



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 08/05/2023 TO 08/05/2023

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
2023/05/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	2025	04/05/2023		Bond Future	168.8596	168.8596	168.8596	168.8596	0.000	0.0000	0.0000	0
2023/05/08	2025	03/08/2023		Bond Future	170.6426	170.6426	170.6606	170.6606	0.011	0.0000	0.0000	6,158
2023/05/08	2025	02/11/2023		Bond Future	174.3987	174.3987	174.4166	174.4166	0.010	0.0000	0.0000	0
2023/05/08	2025	01/02/2024		Bond Future	176.4456	176.4456	176.4640	176.4640	0.010	0.0000	0.0000	0
2023/05/08	2025	02/05/2024		Bond Future	180.4511	180.4511	180.4700	180.4700	0.010	0.0000	0.0000	0
2023/05/08	2025	01/08/2024		Bond Future	182.3570	182.3570	182.3770	182.3770	0.011	0.0000	0.0000	0
2023/05/08	2029	04/05/2023		Bond Future	122.5942	122.5942	122.5942	122.5942	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
2023/05/08	2029	03/08/2023			Bond Future	125.1952	125.1952	125.1079	125.1079	(0.070)	0.0000	0.0000	1,976
2023/05/08	2029	02/11/2023			Bond Future	126.6041	126.6041	126.5146	126.5146	(0.071)	0.0000	0.0000	0
2023/05/08	2029	01/02/2024			Bond Future	129.4098	129.4098	129.3183	129.3183	(0.071)	0.0000	0.0000	0
2023/05/08	2029	02/05/2024			Bond Future	130.9606	130.9606	130.8670	130.8670	(0.071)	0.0000	0.0000	0
2023/05/08	2029	01/08/2024			Bond Future	133.6996	133.6996	133.6047	133.6047	(0.071)	0.0000	0.0000	0
2023/05/08	2030	04/05/2023			Bond Future	10.0800	92.1527	10.0800	92.1527	0.000	0.0000	0.0000	0
2023/05/08	2030	03/08/2023	10.40	Call	Bond Future	2,027.2200	2.0272	1,923.4500	1.9234	(5.119)	0	0	1,012
2023/05/08	2030	03/08/2023	10.65	Call	Bond Future	2,732.7800	2.7328	2,617.5900	2.6176	(4.215)	0	0	350
2023/05/08	2030	03/08/2023	10.65	Put	Bond Future	814.2500	0.8142	831.6300	0.8316	2.134	0	0	0
2023/05/08	2030	03/08/2023	11.34	Call	Bond Future	5,052.8600	5.0529	4,921.8500	4.9219	(2.593)	0	0	0
2023/05/08	2030	03/08/2023	11.34	Put	Bond Future	273.2600	0.2733	274.8200	0.2748	0.571	0	0	0
2023/05/08	2030	03/08/2023	12.89	Call	Bond Future	10,800.6900	10.8007	10,667.4700	10.6675	(1.233)	0	0	0
2023/05/08	2030	03/08/2023	12.89	Put	Bond Future	11.8800	0.0119	11.2300	0.0112	(5.471)	0	0	350
2023/05/08	2030	03/08/2023	11.35	Call	Bond Future	5,089.0300	5.0890	4,957.9300	4.9579	(2.576)	0	0	0
2023/05/08	2030	03/08/2023	11.36	Put	Bond Future	264.4000	0.2644	265.7700	0.2658	0.518	0	0	0
2023/05/08	2030	03/08/2023			Bond Future	10.2030	89.9103	10.2335	89.7777	0.299	0.0000	0.0000	95,281
2023/05/08	2030	03/08/2023	10.40	Put	Bond Future	1,175.2100	1.1752	1,204.0100	1.2040	2.451	0	0	0
2023/05/08	2030	03/08/2023	11.35	Put	Bond Future	268.8400	0.2688	270.3100	0.2703	0.547	0	0	0
2023/05/08	2030	03/08/2023	11.36	Call	Bond Future	5,125.1600	5.1252	4,993.9600	4.9940	(2.560)	0	0	0
2023/05/08	2030	03/08/2023	12.59	Call	Bond Future	9,694.7800	9.6948	9,561.1700	9.5612	(1.378)	0	0	0
2023/05/08	2030	03/08/2023	12.59	Put	Bond Future	25.8500	0.0259	24.8100	0.0248	(4.023)	0	0	1,012
2023/05/08	2030	02/11/2023	10.80	Call	Bond Future	3,551.7000	3.5517	3,444.7400	3.4447	(3.012)	0	0	0
2023/05/08	2030	02/11/2023	10.80	Put	Bond Future	1,344.8300	1.3448	1,373.5500	1.3735	2.136	0	0	0
2023/05/08	2030	02/11/2023	10.81	Call	Bond Future	3,580.0200	3.5800	3,472.7500	3.4727	(2.996)	0	0	0
2023/05/08	2030	02/11/2023	10.81	Put	Bond Future	1,332.2100	1.3322	1,360.6200	1.3606	2.133	0	0	0
2023/05/08	2030	02/11/2023	9.57	Call	Bond Future	973.5700	0.9736	918.6400	0.9186	(5.642)	0	0	800
2023/05/08	2030	02/11/2023	9.57	Put	Bond Future	3,991.1900	3.9912	4,071.9400	4.0719	2.023	0	0	0
2023/05/08	2030	02/11/2023	10.07	Call	Bond Future	1,780.3400	1.7803	1,702.1500	1.7022	(4.392)	0	0	800
2023/05/08	2030	02/11/2023	10.07	Put	Bond Future	2,628.3700	2.6284	2,685.8600	2.6859	2.187	0	0	0
2023/05/08	2030	02/11/2023			Bond Future	10.2695	91.8685	10.3017	91.7328	0.313	0.0000	0.0000	10
2023/05/08	2030	02/11/2023	11.57	Call	Bond Future	5,929.2800	5.9293	5,804.7700	5.8048	(2.100)	0	0	0
2023/05/08	2030	02/11/2023	11.57	Put	Bond Future	638.8600	0.6389	650.0300	0.6500	1.748	0	0	800
2023/05/08	2030	02/11/2023	10.82	Call	Bond Future	3,608.4300	3.6084	3,500.8500	3.5008	(2.981)	0	0	0
2023/05/08	2030	02/11/2023	10.82	Put	Bond Future	1,319.7000	1.3197	1,347.8000	1.3478	2.129	0	0	0
2023/05/08	2030	01/02/2024	11.37	Call	Bond Future	5,332.4400	5.3324	5,218.0400	5.2180	(2.145)	0	0	0
2023/05/08	2030	01/02/2024	11.37	Put	Bond Future	1,237.0800	1.2371	1,261.3700	1.2614	1.963	0	0	0
2023/05/08	2030	01/02/2024	12.10	Put	Bond Future	718.4800	0.7185	731.1400	0.7311	1.762	0	0	400
2023/05/08	2030	01/02/2024	9.57	Put	Bond Future	4,480.1200	4.4801	4,562.7700	4.5628	1.845	0	0	0
2023/05/08	2030	01/02/2024	9.93	Call	Bond Future	1,814.5800	1.8146	1,744.6400	1.7446	(3.854)	0	0	1,360
2023/05/08	2030	01/02/2024	9.93	Put	Bond Future	3,513.1900	3.5132	3,581.9400	3.5819	1.957	0	0	0
2023/05/08	2030	01/02/2024			Bond Future	10.3401	89.8776	10.3740	89.7389	0.328	0.0000	0.0000	0
2023/05/08	2030	01/02/2024	11.36	Call	Bond Future	5,302.9500	5.3029	5,188.7600	5.1888	(2.153)	0	0	0
2023/05/08	2030	01/02/2024	11.36	Put	Bond Future	1,246.2200	1.2462	1,270.7200	1.2707	1.966	0	0	0
2023/05/08	2030	01/02/2024	12.10	Call	Bond Future	7,575.3500	7.5753	7,449.3200	7.4493	(1.664)	0	0	0
2023/05/08	2030	01/02/2024	10.07	Call	Bond Future	2,073.1000	2.0731	1,997.7600	1.9978	(3.634)	0	0	400
2023/05/08	2030	01/02/2024	10.07	Put	Bond Future	3,187.3400	3.1873	3,250.6900	3.2507	1.988	0	0	0
2023/05/08	2030	01/02/2024	11.31	Call	Bond Future	5,156.7000	5.1567	5,043.5600	5.0436	(2.194)	0	0	0

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2023/05/08	2030	01/02/2024	11.31	Put	Bond Future	1,293.4200	1.2934	1,318.9700	1.3190	1.975	0	0	1,360
2023/05/08	2030	01/02/2024	11.35	Call	Bond Future	5,273.7700	5.2738	5,159.7800	5.1598	(2.161)	0	0	0
2023/05/08	2030	01/02/2024	11.35	Put	Bond Future	1,255.6800	1.2557	1,280.3800	1.2804	1.967	0	0	0
2023/05/08	2030	01/02/2024	9.57	Call	Bond Future	1,257.1800	1.2572	1,201.1400	1.2011	(4.458)	0	0	400
2023/05/08	2030	02/05/2024	9.81	Call	Bond Future	1,698.8400	1.6988	1,635.4600	1.6355	(3.731)	0	0	0
2023/05/08	2030	02/05/2024	9.81	Put	Bond Future	4,112.5500	4.1125	4,190.9500	4.1910	1.906	0	0	0
2023/05/08	2030	02/05/2024	9.82	Call	Bond Future	1,714.5600	1.7146	1,650.8300	1.6508	(3.717)	0	0	0
2023/05/08	2030	02/05/2024	9.82	Put	Bond Future	4,087.3100	4.0873	4,165.3600	4.1654	1.910	0	0	0
2023/05/08	2030	02/05/2024			Bond Future	10.4089	91.8984	10.4447	91.7566	0.344	0.0000	0.0000	0
2023/05/08	2030	02/05/2024	9.83	Call	Bond Future	1,730.3800	1.7304	1,666.2900	1.6663	(3.704)	0	0	0
2023/05/08	2030	02/05/2024	9.83	Put	Bond Future	4,062.1900	4.0622	4,139.8800	4.1399	1.913	0	0	0
2023/05/08	2030	01/08/2024	10.37	Call	Bond Future	2,783.0700	2.7831	2,703.4300	2.7034	(2.862)	0	0	0
2023/05/08	2030	01/08/2024	10.37	Put	Bond Future	3,393.1100	3.3931	3,457.7400	3.4577	1.905	0	0	0
2023/05/08	2030	01/08/2024	10.38	Call	Bond Future	2,802.8800	2.8029	2,722.9400	2.7229	(2.852)	0	0	0
2023/05/08	2030	01/08/2024	10.38	Put	Bond Future	3,374.4300	3.3744	3,438.7600	3.4388	1.906	0	0	0
2023/05/08	2030	01/08/2024			Bond Future	10.5291	89.7907	10.5669	89.6464	0.359	0.0000	0.0000	0
2023/05/08	2030	01/08/2024	10.39	Call	Bond Future	2,822.7700	2.8228	2,742.5200	2.7425	(2.843)	0	0	0
2023/05/08	2030	01/08/2024	10.39	Put	Bond Future	3,355.8400	3.3558	3,419.8600	3.4199	1.908	0	0	0
2023/05/08	2032	04/05/2023			Bond Future	10.7700	86.6677	10.7700	86.6677	0.000	0.0000	0.0000	0
2023/05/08	2032	03/08/2023	9.60	Call	Bond Future	113.5600	0.1136	97.7900	0.0978	(13.887)	0	0	1,500
2023/05/08	2032	03/08/2023	9.60	Put	Bond Future	6,993.1300	6.9931	7,101.0200	7.1010	1.543	0	0	0
2023/05/08	2032	03/08/2023	10.30	Call	Bond Future	635.0100	0.6350	581.9800	0.5820	(8.351)	0	0	7,500
2023/05/08	2032	03/08/2023	10.30	Put	Bond Future	3,773.6800	3.7737	3,844.3100	3.8443	1.872	0	0	0
2023/05/08	2032	03/08/2023	11.77	Call	Bond Future	4,684.4600	4.6845	4,561.3600	4.5614	(2.628)	0	0	0
2023/05/08	2032	03/08/2023	11.77	Put	Bond Future	590.7800	0.5908	591.3400	0.5913	0.095	0	0	0
2023/05/08	2032	03/08/2023	11.90	Call	Bond Future	5,184.2300	5.1842	5,059.4400	5.0594	(2.407)	0	0	5,000
2023/05/08	2032	03/08/2023	11.90	Put	Bond Future	489.0100	0.4890	487.8800	0.4879	(0.231)	0	0	0
2023/05/08	2032	03/08/2023	11.55	Call	Bond Future	3,868.9600	3.8690	3,750.1100	3.7501	(3.072)	0	0	0
2023/05/08	2032	03/08/2023	11.55	Put	Bond Future	806.8500	0.8069	811.6600	0.8117	0.596	0	0	7,500
2023/05/08	2032	03/08/2023			Bond Future	10.9178	88.2204	10.9428	88.0967	0.229	0.0000	0.0000	115,466
2023/05/08	2032	03/08/2023	11.45	Call	Bond Future	3,514.3200	3.5143	3,398.0700	3.3981	(3.308)	0	0	0
2023/05/08	2032	03/08/2023	11.45	Put	Bond Future	926.8300	0.9268	934.2400	0.9342	0.799	0	0	7,500
2023/05/08	2032	03/08/2023	11.75	Call	Bond Future	4,608.6900	4.6087	4,485.9000	4.4859	(2.664)	0	0	0
2023/05/08	2032	03/08/2023	11.75	Put	Bond Future	608.0800	0.6081	608.9500	0.6090	0.143	0	0	0
2023/05/08	2032	03/08/2023	11.76	Call	Bond Future	4,646.5900	4.6466	4,523.6500	4.5237	(2.646)	0	0	0
2023/05/08	2032	03/08/2023	11.76	Put	Bond Future	599.4300	0.5994	600.1500	0.6002	0.120	0	0	0
2023/05/08	2032	02/11/2023	11.24	Call	Bond Future	3,306.1000	3.3061	3,210.7300	3.2107	(2.885)	0	0	0
2023/05/08	2032	02/11/2023	11.24	Put	Bond Future	2,184.5900	2.1846	2,215.7900	2.2158	1.428	0	0	0
2023/05/08	2032	02/11/2023	11.90	Call	Bond Future	5,412.7200	5.4127	5,299.9000	5.2999	(2.084)	0	0	0
2023/05/08	2032	02/11/2023	11.90	Put	Bond Future	1,219.6300	1.2196	1,233.3800	1.2334	1.127	0	0	0
2023/05/08	2032	02/11/2023			Bond Future	11.0069	85.9788	11.0330	85.8523	0.237	0.0000	0.0000	64,382
2023/05/08	2032	02/11/2023	11.23	Call	Bond Future	3,277.3300	3.2773	3,182.3000	3.1823	(2.900)	0	0	0
2023/05/08	2032	02/11/2023	11.23	Put	Bond Future	2,203.5300	2.2035	2,235.0700	2.2351	1.431	0	0	0
2023/05/08	2032	02/11/2023	11.22	Call	Bond Future	3,248.9000	3.2489	3,154.2100	3.1542	(2.915)	0	0	0
2023/05/08	2032	02/11/2023	11.22	Put	Bond Future	2,222.8400	2.2228	2,254.7200	2.2547	1.434	0	0	0
2023/05/08	2032	01/02/2024	11.84	Call	Bond Future	5,350.9300	5.3509	5,246.7300	5.2467	(1.947)	0	0	0
2023/05/08	2032	01/02/2024	11.84	Put	Bond Future	1,926.0500	1.9260	1,951.1800	1.9512	1.305	0	0	0

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2023/05/08	2032	01/02/2024	10.01	Call	Bond Future	1,118.5500	1.1186	1,072.3500	1.0723	(4.130)	0	0	1,200
2023/05/08	2032	01/02/2024	10.01	Put	Bond Future	6,491.8700	6.4919	6,575.0000	6.5750	1.281	0	0	0
2023/05/08	2032	01/02/2024	11.83	Call	Bond Future	5,319.2200	5.3192	5,215.2300	5.2152	(1.955)	0	0	0
2023/05/08	2032	01/02/2024	11.83	Put	Bond Future	1,939.3100	1.9393	1,964.6500	1.9647	1.307	0	0	0
2023/05/08	2032	01/02/2024			Bond Future	11.0984	87.8644	11.1257	87.7351	0.246	0.0000	0.0000	0
2023/05/08	2032	01/02/2024	11.85	Call	Bond Future	5,382.4400	5.3824	5,278.0200	5.2780	(1.940)	0	0	0
2023/05/08	2032	01/02/2024	11.85	Put	Bond Future	1,912.6200	1.9126	1,937.5300	1.9375	1.302	0	0	0
2023/05/08	2032	01/02/2024	12.62	Call	Bond Future	7,949.4200	7.9494	7,832.2500	7.8323	(1.474)	0	0	0
2023/05/08	2032	01/02/2024	12.62	Put	Bond Future	1,114.8200	1.1148	1,126.9800	1.1270	1.091	0	0	1,200
2023/05/08	2032	01/02/2024	10.76	Call	Bond Future	2,409.8000	2.4098	2,336.8100	2.3368	(3.029)	0	0	1,200
2023/05/08	2032	01/02/2024	10.76	Put	Bond Future	4,034.9400	4.0349	4,091.2800	4.0913	1.396	0	0	0
2023/05/08	2032	02/05/2024	10.56	Call	Bond Future	1,915.3100	1.9153	1,854.3300	1.8543	(3.184)	0	0	0
2023/05/08	2032	02/05/2024	10.56	Put	Bond Future	4,883.5900	4.8836	4,954.8500	4.9549	1.459	0	0	0
2023/05/08	2032	02/05/2024			Bond Future	11.1863	85.6773	11.2148	85.5450	0.255	0.0000	0.0000	0
2023/05/08	2032	02/05/2024	10.54	Call	Bond Future	1,879.5100	1.8795	1,819.2200	1.8192	(3.208)	0	0	0
2023/05/08	2032	02/05/2024	10.54	Put	Bond Future	4,944.7800	4.9448	5,016.7300	5.0167	1.455	0	0	0
2023/05/08	2032	02/05/2024	10.55	Call	Bond Future	1,897.3600	1.8974	1,836.7300	1.8367	(3.195)	0	0	0
2023/05/08	2032	02/05/2024	10.55	Put	Bond Future	4,914.1100	4.9141	4,985.7200	4.9857	1.457	0	0	0
2023/05/08	2032	01/08/2024	11.15	Call	Bond Future	3,327.4200	3.3274	3,249.9200	3.2499	(2.329)	0	0	0
2023/05/08	2032	01/08/2024	11.15	Put	Bond Future	4,076.5600	4.0766	4,133.5900	4.1336	1.399	0	0	0
2023/05/08	2032	01/08/2024			Bond Future	11.3150	87.4439	11.3448	87.3093	0.264	0.0000	0.0000	0
2023/05/08	2032	01/08/2024	11.13	Call	Bond Future	3,281.3100	3.2813	3,204.3800	3.2044	(2.344)	0	0	0
2023/05/08	2032	01/08/2024	11.13	Put	Bond Future	4,121.8400	4.1218	4,179.4400	4.1794	1.397	0	0	0
2023/05/08	2032	01/08/2024	11.14	Call	Bond Future	3,304.3300	3.3043	3,227.1100	3.2271	(2.337)	0	0	0
2023/05/08	2032	01/08/2024	11.14	Put	Bond Future	4,099.1500	4.0992	4,156.4600	4.1565	1.398	0	0	0
2023/05/08	2033	04/05/2023			Bond Future	116.5259	116.5259	116.5259	116.5259	0.000	0.0000	0.0000	0
2023/05/08	2033	03/08/2023			Bond Future	118.5381	118.5381	118.6566	118.6566	0.100	0.0000	0.0000	7,344
2023/05/08	2033	02/11/2023			Bond Future	119.7078	119.7078	119.8286	119.8286	0.101	0.0000	0.0000	0
2023/05/08	2033	01/02/2024			Bond Future	122.3607	122.3607	122.4842	122.4842	0.101	0.0000	0.0000	0
2023/05/08	2033	02/05/2024			Bond Future	123.6556	123.6556	123.7820	123.7820	0.102	0.0000	0.0000	0
2023/05/08	2033	01/08/2024			Bond Future	126.2419	126.2419	126.3716	126.3716	0.103	0.0000	0.0000	0
2023/05/08	2037	04/05/2023			Bond Future	11.6450	80.9735	11.6450	80.9735	0.000	0.0000	0.0000	0
2023/05/08	2037	03/08/2023	12.12	Call	Bond Future	3,196.0000	3.1960	3,003.3700	3.0034	(6.027)	0	0	0
2023/05/08	2037	03/08/2023	12.12	Put	Bond Future	1,559.2400	1.5592	1,617.9900	1.6180	3.768	0	0	0
2023/05/08	2037	03/08/2023	12.13	Call	Bond Future	3,230.7500	3.2307	3,037.2900	3.0373	(5.988)	0	0	0
2023/05/08	2037	03/08/2023	12.13	Put	Bond Future	1,540.2200	1.5402	1,598.1400	1.5981	3.761	0	0	0
2023/05/08	2037	03/08/2023			Bond Future	11.8205	78.0638	11.8659	77.8124	0.384	0.0000	0.0000	129,923
2023/05/08	2037	03/08/2023	10.30	Call	Bond Future	89.6500	0.0896	71.9400	0.0719	(19.755)	0	0	1,800
2023/05/08	2037	03/08/2023	10.30	Put	Bond Future	9,244.2200	9.2442	9,477.8900	9.4779	2.528	0	0	0
2023/05/08	2037	03/08/2023	11.00	Call	Bond Future	529.5500	0.5295	460.4300	0.4604	(13.053)	0	0	1,800
2023/05/08	2037	03/08/2023	11.00	Put	Bond Future	5,285.7100	5.2857	5,467.9700	5.4680	3.448	0	0	0
2023/05/08	2037	03/08/2023	12.14	Call	Bond Future	3,265.6400	3.2656	3,071.3700	3.0714	(5.949)	0	0	0
2023/05/08	2037	03/08/2023	12.14	Put	Bond Future	1,521.4000	1.5214	1,578.5100	1.5785	3.754	0	0	0
2023/05/08	2037	02/11/2023	11.56	Put	Bond Future	4,113.2400	4.1132	4,242.0100	4.2420	3.131	0	0	0
2023/05/08	2037	02/11/2023	11.57	Call	Bond Future	2,131.0100	2.1310	2,001.9000	2.0019	(6.059)	0	0	0
2023/05/08	2037	02/11/2023	11.55	Put	Bond Future	4,145.8400	4.1458	4,275.4600	4.2755	3.127	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
2023/05/08	2037	02/11/2023			Bond Future	11.9203	79.7641	11.9674	79.5071	0.395	0.0000	0.0000	0
2023/05/08	2037	02/11/2023	11.56	Call	Bond Future	2,106.9100	2.1069	1,978.6400	1.9786	(6.088)	0	0	0
2023/05/08	2037	02/11/2023	11.57	Put	Bond Future	4,080.6300	4.0806	4,208.5600	4.2086	3.135	0	0	0
2023/05/08	2037	02/11/2023	11.55	Call	Bond Future	2,082.7400	2.0827	1,955.3200	1.9553	(6.118)	0	0	0
2023/05/08	2037	01/02/2024	12.33	Call	Bond Future	4,669.7700	4.6698	4,494.9700	4.4950	(3.743)	0	0	0
2023/05/08	2037	01/02/2024	12.33	Put	Bond Future	3,056.2000	3.0562	3,144.1200	3.1441	2.877	0	0	0
2023/05/08	2037	01/02/2024			Bond Future	12.0252	77.2574	12.0742	76.9947	0.407	0.0000	0.0000	0
2023/05/08	2037	01/02/2024	12.32	Call	Bond Future	4,638.1700	4.6382	4,463.9300	4.4639	(3.757)	0	0	0
2023/05/08	2037	01/02/2024	12.32	Put	Bond Future	3,076.7500	3.0768	3,165.2300	3.1652	2.876	0	0	0
2023/05/08	2037	01/02/2024	12.31	Call	Bond Future	4,606.3900	4.6064	4,432.7000	4.4327	(3.771)	0	0	0
2023/05/08	2037	01/02/2024	12.31	Put	Bond Future	3,097.1700	3.0972	3,186.2000	3.1862	2.875	0	0	0
2023/05/08	2037	02/05/2024	11.44	Call	Bond Future	2,561.6400	2.5616	2,443.8500	2.4438	(4.598)	0	0	0
2023/05/08	2037	02/05/2024	11.44	Put	Bond Future	6,336.7700	6.3368	6,487.5700	6.4876	2.380	0	0	0
2023/05/08	2037	02/05/2024	11.45	Call	Bond Future	2,582.5200	2.5825	2,464.1300	2.4641	(4.584)	0	0	0
2023/05/08	2037	02/05/2024	11.43	Put	Bond Future	6,372.7300	6.3727	6,524.1300	6.5241	2.376	0	0	0
2023/05/08	2037	02/05/2024			Bond Future	12.1289	78.9944	12.1798	78.7258	0.419	0.0000	0.0000	0
2023/05/08	2037	02/05/2024	11.45	Put	Bond Future	6,300.9500	6.3010	6,451.1500	6.4512	2.384	0	0	0
2023/05/08	2037	02/05/2024	11.43	Call	Bond Future	2,540.8500	2.5409	2,423.6600	2.4237	(4.612)	0	0	0
2023/05/08	2037	01/08/2024	12.10	Call	Bond Future	4,086.7600	4.0868	3,936.8200	3.9368	(3.669)	0	0	0
2023/05/08	2037	01/08/2024	12.10	Put	Bond Future	4,965.0400	4.9650	5,088.8700	5.0889	2.494	0	0	0
2023/05/08	2037	01/08/2024	12.09	Call	Bond Future	4,060.1900	4.0602	3,910.7900	3.9108	(3.680)	0	0	0
2023/05/08	2037	01/08/2024	12.09	Put	Bond Future	4,991.2400	4.9912	5,115.6100	5.1156	2.492	0	0	0
2023/05/08	2037	01/08/2024			Bond Future	12.2679	76.3684	12.3208	76.0947	0.431	0.0000	0.0000	0
2023/05/08	2037	01/08/2024	12.11	Call	Bond Future	4,113.3900	4.1134	3,962.9200	3.9629	(3.658)	0	0	0
2023/05/08	2037	01/08/2024	12.11	Put	Bond Future	4,938.9500	4.9389	5,062.2500	5.0623	2.496	0	0	0
2023/05/08	2038	04/05/2023			Bond Future	129.3657	129.3657	129.3657	129.3657	0.000	0.0000	0.0000	0
2023/05/08	2038	03/08/2023			Bond Future	129.4230	129.4230	129.9083	129.9083	0.375	0.0000	0.0000	3,100
2023/05/08	2038	02/11/2023			Bond Future	132.2719	132.2719	132.7676	132.7676	0.375	0.0000	0.0000	1,343
2023/05/08	2038	01/02/2024			Bond Future	133.1580	133.1580	133.6647	133.6647	0.380	0.0000	0.0000	0
2023/05/08	2038	02/05/2024			Bond Future	136.1808	136.1808	136.6990	136.6990	0.381	0.0000	0.0000	0
2023/05/08	2038	01/08/2024			Bond Future	136.9255	136.9255	137.4552	137.4552	0.387	0.0000	0.0000	0
2023/05/08	2040	04/05/2023			Bond Future	11.8800	81.6782	11.8800	81.6782	0.000	0.0000	0.0000	0
2023/05/08	2040	03/08/2023	12.23	Call	Bond Future	2,989.7200	2.9897	2,745.0800	2.7451	(8.183)	0	0	0
2023/05/08	2040	03/08/2023	12.23	Put	Bond Future	1,929.5400	1.9295	2,041.4000	2.0414	5.797	0	0	0
2023/05/08	2040	03/08/2023			Bond Future	12.0475	78.5746	12.1084	78.2181	0.506	0.0000	0.0000	132,541
2023/05/08	2040	03/08/2023	12.21	Call	Bond Future	2,920.9100	2.9209	2,678.9000	2.6789	(8.285)	0	0	0
2023/05/08	2040	03/08/2023	12.21	Put	Bond Future	1,975.7900	1.9758	2,090.2800	2.0903	5.795	0	0	0
2023/05/08	2040	03/08/2023	12.22	Call	Bond Future	2,955.2300	2.9552	2,711.9000	2.7119	(8.234)	0	0	0
2023/05/08	2040	03/08/2023	12.22	Put	Bond Future	1,952.5500	1.9525	2,065.7200	2.0657	5.796	0	0	0
2023/05/08	2040	02/11/2023	11.58	Call	Bond Future	1,835.0700	1.8351	1,683.8600	1.6839	(8.240)	0	0	0
2023/05/08	2040	02/11/2023	11.58	Put	Bond Future	5,242.9800	5.2430	5,456.2000	5.4562	4.067	0	0	0
2023/05/08	2040	02/11/2023	11.59	Call	Bond Future	1,857.9200	1.8579	1,705.5300	1.7055	(8.202)	0	0	0
2023/05/08	2040	02/11/2023	11.60	Put	Bond Future	5,165.0700	5.1651	5,375.9600	5.3760	4.083	0	0	0
2023/05/08	2040	02/11/2023			Bond Future	12.1497	80.2862	12.2129	79.9218	0.520	0.0000	0.0000	29
2023/05/08	2040	02/11/2023	11.59	Put	Bond Future	5,204.0200	5.2040	5,416.0600	5.4161	4.075	0	0	0
2023/05/08	2040	02/11/2023	11.60	Call	Bond Future	1,880.7000	1.8807	1,727.1600	1.7272	(8.164)	0	0	0

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2023/05/08	2040	01/02/2024	12.33	Call	Bond Future	4,244.7700	4.2448	4,023.3000	4.0233	(5.217)	0	0	0
2023/05/08	2040	01/02/2024	12.33	Put	Bond Future	3,830.7400	3.8307	3,981.6700	3.9817	3.940	0	0	0
2023/05/08	2040	01/02/2024	12.34	Call	Bond Future	4,275.9400	4.2759	4,053.6300	4.0536	(5.199)	0	0	0
2023/05/08	2040	01/02/2024	12.34	Put	Bond Future	3,805.4800	3.8055	3,955.5700	3.9556	3.944	0	0	0
2023/05/08	2040	01/02/2024			Bond Future	12.2570	77.5405	12.3226	77.1681	0.536	0.0000	0.0000	18
2023/05/08	2040	01/02/2024	12.35	Call	Bond Future	4,307.4800	4.3075	4,084.3200	4.0843	(5.181)	0	0	0
2023/05/08	2040	01/02/2024	12.35	Put	Bond Future	3,780.6500	3.7806	3,929.8900	3.9299	3.947	0	0	0
2023/05/08	2040	02/05/2024	11.60	Call	Bond Future	2,572.8700	2.5729	2,417.7000	2.4177	(6.031)	0	0	0
2023/05/08	2040	02/05/2024	11.61	Call	Bond Future	2,594.2800	2.5943	2,438.2800	2.4383	(6.013)	0	0	0
2023/05/08	2040	02/05/2024	11.62	Put	Bond Future	6,964.9600	6.9650	7,188.9400	7.1889	3.216	0	0	0
2023/05/08	2040	02/05/2024			Bond Future	12.3628	79.2839	12.4310	78.9031	0.551	0.0000	0.0000	0
2023/05/08	2040	02/05/2024	11.60	Put	Bond Future	7,044.0300	7.0440	7,269.6900	7.2697	3.204	0	0	0
2023/05/08	2040	02/05/2024	11.61	Put	Bond Future	7,004.2500	7.0042	7,229.0800	7.2291	3.210	0	0	0
2023/05/08	2040	02/05/2024	11.62	Call	Bond Future	2,616.1000	2.6161	2,459.2500	2.4593	(5.996)	0	0	0
2023/05/08	2040	01/08/2024	12.34	Call	Bond Future	4,394.6300	4.3946	4,186.4700	4.1865	(4.737)	0	0	0
2023/05/08	2040	01/08/2024	12.34	Put	Bond Future	5,296.2300	5.2962	5,476.3300	5.4763	3.401	0	0	0
2023/05/08	2040	01/08/2024			Bond Future	12.5024	76.4131	12.5732	76.0248	0.567	0.0000	0.0000	0
2023/05/08	2040	01/08/2024	12.32	Call	Bond Future	4,338.4300	4.3384	4,131.7600	4.1318	(4.764)	0	0	0
2023/05/08	2040	01/08/2024	12.32	Put	Bond Future	5,352.2200	5.3522	5,533.8100	5.5338	3.393	0	0	0
2023/05/08	2040	01/08/2024	12.33	Call	Bond Future	4,366.3200	4.3663	4,158.9100	4.1589	(4.750)	0	0	0
2023/05/08	2040	01/08/2024	12.33	Put	Bond Future	5,323.9800	5.3240	5,504.8300	5.5048	3.397	0	0	0
2023/05/08	2044	04/05/2023			Bond Future	11.9300	78.0950	11.9300	78.0950	0.000	0.0000	0.0000	0
2023/05/08	2044	03/08/2023	12.00	Call	Bond Future	2,104.8100	2.1048	1,899.7000	1.8997	(9.745)	0	0	0
2023/05/08	2044	03/08/2023	12.00	Put	Bond Future	2,780.7200	2.7807	2,934.2800	2.9343	5.522	0	0	4,754
2023/05/08	2044	03/08/2023	12.15	Call	Bond Future	2,566.0200	2.5660	2,338.8000	2.3388	(8.855)	0	0	0
2023/05/08	2044	03/08/2023	12.15	Put	Bond Future	2,350.9600	2.3510	2,482.4100	2.4824	5.591	0	0	0
2023/05/08	2044	03/08/2023	12.16	Call	Bond Future	2,598.3200	2.5983	2,369.7000	2.3697	(8.799)	0	0	0
2023/05/08	2044	03/08/2023	12.16	Put	Bond Future	2,324.4900	2.3245	2,454.5400	2.4545	5.595	0	0	0
2023/05/08	2044	03/08/2023			Bond Future	12.1135	74.9161	12.1745	74.5574	0.503	0.0000	0.0000	85,172
2023/05/08	2044	03/08/2023	11.75	Call	Bond Future	1,442.3600	1.4424	1,277.0300	1.2770	(11.462)	0	0	4,553
2023/05/08	2044	03/08/2023	11.75	Put	Bond Future	3,643.3800	3.6434	3,836.7200	3.8367	5.307	0	0	3,076
2023/05/08	2044	03/08/2023	12.17	Call	Bond Future	2,630.8100	2.6308	2,400.7900	2.4008	(8.743)	0	0	0
2023/05/08	2044	03/08/2023	12.17	Put	Bond Future	2,298.2900	2.2983	2,426.9400	2.4269	5.598	0	0	0
2023/05/08	2044	03/08/2023	12.50	Call	Bond Future	3,791.7800	3.7918	3,520.6800	3.5207	(7.150)	0	0	0
2023/05/08	2044	03/08/2023	12.50	Put	Bond Future	1,565.2900	1.5653	1,652.8600	1.6529	5.594	0	0	9,106
2023/05/08	2044	02/11/2023	11.57	Call	Bond Future	1,680.9000	1.6809	1,537.2100	1.5372	(8.548)	0	0	0
2023/05/08	2044	02/11/2023	11.57	Put	Bond Future	5,587.0800	5.5871	5,810.1100	5.8101	3.992	0	0	0
2023/05/08	2044	02/11/2023			Bond Future	12.2122	76.5480	12.2754	76.1813	0.517	0.0000	0.0000	0
2023/05/08	2044	02/11/2023	11.55	Call	Bond Future	1,639.1900	1.6392	1,497.8100	1.4978	(8.625)	0	0	0
2023/05/08	2044	02/11/2023	11.55	Put	Bond Future	5,672.4600	5.6725	5,897.8000	5.8978	3.973	0	0	0
2023/05/08	2044	02/11/2023	11.56	Call	Bond Future	1,660.0700	1.6601	1,517.5300	1.5175	(8.586)	0	0	0
2023/05/08	2044	02/11/2023	11.56	Put	Bond Future	5,629.7500	5.6298	5,853.9300	5.8539	3.982	0	0	0
2023/05/08	2044	01/02/2024	12.29	Call	Bond Future	4,044.6400	4.0446	3,829.0100	3.8290	(5.331)	0	0	0
2023/05/08	2044	01/02/2024	12.29	Put	Bond Future	4,191.9400	4.1919	4,351.0800	4.3511	3.796	0	0	0
2023/05/08	2044	01/02/2024			Bond Future	12.3156	73.8455	12.3812	73.4707	0.532	0.0000	0.0000	0
2023/05/08	2044	01/02/2024	12.27	Call	Bond Future	3,983.7200	3.9837	3,769.8200	3.7698	(5.369)	0	0	0
2023/05/08	2044	01/02/2024	12.27	Put	Bond Future	4,246.3600	4.2464	4,407.2300	4.4072	3.788	0	0	0

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2023/05/08	2044	01/02/2024	12.28	Call	Bond Future	4,014.0100	4.0140	3,799.2400	3.7992	(5.351)	0	0	0
2023/05/08	2044	01/02/2024	12.28	Put	Bond Future	4,218.9400	4.2189	4,378.9400	4.3789	3.792	0	0	0
2023/05/08	2044	02/05/2024	11.67	Call	Bond Future	2,645.4800	2.6455	2,487.2600	2.4873	(5.981)	0	0	0
2023/05/08	2044	02/05/2024	11.67	Put	Bond Future	7,087.5900	7.0876	7,312.5100	7.3125	3.173	0	0	0
2023/05/08	2044	02/05/2024			Bond Future	12.4173	75.5058	12.4853	75.1227	0.548	0.0000	0.0000	0
2023/05/08	2044	02/05/2024	11.65	Call	Bond Future	2,601.6000	2.6016	2,445.0800	2.4451	(6.016)	0	0	0
2023/05/08	2044	02/05/2024	11.65	Put	Bond Future	7,168.6700	7.1687	7,395.2900	7.3953	3.161	0	0	0
2023/05/08	2044	02/05/2024	11.66	Call	Bond Future	2,623.4900	2.6235	2,466.1200	2.4661	(5.998)	0	0	0
2023/05/08	2044	02/05/2024	11.66	Put	Bond Future	7,128.0400	7.1280	7,353.8100	7.3538	3.167	0	0	0
2023/05/08	2044	01/08/2024	12.28	Call	Bond Future	4,218.7400	4.2187	4,015.8200	4.0158	(4.810)	0	0	0
2023/05/08	2044	01/08/2024	12.28	Put	Bond Future	5,748.6100	5.7486	5,936.3800	5.9364	3.266	0	0	0
2023/05/08	2044	01/08/2024	12.29	Call	Bond Future	4,246.3500	4.2463	4,042.6800	4.0427	(4.796)	0	0	0
2023/05/08	2044	01/08/2024	12.29	Put	Bond Future	5,718.7500	5.7188	5,905.7700	5.9058	3.270	0	0	0
2023/05/08	2044	01/08/2024			Bond Future	12.5507	72.6821	12.6213	72.2914	0.563	0.0000	0.0000	0
2023/05/08	2044	01/08/2024	12.30	Call	Bond Future	4,274.0500	4.2740	4,069.6200	4.0696	(4.783)	0	0	0
2023/05/08	2044	01/08/2024	12.30	Put	Bond Future	5,689.0400	5.6890	5,875.3000	5.8753	3.274	0	0	0
2023/05/08	2046	04/05/2023			Bond Future	113.6338	113.6338	113.6338	113.6338	0.000	0.0000	0.0000	0
2023/05/08	2046	03/08/2023			Bond Future	115.5876	115.5876	115.4206	115.4206	(0.144)	0.0000	0.0000	12,946
2023/05/08	2046	02/11/2023			Bond Future	116.0156	116.0156	115.8447	115.8447	(0.147)	0.0000	0.0000	4,231
2023/05/08	2046	01/02/2024			Bond Future	118.5867	118.5867	118.4119	118.4119	(0.147)	0.0000	0.0000	0
2023/05/08	2046	02/05/2024			Bond Future	119.0991	119.0991	118.9207	118.9207	(0.150)	0.0000	0.0000	0
2023/05/08	2046	01/08/2024			Bond Future	121.5881	121.5881	121.4063	121.4063	(0.150)	0.0000	0.0000	0
2023/05/08	2050	04/05/2023			Bond Future	116.0988	116.0988	116.0988	116.0988	0.000	0.0000	0.0000	0
2023/05/08	2050	03/08/2023			Bond Future	116.0395	116.0395	115.4386	115.4386	(0.518)	0.0000	0.0000	10,574
2023/05/08	2050	02/11/2023			Bond Future	118.5938	118.5938	117.9793	117.9793	(0.518)	0.0000	0.0000	3,146
2023/05/08	2050	01/02/2024			Bond Future	118.9457	118.9457	118.3176	118.3176	(0.528)	0.0000	0.0000	0
2023/05/08	2050	02/05/2024			Bond Future	121.6458	121.6458	121.0035	121.0035	(0.528)	0.0000	0.0000	0
2023/05/08	2050	01/08/2024			Bond Future	121.8474	121.8474	121.1925	121.1925	(0.538)	0.0000	0.0000	0
2023/05/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	AL37	03/08/2023			Index Future	893.8200	893.8200	893.1030	893.1030	(0.080)	0.0000	0.0000	0
2023/05/08	AL37	02/11/2023			Index Future	913.2790	913.2790	912.5390	912.5390	(0.081)	0.0000	0.0000	0
2023/05/08	AL37	01/02/2024			Index Future	933.3100	933.3100	932.5550	932.5550	(0.081)	0.0000	0.0000	0
2023/05/08	AL37	02/05/2024			Index Future	954.2940	954.2940	953.5220	953.5220	(0.081)	0.0000	0.0000	0
2023/05/08	AL37	01/08/2024			Index Future	974.0760	974.0760	973.3010	973.3010	(0.080)	0.0000	0.0000	0
2023/05/08	AL7T	03/08/2023			Index Future	1,022.7340	1,022.7340	1,020.8560	1,020.8560	(0.184)	0.0000	0.0000	0
2023/05/08	AL7T	02/11/2023			Index Future	1,044.9990	1,044.9990	1,043.0730	1,043.0730	(0.184)	0.0000	0.0000	0
2023/05/08	AL7T	01/02/2024			Index Future	1,067.9190	1,067.9190	1,065.9510	1,065.9510	(0.184)	0.0000	0.0000	0
2023/05/08	AL7T	02/05/2024			Index Future	1,091.9300	1,091.9300	1,089.9180	1,089.9180	(0.184)	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
2023/05/08	AL7T	01/08/2024			Index Future	1,114.5650	1,114.5650	1,112.5260	1,112.5260	(0.183)	0.0000	0.0000	0
2023/05/08	ALBI	03/08/2023			Index Future	894.9990	894.9990	892.9730	892.9730	(0.226)	0.0000	0.0000	99
2023/05/08	ALBI	02/11/2023			Index Future	914.4830	914.4830	912.4060	912.4060	(0.227)	0.0000	0.0000	0
2023/05/08	ALBI	01/02/2024			Index Future	934.5410	934.5410	932.4190	932.4190	(0.227)	0.0000	0.0000	0
2023/05/08	ALBI	02/05/2024			Index Future	955.5530	955.5530	953.3830	953.3830	(0.227)	0.0000	0.0000	0
2023/05/08	ALBI	01/08/2024			Index Future	975.3610	975.3610	973.1590	973.1590	(0.226)	0.0000	0.0000	0
2023/05/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C219	31/03/2029			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
2023/05/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/08	ES33	04/05/2023			Bond Future	12.1500	74.1153	12.1500	74.1153	0.000	0.0000	0.0000	0
2023/05/08	ES33	03/08/2023			Bond Future	12.3422	75.4234	12.3875	75.2168	0.367	0.0000	0.0000	350
2023/05/08	ES33	02/11/2023			Bond Future	12.4761	73.2858	12.5233	73.0745	0.379	0.0000	0.0000	0
2023/05/08	ES33	01/02/2024			Bond Future	12.6182	74.9097	12.6675	74.6938	0.391	0.0000	0.0000	0
2023/05/08	ES33	02/05/2024			Bond Future	12.7556	72.8106	12.8071	72.5898	0.403	0.0000	0.0000	0
2023/05/08	ES33	01/08/2024			Bond Future	12.9315	74.3270	12.9852	74.1019	0.415	0.0000	0.0000	0
2023/05/08	ES42	04/05/2023			Bond Future	12.6050	70.9570	12.6050	70.9570	0.000	0.0000	0.0000	0
2023/05/08	ES42	03/08/2023			Bond Future	12.8006	72.1049	12.8510	71.8405	0.394	0.0000	0.0000	4,000
2023/05/08	ES42	02/11/2023			Bond Future	12.9285	69.4286	12.9810	69.1582	0.406	0.0000	0.0000	0
2023/05/08	ES42	01/02/2024			Bond Future	13.0569	70.9670	13.1114	70.6906	0.418	0.0000	0.0000	0
2023/05/08	ES42	02/05/2024			Bond Future	13.1861	68.3153	13.2429	68.0327	0.430	0.0000	0.0000	0
2023/05/08	ES42	01/08/2024			Bond Future	13.3446	69.7347	13.4036	69.4465	0.442	0.0000	0.0000	0
2023/05/08	GOVI	03/08/2023	837.21	Call	GOVI	450,850.0000	45.0850	430,860.0000	43.0860	(4.434)	0	0	0
2023/05/08	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GOVI	03/08/2023	837.22	Call	GOVI	450,750.0000	45.0750	430,760.0000	43.0760	(4.435)	0	0	0
2023/05/08	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GOVI	03/08/2023			GOVI	882.2950	882.2950	880.2960	880.2960	(0.227)	0.0000	0.0000	836
2023/05/08	GOVI	03/08/2023	837.23	Call	GOVI	450,650.0000	45.0650	430,660.0000	43.0660	(4.436)	0	0	0
2023/05/08	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GOVI	02/11/2023	885.82	Call	GOVI	156,830.0000	15.6830	136,340.0000	13.6340	(13.065)	0	0	0
2023/05/08	GOVI	02/11/2023			GOVI	901.5030	901.5030	899.4540	899.4540	(0.227)	0.0000	0.0000	0
2023/05/08	GOVI	02/11/2023	885.80	Call	GOVI	157,030.0000	15.7030	136,540.0000	13.6540	(13.048)	0	0	0
2023/05/08	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GOVI	02/11/2023	885.81	Call	GOVI	156,930.0000	15.6930	136,440.0000	13.6440	(13.057)	0	0	0
2023/05/08	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GOVI	01/02/2024	880.00	Call	GOVI	412,760.0000	41.2760	391,820.0000	39.1820	(5.073)	0	0	0
2023/05/08	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GOVI	01/02/2024			GOVI	921.2760	921.2760	919.1820	919.1820	(0.227)	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
2023/05/08	GOVI	01/02/2024	879.98	Call	GOVI	412,960.0000	41.2960	392,020.0000	39.2020	(5.071)	0	0	0
2023/05/08	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GOVI	01/02/2024	879.99	Call	GOVI	412,860.0000	41.2860	391,920.0000	39.1920	(5.072)	0	0	0
2023/05/08	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GOVI	02/05/2024	950.97	Put	GOVI	89,800.0000	8.9800	111,220.0000	11.1220	23.853	0	0	0
2023/05/08	GOVI	02/05/2024	950.98	Put	GOVI	89,900.0000	8.9900	111,320.0000	11.1320	23.826	0	0	0
2023/05/08	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GOVI	02/05/2024			GOVI	941.9900	941.9900	939.8480	939.8480	(0.227)	0.0000	0.0000	0
2023/05/08	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GOVI	02/05/2024	950.99	Put	GOVI	90,000.0000	9.0000	111,420.0000	11.1420	23.800	0	0	0
2023/05/08	GOVI	01/08/2024	943.39	Call	GOVI	181,270.0000	18.1270	159,540.0000	15.9540	(11.988)	0	0	0
2023/05/08	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GOVI	01/08/2024			GOVI	961.5170	961.5170	959.3440	959.3440	(0.226)	0.0000	0.0000	0
2023/05/08	GOVI	01/08/2024	943.37	Call	GOVI	181,470.0000	18.1470	159,740.0000	15.9740	(11.974)	0	0	0
2023/05/08	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GOVI	01/08/2024	943.38	Call	GOVI	181,370.0000	18.1370	159,640.0000	15.9640	(11.981)	0	0	0
2023/05/08	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/08	IGOV	03/08/2023			Index Future	333.6130	333.6130	333.5700	333.5700	(0.013)	0.0000	0.0000	638
2023/05/08	IGOV	02/11/2023			Index Future	340.9550	340.9550	340.9090	340.9090	(0.013)	0.0000	0.0000	16
2023/05/08	IGOV	01/02/2024			Index Future	348.5110	348.5110	348.4640	348.4640	(0.013)	0.0000	0.0000	0
2023/05/08	IGOV	02/05/2024			Index Future	356.4230	356.4230	356.3750	356.3750	(0.013)	0.0000	0.0000	0
2023/05/08	IGOV	01/08/2024			Index Future	363.8860	363.8860	363.8420	363.8420	(0.012)	0.0000	0.0000	0
2023/05/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/05/08	JBAF	17/05/2023			Jibar Tradeable Future	8.0050	91.9950	8.0050	91.9950	0.000	0.0000	0.0000	0
2023/05/08	JBAF	21/06/2023			Jibar Tradeable Future	8.3250	91.6750	8.3350	91.6650	0.120	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
2023/05/08	JBAF	19/07/2023			Jibar Tradeable Future	8.3200	91.6800	8.3350	91.6650	0.180	0.0000	0.0000	0
2023/05/08	JBAF	16/08/2023			Jibar Tradeable Future	8.4600	91.5400	8.4750	91.5250	0.177	0.0000	0.0000	0
2023/05/08	JBAF	20/09/2023			Jibar Tradeable Future	8.4650	91.5350	8.4800	91.5200	0.177	0.0000	0.0000	0
2023/05/08	JBAF	18/10/2023			Jibar Tradeable Future	8.4500	91.5500	8.4700	91.5300	0.237	0.0000	0.0000	0
2023/05/08	JBAF	20/12/2023			Jibar Tradeable Future	8.4000	91.6000	8.4100	91.5900	0.119	0.0000	0.0000	0
2023/05/08	JBAF	20/03/2024			Jibar Tradeable Future	8.3200	91.6800	8.3350	91.6650	0.180	0.0000	0.0000	0
2023/05/08	JBAF	19/06/2024			Jibar Tradeable Future	8.0600	91.9400	8.0800	91.9200	0.248	0.0000	0.0000	0
2023/05/08	JBAF	18/09/2024			Jibar Tradeable Future	7.9850	92.0150	8.0100	91.9900	0.313	0.0000	0.0000	0
2023/05/08	JBAF	18/12/2024			Jibar Tradeable Future	7.8100	92.1900	7.8450	92.1550	0.448	0.0000	0.0000	0
2023/05/08	JBAF	19/03/2025			Jibar Tradeable Future	7.8050	92.1950	7.8350	92.1650	0.384	0.0000	0.0000	0
2023/05/08	R035	04/05/2023			Bond Future	11.3750	85.6319	11.3750	85.6319	0.000	0.0000	0.0000	0
2023/05/08	R035	03/08/2023	12.00	Call	Bond Future	3,823.5000	3.8235	3,616.7500	3.6168	(5.407)	0	0	0
2023/05/08	R035	03/08/2023	12.00	Put	Bond Future	1,197.2100	1.1972	1,242.5800	1.2426	3.790	0	0	0
2023/05/08	R035	03/08/2023			Bond Future	11.5157	87.2214	11.5612	86.9692	0.396	0.0000	0.0000	55,503
2023/05/08	R035	03/08/2023	11.75	Call	Bond Future	2,927.5300	2.9275	2,740.8500	2.7408	(6.377)	0	0	0
2023/05/08	R035	03/08/2023	11.75	Put	Bond Future	1,642.0500	1.6421	1,707.4900	1.7075	3.985	0	0	4,870
2023/05/08	R035	03/08/2023	11.98	Call	Bond Future	3,748.4600	3.7485	3,543.1300	3.5431	(5.478)	0	0	0
2023/05/08	R035	03/08/2023	11.98	Put	Bond Future	1,228.2800	1.2283	1,275.0700	1.2751	3.809	0	0	0
2023/05/08	R035	03/08/2023	11.99	Call	Bond Future	3,785.8400	3.7858	3,579.8000	3.5798	(5.442)	0	0	0
2023/05/08	R035	03/08/2023	11.99	Put	Bond Future	1,212.5800	1.2126	1,258.6600	1.2587	3.800	0	0	0
2023/05/08	R035	02/11/2023	12.85	Call	Bond Future	7,435.9800	7.4360	7,211.9700	7.2120	(3.013)	0	0	0
2023/05/08	R035	02/11/2023	12.85	Put	Bond Future	1,086.8400	1.0868	1,120.7000	1.1207	3.115	0	0	400
2023/05/08	R035	02/11/2023	11.41	Call	Bond Future	2,500.1200	2.5001	2,358.9400	2.3589	(5.647)	0	0	0
2023/05/08	R035	02/11/2023	11.41	Put	Bond Future	3,641.9000	3.6419	3,758.5900	3.7586	3.204	0	0	0
2023/05/08	R035	02/11/2023	11.42	Call	Bond Future	2,526.5100	2.5265	2,384.5200	2.3845	(5.620)	0	0	0
2023/05/08	R035	02/11/2023	11.42	Put	Bond Future	3,612.7800	3.6128	3,728.6600	3.7287	3.208	0	0	0
2023/05/08	R035	02/11/2023	11.12	Call	Bond Future	1,795.9200	1.7959	1,679.0600	1.6791	(6.507)	0	0	400
2023/05/08	R035	02/11/2023			Bond Future	11.6176	84.6113	11.6650	84.3534	0.408	0.0000	0.0000	100,539
2023/05/08	R035	02/11/2023	11.43	Call	Bond Future	2,553.2800	2.5533	2,410.4900	2.4105	(5.592)	0	0	0
2023/05/08	R035	02/11/2023	11.43	Put	Bond Future	3,584.0800	3.5841	3,699.1600	3.6992	3.211	0	0	0
2023/05/08	R035	02/11/2023	10.62	Call	Bond Future	911.1400	0.9111	835.8100	0.8358	(8.268)	0	0	400
2023/05/08	R035	02/11/2023	10.62	Put	Bond Future	6,605.8200	6.6058	6,788.3600	6.7884	2.763	0	0	0
2023/05/08	R035	02/11/2023	11.12	Put	Bond Future	4,570.2800	4.5703	4,711.2900	4.7113	3.085	0	0	0
2023/05/08	R035	01/02/2024	12.18	Put	Bond Future	2,688.7200	2.6887	2,769.8000	2.7698	3.016	0	0	0
2023/05/08	R035	01/02/2024	12.19	Call	Bond Future	5,101.5700	5.1016	4,918.6100	4.9186	(3.586)	0	0	0
2023/05/08	R035	01/02/2024	12.19	Put	Bond Future	2,670.5400	2.6705	2,751.0900	2.7511	3.016	0	0	0
2023/05/08	R035	01/02/2024	10.62	Call	Bond Future	1,271.6800	1.2717	1,190.0200	1.1900	(6.421)	0	0	400
2023/05/08	R035	01/02/2024	10.62	Put	Bond Future	7,490.5900	7.4906	7,672.4400	7.6724	2.428	0	0	0
2023/05/08	R035	01/02/2024	11.12	Put	Bond Future	5,473.7500	5.4738	5,622.1100	5.6221	2.710	0	0	0
2023/05/08	R035	01/02/2024			Bond Future	11.7256	86.4669	11.7750	86.2034	0.421	0.0000	0.0000	0
2023/05/08	R035	01/02/2024	13.46	Call	Bond Future	9,705.1300	9.7051	9,474.5500	9.4746	(2.376)	0	0	0
2023/05/08	R035	01/02/2024	13.46	Put	Bond Future	1,120.9500	1.1209	1,153.8800	1.1539	2.938	0	0	400
2023/05/08	R035	01/02/2024	12.18	Call	Bond Future	5,068.4600	5.0685	4,886.0300	4.8860	(3.599)	0	0	0
2023/05/08	R035	01/02/2024	12.20	Call	Bond Future	5,134.4600	5.1345	4,950.9800	4.9510	(3.574)	0	0	0
2023/05/08	R035	01/02/2024	12.20	Put	Bond Future	2,652.2000	2.6522	2,732.2300	2.7322	3.017	0	0	0
2023/05/08	R035	01/02/2024	11.12	Call	Bond Future	2,145.1400	2.1451	2,029.9900	2.0300	(5.368)	0	0	400
2023/05/08	R035	02/05/2024	11.19	Call	Bond Future	2,469.5800	2.4696	2,351.6000	2.3516	(4.777)	0	0	0

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2023/05/08	R035	02/05/2024	11.19	Put	Bond Future	5,884.0900	5.8841	6,035.4900	6.0355	2.573	0	0	0
2023/05/08	R035	02/05/2024	11.20	Call	Bond Future	2,490.3300	2.4903	2,371.7300	2.3717	(4.762)	0	0	0
2023/05/08	R035	02/05/2024	11.20	Put	Bond Future	5,849.2700	5.8493	6,000.0500	6.0000	2.578	0	0	0
2023/05/08	R035	02/05/2024			Bond Future	11.8217	83.8979	11.8731	83.6285	0.435	0.0000	0.0000	0
2023/05/08	R035	02/05/2024	11.21	Call	Bond Future	2,511.4900	2.5115	2,392.2800	2.3923	(4.747)	0	0	0
2023/05/08	R035	02/05/2024	11.21	Put	Bond Future	5,814.9200	5.8149	5,965.0900	5.9651	2.582	0	0	0
2023/05/08	R035	01/08/2024	11.81	Call	Bond Future	3,940.5300	3.9405	3,791.1200	3.7911	(3.792)	0	0	0
2023/05/08	R035	01/08/2024	11.79	Put	Bond Future	4,726.3400	4.7263	4,852.6100	4.8526	2.672	0	0	0
2023/05/08	R035	01/08/2024	11.80	Call	Bond Future	3,914.1800	3.9142	3,765.3300	3.7653	(3.803)	0	0	0
2023/05/08	R035	01/08/2024	11.80	Put	Bond Future	4,700.8200	4.7008	4,826.5400	4.8265	2.674	0	0	0
2023/05/08	R035	01/08/2024			Bond Future	11.9519	85.6282	12.0054	85.3537	0.448	0.0000	0.0000	0
2023/05/08	R035	01/08/2024	11.81	Put	Bond Future	4,675.0500	4.6750	4,800.2100	4.8002	2.677	0	0	0
2023/05/08	R035	01/08/2024	11.79	Call	Bond Future	3,887.5400	3.8875	3,739.2400	3.7392	(3.815)	0	0	0
2023/05/08	R186	04/05/2023			Bond Future	8.7350	109.3655	8.7350	109.3655	0.000	0.0000	0.0000	0
2023/05/08	R186	03/08/2023	9.73	Put	Bond Future	212.7500	0.2127	208.9000	0.2089	(1.810)	0	0	0
2023/05/08	R186	03/08/2023	9.74	Call	Bond Future	3,087.7100	3.0877	3,036.8500	3.0369	(1.647)	0	0	0
2023/05/08	R186	03/08/2023	9.74	Put	Bond Future	209.0200	0.2090	205.1700	0.2052	(1.842)	0	0	0
2023/05/08	R186	03/08/2023			Bond Future	8.7490	106.3707	8.7649	106.3237	0.182	0.0000	0.0000	85,181
2023/05/08	R186	03/08/2023	9.73	Call	Bond Future	3,062.8900	3.0629	3,012.0300	3.0120	(1.661)	0	0	0
2023/05/08	R186	03/08/2023	9.75	Call	Bond Future	3,112.5900	3.1126	3,061.7200	3.0617	(1.634)	0	0	0
2023/05/08	R186	03/08/2023	9.75	Put	Bond Future	205.3600	0.2054	201.5000	0.2015	(1.880)	0	0	0
2023/05/08	R186	02/11/2023	9.40	Call	Bond Future	2,524.9300	2.5249	2,480.7000	2.4807	(1.752)	0	0	0
2023/05/08	R186	02/11/2023	9.40	Put	Bond Future	719.7300	0.7197	723.8100	0.7238	0.567	0	0	0
2023/05/08	R186	02/11/2023	9.15	Call	Bond Future	2,046.2500	2.0463	2,004.6700	2.0047	(2.032)	0	0	1,715
2023/05/08	R186	02/11/2023			Bond Future	8.7391	108.6870	8.7566	108.6387	0.200	0.0000	0.0000	16,395
2023/05/08	R186	02/11/2023	10.42	Call	Bond Future	4,770.7400	4.7707	4,721.5000	4.7215	(1.032)	0	0	0
2023/05/08	R186	02/11/2023	10.42	Put	Bond Future	255.5500	0.2555	254.6200	0.2546	(0.364)	0	0	1,715
2023/05/08	R186	02/11/2023	9.15	Put	Bond Future	919.2900	0.9193	926.0200	0.9260	0.732	0	0	0
2023/05/08	R186	02/11/2023	9.38	Call	Bond Future	2,485.3700	2.4854	2,441.3200	2.4413	(1.772)	0	0	0
2023/05/08	R186	02/11/2023	9.38	Put	Bond Future	734.2200	0.7342	738.4800	0.7385	0.580	0	0	0
2023/05/08	R186	02/11/2023	9.39	Call	Bond Future	2,505.1200	2.5051	2,460.9800	2.4610	(1.762)	0	0	0
2023/05/08	R186	02/11/2023	9.39	Put	Bond Future	726.9400	0.7269	731.1100	0.7311	0.574	0	0	0
2023/05/08	R186	01/02/2024	9.51	Call	Bond Future	2,870.6200	2.8706	2,828.3500	2.8283	(1.473)	0	0	0
2023/05/08	R186	01/02/2024	9.52	Put	Bond Future	865.8600	0.8659	872.8600	0.8729	0.808	0	0	0
2023/05/08	R186	01/02/2024	9.50	Call	Bond Future	2,852.1500	2.8521	2,809.9600	2.8100	(1.479)	0	0	0
2023/05/08	R186	01/02/2024			Bond Future	8.7212	105.7611	8.7404	105.7118	0.221	0.0000	0.0000	0
2023/05/08	R186	01/02/2024	9.51	Put	Bond Future	872.3700	0.8724	879.4500	0.8794	0.812	0	0	0
2023/05/08	R186	01/02/2024	9.52	Call	Bond Future	2,889.1300	2.8891	2,846.7800	2.8468	(1.466)	0	0	0
2023/05/08	R186	01/02/2024	9.50	Put	Bond Future	878.9300	0.8789	886.0900	0.8861	0.815	0	0	0
2023/05/08	R186	02/05/2024	8.01	Call	Bond Future	882.2200	0.8822	858.9300	0.8589	(2.640)	0	0	0
2023/05/08	R186	02/05/2024	8.01	Put	Bond Future	2,470.2000	2.4702	2,497.3700	2.4974	1.100	0	0	0
2023/05/08	R186	02/05/2024			Bond Future	8.6750	108.1391	8.6963	108.0886	0.246	0.0000	0.0000	0
2023/05/08	R186	02/05/2024	8.00	Call	Bond Future	872.9800	0.8730	849.8300	0.8498	(2.652)	0	0	0
2023/05/08	R186	02/05/2024	8.00	Put	Bond Future	2,485.0800	2.4851	2,512.3900	2.5124	1.099	0	0	0
2023/05/08	R186	02/05/2024	7.99	Call	Bond Future	863.8000	0.8638	840.8000	0.8408	(2.663)	0	0	0
2023/05/08	R186	02/05/2024	7.99	Put	Bond Future	2,500.0200	2.5000	2,527.4800	2.5275	1.098	0	0	0
2023/05/08	R186	01/08/2024	8.69	Call	Bond Future	1,635.1700	1.6352	1,604.1300	1.6041	(1.898)	0	0	0

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2023/05/08	R186	01/08/2024	8.70	Put	Bond Future	1,669.7200	1.6697	1,689.5600	1.6896	1.188	0	0	0
2023/05/08	R186	01/08/2024	8.68	Call	Bond Future	1,622.3200	1.6223	1,591.4000	1.5914	(1.906)	0	0	0
2023/05/08	R186	01/08/2024			Bond Future	8.7103	105.0642	8.7339	105.0132	0.272	0.0000	0.0000	0
2023/05/08	R186	01/08/2024	8.69	Put	Bond Future	1,678.8800	1.6789	1,698.8300	1.6988	1.188	0	0	0
2023/05/08	R186	01/08/2024	8.70	Call	Bond Future	1,647.5900	1.6476	1,616.4400	1.6164	(1.891)	0	0	0
2023/05/08	R186	01/08/2024	8.68	Put	Bond Future	1,687.6100	1.6876	1,707.6800	1.7077	1.189	0	0	0
2023/05/08	R197	04/05/2023			Bond Future	336.9641	336.9641	336.9641	336.9641	0.000	0.0000	0.0000	0
2023/05/08	R197	03/08/2023			Bond Future	334.9377	334.9377	334.9648	334.9648	0.008	0.0000	0.0000	12
2023/05/08	R197	02/11/2023			Bond Future	342.3100	342.3100	342.3370	342.3370	0.008	0.0000	0.0000	0
2023/05/08	R202	04/05/2023			Bond Future	252.6437	252.6437	252.6437	252.6437	0.000	0.0000	0.0000	0
2023/05/08	R202	03/08/2023			Bond Future	252.4001	252.4001	252.4356	252.4356	0.014	0.0000	0.0000	5,420
2023/05/08	R202	02/11/2023			Bond Future	257.9555	257.9555	257.9912	257.9912	0.014	0.0000	0.0000	0
2023/05/08	R202	01/02/2024			Bond Future	258.6428	258.6428	258.6793	258.6793	0.014	0.0000	0.0000	0
2023/05/08	R202	02/05/2024			Bond Future	264.5144	264.5144	264.5518	264.5518	0.014	0.0000	0.0000	0
2023/05/08	R202	01/08/2024			Bond Future	264.8706	264.8706	264.9101	264.9101	0.015	0.0000	0.0000	0
2023/05/08	R209	04/05/2023			Bond Future	11.4000	66.2925	11.4000	66.2925	0.000	0.0000	0.0000	0
2023/05/08	R209	03/08/2023	10.00	Call	Bond Future	65.3700	0.0654	51.9200	0.0519	(20.575)	0	0	1,800
2023/05/08	R209	03/08/2023	10.00	Put	Bond Future	8,287.0300	8.2870	8,494.9200	8.4949	2.509	0	0	0
2023/05/08	R209	03/08/2023	10.70	Call	Bond Future	410.0700	0.4101	354.0500	0.3541	(13.661)	0	0	1,800
2023/05/08	R209	03/08/2023	11.95	Put	Bond Future	1,172.4000	1.1724	1,217.4200	1.2174	3.840	0	0	0
2023/05/08	R209	03/08/2023	12.00	Call	Bond Future	0.0000	0.0000	3,058.9200	3.0589	100.000	0	0	0
2023/05/08	R209	03/08/2023	12.00	Put	Bond Future	0.0000	0.0000	1,141.3900	1.1414	100.000	0	0	1,750
2023/05/08	R209	03/08/2023	11.25	Put	Bond Future	2,712.8300	2.7128	2,820.9200	2.8209	3.984	0	0	0
2023/05/08	R209	03/08/2023	11.93	Call	Bond Future	3,014.4100	3.0144	2,839.4500	2.8394	(5.804)	0	0	0
2023/05/08	R209	03/08/2023	11.94	Call	Bond Future	3,046.0500	3.0461	2,870.4100	2.8704	(5.766)	0	0	0
2023/05/08	R209	03/08/2023			Bond Future	11.5513	67.4010	11.5968	67.1797	0.394	0.0000	0.0000	12,222
2023/05/08	R209	03/08/2023	10.70	Put	Bond Future	4,754.9800	4.7550	4,920.3000	4.9203	3.477	0	0	0
2023/05/08	R209	03/08/2023	10.75	Call	Bond Future	460.2500	0.4602	399.5000	0.3995	(13.199)	0	0	7,000
2023/05/08	R209	03/08/2023	10.75	Put	Bond Future	4,539.0900	4.5391	4,699.6800	4.6997	3.538	0	0	0
2023/05/08	R209	03/08/2023	11.95	Call	Bond Future	3,077.8100	3.0778	2,901.4900	2.9015	(5.729)	0	0	0
2023/05/08	R209	03/08/2023	11.25	Call	Bond Future	1,219.0700	1.2191	1,105.8200	1.1058	(9.290)	0	0	7,000
2023/05/08	R209	03/08/2023	11.93	Put	Bond Future	1,202.7200	1.2027	1,249.1000	1.2491	3.856	0	0	0
2023/05/08	R209	03/08/2023	11.94	Put	Bond Future	1,187.4700	1.1875	1,233.1700	1.2332	3.849	0	0	0
2023/05/08	R209	02/11/2023	11.34	Call	Bond Future	1,985.6500	1.9856	1,868.0200	1.8680	(5.924)	0	0	0
2023/05/08	R209	02/11/2023	11.34	Put	Bond Future	3,456.1300	3.4561	3,564.8000	3.5648	3.144	0	0	0
2023/05/08	R209	02/11/2023	11.33	Call	Bond Future	1,963.6400	1.9636	1,846.7500	1.8468	(5.953)	0	0	0
2023/05/08	R209	02/11/2023	11.33	Put	Bond Future	3,483.7900	3.4838	3,593.2000	3.5932	3.141	0	0	0
2023/05/08	R209	02/11/2023			Bond Future	11.6408	65.7153	11.6879	65.4890	0.405	0.0000	0.0000	2
2023/05/08	R209	02/11/2023	11.35	Call	Bond Future	2,007.7800	2.0078	1,889.4200	1.8894	(5.895)	0	0	0
2023/05/08	R209	02/11/2023	11.35	Put	Bond Future	3,428.6400	3.4286	3,536.5800	3.5366	3.148	0	0	0
2023/05/08	R209	01/02/2024	12.13	Put	Bond Future	2,449.6300	2.4496	2,522.5900	2.5226	2.978	0	0	0
2023/05/08	R209	01/02/2024	12.14	Call	Bond Future	4,331.8000	4.3318	4,173.0000	4.1730	(3.666)	0	0	0
2023/05/08	R209	01/02/2024	12.14	Put	Bond Future	2,432.7100	2.4327	2,505.1900	2.5052	2.979	0	0	0
2023/05/08	R209	01/02/2024			Bond Future	11.7317	67.1565	11.7806	66.9252	0.416	0.0000	0.0000	0
2023/05/08	R209	01/02/2024	12.13	Call	Bond Future	4,303.1400	4.3031	4,144.8200	4.1448	(3.679)	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
2023/05/08	R209	01/02/2024	12.12	Call	Bond Future	4,274.5500	4.2745	4,116.7000	4.1167	(3.693)	0	0	0
2023/05/08	R209	01/02/2024	12.12	Put	Bond Future	2,466.6800	2.4667	2,540.1100	2.5401	2.977	0	0	0
2023/05/08	R209	02/05/2024	11.18	Call	Bond Future	2,275.5500	2.2756	2,170.0900	2.1701	(4.634)	0	0	0
2023/05/08	R209	02/05/2024	11.18	Put	Bond Future	5,368.9700	5.3690	5,499.9800	5.5000	2.440	0	0	0
2023/05/08	R209	02/05/2024	11.17	Call	Bond Future	2,257.0400	2.2570	2,152.1200	2.1521	(4.649)	0	0	0
2023/05/08	R209	02/05/2024	11.17	Put	Bond Future	5,400.4200	5.4004	5,531.9700	5.5320	2.436	0	0	0
2023/05/08	R209	02/05/2024			Bond Future	11.8196	65.5128	11.8702	65.2764	0.428	0.0000	0.0000	0
2023/05/08	R209	02/05/2024	11.19	Call	Bond Future	2,294.1300	2.2941	2,188.1400	2.1881	(4.620)	0	0	0
2023/05/08	R209	02/05/2024	11.19	Put	Bond Future	5,337.6500	5.3376	5,468.1300	5.4681	2.445	0	0	0
2023/05/08	R209	01/08/2024	11.79	Put	Bond Future	4,229.1900	4.2292	4,337.9800	4.3380	2.572	0	0	0
2023/05/08	R209	01/08/2024	11.80	Call	Bond Future	3,568.3000	3.5683	3,435.5700	3.4356	(3.720)	0	0	0
2023/05/08	R209	01/08/2024	11.80	Put	Bond Future	4,206.2000	4.2062	4,314.5000	4.3145	2.575	0	0	0
2023/05/08	R209	01/08/2024			Bond Future	11.9375	66.8637	11.9899	66.6227	0.439	0.0000	0.0000	0
2023/05/08	R209	01/08/2024	11.79	Call	Bond Future	3,544.5600	3.5446	3,412.3200	3.4123	(3.731)	0	0	0
2023/05/08	R209	01/08/2024	11.78	Call	Bond Future	3,520.9000	3.5209	3,389.1400	3.3891	(3.742)	0	0	0
2023/05/08	R209	01/08/2024	11.78	Put	Bond Future	4,252.3000	4.2523	4,361.5700	4.3616	2.570	0	0	0
2023/05/08	R210	04/05/2023			Bond Future	225.2506	225.2506	225.2506	225.2506	0.000	0.0000	0.0000	0
2023/05/08	R210	03/08/2023			Bond Future	229.7682	229.7682	229.7942	229.7942	0.011	0.0000	0.0000	371
2023/05/08	R210	02/11/2023			Bond Future	231.6177	231.6177	231.6437	231.6437	0.011	0.0000	0.0000	0
2023/05/08	R210	01/02/2024			Bond Future	236.7505	236.7505	236.7772	236.7772	0.011	0.0000	0.0000	0
2023/05/08	R210	02/05/2024			Bond Future	238.8212	238.8212	238.8485	238.8485	0.011	0.0000	0.0000	0
2023/05/08	R210	01/08/2024			Bond Future	243.8143	243.8143	243.8433	243.8433	0.012	0.0000	0.0000	0
2023/05/08	R213	04/05/2023			Bond Future	10.5200	82.8742	10.5200	82.8742	0.000	0.0000	0.0000	0
2023/05/08	R213	03/08/2023	11.62	Put	Bond Future	427.1900	0.4272	426.6800	0.4267	(0.119)	0	0	0
2023/05/08	R213	03/08/2023	11.63	Call	Bond Future	4,642.7700	4.6428	4,529.9500	4.5300	(2.430)	0	0	0
2023/05/08	R213	03/08/2023			Bond Future	10.6549	84.3953	10.6800	84.2831	0.235	0.0000	0.0000	23,043
2023/05/08	R213	03/08/2023	11.61	Call	Bond Future	4,571.8300	4.5718	4,459.2300	4.4592	(2.463)	0	0	0
2023/05/08	R213	03/08/2023	11.61	Put	Bond Future	433.6400	0.4336	433.2500	0.4333	(0.090)	0	0	0
2023/05/08	R213	03/08/2023	11.62	Call	Bond Future	4,607.2800	4.6073	4,494.5600	4.4946	(2.447)	0	0	0
2023/05/08	R213	03/08/2023	11.63	Put	Bond Future	420.8200	0.4208	420.2100	0.4202	(0.145)	0	0	0
2023/05/08	R213	02/11/2023	11.13	Call	Bond Future	3,341.2700	3.3413	3,250.6800	3.2507	(2.711)	0	0	0
2023/05/08	R213	02/11/2023	11.13	Put	Bond Future	1,657.8100	1.6578	1,682.0800	1.6821	1.464	0	0	0
2023/05/08	R213	02/11/2023			Bond Future	10.7398	82.6763	10.7661	82.5615	0.245	0.0000	0.0000	220
2023/05/08	R213	02/11/2023	11.11	Call	Bond Future	3,286.3100	3.2863	3,196.2900	3.1963	(2.739)	0	0	0
2023/05/08	R213	02/11/2023	11.11	Put	Bond Future	1,688.0600	1.6881	1,712.9000	1.7129	1.472	0	0	0
2023/05/08	R213	02/11/2023	11.12	Call	Bond Future	3,313.7500	3.3138	3,223.4400	3.2234	(2.725)	0	0	0
2023/05/08	R213	02/11/2023	11.12	Put	Bond Future	1,672.8800	1.6729	1,697.4300	1.6974	1.468	0	0	0
2023/05/08	R213	01/02/2024	11.70	Call	Bond Future	5,124.1000	5.1241	5,027.4400	5.0274	(1.886)	0	0	0
2023/05/08	R213	01/02/2024	11.70	Put	Bond Future	1,526.1100	1.5261	1,546.7800	1.5468	1.354	0	0	0
2023/05/08	R213	01/02/2024	11.71	Call	Bond Future	5,153.5500	5.1536	5,056.7000	5.0567	(1.879)	0	0	0
2023/05/08	R213	01/02/2024	11.71	Put	Bond Future	1,515.3300	1.5153	1,535.8100	1.5358	1.352	0	0	0
2023/05/08	R213	01/02/2024			Bond Future	10.8310	84.4895	10.8586	84.3722	0.255	0.0000	0.0000	0
2023/05/08	R213	01/02/2024	11.72	Call	Bond Future	5,182.8000	5.1828	5,085.7700	5.0858	(1.872)	0	0	0
2023/05/08	R213	01/02/2024	11.72	Put	Bond Future	1,504.3800	1.5044	1,524.6800	1.5247	1.349	0	0	0
2023/05/08	R213	02/05/2024	10.30	Call	Bond Future	1,827.6900	1.8277	1,771.1400	1.7711	(3.094)	0	0	0
2023/05/08	R213	02/05/2024	10.30	Put	Bond Future	4,405.6800	4.4057	4,469.1300	4.4691	1.440	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
2023/05/08	R213	02/05/2024			Bond Future	10.9086	82.8295	10.9375	82.7095	0.265	0.0000	0.0000	0
2023/05/08	R213	02/05/2024	10.28	Call	Bond Future	1,793.5000	1.7935	1,737.5700	1.7376	(3.118)	0	0	0
2023/05/08	R213	02/05/2024	10.28	Put	Bond Future	4,457.9300	4.4579	4,522.0000	4.5220	1.437	0	0	0
2023/05/08	R213	02/05/2024	10.29	Call	Bond Future	1,810.5500	1.8106	1,754.3000	1.7543	(3.107)	0	0	0
2023/05/08	R213	02/05/2024	10.29	Put	Bond Future	4,431.7500	4.4318	4,495.5000	4.4955	1.438	0	0	0
2023/05/08	R213	01/08/2024	10.86	Call	Bond Future	2,968.6100	2.9686	2,898.7300	2.8987	(2.354)	0	0	0
2023/05/08	R213	01/08/2024	10.86	Put	Bond Future	3,648.6800	3.6487	3,700.8600	3.7009	1.430	0	0	0
2023/05/08	R213	01/08/2024	10.87	Call	Bond Future	2,989.1700	2.9892	2,919.0300	2.9190	(2.346)	0	0	0
2023/05/08	R213	01/08/2024	10.87	Put	Bond Future	3,628.4700	3.6285	3,680.3900	3.6804	1.431	0	0	0
2023/05/08	R213	01/08/2024			Bond Future	11.0276	84.5396	11.0579	84.4175	0.274	0.0000	0.0000	0
2023/05/08	R213	01/08/2024	10.88	Call	Bond Future	3,010.1700	3.0102	2,939.7800	2.9398	(2.338)	0	0	0
2023/05/08	R213	01/08/2024	10.88	Put	Bond Future	3,608.7300	3.6087	3,660.4000	3.6604	1.432	0	0	0
2023/05/08	R214	04/05/2023			Bond Future	11.7550	62.3561	11.7550	62.3561	0.000	0.0000	0.0000	0
2023/05/08	R214	03/08/2023	12.14	Call	Bond Future	2,596.7900	2.5968	2,415.5200	2.4155	(6.981)	0	0	0
2023/05/08	R214	03/08/2023	12.14	Put	Bond Future	1,508.8100	1.5088	1,577.8900	1.5779	4.578	0	0	0
2023/05/08	R214	03/08/2023	12.15	Call	Bond Future	2,626.5500	2.6265	2,444.3900	2.4444	(6.935)	0	0	0
2023/05/08	R214	03/08/2023	12.15	Put	Bond Future	1,490.3400	1.4903	1,558.5300	1.5585	4.575	0	0	0
2023/05/08	R214	03/08/2023			Bond Future	11.9177	63.3262	11.9683	63.0759	0.424	0.0000	0.0000	18,592
2023/05/08	R214	03/08/2023	12.16	Call	Bond Future	2,656.5600	2.6566	2,473.5200	2.4735	(6.890)	0	0	0
2023/05/08	R214	03/08/2023	12.16	Put	Bond Future	1,472.1900	1.4722	1,539.5000	1.5395	4.572	0	0	0
2023/05/08	R214	02/11/2023	11.45	Put	Bond Future	4,375.8200	4.3758	4,521.9200	4.5219	3.339	0	0	0
2023/05/08	R214	02/11/2023	11.46	Call	Bond Future	1,538.5200	1.5385	1,427.8500	1.4278	(7.193)	0	0	0
2023/05/08	R214	02/11/2023	11.46	Put	Bond Future	4,341.9100	4.3419	4,487.1800	4.4872	3.346	0	0	0
2023/05/08	R214	02/11/2023			Bond Future	12.0118	61.4025	12.0642	61.1466	0.436	0.0000	0.0000	0
2023/05/08	R214	02/11/2023	11.45	Call	Bond Future	1,519.7800	1.5198	1,409.9400	1.4099	(7.227)	0	0	0
2023/05/08	R214	02/11/2023	11.47	Call	Bond Future	1,557.2300	1.5572	1,445.7300	1.4457	(7.160)	0	0	0
2023/05/08	R214	02/11/2023	11.47	Put	Bond Future	4,308.0300	4.3080	4,452.4700	4.4525	3.353	0	0	0
2023/05/08	R214	01/02/2024	12.16	Call	Bond Future	3,543.9600	3.5440	3,385.8800	3.3859	(4.461)	0	0	0
2023/05/08	R214	01/02/2024	12.16	Put	Bond Future	3,305.3600	3.3054	3,408.8100	3.4088	3.130	0	0	0
2023/05/08	R214	01/02/2024			Bond Future	12.1105	62.7491	12.1648	62.4876	0.448	0.0000	0.0000	0
2023/05/08	R214	01/02/2024	12.14	Call	Bond Future	3,491.5600	3.4916	3,334.6800	3.3347	(4.493)	0	0	0
2023/05/08	R214	01/02/2024	12.14	Put	Bond Future	3,349.2700	3.3493	3,453.9200	3.4539	3.125	0	0	0
2023/05/08	R214	01/02/2024	12.15	Call	Bond Future	3,517.7200	3.5177	3,360.2400	3.3602	(4.477)	0	0	0
2023/05/08	R214	01/02/2024	12.15	Put	Bond Future	3,327.2500	3.3273	3,431.3000	3.4313	3.127	0	0	0
2023/05/08	R214	02/05/2024	11.46	Call	Bond Future	2,179.4800	2.1795	2,066.6400	2.0666	(5.177)	0	0	0
2023/05/08	R214	02/05/2024	11.46	Put	Bond Future	5,881.2800	5.8813	6,035.8600	6.0359	2.628	0	0	0
2023/05/08	R214	02/05/2024	11.47	Call	Bond Future	2,197.8900	2.1979	2,084.4600	2.0845	(5.161)	0	0	0
2023/05/08	R214	02/05/2024	11.47	Put	Bond Future	5,847.2500	5.8473	6,001.2400	6.0012	2.634	0	0	0
2023/05/08	R214	02/05/2024			Bond Future	12.1986	60.8546	12.2547	60.5872	0.460	0.0000	0.0000	0
2023/05/08	R214	02/05/2024	11.48	Call	Bond Future	2,216.4000	2.2164	2,102.3600	2.1024	(5.145)	0	0	0
2023/05/08	R214	02/05/2024	11.48	Put	Bond Future	5,813.3800	5.8134	5,966.7600	5.9668	2.638	0	0	0
2023/05/08	R214	01/08/2024	12.18	Call	Bond Future	3,804.2900	3.8043	3,653.5700	3.6536	(3.962)	0	0	0
2023/05/08	R214	01/08/2024	12.18	Put	Bond Future	4,436.5100	4.4365	4,558.4500	4.5585	2.749	0	0	0
2023/05/08	R214	01/08/2024			Bond Future	12.3130	62.1097	12.3711	61.8370	0.471	0.0000	0.0000	0
2023/05/08	R214	01/08/2024	12.16	Call	Bond Future	3,756.1800	3.7562	3,606.5100	3.6065	(3.985)	0	0	0
2023/05/08	R214	01/08/2024	12.16	Put	Bond Future	4,484.3400	4.4843	4,607.3300	4.6073	2.743	0	0	0
2023/05/08	R214	01/08/2024	12.17	Call	Bond Future	3,780.3400	3.7803	3,630.1500	3.6301	(3.973)	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
2023/05/08	R214	01/08/2024	12.17	Put	Bond Future	4,460.5000	4.4605	4,582.9700	4.5830	2.746	0	0	0
2023/05/08	R248	04/05/2023			Bond Future	11.8750	76.8230	11.8750	76.8230	0.000	0.0000	0.0000	0
2023/05/08	R248	03/08/2023	12.11	Call	Bond Future	2,705.5400	2.7055	2,485.4200	2.4854	(8.136)	0	0	0
2023/05/08	R248	03/08/2023	12.11	Put	Bond Future	2,328.7300	2.3287	2,444.8900	2.4449	4.988	0	0	0
2023/05/08	R248	03/08/2023			Bond Future	12.0474	77.9903	12.1032	77.6540	0.463	0.0000	0.0000	240,111
2023/05/08	R248	03/08/2023	12.09	Call	Bond Future	2,639.2100	2.6392	2,421.7200	2.4217	(8.241)	0	0	0
2023/05/08	R248	03/08/2023	12.09	Put	Bond Future	2,382.4300	2.3824	2,501.2200	2.5012	4.986	0	0	0
2023/05/08	R248	03/08/2023	12.10	Call	Bond Future	2,672.2800	2.6723	2,453.4700	2.4535	(8.188)	0	0	0
2023/05/08	R248	03/08/2023	12.10	Put	Bond Future	2,355.4400	2.3554	2,472.9100	2.4729	4.987	0	0	0
2023/05/08	R248	02/11/2023	11.47	Call	Bond Future	1,700.1300	1.7001	1,564.8700	1.5649	(7.956)	0	0	0
2023/05/08	R248	02/11/2023	11.48	Call	Bond Future	1,721.4400	1.7214	1,585.1000	1.5851	(7.920)	0	0	0
2023/05/08	R248	02/11/2023	11.49	Put	Bond Future	5,845.3400	5.8453	6,051.6700	6.0517	3.530	0	0	0
2023/05/08	R248	02/11/2023			Bond Future	12.1462	75.2427	12.2041	74.8990	0.477	0.0000	0.0000	11,069
2023/05/08	R248	02/11/2023	11.47	Put	Bond Future	5,933.8600	5.9339	6,142.3500	6.1424	3.514	0	0	0
2023/05/08	R248	02/11/2023	11.48	Put	Bond Future	5,889.4800	5.8895	6,096.8900	6.0969	3.522	0	0	0
2023/05/08	R248	02/11/2023	11.49	Call	Bond Future	1,742.9000	1.7429	1,605.4800	1.6055	(7.885)	0	0	0
2023/05/08	R248	01/02/2024	12.14	Call	Bond Future	3,877.1100	3.8771	3,679.9300	3.6799	(5.086)	0	0	0
2023/05/08	R248	01/02/2024	12.14	Put	Bond Future	4,527.8300	4.5278	4,681.9400	4.6819	3.404	0	0	0
2023/05/08	R248	01/02/2024	12.15	Call	Bond Future	3,907.3300	3.9073	3,709.3200	3.7093	(5.068)	0	0	0
2023/05/08	R248	01/02/2024	12.15	Put	Bond Future	4,498.4800	4.4985	4,651.7600	4.6518	3.407	0	0	0
2023/05/08	R248	01/02/2024			Bond Future	12.2500	76.8928	12.3101	76.5416	0.491	0.0000	0.0000	0
2023/05/08	R248	01/02/2024	12.16	Call	Bond Future	3,937.6400	3.9376	3,738.8000	3.7388	(5.050)	0	0	0
2023/05/08	R248	01/02/2024	12.16	Put	Bond Future	4,469.3000	4.4693	4,621.7500	4.6218	3.411	0	0	0
2023/05/08	R248	02/05/2024	11.46	Call	Bond Future	2,463.2700	2.4633	2,322.6300	2.3226	(5.709)	0	0	0
2023/05/08	R248	02/05/2024	11.47	Call	Bond Future	2,484.6100	2.4846	2,343.1800	2.3432	(5.692)	0	0	0
2023/05/08	R248	02/05/2024	11.48	Put	Bond Future	7,823.0500	7.8230	8,040.0500	8.0400	2.774	0	0	0
2023/05/08	R248	02/05/2024			Bond Future	12.3429	74.1722	12.4052	73.8130	0.505	0.0000	0.0000	13,000
2023/05/08	R248	02/05/2024	11.46	Put	Bond Future	7,911.4900	7.9115	8,130.0700	8.1301	2.763	0	0	0
2023/05/08	R248	02/05/2024	11.47	Put	Bond Future	7,867.1700	7.8672	8,084.9600	8.0850	2.768	0	0	0
2023/05/08	R248	02/05/2024	11.48	Call	Bond Future	2,506.0500	2.5060	2,363.8300	2.3638	(5.675)	0	0	0
2023/05/08	R248	01/08/2024	12.30	Call	Bond Future	4,620.4300	4.6204	4,421.3400	4.4213	(4.309)	0	0	0
2023/05/08	R248	01/08/2024	12.30	Put	Bond Future	5,558.2000	5.5582	5,725.3300	5.7253	3.007	0	0	0
2023/05/08	R248	01/08/2024	12.31	Call	Bond Future	4,649.6400	4.6496	4,449.8500	4.4499	(4.297)	0	0	0
2023/05/08	R248	01/08/2024	12.31	Put	Bond Future	5,529.2300	5.5292	5,695.6600	5.6957	3.010	0	0	0
2023/05/08	R248	01/08/2024			Bond Future	12.4629	75.7010	12.5276	75.3348	0.519	0.0000	0.0000	0
2023/05/08	R248	01/08/2024	12.32	Call	Bond Future	4,678.9200	4.6789	4,478.4400	4.4784	(4.285)	0	0	0
2023/05/08	R248	01/08/2024	12.32	Put	Bond Future	5,500.4100	5.5004	5,666.1500	5.6662	3.013	0	0	0

**Total**

**1358042**