



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 10/05/2023 TO 10/05/2023

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
2023/05/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	2025	03/08/2023		Bond Future	170.6499	170.6499	170.3049	170.3049	(0.202)	0.0000	0.0000	6,280
2023/05/10	2025	02/11/2023		Bond Future	174.4053	174.4053	174.0515	174.0515	(0.203)	0.0000	0.0000	0
2023/05/10	2025	01/02/2024		Bond Future	176.4525	176.4525	176.0925	176.0925	(0.204)	0.0000	0.0000	0
2023/05/10	2025	02/05/2024		Bond Future	180.4583	180.4583	180.0901	180.0901	(0.204)	0.0000	0.0000	0
2023/05/10	2025	01/08/2024		Bond Future	182.3661	182.3661	181.9953	181.9953	(0.203)	0.0000	0.0000	0
2023/05/10	2029	03/08/2023		Bond Future	125.0889	125.0889	124.5224	124.5224	(0.453)	0.0000	0.0000	1,976
2023/05/10	2029	02/11/2023		Bond Future	126.4948	126.4948	125.9155	125.9155	(0.458)	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
2023/05/10	2029	01/02/2024			Bond Future	129.2982	129.2982	128.7061	128.7061	(0.458)	0.0000	0.0000	0
2023/05/10	2029	02/05/2024			Bond Future	130.8466	130.8466	130.2424	130.2424	(0.462)	0.0000	0.0000	0
2023/05/10	2029	01/08/2024			Bond Future	133.5844	133.5844	132.9694	132.9694	(0.460)	0.0000	0.0000	0
2023/05/10	2030	03/08/2023	10.40	Call	Bond Future	1,532.2300	1.5322	1,104.5300	1.1045	(27.914)	0	0	1,012
2023/05/10	2030	03/08/2023	10.65	Call	Bond Future	2,153.5700	2.1536	1,625.9200	1.6259	(24.501)	0	0	350
2023/05/10	2030	03/08/2023	10.65	Put	Bond Future	1,067.0100	1.0670	1,443.8800	1.4439	35.320	0	0	0
2023/05/10	2030	03/08/2023	11.34	Call	Bond Future	4,317.7400	4.3177	3,578.9600	3.5790	(17.110)	0	0	0
2023/05/10	2030	03/08/2023	11.34	Put	Bond Future	370.1100	0.3701	535.8500	0.5359	44.781	0	0	0
2023/05/10	2030	03/08/2023	12.89	Call	Bond Future	9,973.5300	9.9735	9,080.1900	9.0802	(8.957)	0	0	0
2023/05/10	2030	03/08/2023	12.89	Put	Bond Future	16.6900	0.0167	27.8700	0.0279	66.986	0	0	350
2023/05/10	2030	03/08/2023	11.35	Call	Bond Future	4,352.4500	4.3525	3,611.4800	3.6115	(17.024)	0	0	0
2023/05/10	2030	03/08/2023	11.36	Put	Bond Future	358.3300	0.3583	519.6800	0.5197	45.028	0	0	0
2023/05/10	2030	03/08/2023			Bond Future	10.3953	89.0783	10.6071	88.1738	2.037	0.0000	0.0000	97,783
2023/05/10	2030	03/08/2023	10.40	Put	Bond Future	1,512.1900	1.5122	1,989.0100	1.9890	31.532	0	0	0
2023/05/10	2030	03/08/2023	11.35	Put	Bond Future	364.2300	0.3642	527.7800	0.5278	44.903	0	0	0
2023/05/10	2030	03/08/2023	11.36	Call	Bond Future	4,387.1200	4.3871	3,643.9500	3.6439	(16.940)	0	0	0
2023/05/10	2030	03/08/2023	12.59	Call	Bond Future	8,872.8800	8.8729	7,990.2200	7.9902	(9.948)	0	0	0
2023/05/10	2030	03/08/2023	12.59	Put	Bond Future	35.9200	0.0359	57.7800	0.0578	60.857	0	0	1,012
2023/05/10	2030	02/11/2023	10.81	Call	Bond Future	3,013.7400	3.0137	2,472.6400	2.4726	(17.954)	0	0	0
2023/05/10	2030	02/11/2023	10.81	Put	Bond Future	1,616.4900	1.6165	2,000.3300	2.0003	23.745	0	0	0
2023/05/10	2030	02/11/2023	11.43	Call	Bond Future	0.0000	0.0000	4,111.0300	4.1110	100.000	0	0	0
2023/05/10	2030	02/11/2023	11.43	Put	Bond Future	0.0000	0.0000	1,146.4700	1.1465	100.000	0	0	500
2023/05/10	2030	02/11/2023	10.07	Call	Bond Future	1,400.8900	1.4009	1,067.7300	1.0677	(23.782)	0	0	800
2023/05/10	2030	02/11/2023	10.07	Put	Bond Future	3,099.4800	3.0995	3,691.2600	3.6913	19.093	0	0	0
2023/05/10	2030	02/11/2023	10.39	Call	Bond Future	0.0000	0.0000	1,588.6700	1.5887	100.000	0	0	500
2023/05/10	2030	02/11/2023	10.80	Call	Bond Future	2,987.6200	2.9876	2,449.1200	2.4491	(18.024)	0	0	0
2023/05/10	2030	02/11/2023	10.80	Put	Bond Future	1,631.3100	1.6313	2,017.7500	2.0178	23.689	0	0	0
2023/05/10	2030	02/11/2023	9.57	Call	Bond Future	724.6100	0.7246	521.2100	0.5212	(28.070)	0	0	800
2023/05/10	2030	02/11/2023	9.57	Put	Bond Future	4,592.7900	4.5928	5,314.3300	5.3143	15.710	0	0	0
2023/05/10	2030	02/11/2023			Bond Future	10.4720	91.0180	10.6950	90.0930	2.129	0.0000	0.0000	116
2023/05/10	2030	02/11/2023	11.57	Call	Bond Future	5,229.3700	5.2294	4,522.2000	4.5222	(13.523)	0	0	0
2023/05/10	2030	02/11/2023	11.57	Put	Bond Future	789.5100	0.7895	1,007.2800	1.0073	27.583	0	0	800
2023/05/10	2030	02/11/2023	10.82	Call	Bond Future	3,039.9600	3.0400	2,496.2600	2.4963	(17.885)	0	0	0
2023/05/10	2030	02/11/2023	10.82	Put	Bond Future	1,601.7900	1.6018	1,983.0300	1.9830	23.801	0	0	0
2023/05/10	2030	02/11/2023	10.39	Put	Bond Future	0.0000	0.0000	2,856.9000	2.8569	100.000	0	0	0
2023/05/10	2030	02/11/2023	9.89	Call	Bond Future	0.0000	0.0000	833.7700	0.8338	100.000	0	0	500
2023/05/10	2030	02/11/2023	9.89	Put	Bond Future	0.0000	0.0000	4,230.9800	4.2310	100.000	0	0	0
2023/05/10	2030	01/02/2024	11.37	Call	Bond Future	4,695.2700	4.6953	4,059.0600	4.0591	(13.550)	0	0	0
2023/05/10	2030	01/02/2024	11.37	Put	Bond Future	1,469.1100	1.4691	1,778.0200	1.7780	21.027	0	0	0
2023/05/10	2030	01/02/2024	11.86	Put	Bond Future	0.0000	0.0000	1,256.6800	1.2567	100.000	0	0	500
2023/05/10	2030	01/02/2024	12.10	Put	Bond Future	861.0800	0.8611	1,058.5900	1.0586	22.937	0	0	400
2023/05/10	2030	01/02/2024	9.93	Call	Bond Future	1,463.5200	1.4635	1,148.3900	1.1484	(21.532)	0	0	1,360
2023/05/10	2030	01/02/2024	9.93	Put	Bond Future	4,031.3300	4.0313	4,661.3200	4.6613	15.627	0	0	0
2023/05/10	2030	01/02/2024	9.57	Put	Bond Future	5,077.3900	5.0774	5,787.1700	5.7872	13.979	0	0	0
2023/05/10	2030	01/02/2024	9.89	Put	Bond Future	0.0000	0.0000	4,777.8500	4.7779	100.000	0	0	0
2023/05/10	2030	01/02/2024			Bond Future	10.5537	89.0084	10.7889	88.0633	2.229	0.0000	0.0000	0
2023/05/10	2030	01/02/2024	11.86	Call	Bond Future	0.0000	0.0000	5,403.8500	5.4038	100.000	0	0	0

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2023/05/10	2030	01/02/2024	12.10	Call	Bond Future	6,848.7500	6.8488	6,101.1400	6.1011	(10.916)	0	0	0
2023/05/10	2030	01/02/2024	11.31	Call	Bond Future	4,528.6300	4.5286	3,903.4200	3.9034	(13.806)	0	0	0
2023/05/10	2030	01/02/2024	11.31	Put	Bond Future	1,534.5500	1.5346	1,854.4600	1.8545	20.847	0	0	1,360
2023/05/10	2030	01/02/2024	11.35	Call	Bond Future	4,639.6000	4.6396	4,007.0300	4.0070	(13.634)	0	0	0
2023/05/10	2030	01/02/2024	11.35	Put	Bond Future	1,490.7100	1.4907	1,803.2600	1.8033	20.967	0	0	0
2023/05/10	2030	01/02/2024	11.36	Call	Bond Future	4,667.2700	4.6673	4,032.8700	4.0329	(13.593)	0	0	0
2023/05/10	2030	01/02/2024	11.36	Put	Bond Future	1,479.7400	1.4797	1,790.4600	1.7905	20.998	0	0	0
2023/05/10	2030	01/02/2024	10.07	Call	Bond Future	1,690.2200	1.6902	1,341.8700	1.3419	(20.610)	0	0	400
2023/05/10	2030	01/02/2024	10.07	Put	Bond Future	3,673.6600	3.6737	4,270.4300	4.2704	16.245	0	0	0
2023/05/10	2030	01/02/2024	10.39	Call	Bond Future	0.0000	0.0000	1,863.3700	1.8634	100.000	0	0	500
2023/05/10	2030	01/02/2024	10.39	Put	Bond Future	0.0000	0.0000	3,473.6100	3.4736	100.000	0	0	0
2023/05/10	2030	01/02/2024	9.57	Call	Bond Future	985.2500	0.9853	749.9100	0.7499	(23.886)	0	0	400
2023/05/10	2030	01/02/2024	9.89	Call	Bond Future	0.0000	0.0000	1,097.1000	1.0971	100.000	0	0	500
2023/05/10	2030	02/05/2024	9.66	Call	Bond Future	1,177.9900	1.1780	915.2200	0.9152	(22.307)	0	0	1,000
2023/05/10	2030	02/05/2024	9.66	Put	Bond Future	5,097.5300	5.0975	5,801.1600	5.8012	13.803	0	0	0
2023/05/10	2030	02/05/2024	9.81	Call	Bond Future	1,372.7400	1.3727	1,078.8000	1.0788	(21.413)	0	0	0
2023/05/10	2030	02/05/2024	9.81	Put	Bond Future	4,675.1600	4.6752	5,347.6200	5.3476	14.384	0	0	0
2023/05/10	2030	02/05/2024	9.82	Call	Bond Future	1,386.4000	1.3864	1,090.3500	1.0903	(21.354)	0	0	0
2023/05/10	2030	02/05/2024	9.82	Put	Bond Future	4,647.8600	4.6479	5,318.2100	5.3182	14.423	0	0	0
2023/05/10	2030	02/05/2024			Bond Future	10.6345	91.0097	10.8830	90.0433	2.337	0.0000	0.0000	0
2023/05/10	2030	02/05/2024	9.83	Call	Bond Future	1,400.1400	1.4001	1,101.9700	1.1020	(21.296)	0	0	0
2023/05/10	2030	02/05/2024	9.83	Put	Bond Future	4,620.6600	4.6207	5,288.8900	5.2889	14.462	0	0	0
2023/05/10	2030	02/05/2024	10.16	Call	Bond Future	1,910.4200	1.9104	1,540.0200	1.5400	(19.388)	0	0	1,000
2023/05/10	2030	02/05/2024	10.16	Put	Bond Future	3,792.5800	3.7926	4,388.5800	4.3886	15.715	0	0	0
2023/05/10	2030	02/05/2024	11.94	Call	Bond Future	6,169.9700	6.1700	5,459.1200	5.4591	(11.521)	0	0	0
2023/05/10	2030	02/05/2024	11.94	Put	Bond Future	1,236.3700	1.2364	1,491.9200	1.4919	20.669	0	0	1,000
2023/05/10	2030	01/08/2024	10.37	Call	Bond Future	2,351.0600	2.3511	1,941.3600	1.9414	(17.426)	0	0	0
2023/05/10	2030	01/08/2024	10.37	Put	Bond Future	3,867.3700	3.8674	4,442.7700	4.4428	14.878	0	0	0
2023/05/10	2030	01/08/2024	10.38	Call	Bond Future	2,369.0100	2.3690	1,957.3100	1.9573	(17.379)	0	0	0
2023/05/10	2030	01/08/2024	10.38	Put	Bond Future	3,846.8300	3.8468	4,420.2300	4.4202	14.906	0	0	0
2023/05/10	2030	01/08/2024			Bond Future	10.7679	88.8844	11.0310	87.8993	2.443	0.0000	0.0000	0
2023/05/10	2030	01/08/2024	10.39	Call	Bond Future	2,387.0400	2.3870	1,973.3200	1.9733	(17.332)	0	0	0
2023/05/10	2030	01/08/2024	10.39	Put	Bond Future	3,826.3800	3.8264	4,397.7600	4.3978	14.933	0	0	0
2023/05/10	2032	03/08/2023	9.60	Call	Bond Future	56.5200	0.0565	29.4600	0.0295	(47.877)	0	0	1,500
2023/05/10	2032	03/08/2023	9.60	Put	Bond Future	7,925.9800	7.9260	8,840.8500	8.8409	11.543	0	0	0
2023/05/10	2032	03/08/2023	10.30	Call	Bond Future	396.6500	0.3966	250.2400	0.2502	(36.912)	0	0	7,500
2023/05/10	2032	03/08/2023	10.30	Put	Bond Future	4,525.2100	4.5252	5,320.7300	5.3207	17.580	0	0	0
2023/05/10	2032	03/08/2023	11.77	Call	Bond Future	3,883.5700	3.8836	3,200.1100	3.2001	(17.599)	0	0	0
2023/05/10	2032	03/08/2023	11.77	Put	Bond Future	779.7800	0.7798	1,038.2500	1.0383	33.147	0	0	0
2023/05/10	2032	03/08/2023	11.90	Call	Bond Future	4,353.7700	4.3538	3,634.7200	3.6347	(16.516)	0	0	5,000
2023/05/10	2032	03/08/2023	11.90	Put	Bond Future	648.4400	0.6484	871.3200	0.8713	34.372	0	0	0
2023/05/10	2032	03/08/2023	11.55	Call	Bond Future	3,127.5900	3.1276	2,512.8800	2.5129	(19.654)	0	0	0
2023/05/10	2032	03/08/2023	11.55	Put	Bond Future	1,055.3700	1.0554	1,382.5900	1.3826	31.005	0	0	7,500
2023/05/10	2032	03/08/2023			Bond Future	11.1189	87.2305	11.3131	86.2885	1.747	0.0000	0.0000	115,565
2023/05/10	2032	03/08/2023	11.45	Call	Bond Future	2,804.1300	2.8041	2,224.0900	2.2241	(20.685)	0	0	0
2023/05/10	2032	03/08/2023	11.45	Put	Bond Future	1,206.5300	1.2065	1,568.4200	1.5684	29.994	0	0	7,500
2023/05/10	2032	03/08/2023	11.75	Call	Bond Future	3,812.7100	3.8127	3,135.0600	3.1351	(17.773)	0	0	0

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2023/05/10	2032	03/08/2023	11.75	Put	Bond Future	801.9900	0.8020	1,066.2700	1.0663	32.953	0	0	0
2023/05/10	2032	03/08/2023	11.76	Call	Bond Future	3,848.1500	3.8481	3,167.6000	3.1676	(17.685)	0	0	0
2023/05/10	2032	03/08/2023	11.76	Put	Bond Future	790.8800	0.7909	1,052.2600	1.0523	33.049	0	0	0
2023/05/10	2032	02/11/2023	11.24	Call	Bond Future	2,717.7700	2.7178	2,235.1800	2.2352	(17.757)	0	0	0
2023/05/10	2032	02/11/2023	11.24	Put	Bond Future	2,608.1300	2.6081	3,088.6000	3.0886	18.422	0	0	0
2023/05/10	2032	02/11/2023	11.90	Call	Bond Future	4,663.1100	4.6631	4,014.3100	4.0143	(13.913)	0	0	0
2023/05/10	2032	02/11/2023	11.90	Put	Bond Future	1,481.8900	1.4819	1,796.1500	1.7962	21.207	0	0	0
2023/05/10	2032	02/11/2023	11.09	Put	Bond Future	0.0000	0.0000	3,475.8500	3.4758	100.000	0	0	0
2023/05/10	2032	02/11/2023	10.59	Call	Bond Future	0.0000	0.0000	1,019.2900	1.0193	100.000	0	0	500
2023/05/10	2032	02/11/2023	10.59	Put	Bond Future	0.0000	0.0000	5,048.7500	5.0488	100.000	0	0	0
2023/05/10	2032	02/11/2023			Bond Future	11.2170	84.9670	11.4202	84.0039	1.811	0.0000	0.0000	64,382
2023/05/10	2032	02/11/2023	12.26	Call	Bond Future	0.0000	0.0000	5,150.9300	5.1509	100.000	0	0	0
2023/05/10	2032	02/11/2023	12.26	Put	Bond Future	0.0000	0.0000	1,319.5100	1.3195	100.000	0	0	500
2023/05/10	2032	02/11/2023	11.09	Call	Bond Future	0.0000	0.0000	1,903.1000	1.9031	100.000	0	0	500
2023/05/10	2032	02/11/2023	11.22	Call	Bond Future	2,666.2300	2.6662	2,189.2300	2.1892	(17.890)	0	0	0
2023/05/10	2032	02/11/2023	11.22	Put	Bond Future	2,652.0400	2.6520	3,138.1000	3.1381	18.328	0	0	0
2023/05/10	2032	02/11/2023	11.23	Call	Bond Future	2,691.8200	2.6918	2,212.0300	2.2120	(17.824)	0	0	0
2023/05/10	2032	02/11/2023	11.23	Put	Bond Future	2,629.8900	2.6299	3,113.1600	3.1132	18.376	0	0	0
2023/05/10	2032	01/02/2024	12.73	Call	Bond Future	0.0000	0.0000	6,737.3300	6.7373	100.000	0	0	0
2023/05/10	2032	01/02/2024	12.73	Put	Bond Future	0.0000	0.0000	1,455.2200	1.4552	100.000	0	0	500
2023/05/10	2032	01/02/2024	11.09	Call	Bond Future	0.0000	0.0000	2,222.3000	2.2223	100.000	0	0	500
2023/05/10	2032	01/02/2024	11.09	Put	Bond Future	0.0000	0.0000	4,280.3100	4.2803	100.000	0	0	0
2023/05/10	2032	01/02/2024	11.83	Call	Bond Future	4,621.9500	4.6219	4,018.3700	4.0184	(13.059)	0	0	0
2023/05/10	2032	01/02/2024	11.83	Put	Bond Future	2,276.0200	2.2760	2,656.6100	2.6566	16.722	0	0	0
2023/05/10	2032	01/02/2024	11.84	Call	Bond Future	4,651.7200	4.6517	4,046.1300	4.0461	(13.019)	0	0	0
2023/05/10	2032	01/02/2024	11.84	Put	Bond Future	2,260.8200	2.2608	2,639.4000	2.6394	16.745	0	0	0
2023/05/10	2032	01/02/2024	10.01	Call	Bond Future	858.5100	0.8585	663.6700	0.6637	(22.695)	0	0	1,200
2023/05/10	2032	01/02/2024	10.01	Put	Bond Future	7,265.8100	7.2658	8,055.1400	8.0551	10.864	0	0	0
2023/05/10	2032	01/02/2024	10.59	Call	Bond Future	0.0000	0.0000	1,336.1600	1.3362	100.000	0	0	500
2023/05/10	2032	01/02/2024			Bond Future	11.3181	86.8305	11.5306	85.8463	1.877	0.0000	0.0000	0
2023/05/10	2032	01/02/2024	11.85	Call	Bond Future	4,681.2800	4.6813	4,073.6900	4.0737	(12.979)	0	0	0
2023/05/10	2032	01/02/2024	11.85	Put	Bond Future	2,245.4400	2.2454	2,622.0200	2.6220	16.771	0	0	0
2023/05/10	2032	01/02/2024	12.62	Call	Bond Future	7,123.3900	7.1234	6,383.8100	6.3838	(10.382)	0	0	0
2023/05/10	2032	01/02/2024	12.62	Put	Bond Future	1,322.7700	1.3228	1,567.3600	1.5674	18.491	0	0	1,200
2023/05/10	2032	01/02/2024	10.59	Put	Bond Future	0.0000	0.0000	5,811.1200	5.8111	100.000	0	0	0
2023/05/10	2032	01/02/2024	10.76	Call	Bond Future	1,963.7200	1.9637	1,604.8800	1.6049	(18.273)	0	0	1,200
2023/05/10	2032	01/02/2024	10.76	Put	Bond Future	4,622.8400	4.6228	5,248.1700	5.2482	13.527	0	0	0
2023/05/10	2032	02/05/2024	12.90	Call	Bond Future	7,682.8300	7.6828	6,911.4900	6.9115	(10.040)	0	0	0
2023/05/10	2032	02/05/2024	13.18	Call	Bond Future	0.0000	0.0000	7,808.9900	7.8090	100.000	0	0	0
2023/05/10	2032	02/05/2024	13.18	Put	Bond Future	0.0000	0.0000	1,251.1200	1.2511	100.000	0	0	500
2023/05/10	2032	02/05/2024	10.56	Call	Bond Future	1,533.1900	1.5332	1,229.8000	1.2298	(19.788)	0	0	0
2023/05/10	2032	02/05/2024	10.56	Put	Bond Future	5,558.7700	5.5588	6,261.6500	6.2616	12.645	0	0	0
2023/05/10	2032	02/05/2024	10.86	Call	Bond Future	2,047.8500	2.0478	1,675.7100	1.6757	(18.172)	0	0	1,000
2023/05/10	2032	02/05/2024	10.86	Put	Bond Future	4,635.0400	4.6350	5,269.1700	5.2692	13.681	0	0	0
2023/05/10	2032	02/05/2024	10.36	Call	Bond Future	1,243.6100	1.2436	983.6100	0.9836	(20.907)	0	0	1,000
2023/05/10	2032	02/05/2024	10.36	Put	Bond Future	6,245.3300	6.2453	6,991.6000	6.9916	11.949	0	0	0
2023/05/10	2032	02/05/2024			Bond Future	11.4162	84.6200	11.6386	83.6137	1.948	0.0000	0.0000	0
2023/05/10	2032	02/05/2024	11.09	Call	Bond Future	0.0000	0.0000	2,088.6200	2.0886	100.000	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/10	2032	02/05/2024	11.09	Put	Bond Future	0.0000	0.0000	4,599.8900	4.5999	100.000	0	0	0
2023/05/10	2032	02/05/2024	12.90	Put	Bond Future	1,257.9800	1.2580	1,492.9100	1.4929	18.675	0	0	1,000
2023/05/10	2032	02/05/2024	10.59	Call	Bond Future	0.0000	0.0000	1,269.7900	1.2698	100.000	0	0	500
2023/05/10	2032	02/05/2024	10.59	Put	Bond Future	0.0000	0.0000	6,156.4100	6.1564	100.000	0	0	0
2023/05/10	2032	02/05/2024	10.54	Call	Bond Future	1,502.3600	1.5024	1,203.4100	1.2034	(19.899)	0	0	0
2023/05/10	2032	02/05/2024	10.54	Put	Bond Future	5,624.9300	5.6249	6,332.2500	6.3323	12.575	0	0	0
2023/05/10	2032	02/05/2024	10.55	Call	Bond Future	1,517.7300	1.5177	1,216.5600	1.2166	(19.843)	0	0	0
2023/05/10	2032	02/05/2024	10.55	Put	Bond Future	5,591.7800	5.5918	6,296.8800	6.2969	12.610	0	0	0
2023/05/10	2032	01/08/2024	11.15	Call	Bond Future	2,809.7600	2.8098	2,375.8500	2.3759	(15.443)	0	0	0
2023/05/10	2032	01/08/2024	11.15	Put	Bond Future	4,637.2400	4.6372	5,229.2100	5.2292	12.766	0	0	0
2023/05/10	2032	01/08/2024			Bond Future	11.5558	86.3655	11.7887	85.3396	2.015	0.0000	0.0000	0
2023/05/10	2032	01/08/2024	11.13	Call	Bond Future	2,768.0400	2.7680	2,338.2900	2.3383	(15.525)	0	0	0
2023/05/10	2032	01/08/2024	11.13	Put	Bond Future	4,686.9100	4.6869	5,283.0400	5.2830	12.719	0	0	0
2023/05/10	2032	01/08/2024	11.14	Call	Bond Future	2,788.8600	2.7889	2,357.0300	2.3570	(15.484)	0	0	0
2023/05/10	2032	01/08/2024	11.14	Put	Bond Future	4,662.0200	4.6620	5,256.0700	5.2561	12.742	0	0	0
2023/05/10	2033	03/08/2023			Bond Future	118.1617	118.1617	117.6004	117.6004	(0.475)	0.0000	0.0000	7,527
2023/05/10	2033	02/11/2023			Bond Future	119.3225	119.3225	118.7484	118.7484	(0.481)	0.0000	0.0000	0
2023/05/10	2033	01/02/2024			Bond Future	121.9669	121.9669	121.3802	121.3802	(0.481)	0.0000	0.0000	0
2023/05/10	2033	02/05/2024			Bond Future	123.2530	123.2530	122.6544	122.6544	(0.486)	0.0000	0.0000	0
2023/05/10	2033	01/08/2024			Bond Future	125.8321	125.8321	125.2226	125.2226	(0.484)	0.0000	0.0000	0
2023/05/10	2037	03/08/2023	12.12	Call	Bond Future	2,451.3700	2.4514	2,043.7700	2.0438	(16.627)	0	0	0
2023/05/10	2037	03/08/2023	12.12	Put	Bond Future	1,996.6600	1.9967	2,348.5200	2.3485	17.622	0	0	0
2023/05/10	2037	03/08/2023	12.13	Call	Bond Future	2,481.8500	2.4819	2,071.2900	2.0713	(16.542)	0	0	0
2023/05/10	2037	03/08/2023	12.13	Put	Bond Future	1,973.3700	1.9734	2,322.2700	2.3223	17.680	0	0	0
2023/05/10	2037	03/08/2023			Bond Future	12.0358	76.8817	12.1768	76.1223	1.171	0.0000	0.0000	132,481
2023/05/10	2037	03/08/2023	10.30	Call	Bond Future	41.9100	0.0419	25.8400	0.0258	(38.344)	0	0	1,800
2023/05/10	2037	03/08/2023	10.30	Put	Bond Future	10,378.5300	10.3785	11,121.9200	11.1219	7.163	0	0	0
2023/05/10	2037	03/08/2023	11.00	Call	Bond Future	312.3000	0.3123	220.3600	0.2204	(29.440)	0	0	1,800
2023/05/10	2037	03/08/2023	11.00	Put	Bond Future	6,250.5100	6.2505	6,918.0300	6.9180	10.679	0	0	0
2023/05/10	2037	03/08/2023	12.14	Call	Bond Future	2,512.5000	2.5125	2,098.9900	2.0990	(16.458)	0	0	0
2023/05/10	2037	03/08/2023	12.14	Put	Bond Future	1,950.3100	1.9503	2,296.2600	2.2963	17.738	0	0	0
2023/05/10	2037	02/11/2023	11.56	Put	Bond Future	4,830.1300	4.8301	5,343.9400	5.3439	10.638	0	0	0
2023/05/10	2037	02/11/2023	11.57	Call	Bond Future	1,635.9700	1.6360	1,370.9200	1.3709	(16.201)	0	0	0
2023/05/10	2037	02/11/2023	11.55	Put	Bond Future	4,866.4500	4.8664	5,382.5500	5.3825	10.605	0	0	0
2023/05/10	2037	02/11/2023			Bond Future	12.1439	78.5559	12.2903	77.7794	1.206	0.0000	0.0000	0
2023/05/10	2037	02/11/2023	11.56	Call	Bond Future	1,615.5800	1.6156	1,352.8200	1.3528	(16.264)	0	0	0
2023/05/10	2037	02/11/2023	11.57	Put	Bond Future	4,793.8100	4.7938	5,305.3300	5.3053	10.670	0	0	0
2023/05/10	2037	02/11/2023	11.55	Call	Bond Future	1,595.1300	1.5951	1,334.6600	1.3347	(16.329)	0	0	0
2023/05/10	2037	01/02/2024	12.33	Call	Bond Future	3,942.7300	3.9427	3,520.0100	3.5200	(10.722)	0	0	0
2023/05/10	2037	01/02/2024	12.33	Put	Bond Future	3,563.8700	3.5639	3,934.6900	3.9347	10.405	0	0	0
2023/05/10	2037	01/02/2024			Bond Future	12.2576	76.0227	12.4099	75.2291	1.242	0.0000	0.0000	0
2023/05/10	2037	01/02/2024	12.32	Call	Bond Future	3,913.8000	3.9138	3,492.8600	3.4929	(10.755)	0	0	0
2023/05/10	2037	01/02/2024	12.32	Put	Bond Future	3,587.0900	3.5871	3,959.6900	3.9597	10.387	0	0	0
2023/05/10	2037	01/02/2024	12.31	Call	Bond Future	3,884.7100	3.8847	3,465.5500	3.4656	(10.790)	0	0	0
2023/05/10	2037	01/02/2024	12.31	Put	Bond Future	3,610.2000	3.6102	3,984.5800	3.9846	10.370	0	0	0
2023/05/10	2037	02/05/2024	11.44	Call	Bond Future	2,086.0700	2.0861	1,820.1600	1.8202	(12.747)	0	0	0

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2023/05/10	2037	02/05/2024	11.44	Put	Bond Future	7,123.6300	7.1236	7,669.1500	7.6691	7.658	0	0	0
2023/05/10	2037	02/05/2024	11.45	Call	Bond Future	2,104.3000	2.1043	1,836.7400	1.8367	(12.715)	0	0	0
2023/05/10	2037	02/05/2024	11.43	Put	Bond Future	7,162.2500	7.1623	7,709.4100	7.7094	7.639	0	0	0
2023/05/10	2037	02/05/2024			Bond Future	12.3703	77.7320	12.5286	76.9206	1.280	0.0000	0.0000	0
2023/05/10	2037	02/05/2024	11.45	Put	Bond Future	7,085.1600	7.0852	7,629.0300	7.6290	7.676	0	0	0
2023/05/10	2037	02/05/2024	11.43	Call	Bond Future	2,067.9400	2.0679	1,803.6700	1.8037	(12.779)	0	0	0
2023/05/10	2037	01/08/2024	12.10	Call	Bond Future	3,455.0000	3.4550	3,088.6700	3.0887	(10.603)	0	0	0
2023/05/10	2037	01/08/2024	12.10	Put	Bond Future	5,621.1000	5.6211	6,081.8500	6.0818	8.197	0	0	0
2023/05/10	2037	01/08/2024	12.09	Call	Bond Future	3,430.9200	3.4309	3,066.1900	3.0662	(10.631)	0	0	0
2023/05/10	2037	01/08/2024	12.09	Put	Bond Future	5,649.7900	5.6498	6,112.1400	6.1121	8.183	0	0	0
2023/05/10	2037	01/08/2024			Bond Future	12.5192	75.0806	12.6840	74.2535	1.316	0.0000	0.0000	0
2023/05/10	2037	01/08/2024	12.11	Call	Bond Future	3,479.1600	3.4792	3,111.2300	3.1112	(10.575)	0	0	0
2023/05/10	2037	01/08/2024	12.11	Put	Bond Future	5,592.5400	5.5925	6,051.6900	6.0517	8.210	0	0	0
2023/05/10	2038	03/08/2023			Bond Future	128.9954	128.9954	127.8218	127.8218	(0.910)	0.0000	0.0000	3,673
2023/05/10	2038	02/11/2023			Bond Future	131.8342	131.8342	130.6338	130.6338	(0.911)	0.0000	0.0000	1,343
2023/05/10	2038	01/02/2024			Bond Future	132.7108	132.7108	131.4855	131.4855	(0.923)	0.0000	0.0000	0
2023/05/10	2038	02/05/2024			Bond Future	135.7235	135.7235	134.4706	134.4706	(0.923)	0.0000	0.0000	0
2023/05/10	2038	01/08/2024			Bond Future	136.4601	136.4601	135.1858	135.1858	(0.934)	0.0000	0.0000	0
2023/05/10	2040	03/08/2023	12.23	Call	Bond Future	2,227.0400	2.2270	1,902.7000	1.9027	(14.564)	0	0	0
2023/05/10	2040	03/08/2023	12.23	Put	Bond Future	2,474.2700	2.4743	2,802.6700	2.8027	13.273	0	0	0
2023/05/10	2040	03/08/2023			Bond Future	12.2731	77.2672	12.3881	76.6145	0.936	0.0000	0.0000	132,772
2023/05/10	2040	03/08/2023	12.21	Call	Bond Future	2,168.2300	2.1682	1,849.1100	1.8491	(14.718)	0	0	0
2023/05/10	2040	03/08/2023	12.21	Put	Bond Future	2,530.5200	2.5305	2,864.1400	2.8641	13.184	0	0	0
2023/05/10	2040	03/08/2023	12.22	Call	Bond Future	2,197.5400	2.1975	1,875.8000	1.8758	(14.641)	0	0	0
2023/05/10	2040	03/08/2023	12.22	Put	Bond Future	2,502.2700	2.5023	2,833.2700	2.8333	13.228	0	0	0
2023/05/10	2040	02/11/2023	11.58	Call	Bond Future	1,369.0200	1.3690	1,175.5100	1.1755	(14.135)	0	0	0
2023/05/10	2040	02/11/2023	11.58	Put	Bond Future	6,113.2100	6.1132	6,587.3100	6.5873	7.755	0	0	0
2023/05/10	2040	02/11/2023	11.59	Call	Bond Future	1,387.8800	1.3879	1,192.4900	1.1925	(14.078)	0	0	0
2023/05/10	2040	02/11/2023	11.60	Put	Bond Future	6,027.3400	6.0273	6,497.6900	6.4977	7.804	0	0	0
2023/05/10	2040	02/11/2023			Bond Future	12.3838	78.9499	12.5032	78.2823	0.964	0.0000	0.0000	29
2023/05/10	2040	02/11/2023	11.59	Put	Bond Future	6,070.2600	6.0703	6,542.4800	6.5425	7.779	0	0	0
2023/05/10	2040	02/11/2023	11.60	Call	Bond Future	1,406.6900	1.4067	1,209.4300	1.2094	(14.023)	0	0	0
2023/05/10	2040	01/02/2024	12.33	Call	Bond Future	3,511.6100	3.5116	3,180.9700	3.1810	(9.416)	0	0	0
2023/05/10	2040	01/02/2024	12.33	Put	Bond Future	4,463.1400	4.4631	4,814.6700	4.8147	7.876	0	0	0
2023/05/10	2040	01/02/2024	12.34	Call	Bond Future	3,539.6700	3.5397	3,207.4500	3.2075	(9.386)	0	0	0
2023/05/10	2040	01/02/2024	12.34	Put	Bond Future	4,434.7700	4.4348	4,784.7200	4.7847	7.891	0	0	0
2023/05/10	2040	01/02/2024			Bond Future	12.5002	76.1749	12.6242	75.4927	0.993	0.0000	0.0000	18
2023/05/10	2040	01/02/2024	12.35	Call	Bond Future	3,568.0900	3.5681	3,234.2900	3.2343	(9.355)	0	0	0
2023/05/10	2040	01/02/2024	12.35	Put	Bond Future	4,406.8200	4.4068	4,755.1900	4.7552	7.905	0	0	0
2023/05/10	2040	02/05/2024	11.60	Call	Bond Future	2,068.3800	2.0684	1,847.3600	1.8474	(10.686)	0	0	0
2023/05/10	2040	02/05/2024	11.61	Call	Bond Future	2,086.8600	2.0869	1,864.4500	1.8644	(10.658)	0	0	0
2023/05/10	2040	02/05/2024	11.62	Put	Bond Future	7,850.8400	7.8508	8,324.5200	8.3245	6.033	0	0	0
2023/05/10	2040	02/05/2024			Bond Future	12.6153	77.8877	12.7442	77.1901	1.022	0.0000	0.0000	0
2023/05/10	2040	02/05/2024	11.60	Put	Bond Future	7,935.8000	7.9358	8,412.2900	8.4123	6.004	0	0	0
2023/05/10	2040	02/05/2024	11.61	Put	Bond Future	7,893.0900	7.8931	8,368.1900	8.3682	6.019	0	0	0
2023/05/10	2040	02/05/2024	11.62	Call	Bond Future	2,105.7200	2.1057	1,881.8900	1.8819	(10.630)	0	0	0

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2023/05/10	2040	01/08/2024	12.34	Call	Bond Future	3,692.9100	3.6929	3,373.7300	3.3737	(8.643)	0	0	0
2023/05/10	2040	01/08/2024	12.34	Put	Bond Future	6,018.9100	6.0189	6,410.5600	6.4106	6.507	0	0	0
2023/05/10	2040	01/08/2024			Bond Future	12.7651	74.9887	12.8991	74.2779	1.050	0.0000	0.0000	0
2023/05/10	2040	01/08/2024	12.32	Call	Bond Future	3,642.1600	3.6422	3,325.7200	3.3257	(8.688)	0	0	0
2023/05/10	2040	01/08/2024	12.32	Put	Bond Future	6,080.3500	6.0803	6,474.7400	6.4747	6.486	0	0	0
2023/05/10	2040	01/08/2024	12.33	Call	Bond Future	3,667.3300	3.6673	3,349.5200	3.3495	(8.666)	0	0	0
2023/05/10	2040	01/08/2024	12.33	Put	Bond Future	6,049.3900	6.0494	6,442.4100	6.4424	6.497	0	0	0
2023/05/10	2044	03/08/2023	12.00	Call	Bond Future	1,467.6700	1.4677	1,271.3200	1.2713	(13.378)	0	0	0
2023/05/10	2044	03/08/2023	12.00	Put	Bond Future	3,516.6300	3.5166	3,827.5900	3.8276	8.843	0	0	4,754
2023/05/10	2044	03/08/2023	12.15	Call	Bond Future	1,845.4100	1.8454	1,618.0300	1.6180	(12.321)	0	0	0
2023/05/10	2044	03/08/2023	12.15	Put	Bond Future	3,003.4000	3.0034	3,283.3300	3.2833	9.320	0	0	0
2023/05/10	2044	03/08/2023	12.16	Call	Bond Future	1,872.2800	1.8723	1,642.8400	1.6428	(12.255)	0	0	0
2023/05/10	2044	03/08/2023	12.16	Put	Bond Future	2,971.5000	2.9715	3,249.3700	3.2494	9.351	0	0	0
2023/05/10	2044	03/08/2023			Bond Future	12.3495	73.5430	12.4386	73.0357	0.721	0.0000	0.0000	85,282
2023/05/10	2044	03/08/2023	11.75	Call	Bond Future	947.9600	0.9480	802.4300	0.8024	(15.352)	0	0	4,553
2023/05/10	2044	03/08/2023	11.75	Put	Bond Future	4,522.0300	4.5220	4,883.8100	4.8838	8.000	0	0	3,076
2023/05/10	2044	03/08/2023	12.17	Call	Bond Future	1,899.3500	1.8994	1,667.8600	1.6679	(12.188)	0	0	0
2023/05/10	2044	03/08/2023	12.17	Put	Bond Future	2,939.8800	2.9399	3,215.7000	3.2157	9.382	0	0	0
2023/05/10	2044	03/08/2023	12.50	Call	Bond Future	2,894.7300	2.8947	2,598.6900	2.5987	(10.227)	0	0	0
2023/05/10	2044	03/08/2023	12.50	Put	Bond Future	2,041.2900	2.0413	2,252.5600	2.2526	10.350	0	0	9,106
2023/05/10	2044	02/11/2023	11.57	Call	Bond Future	1,224.7500	1.2247	1,082.7800	1.0828	(11.592)	0	0	0
2023/05/10	2044	02/11/2023	11.57	Put	Bond Future	6,534.2600	6.5343	6,911.2700	6.9113	5.770	0	0	0
2023/05/10	2044	02/11/2023			Bond Future	12.4569	75.1447	12.5494	74.6257	0.743	0.0000	0.0000	0
2023/05/10	2044	02/11/2023	11.55	Call	Bond Future	1,191.1900	1.1912	1,052.0400	1.0520	(11.682)	0	0	0
2023/05/10	2044	02/11/2023	11.55	Put	Bond Future	6,627.7900	6.6278	7,007.6200	7.0076	5.731	0	0	0
2023/05/10	2044	02/11/2023	11.56	Call	Bond Future	1,207.9900	1.2080	1,067.4200	1.0674	(11.637)	0	0	0
2023/05/10	2044	02/11/2023	11.56	Put	Bond Future	6,581.0000	6.5810	6,959.4100	6.9594	5.750	0	0	0
2023/05/10	2044	01/02/2024	12.29	Call	Bond Future	3,306.0700	3.3061	3,057.4100	3.0574	(7.521)	0	0	0
2023/05/10	2044	01/02/2024	12.29	Put	Bond Future	4,887.4700	4.8875	5,169.0600	5.1691	5.761	0	0	0
2023/05/10	2044	01/02/2024			Bond Future	12.5696	72.4114	12.6657	71.8811	0.764	0.0000	0.0000	0
2023/05/10	2044	01/02/2024	12.27	Call	Bond Future	3,251.7800	3.2518	3,005.6000	3.0056	(7.571)	0	0	0
2023/05/10	2044	01/02/2024	12.27	Put	Bond Future	4,948.5200	4.9485	5,232.5900	5.2326	5.741	0	0	0
2023/05/10	2044	01/02/2024	12.28	Call	Bond Future	3,278.7500	3.2788	3,031.3300	3.0313	(7.546)	0	0	0
2023/05/10	2044	01/02/2024	12.28	Put	Bond Future	4,917.7800	4.9178	5,200.6100	5.2006	5.751	0	0	0
2023/05/10	2044	02/05/2024	11.67	Call	Bond Future	2,110.6000	2.1106	1,934.4800	1.9345	(8.345)	0	0	0
2023/05/10	2044	02/05/2024	11.67	Put	Bond Future	8,019.0000	8.0190	8,385.0900	8.3851	4.565	0	0	0
2023/05/10	2044	02/05/2024			Bond Future	12.6808	74.0395	12.7805	73.4973	0.786	0.0000	0.0000	0
2023/05/10	2044	02/05/2024	11.65	Call	Bond Future	2,072.9300	2.0729	1,899.0200	1.8990	(8.390)	0	0	0
2023/05/10	2044	02/05/2024	11.65	Put	Bond Future	8,106.2900	8.1063	8,474.5900	8.4746	4.543	0	0	0
2023/05/10	2044	02/05/2024	11.66	Call	Bond Future	2,091.7100	2.0917	1,916.7000	1.9167	(8.367)	0	0	0
2023/05/10	2044	02/05/2024	11.66	Put	Bond Future	8,062.5500	8.0625	8,429.7500	8.4298	4.554	0	0	0
2023/05/10	2044	01/08/2024	12.28	Call	Bond Future	3,509.4400	3.5094	3,268.9400	3.2689	(6.853)	0	0	0
2023/05/10	2044	01/08/2024	12.28	Put	Bond Future	6,535.2400	6.5352	6,847.0900	6.8471	4.772	0	0	0
2023/05/10	2044	01/08/2024	12.29	Call	Bond Future	3,534.1900	3.5342	3,292.6300	3.2926	(6.835)	0	0	0
2023/05/10	2044	01/08/2024	12.29	Put	Bond Future	6,502.5200	6.5025	6,813.3100	6.8133	4.780	0	0	0
2023/05/10	2044	01/08/2024			Bond Future	12.8247	71.1861	12.9283	70.6338	0.808	0.0000	0.0000	0
2023/05/10	2044	01/08/2024	12.30	Call	Bond Future	3,559.0200	3.5590	3,316.3900	3.3164	(6.817)	0	0	0

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2023/05/10	2044	01/08/2024	12.30	Put	Bond Future	6,469.9400	6.4699	6,779.6600	6.7797	4.787	0	0	0
2023/05/10	2046	03/08/2023			Bond Future	114.3279	114.3279	114.2139	114.2139	(0.100)	0.0000	0.0000	13,094
2023/05/10	2046	02/11/2023			Bond Future	114.7279	114.7279	114.6111	114.6111	(0.102)	0.0000	0.0000	4,231
2023/05/10	2046	01/02/2024			Bond Future	117.2703	117.2703	117.1511	117.1511	(0.102)	0.0000	0.0000	0
2023/05/10	2046	02/05/2024			Bond Future	117.7532	117.7532	117.6336	117.6336	(0.102)	0.0000	0.0000	0
2023/05/10	2046	01/08/2024			Bond Future	120.2149	120.2149	120.0945	120.0945	(0.100)	0.0000	0.0000	0
2023/05/10	2050	03/08/2023			Bond Future	114.6385	114.6385	113.2776	113.2776	(1.187)	0.0000	0.0000	11,148
2023/05/10	2050	02/11/2023			Bond Future	117.1613	117.1613	115.7697	115.7697	(1.188)	0.0000	0.0000	3,146
2023/05/10	2050	01/02/2024			Bond Future	117.4817	117.4817	116.0607	116.0607	(1.210)	0.0000	0.0000	0
2023/05/10	2050	02/05/2024			Bond Future	120.1485	120.1485	118.6955	118.6955	(1.209)	0.0000	0.0000	0
2023/05/10	2050	01/08/2024			Bond Future	120.3205	120.3205	118.8416	118.8416	(1.229)	0.0000	0.0000	0
2023/05/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	AL37	03/08/2023			Index Future	888.5910	888.5910	881.0390	881.0390	(0.850)	0.0000	0.0000	0
2023/05/10	AL37	02/11/2023			Index Future	907.9270	907.9270	900.2090	900.2090	(0.850)	0.0000	0.0000	0
2023/05/10	AL37	01/02/2024			Index Future	927.8420	927.8420	919.9540	919.9540	(0.850)	0.0000	0.0000	0
2023/05/10	AL37	02/05/2024			Index Future	948.7030	948.7030	940.6380	940.6380	(0.850)	0.0000	0.0000	0
2023/05/10	AL37	01/08/2024			Index Future	968.3860	968.3860	960.1580	960.1580	(0.850)	0.0000	0.0000	0
2023/05/10	AL7T	03/08/2023			Index Future	1,010.7190	1,010.7190	1,000.3940	1,000.3940	(1.022)	0.0000	0.0000	0
2023/05/10	AL7T	02/11/2023			Index Future	1,032.7120	1,032.7120	1,022.1600	1,022.1600	(1.022)	0.0000	0.0000	0
2023/05/10	AL7T	01/02/2024			Index Future	1,055.3640	1,055.3640	1,044.5800	1,044.5800	(1.022)	0.0000	0.0000	0
2023/05/10	AL7T	02/05/2024			Index Future	1,079.0920	1,079.0920	1,068.0660	1,068.0660	(1.022)	0.0000	0.0000	0
2023/05/10	AL7T	01/08/2024			Index Future	1,101.4800	1,101.4800	1,090.2300	1,090.2300	(1.021)	0.0000	0.0000	0
2023/05/10	ALBI	03/08/2023			Index Future	884.6890	884.6890	876.9190	876.9190	(0.878)	0.0000	0.0000	99
2023/05/10	ALBI	02/11/2023			Index Future	903.9400	903.9400	895.9980	895.9980	(0.879)	0.0000	0.0000	0
2023/05/10	ALBI	01/02/2024			Index Future	923.7670	923.7670	915.6510	915.6510	(0.879)	0.0000	0.0000	0
2023/05/10	ALBI	02/05/2024			Index Future	944.5360	944.5360	936.2380	936.2380	(0.879)	0.0000	0.0000	0
2023/05/10	ALBI	01/08/2024			Index Future	964.1330	964.1330	955.6670	955.6670	(0.878)	0.0000	0.0000	0
2023/05/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2023/05/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/10	ES33	03/08/2023			Bond Future	12.5524	74.4712	12.6930	73.8440	1.120	0.0000	0.0000	350

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2023/05/10	ES33	02/11/2023			Bond Future	12.6954	72.3123	12.8421	71.6707	1.156	0.0000	0.0000	0
2023/05/10	ES33	01/02/2024			Bond Future	12.8470	73.9147	13.0002	73.2590	1.192	0.0000	0.0000	0
2023/05/10	ES33	02/05/2024			Bond Future	12.9945	71.7931	13.1544	71.1225	1.231	0.0000	0.0000	0
2023/05/10	ES33	01/08/2024			Bond Future	13.1810	73.2889	13.3480	72.6053	1.267	0.0000	0.0000	0
2023/05/10	ES42	03/08/2023			Bond Future	13.0364	70.8826	13.1457	70.3277	0.839	0.0000	0.0000	4,000
2023/05/10	ES42	02/11/2023			Bond Future	13.1738	68.1791	13.2878	67.6115	0.865	0.0000	0.0000	0
2023/05/10	ES42	01/02/2024			Bond Future	13.3119	69.6898	13.4304	69.1098	0.890	0.0000	0.0000	0
2023/05/10	ES42	02/05/2024			Bond Future	13.4516	67.0091	13.5750	66.4159	0.917	0.0000	0.0000	0
2023/05/10	ES42	01/08/2024			Bond Future	13.6209	68.4019	13.7493	67.7973	0.943	0.0000	0.0000	0
2023/05/10	GOVI	03/08/2023	837.21	Call	GOVI	349,180.0000	34.9180	271,990.0000	27.1990	(22.106)	0	0	0
2023/05/10	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/10	GOVI	03/08/2023	837.22	Call	GOVI	349,080.0000	34.9080	271,890.0000	27.1890	(22.112)	0	0	0
2023/05/10	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/10	GOVI	03/08/2023			GOVI	872.1280	872.1280	864.4090	864.4090	(0.885)	0.0000	0.0000	836
2023/05/10	GOVI	03/08/2023	837.23	Call	GOVI	348,980.0000	34.8980	271,790.0000	27.1790	(22.119)	0	0	0
2023/05/10	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/10	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	25,940.0000	2.5940	100.000	0	0	0
2023/05/10	GOVI	02/11/2023	885.82	Call	GOVI	52,860.0000	5.2860	0.0000	0.0000	(100.000)	0	0	0
2023/05/10	GOVI	02/11/2023			GOVI	891.1060	891.1060	883.2160	883.2160	(0.885)	0.0000	0.0000	0
2023/05/10	GOVI	02/11/2023	885.80	Call	GOVI	53,060.0000	5.3060	0.0000	0.0000	(100.000)	0	0	0
2023/05/10	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	25,840.0000	2.5840	100.000	0	0	0
2023/05/10	GOVI	02/11/2023	885.81	Call	GOVI	52,960.0000	5.2960	0.0000	0.0000	(100.000)	0	0	0
2023/05/10	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	26,040.0000	2.6040	100.000	0	0	0
2023/05/10	GOVI	01/02/2024	880.00	Call	GOVI	306,510.0000	30.6510	225,890.0000	22.5890	(26.303)	0	0	0
2023/05/10	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/10	GOVI	01/02/2024			GOVI	910.6510	910.6510	902.5890	902.5890	(0.885)	0.0000	0.0000	0
2023/05/10	GOVI	01/02/2024	879.98	Call	GOVI	306,710.0000	30.6710	226,090.0000	22.6090	(26.285)	0	0	0
2023/05/10	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/10	GOVI	01/02/2024	879.99	Call	GOVI	306,610.0000	30.6610	225,990.0000	22.5990	(26.294)	0	0	0
2023/05/10	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/10	GOVI	02/05/2024	950.97	Put	GOVI	198,440.0000	19.8440	280,880.0000	28.0880	41.544	0	0	0
2023/05/10	GOVI	02/05/2024	950.98	Put	GOVI	198,540.0000	19.8540	280,980.0000	28.0980	41.523	0	0	0
2023/05/10	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/10	GOVI	02/05/2024			GOVI	931.1260	931.1260	922.8820	922.8820	(0.885)	0.0000	0.0000	0
2023/05/10	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/10	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/10	GOVI	02/05/2024	950.99	Put	GOVI	198,640.0000	19.8640	281,080.0000	28.1080	41.502	0	0	0
2023/05/10	GOVI	01/08/2024	943.39	Call	GOVI	70,550.0000	7.0550	0.0000	0.0000	(100.000)	0	0	0
2023/05/10	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	13,560.0000	1.3560	100.000	0	0	0
2023/05/10	GOVI	01/08/2024			GOVI	950.4450	950.4450	942.0340	942.0340	(0.885)	0.0000	0.0000	0
2023/05/10	GOVI	01/08/2024	943.37	Call	GOVI	70,750.0000	7.0750	0.0000	0.0000	(100.000)	0	0	0
2023/05/10	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	13,360.0000	1.3360	100.000	0	0	0
2023/05/10	GOVI	01/08/2024	943.38	Call	GOVI	70,650.0000	7.0650	0.0000	0.0000	(100.000)	0	0	0
2023/05/10	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	13,460.0000	1.3460	100.000	0	0	0
2023/05/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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
2023/05/10	IGOV	03/08/2023			Index Future	332.1690	332.1690	330.3480	330.3480	(0.548)	0.0000	0.0000	638
2023/05/10	IGOV	02/11/2023			Index Future	339.4760	339.4760	337.6150	337.6150	(0.548)	0.0000	0.0000	16
2023/05/10	IGOV	01/02/2024			Index Future	347.0000	347.0000	345.0980	345.0980	(0.548)	0.0000	0.0000	0
2023/05/10	IGOV	02/05/2024			Index Future	354.8780	354.8780	352.9320	352.9320	(0.548)	0.0000	0.0000	0
2023/05/10	IGOV	01/08/2024			Index Future	362.3150	362.3150	360.3300	360.3300	(0.548)	0.0000	0.0000	0
2023/05/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/05/10	JBAF	17/05/2023			Jibar Tradeable Future	8.0450	91.9550	8.0350	91.9650	(0.124)	0.0000	0.0000	0
2023/05/10	JBAF	21/06/2023			Jibar Tradeable Future	8.3350	91.6650	8.3950	91.6050	0.720	0.0000	0.0000	0
2023/05/10	JBAF	19/07/2023			Jibar Tradeable Future	8.3500	91.6500	8.4100	91.5900	0.719	0.0000	0.0000	0
2023/05/10	JBAF	16/08/2023			Jibar Tradeable Future	8.4900	91.5100	8.6000	91.4000	1.296	0.0000	0.0000	0
2023/05/10	JBAF	20/09/2023			Jibar Tradeable Future	8.5050	91.4950	8.6050	91.3950	1.176	0.0000	0.0000	0
2023/05/10	JBAF	18/10/2023			Jibar Tradeable Future	8.5000	91.5000	8.6500	91.3500	1.765	0.0000	0.0000	0
2023/05/10	JBAF	20/12/2023			Jibar Tradeable Future	8.4500	91.5500	8.6300	91.3700	2.130	0.0000	0.0000	0
2023/05/10	JBAF	20/03/2024			Jibar Tradeable Future	8.3800	91.6200	8.5600	91.4400	2.148	0.0000	0.0000	0
2023/05/10	JBAF	19/06/2024			Jibar Tradeable Future	8.1500	91.8500	8.3500	91.6500	2.454	0.0000	0.0000	0
2023/05/10	JBAF	18/09/2024			Jibar Tradeable Future	8.0950	91.9050	8.2950	91.7050	2.471	0.0000	0.0000	0
2023/05/10	JBAF	18/12/2024			Jibar Tradeable Future	7.9200	92.0800	8.1500	91.8500	2.904	0.0000	0.0000	0
2023/05/10	JBAF	19/03/2025			Jibar Tradeable Future	7.9250	92.0750	8.1550	91.8450	2.902	0.0000	0.0000	0
2023/05/10	R035	03/08/2023	12.00	Call	Bond Future	3,019.5100	3.0195	2,539.8900	2.5399	(15.884)	0	0	0
2023/05/10	R035	03/08/2023	12.00	Put	Bond Future	1,549.6900	1.5497	1,861.8700	1.8619	20.145	0	0	0
2023/05/10	R035	03/08/2023			Bond Future	11.7263	86.0649	11.8729	85.2731	1.250	0.0000	0.0000	55,636
2023/05/10	R035	03/08/2023	11.75	Call	Bond Future	2,226.6000	2.2266	1,823.8900	1.8239	(18.086)	0	0	0
2023/05/10	R035	03/08/2023	11.75	Put	Bond Future	2,097.5900	2.0976	2,486.6800	2.4867	18.549	0	0	4,870
2023/05/10	R035	03/08/2023	11.98	Call	Bond Future	2,952.1000	2.9521	2,478.3300	2.4783	(16.049)	0	0	0
2023/05/10	R035	03/08/2023	11.98	Put	Bond Future	1,588.3900	1.5884	1,906.4200	1.9064	20.022	0	0	0
2023/05/10	R035	03/08/2023	11.99	Call	Bond Future	2,985.6400	2.9856	2,508.9500	2.5090	(15.966)	0	0	0
2023/05/10	R035	03/08/2023	11.99	Put	Bond Future	1,568.8500	1.5688	1,883.9600	1.8840	20.085	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
2023/05/10	R035	02/11/2023	12.85	Call	Bond Future	6,495.1600	6.4952	5,891.4300	5.8914	(9.295)	0	0	0
2023/05/10	R035	02/11/2023	12.85	Put	Bond Future	1,328.1100	1.3281	1,534.1000	1.5341	15.510	0	0	400
2023/05/10	R035	02/11/2023	11.41	Call	Bond Future	1,963.2300	1.9632	1,652.7900	1.6528	(15.813)	0	0	0
2023/05/10	R035	02/11/2023	11.41	Put	Bond Future	4,287.1000	4.2871	4,786.3800	4.7864	11.646	0	0	0
2023/05/10	R035	02/11/2023	11.42	Call	Bond Future	1,986.0600	1.9861	1,673.2200	1.6732	(15.752)	0	0	0
2023/05/10	R035	02/11/2023	11.42	Put	Bond Future	4,254.4200	4.2544	4,751.3000	4.7513	11.679	0	0	0
2023/05/10	R035	02/11/2023	11.12	Call	Bond Future	1,363.7100	1.3637	1,122.0200	1.1220	(17.723)	0	0	400
2023/05/10	R035	02/11/2023			Bond Future	11.8367	83.4292	11.9894	82.6195	1.290	0.0000	0.0000	100,557
2023/05/10	R035	02/11/2023	11.43	Call	Bond Future	2,009.2500	2.0093	1,694.0000	1.6940	(15.690)	0	0	0
2023/05/10	R035	02/11/2023	11.43	Put	Bond Future	4,222.1400	4.2221	4,716.6100	4.7166	11.711	0	0	0
2023/05/10	R035	02/11/2023	10.62	Call	Bond Future	647.1300	0.6471	509.1700	0.5092	(21.319)	0	0	400
2023/05/10	R035	02/11/2023	10.62	Put	Bond Future	7,523.9000	7.5239	8,195.6600	8.1957	8.928	0	0	0
2023/05/10	R035	02/11/2023	11.12	Put	Bond Future	5,320.1600	5.3202	5,888.1900	5.8882	10.677	0	0	0
2023/05/10	R035	01/02/2024	12.18	Put	Bond Future	3,148.9300	3.1489	3,510.8300	3.5108	11.493	0	0	0
2023/05/10	R035	01/02/2024	12.19	Call	Bond Future	4,351.3100	4.3513	3,884.0000	3.8840	(10.740)	0	0	0
2023/05/10	R035	01/02/2024	12.19	Put	Bond Future	3,128.2400	3.1282	3,488.3200	3.4883	11.511	0	0	0
2023/05/10	R035	01/02/2024	10.62	Call	Bond Future	968.5100	0.9685	800.0600	0.8001	(17.393)	0	0	400
2023/05/10	R035	01/02/2024	10.62	Put	Bond Future	8,395.3800	8.3954	9,054.3200	9.0543	7.849	0	0	0
2023/05/10	R035	01/02/2024	11.12	Put	Bond Future	6,238.3400	6.2383	6,808.7000	6.8087	9.143	0	0	0
2023/05/10	R035	01/02/2024			Bond Future	11.9539	85.2590	12.1131	84.4316	1.331	0.0000	0.0000	0
2023/05/10	R035	01/02/2024	13.46	Call	Bond Future	8,713.0800	8.7131	8,064.9300	8.0649	(7.439)	0	0	0
2023/05/10	R035	01/02/2024	13.46	Put	Bond Future	1,336.8600	1.3369	1,516.1000	1.5161	13.408	0	0	400
2023/05/10	R035	01/02/2024	12.18	Call	Bond Future	4,320.7100	4.3207	3,855.2200	3.8552	(10.773)	0	0	0
2023/05/10	R035	01/02/2024	12.20	Call	Bond Future	4,381.6900	4.3817	3,912.5800	3.9126	(10.706)	0	0	0
2023/05/10	R035	01/02/2024	12.20	Put	Bond Future	3,107.3900	3.1074	3,465.6700	3.4657	11.530	0	0	0
2023/05/10	R035	01/02/2024	11.12	Call	Bond Future	1,701.7700	1.7018	1,444.7400	1.4447	(15.104)	0	0	400
2023/05/10	R035	02/05/2024	11.19	Call	Bond Future	2,002.2900	2.0023	1,725.6100	1.7256	(13.818)	0	0	0
2023/05/10	R035	02/05/2024	11.19	Put	Bond Future	6,651.9000	6.6519	7,221.2400	7.2212	8.559	0	0	0
2023/05/10	R035	02/05/2024	11.20	Call	Bond Future	2,020.3300	2.0203	1,741.8900	1.7419	(13.782)	0	0	0
2023/05/10	R035	02/05/2024	11.20	Put	Bond Future	6,614.3700	6.6144	7,181.9500	7.1820	8.581	0	0	0
2023/05/10	R035	02/05/2024			Bond Future	12.0593	82.6628	12.2250	81.8168	1.374	0.0000	0.0000	0
2023/05/10	R035	02/05/2024	11.21	Call	Bond Future	2,038.7800	2.0388	1,758.5400	1.7585	(13.745)	0	0	0
2023/05/10	R035	02/05/2024	11.21	Put	Bond Future	6,577.3100	6.5773	7,143.0900	7.1431	8.602	0	0	0
2023/05/10	R035	01/08/2024	11.81	Call	Bond Future	3,324.4200	3.3244	2,945.5300	2.9455	(11.397)	0	0	0
2023/05/10	R035	01/08/2024	11.79	Put	Bond Future	5,375.1800	5.3752	5,862.0800	5.8621	9.058	0	0	0
2023/05/10	R035	01/08/2024	11.80	Call	Bond Future	3,300.5800	3.3006	2,923.4100	2.9234	(11.427)	0	0	0
2023/05/10	R035	01/08/2024	11.80	Put	Bond Future	5,347.1400	5.3471	5,832.3100	5.8323	9.073	0	0	0
2023/05/10	R035	01/08/2024			Bond Future	12.1994	84.3683	12.3720	83.5060	1.414	0.0000	0.0000	0
2023/05/10	R035	01/08/2024	11.81	Put	Bond Future	5,318.8600	5.3189	5,802.3100	5.8023	9.089	0	0	0
2023/05/10	R035	01/08/2024	11.79	Call	Bond Future	3,276.4600	3.2765	2,901.0200	2.9010	(11.459)	0	0	0
2023/05/10	R186	03/08/2023	9.73	Put	Bond Future	261.6200	0.2616	436.4400	0.4364	66.822	0	0	0
2023/05/10	R186	03/08/2023	9.74	Call	Bond Future	2,738.0100	2.7380	2,090.9500	2.0909	(23.632)	0	0	0
2023/05/10	R186	03/08/2023	9.74	Put	Bond Future	257.0900	0.2571	429.5100	0.4295	67.066	0	0	0
2023/05/10	R186	03/08/2023			Bond Future	8.8839	105.9729	9.1638	105.1534	3.151	0.0000	0.0000	84,581
2023/05/10	R186	03/08/2023	9.73	Call	Bond Future	2,713.9900	2.7140	2,069.3300	2.0693	(23.753)	0	0	0
2023/05/10	R186	03/08/2023	9.75	Call	Bond Future	2,762.0800	2.7621	2,112.6500	2.1126	(23.512)	0	0	0
2023/05/10	R186	03/08/2023	9.75	Put	Bond Future	252.6200	0.2526	422.6700	0.4227	67.315	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
2023/05/10	R186	02/11/2023	9.40	Call	Bond Future	2,234.6200	2.2346	1,715.9500	1.7159	(23.211)	0	0	0
2023/05/10	R186	02/11/2023	9.40	Put	Bond Future	836.4100	0.8364	1,155.8900	1.1559	38.197	0	0	0
2023/05/10	R186	02/11/2023	9.15	Call	Bond Future	1,782.9500	1.7829	1,325.8500	1.3259	(25.637)	0	0	1,715
2023/05/10	R186	02/11/2023			Bond Future	8.8869	108.2800	9.1934	107.4418	3.449	0.0000	0.0000	14,853
2023/05/10	R186	02/11/2023	10.42	Call	Bond Future	4,408.5300	4.4085	3,709.1700	3.7092	(15.864)	0	0	0
2023/05/10	R186	02/11/2023	10.42	Put	Bond Future	300.3300	0.3003	439.1200	0.4391	46.212	0	0	1,715
2023/05/10	R186	02/11/2023	9.15	Put	Bond Future	1,062.9800	1.0630	1,444.0300	1.4440	35.847	0	0	0
2023/05/10	R186	02/11/2023	9.38	Call	Bond Future	2,197.0800	2.1971	1,683.1100	1.6831	(23.393)	0	0	0
2023/05/10	R186	02/11/2023	9.38	Put	Bond Future	852.9200	0.8529	1,177.1000	1.1771	38.008	0	0	0
2023/05/10	R186	02/11/2023	9.39	Call	Bond Future	2,215.8200	2.2158	1,699.4900	1.6995	(23.302)	0	0	0
2023/05/10	R186	02/11/2023	9.39	Put	Bond Future	844.6300	0.8446	1,166.4500	1.1664	38.102	0	0	0
2023/05/10	R186	01/02/2024	9.51	Call	Bond Future	2,579.8300	2.5798	2,048.9900	2.0490	(20.577)	0	0	0
2023/05/10	R186	01/02/2024	9.52	Put	Bond Future	990.1100	0.9901	1,313.8600	1.3139	32.698	0	0	0
2023/05/10	R186	01/02/2024	9.50	Call	Bond Future	2,562.1800	2.5622	2,033.2200	2.0332	(20.645)	0	0	0
2023/05/10	R186	01/02/2024			Bond Future	8.8838	105.3453	9.2212	104.4888	3.798	0.0000	0.0000	0
2023/05/10	R186	01/02/2024	9.51	Put	Bond Future	997.4400	0.9974	1,323.0600	1.3231	32.646	0	0	0
2023/05/10	R186	01/02/2024	9.52	Call	Bond Future	2,597.5200	2.5975	2,064.8100	2.0648	(20.508)	0	0	0
2023/05/10	R186	01/02/2024	9.50	Put	Bond Future	1,004.8200	1.0048	1,332.3200	1.3323	32.593	0	0	0
2023/05/10	R186	02/05/2024	8.01	Call	Bond Future	735.4300	0.7354	499.0300	0.4990	(32.144)	0	0	0
2023/05/10	R186	02/05/2024	8.01	Put	Bond Future	2,748.6400	2.7486	3,387.9300	3.3879	23.258	0	0	0
2023/05/10	R186	02/05/2024			Bond Future	8.8552	107.7138	9.2294	106.8382	4.226	0.0000	0.0000	0
2023/05/10	R186	02/05/2024	8.00	Call	Bond Future	727.2300	0.7272	492.7800	0.4928	(32.239)	0	0	0
2023/05/10	R186	02/05/2024	8.00	Put	Bond Future	2,764.5600	2.7646	3,405.8000	3.4058	23.195	0	0	0
2023/05/10	R186	02/05/2024	7.99	Call	Bond Future	719.0900	0.7191	486.5900	0.4866	(32.333)	0	0	0
2023/05/10	R186	02/05/2024	7.99	Put	Bond Future	2,780.5400	2.7805	3,423.7300	3.4237	23.132	0	0	0
2023/05/10	R186	01/08/2024	8.69	Call	Bond Future	1,418.8300	1.4188	1,043.1200	1.0431	(26.480)	0	0	0
2023/05/10	R186	01/08/2024	8.70	Put	Bond Future	1,885.4400	1.8854	2,400.1000	2.4001	27.297	0	0	0
2023/05/10	R186	01/08/2024	8.68	Call	Bond Future	1,406.9100	1.4069	1,033.1500	1.0331	(26.566)	0	0	0
2023/05/10	R186	01/08/2024			Bond Future	8.9116	104.6312	9.3298	103.7389	4.693	0.0000	0.0000	0
2023/05/10	R186	01/08/2024	8.69	Put	Bond Future	1,895.5300	1.8955	2,412.0900	2.4121	27.251	0	0	0
2023/05/10	R186	01/08/2024	8.70	Call	Bond Future	1,430.3200	1.4303	1,052.7100	1.0527	(26.400)	0	0	0
2023/05/10	R186	01/08/2024	8.68	Put	Bond Future	1,905.1900	1.9052	2,423.7000	2.4237	27.216	0	0	0
2023/05/10	R197	03/08/2023			Bond Future	334.9445	334.9445	334.5967	334.5967	(0.104)	0.0000	0.0000	12
2023/05/10	R197	02/11/2023			Bond Future	342.3153	342.3153	346.6704	346.6704	1.272	0.0000	0.0000	0
2023/05/10	R202	03/08/2023			Bond Future	251.8154	251.8154	250.6176	250.6176	(0.476)	0.0000	0.0000	5,440
2023/05/10	R202	02/11/2023			Bond Future	257.3568	257.3568	256.1306	256.1306	(0.476)	0.0000	0.0000	0
2023/05/10	R202	01/02/2024			Bond Future	258.0311	258.0311	256.7812	256.7812	(0.484)	0.0000	0.0000	0
2023/05/10	R202	02/05/2024			Bond Future	263.8888	263.8888	262.6104	262.6104	(0.484)	0.0000	0.0000	0
2023/05/10	R202	01/08/2024			Bond Future	264.2350	264.2350	262.9401	262.9401	(0.490)	0.0000	0.0000	0
2023/05/10	R209	03/08/2023	10.00	Call	Bond Future	30.0800	0.0301	18.1600	0.0182	(39.628)	0	0	1,800
2023/05/10	R209	03/08/2023	10.00	Put	Bond Future	9,264.7600	9.2648	9,921.9500	9.9220	7.093	0	0	0
2023/05/10	R209	03/08/2023	10.70	Call	Bond Future	238.8300	0.2388	165.7000	0.1657	(30.620)	0	0	1,800
2023/05/10	R209	03/08/2023	11.95	Put	Bond Future	1,508.5400	1.5085	1,791.4400	1.7914	18.753	0	0	0
2023/05/10	R209	03/08/2023	12.00	Call	Bond Future	2,544.3600	2.5444	2,145.5000	2.1455	(15.676)	0	0	0
2023/05/10	R209	03/08/2023	12.00	Put	Bond Future	1,418.5100	1.4185	1,688.7600	1.6888	19.052	0	0	1,750

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
2023/05/10	R209	03/08/2023	11.25	Put	Bond Future	3,338.0900	3.3381	3,813.5500	3.8136	14.243	0	0	0
2023/05/10	R209	03/08/2023	11.93	Call	Bond Future	2,344.6200	2.3446	1,963.5500	1.9635	(16.253)	0	0	0
2023/05/10	R209	03/08/2023	11.94	Call	Bond Future	2,372.7100	2.3727	1,989.0600	1.9891	(16.169)	0	0	0
2023/05/10	R209	03/08/2023			Bond Future	11.7612	66.3880	11.9024	65.7189	1.200	0.0000	0.0000	12,039
2023/05/10	R209	03/08/2023	10.70	Put	Bond Future	5,596.7600	5.5968	6,192.7400	6.1927	10.649	0	0	0
2023/05/10	R209	03/08/2023	10.75	Call	Bond Future	272.5100	0.2725	191.0200	0.1910	(29.903)	0	0	7,000
2023/05/10	R209	03/08/2023	10.75	Put	Bond Future	5,364.3700	5.3644	5,951.9900	5.9520	10.954	0	0	0
2023/05/10	R209	03/08/2023	11.95	Call	Bond Future	2,400.9300	2.4009	2,014.7200	2.0147	(16.086)	0	0	0
2023/05/10	R209	03/08/2023	11.25	Call	Bond Future	831.3100	0.8313	637.6600	0.6377	(23.295)	0	0	7,000
2023/05/10	R209	03/08/2023	11.93	Put	Bond Future	1,545.9500	1.5459	1,833.9900	1.8340	18.632	0	0	0
2023/05/10	R209	03/08/2023	11.94	Put	Bond Future	1,527.1500	1.5272	1,812.6100	1.8126	18.692	0	0	0
2023/05/10	R209	02/11/2023	11.34	Call	Bond Future	1,542.6800	1.5427	1,297.2200	1.2972	(15.911)	0	0	0
2023/05/10	R209	02/11/2023	11.34	Put	Bond Future	4,048.6000	4.0486	4,487.2700	4.4873	10.835	0	0	0
2023/05/10	R209	02/11/2023	11.33	Call	Bond Future	1,523.8600	1.5239	1,280.4300	1.2804	(15.975)	0	0	0
2023/05/10	R209	02/11/2023	11.33	Put	Bond Future	4,079.4500	4.0794	4,520.1500	4.5201	10.803	0	0	0
2023/05/10	R209	02/11/2023			Bond Future	11.8583	64.6798	12.0048	63.9957	1.235	0.0000	0.0000	2
2023/05/10	R209	02/11/2023	11.35	Call	Bond Future	1,561.6300	1.5616	1,314.1300	1.3141	(15.849)	0	0	0
2023/05/10	R209	02/11/2023	11.35	Put	Bond Future	4,017.9300	4.0179	4,454.5600	4.4546	10.867	0	0	0
2023/05/10	R209	01/02/2024	12.13	Put	Bond Future	2,861.3300	2.8613	3,172.3700	3.1724	10.870	0	0	0
2023/05/10	R209	01/02/2024	12.14	Call	Bond Future	3,683.1100	3.6831	3,293.5000	3.2935	(10.578)	0	0	0
2023/05/10	R209	01/02/2024	12.14	Put	Bond Future	2,842.1400	2.8421	3,151.6200	3.1516	10.889	0	0	0
2023/05/10	R209	01/02/2024			Bond Future	11.9571	66.0984	12.1089	65.3993	1.269	0.0000	0.0000	0
2023/05/10	R209	01/02/2024	12.13	Call	Bond Future	3,656.7200	3.6567	3,268.6700	3.2687	(10.612)	0	0	0
2023/05/10	R209	01/02/2024	12.12	Call	Bond Future	3,630.3900	3.6304	3,243.9100	3.2439	(10.646)	0	0	0
2023/05/10	R209	01/02/2024	12.12	Put	Bond Future	2,880.6400	2.8806	3,193.2500	3.1932	10.852	0	0	0
2023/05/10	R209	02/05/2024	11.18	Call	Bond Future	1,858.7400	1.8587	1,618.9100	1.6189	(12.903)	0	0	0
2023/05/10	R209	02/05/2024	11.18	Put	Bond Future	6,034.0600	6.0341	6,509.0300	6.5090	7.871	0	0	0
2023/05/10	R209	02/05/2024	11.17	Call	Bond Future	1,842.5600	1.8426	1,604.2100	1.6042	(12.936)	0	0	0
2023/05/10	R209	02/05/2024	11.17	Put	Bond Future	6,067.8400	6.0678	6,544.2900	6.5443	7.852	0	0	0
2023/05/10	R209	02/05/2024			Bond Future	12.0532	64.4309	12.2106	63.7161	1.306	0.0000	0.0000	0
2023/05/10	R209	02/05/2024	11.19	Call	Bond Future	1,875.0000	1.8750	1,633.7000	1.6337	(12.869)	0	0	0
2023/05/10	R209	02/05/2024	11.19	Put	Bond Future	6,000.4200	6.0004	6,473.9200	6.4739	7.891	0	0	0
2023/05/10	R209	01/08/2024	11.79	Put	Bond Future	4,788.7100	4.7887	5,193.1900	5.1932	8.447	0	0	0
2023/05/10	R209	01/08/2024	11.80	Call	Bond Future	3,021.9500	3.0219	2,696.3000	2.6963	(10.776)	0	0	0
2023/05/10	R209	01/08/2024	11.80	Put	Bond Future	4,763.5200	4.7635	5,166.5500	5.1665	8.461	0	0	0
2023/05/10	R209	01/08/2024			Bond Future	12.1798	65.7601	12.3431	65.0314	1.340	0.0000	0.0000	0
2023/05/10	R209	01/08/2024	11.79	Call	Bond Future	3,000.4100	3.0004	2,676.2100	2.6762	(10.805)	0	0	0
2023/05/10	R209	01/08/2024	11.78	Call	Bond Future	2,978.9400	2.9789	2,656.1900	2.6562	(10.834)	0	0	0
2023/05/10	R209	01/08/2024	11.78	Put	Bond Future	4,814.0100	4.8140	5,219.9400	5.2199	8.432	0	0	0
2023/05/10	R210	03/08/2023			Bond Future	229.6130	229.6130	229.0715	229.0715	(0.236)	0.0000	0.0000	421
2023/05/10	R210	02/11/2023			Bond Future	231.4579	231.4579	230.9040	230.9040	(0.239)	0.0000	0.0000	0
2023/05/10	R210	01/02/2024			Bond Future	236.5875	236.5875	236.0213	236.0213	(0.239)	0.0000	0.0000	0
2023/05/10	R210	02/05/2024			Bond Future	238.6546	238.6546	238.0791	238.0791	(0.241)	0.0000	0.0000	0
2023/05/10	R210	01/08/2024			Bond Future	243.6466	243.6466	243.0624	243.0624	(0.240)	0.0000	0.0000	0
2023/05/10	R213	03/08/2023	11.62	Put	Bond Future	571.9000	0.5719	781.4600	0.7815	36.643	0	0	0
2023/05/10	R213	03/08/2023	11.63	Call	Bond Future	3,889.2100	3.8892	3,219.2800	3.2193	(17.225)	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
2023/05/10	R213	03/08/2023			Bond Future	10.8565	83.4990	11.0565	82.6220	1.842	0.0000	0.0000	23,367
2023/05/10	R213	03/08/2023	11.61	Call	Bond Future	3,822.2200	3.8222	3,157.2600	3.1573	(17.397)	0	0	0
2023/05/10	R213	03/08/2023	11.61	Put	Bond Future	580.3400	0.5803	792.4000	0.7924	36.541	0	0	0
2023/05/10	R213	03/08/2023	11.62	Call	Bond Future	3,855.6800	3.8557	3,188.2200	3.1882	(17.311)	0	0	0
2023/05/10	R213	03/08/2023	11.63	Put	Bond Future	563.5700	0.5636	770.6600	0.7707	36.746	0	0	0
2023/05/10	R213	02/11/2023	11.13	Call	Bond Future	2,769.7900	2.7698	2,282.5800	2.2826	(17.590)	0	0	0
2023/05/10	R213	02/11/2023	11.13	Put	Bond Future	2,002.6100	2.0026	2,412.1200	2.4121	20.449	0	0	0
2023/05/10	R213	02/11/2023			Bond Future	10.9509	81.7601	11.1605	80.8633	1.914	0.0000	0.0000	6,998
2023/05/10	R213	02/11/2023	11.11	Call	Bond Future	2,719.7900	2.7198	2,237.7200	2.2377	(17.725)	0	0	0
2023/05/10	R213	02/11/2023	11.11	Put	Bond Future	2,037.8200	2.0378	2,452.4700	2.4525	20.348	0	0	0
2023/05/10	R213	02/11/2023	11.12	Call	Bond Future	2,744.7400	2.7447	2,260.0900	2.2601	(17.657)	0	0	0
2023/05/10	R213	02/11/2023	11.12	Put	Bond Future	2,020.1500	2.0201	2,432.2200	2.4322	20.398	0	0	0
2023/05/10	R213	01/02/2024	11.70	Call	Bond Future	4,468.0900	4.4681	3,881.4500	3.8814	(13.130)	0	0	0
2023/05/10	R213	01/02/2024	11.70	Put	Bond Future	1,806.4200	1.8064	2,136.0600	2.1361	18.248	0	0	0
2023/05/10	R213	01/02/2024	11.71	Call	Bond Future	4,495.8500	4.4958	3,907.4000	3.9074	(13.089)	0	0	0
2023/05/10	R213	01/02/2024	11.71	Put	Bond Future	1,793.9500	1.7940	2,121.7800	2.1218	18.274	0	0	0
2023/05/10	R213	01/02/2024			Bond Future	11.0524	83.5532	11.2723	82.6369	1.989	0.0000	0.0000	0
2023/05/10	R213	01/02/2024	11.72	Call	Bond Future	4,523.4000	4.5234	3,933.1300	3.9331	(13.049)	0	0	0
2023/05/10	R213	01/02/2024	11.72	Put	Bond Future	1,781.3000	1.7813	2,107.3100	2.1073	18.302	0	0	0
2023/05/10	R213	02/05/2024	10.30	Call	Bond Future	1,473.5400	1.4735	1,183.5400	1.1835	(19.680)	0	0	0
2023/05/10	R213	02/05/2024	10.30	Put	Bond Future	5,008.9200	5.0089	5,655.8100	5.6558	12.915	0	0	0
2023/05/10	R213	02/05/2024			Bond Future	11.1407	81.8722	11.3713	80.9353	2.070	0.0000	0.0000	0
2023/05/10	R213	02/05/2024	10.28	Call	Bond Future	1,443.8200	1.4438	1,157.9700	1.1580	(19.798)	0	0	0
2023/05/10	R213	02/05/2024	10.28	Put	Bond Future	5,065.6400	5.0656	5,716.6800	5.7167	12.852	0	0	0
2023/05/10	R213	02/05/2024	10.29	Call	Bond Future	1,458.6300	1.4586	1,170.7100	1.1707	(19.739)	0	0	0
2023/05/10	R213	02/05/2024	10.29	Put	Bond Future	5,037.2200	5.0372	5,686.1900	5.6862	12.883	0	0	0
2023/05/10	R213	01/08/2024	10.86	Call	Bond Future	2,502.4100	2.5024	2,101.9300	2.1019	(16.004)	0	0	0
2023/05/10	R213	01/08/2024	10.86	Put	Bond Future	4,158.8600	4.1589	4,713.5500	4.7136	13.338	0	0	0
2023/05/10	R213	01/08/2024	10.87	Call	Bond Future	2,521.0000	2.5210	2,118.5900	2.1186	(15.962)	0	0	0
2023/05/10	R213	01/08/2024	10.87	Put	Bond Future	4,136.6800	4.1367	4,689.4400	4.6894	13.362	0	0	0
2023/05/10	R213	01/08/2024			Bond Future	11.2713	83.5632	11.5134	82.6080	2.147	0.0000	0.0000	0
2023/05/10	R213	01/08/2024	10.88	Call	Bond Future	2,540.0100	2.5400	2,135.6800	2.1357	(15.918)	0	0	0
2023/05/10	R213	01/08/2024	10.88	Put	Bond Future	4,114.9500	4.1150	4,665.7900	4.6658	13.386	0	0	0
2023/05/10	R214	03/08/2023	12.14	Call	Bond Future	1,911.1600	1.9112	1,642.6600	1.6427	(14.049)	0	0	0
2023/05/10	R214	03/08/2023	12.14	Put	Bond Future	1,975.2400	1.9752	2,233.1700	2.2332	13.058	0	0	0
2023/05/10	R214	03/08/2023	12.15	Call	Bond Future	1,936.5300	1.9365	1,665.9100	1.6659	(13.974)	0	0	0
2023/05/10	R214	03/08/2023	12.15	Put	Bond Future	1,952.3800	1.9524	2,208.1900	2.2082	13.102	0	0	0
2023/05/10	R214	03/08/2023			Bond Future	12.1533	62.1741	12.2633	61.6477	0.906	0.0000	0.0000	18,852
2023/05/10	R214	03/08/2023	12.16	Call	Bond Future	1,962.1700	1.9622	1,689.4400	1.6894	(13.899)	0	0	0
2023/05/10	R214	03/08/2023	12.16	Put	Bond Future	1,929.8600	1.9299	2,183.5600	2.1836	13.146	0	0	0
2023/05/10	R214	02/11/2023	11.45	Put	Bond Future	5,146.0000	5.1460	5,529.6500	5.5297	7.455	0	0	0
2023/05/10	R214	02/11/2023	11.46	Call	Bond Future	1,127.6900	1.1277	971.5200	0.9715	(13.849)	0	0	0
2023/05/10	R214	02/11/2023	11.46	Put	Bond Future	5,108.5600	5.1086	5,490.7100	5.4907	7.481	0	0	0
2023/05/10	R214	02/11/2023			Bond Future	12.2557	60.2251	12.3697	59.6867	0.931	0.0000	0.0000	0
2023/05/10	R214	02/11/2023	11.45	Call	Bond Future	1,112.4800	1.1125	957.8100	0.9578	(13.903)	0	0	0
2023/05/10	R214	02/11/2023	11.47	Call	Bond Future	1,142.9000	1.1429	985.2100	0.9852	(13.797)	0	0	0
2023/05/10	R214	02/11/2023	11.47	Put	Bond Future	5,071.1800	5.0712	5,451.8100	5.4518	7.506	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
2023/05/10	R214	01/02/2024	12.16	Call	Bond Future	2,905.0700	2.9051	2,641.2000	2.6412	(9.083)	0	0	0
2023/05/10	R214	01/02/2024	12.16	Put	Bond Future	3,869.6700	3.8697	4,155.9500	4.1560	7.398	0	0	0
2023/05/10	R214	01/02/2024			Bond Future	12.3631	61.5460	12.4813	60.9958	0.956	0.0000	0.0000	0
2023/05/10	R214	01/02/2024	12.14	Call	Bond Future	2,858.2100	2.8582	2,596.9200	2.5969	(9.142)	0	0	0
2023/05/10	R214	01/02/2024	12.14	Put	Bond Future	3,919.1200	3.9191	4,207.9800	4.2080	7.371	0	0	0
2023/05/10	R214	01/02/2024	12.15	Call	Bond Future	2,881.6000	2.8816	2,619.0100	2.6190	(9.113)	0	0	0
2023/05/10	R214	01/02/2024	12.15	Put	Bond Future	3,894.3300	3.8943	4,181.8900	4.1819	7.384	0	0	0
2023/05/10	R214	02/05/2024	11.46	Call	Bond Future	1,731.9000	1.7319	1,552.2200	1.5522	(10.375)	0	0	0
2023/05/10	R214	02/05/2024	11.46	Put	Bond Future	6,663.9600	6.6640	7,046.8000	7.0468	5.745	0	0	0
2023/05/10	R214	02/05/2024	11.47	Call	Bond Future	1,747.6800	1.7477	1,566.8400	1.5668	(10.347)	0	0	0
2023/05/10	R214	02/05/2024	11.47	Put	Bond Future	6,627.3000	6.6273	7,008.9800	7.0090	5.759	0	0	0
2023/05/10	R214	02/05/2024			Bond Future	12.4599	59.6243	12.5823	59.0618	0.982	0.0000	0.0000	0
2023/05/10	R214	02/05/2024	11.48	Call	Bond Future	1,763.5400	1.7635	1,581.5500	1.5816	(10.320)	0	0	0
2023/05/10	R214	02/05/2024	11.48	Put	Bond Future	6,590.7800	6.5908	6,971.3100	6.9713	5.774	0	0	0
2023/05/10	R214	01/08/2024	12.18	Call	Bond Future	3,179.1200	3.1791	2,918.2400	2.9182	(8.206)	0	0	0
2023/05/10	R214	01/08/2024	12.18	Put	Bond Future	5,066.5400	5.0665	5,378.9200	5.3789	6.166	0	0	0
2023/05/10	R214	01/08/2024			Bond Future	12.5838	60.8545	12.7105	60.2812	1.007	0.0000	0.0000	0
2023/05/10	R214	01/08/2024	12.16	Call	Bond Future	3,135.8300	3.1358	2,877.1600	2.8772	(8.249)	0	0	0
2023/05/10	R214	01/08/2024	12.16	Put	Bond Future	5,119.1900	5.1192	5,433.7800	5.4338	6.145	0	0	0
2023/05/10	R214	01/08/2024	12.17	Call	Bond Future	3,157.5800	3.1576	2,897.8000	2.8978	(8.227)	0	0	0
2023/05/10	R214	01/08/2024	12.17	Put	Bond Future	5,092.9400	5.0929	5,406.4200	5.4064	6.155	0	0	0
2023/05/10	R248	03/08/2023	12.11	Call	Bond Future	1,968.7600	1.9688	1,717.1000	1.7171	(12.783)	0	0	0
2023/05/10	R248	03/08/2023	12.11	Put	Bond Future	2,964.9400	2.9649	3,263.0300	3.2630	10.054	0	0	0
2023/05/10	R248	03/08/2023			Bond Future	12.2782	76.6173	12.3728	76.0675	0.770	0.0000	0.0000	240,212
2023/05/10	R248	03/08/2023	12.09	Call	Bond Future	1,913.2700	1.9133	1,666.0400	1.6660	(12.922)	0	0	0
2023/05/10	R248	03/08/2023	12.09	Put	Bond Future	3,029.4800	3.0295	3,332.0000	3.3320	9.986	0	0	0
2023/05/10	R248	03/08/2023	12.10	Call	Bond Future	1,940.9200	1.9409	1,691.4700	1.6915	(12.852)	0	0	0
2023/05/10	R248	03/08/2023	12.10	Put	Bond Future	2,997.0700	2.9971	3,297.3700	3.2974	10.020	0	0	0
2023/05/10	R248	02/11/2023	11.47	Call	Bond Future	1,249.3200	1.2493	1,097.8800	1.0979	(12.122)	0	0	0
2023/05/10	R248	02/11/2023	11.48	Call	Bond Future	1,266.6000	1.2666	1,113.6400	1.1136	(12.076)	0	0	0
2023/05/10	R248	02/11/2023	11.49	Put	Bond Future	6,789.7100	6.7897	7,197.5000	7.1975	6.006	0	0	0
2023/05/10	R248	02/11/2023			Bond Future	12.3857	73.8395	12.4840	73.2772	0.793	0.0000	0.0000	11,069
2023/05/10	R248	02/11/2023	11.47	Put	Bond Future	6,886.3000	6.8863	7,297.1300	7.2971	5.966	0	0	0
2023/05/10	R248	02/11/2023	11.48	Put	Bond Future	6,837.8900	6.8379	7,247.2000	7.2472	5.986	0	0	0
2023/05/10	R248	02/11/2023	11.49	Call	Bond Future	1,284.0200	1.2840	1,129.5400	1.1295	(12.031)	0	0	0
2023/05/10	R248	01/02/2024	12.14	Call	Bond Future	3,165.8700	3.1659	2,908.1600	2.9082	(8.140)	0	0	0
2023/05/10	R248	01/02/2024	12.14	Put	Bond Future	5,250.5300	5.2505	5,567.3800	5.5674	6.035	0	0	0
2023/05/10	R248	01/02/2024	12.15	Call	Bond Future	3,192.7200	3.1927	2,933.6600	2.9337	(8.114)	0	0	0
2023/05/10	R248	01/02/2024	12.15	Put	Bond Future	5,217.8100	5.2178	5,533.3100	5.5333	6.047	0	0	0
2023/05/10	R248	01/02/2024			Bond Future	12.4987	75.4589	12.6008	74.8844	0.817	0.0000	0.0000	0
2023/05/10	R248	01/02/2024	12.16	Call	Bond Future	3,219.6800	3.2197	2,959.2700	2.9593	(8.088)	0	0	0
2023/05/10	R248	01/02/2024	12.16	Put	Bond Future	5,185.2800	5.1853	5,499.4300	5.4994	6.058	0	0	0
2023/05/10	R248	02/05/2024	11.46	Call	Bond Future	1,963.6700	1.9637	1,786.7700	1.7868	(9.009)	0	0	0
2023/05/10	R248	02/05/2024	11.47	Call	Bond Future	1,981.9500	1.9819	1,803.8700	1.8039	(8.985)	0	0	0
2023/05/10	R248	02/05/2024	11.48	Put	Bond Future	8,783.5900	8.7836	9,191.8200	9.1918	4.648	0	0	0
2023/05/10	R248	02/05/2024			Bond Future	12.6007	72.7059	12.7067	72.1184	0.841	0.0000	0.0000	13,000
2023/05/10	R248	02/05/2024	11.46	Put	Bond Future	8,878.1500	8.8782	9,288.7400	9.2887	4.625	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
2023/05/10	R248	02/05/2024	11.47	Put	Bond Future	8,830.7700	8.8308	9,240.1800	9.2402	4.636	0	0	0
2023/05/10	R248	02/05/2024	11.48	Call	Bond Future	2,000.3300	2.0003	1,821.0700	1.8211	(8.962)	0	0	0
2023/05/10	R248	01/08/2024	12.30	Call	Bond Future	3,880.2700	3.8803	3,607.7200	3.6077	(7.024)	0	0	0
2023/05/10	R248	01/08/2024	12.30	Put	Bond Future	6,313.8800	6.3139	6,639.9200	6.6399	5.164	0	0	0
2023/05/10	R248	01/08/2024	12.31	Call	Bond Future	3,906.6600	3.9067	3,632.9700	3.6330	(7.006)	0	0	0
2023/05/10	R248	01/08/2024	12.31	Put	Bond Future	6,282.0900	6.2821	6,606.9900	6.6070	5.172	0	0	0
2023/05/10	R248	01/08/2024			Bond Future	12.7307	74.2052	12.8407	73.6066	0.864	0.0000	0.0000	0
2023/05/10	R248	01/08/2024	12.32	Call	Bond Future	3,933.1200	3.9331	3,658.2900	3.6583	(6.988)	0	0	0
2023/05/10	R248	01/08/2024	12.32	Put	Bond Future	6,250.4500	6.2504	6,574.2100	6.5742	5.180	0	0	0

Total

1384107