



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/03/2023 TO 15/03/2023

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
2023/03/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	2025	04/05/2023		Bond Future	169.4000	169.4000	169.4003	169.4003	0.000	0.0000	0.0000	5,381
2023/03/15	2025	03/08/2023		Bond Future	171.0888	171.0888	171.0879	171.0879	(0.001)	0.0000	0.0000	214
2023/03/15	2025	02/11/2023		Bond Future	174.6395	174.6395	174.6379	174.6379	(0.001)	0.0000	0.0000	0
2023/03/15	2025	01/02/2024		Bond Future	176.5326	176.5326	176.5309	176.5309	(0.001)	0.0000	0.0000	0
2023/03/15	2025	02/05/2024		Bond Future	180.1115	180.1115	180.1112	180.1112	0.000	0.0000	0.0000	0
2023/03/15	2029	04/05/2023		Bond Future	121.5279	121.5279	121.7744	121.7744	0.203	0.0000	0.0000	2,115
2023/03/15	2029	03/08/2023		Bond Future	123.9833	123.9833	124.2339	124.2339	0.202	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
2023/03/15	2029	02/11/2023			Bond Future	125.2354	125.2354	125.4907	125.4907	0.204	0.0000	0.0000	0
2023/03/15	2029	01/02/2024			Bond Future	127.8674	127.8674	128.1281	128.1281	0.204	0.0000	0.0000	0
2023/03/15	2029	02/05/2024			Bond Future	129.1090	129.1090	129.3759	129.3759	0.207	0.0000	0.0000	0
2023/03/15	2030	04/05/2023	9.03	Call	Bond Future	16.5200	0.0165	12.5400	0.0125	(24.092)	0	0	388
2023/03/15	2030	04/05/2023	9.03	Put	Bond Future	4,829.4900	4.8295	4,993.4300	4.9934	3.395	0	0	0
2023/03/15	2030	04/05/2023	9.58	Put	Bond Future	2,463.2600	2.4633	2,595.2200	2.5952	5.357	0	0	0
2023/03/15	2030	04/05/2023	9.67	Call	Bond Future	347.2300	0.3472	301.3800	0.3014	(13.205)	0	0	479
2023/03/15	2030	04/05/2023	9.67	Put	Bond Future	2,147.2100	2.1472	2,269.2800	2.2693	5.685	0	0	0
2023/03/15	2030	04/05/2023	11.34	Call	Bond Future	5,589.3200	5.5893	5,426.4900	5.4265	(2.913)	0	0	0
2023/03/15	2030	04/05/2023	11.34	Put	Bond Future	75.4200	0.0754	80.5100	0.0805	6.749	0	0	150
2023/03/15	2030	04/05/2023	10.52	Call	Bond Future	2,462.2900	2.4623	2,327.2300	2.3272	(5.485)	0	0	0
2023/03/15	2030	04/05/2023	10.52	Put	Bond Future	444.0200	0.4440	476.8800	0.4769	7.401	0	0	0
2023/03/15	2030	04/05/2023	10.53	Call	Bond Future	2,496.9000	2.4969	2,361.1900	2.3612	(5.435)	0	0	0
2023/03/15	2030	04/05/2023	10.53	Put	Bond Future	434.9100	0.4349	467.1200	0.4671	7.406	0	0	0
2023/03/15	2030	04/05/2023	9.78	Call	Bond Future	503.0700	0.5031	444.1400	0.4441	(11.714)	0	0	388
2023/03/15	2030	04/05/2023	9.78	Put	Bond Future	1,797.3500	1.7974	1,906.3400	1.9063	6.064	0	0	0
2023/03/15	2030	04/05/2023	10.00	Call	Bond Future	931.3100	0.9313	845.3700	0.8454	(9.228)	0	0	1,080
2023/03/15	2030	04/05/2023	10.00	Put	Bond Future	1,224.6300	1.2246	1,306.6100	1.3066	6.694	0	0	0
2023/03/15	2030	04/05/2023	10.42	Call	Bond Future	2,123.9900	2.1240	1,996.0800	1.9961	(6.022)	0	0	479
2023/03/15	2030	04/05/2023	10.42	Put	Bond Future	544.4200	0.5444	584.4300	0.5844	7.349	0	0	0
2023/03/15	2030	04/05/2023			Bond Future	10.0650	92.2200	10.1024	92.0520	0.371	0.0000	0.0000	87,595
2023/03/15	2030	04/05/2023	9.58	Call	Bond Future	246.9000	0.2469	210.9400	0.2109	(14.565)	0	0	150
2023/03/15	2030	04/05/2023	12.04	Call	Bond Future	8,375.4200	8.3754	8,208.3000	8.2083	(1.995)	0	0	0
2023/03/15	2030	04/05/2023	12.04	Put	Bond Future	15.5300	0.0155	16.3300	0.0163	5.151	0	0	1,080
2023/03/15	2030	04/05/2023	12.50	Call	Bond Future	10,168.0900	10.1681	10,000.3400	10.0003	(1.650)	0	0	0
2023/03/15	2030	04/05/2023	12.50	Put	Bond Future	4.1200	0.0041	4.2900	0.0043	4.126	0	0	479
2023/03/15	2030	04/05/2023	12.57	Call	Bond Future	10,437.2300	10.4372	10,269.4400	10.2694	(1.608)	0	0	0
2023/03/15	2030	04/05/2023	12.57	Put	Bond Future	3.2000	0.0032	3.3300	0.0033	4.063	0	0	350
2023/03/15	2030	04/05/2023	10.65	Call	Bond Future	2,922.9400	2.9229	2,780.1500	2.7801	(4.885)	0	0	350
2023/03/15	2030	04/05/2023	10.65	Put	Bond Future	338.4600	0.3385	363.5900	0.3636	7.425	0	0	0
2023/03/15	2030	04/05/2023	11.62	Call	Bond Future	6,707.1500	6.7072	6,541.7100	6.5417	(2.467)	0	0	0
2023/03/15	2030	04/05/2023	11.62	Put	Bond Future	39.9800	0.0400	42.4600	0.0425	6.203	0	0	388
2023/03/15	2030	04/05/2023	10.54	Call	Bond Future	2,531.6600	2.5317	2,395.3000	2.3953	(5.386)	0	0	0
2023/03/15	2030	04/05/2023	10.54	Put	Bond Future	425.9800	0.4260	457.5400	0.4575	7.409	0	0	0
2023/03/15	2030	03/08/2023	12.89	Call	Bond Future	10,988.1600	10.9882	10,819.1700	10.8192	(1.538)	0	0	0
2023/03/15	2030	03/08/2023	12.89	Put	Bond Future	55.8600	0.0559	58.9000	0.0589	5.442	0	0	350
2023/03/15	2030	03/08/2023	11.35	Call	Bond Future	5,470.3700	5.4704	5,322.9900	5.3230	(2.694)	0	0	0
2023/03/15	2030	03/08/2023	11.36	Put	Bond Future	500.6600	0.5007	525.0400	0.5250	4.870	0	0	0
2023/03/15	2030	03/08/2023	10.40	Call	Bond Future	2,518.2400	2.5182	2,410.9700	2.4110	(4.260)	0	0	1,012
2023/03/15	2030	03/08/2023	10.65	Call	Bond Future	3,212.4600	3.2125	3,091.8600	3.0919	(3.754)	0	0	350
2023/03/15	2030	03/08/2023	10.65	Put	Bond Future	1,150.4400	1.1504	1,201.8700	1.2019	4.470	0	0	0
2023/03/15	2030	03/08/2023	11.34	Call	Bond Future	5,435.7300	5.4357	5,288.6200	5.2886	(2.706)	0	0	0
2023/03/15	2030	03/08/2023	11.34	Put	Bond Future	512.6400	0.5126	537.5600	0.5376	4.861	0	0	0
2023/03/15	2030	03/08/2023			Bond Future	10.1700	90.0538	10.2095	89.8818	0.388	0.0000	0.0000	11,931
2023/03/15	2030	03/08/2023	11.35	Put	Bond Future	506.6900	0.5067	531.3400	0.5313	4.865	0	0	0
2023/03/15	2030	03/08/2023	11.36	Call	Bond Future	5,504.9100	5.5049	5,357.2600	5.3573	(2.682)	0	0	0
2023/03/15	2030	03/08/2023	12.59	Call	Bond Future	9,908.6300	9.9086	9,741.6400	9.7416	(1.685)	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
2023/03/15	2030	03/08/2023	12.59	Put	Bond Future	96.2100	0.0962	101.2500	0.1013	5.239	0	0	1,012
2023/03/15	2030	03/08/2023	10.40	Put	Bond Future	1,522.7400	1.5227	1,587.5000	1.5875	4.253	0	0	0
2023/03/15	2030	02/11/2023	10.80	Call	Bond Future	3,756.7100	3.7567	3,637.6400	3.6376	(3.170)	0	0	0
2023/03/15	2030	02/11/2023	10.80	Put	Bond Future	1,516.2000	1.5162	1,573.0200	1.5730	3.748	0	0	0
2023/03/15	2030	02/11/2023	10.81	Call	Bond Future	3,784.9100	3.7849	3,665.4300	3.6654	(3.157)	0	0	0
2023/03/15	2030	02/11/2023	10.81	Put	Bond Future	1,503.4600	1.5035	1,559.8700	1.5599	3.752	0	0	0
2023/03/15	2030	02/11/2023	9.57	Call	Bond Future	1,166.5600	1.1666	1,107.0600	1.1071	(5.100)	0	0	800
2023/03/15	2030	02/11/2023	9.57	Put	Bond Future	4,150.5400	4.1505	4,266.9300	4.2669	2.804	0	0	0
2023/03/15	2030	02/11/2023	10.07	Call	Bond Future	1,993.6700	1.9937	1,909.0300	1.9090	(4.245)	0	0	800
2023/03/15	2030	02/11/2023	10.07	Put	Bond Future	2,808.0600	2.8081	2,899.3100	2.8993	3.250	0	0	0
2023/03/15	2030	02/11/2023			Bond Future	10.2616	91.9022	10.3032	91.7263	0.406	0.0000	0.0000	0
2023/03/15	2030	02/11/2023	11.57	Call	Bond Future	6,102.5000	6.1025	5,958.0800	5.9581	(2.367)	0	0	0
2023/03/15	2030	02/11/2023	11.57	Put	Bond Future	778.4400	0.7784	809.9100	0.8099	4.043	0	0	800
2023/03/15	2030	02/11/2023	10.82	Call	Bond Future	3,812.9100	3.8129	3,693.0200	3.6930	(3.144)	0	0	0
2023/03/15	2030	02/11/2023	10.82	Put	Bond Future	1,490.5400	1.4905	1,546.5400	1.5465	3.757	0	0	0
2023/03/15	2030	01/02/2024	11.37	Call	Bond Future	5,397.0600	5.3971	5,264.3800	5.2644	(2.458)	0	0	0
2023/03/15	2030	01/02/2024	11.37	Put	Bond Future	1,371.6700	1.3717	1,418.5600	1.4186	3.418	0	0	0
2023/03/15	2030	01/02/2024	12.10	Put	Bond Future	826.1800	0.8262	855.6900	0.8557	3.572	0	0	400
2023/03/15	2030	01/02/2024	9.57	Put	Bond Future	4,647.0000	4.6470	4,765.3600	4.7654	2.547	0	0	0
2023/03/15	2030	01/02/2024	9.93	Call	Bond Future	1,914.7100	1.9147	1,837.7100	1.8377	(4.021)	0	0	1,360
2023/03/15	2030	01/02/2024	9.93	Put	Bond Future	3,683.2900	3.6833	3,785.8600	3.7859	2.785	0	0	0
2023/03/15	2030	01/02/2024			Bond Future	10.3572	89.8076	10.4011	89.6281	0.424	0.0000	0.0000	0
2023/03/15	2030	01/02/2024	11.36	Call	Bond Future	5,368.1000	5.3681	5,235.7100	5.2357	(2.466)	0	0	0
2023/03/15	2030	01/02/2024	11.36	Put	Bond Future	1,381.3400	1.3813	1,428.5200	1.4285	3.416	0	0	0
2023/03/15	2030	01/02/2024	12.10	Call	Bond Future	7,613.0800	7.6131	7,463.0200	7.4630	(1.971)	0	0	0
2023/03/15	2030	01/02/2024	10.07	Call	Bond Future	2,169.4500	2.1694	2,086.2000	2.0862	(3.837)	0	0	400
2023/03/15	2030	01/02/2024	10.07	Put	Bond Future	3,353.6600	3.3537	3,449.9800	3.4500	2.872	0	0	0
2023/03/15	2030	01/02/2024	11.31	Call	Bond Future	5,223.4000	5.2234	5,092.4800	5.0925	(2.506)	0	0	0
2023/03/15	2030	01/02/2024	11.31	Put	Bond Future	1,430.0900	1.4301	1,478.7400	1.4787	3.402	0	0	1,360
2023/03/15	2030	01/02/2024	11.35	Call	Bond Future	5,338.9000	5.3389	5,206.8100	5.2068	(2.474)	0	0	0
2023/03/15	2030	01/02/2024	11.35	Put	Bond Future	1,390.7800	1.3908	1,438.2600	1.4383	3.414	0	0	0
2023/03/15	2030	01/02/2024	9.57	Call	Bond Future	1,354.0900	1.3541	1,292.8800	1.2929	(4.520)	0	0	400
2023/03/15	2030	02/05/2024	9.81	Call	Bond Future	1,715.1300	1.7151	1,645.7300	1.6457	(4.046)	0	0	0
2023/03/15	2030	02/05/2024	9.81	Put	Bond Future	4,421.9600	4.4220	4,535.0100	4.5350	2.557	0	0	0
2023/03/15	2030	02/05/2024	9.82	Call	Bond Future	1,730.5300	1.7305	1,660.7300	1.6607	(4.033)	0	0	0
2023/03/15	2030	02/05/2024	9.82	Put	Bond Future	4,396.4000	4.3964	4,509.0500	4.5090	2.562	0	0	0
2023/03/15	2030	02/05/2024			Bond Future	10.4830	91.6053	10.5292	91.4228	0.441	0.0000	0.0000	0
2023/03/15	2030	02/05/2024	9.83	Call	Bond Future	1,746.0200	1.7460	1,675.8000	1.6758	(4.022)	0	0	0
2023/03/15	2030	02/05/2024	9.83	Put	Bond Future	4,370.9500	4.3710	4,483.1800	4.4832	2.568	0	0	0
2023/03/15	2032	04/05/2023	9.80	Call	Bond Future	45.0100	0.0450	30.3100	0.0303	(32.659)	0	0	500
2023/03/15	2032	04/05/2023	9.85	Put	Bond Future	4,417.0900	4.4171	4,744.1400	4.7441	7.404	0	0	0
2023/03/15	2032	04/05/2023	11.37	Call	Bond Future	3,841.7000	3.8417	3,548.1600	3.5482	(7.641)	0	0	400
2023/03/15	2032	04/05/2023	13.43	Call	Bond Future	12,746.6600	12.7467	12,400.8200	12.4008	(2.713)	0	0	0
2023/03/15	2032	04/05/2023	13.43	Put	Bond Future	2.1500	0.0022	2.4800	0.0025	15.349	0	0	400
2023/03/15	2032	04/05/2023	10.89	Call	Bond Future	1,997.6900	1.9977	1,771.5700	1.7716	(11.319)	0	0	0
2023/03/15	2032	04/05/2023	10.89	Put	Bond Future	886.3900	0.8864	1,006.4400	1.0064	13.544	0	0	0
2023/03/15	2032	04/05/2023	11.06	Call	Bond Future	2,608.7000	2.6087	2,353.7400	2.3537	(9.773)	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
2023/03/15	2032	04/05/2023	11.06	Put	Bond Future	645.3500	0.6453	736.5600	0.7366	14.133	0	0	730
2023/03/15	2032	04/05/2023	10.69	Call	Bond Future	1,364.2500	1.3643	1,178.9400	1.1789	(13.583)	0	0	0
2023/03/15	2032	04/05/2023			Bond Future	10.6716	87.1707	10.7392	86.8245	0.634	0.0000	0.0000	172,538
2023/03/15	2032	04/05/2023	9.80	Put	Bond Future	4,674.8400	4.6748	5,006.3100	5.0063	7.091	0	0	0
2023/03/15	2032	04/05/2023	9.85	Call	Bond Future	61.5200	0.0615	42.4000	0.0424	(31.079)	0	0	6,500
2023/03/15	2032	04/05/2023	10.03	Call	Bond Future	161.5100	0.1615	119.5200	0.1195	(25.998)	0	0	730
2023/03/15	2032	04/05/2023	10.03	Put	Bond Future	3,538.6400	3.5386	3,842.8200	3.8428	8.596	0	0	0
2023/03/15	2032	04/05/2023	11.37	Put	Bond Future	353.4000	0.3534	406.0300	0.4060	14.892	0	0	0
2023/03/15	2032	04/05/2023	11.00	Call	Bond Future	2,386.9400	2.3869	2,141.5200	2.1415	(10.282)	0	0	0
2023/03/15	2032	04/05/2023	11.00	Put	Bond Future	723.0300	0.7230	823.7800	0.8238	13.934	0	0	13,000
2023/03/15	2032	04/05/2023	10.69	Put	Bond Future	1,269.9400	1.2699	1,430.8000	1.4308	12.667	0	0	500
2023/03/15	2032	04/05/2023	10.87	Call	Bond Future	1,929.7800	1.9298	1,707.4300	1.7074	(11.522)	0	0	0
2023/03/15	2032	04/05/2023	10.87	Put	Bond Future	919.4600	0.9195	1,043.2800	1.0433	13.467	0	0	0
2023/03/15	2032	04/05/2023	10.88	Call	Bond Future	1,963.6200	1.9636	1,739.3700	1.7394	(11.420)	0	0	0
2023/03/15	2032	04/05/2023	10.88	Put	Bond Future	902.7900	0.9028	1,024.7100	1.0247	13.505	0	0	0
2023/03/15	2032	04/05/2023	10.30	Call	Bond Future	477.1400	0.4771	382.4100	0.3824	(19.854)	0	0	500
2023/03/15	2032	04/05/2023	10.30	Put	Bond Future	2,412.3600	2.4124	2,663.8000	2.6638	10.423	0	0	0
2023/03/15	2032	04/05/2023	10.53	Call	Bond Future	939.7400	0.9397	791.0900	0.7911	(15.818)	0	0	730
2023/03/15	2032	04/05/2023	10.53	Put	Bond Future	1,670.5600	1.6706	1,868.0800	1.8681	11.824	0	0	0
2023/03/15	2032	04/05/2023	10.62	Call	Bond Future	1,168.6300	1.1686	999.0500	0.9991	(14.511)	0	0	400
2023/03/15	2032	04/05/2023	10.62	Put	Bond Future	1,434.0400	1.4340	1,610.6300	1.6106	12.314	0	0	0
2023/03/15	2032	03/08/2023	11.77	Call	Bond Future	5,614.6600	5.6147	5,332.7700	5.3328	(5.021)	0	0	0
2023/03/15	2032	03/08/2023	11.77	Put	Bond Future	830.5000	0.8305	902.4400	0.9024	8.662	0	0	0
2023/03/15	2032	03/08/2023	11.90	Call	Bond Future	6,105.4900	6.1055	5,815.0600	5.8151	(4.757)	0	0	5,000
2023/03/15	2032	03/08/2023	11.90	Put	Bond Future	719.7900	0.7198	783.1900	0.7832	8.808	0	0	0
2023/03/15	2032	03/08/2023	10.30	Call	Bond Future	1,297.6100	1.2976	1,170.9800	1.1710	(9.759)	0	0	1,500
2023/03/15	2032	03/08/2023	10.30	Put	Bond Future	3,745.8000	3.7458	3,973.0000	3.9730	6.065	0	0	0
2023/03/15	2032	03/08/2023	9.60	Call	Bond Future	450.7100	0.4507	393.8500	0.3938	(12.616)	0	0	1,500
2023/03/15	2032	03/08/2023	9.60	Put	Bond Future	6,639.8000	6.6398	6,936.7700	6.9368	4.473	0	0	0
2023/03/15	2032	03/08/2023			Bond Future	10.7794	88.9108	10.8501	88.5570	0.656	0.0000	0.0000	2,600
2023/03/15	2032	03/08/2023	11.75	Call	Bond Future	5,540.1100	5.5401	5,259.6200	5.2596	(5.063)	0	0	0
2023/03/15	2032	03/08/2023	11.75	Put	Bond Future	849.0200	0.8490	922.3600	0.9224	8.638	0	0	0
2023/03/15	2032	03/08/2023	11.76	Call	Bond Future	5,577.4300	5.5774	5,296.2500	5.2963	(5.041)	0	0	0
2023/03/15	2032	03/08/2023	11.76	Put	Bond Future	839.7900	0.8398	912.4400	0.9124	8.651	0	0	0
2023/03/15	2032	02/11/2023	11.24	Call	Bond Future	3,986.5200	3.9865	3,764.3000	3.7643	(5.574)	0	0	0
2023/03/15	2032	02/11/2023	11.24	Put	Bond Future	2,268.7100	2.2687	2,407.9000	2.4079	6.135	0	0	0
2023/03/15	2032	02/11/2023			Bond Future	10.8845	86.5751	10.9585	86.2137	0.680	0.0000	0.0000	0
2023/03/15	2032	02/11/2023	11.23	Call	Bond Future	3,956.6500	3.9567	3,735.2900	3.7353	(5.595)	0	0	0
2023/03/15	2032	02/11/2023	11.23	Put	Bond Future	2,286.5500	2.2866	2,426.6000	2.4266	6.125	0	0	0
2023/03/15	2032	02/11/2023	11.22	Call	Bond Future	3,926.8700	3.9269	3,706.3800	3.7064	(5.615)	0	0	0
2023/03/15	2032	02/11/2023	11.22	Put	Bond Future	2,304.5100	2.3045	2,445.4300	2.4454	6.115	0	0	0
2023/03/15	2032	01/02/2024	11.83	Call	Bond Future	5,809.6200	5.8096	5,553.3200	5.5533	(4.412)	0	0	0
2023/03/15	2032	01/02/2024	11.83	Put	Bond Future	1,918.7900	1.9188	2,031.4700	2.0315	5.872	0	0	0
2023/03/15	2032	01/02/2024	11.84	Call	Bond Future	5,841.8800	5.8419	5,584.9600	5.5850	(4.398)	0	0	0
2023/03/15	2032	01/02/2024	11.84	Put	Bond Future	1,906.0800	1.9061	2,018.1400	2.0181	5.879	0	0	0
2023/03/15	2032	01/02/2024	10.01	Call	Bond Future	1,449.4400	1.4494	1,338.9100	1.3389	(7.626)	0	0	1,200
2023/03/15	2032	01/02/2024	10.01	Put	Bond Future	6,311.8400	6.3118	6,570.2900	6.5703	4.095	0	0	0
2023/03/15	2032	01/02/2024			Bond Future	10.9911	88.3754	11.0685	88.0064	0.704	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
2023/03/15	2032	01/02/2024	11.85	Call	Bond Future	5,873.9100	5.8739	5,616.3500	5.6163	(4.385)	0	0	0
2023/03/15	2032	01/02/2024	11.85	Put	Bond Future	1,893.1700	1.8932	2,004.5900	2.0046	5.885	0	0	0
2023/03/15	2032	01/02/2024	12.62	Call	Bond Future	8,475.5200	8.4755	8,177.5200	8.1775	(3.516)	0	0	0
2023/03/15	2032	01/02/2024	12.62	Put	Bond Future	1,130.0000	1.1300	1,200.9800	1.2010	6.281	0	0	1,200
2023/03/15	2032	01/02/2024	10.76	Call	Bond Future	2,802.9000	2.8029	2,629.3300	2.6293	(6.193)	0	0	1,200
2023/03/15	2032	01/02/2024	10.76	Put	Bond Future	3,917.1200	3.9171	4,112.5300	4.1125	4.989	0	0	0
2023/03/15	2032	02/05/2024	10.56	Call	Bond Future	2,462.9300	2.4629	2,309.5000	2.3095	(6.230)	0	0	0
2023/03/15	2032	02/05/2024	10.56	Put	Bond Future	5,121.8300	5.1218	5,344.0700	5.3441	4.339	0	0	0
2023/03/15	2032	02/05/2024			Bond Future	11.1197	85.9867	11.2006	85.6110	0.728	0.0000	0.0000	0
2023/03/15	2032	02/05/2024	10.55	Call	Bond Future	2,443.8400	2.4438	2,291.1900	2.2912	(6.246)	0	0	0
2023/03/15	2032	02/05/2024	10.55	Put	Bond Future	5,151.2100	5.1512	5,374.2300	5.3742	4.329	0	0	0
2023/03/15	2032	02/05/2024	10.54	Call	Bond Future	2,424.4800	2.4245	2,272.6200	2.2726	(6.264)	0	0	0
2023/03/15	2032	02/05/2024	10.54	Put	Bond Future	5,180.3700	5.1804	5,404.1800	5.4042	4.320	0	0	0
2023/03/15	2033	04/05/2023			Bond Future	116.1994	116.1994	116.4147	116.4147	0.185	0.0000	0.0000	1,540
2023/03/15	2033	03/08/2023			Bond Future	118.5472	118.5472	118.7660	118.7660	0.185	0.0000	0.0000	6,141
2023/03/15	2033	02/11/2023			Bond Future	119.5966	119.5966	119.8194	119.8194	0.186	0.0000	0.0000	0
2023/03/15	2033	01/02/2024			Bond Future	122.1101	122.1101	122.3376	122.3376	0.186	0.0000	0.0000	0
2023/03/15	2033	02/05/2024			Bond Future	123.1403	123.1403	123.3735	123.3735	0.189	0.0000	0.0000	0
2023/03/15	2037	04/05/2023	10.95	Call	Bond Future	463.3300	0.4633	303.8100	0.3038	(34.429)	0	0	703
2023/03/15	2037	04/05/2023	10.95	Put	Bond Future	3,811.2800	3.8113	4,475.0200	4.4750	17.415	0	0	0
2023/03/15	2037	04/05/2023	11.03	Put	Bond Future	3,437.9200	3.4379	4,071.6500	4.0717	18.434	0	0	0
2023/03/15	2037	04/05/2023	11.30	Call	Bond Future	1,109.5200	1.1095	803.4800	0.8035	(27.583)	0	0	0
2023/03/15	2037	04/05/2023	11.30	Put	Bond Future	2,353.4600	2.3535	2,870.6800	2.8707	21.977	0	0	0
2023/03/15	2037	04/05/2023	11.94	Call	Bond Future	3,210.4800	3.2105	2,630.4200	2.6304	(18.068)	0	0	0
2023/03/15	2037	04/05/2023	13.73	Put	Bond Future	15.8600	0.0159	23.1900	0.0232	46.217	0	0	400
2023/03/15	2037	04/05/2023	11.31	Call	Bond Future	1,133.6600	1.1337	823.0300	0.8230	(27.401)	0	0	0
2023/03/15	2037	04/05/2023	11.31	Put	Bond Future	2,318.6400	2.3186	2,831.2700	2.8313	22.109	0	0	0
2023/03/15	2037	04/05/2023			Bond Future	11.5133	81.7278	11.6571	80.9046	1.250	0.0000	0.0000	62,814
2023/03/15	2037	04/05/2023	11.03	Call	Bond Future	577.8800	0.5779	388.3500	0.3884	(32.797)	0	0	400
2023/03/15	2037	04/05/2023	11.94	Put	Bond Future	804.7000	0.8047	1,047.9000	1.0479	30.222	0	0	703
2023/03/15	2037	04/05/2023	13.73	Call	Bond Future	11,416.9400	11.4169	10,601.0100	10.6010	(7.147)	0	0	0
2023/03/15	2037	04/05/2023	11.32	Call	Bond Future	1,157.9900	1.1580	842.7600	0.8428	(27.222)	0	0	0
2023/03/15	2037	04/05/2023	11.32	Put	Bond Future	2,284.0700	2.2841	2,792.1000	2.7921	22.242	0	0	0
2023/03/15	2037	04/05/2023	11.78	Call	Bond Future	2,589.9200	2.5899	2,070.1500	2.0701	(20.069)	0	0	400
2023/03/15	2037	04/05/2023	11.78	Put	Bond Future	1,073.4300	1.0734	1,376.9200	1.3769	28.273	0	0	0
2023/03/15	2037	03/08/2023	12.12	Call	Bond Future	4,581.4700	4.5815	4,037.8600	4.0379	(11.865)	0	0	0
2023/03/15	2037	03/08/2023	12.12	Put	Bond Future	1,906.6900	1.9067	2,203.4200	2.2034	15.563	0	0	0
2023/03/15	2037	03/08/2023	12.13	Call	Bond Future	4,617.6500	4.6176	4,071.8900	4.0719	(11.819)	0	0	0
2023/03/15	2037	03/08/2023	12.13	Put	Bond Future	1,889.1000	1.8891	2,183.6800	2.1837	15.594	0	0	0
2023/03/15	2037	03/08/2023			Bond Future	11.6353	79.1018	11.7849	78.2615	1.286	0.0000	0.0000	74,072
2023/03/15	2037	03/08/2023	12.14	Call	Bond Future	4,653.9300	4.6539	4,106.0200	4.1060	(11.773)	0	0	0
2023/03/15	2037	03/08/2023	12.14	Put	Bond Future	1,871.6700	1.8717	2,164.1000	2.1641	15.624	0	0	0
2023/03/15	2037	03/08/2023	11.00	Call	Bond Future	1,389.7500	1.3897	1,131.3200	1.1313	(18.595)	0	0	1,800
2023/03/15	2037	03/08/2023	11.00	Put	Bond Future	5,107.8900	5.1079	5,689.8000	5.6898	11.392	0	0	0
2023/03/15	2037	03/08/2023	10.30	Call	Bond Future	477.9300	0.4779	365.7900	0.3658	(23.464)	0	0	1,800
2023/03/15	2037	03/08/2023	10.30	Put	Bond Future	8,594.4800	8.5945	9,322.6800	9.3227	8.473	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
2023/03/15	2037	02/11/2023	11.57	Call	Bond Future	3,245.8300	3.2458	2,841.5400	2.8415	(12.456)	0	0	0
2023/03/15	2037	02/11/2023	11.55	Put	Bond Future	4,292.3000	4.2923	4,750.1700	4.7502	10.667	0	0	0
2023/03/15	2037	02/11/2023	11.56	Put	Bond Future	4,263.1100	4.2631	4,718.8500	4.7188	10.690	0	0	0
2023/03/15	2037	02/11/2023			Bond Future	11.7460	80.7255	11.9013	79.8676	1.323	0.0000	0.0000	0
2023/03/15	2037	02/11/2023	11.57	Put	Bond Future	4,234.1000	4.2341	4,687.7000	4.6877	10.713	0	0	0
2023/03/15	2037	02/11/2023	11.55	Call	Bond Future	3,190.5500	3.1906	2,790.5300	2.7905	(12.538)	0	0	0
2023/03/15	2037	02/11/2023	11.56	Call	Bond Future	3,218.1300	3.2181	2,815.9800	2.8160	(12.496)	0	0	0
2023/03/15	2037	01/02/2024	12.33	Call	Bond Future	5,668.3500	5.6684	5,133.4000	5.1334	(9.437)	0	0	0
2023/03/15	2037	01/02/2024	12.33	Put	Bond Future	3,163.8900	3.1639	3,504.7200	3.5047	10.772	0	0	0
2023/03/15	2037	01/02/2024			Bond Future	11.8609	78.1483	12.0224	77.2725	1.362	0.0000	0.0000	0
2023/03/15	2037	01/02/2024	12.31	Call	Bond Future	5,603.1900	5.6032	5,071.4900	5.0715	(9.489)	0	0	0
2023/03/15	2037	01/02/2024	12.31	Put	Bond Future	3,203.0800	3.2031	3,547.1600	3.5472	10.742	0	0	0
2023/03/15	2037	01/02/2024	12.32	Call	Bond Future	5,635.6000	5.6356	5,102.2700	5.1023	(9.464)	0	0	0
2023/03/15	2037	01/02/2024	12.32	Put	Bond Future	3,183.2900	3.1833	3,525.7400	3.5257	10.758	0	0	0
2023/03/15	2037	02/05/2024	11.45	Call	Bond Future	3,168.4400	3.1684	2,800.2300	2.8002	(11.621)	0	0	0
2023/03/15	2037	02/05/2024	11.43	Put	Bond Future	6,237.5600	6.2376	6,765.5500	6.7655	8.465	0	0	0
2023/03/15	2037	02/05/2024	11.44	Call	Bond Future	3,145.5800	3.1456	2,779.1400	2.7791	(11.649)	0	0	0
2023/03/15	2037	02/05/2024	11.44	Put	Bond Future	6,203.5700	6.2036	6,729.7900	6.7298	8.483	0	0	0
2023/03/15	2037	02/05/2024			Bond Future	11.9943	79.7116	12.1621	78.8189	1.399	0.0000	0.0000	0
2023/03/15	2037	02/05/2024	11.45	Put	Bond Future	6,169.7300	6.1697	6,694.1800	6.6942	8.500	0	0	0
2023/03/15	2037	02/05/2024	11.43	Call	Bond Future	3,122.8200	3.1228	2,758.1500	2.7581	(11.678)	0	0	0
2023/03/15	2038	04/05/2023			Bond Future	129.3593	129.3593	129.3734	129.3734	0.011	0.0000	0.0000	4,625
2023/03/15	2038	03/08/2023			Bond Future	130.0224	130.0224	130.0359	130.0359	0.010	0.0000	0.0000	0
2023/03/15	2038	02/11/2023			Bond Future	132.7209	132.7209	132.7341	132.7341	0.010	0.0000	0.0000	0
2023/03/15	2038	01/02/2024			Bond Future	133.5109	133.5109	133.5243	133.5243	0.010	0.0000	0.0000	0
2023/03/15	2038	02/05/2024			Bond Future	136.2168	136.2168	136.2316	136.2316	0.011	0.0000	0.0000	0
2023/03/15	2040	04/05/2023	10.73	Put	Bond Future	6,320.1700	6.3202	7,462.5600	7.4626	18.075	0	0	0
2023/03/15	2040	04/05/2023	12.78	Call	Bond Future	6,593.1700	6.5932	5,506.3400	5.5063	(16.484)	0	0	0
2023/03/15	2040	04/05/2023	12.78	Put	Bond Future	231.5800	0.2316	361.5100	0.3615	56.106	0	0	388
2023/03/15	2040	04/05/2023	13.45	Put	Bond Future	56.4900	0.0565	93.2500	0.0932	65.073	0	0	486
2023/03/15	2040	04/05/2023	11.43	Call	Bond Future	1,100.4400	1.1004	693.8200	0.6938	(36.951)	0	0	0
2023/03/15	2040	04/05/2023	11.43	Put	Bond Future	2,648.1700	2.6482	3,458.3100	3.4583	30.592	0	0	0
2023/03/15	2040	04/05/2023	12.05	Put	Bond Future	950.8000	0.9508	1,361.8500	1.3619	43.232	0	0	684
2023/03/15	2040	04/05/2023			Bond Future	11.6777	82.9090	11.8777	81.6923	1.713	0.0000	0.0000	51,771
2023/03/15	2040	04/05/2023	10.17	Call	Bond Future	14.3900	0.0144	5.1800	0.0052	(64.003)	0	0	388
2023/03/15	2040	04/05/2023	10.17	Put	Bond Future	10,198.1800	10.1982	11,405.7300	11.4057	11.841	0	0	0
2023/03/15	2040	04/05/2023	10.73	Call	Bond Future	139.1400	0.1391	64.7700	0.0648	(53.450)	0	0	486
2023/03/15	2040	04/05/2023	10.92	Call	Bond Future	273.2700	0.2733	139.7700	0.1398	(48.853)	0	0	388
2023/03/15	2040	04/05/2023	10.92	Put	Bond Future	5,157.4900	5.1575	6,240.7500	6.2408	21.004	0	0	0
2023/03/15	2040	04/05/2023	13.45	Call	Bond Future	9,902.1200	9.9021	8,722.1200	8.7221	(11.917)	0	0	0
2023/03/15	2040	04/05/2023	11.48	Call	Bond Future	1,226.2400	1.2262	786.4800	0.7865	(35.862)	0	0	486
2023/03/15	2040	04/05/2023	11.48	Put	Bond Future	2,457.7900	2.4578	3,234.7900	3.2348	31.614	0	0	0
2023/03/15	2040	04/05/2023	12.05	Call	Bond Future	3,192.9800	3.1930	2,387.2700	2.3873	(25.234)	0	0	0
2023/03/15	2040	04/05/2023	11.03	Call	Bond Future	387.7800	0.3878	208.6500	0.2086	(46.194)	0	0	684
2023/03/15	2040	04/05/2023	11.03	Put	Bond Future	4,534.8200	4.5348	5,572.4500	5.5725	22.881	0	0	0
2023/03/15	2040	04/05/2023	11.41	Call	Bond Future	1,052.3700	1.0524	658.8500	0.6589	(37.394)	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
2023/03/15	2040	04/05/2023	11.41	Put	Bond Future	2,727.1100	2.7271	3,550.3500	3.5504	30.187	0	0	0
2023/03/15	2040	04/05/2023	11.42	Call	Bond Future	1,076.1900	1.0762	676.1300	0.6761	(37.174)	0	0	0
2023/03/15	2040	04/05/2023	11.42	Put	Bond Future	2,687.3800	2.6874	3,504.0800	3.5041	30.390	0	0	0
2023/03/15	2040	03/08/2023	12.23	Call	Bond Future	4,767.2400	4.7672	3,996.5400	3.9965	(16.167)	0	0	0
2023/03/15	2040	03/08/2023	12.23	Put	Bond Future	2,225.5400	2.2255	2,696.5900	2.6966	21.166	0	0	0
2023/03/15	2040	03/08/2023			Bond Future	11.7988	80.0561	12.0067	78.8144	1.762	0.0000	0.0000	99,565
2023/03/15	2040	03/08/2023	12.22	Call	Bond Future	4,729.7100	4.7297	3,962.2400	3.9622	(16.227)	0	0	0
2023/03/15	2040	03/08/2023	12.22	Put	Bond Future	2,245.5100	2.2455	2,719.7900	2.7198	21.121	0	0	0
2023/03/15	2040	03/08/2023	12.21	Call	Bond Future	4,692.2800	4.6923	3,928.0600	3.9281	(16.287)	0	0	0
2023/03/15	2040	03/08/2023	12.21	Put	Bond Future	2,265.6400	2.2656	2,743.1700	2.7432	21.077	0	0	0
2023/03/15	2040	02/11/2023	11.59	Call	Bond Future	3,075.2300	3.0752	2,533.2900	2.5333	(17.623)	0	0	0
2023/03/15	2040	02/11/2023	11.60	Put	Bond Future	4,973.8800	4.9739	5,696.3000	5.6963	14.524	0	0	0
2023/03/15	2040	02/11/2023	11.58	Call	Bond Future	3,047.5100	3.0475	2,508.7600	2.5088	(17.678)	0	0	0
2023/03/15	2040	02/11/2023	11.58	Put	Bond Future	5,042.1200	5.0421	5,770.9000	5.7709	14.454	0	0	0
2023/03/15	2040	02/11/2023			Bond Future	11.9088	81.6995	12.1245	80.4320	1.811	0.0000	0.0000	0
2023/03/15	2040	02/11/2023	11.59	Put	Bond Future	5,008.0300	5.0080	5,733.6200	5.7336	14.489	0	0	0
2023/03/15	2040	02/11/2023	11.60	Call	Bond Future	3,102.8100	3.1028	2,557.7000	2.5577	(17.568)	0	0	0
2023/03/15	2040	01/02/2024	12.34	Call	Bond Future	5,489.3000	5.4893	4,744.7400	4.7447	(13.564)	0	0	0
2023/03/15	2040	01/02/2024	12.34	Put	Bond Future	3,667.1600	3.6672	4,216.5600	4.2166	14.982	0	0	0
2023/03/15	2040	01/02/2024	12.33	Call	Bond Future	5,455.7000	5.4557	4,713.6900	4.7137	(13.601)	0	0	0
2023/03/15	2040	01/02/2024	12.33	Put	Bond Future	3,689.9900	3.6900	4,241.9400	4.2419	14.958	0	0	0
2023/03/15	2040	01/02/2024			Bond Future	12.0228	78.8922	12.2468	77.5982	1.864	0.0000	0.0000	6
2023/03/15	2040	01/02/2024	12.35	Call	Bond Future	5,523.2700	5.5233	4,776.1600	4.7762	(13.527)	0	0	0
2023/03/15	2040	01/02/2024	12.35	Put	Bond Future	3,644.7600	3.6448	4,191.6100	4.1916	15.004	0	0	0
2023/03/15	2040	02/05/2024	11.61	Call	Bond Future	3,192.3000	3.1923	2,665.5200	2.6655	(16.502)	0	0	0
2023/03/15	2040	02/05/2024	11.62	Put	Bond Future	6,379.2600	6.3793	7,169.0000	7.1690	12.380	0	0	0
2023/03/15	2040	02/05/2024	11.60	Call	Bond Future	3,168.1000	3.1681	2,644.0400	2.6440	(16.542)	0	0	0
2023/03/15	2040	02/05/2024			Bond Future	12.1539	80.4701	12.3866	79.1509	1.915	0.0000	0.0000	0
2023/03/15	2040	02/05/2024	11.61	Put	Bond Future	6,416.0700	6.4161	7,208.5400	7.2085	12.351	0	0	0
2023/03/15	2040	02/05/2024	11.62	Call	Bond Future	3,216.6000	3.2166	2,687.0900	2.6871	(16.462)	0	0	0
2023/03/15	2040	02/05/2024	11.60	Put	Bond Future	6,453.0600	6.4531	7,248.2500	7.2483	12.323	0	0	0
2023/03/15	2044	04/05/2023	11.41	Call	Bond Future	826.0600	0.8261	503.3000	0.5033	(39.072)	0	0	0
2023/03/15	2044	04/05/2023	11.41	Put	Bond Future	3,336.8000	3.3368	4,231.4500	4.2314	26.812	0	0	0
2023/03/15	2044	04/05/2023	11.42	Call	Bond Future	846.2200	0.8462	517.4600	0.5175	(38.850)	0	0	0
2023/03/15	2044	04/05/2023	11.42	Put	Bond Future	3,291.9200	3.2919	4,180.5700	4.1806	26.995	0	0	0
2023/03/15	2044	04/05/2023	11.75	Put	Bond Future	2,039.8700	2.0399	2,716.5100	2.7165	33.171	0	0	4,423
2023/03/15	2044	04/05/2023			Bond Future	11.8063	78.8519	12.0063	77.6344	1.694	0.0000	0.0000	62,335
2023/03/15	2044	04/05/2023	11.43	Call	Bond Future	866.6900	0.8667	531.9000	0.5319	(38.629)	0	0	0
2023/03/15	2044	04/05/2023	11.43	Put	Bond Future	3,247.4400	3.2474	4,130.0600	4.1301	27.179	0	0	0
2023/03/15	2044	04/05/2023	11.75	Call	Bond Future	1,691.5600	1.6916	1,150.7900	1.1508	(31.969)	0	0	0
2023/03/15	2044	04/05/2023	12.00	Call	Bond Future	2,546.1700	2.5462	1,846.2300	1.8462	(27.490)	0	0	0
2023/03/15	2044	04/05/2023	12.00	Put	Bond Future	1,366.6600	1.3667	1,884.1300	1.8841	37.864	0	0	4,423
2023/03/15	2044	04/05/2023	12.25	Call	Bond Future	3,549.4700	3.5495	2,709.8400	2.7098	(23.655)	0	0	0
2023/03/15	2044	04/05/2023	12.25	Put	Bond Future	892.4400	0.8924	1,270.2200	1.2702	42.331	0	0	1,798
2023/03/15	2044	03/08/2023	12.16	Call	Bond Future	4,079.1600	4.0792	3,372.8300	3.3728	(17.316)	0	0	0
2023/03/15	2044	03/08/2023	12.16	Put	Bond Future	2,678.2000	2.6782	3,214.2100	3.2142	20.014	0	0	0
2023/03/15	2044	03/08/2023	12.00	Call	Bond Future	3,530.4100	3.5304	2,880.9900	2.8810	(18.395)	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
2023/03/15	2044	03/08/2023	12.00	Put	Bond Future	3,079.1900	3.0792	3,672.1100	3.6721	19.256	0	0	4,754
2023/03/15	2044	03/08/2023	12.15	Call	Bond Future	4,043.9100	4.0439	3,341.0400	3.3410	(17.381)	0	0	0
2023/03/15	2044	03/08/2023	12.15	Put	Bond Future	2,701.7200	2.7017	3,241.1900	3.2412	19.968	0	0	0
2023/03/15	2044	03/08/2023			Bond Future	11.9252	76.0432	12.1330	74.8009	1.743	0.0000	0.0000	21,473
2023/03/15	2044	03/08/2023	12.17	Call	Bond Future	4,114.5300	4.1145	3,404.7400	3.4047	(17.251)	0	0	0
2023/03/15	2044	03/08/2023	12.17	Put	Bond Future	2,654.8800	2.6549	3,187.4300	3.1874	20.059	0	0	0
2023/03/15	2044	03/08/2023	11.75	Call	Bond Future	2,744.1500	2.7442	2,188.7400	2.1887	(20.240)	0	0	0
2023/03/15	2044	03/08/2023	11.75	Put	Bond Future	3,818.0400	3.8180	4,504.9700	4.5050	17.992	0	0	3,076
2023/03/15	2044	02/11/2023	11.57	Call	Bond Future	2,811.7000	2.8117	2,308.0400	2.3080	(17.913)	0	0	0
2023/03/15	2044	02/11/2023	11.57	Put	Bond Future	5,661.6700	5.6617	6,426.1300	6.4261	13.502	0	0	0
2023/03/15	2044	02/11/2023			Bond Future	12.0331	77.6042	12.2487	76.3361	1.791	0.0000	0.0000	0
2023/03/15	2044	02/11/2023	11.56	Call	Bond Future	2,785.6600	2.7857	2,285.1300	2.2851	(17.968)	0	0	0
2023/03/15	2044	02/11/2023	11.56	Put	Bond Future	5,699.1300	5.6991	6,466.7200	6.4667	13.469	0	0	0
2023/03/15	2044	02/11/2023	11.55	Call	Bond Future	2,759.4900	2.7595	2,262.1100	2.2621	(18.024)	0	0	0
2023/03/15	2044	02/11/2023	11.55	Put	Bond Future	5,736.5500	5.7365	6,507.2900	6.5073	13.436	0	0	0
2023/03/15	2044	01/02/2024	12.29	Call	Bond Future	4,981.0500	4.9811	4,278.4300	4.2784	(14.106)	0	0	0
2023/03/15	2044	01/02/2024	12.29	Put	Bond Future	4,136.9500	4.1369	4,728.9000	4.7289	14.309	0	0	0
2023/03/15	2044	01/02/2024			Bond Future	12.1448	74.8369	12.3686	73.5423	1.843	0.0000	0.0000	0
2023/03/15	2044	01/02/2024	12.28	Call	Bond Future	4,948.7400	4.9487	4,248.7600	4.2488	(14.145)	0	0	0
2023/03/15	2044	01/02/2024	12.28	Put	Bond Future	4,162.2700	4.1623	4,756.8600	4.7569	14.285	0	0	0
2023/03/15	2044	01/02/2024	12.27	Call	Bond Future	4,916.7700	4.9168	4,219.4400	4.2194	(14.183)	0	0	0
2023/03/15	2044	01/02/2024	12.27	Put	Bond Future	4,188.0100	4.1880	4,785.2500	4.7852	14.261	0	0	0
2023/03/15	2044	02/05/2024	11.67	Call	Bond Future	3,188.1100	3.1881	2,669.0400	2.6690	(16.281)	0	0	0
2023/03/15	2044	02/05/2024	11.67	Put	Bond Future	6,802.4200	6.8024	7,603.2800	7.6033	11.773	0	0	0
2023/03/15	2044	02/05/2024			Bond Future	12.2724	76.3336	12.5047	75.0137	1.893	0.0000	0.0000	0
2023/03/15	2044	02/05/2024	11.66	Call	Bond Future	3,164.2500	3.1643	2,647.8600	2.6479	(16.320)	0	0	0
2023/03/15	2044	02/05/2024	11.66	Put	Bond Future	6,841.0000	6.8410	7,644.5400	7.6445	11.746	0	0	0
2023/03/15	2044	02/05/2024	11.65	Call	Bond Future	3,140.1700	3.1402	2,626.4700	2.6265	(16.359)	0	0	0
2023/03/15	2044	02/05/2024	11.65	Put	Bond Future	6,879.4400	6.8794	7,685.6700	7.6857	11.719	0	0	0
2023/03/15	2046	04/05/2023			Bond Future	113.1469	113.1469	113.1594	113.1594	0.011	0.0000	0.0000	17,308
2023/03/15	2046	03/08/2023			Bond Future	115.4330	115.4330	115.4449	115.4449	0.010	0.0000	0.0000	0
2023/03/15	2046	02/11/2023			Bond Future	115.7530	115.7530	115.7647	115.7647	0.010	0.0000	0.0000	0
2023/03/15	2046	01/02/2024			Bond Future	118.1857	118.1857	118.1978	118.1978	0.010	0.0000	0.0000	0
2023/03/15	2046	02/05/2024			Bond Future	118.4582	118.4582	118.4715	118.4715	0.011	0.0000	0.0000	0
2023/03/15	2050	04/05/2023			Bond Future	116.2999	116.2999	116.3126	116.3126	0.011	0.0000	0.0000	13,316
2023/03/15	2050	03/08/2023			Bond Future	116.4778	116.4778	116.4897	116.4897	0.010	0.0000	0.0000	0
2023/03/15	2050	02/11/2023			Bond Future	118.8951	118.8951	118.9069	118.9069	0.010	0.0000	0.0000	0
2023/03/15	2050	01/02/2024			Bond Future	119.1667	119.1667	119.1787	119.1787	0.010	0.0000	0.0000	0
2023/03/15	2050	02/05/2024			Bond Future	121.5817	121.5817	121.5950	121.5950	0.011	0.0000	0.0000	0
2023/03/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	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
2023/03/15	AL37	04/05/2023			Index Future	880.9180	880.9180	880.1430	880.1430	(0.088)	0.0000	0.0000	0
2023/03/15	AL37	03/08/2023			Index Future	898.4980	898.4980	897.7050	897.7050	(0.088)	0.0000	0.0000	0
2023/03/15	AL37	02/11/2023			Index Future	916.9310	916.9310	916.1210	916.1210	(0.088)	0.0000	0.0000	0
2023/03/15	AL37	01/02/2024			Index Future	935.9960	935.9960	935.1690	935.1690	(0.088)	0.0000	0.0000	0
2023/03/15	AL37	02/05/2024			Index Future	954.7870	954.7870	953.9450	953.9450	(0.088)	0.0000	0.0000	0
2023/03/15	AL7T	04/05/2023			Index Future	1,011.0980	1,011.0980	1,004.7920	1,004.7920	(0.624)	0.0000	0.0000	0
2023/03/15	AL7T	03/08/2023			Index Future	1,031.2750	1,031.2750	1,024.8400	1,024.8400	(0.624)	0.0000	0.0000	0
2023/03/15	AL7T	02/11/2023			Index Future	1,052.4320	1,052.4320	1,045.8640	1,045.8640	(0.624)	0.0000	0.0000	0
2023/03/15	AL7T	01/02/2024			Index Future	1,074.3150	1,074.3150	1,067.6100	1,067.6100	(0.624)	0.0000	0.0000	0
2023/03/15	AL7T	02/05/2024			Index Future	1,095.8830	1,095.8830	1,089.0460	1,089.0460	(0.624)	0.0000	0.0000	0
2023/03/15	ALBI	04/05/2023			Index Future	886.9690	886.9690	880.1200	880.1200	(0.772)	0.0000	0.0000	100
2023/03/15	ALBI	03/08/2023			Index Future	904.6690	904.6690	897.6810	897.6810	(0.772)	0.0000	0.0000	0
2023/03/15	ALBI	02/11/2023			Index Future	923.2280	923.2280	916.0960	916.0960	(0.773)	0.0000	0.0000	0
2023/03/15	ALBI	01/02/2024			Index Future	942.4250	942.4250	935.1440	935.1440	(0.773)	0.0000	0.0000	0
2023/03/15	ALBI	02/05/2024			Index Future	961.3450	961.3450	953.9200	953.9200	(0.772)	0.0000	0.0000	0
2023/03/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/03/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/03/15	ES33	04/05/2023			Bond Future	12.0463	74.6034	12.1896	73.9302	1.189	0.0000	0.0000	0
2023/03/15	ES33	03/08/2023			Bond Future	12.1927	76.1108	12.3422	75.4234	1.226	0.0000	0.0000	350
2023/03/15	ES33	02/11/2023			Bond Future	12.3409	73.8952	12.4968	73.1933	1.263	0.0000	0.0000	0
2023/03/15	ES33	01/02/2024			Bond Future	12.4961	75.4482	12.6588	74.7315	1.302	0.0000	0.0000	0
2023/03/15	ES33	02/05/2024			Bond Future	12.6699	73.1806	12.8397	72.4500	1.341	0.0000	0.0000	0
2023/03/15	ES42	04/05/2023			Bond Future	12.4542	71.7782	12.6435	70.7497	1.520	0.0000	0.0000	0
2023/03/15	ES42	03/08/2023			Bond Future	12.5897	73.2289	12.7865	72.1790	1.563	0.0000	0.0000	4,000
2023/03/15	ES42	02/11/2023			Bond Future	12.7265	70.4862	12.9313	69.4143	1.609	0.0000	0.0000	0
2023/03/15	ES42	01/02/2024			Bond Future	12.8625	71.9676	13.0754	70.8731	1.655	0.0000	0.0000	0
2023/03/15	ES42	02/05/2024			Bond Future	13.0184	69.1626	13.2401	68.0465	1.703	0.0000	0.0000	0
2023/03/15	GOVI	04/05/2023	852.86	Call	GOVI	213,700.0000	21.3700	146,750.0000	14.6750	(31.329)	0	0	0
2023/03/15	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	GOVI	04/05/2023	852.87	Call	GOVI	213,600.0000	21.3600	146,650.0000	14.6650	(31.344)	0	0	0
2023/03/15	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	GOVI	04/05/2023			GOVI	874.2300	874.2300	867.5350	867.5350	(0.766)	0.0000	0.0000	840
2023/03/15	GOVI	04/05/2023	852.88	Call	GOVI	213,500.0000	21.3500	146,550.0000	14.6550	(31.358)	0	0	0
2023/03/15	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	GOVI	03/08/2023	837.21	Call	GOVI	544,660.0000	54.4660	476,350.0000	47.6350	(12.542)	0	0	0
2023/03/15	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	GOVI	03/08/2023	837.22	Call	GOVI	544,560.0000	54.4560	476,250.0000	47.6250	(12.544)	0	0	0
2023/03/15	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	GOVI	03/08/2023			GOVI	891.6760	891.6760	884.8450	884.8450	(0.766)	0.0000	0.0000	0
2023/03/15	GOVI	03/08/2023	837.23	Call	GOVI	544,460.0000	54.4460	476,150.0000	47.6150	(12.546)	0	0	0
2023/03/15	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	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
2023/03/15	GOVI	02/11/2023	885.82	Call	GOVI	241,490.0000	24.1490	171,770.0000	17.1770	(28.871)	0	0	0
2023/03/15	GOVI	02/11/2023			GOVI	909.9690	909.9690	902.9970	902.9970	(0.766)	0.0000	0.0000	0
2023/03/15	GOVI	02/11/2023	885.80	Call	GOVI	241,690.0000	24.1690	171,970.0000	17.1970	(28.847)	0	0	0
2023/03/15	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	GOVI	02/11/2023	885.81	Call	GOVI	241,590.0000	24.1590	171,870.0000	17.1870	(28.859)	0	0	0
2023/03/15	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	GOVI	01/02/2024	880.00	Call	GOVI	488,900.0000	48.8900	417,720.0000	41.7720	(14.559)	0	0	0
2023/03/15	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	GOVI	01/02/2024			GOVI	928.8900	928.8900	921.7720	921.7720	(0.766)	0.0000	0.0000	0
2023/03/15	GOVI	01/02/2024	879.98	Call	GOVI	489,100.0000	48.9100	417,920.0000	41.7920	(14.553)	0	0	0
2023/03/15	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	GOVI	01/02/2024	879.99	Call	GOVI	489,000.0000	48.9000	417,820.0000	41.7820	(14.556)	0	0	0
2023/03/15	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	GOVI	02/05/2024	950.97	Put	GOVI	34,320.0000	3.4320	106,900.0000	10.6900	211.480	0	0	0
2023/03/15	GOVI	02/05/2024	950.98	Put	GOVI	34,420.0000	3.4420	107,000.0000	10.7000	210.866	0	0	0
2023/03/15	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	GOVI	02/05/2024			GOVI	947.5380	947.5380	940.2800	940.2800	(0.766)	0.0000	0.0000	0
2023/03/15	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	GOVI	02/05/2024	950.99	Put	GOVI	34,520.0000	3.4520	107,100.0000	10.7100	210.255	0	0	0
2023/03/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/03/15	IGOV	04/05/2023			Index Future	327.4070	327.4070	327.5190	327.5190	0.034	0.0000	0.0000	654
2023/03/15	IGOV	03/08/2023			Index Future	334.0210	334.0210	334.1330	334.1330	0.034	0.0000	0.0000	0
2023/03/15	IGOV	02/11/2023			Index Future	340.9510	340.9510	341.0660	341.0660	0.034	0.0000	0.0000	0
2023/03/15	IGOV	01/02/2024			Index Future	348.1170	348.1170	348.2340	348.2340	0.034	0.0000	0.0000	0
2023/03/15	IGOV	02/05/2024			Index Future	355.1810	355.1810	355.3010	355.3010	0.034	0.0000	0.0000	0
2023/03/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2023/03/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/03/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/03/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/03/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/03/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/03/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/03/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/03/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/03/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/03/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/03/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/03/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/03/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/03/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/03/15	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
2023/03/15	JBAF	15/03/2023			Jibar Tradeable Future	7.5150	92.4850	7.5170	92.4830	0.027	0.0000	0.0000	0
2023/03/15	JBAF	19/04/2023			Jibar Tradeable Future	7.6750	92.3250	7.6350	92.3650	(0.521)	0.0000	0.0000	0
2023/03/15	JBAF	17/05/2023			Jibar Tradeable Future	7.6800	92.3200	7.6550	92.3450	(0.326)	0.0000	0.0000	0
2023/03/15	JBAF	21/06/2023			Jibar Tradeable Future	7.7650	92.2350	7.7150	92.2850	(0.644)	0.0000	0.0000	0
2023/03/15	JBAF	19/07/2023			Jibar Tradeable Future	7.7700	92.2300	7.7150	92.2850	(0.708)	0.0000	0.0000	0
2023/03/15	JBAF	16/08/2023			Jibar Tradeable Future	7.7900	92.2100	7.7000	92.3000	(1.155)	0.0000	0.0000	0
2023/03/15	JBAF	20/09/2023			Jibar Tradeable Future	7.7900	92.2100	7.7000	92.3000	(1.155)	0.0000	0.0000	75
2023/03/15	JBAF	20/12/2023			Jibar Tradeable Future	7.7350	92.2650	7.6300	92.3700	(1.357)	0.0000	0.0000	272
2023/03/15	JBAF	20/03/2024			Jibar Tradeable Future	7.6650	92.3350	7.5600	92.4400	(1.370)	0.0000	0.0000	0
2023/03/15	JBAF	19/06/2024			Jibar Tradeable Future	7.5200	92.4800	7.4200	92.5800	(1.330)	0.0000	0.0000	0
2023/03/15	JBAF	18/09/2024			Jibar Tradeable Future	7.4500	92.5500	7.3800	92.6200	(0.940)	0.0000	0.0000	68
2023/03/15	JBAF	18/12/2024			Jibar Tradeable Future	7.3850	92.6150	7.3200	92.6800	(0.880)	0.0000	0.0000	0
2023/03/15	JBAF	19/03/2025			Jibar Tradeable Future	7.6100	7.6100	7.6100	92.3900	0.000	0.0000	0.0000	0
2023/03/15	R035	04/05/2023	10.55	Call	Bond Future	304.7200	0.3047	180.8200	0.1808	(40.660)	0	0	770
2023/03/15	R035	04/05/2023	10.55	Put	Bond Future	4,391.8400	4.3918	5,177.1000	5.1771	17.880	0	0	0
2023/03/15	R035	04/05/2023	13.18	Call	Bond Future	10,215.4700	10.2155	9,321.6100	9.3216	(8.750)	0	0	0
2023/03/15	R035	04/05/2023	13.18	Put	Bond Future	29.6000	0.0296	44.9000	0.0449	51.689	0	0	491
2023/03/15	R035	04/05/2023	12.46	Call	Bond Future	6,776.7000	6.7767	5,936.3200	5.9363	(12.401)	0	0	0
2023/03/15	R035	04/05/2023	12.46	Put	Bond Future	151.9600	0.1520	220.7400	0.2207	45.262	0	0	388
2023/03/15	R035	04/05/2023	11.20	Call	Bond Future	1,540.2200	1.5402	1,120.6100	1.1206	(27.244)	0	0	0
2023/03/15	R035	04/05/2023	11.21	Call	Bond Future	1,569.3500	1.5694	1,144.5900	1.1446	(27.066)	0	0	0
2023/03/15	R035	04/05/2023	11.22	Put	Bond Future	1,703.8700	1.7039	2,183.1300	2.1831	28.128	0	0	0
2023/03/15	R035	04/05/2023	10.60	Call	Bond Future	356.0600	0.3561	215.2700	0.2153	(39.541)	0	0	388
2023/03/15	R035	04/05/2023	10.60	Put	Bond Future	4,137.0600	4.1371	4,905.4300	4.9054	18.573	0	0	0
2023/03/15	R035	04/05/2023	11.05	Call	Bond Future	1,139.0000	1.1390	796.7600	0.7968	(30.047)	0	0	770
2023/03/15	R035	04/05/2023	11.05	Put	Bond Future	2,230.3000	2.2303	2,797.2200	2.7972	25.419	0	0	0
2023/03/15	R035	04/05/2023	11.17	Call	Bond Future	1,454.4700	1.4545	1,050.3400	1.0503	(27.785)	0	0	491
2023/03/15	R035	04/05/2023			Bond Future	11.2383	86.4121	11.3978	85.5029	1.419	0.0000	0.0000	151,105
2023/03/15	R035	04/05/2023	9.85	Call	Bond Future	20.8700	0.0209	9.3700	0.0094	(55.103)	0	0	388
2023/03/15	R035	04/05/2023	9.85	Put	Bond Future	8,553.2900	8.5533	9,450.9500	9.4510	10.495	0	0	0
2023/03/15	R035	04/05/2023	10.42	Call	Bond Future	197.1800	0.1972	111.1500	0.1112	(43.630)	0	0	491
2023/03/15	R035	04/05/2023	10.42	Put	Bond Future	5,087.1900	5.0872	5,910.3200	5.9103	16.180	0	0	0
2023/03/15	R035	04/05/2023	11.80	Call	Bond Future	3,741.1200	3.7411	3,053.5200	3.0535	(18.380)	0	0	0
2023/03/15	R035	04/05/2023	11.80	Put	Bond Future	599.6200	0.5996	821.1800	0.8212	36.950	0	0	1,035
2023/03/15	R035	04/05/2023	11.87	Call	Bond Future	4,043.9400	4.0439	3,333.0100	3.3330	(17.580)	0	0	0
2023/03/15	R035	04/05/2023	11.87	Put	Bond Future	522.6000	0.5226	720.8300	0.7208	37.931	0	0	770
2023/03/15	R035	04/05/2023	11.20	Put	Bond Future	1,760.5000	1.7605	2,250.0500	2.2500	27.807	0	0	0
2023/03/15	R035	04/05/2023	11.21	Put	Bond Future	1,732.0100	1.7320	2,216.4100	2.2164	27.968	0	0	0
2023/03/15	R035	04/05/2023	11.22	Call	Bond Future	1,598.7800	1.5988	1,168.8800	1.1689	(26.889)	0	0	0
2023/03/15	R035	04/05/2023	11.17	Put	Bond Future	1,847.9500	1.8479	2,352.9800	2.3530	27.329	0	0	0
2023/03/15	R035	03/08/2023	12.00	Call	Bond Future	5,125.4600	5.1255	4,490.3700	4.4904	(12.391)	0	0	0
2023/03/15	R035	03/08/2023	12.00	Put	Bond Future	1,583.5100	1.5835	1,876.4500	1.8765	18.499	0	0	0
2023/03/15	R035	03/08/2023			Bond Future	11.3519	88.1370	11.5179	87.2090	1.463	0.0000	0.0000	6,761
2023/03/15	R035	03/08/2023	11.98	Call	Bond Future	5,050.0900	5.0501	4,419.5200	4.4195	(12.486)	0	0	0
2023/03/15	R035	03/08/2023	11.98	Put	Bond Future	1,614.2500	1.6143	1,911.7100	1.9117	18.427	0	0	0
2023/03/15	R035	03/08/2023	11.99	Call	Bond Future	5,087.6400	5.0876	4,454.7900	4.4548	(12.439)	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
2023/03/15	R035	03/08/2023	11.99	Put	Bond Future	1,598.7200	1.5987	1,893.9000	1.8939	18.464	0	0	0
2023/03/15	R035	02/11/2023	12.85	Call	Bond Future	8,536.2400	8.5362	7,799.9600	7.8000	(8.625)	0	0	0
2023/03/15	R035	02/11/2023	12.85	Put	Bond Future	1,357.9300	1.3579	1,569.0500	1.5691	15.547	0	0	400
2023/03/15	R035	02/11/2023	11.41	Call	Bond Future	3,502.5100	3.5025	3,033.3300	3.0333	(13.396)	0	0	0
2023/03/15	R035	02/11/2023	11.41	Put	Bond Future	3,815.1200	3.8151	4,293.3400	4.2933	12.535	0	0	0
2023/03/15	R035	02/11/2023	11.42	Call	Bond Future	3,531.3900	3.5314	3,059.8700	3.0599	(13.352)	0	0	0
2023/03/15	R035	02/11/2023	11.42	Put	Bond Future	3,788.4900	3.7885	4,264.3700	4.2644	12.561	0	0	0
2023/03/15	R035	02/11/2023	11.12	Call	Bond Future	2,716.9800	2.7170	2,316.9200	2.3169	(14.724)	0	0	400
2023/03/15	R035	02/11/2023			Bond Future	11.4664	85.4405	11.6393	84.4931	1.507	0.0000	0.0000	6
2023/03/15	R035	02/11/2023	11.43	Call	Bond Future	3,560.3800	3.5604	3,086.5300	3.0865	(13.309)	0	0	0
2023/03/15	R035	02/11/2023	11.43	Put	Bond Future	3,762.0100	3.7620	4,235.5600	4.2356	12.588	0	0	0
2023/03/15	R035	02/11/2023	10.62	Call	Bond Future	1,637.2100	1.6372	1,355.2700	1.3553	(17.221)	0	0	400
2023/03/15	R035	02/11/2023	10.62	Put	Bond Future	6,502.7200	6.5027	7,168.1800	7.1682	10.234	0	0	0
2023/03/15	R035	02/11/2023	11.12	Put	Bond Future	4,662.1700	4.6622	5,209.5100	5.2095	11.740	0	0	0
2023/03/15	R035	01/02/2024	12.18	Put	Bond Future	2,902.8100	2.9028	3,262.4200	3.2624	12.388	0	0	0
2023/03/15	R035	01/02/2024	12.19	Call	Bond Future	6,066.0800	6.0661	5,456.8500	5.4568	(10.043)	0	0	0
2023/03/15	R035	01/02/2024	12.19	Put	Bond Future	2,884.9200	2.8849	3,242.7900	3.2428	12.405	0	0	0
2023/03/15	R035	01/02/2024	10.62	Call	Bond Future	1,942.1600	1.9422	1,645.8600	1.6459	(15.256)	0	0	400
2023/03/15	R035	01/02/2024	10.62	Put	Bond Future	7,410.9400	7.4109	8,081.7400	8.0817	9.051	0	0	0
2023/03/15	R035	01/02/2024	11.12	Put	Bond Future	5,531.3100	5.5313	6,100.3400	6.1003	10.287	0	0	0
2023/03/15	R035	01/02/2024			Bond Future	11.5862	87.2170	11.7663	86.2500	1.554	0.0000	0.0000	0
2023/03/15	R035	01/02/2024	13.46	Call	Bond Future	10,663.1800	10.6632	9,882.9600	9.8830	(7.317)	0	0	0
2023/03/15	R035	01/02/2024	13.46	Put	Bond Future	1,328.8700	1.3289	1,515.7500	1.5157	14.063	0	0	400
2023/03/15	R035	01/02/2024	12.18	Call	Bond Future	6,032.6800	6.0327	5,425.1900	5.4252	(10.070)	0	0	0
2023/03/15	R035	01/02/2024	12.20	Call	Bond Future	6,099.5300	6.0995	5,488.5800	5.4886	(10.016)	0	0	0
2023/03/15	R035	01/02/2024	12.20	Put	Bond Future	2,867.1400	2.8671	3,223.2900	3.2233	12.422	0	0	0
2023/03/15	R035	01/02/2024	11.12	Call	Bond Future	2,952.8300	2.9528	2,554.7600	2.5548	(13.481)	0	0	400
2023/03/15	R035	02/05/2024	11.19	Call	Bond Future	3,160.1900	3.1602	2,754.3900	2.7544	(12.841)	0	0	0
2023/03/15	R035	02/05/2024	11.19	Put	Bond Future	6,014.9400	6.0149	6,594.9600	6.5950	9.643	0	0	0
2023/03/15	R035	02/05/2024	11.20	Call	Bond Future	3,182.7900	3.1828	2,775.0500	2.7750	(12.811)	0	0	0
2023/03/15	R035	02/05/2024	11.20	Put	Bond Future	5,981.9700	5.9820	6,560.0500	6.5600	9.664	0	0	0
2023/03/15	R035	02/05/2024			Bond Future	11.7157	84.4576	11.9031	83.4718	1.600	0.0000	0.0000	0
2023/03/15	R035	02/05/2024	11.21	Call	Bond Future	3,205.4800	3.2055	2,795.7900	2.7958	(12.781)	0	0	0
2023/03/15	R035	02/05/2024	11.21	Put	Bond Future	5,949.1500	5.9491	6,525.2800	6.5253	9.684	0	0	0
2023/03/15	R186	04/05/2023		Call	Bond Future	10,314.4800	10.3145	10,303.6800	10.3037	(0.105)	0	0	0
2023/03/15	R186	04/05/2023	8.83	Put	Bond Future	262.3400	0.2623	259.3700	0.2594	(1.132)	0	0	0
2023/03/15	R186	04/05/2023	8.84	Call	Bond Future	1,534.9000	1.5349	1,521.1200	1.5211	(0.898)	0	0	0
2023/03/15	R186	04/05/2023			Bond Future	8.4354	110.3145	8.4388	110.3037	0.040	0.0000	0.0000	96,939
2023/03/15	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/03/15	R186	04/05/2023	8.36	Call	Bond Future	539.1400	0.5391	528.0100	0.5280	(2.064)	0	0	200
2023/03/15	R186	04/05/2023	8.36	Put	Bond Future	779.5500	0.7795	779.2200	0.7792	(0.042)	0	0	200
2023/03/15	R186	04/05/2023	8.82	Call	Bond Future	1,485.2300	1.4852	1,471.4500	1.4715	(0.928)	0	0	0
2023/03/15	R186	04/05/2023	8.82	Put	Bond Future	268.9000	0.2689	265.9200	0.2659	(1.108)	0	0	0
2023/03/15	R186	04/05/2023	8.83	Call	Bond Future	1,510.0600	1.5101	1,496.2900	1.4963	(0.912)	0	0	0
2023/03/15	R186	04/05/2023	8.84	Put	Bond Future	255.8100	0.2558	252.8300	0.2528	(1.165)	0	0	0
2023/03/15	R186	03/08/2023	9.74	Call	Bond Future	3,942.8900	3.9429	3,929.9900	3.9300	(0.327)	0	0	0
2023/03/15	R186	03/08/2023	9.74	Put	Bond Future	223.2700	0.2233	222.2800	0.2223	(0.443)	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
2023/03/15	R186	03/08/2023	9.73	Put	Bond Future	226.3300	0.2263	225.3400	0.2253	(0.437)	0	0	0
2023/03/15	R186	03/08/2023			Bond Future	8.4659	107.2116	8.4699	107.1997	0.047	0.0000	0.0000	0
2023/03/15	R186	03/08/2023	9.75	Call	Bond Future	3,968.2600	3.9683	3,955.3700	3.9554	(0.325)	0	0	0
2023/03/15	R186	03/08/2023	9.75	Put	Bond Future	220.1000	0.2201	219.1200	0.2191	(0.445)	0	0	0
2023/03/15	R186	03/08/2023	9.73	Call	Bond Future	3,917.4000	3.9174	3,904.5000	3.9045	(0.329)	0	0	0
2023/03/15	R186	02/11/2023	9.40	Call	Bond Future	3,158.1400	3.1581	3,146.0100	3.1460	(0.384)	0	0	0
2023/03/15	R186	02/11/2023	9.40	Put	Bond Future	627.9200	0.6279	628.3700	0.6284	0.072	0	0	0
2023/03/15	R186	02/11/2023	9.15	Call	Bond Future	2,642.4000	2.6424	2,630.7700	2.6308	(0.440)	0	0	1,715
2023/03/15	R186	02/11/2023			Bond Future	8.4777	109.4120	8.4822	109.3994	0.053	0.0000	0.0000	0
2023/03/15	R186	02/11/2023	10.42	Call	Bond Future	5,484.9800	5.4850	5,471.9700	5.4720	(0.237)	0	0	0
2023/03/15	R186	02/11/2023	10.42	Put	Bond Future	244.7700	0.2448	244.3400	0.2443	(0.176)	0	0	1,715
2023/03/15	R186	02/11/2023	9.38	Call	Bond Future	3,115.8400	3.1158	3,103.7400	3.1037	(0.388)	0	0	0
2023/03/15	R186	02/11/2023	9.38	Put	Bond Future	639.6700	0.6397	640.1500	0.6402	0.075	0	0	0
2023/03/15	R186	02/11/2023	9.39	Call	Bond Future	3,136.9700	3.1370	3,124.8500	3.1249	(0.386)	0	0	0
2023/03/15	R186	02/11/2023	9.39	Put	Bond Future	633.7700	0.6338	634.2300	0.6342	0.073	0	0	0
2023/03/15	R186	02/11/2023	9.15	Put	Bond Future	790.4200	0.7904	791.3700	0.7914	0.120	0	0	0
2023/03/15	R186	01/02/2024	9.52	Put	Bond Future	746.0800	0.7461	747.2600	0.7473	0.158	0	0	0
2023/03/15	R186	01/02/2024	9.50	Call	Bond Future	3,349.7400	3.3497	3,338.0700	3.3381	(0.348)	0	0	0
2023/03/15	R186	01/02/2024	9.51	Call	Bond Future	3,369.3200	3.3693	3,357.6200	3.3576	(0.347)	0	0	0
2023/03/15	R186	01/02/2024			Bond Future	8.4805	106.3807	8.4855	106.3678	0.059	0.0000	0.0000	0
2023/03/15	R186	01/02/2024	9.52	Call	Bond Future	3,388.9200	3.3889	3,377.2100	3.3772	(0.346)	0	0	0
2023/03/15	R186	01/02/2024	9.50	Put	Bond Future	756.9500	0.7569	758.1700	0.7582	0.161	0	0	0
2023/03/15	R186	01/02/2024	9.51	Put	Bond Future	751.5000	0.7515	752.6900	0.7527	0.158	0	0	0
2023/03/15	R186	02/05/2024	8.01	Call	Bond Future	1,023.1300	1.0231	1,016.6300	1.0166	(0.635)	0	0	0
2023/03/15	R186	02/05/2024	8.01	Put	Bond Future	2,239.5900	2.2396	2,245.3700	2.2454	0.258	0	0	0
2023/03/15	R186	02/05/2024			Bond Future	8.5183	108.5106	8.5234	108.4983	0.061	0.0000	0.0000	0
2023/03/15	R186	02/05/2024	7.99	Call	Bond Future	1,002.7100	1.0027	996.2800	0.9963	(0.641)	0	0	0
2023/03/15	R186	02/05/2024	7.99	Put	Bond Future	2,267.4100	2.2674	2,273.2600	2.2733	0.258	0	0	0
2023/03/15	R186	02/05/2024	8.00	Call	Bond Future	1,012.8900	1.0129	1,006.4200	1.0064	(0.639)	0	0	0
2023/03/15	R186	02/05/2024	8.00	Put	Bond Future	2,253.4700	2.2535	2,259.2800	2.2593	0.258	0	0	0
2023/03/15	R197	04/05/2023			Bond Future	336.3489	336.3489	336.3495	336.3495	0.000	0.0000	0.0000	309
2023/03/15	R197	03/08/2023			Bond Future	334.1041	334.1041	334.1021	334.1021	(0.001)	0.0000	0.0000	0
2023/03/15	R197	02/11/2023			Bond Future	341.0381	341.0381	341.0349	341.0349	(0.001)	0.0000	0.0000	0
2023/03/15	R202	04/05/2023			Bond Future	252.5722	252.5722	252.5981	252.5981	0.010	0.0000	0.0000	4,960
2023/03/15	R202	03/08/2023			Bond Future	252.8735	252.8735	252.8979	252.8979	0.010	0.0000	0.0000	460
2023/03/15	R202	02/11/2023			Bond Future	258.1215	258.1215	258.1455	258.1455	0.009	0.0000	0.0000	0
2023/03/15	R202	01/02/2024			Bond Future	258.6222	258.6222	258.6468	258.6468	0.010	0.0000	0.0000	0
2023/03/15	R202	02/05/2024			Bond Future	263.8640	263.8640	263.8911	263.8911	0.010	0.0000	0.0000	0
2023/03/15	R209	04/05/2023	10.00	Call	Bond Future	29.4600	0.0295	14.7700	0.0148	(49.864)	0	0	500
2023/03/15	R209	04/05/2023	10.00	Put	Bond Future	6,911.2400	6.9112	7,617.6200	7.6176	10.221	0	0	0
2023/03/15	R209	04/05/2023	10.50	Call	Bond Future	202.9800	0.2030	122.7300	0.1227	(39.536)	0	0	4,500
2023/03/15	R209	04/05/2023	10.50	Put	Bond Future	4,269.5400	4.2695	4,910.3600	4.9104	15.009	0	0	0
2023/03/15	R209	04/05/2023	11.50	Put	Bond Future	985.8600	0.9859	1,264.8800	1.2649	28.302	0	0	0
2023/03/15	R209	04/05/2023	11.09	Call	Bond Future	1,014.9200	1.0149	736.0700	0.7361	(27.475)	0	0	0
2023/03/15	R209	04/05/2023	11.09	Put	Bond Future	1,948.1700	1.9482	2,390.3900	2.3904	22.699	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
2023/03/15	R209	04/05/2023	11.10	Call	Bond Future	1,036.6400	1.0366	753.7000	0.7537	(27.294)	0	0	0
2023/03/15	R209	04/05/2023	11.10	Put	Bond Future	1,918.4600	1.9185	2,356.5900	2.3566	22.838	0	0	0
2023/03/15	R209	04/05/2023			Bond Future	11.2732	66.9282	11.4172	66.2072	1.277	0.0000	0.0000	19,542
2023/03/15	R209	04/05/2023	11.00	Call	Bond Future	831.5200	0.8315	589.0600	0.5891	(29.159)	0	0	1,250
2023/03/15	R209	04/05/2023	11.00	Put	Bond Future	2,230.0500	2.2300	2,708.6600	2.7087	21.462	0	0	8,250
2023/03/15	R209	04/05/2023	11.50	Call	Bond Future	2,116.7900	2.1168	1,674.7400	1.6747	(20.883)	0	0	2,250
2023/03/15	R209	04/05/2023	12.50	Call	Bond Future	5,938.4500	5.9385	5,269.7300	5.2697	(11.261)	0	0	0
2023/03/15	R209	04/05/2023	12.50	Put	Bond Future	132.3800	0.1324	184.7300	0.1847	39.545	0	0	9,750
2023/03/15	R209	04/05/2023	11.11	Call	Bond Future	1,058.6200	1.0586	771.5900	0.7716	(27.114)	0	0	0
2023/03/15	R209	04/05/2023	11.11	Put	Bond Future	1,889.0800	1.8891	2,323.1200	2.3231	22.976	0	0	0
2023/03/15	R209	03/08/2023	11.95	Put	Bond Future	1,492.5000	1.4925	1,734.1100	1.7341	16.188	0	0	0
2023/03/15	R209	03/08/2023	10.70	Call	Bond Future	1,113.4600	1.1135	899.1800	0.8992	(19.245)	0	0	1,800
2023/03/15	R209	03/08/2023	11.93	Call	Bond Future	4,196.4200	4.1964	3,705.6800	3.7057	(11.694)	0	0	0
2023/03/15	R209	03/08/2023	11.94	Call	Bond Future	4,228.7000	4.2287	3,736.1000	3.7361	(11.649)	0	0	0
2023/03/15	R209	03/08/2023	10.00	Call	Bond Future	369.9700	0.3700	280.3900	0.2804	(24.213)	0	0	1,800
2023/03/15	R209	03/08/2023	10.00	Put	Bond Future	7,728.3400	7.7283	8,374.8200	8.3748	8.365	0	0	0
2023/03/15	R209	03/08/2023			Bond Future	11.3760	68.2643	11.5253	67.5283	1.312	0.0000	0.0000	1,690
2023/03/15	R209	03/08/2023	11.95	Call	Bond Future	4,261.2000	4.2612	3,766.7500	3.7668	(11.604)	0	0	0
2023/03/15	R209	03/08/2023	10.70	Put	Bond Future	4,595.0800	4.5951	5,116.8600	5.1169	11.355	0	0	0
2023/03/15	R209	03/08/2023	11.93	Put	Bond Future	1,521.4400	1.5214	1,766.7600	1.7668	16.124	0	0	0
2023/03/15	R209	03/08/2023	11.94	Put	Bond Future	1,506.8300	1.5068	1,750.2900	1.7503	16.157	0	0	0
2023/03/15	R209	02/11/2023	11.33	Call	Bond Future	2,859.9400	2.8599	2,500.4500	2.5004	(12.570)	0	0	0
2023/03/15	R209	02/11/2023	11.33	Put	Bond Future	3,581.8600	3.5819	3,973.7900	3.9738	10.942	0	0	0
2023/03/15	R209	02/11/2023	11.34	Call	Bond Future	2,884.4200	2.8844	2,523.0400	2.5230	(12.529)	0	0	0
2023/03/15	R209	02/11/2023	11.34	Put	Bond Future	3,556.6700	3.5567	3,946.7100	3.9467	10.966	0	0	0
2023/03/15	R209	02/11/2023			Bond Future	11.4764	66.5135	11.6311	65.7621	1.348	0.0000	0.0000	741
2023/03/15	R209	02/11/2023	11.35	Call	Bond Future	2,909.2100	2.9092	2,545.9400	2.5459	(12.487)	0	0	0
2023/03/15	R209	02/11/2023	11.35	Put	Bond Future	3,531.8400	3.5318	3,919.9900	3.9200	10.990	0	0	0
2023/03/15	R209	01/02/2024	12.14	Call	Bond Future	5,234.9000	5.2349	4,752.3000	4.7523	(9.219)	0	0	0
2023/03/15	R209	01/02/2024	12.14	Put	Bond Future	2,595.7600	2.5958	2,880.2200	2.8802	10.959	0	0	0
2023/03/15	R209	01/02/2024	12.13	Put	Bond Future	2,611.9500	2.6119	2,897.8100	2.8978	10.944	0	0	0
2023/03/15	R209	01/02/2024			Bond Future	11.5771	67.8965	11.7374	67.1295	1.385	0.0000	0.0000	0
2023/03/15	R209	01/02/2024	12.12	Call	Bond Future	5,176.4100	5.1764	4,696.6100	4.6966	(9.269)	0	0	0
2023/03/15	R209	01/02/2024	12.12	Put	Bond Future	2,628.4900	2.6285	2,915.7500	2.9157	10.929	0	0	0
2023/03/15	R209	01/02/2024	12.13	Call	Bond Future	5,205.5100	5.2055	4,724.3100	4.7243	(9.244)	0	0	0
2023/03/15	R209	02/05/2024	11.17	Call	Bond Future	2,815.1700	2.8152	2,488.7700	2.4888	(11.594)	0	0	0
2023/03/15	R209	02/05/2024	11.17	Put	Bond Future	5,365.4800	5.3655	5,821.0100	5.8210	8.490	0	0	0
2023/03/15	R209	02/05/2024	11.18	Call	Bond Future	2,835.3900	2.8354	2,507.4300	2.5074	(11.567)	0	0	0
2023/03/15	R209	02/05/2024	11.18	Put	Bond Future	5,335.7400	5.3357	5,789.7100	5.7897	8.508	0	0	0
2023/03/15	R209	02/05/2024			Bond Future	11.6938	66.1059	11.8600	65.3240	1.421	0.0000	0.0000	0
2023/03/15	R209	02/05/2024	11.19	Call	Bond Future	2,855.6800	2.8557	2,526.1600	2.5262	(11.539)	0	0	0
2023/03/15	R209	02/05/2024	11.19	Put	Bond Future	5,306.1300	5.3061	5,758.5400	5.7585	8.526	0	0	0
2023/03/15	R210	04/05/2023			Bond Future	224.4435	224.4435	224.4526	224.4526	0.004	0.0000	0.0000	386
2023/03/15	R210	03/08/2023			Bond Future	228.9784	228.9784	228.9860	228.9860	0.003	0.0000	0.0000	300
2023/03/15	R210	02/11/2023			Bond Future	230.5838	230.5838	230.5906	230.5906	0.003	0.0000	0.0000	0
2023/03/15	R210	01/02/2024			Bond Future	235.4299	235.4299	235.4370	235.4370	0.003	0.0000	0.0000	0
2023/03/15	R210	02/05/2024			Bond Future	236.9845	236.9845	236.9936	236.9936	0.004	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
2023/03/15	R213	04/05/2023	10.75	Call	Bond Future	2,044.3200	2.0443	1,887.2500	1.8872	(7.683)	0	0	0
2023/03/15	R213	04/05/2023	10.75	Put	Bond Future	683.3000	0.6833	746.0000	0.7460	9.176	0	0	0
2023/03/15	R213	04/05/2023			Bond Future	10.4525	83.1855	10.5001	82.9658	0.455	0.0000	0.0000	33,941
2023/03/15	R213	04/05/2023	10.73	Call	Bond Future	1,979.9000	1.9799	1,825.0000	1.8250	(7.824)	0	0	0
2023/03/15	R213	04/05/2023	10.73	Put	Bond Future	709.4800	0.7095	774.3500	0.7744	9.143	0	0	0
2023/03/15	R213	04/05/2023	10.74	Call	Bond Future	2,012.0100	2.0120	1,856.0200	1.8560	(7.753)	0	0	0
2023/03/15	R213	04/05/2023	10.74	Put	Bond Future	696.2800	0.6963	760.0600	0.7601	9.160	0	0	0
2023/03/15	R213	03/08/2023	11.62	Put	Bond Future	640.8400	0.6408	680.0600	0.6801	6.120	0	0	0
2023/03/15	R213	03/08/2023	11.63	Call	Bond Future	5,306.1400	5.3061	5,120.1100	5.1201	(3.506)	0	0	0
2023/03/15	R213	03/08/2023			Bond Future	10.5546	84.8460	10.6045	84.6212	0.473	0.0000	0.0000	0
2023/03/15	R213	03/08/2023	11.61	Call	Bond Future	5,237.0900	5.2371	5,051.8700	5.0519	(3.537)	0	0	0
2023/03/15	R213	03/08/2023	11.61	Put	Bond Future	648.2400	0.6482	687.8600	0.6879	6.112	0	0	0
2023/03/15	R213	03/08/2023	11.62	Call	Bond Future	5,271.5900	5.2716	5,085.9700	5.0860	(3.521)	0	0	0
2023/03/15	R213	03/08/2023	11.63	Put	Bond Future	633.5300	0.6335	672.3400	0.6723	6.126	0	0	0
2023/03/15	R213	02/11/2023	11.13	Call	Bond Future	3,830.4900	3.8305	3,680.5900	3.6806	(3.913)	0	0	0
2023/03/15	R213	02/11/2023	11.13	Put	Bond Future	1,789.7100	1.7897	1,869.5900	1.8696	4.463	0	0	0
2023/03/15	R213	02/11/2023			Bond Future	10.6583	83.0337	10.7106	82.8039	0.491	0.0000	0.0000	3,702
2023/03/15	R213	02/11/2023	11.11	Call	Bond Future	3,774.2900	3.7743	3,625.4500	3.6255	(3.944)	0	0	0
2023/03/15	R213	02/11/2023	11.11	Put	Bond Future	1,818.7200	1.8187	1,899.6600	1.8997	4.450	0	0	0
2023/03/15	R213	02/11/2023	11.12	Call	Bond Future	3,802.3500	3.8024	3,652.9800	3.6530	(3.928)	0	0	0
2023/03/15	R213	02/11/2023	11.12	Put	Bond Future	1,804.1600	1.8042	1,884.5700	1.8846	4.457	0	0	0
2023/03/15	R213	01/02/2024	11.70	Call	Bond Future	5,411.0000	5.4110	5,242.0800	5.2421	(3.122)	0	0	0
2023/03/15	R213	01/02/2024	11.70	Put	Bond Future	1,542.3500	1.5424	1,608.0000	1.6080	4.256	0	0	0
2023/03/15	R213	01/02/2024	11.71	Call	Bond Future	5,440.6200	5.4406	5,271.3100	5.2713	(3.112)	0	0	0
2023/03/15	R213	01/02/2024	11.71	Put	Bond Future	1,531.7400	1.5317	1,597.0000	1.5970	4.261	0	0	0
2023/03/15	R213	01/02/2024			Bond Future	10.7676	84.7602	10.8226	84.5256	0.510	0.0000	0.0000	0
2023/03/15	R213	01/02/2024	11.72	Call	Bond Future	5,470.2700	5.4703	5,300.5700	5.3006	(3.102)	0	0	0
2023/03/15	R213	01/02/2024	11.72	Put	Bond Future	1,521.1900	1.5212	1,586.0600	1.5861	4.264	0	0	0
2023/03/15	R213	02/05/2024	10.30	Call	Bond Future	2,055.0300	2.0550	1,958.9500	1.9590	(4.675)	0	0	0
2023/03/15	R213	02/05/2024	10.30	Put	Bond Future	4,558.2900	4.5583	4,700.8300	4.7008	3.127	0	0	0
2023/03/15	R213	02/05/2024			Bond Future	10.8906	82.9043	10.9481	82.6657	0.528	0.0000	0.0000	0
2023/03/15	R213	02/05/2024	10.28	Call	Bond Future	2,021.2100	2.0212	1,926.1700	1.9262	(4.702)	0	0	0
2023/03/15	R213	02/05/2024	10.28	Put	Bond Future	4,610.9100	4.6109	4,754.4900	4.7545	3.114	0	0	0
2023/03/15	R213	02/05/2024	10.29	Call	Bond Future	2,038.2500	2.0382	1,942.6900	1.9427	(4.688)	0	0	0
2023/03/15	R213	02/05/2024	10.29	Put	Bond Future	4,584.7200	4.5847	4,727.7800	4.7278	3.120	0	0	0
2023/03/15	R214	04/05/2023	11.36	Call	Bond Future	1,105.1200	1.1051	731.2300	0.7312	(33.833)	0	0	0
2023/03/15	R214	04/05/2023	11.36	Put	Bond Future	2,003.8600	2.0039	2,610.8500	2.6108	30.291	0	0	0
2023/03/15	R214	04/05/2023	11.37	Call	Bond Future	1,128.1100	1.1281	748.7800	0.7488	(33.625)	0	0	0
2023/03/15	R214	04/05/2023	11.37	Put	Bond Future	1,973.4600	1.9735	2,575.0100	2.5750	30.482	0	0	0
2023/03/15	R214	04/05/2023			Bond Future	11.5301	63.5141	11.7202	62.5332	1.648	0.0000	0.0000	17,967
2023/03/15	R214	04/05/2023	11.38	Call	Bond Future	1,151.3700	1.1514	766.5900	0.7666	(33.419)	0	0	0
2023/03/15	R214	04/05/2023	11.38	Put	Bond Future	1,943.4000	1.9434	2,539.5000	2.5395	30.673	0	0	0
2023/03/15	R214	03/08/2023	12.14	Call	Bond Future	4,234.0800	4.2341	3,587.6100	3.5876	(15.268)	0	0	0
2023/03/15	R214	03/08/2023	12.14	Put	Bond Future	1,690.4100	1.6904	2,044.9000	2.0449	20.971	0	0	0
2023/03/15	R214	03/08/2023	12.15	Call	Bond Future	4,266.6400	4.2666	3,617.6100	3.6176	(15.212)	0	0	0
2023/03/15	R214	03/08/2023	12.15	Put	Bond Future	1,674.7400	1.6747	2,026.6700	2.0267	21.014	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
2023/03/15	R214	03/08/2023			Bond Future	11.6299	64.7819	11.8267	63.7809	1.692	0.0000	0.0000	2,980
2023/03/15	R214	03/08/2023	12.16	Call	Bond Future	4,299.4100	4.2994	3,647.8500	3.6479	(15.155)	0	0	0
2023/03/15	R214	03/08/2023	12.16	Put	Bond Future	1,659.3500	1.6594	2,008.7500	2.0088	21.056	0	0	0
2023/03/15	R214	02/11/2023	11.45	Put	Bond Future	4,147.1700	4.1472	4,718.3700	4.7184	13.773	0	0	0
2023/03/15	R214	02/11/2023	11.46	Call	Bond Future	2,724.3200	2.7243	2,271.1800	2.2712	(16.633)	0	0	0
2023/03/15	R214	02/11/2023	11.46	Put	Bond Future	4,118.5500	4.1186	4,687.1700	4.6872	13.806	0	0	0
2023/03/15	R214	02/11/2023			Bond Future	11.7296	62.8117	11.9332	61.7899	1.736	0.0000	0.0000	0
2023/03/15	R214	02/11/2023	11.45	Call	Bond Future	2,700.2900	2.7003	2,249.7300	2.2497	(16.686)	0	0	0
2023/03/15	R214	02/11/2023	11.47	Call	Bond Future	2,748.4600	2.7485	2,292.7400	2.2927	(16.581)	0	0	0
2023/03/15	R214	02/11/2023	11.47	Put	Bond Future	4,090.1000	4.0901	4,656.1400	4.6561	13.839	0	0	0
2023/03/15	R214	01/02/2024	12.16	Call	Bond Future	4,696.6800	4.6967	4,091.1400	4.0911	(12.893)	0	0	0
2023/03/15	R214	01/02/2024	12.16	Put	Bond Future	3,089.4700	3.0895	3,526.9000	3.5269	14.159	0	0	0
2023/03/15	R214	01/02/2024			Bond Future	11.8326	64.1178	12.0435	63.0748	1.782	0.0000	0.0000	0
2023/03/15	R214	01/02/2024	12.14	Call	Bond Future	4,638.9100	4.6389	4,037.4900	4.0375	(12.965)	0	0	0
2023/03/15	R214	01/02/2024	12.14	Put	Bond Future	3,128.0100	3.1280	3,569.5600	3.5696	14.116	0	0	0
2023/03/15	R214	01/02/2024	12.15	Call	Bond Future	4,667.6500	4.6676	4,064.1600	4.0642	(12.929)	0	0	0
2023/03/15	R214	01/02/2024	12.15	Put	Bond Future	3,108.5700	3.1086	3,548.0500	3.5481	14.138	0	0	0
2023/03/15	R214	02/05/2024	11.46	Call	Bond Future	2,833.6700	2.8337	2,392.3400	2.3923	(15.575)	0	0	0
2023/03/15	R214	02/05/2024	11.46	Put	Bond Future	5,288.4800	5.2885	5,910.5600	5.9106	11.763	0	0	0
2023/03/15	R214	02/05/2024	11.47	Call	Bond Future	2,855.0600	2.8551	2,411.4900	2.4115	(15.536)	0	0	0
2023/03/15	R214	02/05/2024	11.47	Put	Bond Future	5,257.4300	5.2574	5,877.2700	5.8773	11.790	0	0	0
2023/03/15	R214	02/05/2024			Bond Future	11.9421	62.1016	12.1603	61.0382	1.827	0.0000	0.0000	0
2023/03/15	R214	02/05/2024	11.48	Call	Bond Future	2,876.5300	2.8765	2,430.7300	2.4307	(15.498)	0	0	0
2023/03/15	R214	02/05/2024	11.48	Put	Bond Future	5,226.5200	5.2265	5,844.1300	5.8441	11.817	0	0	0
2023/03/15	R248	04/05/2023	10.40	Call	Bond Future	44.0200	0.0440	17.6500	0.0176	(59.905)	0	0	1,500
2023/03/15	R248	04/05/2023	10.40	Put	Bond Future	9,002.4900	9.0025	10,269.7100	10.2697	14.076	0	0	0
2023/03/15	R248	04/05/2023	11.10	Call	Bond Future	519.5300	0.5195	287.6300	0.2876	(44.636)	0	0	1,500
2023/03/15	R248	04/05/2023	11.35	Call	Bond Future	987.2600	0.9873	603.3100	0.6033	(38.890)	0	0	0
2023/03/15	R248	04/05/2023	11.35	Put	Bond Future	3,099.6200	3.0996	4,009.2600	4.0093	29.347	0	0	0
2023/03/15	R248	04/05/2023			Bond Future	11.6727	78.0969	11.8782	76.8033	1.760	0.0000	0.0000	242,236
2023/03/15	R248	04/05/2023	11.10	Put	Bond Future	4,339.3600	4.3394	5,401.0500	5.4011	24.467	0	0	0
2023/03/15	R248	04/05/2023	11.33	Call	Bond Future	941.9500	0.9419	571.3500	0.5713	(39.344)	0	0	0
2023/03/15	R248	04/05/2023	11.33	Put	Bond Future	3,188.5800	3.1886	4,111.5700	4.1116	28.947	0	0	0
2023/03/15	R248	04/05/2023	11.34	Call	Bond Future	964.4400	0.9644	587.1800	0.5872	(39.117)	0	0	0
2023/03/15	R248	04/05/2023	11.34	Put	Bond Future	3,143.8900	3.1439	4,060.2200	4.0602	29.146	0	0	0
2023/03/15	R248	03/08/2023	12.11	Call	Bond Future	4,614.6900	4.6147	3,830.8200	3.8308	(16.986)	0	0	0
2023/03/15	R248	03/08/2023	12.11	Put	Bond Future	2,572.3500	2.5724	3,108.5000	3.1085	20.843	0	0	0
2023/03/15	R248	03/08/2023			Bond Future	11.7773	79.6558	11.9905	78.3358	1.810	0.0000	0.0000	0
2023/03/15	R248	03/08/2023	12.10	Call	Bond Future	4,577.1500	4.5771	3,796.7900	3.7968	(17.049)	0	0	0
2023/03/15	R248	03/08/2023	12.10	Put	Bond Future	2,594.7800	2.5948	3,134.4400	3.1344	20.798	0	0	0
2023/03/15	R248	03/08/2023	12.09	Call	Bond Future	4,539.8900	4.5399	3,763.0700	3.7631	(17.111)	0	0	0
2023/03/15	R248	03/08/2023	12.09	Put	Bond Future	2,617.5800	2.6176	3,160.7800	3.1608	20.752	0	0	0
2023/03/15	R248	02/11/2023	11.48	Call	Bond Future	3,099.5500	3.0995	2,542.9800	2.5430	(17.956)	0	0	0
2023/03/15	R248	02/11/2023	11.49	Put	Bond Future	5,624.0900	5.6241	6,411.5800	6.4116	14.002	0	0	0
2023/03/15	R248	02/11/2023	11.47	Call	Bond Future	3,071.5900	3.0716	2,518.3600	2.5184	(18.011)	0	0	0
2023/03/15	R248	02/11/2023			Bond Future	11.8819	76.8487	12.1030	75.5013	1.861	0.0000	0.0000	0
2023/03/15	R248	02/11/2023	11.48	Put	Bond Future	5,661.6200	5.6616	6,452.4300	6.4524	13.968	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
2023/03/15	R248	02/11/2023	11.49	Call	Bond Future	3,127.6200	3.1276	2,567.7300	2.5677	(17.901)	0	0	0
2023/03/15	R248	02/11/2023	11.47	Put	Bond Future	5,699.3500	5.6993	6,493.5000	6.4935	13.934	0	0	0
2023/03/15	R248	01/02/2024	12.15	Call	Bond Future	5,231.4100	5.2314	4,482.0900	4.4821	(14.323)	0	0	0
2023/03/15	R248	01/02/2024	12.15	Put	Bond Future	4,268.7700	4.2688	4,894.8500	4.8949	14.667	0	0	0
2023/03/15	R248	01/02/2024	12.14	Call	Bond Future	5,197.7800	5.1978	4,451.2500	4.4513	(14.362)	0	0	0
2023/03/15	R248	01/02/2024	12.14	Put	Bond Future	4,294.7100	4.2947	4,923.5800	4.9236	14.643	0	0	0
2023/03/15	R248	01/02/2024			Bond Future	11.9901	78.4466	12.2197	77.0712	1.914	0.0000	0.0000	13,000
2023/03/15	R248	01/02/2024	12.16	Call	Bond Future	5,265.1100	5.2651	4,513.0200	4.5130	(14.284)	0	0	0
2023/03/15	R248	01/02/2024	12.16	Put	Bond Future	4,242.9800	4.2430	4,866.2900	4.8663	14.690	0	0	0
2023/03/15	R248	02/05/2024	11.47	Call	Bond Future	3,224.2000	3.2242	2,681.5500	2.6815	(16.831)	0	0	0
2023/03/15	R248	02/05/2024	11.48	Put	Bond Future	7,163.5200	7.1635	8,020.4100	8.0204	11.962	0	0	0
2023/03/15	R248	02/05/2024	11.46	Call	Bond Future	3,199.4500	3.1994	2,659.6700	2.6597	(16.871)	0	0	0
2023/03/15	R248	02/05/2024			Bond Future	12.1048	75.5747	12.3429	74.1723	1.967	0.0000	0.0000	0
2023/03/15	R248	02/05/2024	11.47	Put	Bond Future	7,204.2300	7.2042	8,064.0000	8.0640	11.934	0	0	0
2023/03/15	R248	02/05/2024	11.48	Call	Bond Future	3,249.0500	3.2490	2,703.5200	2.7035	(16.790)	0	0	0
2023/03/15	R248	02/05/2024	11.46	Put	Bond Future	7,245.1400	7.2451	8,107.7800	8.1078	11.906	0	0	0

Total

1426229