



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 20/04/2023 TO 20/04/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	2025	04/05/2023		Bond Future	168.4388	168.4388	168.4700	168.4700	0.019	0.0000	0.0000	5,269
2023/04/20	2025	03/08/2023		Bond Future	170.2182	170.2182	170.2492	170.2492	0.018	0.0000	0.0000	5,108
2023/04/20	2025	02/11/2023		Bond Future	173.8820	173.8820	173.9136	173.9136	0.018	0.0000	0.0000	0
2023/04/20	2025	01/02/2024		Bond Future	175.9085	175.9085	175.9405	175.9405	0.018	0.0000	0.0000	0
2023/04/20	2025	02/05/2024		Bond Future	179.7855	179.7855	179.8185	179.8185	0.018	0.0000	0.0000	0
2023/04/20	2029	04/05/2023		Bond Future	121.9876	121.9876	121.8362	121.8362	(0.124)	0.0000	0.0000	1,853
2023/04/20	2029	03/08/2023		Bond Future	124.5564	124.5564	124.4013	124.4013	(0.125)	0.0000	0.0000	1,886

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	2029	02/11/2023			Bond Future	125.8921	125.8921	125.7335	125.7335	(0.126)	0.0000	0.0000	0
2023/04/20	2029	01/02/2024			Bond Future	128.6732	128.6732	128.5111	128.5111	(0.126)	0.0000	0.0000	0
2023/04/20	2029	02/05/2024			Bond Future	130.1269	130.1269	129.9612	129.9612	(0.127)	0.0000	0.0000	0
2023/04/20	2030	04/05/2023	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/20	2030	04/05/2023	9.03	Put	Bond Future	5,044.7900	5.0448	4,836.0500	4.8361	(4.138)	0	0	0
2023/04/20	2030	04/05/2023	9.58	Put	Bond Future	2,484.1200	2.4841	2,281.9400	2.2819	(8.139)	0	0	0
2023/04/20	2030	04/05/2023	9.67	Call	Bond Future	74.1900	0.0742	87.0600	0.0871	17.347	0	0	479
2023/04/20	2030	04/05/2023	9.67	Put	Bond Future	2,105.9900	2.1060	1,910.1200	1.9101	(9.301)	0	0	0
2023/04/20	2030	04/05/2023	11.34	Call	Bond Future	5,288.0800	5.2881	5,494.1600	5.4942	3.897	0	0	0
2023/04/20	2030	04/05/2023	11.34	Put	Bond Future	6.0000	0.0060	3.3400	0.0033	(44.333)	0	0	150
2023/04/20	2030	04/05/2023	10.52	Call	Bond Future	1,975.3100	1.9753	2,134.7000	2.1347	8.069	0	0	0
2023/04/20	2030	04/05/2023	10.52	Put	Bond Future	188.8600	0.1889	139.5100	0.1395	(26.130)	0	0	0
2023/04/20	2030	04/05/2023	10.53	Call	Bond Future	2,012.2900	2.0123	2,173.0300	2.1730	7.988	0	0	0
2023/04/20	2030	04/05/2023	10.53	Put	Bond Future	182.1200	0.1821	134.1200	0.1341	(26.356)	0	0	0
2023/04/20	2030	04/05/2023	9.78	Call	Bond Future	154.6900	0.1547	179.5700	0.1796	16.084	0	0	388
2023/04/20	2030	04/05/2023	9.78	Put	Bond Future	1,680.7900	1.6808	1,496.9300	1.4969	(10.939)	0	0	0
2023/04/20	2030	04/05/2023	10.00	Call	Bond Future	462.7200	0.4627	524.7700	0.5248	13.410	0	0	1,080
2023/04/20	2030	04/05/2023	10.00	Put	Bond Future	987.8600	0.9879	841.1700	0.8412	(14.849)	0	0	0
2023/04/20	2030	04/05/2023	10.42	Call	Bond Future	1,617.5800	1.6176	1,761.9600	1.7620	8.926	0	0	479
2023/04/20	2030	04/05/2023	10.42	Put	Bond Future	269.8300	0.2698	205.4700	0.2055	(23.852)	0	0	0
2023/04/20	2030	04/05/2023			Bond Future	10.1166	91.9881	10.0702	92.1969	(0.459)	0.0000	0.0000	14,868
2023/04/20	2030	04/05/2023	9.58	Call	Bond Future	35.9400	0.0359	42.5000	0.0425	18.253	0	0	150
2023/04/20	2030	04/05/2023	12.04	Call	Bond Future	8,128.1900	8.1282	8,336.8600	8.3369	2.567	0	0	0
2023/04/20	2030	04/05/2023	12.04	Put	Bond Future	0.1200	0.0001	0.0500	0.0001	(58.333)	0	0	1,080
2023/04/20	2030	04/05/2023	12.50	Call	Bond Future	9,932.1500	9.9322	10,140.8900	10.1409	2.102	0	0	0
2023/04/20	2030	04/05/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2023/04/20	2030	04/05/2023	12.57	Call	Bond Future	10,202.2100	10.2022	10,410.9500	10.4110	2.046	0	0	0
2023/04/20	2030	04/05/2023	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/04/20	2030	04/05/2023	10.65	Call	Bond Future	2,468.9600	2.4690	2,643.8700	2.6439	7.084	0	0	350
2023/04/20	2030	04/05/2023	10.65	Put	Bond Future	116.3000	0.1163	82.4700	0.0825	(29.089)	0	0	0
2023/04/20	2030	04/05/2023	11.62	Call	Bond Future	6,436.9700	6.4370	6,644.9000	6.6449	3.230	0	0	0
2023/04/20	2030	04/05/2023	11.62	Put	Bond Future	1.6200	0.0016	0.8100	0.0008	(50.000)	0	0	388
2023/04/20	2030	04/05/2023	10.54	Call	Bond Future	2,049.4100	2.0494	2,211.4800	2.2115	7.908	0	0	0
2023/04/20	2030	04/05/2023	10.54	Put	Bond Future	175.5500	0.1755	128.8800	0.1289	(26.585)	0	0	0
2023/04/20	2030	03/08/2023	12.89	Call	Bond Future	10,795.8800	10.7959	11,005.3500	11.0054	1.940	0	0	0
2023/04/20	2030	03/08/2023	12.89	Put	Bond Future	22.2100	0.0222	19.0600	0.0191	(14.183)	0	0	350
2023/04/20	2030	03/08/2023	11.35	Call	Bond Future	5,185.2800	5.1853	5,362.4100	5.3624	3.416	0	0	0
2023/04/20	2030	03/08/2023	11.36	Put	Bond Future	374.7400	0.3747	339.6700	0.3397	(9.358)	0	0	0
2023/04/20	2030	03/08/2023	10.40	Call	Bond Future	2,202.7800	2.2028	2,321.1200	2.3211	5.372	0	0	1,012
2023/04/20	2030	03/08/2023	10.65	Call	Bond Future	2,896.6600	2.8967	3,034.1400	3.0341	4.746	0	0	350
2023/04/20	2030	03/08/2023	10.65	Put	Bond Future	993.2700	0.9933	918.1300	0.9181	(7.565)	0	0	0
2023/04/20	2030	03/08/2023	11.34	Call	Bond Future	5,150.1300	5.1501	5,326.8500	5.3268	3.431	0	0	0
2023/04/20	2030	03/08/2023	11.34	Put	Bond Future	385.6700	0.3857	349.7700	0.3498	(9.308)	0	0	0
2023/04/20	2030	03/08/2023			Bond Future	10.2065	89.8952	10.1576	90.1078	(0.478)	0.0000	0.0000	88,763
2023/04/20	2030	03/08/2023	11.35	Put	Bond Future	380.2300	0.3802	344.7400	0.3447	(9.334)	0	0	0
2023/04/20	2030	03/08/2023	11.36	Call	Bond Future	5,220.3600	5.2204	5,397.9100	5.3979	3.401	0	0	0
2023/04/20	2030	03/08/2023	12.59	Call	Bond Future	9,697.7600	9.6978	9,904.6500	9.9047	2.133	0	0	0

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2023/04/20	2030	03/08/2023	12.59	Put	Bond Future	43.9700	0.0440	38.2400	0.0382	(13.032)	0	0	1,012
2023/04/20	2030	03/08/2023	10.40	Put	Bond Future	1,365.9100	1.3659	1,271.6300	1.2716	(6.902)	0	0	0
2023/04/20	2030	02/11/2023	10.80	Call	Bond Future	3,642.6900	3.6427	3,779.6800	3.7797	3.761	0	0	0
2023/04/20	2030	02/11/2023	10.80	Put	Bond Future	1,495.3700	1.4954	1,415.2800	1.4153	(5.356)	0	0	0
2023/04/20	2030	02/11/2023	10.81	Call	Bond Future	3,670.6000	3.6706	3,808.1200	3.8081	3.747	0	0	0
2023/04/20	2030	02/11/2023	10.81	Put	Bond Future	1,482.3400	1.4823	1,402.7800	1.4028	(5.367)	0	0	0
2023/04/20	2030	02/11/2023	9.57	Call	Bond Future	1,037.7800	1.0378	1,100.0400	1.1000	5.999	0	0	800
2023/04/20	2030	02/11/2023	9.57	Put	Bond Future	4,114.9500	4.1150	3,960.1300	3.9601	(3.762)	0	0	0
2023/04/20	2030	02/11/2023	10.07	Call	Bond Future	1,875.4300	1.8754	1,968.9000	1.9689	4.984	0	0	800
2023/04/20	2030	02/11/2023	10.07	Put	Bond Future	2,783.0100	2.7830	2,659.4000	2.6594	(4.442)	0	0	0
2023/04/20	2030	02/11/2023			Bond Future	10.2836	91.8090	10.2323	92.0260	(0.499)	0.0000	0.0000	0
2023/04/20	2030	02/11/2023	11.57	Call	Bond Future	5,979.0700	5.9791	6,149.8200	6.1498	2.856	0	0	0
2023/04/20	2030	02/11/2023	11.57	Put	Bond Future	748.2000	0.7482	701.8700	0.7019	(6.192)	0	0	800
2023/04/20	2030	02/11/2023	10.82	Call	Bond Future	3,698.3500	3.6983	3,836.3900	3.8364	3.732	0	0	0
2023/04/20	2030	02/11/2023	10.82	Put	Bond Future	1,469.1700	1.4692	1,390.1300	1.3901	(5.380)	0	0	0
2023/04/20	2030	01/02/2024	11.37	Call	Bond Future	5,354.2900	5.3543	5,511.6500	5.5116	2.939	0	0	0
2023/04/20	2030	01/02/2024	11.37	Put	Bond Future	1,325.8300	1.3258	1,261.4100	1.2614	(4.859)	0	0	0
2023/04/20	2030	01/02/2024	12.10	Put	Bond Future	764.5200	0.7645	723.4100	0.7234	(5.377)	0	0	400
2023/04/20	2030	01/02/2024	9.57	Put	Bond Future	4,563.9200	4.5639	4,410.2500	4.4102	(3.367)	0	0	0
2023/04/20	2030	01/02/2024	9.93	Call	Bond Future	1,850.2300	1.8502	1,937.9200	1.9379	4.739	0	0	1,360
2023/04/20	2030	01/02/2024	9.93	Put	Bond Future	3,615.7400	3.6157	3,481.6500	3.4817	(3.709)	0	0	0
2023/04/20	2030	01/02/2024			Bond Future	10.3564	89.8107	10.3023	90.0325	(0.523)	0.0000	0.0000	0
2023/04/20	2030	01/02/2024	11.36	Call	Bond Future	5,325.3200	5.3253	5,482.3100	5.4823	2.948	0	0	0
2023/04/20	2030	01/02/2024	11.36	Put	Bond Future	1,335.4900	1.3355	1,270.7000	1.2707	(4.851)	0	0	0
2023/04/20	2030	01/02/2024	12.10	Call	Bond Future	7,554.4900	7.5545	7,735.1600	7.7352	2.392	0	0	0
2023/04/20	2030	01/02/2024	10.07	Call	Bond Future	2,112.5500	2.1125	2,207.9800	2.2080	4.517	0	0	400
2023/04/20	2030	01/02/2024	10.07	Put	Bond Future	3,293.6900	3.2937	3,167.3400	3.1673	(3.836)	0	0	0
2023/04/20	2030	01/02/2024	11.31	Call	Bond Future	5,180.6500	5.1807	5,335.7400	5.3357	2.994	0	0	0
2023/04/20	2030	01/02/2024	11.31	Put	Bond Future	1,384.2700	1.3843	1,317.5800	1.3176	(4.818)	0	0	1,360
2023/04/20	2030	01/02/2024	11.35	Call	Bond Future	5,296.4100	5.2964	5,453.0200	5.4530	2.957	0	0	0
2023/04/20	2030	01/02/2024	11.35	Put	Bond Future	1,345.2200	1.3452	1,280.0500	1.2800	(4.845)	0	0	0
2023/04/20	2030	01/02/2024	9.57	Call	Bond Future	1,274.0800	1.2741	1,342.1900	1.3422	5.346	0	0	400
2023/04/20	2030	02/05/2024	9.81	Call	Bond Future	1,699.4300	1.6994	1,781.7400	1.7817	4.843	0	0	0
2023/04/20	2030	02/05/2024	9.81	Put	Bond Future	4,242.0600	4.2421	4,097.6300	4.0976	(3.405)	0	0	0
2023/04/20	2030	02/05/2024	9.82	Call	Bond Future	1,715.3400	1.7153	1,798.1600	1.7982	4.828	0	0	0
2023/04/20	2030	02/05/2024	9.82	Put	Bond Future	4,217.0100	4.2170	4,073.0900	4.0731	(3.413)	0	0	0
2023/04/20	2030	02/05/2024			Bond Future	10.4414	91.7695	10.3842	91.9962	(0.548)	0.0000	0.0000	0
2023/04/20	2030	02/05/2024	9.83	Call	Bond Future	1,731.7000	1.7317	1,815.0300	1.8150	4.812	0	0	0
2023/04/20	2030	02/05/2024	9.83	Put	Bond Future	4,192.4300	4.1924	4,049.0200	4.0490	(3.421)	0	0	0
2023/04/20	2032	04/05/2023	9.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	500
2023/04/20	2032	04/05/2023	9.85	Put	Bond Future	4,998.9000	4.9989	4,787.9600	4.7880	(4.220)	0	0	0
2023/04/20	2032	04/05/2023	11.37	Call	Bond Future	2,951.2700	2.9513	3,131.6900	3.1317	6.113	0	0	400
2023/04/20	2032	04/05/2023	13.43	Call	Bond Future	12,101.2300	12.1012	12,312.1700	12.3122	1.743	0	0	0
2023/04/20	2032	04/05/2023	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2023/04/20	2032	04/05/2023	10.89	Call	Bond Future	1,060.0200	1.0600	1,164.2600	1.1643	9.834	0	0	0
2023/04/20	2032	04/05/2023	10.89	Put	Bond Future	592.0000	0.5920	485.3000	0.4853	(18.024)	0	0	0
2023/04/20	2032	04/05/2023	11.06	Call	Bond Future	1,656.6400	1.6566	1,794.4500	1.7944	8.319	0	0	0

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2023/04/20	2032	04/05/2023	11.06	Put	Bond Future	336.5700	0.3366	263.4400	0.2634	(21.728)	0	0	730
2023/04/20	2032	04/05/2023	10.69	Call	Bond Future	521.2000	0.5212	582.7500	0.5827	11.809	0	0	0
2023/04/20	2032	04/05/2023			Bond Future	10.7976	86.5274	10.7561	86.7383	(0.384)	0.0000	0.0000	72,110
2023/04/20	2032	04/05/2023	9.80	Put	Bond Future	5,273.1200	5.2731	5,062.1800	5.0622	(4.000)	0	0	0
2023/04/20	2032	04/05/2023	9.85	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	6,500
2023/04/20	2032	04/05/2023	10.03	Call	Bond Future	1.8800	0.0019	2.1700	0.0022	15.426	0	0	730
2023/04/20	2032	04/05/2023	10.03	Put	Bond Future	4,022.2900	4.0223	3,811.6400	3.8116	(5.237)	0	0	0
2023/04/20	2032	04/05/2023	11.37	Put	Bond Future	106.2500	0.1063	75.7300	0.0757	(28.725)	0	0	0
2023/04/20	2032	04/05/2023	11.00	Call	Bond Future	1,434.5000	1.4345	1,561.0600	1.5611	8.823	0	0	0
2023/04/20	2032	04/05/2023	11.00	Put	Bond Future	413.8700	0.4139	329.4900	0.3295	(20.388)	0	0	13,000
2023/04/20	2032	04/05/2023	10.69	Put	Bond Future	1,070.1700	1.0702	920.7800	0.9208	(13.959)	0	0	500
2023/04/20	2032	04/05/2023	10.87	Call	Bond Future	997.4500	0.9975	1,097.4400	1.0974	10.025	0	0	0
2023/04/20	2032	04/05/2023	10.87	Put	Bond Future	630.4100	0.6304	519.4600	0.5195	(17.600)	0	0	0
2023/04/20	2032	04/05/2023	10.88	Call	Bond Future	1,028.5100	1.0285	1,130.6300	1.1306	9.929	0	0	0
2023/04/20	2032	04/05/2023	10.88	Put	Bond Future	610.9600	0.6110	502.1400	0.5021	(17.811)	0	0	0
2023/04/20	2032	04/05/2023	10.30	Call	Bond Future	47.3600	0.0474	54.5600	0.0546	15.203	0	0	500
2023/04/20	2032	04/05/2023	10.30	Put	Bond Future	2,625.8600	2.6259	2,422.1200	2.4221	(7.759)	0	0	0
2023/04/20	2032	04/05/2023	10.53	Call	Bond Future	240.1500	0.2402	272.2900	0.2723	13.383	0	0	730
2023/04/20	2032	04/05/2023	10.53	Put	Bond Future	1,614.2500	1.6143	1,435.4500	1.4354	(11.076)	0	0	0
2023/04/20	2032	04/05/2023	10.62	Call	Bond Future	381.4200	0.3814	429.1500	0.4291	12.514	0	0	400
2023/04/20	2032	04/05/2023	10.62	Put	Bond Future	1,290.1100	1.2901	1,126.9000	1.1269	(12.651)	0	0	0
2023/04/20	2032	03/08/2023	11.77	Call	Bond Future	4,915.8700	4.9159	5,078.2600	5.0783	3.303	0	0	0
2023/04/20	2032	03/08/2023	11.77	Put	Bond Future	714.4400	0.7144	661.9500	0.6619	(7.347)	0	0	0
2023/04/20	2032	03/08/2023	11.90	Call	Bond Future	5,406.5500	5.4065	5,575.4600	5.5755	3.124	0	0	5,000
2023/04/20	2032	03/08/2023	11.90	Put	Bond Future	603.5800	0.6036	557.6100	0.5576	(7.616)	0	0	0
2023/04/20	2032	03/08/2023	10.30	Call	Bond Future	827.6300	0.8276	881.5200	0.8815	6.511	0	0	1,500
2023/04/20	2032	03/08/2023	10.30	Put	Bond Future	3,858.5500	3.8586	3,697.5600	3.6976	(4.172)	0	0	0
2023/04/20	2032	03/08/2023	9.60	Call	Bond Future	194.8200	0.1948	211.0800	0.2111	8.346	0	0	1,500
2023/04/20	2032	03/08/2023	9.60	Put	Bond Future	6,966.6400	6.9666	6,768.0200	6.7680	(2.851)	0	0	0
2023/04/20	2032	03/08/2023			Bond Future	10.8961	88.3281	10.8529	88.5430	(0.396)	0.0000	0.0000	99,223
2023/04/20	2032	03/08/2023	11.75	Call	Bond Future	4,841.4200	4.8414	5,002.7400	5.0027	3.332	0	0	0
2023/04/20	2032	03/08/2023	11.75	Put	Bond Future	733.0600	0.7331	679.5000	0.6795	(7.306)	0	0	0
2023/04/20	2032	03/08/2023	11.76	Call	Bond Future	4,878.6100	4.8786	5,040.4600	5.0405	3.318	0	0	0
2023/04/20	2032	03/08/2023	11.76	Put	Bond Future	723.7000	0.7237	670.6700	0.6707	(7.328)	0	0	0
2023/04/20	2032	02/11/2023	11.24	Call	Bond Future	3,517.6700	3.5177	3,639.4300	3.6394	3.461	0	0	0
2023/04/20	2032	02/11/2023	11.24	Put	Bond Future	2,328.2400	2.3282	2,230.6100	2.2306	(4.193)	0	0	0
2023/04/20	2032	02/11/2023	11.90	Call	Bond Future	5,608.5500	5.6086	5,763.0600	5.7631	2.755	0	0	0
2023/04/20	2032	02/11/2023	11.90	Put	Bond Future	1,347.5400	1.3475	1,282.6600	1.2827	(4.815)	0	0	0
2023/04/20	2032	02/11/2023			Bond Future	10.9929	86.0467	10.9478	86.2661	(0.410)	0.0000	0.0000	64,607
2023/04/20	2032	02/11/2023	11.23	Call	Bond Future	3,488.8400	3.4888	3,610.0400	3.6100	3.474	0	0	0
2023/04/20	2032	02/11/2023	11.23	Put	Bond Future	2,347.1200	2.3471	2,248.9300	2.2489	(4.183)	0	0	0
2023/04/20	2032	02/11/2023	11.22	Call	Bond Future	3,460.3600	3.4604	3,580.9900	3.5810	3.486	0	0	0
2023/04/20	2032	02/11/2023	11.22	Put	Bond Future	2,366.3800	2.3664	2,267.6200	2.2676	(4.173)	0	0	0
2023/04/20	2032	01/02/2024	11.84	Call	Bond Future	5,492.6800	5.4927	5,639.2500	5.6392	2.668	0	0	0
2023/04/20	2032	01/02/2024	11.84	Put	Bond Future	2,003.8300	2.0038	1,926.2800	1.9263	(3.870)	0	0	0
2023/04/20	2032	01/02/2024	10.01	Call	Bond Future	1,194.8600	1.1949	1,251.0700	1.2511	4.704	0	0	1,200
2023/04/20	2032	01/02/2024	10.01	Put	Bond Future	6,504.2100	6.5042	6,336.3000	6.3363	(2.582)	0	0	0
2023/04/20	2032	01/02/2024	11.83	Call	Bond Future	5,461.5500	5.4615	5,607.7100	5.6077	2.676	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	2032	01/02/2024	11.83	Put	Bond Future	2,017.6700	2.0177	1,939.7100	1.9397	(3.864)	0	0	0
2023/04/20	2032	01/02/2024			Bond Future	11.0849	87.9284	11.0378	88.1525	(0.425)	0.0000	0.0000	0
2023/04/20	2032	01/02/2024	11.85	Call	Bond Future	5,524.1500	5.5241	5,671.1300	5.6711	2.661	0	0	0
2023/04/20	2032	01/02/2024	11.85	Put	Bond Future	1,990.3600	1.9904	1,913.2200	1.9132	(3.876)	0	0	0
2023/04/20	2032	01/02/2024	12.62	Call	Bond Future	8,076.4300	8.0764	8,249.9100	8.2499	2.148	0	0	0
2023/04/20	2032	01/02/2024	12.62	Put	Bond Future	1,177.8600	1.1779	1,127.2200	1.1272	(4.299)	0	0	1,200
2023/04/20	2032	01/02/2024	10.76	Call	Bond Future	2,534.0300	2.5340	2,628.7900	2.6288	3.739	0	0	1,200
2023/04/20	2032	01/02/2024	10.76	Put	Bond Future	4,095.2000	4.0952	3,965.8400	3.9658	(3.159)	0	0	0
2023/04/20	2032	02/05/2024	10.56	Call	Bond Future	2,196.5400	2.1965	2,281.8100	2.2818	3.882	0	0	0
2023/04/20	2032	02/05/2024	10.56	Put	Bond Future	5,157.2100	5.1572	5,013.3600	5.0134	(2.789)	0	0	0
2023/04/20	2032	02/05/2024			Bond Future	11.1846	85.6849	11.1353	85.9140	(0.441)	0.0000	0.0000	0
2023/04/20	2032	02/05/2024	10.54	Call	Bond Future	2,158.2800	2.1583	2,242.5600	2.2426	3.905	0	0	0
2023/04/20	2032	02/05/2024	10.54	Put	Bond Future	5,215.9400	5.2159	5,071.1000	5.0711	(2.777)	0	0	0
2023/04/20	2032	02/05/2024	10.55	Call	Bond Future	2,177.3700	2.1774	2,262.1400	2.2621	3.893	0	0	0
2023/04/20	2032	02/05/2024	10.55	Put	Bond Future	5,186.5100	5.1865	5,042.1600	5.0422	(2.783)	0	0	0
2023/04/20	2033	04/05/2023			Bond Future	115.9458	115.9458	115.7801	115.7801	(0.143)	0.0000	0.0000	963
2023/04/20	2033	03/08/2023			Bond Future	118.3874	118.3874	118.2176	118.2176	(0.143)	0.0000	0.0000	7,007
2023/04/20	2033	02/11/2023			Bond Future	119.4975	119.4975	119.3239	119.3239	(0.145)	0.0000	0.0000	0
2023/04/20	2033	01/02/2024			Bond Future	122.1373	122.1373	121.9598	121.9598	(0.145)	0.0000	0.0000	0
2023/04/20	2033	02/05/2024			Bond Future	123.3505	123.3505	123.1691	123.1691	(0.147)	0.0000	0.0000	0
2023/04/20	2037	04/05/2023	10.95	Call	Bond Future	15.7700	0.0158	19.7200	0.0197	25.048	0	0	703
2023/04/20	2037	04/05/2023	10.95	Put	Bond Future	4,175.7300	4.1757	3,856.8200	3.8568	(7.637)	0	0	0
2023/04/20	2037	04/05/2023	11.03	Put	Bond Future	3,702.4200	3.7024	3,387.1000	3.3871	(8.517)	0	0	0
2023/04/20	2037	04/05/2023	11.30	Call	Bond Future	183.3100	0.1833	223.8800	0.2239	22.132	0	0	0
2023/04/20	2037	04/05/2023	11.30	Put	Bond Future	2,239.2600	2.2393	1,956.9700	1.9570	(12.606)	0	0	0
2023/04/20	2037	04/05/2023	11.94	Call	Bond Future	1,906.7000	1.9067	2,140.1200	2.1401	12.242	0	0	0
2023/04/20	2037	04/05/2023	13.73	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	400
2023/04/20	2037	04/05/2023	11.31	Call	Bond Future	193.7300	0.1937	236.3400	0.2363	21.995	0	0	0
2023/04/20	2037	04/05/2023	11.31	Put	Bond Future	2,190.7200	2.1907	1,910.4700	1.9105	(12.793)	0	0	0
2023/04/20	2037	04/05/2023			Bond Future	11.6552	80.9158	11.5985	81.2387	(0.486)	0.0000	0.0000	35,561
2023/04/20	2037	04/05/2023	11.03	Call	Bond Future	30.3700	0.0304	37.9100	0.0379	24.827	0	0	400
2023/04/20	2037	04/05/2023	11.94	Put	Bond Future	312.9300	0.3129	223.4900	0.2235	(28.581)	0	0	703
2023/04/20	2037	04/05/2023	13.73	Call	Bond Future	10,589.0800	10.5891	10,911.9300	10.9119	3.049	0	0	0
2023/04/20	2037	04/05/2023	11.32	Call	Bond Future	204.6000	0.2046	249.2900	0.2493	21.843	0	0	0
2023/04/20	2037	04/05/2023	11.32	Put	Bond Future	2,142.6900	2.1427	1,864.5200	1.8645	(12.982)	0	0	0
2023/04/20	2037	04/05/2023	11.78	Call	Bond Future	1,275.8900	1.2759	1,461.4900	1.4615	14.547	0	0	400
2023/04/20	2037	04/05/2023	11.78	Put	Bond Future	571.4100	0.5714	434.1500	0.4341	(24.021)	0	0	0
2023/04/20	2037	03/08/2023	12.12	Call	Bond Future	3,631.6200	3.6316	3,831.7000	3.8317	5.509	0	0	0
2023/04/20	2037	03/08/2023	12.12	Put	Bond Future	1,716.6700	1.7167	1,587.5500	1.5875	(7.522)	0	0	0
2023/04/20	2037	03/08/2023	12.13	Call	Bond Future	3,666.5800	3.6666	3,867.6800	3.8677	5.485	0	0	0
2023/04/20	2037	03/08/2023	12.13	Put	Bond Future	1,697.8600	1.6979	1,569.7600	1.5698	(7.545)	0	0	0
2023/04/20	2037	03/08/2023			Bond Future	11.7705	78.3420	11.7116	78.6712	(0.500)	0.0000	0.0000	120,741
2023/04/20	2037	03/08/2023	12.14	Call	Bond Future	3,701.8200	3.7018	3,903.9400	3.9039	5.460	0	0	0
2023/04/20	2037	03/08/2023	12.14	Put	Bond Future	1,679.3900	1.6794	1,552.3100	1.5523	(7.567)	0	0	0
2023/04/20	2037	03/08/2023	11.00	Call	Bond Future	765.4300	0.7654	837.1900	0.8372	9.375	0	0	1,800
2023/04/20	2037	03/08/2023	11.00	Put	Bond Future	5,243.4000	5.2434	4,985.9600	4.9860	(4.910)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	2037	03/08/2023	10.30	Call	Bond Future	159.9400	0.1599	179.8800	0.1799	12.467	0	0	1,800
2023/04/20	2037	03/08/2023	10.30	Put	Bond Future	9,036.3200	9.0363	8,727.0600	8.7271	(3.422)	0	0	0
2023/04/20	2037	02/11/2023	11.57	Call	Bond Future	2,450.4300	2.4504	2,591.7800	2.5918	5.768	0	0	0
2023/04/20	2037	02/11/2023	11.55	Put	Bond Future	4,217.0300	4.2170	4,020.3700	4.0204	(4.663)	0	0	0
2023/04/20	2037	02/11/2023	11.56	Put	Bond Future	4,185.5800	4.1856	3,989.8600	3.9899	(4.676)	0	0	0
2023/04/20	2037	02/11/2023			Bond Future	11.8754	80.0099	11.8144	80.3460	(0.514)	0.0000	0.0000	0
2023/04/20	2037	02/11/2023	11.57	Put	Bond Future	4,154.3300	4.1543	3,959.5400	3.9595	(4.689)	0	0	0
2023/04/20	2037	02/11/2023	11.55	Call	Bond Future	2,399.6500	2.3997	2,539.1300	2.5391	5.813	0	0	0
2023/04/20	2037	02/11/2023	11.56	Call	Bond Future	2,424.9700	2.4250	2,565.3900	2.5654	5.791	0	0	0
2023/04/20	2037	01/02/2024	12.33	Call	Bond Future	5,041.1400	5.0411	5,242.0800	5.2421	3.986	0	0	0
2023/04/20	2037	01/02/2024	12.33	Put	Bond Future	3,181.6900	3.1817	3,039.1400	3.0391	(4.480)	0	0	0
2023/04/20	2037	01/02/2024			Bond Future	11.9796	77.5033	11.9162	77.8468	(0.529)	0.0000	0.0000	0
2023/04/20	2037	01/02/2024	12.31	Call	Bond Future	4,977.3800	4.9774	5,176.9600	5.1770	4.010	0	0	0
2023/04/20	2037	01/02/2024	12.31	Put	Bond Future	3,222.2800	3.2223	3,078.3700	3.0784	(4.466)	0	0	0
2023/04/20	2037	01/02/2024	12.32	Call	Bond Future	5,009.2200	5.0092	5,209.4800	5.2095	3.998	0	0	0
2023/04/20	2037	01/02/2024	12.32	Put	Bond Future	3,201.9200	3.2019	3,058.6900	3.0587	(4.473)	0	0	0
2023/04/20	2037	02/05/2024	11.45	Call	Bond Future	2,827.5800	2.8276	2,964.6100	2.9646	4.846	0	0	0
2023/04/20	2037	02/05/2024	11.43	Put	Bond Future	6,417.8000	6.4178	6,202.4000	6.2024	(3.356)	0	0	0
2023/04/20	2037	02/05/2024	11.44	Call	Bond Future	2,806.0000	2.8060	2,942.3200	2.9423	4.858	0	0	0
2023/04/20	2037	02/05/2024	11.44	Put	Bond Future	6,382.2300	6.3822	6,167.5200	6.1675	(3.364)	0	0	0
2023/04/20	2037	02/05/2024			Bond Future	12.0914	79.1933	12.0255	79.5444	(0.545)	0.0000	0.0000	0
2023/04/20	2037	02/05/2024	11.45	Put	Bond Future	6,347.1100	6.3471	6,133.1100	6.1331	(3.372)	0	0	0
2023/04/20	2037	02/05/2024	11.43	Call	Bond Future	2,784.8200	2.7848	2,920.4500	2.9205	4.870	0	0	0
2023/04/20	2038	04/05/2023			Bond Future	128.6390	128.6390	128.3185	128.3185	(0.249)	0.0000	0.0000	2,894
2023/04/20	2038	03/08/2023			Bond Future	129.3592	129.3592	129.0314	129.0314	(0.253)	0.0000	0.0000	2,175
2023/04/20	2038	02/11/2023			Bond Future	132.1436	132.1436	131.8086	131.8086	(0.254)	0.0000	0.0000	1,343
2023/04/20	2038	01/02/2024			Bond Future	133.0213	133.0213	132.6785	132.6785	(0.258)	0.0000	0.0000	0
2023/04/20	2038	02/05/2024			Bond Future	135.9528	135.9528	135.6028	135.6028	(0.257)	0.0000	0.0000	0
2023/04/20	2040	04/05/2023	10.73	Put	Bond Future	7,505.0400	7.5050	7,163.8400	7.1638	(4.546)	0	0	0
2023/04/20	2040	04/05/2023	12.78	Call	Bond Future	5,059.7200	5.0597	5,391.0400	5.3910	6.548	0	0	0
2023/04/20	2040	04/05/2023	12.78	Put	Bond Future	22.0200	0.0220	12.1200	0.0121	(44.959)	0	0	388
2023/04/20	2040	04/05/2023	13.45	Put	Bond Future	0.4800	0.0005	0.1900	0.0002	(60.417)	0	0	486
2023/04/20	2040	04/05/2023	11.43	Call	Bond Future	106.1000	0.1061	130.3200	0.1303	22.828	0	0	0
2023/04/20	2040	04/05/2023	11.43	Put	Bond Future	2,977.7200	2.9777	2,660.7200	2.6607	(10.646)	0	0	0
2023/04/20	2040	04/05/2023	12.05	Put	Bond Future	557.7600	0.5578	421.3200	0.4213	(24.462)	0	0	684
2023/04/20	2040	04/05/2023			Bond Future	11.8955	81.5851	11.8388	81.9263	(0.477)	0.0000	0.0000	20,230
2023/04/20	2040	04/05/2023	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/20	2040	04/05/2023	10.17	Put	Bond Future	11,507.6800	11.5077	11,166.4600	11.1665	(2.965)	0	0	0
2023/04/20	2040	04/05/2023	10.73	Call	Bond Future	0.1200	0.0001	0.1400	0.0001	16.667	0	0	486
2023/04/20	2040	04/05/2023	10.92	Call	Bond Future	1.2900	0.0013	1.5700	0.0016	21.705	0	0	388
2023/04/20	2040	04/05/2023	10.92	Put	Bond Future	6,209.4000	6.2094	5,868.4600	5.8685	(5.491)	0	0	0
2023/04/20	2040	04/05/2023	13.45	Call	Bond Future	8,522.2200	8.5222	8,863.1500	8.8632	4.000	0	0	0
2023/04/20	2040	04/05/2023	11.48	Call	Bond Future	143.8600	0.1439	175.9200	0.1759	22.286	0	0	486
2023/04/20	2040	04/05/2023	11.48	Put	Bond Future	2,699.3000	2.6993	2,390.1400	2.3901	(11.453)	0	0	0
2023/04/20	2040	04/05/2023	12.05	Call	Bond Future	1,476.0500	1.4760	1,680.8300	1.6808	13.874	0	0	0
2023/04/20	2040	04/05/2023	11.03	Call	Bond Future	4.1800	0.0042	5.1700	0.0052	23.684	0	0	684

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	2040	04/05/2023	11.03	Put	Bond Future	5,475.1100	5.4751	5,134.8800	5.1349	(6.214)	0	0	0
2023/04/20	2040	04/05/2023	11.41	Call	Bond Future	93.3800	0.0934	114.8900	0.1149	23.035	0	0	0
2023/04/20	2040	04/05/2023	11.41	Put	Bond Future	3,092.0100	3.0920	2,772.3000	2.7723	(10.340)	0	0	0
2023/04/20	2040	04/05/2023	11.42	Call	Bond Future	99.5600	0.0996	122.4000	0.1224	22.941	0	0	0
2023/04/20	2040	04/05/2023	11.42	Put	Bond Future	3,034.6400	3.0346	2,716.2600	2.7163	(10.492)	0	0	0
2023/04/20	2040	03/08/2023	12.23	Call	Bond Future	3,402.6100	3.4026	3,598.8000	3.5988	5.766	0	0	0
2023/04/20	2040	03/08/2023	12.23	Put	Bond Future	2,142.3500	2.1424	1,990.6100	1.9906	(7.083)	0	0	0
2023/04/20	2040	03/08/2023			Bond Future	12.0135	78.7747	11.9546	79.1226	(0.490)	0.0000	0.0000	136,826
2023/04/20	2040	03/08/2023	12.22	Call	Bond Future	3,367.7600	3.3678	3,562.8200	3.5628	5.792	0	0	0
2023/04/20	2040	03/08/2023	12.22	Put	Bond Future	2,165.0000	2.1650	2,012.1300	2.0121	(7.061)	0	0	0
2023/04/20	2040	03/08/2023	12.21	Call	Bond Future	3,333.0700	3.3331	3,526.9900	3.5270	5.818	0	0	0
2023/04/20	2040	03/08/2023	12.21	Put	Bond Future	2,187.8700	2.1879	2,033.8600	2.0339	(7.039)	0	0	0
2023/04/20	2040	02/11/2023	11.59	Call	Bond Future	2,078.9900	2.0790	2,207.0800	2.2071	6.161	0	0	0
2023/04/20	2040	02/11/2023	11.60	Put	Bond Future	5,221.5300	5.2215	4,995.2900	4.9953	(4.333)	0	0	0
2023/04/20	2040	02/11/2023	11.58	Call	Bond Future	2,055.5700	2.0556	2,182.6900	2.1827	6.184	0	0	0
2023/04/20	2040	02/11/2023	11.58	Put	Bond Future	5,297.8600	5.2979	5,069.6800	5.0697	(4.307)	0	0	0
2023/04/20	2040	02/11/2023			Bond Future	12.1211	80.4518	12.0601	80.8071	(0.503)	0.0000	0.0000	29
2023/04/20	2040	02/11/2023	11.59	Put	Bond Future	5,259.4700	5.2595	5,032.2600	5.0323	(4.320)	0	0	0
2023/04/20	2040	02/11/2023	11.60	Call	Bond Future	2,102.7800	2.1028	2,231.8400	2.2318	6.138	0	0	0
2023/04/20	2040	01/02/2024	12.34	Call	Bond Future	4,633.0500	4.6331	4,828.0400	4.8280	4.209	0	0	0
2023/04/20	2040	01/02/2024	12.34	Put	Bond Future	3,998.5000	3.9985	3,830.4900	3.8305	(4.202)	0	0	0
2023/04/20	2040	01/02/2024	12.33	Call	Bond Future	4,601.3200	4.6013	4,795.5600	4.7956	4.221	0	0	0
2023/04/20	2040	01/02/2024	12.33	Put	Bond Future	4,023.2000	4.0232	3,854.4400	3.8544	(4.195)	0	0	0
2023/04/20	2040	01/02/2024			Bond Future	12.2282	77.7046	12.1649	78.0676	(0.518)	0.0000	0.0000	11
2023/04/20	2040	01/02/2024	12.35	Call	Bond Future	4,664.5900	4.6646	4,860.3300	4.8603	4.196	0	0	0
2023/04/20	2040	01/02/2024	12.35	Put	Bond Future	3,973.6700	3.9737	3,806.4100	3.8064	(4.209)	0	0	0
2023/04/20	2040	02/05/2024	11.61	Call	Bond Future	2,974.0600	2.9741	3,114.7100	3.1147	4.729	0	0	0
2023/04/20	2040	02/05/2024	11.62	Put	Bond Future	7,231.1500	7.2312	7,001.5500	7.0015	(3.175)	0	0	0
2023/04/20	2040	02/05/2024	11.60	Call	Bond Future	2,950.9000	2.9509	3,090.8200	3.0908	4.742	0	0	0
2023/04/20	2040	02/05/2024			Bond Future	12.3423	79.3989	12.2766	79.7699	(0.533)	0.0000	0.0000	0
2023/04/20	2040	02/05/2024	11.61	Put	Bond Future	7,269.0100	7.2690	7,038.6800	7.0387	(3.169)	0	0	0
2023/04/20	2040	02/05/2024	11.62	Call	Bond Future	2,997.3100	2.9973	3,138.6900	3.1387	4.717	0	0	0
2023/04/20	2040	02/05/2024	11.60	Put	Bond Future	7,307.0400	7.3070	7,075.9800	7.0760	(3.162)	0	0	0
2023/04/20	2044	04/05/2023	11.41	Call	Bond Future	66.5600	0.0666	81.6200	0.0816	22.626	0	0	0
2023/04/20	2044	04/05/2023	11.41	Put	Bond Future	3,514.4700	3.5145	3,186.0200	3.1860	(9.346)	0	0	0
2023/04/20	2044	04/05/2023	11.42	Call	Bond Future	71.2600	0.0713	87.3300	0.0873	22.551	0	0	0
2023/04/20	2044	04/05/2023	11.42	Put	Bond Future	3,454.1300	3.4541	3,126.6900	3.1267	(9.480)	0	0	0
2023/04/20	2044	04/05/2023	11.75	Put	Bond Future	1,721.6500	1.7216	1,460.0700	1.4601	(15.194)	0	0	4,423
2023/04/20	2044	04/05/2023			Bond Future	11.9598	77.9147	11.9031	78.2582	(0.474)	0.0000	0.0000	30,443
2023/04/20	2044	04/05/2023	11.43	Call	Bond Future	76.2000	0.0762	93.3300	0.0933	22.480	0	0	0
2023/04/20	2044	04/05/2023	11.43	Put	Bond Future	3,394.1200	3.3941	3,067.7400	3.0677	(9.616)	0	0	0
2023/04/20	2044	04/05/2023	11.75	Call	Bond Future	436.1700	0.4362	518.1000	0.5181	18.784	0	0	0
2023/04/20	2044	04/05/2023	12.00	Call	Bond Future	1,090.3900	1.0904	1,255.7600	1.2558	15.166	0	0	0
2023/04/20	2044	04/05/2023	12.00	Put	Bond Future	848.0500	0.8481	669.9100	0.6699	(21.006)	0	0	4,423
2023/04/20	2044	04/05/2023	12.25	Call	Bond Future	2,076.2200	2.0762	2,321.4300	2.3214	11.810	0	0	0
2023/04/20	2044	04/05/2023	12.25	Put	Bond Future	356.3600	0.3564	258.0600	0.2581	(27.584)	0	0	1,798
2023/04/20	2044	03/08/2023	12.16	Call	Bond Future	2,964.3400	2.9643	3,147.1600	3.1472	6.167	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	2044	03/08/2023	12.16	Put	Bond Future	2,453.3900	2.4534	2,285.9400	2.2859	(6.825)	0	0	0
2023/04/20	2044	03/08/2023	12.00	Call	Bond Future	2,455.9300	2.4559	2,619.1300	2.6191	6.645	0	0	0
2023/04/20	2044	03/08/2023	12.00	Put	Bond Future	2,894.7200	2.8947	2,707.6500	2.7076	(6.462)	0	0	4,754
2023/04/20	2044	03/08/2023	12.15	Call	Bond Future	2,931.3000	2.9313	3,112.9200	3.1129	6.196	0	0	0
2023/04/20	2044	03/08/2023	12.15	Put	Bond Future	2,479.1200	2.4791	2,310.4700	2.3105	(6.803)	0	0	0
2023/04/20	2044	03/08/2023			Bond Future	12.0735	75.1532	12.0148	75.5035	(0.486)	0.0000	0.0000	81,465
2023/04/20	2044	03/08/2023	12.17	Call	Bond Future	2,997.5400	2.9975	3,181.5600	3.1816	6.139	0	0	0
2023/04/20	2044	03/08/2023	12.17	Put	Bond Future	2,427.9000	2.4279	2,261.6500	2.2616	(6.847)	0	0	0
2023/04/20	2044	03/08/2023	11.75	Call	Bond Future	1,756.9100	1.7569	1,888.3400	1.8883	7.481	0	0	0
2023/04/20	2044	03/08/2023	11.75	Put	Bond Future	3,720.8100	3.7208	3,501.9700	3.5020	(5.882)	0	0	3,076
2023/04/20	2044	02/11/2023	11.57	Call	Bond Future	1,982.0500	1.9821	2,104.7600	2.1048	6.191	0	0	0
2023/04/20	2044	02/11/2023	11.57	Put	Bond Future	5,683.0300	5.6830	5,448.0500	5.4480	(4.135)	0	0	0
2023/04/20	2044	02/11/2023			Bond Future	12.1771	76.7532	12.1162	77.1109	(0.500)	0.0000	0.0000	0
2023/04/20	2044	02/11/2023	11.56	Call	Bond Future	1,959.2400	1.9592	2,080.9800	2.0810	6.214	0	0	0
2023/04/20	2044	02/11/2023	11.56	Put	Bond Future	5,723.7200	5.7237	5,487.7700	5.4878	(4.122)	0	0	0
2023/04/20	2044	02/11/2023	11.55	Call	Bond Future	1,936.3500	1.9363	2,057.1300	2.0571	6.238	0	0	0
2023/04/20	2044	02/11/2023	11.55	Put	Bond Future	5,764.4200	5.7644	5,527.5100	5.5275	(4.110)	0	0	0
2023/04/20	2044	01/02/2024	12.29	Call	Bond Future	4,402.7800	4.4028	4,591.8700	4.5919	4.295	0	0	0
2023/04/20	2044	01/02/2024	12.29	Put	Bond Future	4,345.3200	4.3453	4,168.9700	4.1690	(4.058)	0	0	0
2023/04/20	2044	01/02/2024			Bond Future	12.2800	74.0502	12.2169	74.4157	(0.514)	0.0000	0.0000	0
2023/04/20	2044	01/02/2024	12.28	Call	Bond Future	4,371.6800	4.3717	4,560.0000	4.5600	4.308	0	0	0
2023/04/20	2044	01/02/2024	12.28	Put	Bond Future	4,371.8500	4.3719	4,194.7300	4.1947	(4.051)	0	0	0
2023/04/20	2044	01/02/2024	12.27	Call	Bond Future	4,340.6600	4.3407	4,528.2200	4.5282	4.321	0	0	0
2023/04/20	2044	01/02/2024	12.27	Put	Bond Future	4,398.5400	4.3985	4,220.6600	4.2207	(4.044)	0	0	0
2023/04/20	2044	02/05/2024	11.67	Call	Bond Future	2,870.9400	2.8709	3,011.9500	3.0119	4.912	0	0	0
2023/04/20	2044	02/05/2024	11.67	Put	Bond Future	7,153.9400	7.1539	6,921.4700	6.9215	(3.250)	0	0	0
2023/04/20	2044	02/05/2024			Bond Future	12.3892	75.6649	12.3238	76.0384	(0.528)	0.0000	0.0000	0
2023/04/20	2044	02/05/2024	11.66	Call	Bond Future	2,848.5900	2.8486	2,988.8600	2.9889	4.924	0	0	0
2023/04/20	2044	02/05/2024	11.66	Put	Bond Future	7,194.0300	7.1940	6,960.8200	6.9608	(3.242)	0	0	0
2023/04/20	2044	02/05/2024	11.65	Call	Bond Future	2,826.0500	2.8261	2,965.5600	2.9656	4.937	0	0	0
2023/04/20	2044	02/05/2024	11.65	Put	Bond Future	7,234.0100	7.2340	7,000.0400	7.0000	(3.234)	0	0	0
2023/04/20	2046	04/05/2023			Bond Future	112.7923	112.7923	111.7278	111.7278	(0.944)	0.0000	0.0000	10,249
2023/04/20	2046	03/08/2023			Bond Future	115.1675	115.1675	114.0799	114.0799	(0.944)	0.0000	0.0000	13,069
2023/04/20	2046	02/11/2023			Bond Future	115.5326	115.5326	114.4215	114.4215	(0.962)	0.0000	0.0000	4,231
2023/04/20	2046	01/02/2024			Bond Future	118.0849	118.0849	116.9491	116.9491	(0.962)	0.0000	0.0000	0
2023/04/20	2046	02/05/2024			Bond Future	118.5150	118.5150	117.3542	117.3542	(0.979)	0.0000	0.0000	0
2023/04/20	2050	04/05/2023			Bond Future	115.1533	115.1533	114.5375	114.5375	(0.535)	0.0000	0.0000	9,844
2023/04/20	2050	03/08/2023			Bond Future	115.3641	115.3641	114.7348	114.7348	(0.546)	0.0000	0.0000	9,630
2023/04/20	2050	02/11/2023			Bond Future	117.8473	117.8473	117.2042	117.2042	(0.546)	0.0000	0.0000	3,146
2023/04/20	2050	01/02/2024			Bond Future	118.1775	118.1775	117.5201	117.5201	(0.556)	0.0000	0.0000	0
2023/04/20	2050	02/05/2024			Bond Future	120.7819	120.7819	120.1101	120.1101	(0.556)	0.0000	0.0000	0
2023/04/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	AL37	04/05/2023			Index Future	874.2910	874.2910	875.8930	875.8930	0.183	0.0000	0.0000	0
2023/04/20	AL37	03/08/2023			Index Future	892.4860	892.4860	894.1170	894.1170	0.183	0.0000	0.0000	0
2023/04/20	AL37	02/11/2023			Index Future	911.4840	911.4840	913.1490	913.1490	0.183	0.0000	0.0000	0
2023/04/20	AL37	01/02/2024			Index Future	931.4120	931.4120	933.1130	933.1130	0.183	0.0000	0.0000	0
2023/04/20	AL37	02/05/2024			Index Future	951.7420	951.7420	953.4820	953.4820	0.183	0.0000	0.0000	0
2023/04/20	AL7T	04/05/2023			Index Future	1,003.9870	1,003.9870	1,006.6230	1,006.6230	0.263	0.0000	0.0000	0
2023/04/20	AL7T	03/08/2023			Index Future	1,024.8800	1,024.8800	1,027.5660	1,027.5660	0.262	0.0000	0.0000	0
2023/04/20	AL7T	02/11/2023			Index Future	1,046.6970	1,046.6970	1,049.4390	1,049.4390	0.262	0.0000	0.0000	0
2023/04/20	AL7T	01/02/2024			Index Future	1,069.5810	1,069.5810	1,072.3830	1,072.3830	0.262	0.0000	0.0000	0
2023/04/20	AL7T	02/05/2024			Index Future	1,092.9270	1,092.9270	1,095.7920	1,095.7920	0.262	0.0000	0.0000	0
2023/04/20	ALBI	04/05/2023			Index Future	877.8700	877.8700	880.5140	880.5140	0.301	0.0000	0.0000	81
2023/04/20	ALBI	03/08/2023			Index Future	896.1390	896.1390	898.8340	898.8340	0.301	0.0000	0.0000	18
2023/04/20	ALBI	02/11/2023			Index Future	915.2150	915.2150	917.9670	917.9670	0.301	0.0000	0.0000	0
2023/04/20	ALBI	01/02/2024			Index Future	935.2240	935.2240	938.0360	938.0360	0.301	0.0000	0.0000	0
2023/04/20	ALBI	02/05/2024			Index Future	955.6380	955.6380	958.5120	958.5120	0.301	0.0000	0.0000	0
2023/04/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/20	ES33	04/05/2023			Bond Future	12.1686	74.0281	12.1167	74.2713	(0.426)	0.0000	0.0000	0
2023/04/20	ES33	03/08/2023			Bond Future	12.3064	75.5870	12.2524	75.8350	(0.439)	0.0000	0.0000	350
2023/04/20	ES33	02/11/2023			Bond Future	12.4468	73.4170	12.3906	73.6704	(0.452)	0.0000	0.0000	0
2023/04/20	ES33	01/02/2024			Bond Future	12.5888	75.0391	12.5300	75.2980	(0.466)	0.0000	0.0000	0
2023/04/20	ES33	02/05/2024			Bond Future	12.7363	72.8938	12.6750	73.1585	(0.481)	0.0000	0.0000	0
2023/04/20	ES42	04/05/2023			Bond Future	12.6173	70.8906	12.5655	71.1706	(0.411)	0.0000	0.0000	0
2023/04/20	ES42	03/08/2023			Bond Future	12.7478	72.3835	12.6941	72.6691	(0.422)	0.0000	0.0000	4,000
2023/04/20	ES42	02/11/2023			Bond Future	12.8803	69.6784	12.8245	69.9701	(0.434)	0.0000	0.0000	0
2023/04/20	ES42	01/02/2024			Bond Future	13.0077	71.2180	12.9497	71.5161	(0.446)	0.0000	0.0000	0
2023/04/20	ES42	02/05/2024			Bond Future	13.1444	68.5245	13.0840	68.8293	(0.460)	0.0000	0.0000	0
2023/04/20	GOVI	04/05/2023	852.86	Call	GOVI	125,420.0000	12.5420	151,530.0000	15.1530	20.818	0	0	0
2023/04/20	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	04/05/2023	852.87	Call	GOVI	125,320.0000	12.5320	151,430.0000	15.1430	20.835	0	0	0
2023/04/20	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	04/05/2023			GOVI	865.4020	865.4020	868.0130	868.0130	0.302	0.0000	0.0000	119
2023/04/20	GOVI	04/05/2023	852.88	Call	GOVI	125,220.0000	12.5220	151,330.0000	15.1330	20.851	0	0	0
2023/04/20	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	03/08/2023	837.21	Call	GOVI	462,020.0000	46.2020	488,630.0000	48.8630	5.759	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	03/08/2023	837.22	Call	GOVI	461,920.0000	46.1920	488,530.0000	48.8530	5.761	0	0	0
2023/04/20	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	03/08/2023			GOVI	883.4120	883.4120	886.0730	886.0730	0.301	0.0000	0.0000	795
2023/04/20	GOVI	03/08/2023	837.23	Call	GOVI	461,820.0000	46.1820	488,430.0000	48.8430	5.762	0	0	0
2023/04/20	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	02/11/2023	885.82	Call	GOVI	163,970.0000	16.3970	191,140.0000	19.1140	16.570	0	0	0
2023/04/20	GOVI	02/11/2023			GOVI	902.2170	902.2170	904.9340	904.9340	0.301	0.0000	0.0000	0
2023/04/20	GOVI	02/11/2023	885.80	Call	GOVI	164,170.0000	16.4170	191,340.0000	19.1340	16.550	0	0	0
2023/04/20	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	02/11/2023	885.81	Call	GOVI	164,070.0000	16.4070	191,240.0000	19.1240	16.560	0	0	0
2023/04/20	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	01/02/2024	880.00	Call	GOVI	419,420.0000	41.9420	447,180.0000	44.7180	6.619	0	0	0
2023/04/20	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	01/02/2024			GOVI	921.9420	921.9420	924.7180	924.7180	0.301	0.0000	0.0000	0
2023/04/20	GOVI	01/02/2024	879.98	Call	GOVI	419,620.0000	41.9620	447,380.0000	44.7380	6.616	0	0	0
2023/04/20	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	01/02/2024	879.99	Call	GOVI	419,520.0000	41.9520	447,280.0000	44.7280	6.617	0	0	0
2023/04/20	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	02/05/2024	950.97	Put	GOVI	89,040.0000	8.9040	60,660.0000	6.0660	(31.873)	0	0	0
2023/04/20	GOVI	02/05/2024	950.98	Put	GOVI	89,140.0000	8.9140	60,760.0000	6.0760	(31.838)	0	0	0
2023/04/20	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	02/05/2024			GOVI	942.0660	942.0660	944.9040	944.9040	0.301	0.0000	0.0000	0
2023/04/20	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	GOVI	02/05/2024	950.99	Put	GOVI	89,240.0000	8.9240	60,860.0000	6.0860	(31.802)	0	0	0
2023/04/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/20	IGOV	04/05/2023			Index Future	326.2740	326.2740	325.1380	325.1380	(0.348)	0.0000	0.0000	289
2023/04/20	IGOV	03/08/2023			Index Future	333.1450	333.1450	331.9840	331.9840	(0.348)	0.0000	0.0000	624
2023/04/20	IGOV	02/11/2023			Index Future	340.3160	340.3160	339.1290	339.1290	(0.349)	0.0000	0.0000	16
2023/04/20	IGOV	01/02/2024			Index Future	347.8330	347.8330	346.6200	346.6200	(0.349)	0.0000	0.0000	0
2023/04/20	IGOV	02/05/2024			Index Future	355.5010	355.5010	354.2620	354.2620	(0.349)	0.0000	0.0000	0
2023/04/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0

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2023/04/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/04/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/04/20	JBAF	17/05/2023			Jibar Tradeable Future	8.0700	91.9300	8.0650	91.9350	(0.062)	0.0000	0.0000	0
2023/04/20	JBAF	21/06/2023			Jibar Tradeable Future	8.3750	91.6250	8.3650	91.6350	(0.119)	0.0000	0.0000	0
2023/04/20	JBAF	19/07/2023			Jibar Tradeable Future	8.4200	91.5800	8.4200	91.5800	0.000	0.0000	0.0000	0
2023/04/20	JBAF	16/08/2023			Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000	0
2023/04/20	JBAF	20/09/2023			Jibar Tradeable Future	8.5550	91.4450	8.5550	91.4450	0.000	0.0000	0.0000	0
2023/04/20	JBAF	18/10/2023			Jibar Tradeable Future	8.3150	91.6850	8.5600	91.4400	2.946	0.0000	0.0000	0
2023/04/20	JBAF	20/12/2023			Jibar Tradeable Future	8.5000	91.5000	8.5100	91.4900	0.118	0.0000	0.0000	0
2023/04/20	JBAF	20/03/2024			Jibar Tradeable Future	8.3500	91.6500	8.3300	91.6700	(0.240)	0.0000	0.0000	0
2023/04/20	JBAF	19/06/2024			Jibar Tradeable Future	8.1900	91.8100	8.1600	91.8400	(0.366)	0.0000	0.0000	0
2023/04/20	JBAF	18/09/2024			Jibar Tradeable Future	8.1450	91.8550	8.1250	91.8750	(0.246)	0.0000	0.0000	0
2023/04/20	JBAF	18/12/2024			Jibar Tradeable Future	8.0200	91.9800	7.9800	92.0200	(0.499)	0.0000	0.0000	0
2023/04/20	JBAF	19/03/2025			Jibar Tradeable Future	8.0250	91.9750	7.9750	92.0250	(0.623)	0.0000	0.0000	0
2023/04/20	R035	04/05/2023	10.55	Call	Bond Future	5.5200	0.0055	6.0600	0.0061	9.783	0	0	770
2023/04/20	R035	04/05/2023	10.55	Put	Bond Future	4,750.6000	4.7506	4,515.0800	4.5151	(4.958)	0	0	0
2023/04/20	R035	04/05/2023	13.18	Call	Bond Future	9,527.9400	9.5279	9,763.9800	9.7640	2.477	0	0	0
2023/04/20	R035	04/05/2023	13.18	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	491
2023/04/20	R035	04/05/2023	12.46	Call	Bond Future	5,970.9100	5.9709	6,205.0100	6.2050	3.921	0	0	0
2023/04/20	R035	04/05/2023	12.46	Put	Bond Future	4.1300	0.0041	2.1700	0.0022	(47.458)	0	0	388
2023/04/20	R035	04/05/2023	11.20	Call	Bond Future	468.6500	0.4687	527.3200	0.5273	12.519	0	0	0
2023/04/20	R035	04/05/2023	11.21	Call	Bond Future	489.1000	0.4891	549.9900	0.5500	12.449	0	0	0
2023/04/20	R035	04/05/2023	11.22	Put	Bond Future	1,273.1700	1.2732	1,100.2600	1.1003	(13.581)	0	0	0
2023/04/20	R035	04/05/2023	10.60	Call	Bond Future	8.8900	0.0089	9.8500	0.0099	10.799	0	0	388
2023/04/20	R035	04/05/2023	10.60	Put	Bond Future	4,447.8500	4.4479	4,212.7500	4.2127	(5.286)	0	0	0
2023/04/20	R035	04/05/2023	11.05	Call	Bond Future	228.1100	0.2281	258.5000	0.2585	13.323	0	0	770
2023/04/20	R035	04/05/2023	11.05	Put	Bond Future	1,977.3700	1.9774	1,771.7000	1.7717	(10.401)	0	0	0
2023/04/20	R035	04/05/2023	11.17	Call	Bond Future	410.7000	0.4107	462.9300	0.4629	12.717	0	0	491
2023/04/20	R035	04/05/2023			Bond Future	11.3535	85.7541	11.3120	85.9902	(0.365)	0.0000	0.0000	27,631
2023/04/20	R035	04/05/2023	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	388
2023/04/20	R035	04/05/2023	9.85	Put	Bond Future	9,190.3800	9.1904	8,954.3200	8.9543	(2.569)	0	0	0
2023/04/20	R035	04/05/2023	10.42	Call	Bond Future	1.4000	0.0014	1.4900	0.0015	6.429	0	0	491
2023/04/20	R035	04/05/2023	10.42	Put	Bond Future	5,549.3700	5.5494	5,313.4000	5.3134	(4.252)	0	0	0
2023/04/20	R035	04/05/2023	11.80	Call	Bond Future	2,630.0600	2.6301	2,824.3900	2.8244	7.389	0	0	0
2023/04/20	R035	04/05/2023	11.80	Put	Bond Future	146.5200	0.1465	104.7900	0.1048	(28.481)	0	0	1,035
2023/04/20	R035	04/05/2023	11.87	Call	Bond Future	2,968.9400	2.9689	3,172.7900	3.1728	6.866	0	0	0
2023/04/20	R035	04/05/2023	11.87	Put	Bond Future	105.5600	0.1056	73.3500	0.0734	(30.513)	0	0	770
2023/04/20	R035	04/05/2023	11.20	Put	Bond Future	1,346.8900	1.3469	1,169.5000	1.1695	(13.170)	0	0	0
2023/04/20	R035	04/05/2023	11.21	Put	Bond Future	1,309.7200	1.3097	1,134.5500	1.1345	(13.375)	0	0	0
2023/04/20	R035	04/05/2023	11.22	Call	Bond Future	510.1200	0.5101	573.2700	0.5733	12.379	0	0	0
2023/04/20	R035	04/05/2023	11.17	Put	Bond Future	1,462.1400	1.4621	1,278.3100	1.2783	(12.573)	0	0	0
2023/04/20	R035	03/08/2023	12.00	Call	Bond Future	4,279.1600	4.2792	4,436.3800	4.4364	3.674	0	0	0
2023/04/20	R035	03/08/2023	12.00	Put	Bond Future	1,335.4600	1.3355	1,252.1200	1.2521	(6.241)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	R035	03/08/2023			Bond Future	11.4586	87.5388	11.4156	87.7793	(0.376)	0.0000	0.0000	50,696
2023/04/20	R035	03/08/2023	11.98	Call	Bond Future	4,204.1100	4.2041	4,359.9100	4.3599	3.706	0	0	0
2023/04/20	R035	03/08/2023	11.98	Put	Bond Future	1,366.5200	1.3665	1,281.7600	1.2818	(6.203)	0	0	0
2023/04/20	R035	03/08/2023	11.99	Call	Bond Future	4,241.6600	4.2417	4,398.1700	4.3982	3.690	0	0	0
2023/04/20	R035	03/08/2023	11.99	Put	Bond Future	1,350.9900	1.3510	1,266.9400	1.2669	(6.221)	0	0	0
2023/04/20	R035	02/11/2023	12.85	Call	Bond Future	7,758.1100	7.7581	7,947.0500	7.9471	2.435	0	0	0
2023/04/20	R035	02/11/2023	12.85	Put	Bond Future	1,125.9500	1.1259	1,069.2700	1.0693	(5.034)	0	0	400
2023/04/20	R035	02/11/2023	11.41	Call	Bond Future	2,766.8100	2.7668	2,877.1000	2.8771	3.986	0	0	0
2023/04/20	R035	02/11/2023	11.41	Put	Bond Future	3,625.5700	3.6256	3,490.2400	3.4902	(3.733)	0	0	0
2023/04/20	R035	02/11/2023	11.42	Call	Bond Future	2,794.2100	2.7942	2,905.1900	2.9052	3.972	0	0	0
2023/04/20	R035	02/11/2023	11.42	Put	Bond Future	3,597.4600	3.5975	3,462.8200	3.4628	(3.743)	0	0	0
2023/04/20	R035	02/11/2023	11.12	Call	Bond Future	2,035.3300	2.0353	2,125.6400	2.1256	4.437	0	0	400
2023/04/20	R035	02/11/2023			Bond Future	11.5657	84.8943	11.5210	85.1399	(0.387)	0.0000	0.0000	99,908
2023/04/20	R035	02/11/2023	11.43	Call	Bond Future	2,821.7600	2.8218	2,933.4100	2.9334	3.957	0	0	0
2023/04/20	R035	02/11/2023	11.43	Put	Bond Future	3,569.5400	3.5695	3,435.5700	3.4356	(3.753)	0	0	0
2023/04/20	R035	02/11/2023	10.62	Call	Bond Future	1,088.2800	1.0883	1,145.8600	1.1459	5.291	0	0	400
2023/04/20	R035	02/11/2023	10.62	Put	Bond Future	6,499.9400	6.4999	6,311.9000	6.3119	(2.893)	0	0	0
2023/04/20	R035	02/11/2023	11.12	Put	Bond Future	4,526.6700	4.5267	4,371.3600	4.3714	(3.431)	0	0	0
2023/04/20	R035	01/02/2024	12.18	Put	Bond Future	2,775.9000	2.7759	2,677.0600	2.6771	(3.561)	0	0	0
2023/04/20	R035	01/02/2024	12.19	Call	Bond Future	5,472.5400	5.4725	5,625.1500	5.6251	2.789	0	0	0
2023/04/20	R035	01/02/2024	12.19	Put	Bond Future	2,757.7600	2.7578	2,659.4100	2.6594	(3.566)	0	0	0
2023/04/20	R035	01/02/2024	10.62	Call	Bond Future	1,470.3900	1.4704	1,536.1700	1.5362	4.474	0	0	400
2023/04/20	R035	01/02/2024	10.62	Put	Bond Future	7,405.5500	7.4055	7,220.3700	7.2204	(2.501)	0	0	0
2023/04/20	R035	01/02/2024	11.12	Put	Bond Future	5,473.7600	5.4738	5,316.6500	5.3166	(2.870)	0	0	0
2023/04/20	R035	01/02/2024			Bond Future	11.6727	86.7507	11.6261	87.0016	(0.399)	0.0000	0.0000	0
2023/04/20	R035	01/02/2024	13.46	Call	Bond Future	10,066.9400	10.0669	10,267.3100	10.2673	1.990	0	0	0
2023/04/20	R035	01/02/2024	13.46	Put	Bond Future	1,199.0100	1.1990	1,148.4200	1.1484	(4.219)	0	0	400
2023/04/20	R035	01/02/2024	12.18	Call	Bond Future	5,439.3900	5.4394	5,591.5100	5.5915	2.797	0	0	0
2023/04/20	R035	01/02/2024	12.20	Call	Bond Future	5,506.0500	5.5061	5,659.1300	5.6591	2.780	0	0	0
2023/04/20	R035	01/02/2024	12.20	Put	Bond Future	2,740.0400	2.7400	2,642.1600	2.6422	(3.572)	0	0	0
2023/04/20	R035	01/02/2024	11.12	Call	Bond Future	2,428.9000	2.4289	2,522.7500	2.5228	3.864	0	0	400
2023/04/20	R035	02/05/2024	11.19	Call	Bond Future	2,824.0400	2.8240	2,924.0000	2.9240	3.540	0	0	0
2023/04/20	R035	02/05/2024	11.19	Put	Bond Future	6,004.7100	6.0047	5,848.1300	5.8481	(2.608)	0	0	0
2023/04/20	R035	02/05/2024	11.20	Call	Bond Future	2,846.6900	2.8467	2,947.1800	2.9472	3.530	0	0	0
2023/04/20	R035	02/05/2024	11.20	Put	Bond Future	5,971.7900	5.9718	5,815.7400	5.8157	(2.613)	0	0	0
2023/04/20	R035	02/05/2024			Bond Future	11.7773	84.1317	11.7288	84.3883	(0.412)	0.0000	0.0000	0
2023/04/20	R035	02/05/2024	11.21	Call	Bond Future	2,869.0900	2.8691	2,970.1100	2.9701	3.521	0	0	0
2023/04/20	R035	02/05/2024	11.21	Put	Bond Future	5,938.6800	5.9387	5,783.1600	5.7832	(2.619)	0	0	0
2023/04/20	R186	04/05/2023		Call	Bond Future	9,130.6300	9.1306	9,291.9100	9.2919	1.766	0	0	0
2023/04/20	R186	04/05/2023	8.83	Put	Bond Future	457.4500	0.4574	368.4300	0.3684	(19.460)	0	0	0
2023/04/20	R186	04/05/2023	8.84	Call	Bond Future	538.9700	0.5390	612.8900	0.6129	13.715	0	0	0
2023/04/20	R186	04/05/2023			Bond Future	8.8097	109.1306	8.7584	109.2919	(0.582)	0.0000	0.0000	39,090
2023/04/20	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/20	R186	04/05/2023	8.36	Call	Bond Future	46.4900	0.0465	56.6000	0.0566	21.747	0	0	200
2023/04/20	R186	04/05/2023	8.36	Put	Bond Future	1,470.7500	1.4707	1,319.5800	1.3196	(10.278)	0	0	200
2023/04/20	R186	04/05/2023	8.82	Call	Bond Future	503.9700	0.5040	574.5700	0.5746	14.009	0	0	0
2023/04/20	R186	04/05/2023	8.82	Put	Bond Future	471.4900	0.4715	380.8100	0.3808	(19.233)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	R186	04/05/2023	8.83	Call	Bond Future	521.3200	0.5213	593.5800	0.5936	13.861	0	0	0
2023/04/20	R186	04/05/2023	8.84	Put	Bond Future	443.7300	0.4437	356.3700	0.3564	(19.688)	0	0	0
2023/04/20	R186	03/08/2023	9.74	Call	Bond Future	2,937.1400	2.9371	3,066.8800	3.0669	4.417	0	0	0
2023/04/20	R186	03/08/2023	9.74	Put	Bond Future	334.8400	0.3348	300.5000	0.3005	(10.256)	0	0	0
2023/04/20	R186	03/08/2023	9.73	Put	Bond Future	339.6800	0.3397	304.9400	0.3049	(10.227)	0	0	0
2023/04/20	R186	03/08/2023			Bond Future	8.8427	106.0943	8.7870	106.2584	(0.629)	0.0000	0.0000	69,018
2023/04/20	R186	03/08/2023	9.75	Call	Bond Future	2,960.7600	2.9608	3,090.9000	3.0909	4.395	0	0	0
2023/04/20	R186	03/08/2023	9.75	Put	Bond Future	329.9200	0.3299	295.9800	0.2960	(10.287)	0	0	0
2023/04/20	R186	03/08/2023	9.73	Call	Bond Future	2,913.4300	2.9134	3,042.7700	3.0428	4.439	0	0	0
2023/04/20	R186	02/11/2023	9.40	Call	Bond Future	2,373.4900	2.3735	2,481.2000	2.4812	4.538	0	0	0
2023/04/20	R186	02/11/2023	9.40	Put	Bond Future	902.4000	0.9024	842.6000	0.8426	(6.627)	0	0	0
2023/04/20	R186	02/11/2023	9.15	Call	Bond Future	1,921.6100	1.9216	2,018.3300	2.0183	5.033	0	0	1,715
2023/04/20	R186	02/11/2023			Bond Future	8.8603	108.3529	8.7995	108.5204	(0.687)	0.0000	0.0000	16,492
2023/04/20	R186	02/11/2023	10.42	Call	Bond Future	4,531.5400	4.5315	4,671.4700	4.6715	3.088	0	0	0
2023/04/20	R186	02/11/2023	10.42	Put	Bond Future	350.4600	0.3505	322.8800	0.3229	(7.870)	0	0	1,715
2023/04/20	R186	02/11/2023	9.38	Call	Bond Future	2,335.9300	2.3359	2,442.8100	2.4428	4.575	0	0	0
2023/04/20	R186	02/11/2023	9.38	Put	Bond Future	918.8900	0.9189	858.2600	0.8583	(6.598)	0	0	0
2023/04/20	R186	02/11/2023	9.39	Call	Bond Future	2,354.6800	2.3547	2,461.9800	2.4620	4.557	0	0	0
2023/04/20	R186	02/11/2023	9.39	Put	Bond Future	910.6100	0.9106	850.4000	0.8504	(6.612)	0	0	0
2023/04/20	R186	02/11/2023	9.15	Put	Bond Future	1,128.7600	1.1288	1,057.9700	1.0580	(6.271)	0	0	0
2023/04/20	R186	01/02/2024	9.52	Put	Bond Future	1,013.4900	1.0135	953.5500	0.9536	(5.914)	0	0	0
2023/04/20	R186	01/02/2024	9.50	Call	Bond Future	2,653.1000	2.6531	2,763.6100	2.7636	4.165	0	0	0
2023/04/20	R186	01/02/2024	9.51	Call	Bond Future	2,670.8500	2.6708	2,781.7000	2.7817	4.150	0	0	0
2023/04/20	R186	01/02/2024			Bond Future	8.8572	105.4130	8.7903	105.5842	(0.756)	0.0000	0.0000	0
2023/04/20	R186	01/02/2024	9.52	Call	Bond Future	2,688.6400	2.6886	2,799.8400	2.7998	4.136	0	0	0
2023/04/20	R186	01/02/2024	9.50	Put	Bond Future	1,028.0000	1.0280	967.3700	0.9674	(5.898)	0	0	0
2023/04/20	R186	01/02/2024	9.51	Put	Bond Future	1,020.7200	1.0207	960.4300	0.9604	(5.907)	0	0	0
2023/04/20	R186	02/05/2024	8.01	Call	Bond Future	729.7800	0.7298	782.9300	0.7829	7.283	0	0	0
2023/04/20	R186	02/05/2024	8.01	Put	Bond Future	2,744.5200	2.7445	2,622.6900	2.6227	(4.439)	0	0	0
2023/04/20	R186	02/05/2024			Bond Future	8.8559	107.7123	8.7816	107.8873	(0.839)	0.0000	0.0000	0
2023/04/20	R186	02/05/2024	7.99	Call	Bond Future	713.0400	0.7130	765.3700	0.7654	7.339	0	0	0
2023/04/20	R186	02/05/2024	7.99	Put	Bond Future	2,776.0200	2.7760	2,653.3700	2.6534	(4.418)	0	0	0
2023/04/20	R186	02/05/2024	8.00	Call	Bond Future	721.1800	0.7212	773.9200	0.7739	7.313	0	0	0
2023/04/20	R186	02/05/2024	8.00	Put	Bond Future	2,760.0400	2.7600	2,637.8000	2.6378	(4.429)	0	0	0
2023/04/20	R197	04/05/2023			Bond Future	335.8552	335.8552	336.0989	336.0989	0.073	0.0000	0.0000	309
2023/04/20	R197	03/08/2023			Bond Future	333.8152	333.8152	334.0624	334.0624	0.074	0.0000	0.0000	0
2023/04/20	R197	02/11/2023			Bond Future	341.0004	341.0004	341.2527	341.2527	0.074	0.0000	0.0000	0
2023/04/20	R202	04/05/2023			Bond Future	251.8236	251.8236	250.8248	250.8248	(0.397)	0.0000	0.0000	4,492
2023/04/20	R202	03/08/2023			Bond Future	252.2864	252.2864	251.2654	251.2654	(0.405)	0.0000	0.0000	5,420
2023/04/20	R202	02/11/2023			Bond Future	257.7166	257.7166	256.6735	256.6735	(0.405)	0.0000	0.0000	0
2023/04/20	R202	01/02/2024			Bond Future	258.3869	258.3869	257.3203	257.3203	(0.413)	0.0000	0.0000	0
2023/04/20	R202	02/05/2024			Bond Future	264.0815	264.0815	262.9916	262.9916	(0.413)	0.0000	0.0000	0
2023/04/20	R209	04/05/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2023/04/20	R209	04/05/2023	10.00	Put	Bond Future	7,576.8600	7.5769	7,320.6000	7.3206	(3.382)	0	0	0
2023/04/20	R209	04/05/2023	10.50	Call	Bond Future	1.6200	0.0016	1.9100	0.0019	17.901	0	0	4,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	R209	04/05/2023	10.50	Put	Bond Future	4,763.2600	4.7633	4,507.2900	4.5073	(5.374)	0	0	0
2023/04/20	R209	04/05/2023	11.50	Put	Bond Future	555.3500	0.5553	434.7700	0.4348	(21.712)	0	0	0
2023/04/20	R209	04/05/2023	11.09	Call	Bond Future	183.7200	0.1837	218.8700	0.2189	19.132	0	0	0
2023/04/20	R209	04/05/2023	11.09	Put	Bond Future	1,812.0500	1.8121	1,590.9400	1.5909	(12.202)	0	0	0
2023/04/20	R209	04/05/2023	11.10	Call	Bond Future	193.9200	0.1939	230.8000	0.2308	19.018	0	0	0
2023/04/20	R209	04/05/2023	11.10	Put	Bond Future	1,770.8200	1.7708	1,551.4400	1.5514	(12.389)	0	0	0
2023/04/20	R209	04/05/2023			Bond Future	11.4119	66.2332	11.3605	66.4894	(0.450)	0.0000	0.0000	19,145
2023/04/20	R209	04/05/2023	11.00	Call	Bond Future	109.1700	0.1092	131.0400	0.1310	20.033	0	0	1,250
2023/04/20	R209	04/05/2023	11.00	Put	Bond Future	2,202.7800	2.2028	1,968.3900	1.9684	(10.641)	0	0	8,250
2023/04/20	R209	04/05/2023	11.50	Call	Bond Future	991.2000	0.9912	1,126.8800	1.1269	13.688	0	0	2,250
2023/04/20	R209	04/05/2023	12.50	Call	Bond Future	5,115.2500	5.1152	5,369.3600	5.3694	4.968	0	0	0
2023/04/20	R209	04/05/2023	12.50	Put	Bond Future	4.2600	0.0043	2.1100	0.0021	(50.469)	0	0	9,750
2023/04/20	R209	04/05/2023	11.11	Call	Bond Future	204.4800	0.2045	243.1400	0.2431	18.906	0	0	0
2023/04/20	R209	04/05/2023	11.11	Put	Bond Future	1,730.0200	1.7300	1,512.4200	1.5124	(12.578)	0	0	0
2023/04/20	R209	03/08/2023	11.95	Put	Bond Future	1,316.7200	1.3167	1,221.4800	1.2215	(7.233)	0	0	0
2023/04/20	R209	03/08/2023	10.70	Call	Bond Future	595.5900	0.5956	647.5600	0.6476	8.726	0	0	1,800
2023/04/20	R209	03/08/2023	11.93	Call	Bond Future	3,369.2400	3.3692	3,533.6400	3.5336	4.879	0	0	0
2023/04/20	R209	03/08/2023	11.94	Call	Bond Future	3,400.9700	3.4010	3,566.1700	3.5662	4.857	0	0	0
2023/04/20	R209	03/08/2023	10.00	Call	Bond Future	117.3800	0.1174	130.8400	0.1308	11.467	0	0	1,800
2023/04/20	R209	03/08/2023	10.00	Put	Bond Future	8,128.5100	8.1285	7,880.7300	7.8807	(3.048)	0	0	0
2023/04/20	R209	03/08/2023			Bond Future	11.5083	67.6116	11.4551	67.8728	(0.462)	0.0000	0.0000	11,687
2023/04/20	R209	03/08/2023	11.95	Call	Bond Future	3,432.6600	3.4327	3,598.6600	3.5987	4.836	0	0	0
2023/04/20	R209	03/08/2023	10.70	Put	Bond Future	4,729.9700	4.7300	4,520.7000	4.5207	(4.424)	0	0	0
2023/04/20	R209	03/08/2023	11.93	Put	Bond Future	1,347.0200	1.3470	1,250.1800	1.2502	(7.189)	0	0	0
2023/04/20	R209	03/08/2023	11.94	Put	Bond Future	1,331.8600	1.3319	1,235.8200	1.2358	(7.211)	0	0	0
2023/04/20	R209	02/11/2023	11.33	Call	Bond Future	2,164.6100	2.1646	2,278.2800	2.2783	5.251	0	0	0
2023/04/20	R209	02/11/2023	11.33	Put	Bond Future	3,501.9800	3.5020	3,348.8400	3.3488	(4.373)	0	0	0
2023/04/20	R209	02/11/2023	11.34	Call	Bond Future	2,187.4000	2.1874	2,301.8300	2.3018	5.231	0	0	0
2023/04/20	R209	02/11/2023	11.34	Put	Bond Future	3,475.1000	3.4751	3,322.7200	3.3227	(4.385)	0	0	0
2023/04/20	R209	02/11/2023			Bond Future	11.6029	65.8980	11.5478	66.1648	(0.475)	0.0000	0.0000	0
2023/04/20	R209	02/11/2023	11.35	Call	Bond Future	2,210.3200	2.2103	2,325.5000	2.3255	5.211	0	0	0
2023/04/20	R209	02/11/2023	11.35	Put	Bond Future	3,448.4000	3.4484	3,296.7700	3.2968	(4.397)	0	0	0
2023/04/20	R209	01/02/2024	12.14	Call	Bond Future	4,628.1300	4.6281	4,792.7000	4.7927	3.556	0	0	0
2023/04/20	R209	01/02/2024	12.14	Put	Bond Future	2,546.4100	2.5464	2,438.4100	2.4384	(4.241)	0	0	0
2023/04/20	R209	01/02/2024	12.13	Put	Bond Future	2,563.1700	2.5632	2,454.6300	2.4546	(4.235)	0	0	0
2023/04/20	R209	01/02/2024			Bond Future	11.6933	67.3391	11.6363	67.6117	(0.488)	0.0000	0.0000	0
2023/04/20	R209	01/02/2024	12.12	Call	Bond Future	4,570.5500	4.5706	4,734.0400	4.7340	3.577	0	0	0
2023/04/20	R209	01/02/2024	12.12	Put	Bond Future	2,580.0500	2.5800	2,470.9700	2.4710	(4.228)	0	0	0
2023/04/20	R209	01/02/2024	12.13	Call	Bond Future	4,599.3100	4.5993	4,763.3400	4.7633	3.566	0	0	0
2023/04/20	R209	02/05/2024	11.17	Call	Bond Future	2,475.1300	2.4751	2,584.2800	2.5843	4.410	0	0	0
2023/04/20	R209	02/05/2024	11.17	Put	Bond Future	5,475.9900	5.4760	5,306.5500	5.3065	(3.094)	0	0	0
2023/04/20	R209	02/05/2024	11.18	Call	Bond Future	2,494.9800	2.4950	2,604.7000	2.6047	4.398	0	0	0
2023/04/20	R209	02/05/2024	11.18	Put	Bond Future	5,445.8800	5.4459	5,277.0100	5.2770	(3.101)	0	0	0
2023/04/20	R209	02/05/2024			Bond Future	11.7892	65.6553	11.7301	65.9339	(0.501)	0.0000	0.0000	0
2023/04/20	R209	02/05/2024	11.19	Call	Bond Future	2,514.9000	2.5149	2,625.2000	2.6252	4.386	0	0	0
2023/04/20	R209	02/05/2024	11.19	Put	Bond Future	5,415.9000	5.4159	5,247.6100	5.2476	(3.107)	0	0	0
2023/04/20	R210	04/05/2023			Bond Future	224.2505	224.2505	223.6558	223.6558	(0.265)	0.0000	0.0000	132

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	R210	03/08/2023			Bond Future	228.9729	228.9729	228.3646	228.3646	(0.266)	0.0000	0.0000	371
2023/04/20	R210	02/11/2023			Bond Future	230.6969	230.6969	230.0753	230.0753	(0.269)	0.0000	0.0000	0
2023/04/20	R210	01/02/2024			Bond Future	235.7933	235.7933	235.1578	235.1578	(0.269)	0.0000	0.0000	0
2023/04/20	R210	02/05/2024			Bond Future	237.6973	237.6973	237.0476	237.0476	(0.273)	0.0000	0.0000	0
2023/04/20	R213	04/05/2023	10.75	Call	Bond Future	1,322.7000	1.3227	1,454.5900	1.4546	9.971	0	0	0
2023/04/20	R213	04/05/2023	10.75	Put	Bond Future	371.3100	0.3713	289.6500	0.2896	(21.992)	0	0	0
2023/04/20	R213	04/05/2023			Bond Future	10.5414	82.7759	10.4950	82.9894	(0.440)	0.0000	0.0000	9,257
2023/04/20	R213	04/05/2023	10.73	Call	Bond Future	1,257.5900	1.2576	1,385.6500	1.3856	10.183	0	0	0
2023/04/20	R213	04/05/2023	10.73	Put	Bond Future	396.8000	0.3968	311.3100	0.3113	(21.545)	0	0	0
2023/04/20	R213	04/05/2023	10.74	Call	Bond Future	1,289.9800	1.2900	1,419.9600	1.4200	10.076	0	0	0
2023/04/20	R213	04/05/2023	10.74	Put	Bond Future	383.8800	0.3839	300.3100	0.3003	(21.770)	0	0	0
2023/04/20	R213	03/08/2023	11.62	Put	Bond Future	520.6400	0.5206	475.7600	0.4758	(8.620)	0	0	0
2023/04/20	R213	03/08/2023	11.63	Call	Bond Future	4,838.7500	4.8388	5,011.9400	5.0119	3.579	0	0	0
2023/04/20	R213	03/08/2023			Bond Future	10.6319	84.4985	10.5834	84.7161	(0.456)	0.0000	0.0000	27,135
2023/04/20	R213	03/08/2023	11.61	Call	Bond Future	4,768.9700	4.7690	4,941.1900	4.9412	3.611	0	0	0
2023/04/20	R213	03/08/2023	11.61	Put	Bond Future	527.6100	0.5276	482.2500	0.4823	(8.597)	0	0	0
2023/04/20	R213	03/08/2023	11.62	Call	Bond Future	4,803.9000	4.8039	4,976.6000	4.9766	3.595	0	0	0
2023/04/20	R213	03/08/2023	11.63	Put	Bond Future	513.6300	0.5136	469.2400	0.4692	(8.642)	0	0	0
2023/04/20	R213	02/11/2023	11.13	Call	Bond Future	3,545.6600	3.5457	3,678.9700	3.6790	3.760	0	0	0
2023/04/20	R213	02/11/2023	11.13	Put	Bond Future	1,796.8600	1.7969	1,708.0000	1.7080	(4.945)	0	0	0
2023/04/20	R213	02/11/2023			Bond Future	10.7248	82.7417	10.6741	82.9639	(0.473)	0.0000	0.0000	0
2023/04/20	R213	02/11/2023	11.11	Call	Bond Future	3,490.8500	3.4908	3,623.0600	3.6231	3.787	0	0	0
2023/04/20	R213	02/11/2023	11.11	Put	Bond Future	1,827.2600	1.8273	1,737.3000	1.7373	(4.923)	0	0	0
2023/04/20	R213	02/11/2023	11.12	Call	Bond Future	3,518.2200	3.5182	3,650.9800	3.6510	3.773	0	0	0
2023/04/20	R213	02/11/2023	11.12	Put	Bond Future	1,812.0100	1.8120	1,722.6000	1.7226	(4.934)	0	0	0
2023/04/20	R213	01/02/2024	11.70	Call	Bond Future	5,247.6800	5.2477	5,402.7100	5.4027	2.954	0	0	0
2023/04/20	R213	01/02/2024	11.70	Put	Bond Future	1,588.2800	1.5883	1,516.3100	1.5163	(4.531)	0	0	0
2023/04/20	R213	01/02/2024	11.71	Call	Bond Future	5,277.1000	5.2771	5,432.5200	5.4325	2.945	0	0	0
2023/04/20	R213	01/02/2024	11.71	Put	Bond Future	1,577.4700	1.5775	1,505.8900	1.5059	(4.538)	0	0	0
2023/04/20	R213	01/02/2024			Bond Future	10.8166	84.5510	10.7635	84.7780	(0.491)	0.0000	0.0000	0
2023/04/20	R213	01/02/2024	11.72	Call	Bond Future	5,306.3000	5.3063	5,462.1200	5.4621	2.937	0	0	0
2023/04/20	R213	01/02/2024	11.72	Put	Bond Future	1,566.4700	1.5665	1,495.2900	1.4953	(4.544)	0	0	0
2023/04/20	R213	02/05/2024	10.30	Call	Bond Future	1,962.6000	1.9626	2,049.8800	2.0499	4.447	0	0	0
2023/04/20	R213	02/05/2024	10.30	Put	Bond Future	4,532.8200	4.5328	4,388.0600	4.3881	(3.194)	0	0	0
2023/04/20	R213	02/05/2024			Bond Future	10.9067	82.8373	10.8510	83.0694	(0.511)	0.0000	0.0000	0
2023/04/20	R213	02/05/2024	10.28	Call	Bond Future	1,927.8100	1.9278	2,014.0700	2.0141	4.475	0	0	0
2023/04/20	R213	02/05/2024	10.28	Put	Bond Future	4,584.4700	4.5845	4,438.6900	4.4387	(3.180)	0	0	0
2023/04/20	R213	02/05/2024	10.29	Call	Bond Future	1,945.1600	1.9452	2,031.9300	2.0319	4.461	0	0	0
2023/04/20	R213	02/05/2024	10.29	Put	Bond Future	4,558.5900	4.5586	4,413.3200	4.4133	(3.187)	0	0	0
2023/04/20	R214	04/05/2023	11.36	Call	Bond Future	134.1000	0.1341	158.9700	0.1590	18.546	0	0	0
2023/04/20	R214	04/05/2023	11.36	Put	Bond Future	2,226.1400	2.2261	1,989.6200	1.9896	(10.625)	0	0	0
2023/04/20	R214	04/05/2023	11.37	Call	Bond Future	142.0200	0.1420	168.2400	0.1682	18.462	0	0	0
2023/04/20	R214	04/05/2023	11.37	Put	Bond Future	2,180.6700	2.1807	1,945.5000	1.9455	(10.784)	0	0	0
2023/04/20	R214	04/05/2023			Bond Future	11.7620	62.3208	11.7106	62.5822	(0.437)	0.0000	0.0000	11,585
2023/04/20	R214	04/05/2023	11.38	Call	Bond Future	150.2600	0.1503	177.8900	0.1779	18.388	0	0	0
2023/04/20	R214	04/05/2023	11.38	Put	Bond Future	2,135.5900	2.1356	1,901.8300	1.9018	(10.946)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	R214	03/08/2023	12.14	Call	Bond Future	3,017.8200	3.0178	3,173.4100	3.1734	5.156	0	0	0
2023/04/20	R214	03/08/2023	12.14	Put	Bond Future	1,638.3200	1.6383	1,527.3900	1.5274	(6.771)	0	0	0
2023/04/20	R214	03/08/2023	12.15	Call	Bond Future	3,048.2900	3.0483	3,204.7400	3.2047	5.132	0	0	0
2023/04/20	R214	03/08/2023	12.15	Put	Bond Future	1,620.5600	1.6206	1,510.4900	1.5105	(6.792)	0	0	0
2023/04/20	R214	03/08/2023			Bond Future	11.8592	63.6177	11.8061	63.8843	(0.448)	0.0000	0.0000	16,532
2023/04/20	R214	03/08/2023	12.16	Call	Bond Future	3,078.8700	3.0789	3,236.1800	3.2362	5.109	0	0	0
2023/04/20	R214	03/08/2023	12.16	Put	Bond Future	1,602.9800	1.6030	1,493.7700	1.4938	(6.813)	0	0	0
2023/04/20	R214	02/11/2023	11.45	Put	Bond Future	4,399.2600	4.3993	4,226.5100	4.2265	(3.927)	0	0	0
2023/04/20	R214	02/11/2023	11.46	Call	Bond Future	1,831.4600	1.8315	1,931.6800	1.9317	5.472	0	0	0
2023/04/20	R214	02/11/2023	11.46	Put	Bond Future	4,367.0300	4.3670	4,195.0300	4.1950	(3.939)	0	0	0
2023/04/20	R214	02/11/2023			Bond Future	11.9574	61.6704	11.9025	61.9426	(0.459)	0.0000	0.0000	0
2023/04/20	R214	02/11/2023	11.45	Call	Bond Future	1,811.0400	1.8110	1,910.5100	1.9105	5.492	0	0	0
2023/04/20	R214	02/11/2023	11.47	Call	Bond Future	1,852.0100	1.8520	1,952.9800	1.9530	5.452	0	0	0
2023/04/20	R214	02/11/2023	11.47	Put	Bond Future	4,334.9900	4.3350	4,163.7400	4.1637	(3.950)	0	0	0
2023/04/20	R214	01/02/2024	12.16	Call	Bond Future	3,910.9500	3.9110	4,059.5600	4.0596	3.800	0	0	0
2023/04/20	R214	01/02/2024	12.16	Put	Bond Future	3,402.5500	3.4025	3,273.0400	3.2730	(3.806)	0	0	0
2023/04/20	R214	01/02/2024			Bond Future	12.0550	63.0190	11.9981	63.2971	(0.472)	0.0000	0.0000	0
2023/04/20	R214	01/02/2024	12.14	Call	Bond Future	3,857.2400	3.8572	4,004.6900	4.0047	3.823	0	0	0
2023/04/20	R214	01/02/2024	12.14	Put	Bond Future	3,445.1500	3.4451	3,314.4800	3.3145	(3.793)	0	0	0
2023/04/20	R214	01/02/2024	12.15	Call	Bond Future	3,883.9500	3.8839	4,031.9800	4.0320	3.811	0	0	0
2023/04/20	R214	01/02/2024	12.15	Put	Bond Future	3,423.6800	3.4237	3,293.5900	3.2936	(3.800)	0	0	0
2023/04/20	R214	02/05/2024	11.46	Call	Bond Future	2,505.4800	2.5055	2,614.4300	2.6144	4.348	0	0	0
2023/04/20	R214	02/05/2024	11.46	Put	Bond Future	5,972.3200	5.9723	5,797.0500	5.7971	(2.935)	0	0	0
2023/04/20	R214	02/05/2024	11.47	Call	Bond Future	2,524.8000	2.5248	2,634.3200	2.6343	4.338	0	0	0
2023/04/20	R214	02/05/2024	11.47	Put	Bond Future	5,939.2000	5.9392	5,764.5000	5.7645	(2.941)	0	0	0
2023/04/20	R214	02/05/2024			Bond Future	12.1496	61.0896	12.0908	61.3738	(0.484)	0.0000	0.0000	0
2023/04/20	R214	02/05/2024	11.48	Call	Bond Future	2,544.2000	2.5442	2,654.2900	2.6543	4.327	0	0	0
2023/04/20	R214	02/05/2024	11.48	Put	Bond Future	5,906.2200	5.9062	5,732.0900	5.7321	(2.948)	0	0	0
2023/04/20	R248	04/05/2023	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/04/20	R248	04/05/2023	10.40	Put	Bond Future	10,435.5600	10.4356	10,085.2100	10.0852	(3.357)	0	0	0
2023/04/20	R248	04/05/2023	11.10	Call	Bond Future	8.6600	0.0087	10.6100	0.0106	22.517	0	0	1,500
2023/04/20	R248	04/05/2023	11.35	Call	Bond Future	64.6500	0.0646	79.1800	0.0792	22.475	0	0	0
2023/04/20	R248	04/05/2023	11.35	Put	Bond Future	3,654.1000	3.6541	3,318.2800	3.3183	(9.190)	0	0	0
2023/04/20	R248	04/05/2023			Bond Future	11.9078	76.6198	11.8513	76.9702	(0.474)	0.0000	0.0000	28,317
2023/04/20	R248	04/05/2023	11.10	Put	Bond Future	5,305.5800	5.3056	4,957.1800	4.9572	(6.567)	0	0	0
2023/04/20	R248	04/05/2023	11.33	Call	Bond Future	56.1700	0.0562	68.8600	0.0689	22.592	0	0	0
2023/04/20	R248	04/05/2023	11.33	Put	Bond Future	3,779.8900	3.7799	3,442.2300	3.4422	(8.933)	0	0	0
2023/04/20	R248	04/05/2023	11.34	Call	Bond Future	60.2800	0.0603	73.8700	0.0739	22.545	0	0	0
2023/04/20	R248	04/05/2023	11.34	Put	Bond Future	3,716.8200	3.7168	3,380.0600	3.3801	(9.060)	0	0	0
2023/04/20	R248	03/08/2023	12.11	Call	Bond Future	3,158.1200	3.1581	3,345.3800	3.3454	5.929	0	0	0
2023/04/20	R248	03/08/2023	12.11	Put	Bond Future	2,557.2600	2.5573	2,387.2300	2.3872	(6.649)	0	0	0
2023/04/20	R248	03/08/2023			Bond Future	12.0105	78.2143	11.9519	78.5716	(0.487)	0.0000	0.0000	235,718
2023/04/20	R248	03/08/2023	12.10	Call	Bond Future	3,124.1400	3.1241	3,310.2200	3.3102	5.956	0	0	0
2023/04/20	R248	03/08/2023	12.10	Put	Bond Future	2,583.2500	2.5832	2,412.0400	2.4120	(6.628)	0	0	0
2023/04/20	R248	03/08/2023	12.09	Call	Bond Future	3,090.3200	3.0903	3,275.2100	3.2752	5.983	0	0	0
2023/04/20	R248	03/08/2023	12.09	Put	Bond Future	2,609.4900	2.6095	2,437.0900	2.4371	(6.607)	0	0	0
2023/04/20	R248	02/11/2023	11.48	Call	Bond Future	1,970.6600	1.9707	2,093.4000	2.0934	6.228	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/20	R248	02/11/2023	11.49	Put	Bond Future	5,903.6300	5.9036	5,662.5300	5.6625	(4.084)	0	0	0
2023/04/20	R248	02/11/2023	11.47	Call	Bond Future	1,948.3600	1.9484	2,070.1200	2.0701	6.249	0	0	0
2023/04/20	R248	02/11/2023			Bond Future	12.1141	75.4348	12.0534	75.7997	(0.501)	0.0000	0.0000	11,069
2023/04/20	R248	02/11/2023	11.48	Put	Bond Future	5,946.5700	5.9466	5,704.4900	5.7045	(4.071)	0	0	0
2023/04/20	R248	02/11/2023	11.49	Call	Bond Future	1,993.3200	1.9933	2,117.0400	2.1170	6.207	0	0	0
2023/04/20	R248	02/11/2023	11.47	Put	Bond Future	5,989.9600	5.9900	5,746.9000	5.7469	(4.058)	0	0	0
2023/04/20	R248	01/02/2024	12.15	Call	Bond Future	4,272.6000	4.2726	4,459.1800	4.4592	4.367	0	0	0
2023/04/20	R248	01/02/2024	12.15	Put	Bond Future	4,672.1500	4.6721	4,485.9600	4.4860	(3.985)	0	0	0
2023/04/20	R248	01/02/2024	12.14	Call	Bond Future	4,241.9000	4.2419	4,427.6800	4.4277	4.380	0	0	0
2023/04/20	R248	01/02/2024	12.14	Put	Bond Future	4,701.0200	4.7010	4,514.0300	4.5140	(3.978)	0	0	0
2023/04/20	R248	01/02/2024			Bond Future	12.2174	77.0844	12.1545	77.4572	(0.515)	0.0000	0.0000	0
2023/04/20	R248	01/02/2024	12.16	Call	Bond Future	4,303.6700	4.3037	4,491.0400	4.4910	4.354	0	0	0
2023/04/20	R248	01/02/2024	12.16	Put	Bond Future	4,643.7300	4.6437	4,458.3300	4.4583	(3.992)	0	0	0
2023/04/20	R248	02/05/2024	11.47	Call	Bond Future	2,650.6200	2.6506	2,784.8500	2.7849	5.064	0	0	0
2023/04/20	R248	02/05/2024	11.48	Put	Bond Future	7,843.7300	7.8437	7,597.7800	7.5978	(3.136)	0	0	0
2023/04/20	R248	02/05/2024	11.46	Call	Bond Future	2,628.7000	2.6287	2,762.1600	2.7622	5.077	0	0	0
2023/04/20	R248	02/05/2024			Bond Future	12.3178	74.3181	12.2525	74.6990	(0.530)	0.0000	0.0000	13,000
2023/04/20	R248	02/05/2024	11.47	Put	Bond Future	7,887.2800	7.8873	7,640.5500	7.6405	(3.128)	0	0	0
2023/04/20	R248	02/05/2024	11.48	Call	Bond Future	2,672.6300	2.6726	2,807.6400	2.8076	5.052	0	0	0
2023/04/20	R248	02/05/2024	11.46	Put	Bond Future	7,931.0200	7.9310	7,683.5200	7.6835	(3.121)	0	0	0

**Total**

**1671617**