99	Put	Bond Future	2,402.8100	2.4028	2,223.7300	2.2237	(7.453)	0	0	0
2023/03/20	R186	02/05/2024	8.00	Call	Bond Future	1,148.9600	1.1490	1,260.7800	1.2608	9.732	0	0	0
2023/03/20	R186	02/05/2024	8.00	Put	Bond Future	2,389.1100	2.3891	2,210.6800	2.2107	(7.468)	0	0	0
2023/03/20	R197	04/05/2023			Bond Future	336.4641	336.4641	336.3491	336.3491	(0.034)	0.0000	0.0000	309
2023/03/20	R197	03/08/2023			Bond Future	334.2262	334.2262	334.1079	334.1079	(0.035)	0.0000	0.0000	0
2023/03/20	R197	02/11/2023			Bond Future	341.0834	341.0834	340.9626	340.9626	(0.035)	0.0000	0.0000	0
2023/03/20	R202	04/05/2023			Bond Future	252.6231	252.6231	252.6315	252.6315	0.003	0.0000	0.0000	4,960
2023/03/20	R202	03/08/2023			Bond Future	252.9289	252.9289	252.9367	252.9367	0.003	0.0000	0.0000	460
2023/03/20	R202	02/11/2023			Bond Future	258.1181	258.1181	258.1261	258.1261	0.003	0.0000	0.0000	0
2023/03/20	R202	01/02/2024			Bond Future	258.5937	258.5937	258.6021	258.6021	0.003	0.0000	0.0000	0
2023/03/20	R202	02/05/2024			Bond Future	263.8527	263.8527	263.8617	263.8617	0.003	0.0000	0.0000	0
2023/03/20	R209	04/05/2023	10.00	Call	Bond Future	19.8700	0.0199	24.6300	0.0246	23.956	0	0	500
2023/03/20	R209	04/05/2023	10.00	Put	Bond Future	7,219.7300	7.2197	6,731.2500	6.7313	(6.766)	0	0	0
2023/03/20	R209	04/05/2023	10.50	Call	Bond Future	142.1000	0.1421	175.8900	0.1759	23.779	0	0	4,500
2023/03/20	R209	04/05/2023	10.50	Put	Bond Future	4,526.7400	4.5267	4,067.2900	4.0673	(10.150)	0	0	0
2023/03/20	R209	04/05/2023	11.50	Put	Bond Future	1,039.4500	1.0394	813.9800	0.8140	(21.691)	0	0	0
2023/03/20	R209	04/05/2023	11.09	Call	Bond Future	827.7200	0.8277	979.9000	0.9799	18.385	0	0	0
2023/03/20	R209	04/05/2023	11.09	Put	Bond Future	2,079.0500	2.0791	1,737.9900	1.7380	(16.405)	0	0	0
2023/03/20	R209	04/05/2023	11.10	Call	Bond Future	847.2100	0.8472	1,002.1100	1.0021	18.284	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
2023/03/20	R209	04/05/2023	11.10	Put	Bond Future	2,047.1100	2.0471	1,708.7700	1.7088	(16.528)	0	0	0
2023/03/20	R209	04/05/2023			Bond Future	11.3364	66.6102	11.2385	67.1034	(0.864)	0.0000	0.0000	19,602
2023/03/20	R209	04/05/2023	11.00	Call	Bond Future	664.9400	0.6649	793.2900	0.7933	19.302	0	0	1,250
2023/03/20	R209	04/05/2023	11.00	Put	Bond Future	2,381.5500	2.3816	2,016.6600	2.0167	(15.322)	0	0	8,250
2023/03/20	R209	04/05/2023	11.50	Call	Bond Future	1,852.3000	1.8523	2,120.0700	2.1201	14.456	0	0	2,250
2023/03/20	R209	04/05/2023	12.50	Call	Bond Future	5,618.5400	5.6185	6,066.3400	6.0663	7.970	0	0	0
2023/03/20	R209	04/05/2023	12.50	Put	Bond Future	130.5500	0.1305	85.1100	0.0851	(34.807)	0	0	9,750
2023/03/20	R209	04/05/2023	11.11	Call	Bond Future	866.9700	0.8670	1,024.6100	1.0246	18.183	0	0	0
2023/03/20	R209	04/05/2023	11.11	Put	Bond Future	2,015.5100	2.0155	1,679.9100	1.6799	(16.651)	0	0	0
2023/03/20	R209	03/08/2023	11.95	Put	Bond Future	1,609.2900	1.6093	1,419.7200	1.4197	(11.780)	0	0	0
2023/03/20	R209	03/08/2023	10.70	Call	Bond Future	1,025.8300	1.0258	1,152.9500	1.1530	12.392	0	0	1,800
2023/03/20	R209	03/08/2023	11.93	Call	Bond Future	3,991.1200	3.9911	4,301.8600	4.3019	7.786	0	0	0
2023/03/20	R209	03/08/2023	11.94	Call	Bond Future	4,022.6800	4.0227	4,334.7300	4.3347	7.757	0	0	0
2023/03/20	R209	03/08/2023	10.00	Call	Bond Future	334.1700	0.3342	384.1800	0.3842	14.965	0	0	1,800
2023/03/20	R209	03/08/2023	10.00	Put	Bond Future	8,016.2000	8.0162	7,563.3000	7.5633	(5.650)	0	0	0
2023/03/20	R209	03/08/2023			Bond Future	11.4414	67.9407	11.3400	68.4436	(0.886)	0.0000	0.0000	1,690
2023/03/20	R209	03/08/2023	11.95	Call	Bond Future	4,054.3300	4.0543	4,367.6700	4.3677	7.729	0	0	0
2023/03/20	R209	03/08/2023	10.70	Put	Bond Future	4,831.1100	4.8311	4,455.3200	4.4553	(7.779)	0	0	0
2023/03/20	R209	03/08/2023	11.93	Put	Bond Future	1,639.8000	1.6398	1,447.6300	1.4476	(11.719)	0	0	0
2023/03/20	R209	03/08/2023	11.94	Put	Bond Future	1,624.4700	1.6245	1,433.6100	1.4336	(11.749)	0	0	0
2023/03/20	R209	02/11/2023	11.33	Call	Bond Future	2,672.9900	2.6730	2,900.1700	2.9002	8.499	0	0	0
2023/03/20	R209	02/11/2023	11.33	Put	Bond Future	3,741.2100	3.7412	3,455.3000	3.4553	(7.642)	0	0	0
2023/03/20	R209	02/11/2023	11.34	Call	Bond Future	2,696.5700	2.6966	2,925.0300	2.9250	8.472	0	0	0
2023/03/20	R209	02/11/2023	11.34	Put	Bond Future	3,715.1200	3.7151	3,430.4900	3.4305	(7.661)	0	0	0
2023/03/20	R209	02/11/2023			Bond Future	11.5474	66.1672	11.4423	66.6803	(0.909)	0.0000	0.0000	594
2023/03/20	R209	02/11/2023	11.35	Call	Bond Future	2,720.2600	2.7203	2,949.9900	2.9500	8.445	0	0	0
2023/03/20	R209	02/11/2023	11.35	Put	Bond Future	3,689.1900	3.6892	3,405.8300	3.4058	(7.681)	0	0	0
2023/03/20	R209	01/02/2024	12.14	Call	Bond Future	5,033.9900	5.0340	5,348.1800	5.3482	6.241	0	0	0
2023/03/20	R209	01/02/2024	12.14	Put	Bond Future	2,755.7700	2.7558	2,546.2800	2.5463	(7.602)	0	0	0
2023/03/20	R209	01/02/2024	12.13	Put	Bond Future	2,772.6700	2.7727	2,562.2300	2.5622	(7.590)	0	0	0
2023/03/20	R209	01/02/2024			Bond Future	11.6522	67.5356	11.5434	68.0593	(0.934)	0.0000	0.0000	0
2023/03/20	R209	01/02/2024	12.12	Call	Bond Future	4,976.9100	4.9769	5,289.1900	5.2892	6.275	0	0	0
2023/03/20	R209	01/02/2024	12.12	Put	Bond Future	2,789.9100	2.7899	2,578.5100	2.5785	(7.577)	0	0	0
2023/03/20	R209	01/02/2024	12.13	Call	Bond Future	5,005.3100	5.0053	5,318.5500	5.3186	6.258	0	0	0
2023/03/20	R209	02/05/2024	11.17	Call	Bond Future	2,660.8300	2.6608	2,873.1100	2.8731	7.978	0	0	0
2023/03/20	R209	02/05/2024	11.17	Put	Bond Future	5,574.4500	5.5745	5,252.3600	5.2524	(5.778)	0	0	0
2023/03/20	R209	02/05/2024	11.18	Call	Bond Future	2,680.6000	2.6806	2,893.9300	2.8939	7.958	0	0	0
2023/03/20	R209	02/05/2024	11.18	Put	Bond Future	5,544.2600	5.5443	5,223.2200	5.2232	(5.790)	0	0	0
2023/03/20	R209	02/05/2024			Bond Future	11.7706	65.7426	11.6578	66.2770	(0.959)	0.0000	0.0000	0
2023/03/20	R209	02/05/2024	11.19	Call	Bond Future	2,700.1600	2.7002	2,914.5400	2.9145	7.940	0	0	0
2023/03/20	R209	02/05/2024	11.19	Put	Bond Future	5,513.9200	5.5139	5,193.9300	5.1939	(5.803)	0	0	0
2023/03/20	R210	04/05/2023			Bond Future	224.3570	224.3570	224.4121	224.4121	0.025	0.0000	0.0000	386
2023/03/20	R210	03/08/2023			Bond Future	228.8933	228.8933	228.9488	228.9488	0.024	0.0000	0.0000	300
2023/03/20	R210	02/11/2023			Bond Future	230.4440	230.4440	230.5006	230.5006	0.025	0.0000	0.0000	0
2023/03/20	R210	01/02/2024			Bond Future	235.2616	235.2616	235.3194	235.3194	0.025	0.0000	0.0000	0
2023/03/20	R210	02/05/2024			Bond Future	236.8318	236.8318	236.8913	236.8913	0.025	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
2023/03/20	R213	04/05/2023	10.75	Call	Bond Future	2,016.4000	2.0164	2,317.8800	2.3179	14.951	0	0	0
2023/03/20	R213	04/05/2023	10.75	Put	Bond Future	693.2900	0.6933	515.0200	0.5150	(25.714)	0	0	0
2023/03/20	R213	04/05/2023			Bond Future	10.4607	83.1476	10.3573	83.6274	(0.989)	0.0000	0.0000	33,662
2023/03/20	R213	04/05/2023	10.73	Call	Bond Future	1,951.9200	1.9519	2,248.4500	2.2484	15.192	0	0	0
2023/03/20	R213	04/05/2023	10.73	Put	Bond Future	719.4100	0.7194	536.1900	0.5362	(25.468)	0	0	0
2023/03/20	R213	04/05/2023	10.74	Call	Bond Future	1,984.1200	1.9841	2,283.1300	2.2831	15.070	0	0	0
2023/03/20	R213	04/05/2023	10.74	Put	Bond Future	706.3000	0.7063	525.5600	0.5256	(25.590)	0	0	0
2023/03/20	R213	03/08/2023	11.62	Put	Bond Future	668.7400	0.6687	560.5100	0.5605	(16.184)	0	0	0
2023/03/20	R213	03/08/2023	11.63	Call	Bond Future	5,296.2800	5.2963	5,678.0900	5.6781	7.209	0	0	0
2023/03/20	R213	03/08/2023			Bond Future	10.5629	84.8085	10.4548	85.2975	(1.023)	0.0000	0.0000	0
2023/03/20	R213	03/08/2023	11.61	Call	Bond Future	5,227.4900	5.2275	5,607.3500	5.6074	7.267	0	0	0
2023/03/20	R213	03/08/2023	11.61	Put	Bond Future	676.1900	0.6762	566.9900	0.5670	(16.149)	0	0	0
2023/03/20	R213	03/08/2023	11.62	Call	Bond Future	5,261.9400	5.2619	5,642.7700	5.6428	7.237	0	0	0
2023/03/20	R213	03/08/2023	11.63	Put	Bond Future	661.2200	0.6612	553.9700	0.5540	(16.220)	0	0	0
2023/03/20	R213	02/11/2023	11.13	Call	Bond Future	3,859.1600	3.8592	4,162.7300	4.1627	7.866	0	0	0
2023/03/20	R213	02/11/2023	11.13	Put	Bond Future	1,876.4600	1.8765	1,681.0600	1.6811	(10.413)	0	0	0
2023/03/20	R213	02/11/2023			Bond Future	10.6715	82.9756	10.5583	83.4745	(1.061)	0.0000	0.0000	3,338
2023/03/20	R213	02/11/2023	11.11	Call	Bond Future	3,803.5200	3.8035	4,104.8100	4.1048	7.921	0	0	0
2023/03/20	R213	02/11/2023	11.11	Put	Bond Future	1,906.0300	1.9060	1,708.3500	1.7084	(10.371)	0	0	0
2023/03/20	R213	02/11/2023	11.12	Call	Bond Future	3,831.3100	3.8313	4,133.7300	4.1337	7.893	0	0	0
2023/03/20	R213	02/11/2023	11.12	Put	Bond Future	1,891.2000	1.8912	1,694.6500	1.6947	(10.393)	0	0	0
2023/03/20	R213	01/02/2024	11.70	Call	Bond Future	5,465.5500	5.4655	5,813.6200	5.8136	6.368	0	0	0
2023/03/20	R213	01/02/2024	11.70	Put	Bond Future	1,665.5200	1.6655	1,504.3000	1.5043	(9.680)	0	0	0
2023/03/20	R213	01/02/2024	11.71	Call	Bond Future	5,494.7800	5.4948	5,843.6900	5.8437	6.350	0	0	0
2023/03/20	R213	01/02/2024	11.71	Put	Bond Future	1,654.5200	1.6545	1,494.1400	1.4941	(9.693)	0	0	0
2023/03/20	R213	01/02/2024			Bond Future	10.7837	84.6916	10.6649	85.2009	(1.101)	0.0000	0.0000	0
2023/03/20	R213	01/02/2024	11.72	Call	Bond Future	5,524.3200	5.5243	5,874.0700	5.8741	6.331	0	0	0
2023/03/20	R213	01/02/2024	11.72	Put	Bond Future	1,643.8600	1.6439	1,484.3200	1.4843	(9.705)	0	0	0
2023/03/20	R213	02/05/2024	10.30	Call	Bond Future	2,056.2800	2.0563	2,255.2400	2.2552	9.676	0	0	0
2023/03/20	R213	02/05/2024	10.30	Put	Bond Future	4,623.6000	4.6236	4,302.8200	4.3028	(6.938)	0	0	0
2023/03/20	R213	02/05/2024			Bond Future	10.9060	82.8402	10.7814	83.3600	(1.142)	0.0000	0.0000	0
2023/03/20	R213	02/05/2024	10.28	Call	Bond Future	2,022.6600	2.0227	2,219.4400	2.2194	9.729	0	0	0
2023/03/20	R213	02/05/2024	10.28	Put	Bond Future	4,676.4200	4.6764	4,353.4600	4.3535	(6.906)	0	0	0
2023/03/20	R213	02/05/2024	10.29	Call	Bond Future	2,039.6000	2.0396	2,237.4700	2.2375	9.701	0	0	0
2023/03/20	R213	02/05/2024	10.29	Put	Bond Future	4,650.1300	4.6501	4,328.2600	4.3283	(6.922)	0	0	0
2023/03/20	R214	04/05/2023	11.36	Call	Bond Future	905.9900	0.9060	1,011.0400	1.0110	11.595	0	0	0
2023/03/20	R214	04/05/2023	11.36	Put	Bond Future	2,139.5900	2.1396	1,867.9600	1.8680	(12.695)	0	0	0
2023/03/20	R214	04/05/2023	11.37	Call	Bond Future	926.7000	0.9267	1,033.7400	1.0337	11.551	0	0	0
2023/03/20	R214	04/05/2023	11.37	Put	Bond Future	2,106.9100	2.1069	1,837.2700	1.8373	(12.798)	0	0	0
2023/03/20	R214	04/05/2023			Bond Future	11.5945	63.1792	11.5221	63.5559	(0.624)	0.0000	0.0000	17,989
2023/03/20	R214	04/05/2023	11.38	Call	Bond Future	947.6900	0.9477	1,056.7400	1.0567	11.507	0	0	0
2023/03/20	R214	04/05/2023	11.38	Put	Bond Future	2,074.5800	2.0746	1,806.9500	1.8069	(12.900)	0	0	0
2023/03/20	R214	03/08/2023	12.14	Call	Bond Future	4,024.8400	4.0248	4,247.8800	4.2479	5.542	0	0	0
2023/03/20	R214	03/08/2023	12.14	Put	Bond Future	1,821.8000	1.8218	1,660.8600	1.6609	(8.834)	0	0	0
2023/03/20	R214	03/08/2023	12.15	Call	Bond Future	4,056.4900	4.0565	4,280.5300	4.2805	5.523	0	0	0
2023/03/20	R214	03/08/2023	12.15	Put	Bond Future	1,805.2200	1.8052	1,645.2800	1.6453	(8.860)	0	0	0
2023/03/20	R214	03/08/2023			Bond Future	11.6963	64.4413	11.6215	64.8252	(0.640)	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
2023/03/20	R214	03/08/2023	12.16	Call	Bond Future	4,088.3500	4.0883	4,313.3900	4.3134	5.504	0	0	0
2023/03/20	R214	03/08/2023	12.16	Put	Bond Future	1,788.9200	1.7889	1,629.9800	1.6300	(8.885)	0	0	0
2023/03/20	R214	02/11/2023	11.45	Put	Bond Future	4,334.0900	4.3341	4,097.0000	4.0970	(5.470)	0	0	0
2023/03/20	R214	02/11/2023	11.46	Call	Bond Future	2,547.0400	2.5470	2,702.7200	2.7027	6.112	0	0	0
2023/03/20	R214	02/11/2023	11.46	Put	Bond Future	4,303.9500	4.3039	4,067.8200	4.0678	(5.486)	0	0	0
2023/03/20	R214	02/11/2023			Bond Future	11.8013	62.4490	11.7239	62.8408	(0.656)	0.0000	0.0000	0
2023/03/20	R214	02/11/2023	11.45	Call	Bond Future	2,524.5300	2.5245	2,679.2500	2.6793	6.129	0	0	0
2023/03/20	R214	02/11/2023	11.47	Call	Bond Future	2,569.6500	2.5696	2,726.2800	2.7263	6.095	0	0	0
2023/03/20	R214	02/11/2023	11.47	Put	Bond Future	4,273.9700	4.2740	4,038.7900	4.0388	(5.503)	0	0	0
2023/03/20	R214	01/02/2024	12.16	Call	Bond Future	4,465.0700	4.4651	4,682.9300	4.6829	4.879	0	0	0
2023/03/20	R214	01/02/2024	12.16	Put	Bond Future	3,235.0700	3.2351	3,053.0600	3.0531	(5.626)	0	0	0
2023/03/20	R214	01/02/2024			Bond Future	11.9083	63.7406	11.8281	64.1404	(0.673)	0.0000	0.0000	0
2023/03/20	R214	01/02/2024	12.14	Call	Bond Future	4,409.0100	4.4090	4,625.2900	4.6253	4.905	0	0	0
2023/03/20	R214	01/02/2024	12.14	Put	Bond Future	3,275.3200	3.2753	3,091.7300	3.0917	(5.605)	0	0	0
2023/03/20	R214	01/02/2024	12.15	Call	Bond Future	4,437.0100	4.4370	4,654.0800	4.6541	4.892	0	0	0
2023/03/20	R214	01/02/2024	12.15	Put	Bond Future	3,255.1400	3.2551	3,072.3400	3.0723	(5.616)	0	0	0
2023/03/20	R214	02/05/2024	11.46	Call	Bond Future	2,677.7600	2.6778	2,837.4600	2.8375	5.964	0	0	0
2023/03/20	R214	02/05/2024	11.46	Put	Bond Future	5,512.8200	5.5128	5,264.4000	5.2644	(4.506)	0	0	0
2023/03/20	R214	02/05/2024	11.47	Call	Bond Future	2,698.3400	2.6983	2,858.8800	2.8589	5.950	0	0	0
2023/03/20	R214	02/05/2024	11.47	Put	Bond Future	5,480.9600	5.4810	5,233.3800	5.2334	(4.517)	0	0	0
2023/03/20	R214	02/05/2024			Bond Future	12.0194	61.7213	11.9364	62.1295	(0.690)	0.0000	0.0000	0
2023/03/20	R214	02/05/2024	11.48	Call	Bond Future	2,719.0200	2.7190	2,880.3900	2.8804	5.935	0	0	0
2023/03/20	R214	02/05/2024	11.48	Put	Bond Future	5,449.2600	5.4493	5,202.5100	5.2025	(4.528)	0	0	0
2023/03/20	R248	04/05/2023	10.40	Call	Bond Future	30.7000	0.0307	33.6100	0.0336	9.479	0	0	1,500
2023/03/20	R248	04/05/2023	10.40	Put	Bond Future	9,364.8800	9.3649	8,906.0900	8.9061	(4.899)	0	0	0
2023/03/20	R248	04/05/2023	11.10	Call	Bond Future	396.0700	0.3961	445.7700	0.4458	12.548	0	0	1,500
2023/03/20	R248	04/05/2023	11.35	Call	Bond Future	797.5100	0.7975	892.6600	0.8927	11.931	0	0	0
2023/03/20	R248	04/05/2023	11.35	Put	Bond Future	3,285.5800	3.2856	2,919.0300	2.9190	(11.156)	0	0	0
2023/03/20	R248	04/05/2023			Bond Future	11.7317	77.7212	11.6593	78.1829	(0.618)	0.0000	0.0000	242,404
2023/03/20	R248	04/05/2023	11.10	Put	Bond Future	4,591.6100	4.5916	4,179.6100	4.1796	(8.973)	0	0	0
2023/03/20	R248	04/05/2023	11.33	Call	Bond Future	758.1600	0.7582	849.0900	0.8491	11.994	0	0	0
2023/03/20	R248	04/05/2023	11.33	Put	Bond Future	3,380.5000	3.3805	3,009.7300	3.0097	(10.968)	0	0	0
2023/03/20	R248	04/05/2023	11.34	Call	Bond Future	777.6700	0.7777	870.7000	0.8707	11.963	0	0	0
2023/03/20	R248	04/05/2023	11.34	Put	Bond Future	3,332.8300	3.3328	2,964.1600	2.9642	(11.062)	0	0	0
2023/03/20	R248	03/08/2023	12.11	Call	Bond Future	4,309.3500	4.3094	4,559.7900	4.5598	5.812	0	0	0
2023/03/20	R248	03/08/2023	12.11	Put	Bond Future	2,649.1700	2.6492	2,428.9400	2.4289	(8.313)	0	0	0
2023/03/20	R248	03/08/2023			Bond Future	11.8384	79.2736	11.7633	79.7443	(0.634)	0.0000	0.0000	0
2023/03/20	R248	03/08/2023	12.10	Call	Bond Future	4,272.7200	4.2727	4,521.8700	4.5219	5.831	0	0	0
2023/03/20	R248	03/08/2023	12.10	Put	Bond Future	2,672.5100	2.6725	2,450.9900	2.4510	(8.289)	0	0	0
2023/03/20	R248	03/08/2023	12.09	Call	Bond Future	4,236.3800	4.2364	4,484.2300	4.4842	5.851	0	0	0
2023/03/20	R248	03/08/2023	12.09	Put	Bond Future	2,696.2300	2.6962	2,473.4100	2.4734	(8.264)	0	0	0
2023/03/20	R248	02/11/2023	11.48	Call	Bond Future	2,901.0900	2.9011	3,078.2000	3.0782	6.105	0	0	0
2023/03/20	R248	02/11/2023	11.49	Put	Bond Future	5,832.3200	5.8323	5,530.3500	5.5303	(5.178)	0	0	0
2023/03/20	R248	02/11/2023	11.47	Call	Bond Future	2,874.9100	2.8749	3,050.8800	3.0509	6.121	0	0	0
2023/03/20	R248	02/11/2023			Bond Future	11.9482	76.4402	11.8703	76.9205	(0.652)	0.0000	0.0000	0
2023/03/20	R248	02/11/2023	11.48	Put	Bond Future	5,871.6200	5.8716	5,568.5100	5.5685	(5.162)	0	0	0
2023/03/20	R248	02/11/2023	11.49	Call	Bond Future	2,927.3900	2.9274	3,105.6400	3.1056	6.089	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
2023/03/20	R248	02/11/2023	11.47	Put	Bond Future	5,911.1300	5.9111	5,606.8800	5.6069	(5.147)	0	0	0
2023/03/20	R248	01/02/2024	12.15	Call	Bond Future	4,978.4300	4.9784	5,229.2300	5.2292	5.038	0	0	0
2023/03/20	R248	01/02/2024	12.15	Put	Bond Future	4,441.3200	4.4413	4,201.9200	4.2019	(5.390)	0	0	0
2023/03/20	R248	01/02/2024	12.14	Call	Bond Future	4,945.9500	4.9460	5,195.7700	5.1958	5.051	0	0	0
2023/03/20	R248	01/02/2024	12.14	Put	Bond Future	4,468.4100	4.4684	4,228.0300	4.2280	(5.380)	0	0	0
2023/03/20	R248	01/02/2024			Bond Future	12.0604	78.0211	11.9795	78.5113	(0.670)	0.0000	0.0000	13,000
2023/03/20	R248	01/02/2024	12.16	Call	Bond Future	5,010.9900	5.0110	5,262.7700	5.2628	5.025	0	0	0
2023/03/20	R248	01/02/2024	12.16	Put	Bond Future	4,414.3900	4.4144	4,175.9700	4.1760	(5.401)	0	0	0
2023/03/20	R248	02/05/2024	11.47	Call	Bond Future	3,051.6800	3.0517	3,234.4000	3.2344	5.988	0	0	0
2023/03/20	R248	02/05/2024	11.48	Put	Bond Future	7,418.5400	7.4185	7,102.0600	7.1021	(4.266)	0	0	0
2023/03/20	R248	02/05/2024	11.46	Call	Bond Future	3,027.8200	3.0278	3,209.5400	3.2095	6.002	0	0	0
2023/03/20	R248	02/05/2024			Bond Future	12.1767	75.1463	12.0928	75.6465	(0.689)	0.0000	0.0000	0
2023/03/20	R248	02/05/2024	11.47	Put	Bond Future	7,460.1500	7.4601	7,142.6700	7.1427	(4.256)	0	0	0
2023/03/20	R248	02/05/2024	11.48	Call	Bond Future	3,075.6300	3.0756	3,259.3500	3.2594	5.973	0	0	0
2023/03/20	R248	02/05/2024	11.46	Put	Bond Future	7,501.9500	7.5020	7,183.4700	7.1835	(4.245)	0	0	0

**Total**

**1429284**