



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 15/05/2023 TO 15/05/2023

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
2023/05/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	2025	03/08/2023		Bond Future	170.0390	170.0390	170.0293	170.0293	(0.006)	0.0000	0.0000	6,270
2023/05/15	2025	02/11/2023		Bond Future	173.8054	173.8054	173.7952	173.7952	(0.006)	0.0000	0.0000	0
2023/05/15	2025	01/02/2024		Bond Future	175.9218	175.9218	175.9114	175.9114	(0.006)	0.0000	0.0000	0
2023/05/15	2025	02/05/2024		Bond Future	179.9478	179.9478	179.9372	179.9372	(0.006)	0.0000	0.0000	0
2023/05/15	2025	01/08/2024		Bond Future	181.9240	181.9240	181.9143	181.9143	(0.005)	0.0000	0.0000	0
2023/05/15	2029	03/08/2023		Bond Future	123.5680	123.5680	123.9195	123.9195	0.284	0.0000	0.0000	1,976
2023/05/15	2029	02/11/2023		Bond Future	124.9591	124.9591	125.3181	125.3181	0.287	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
2023/05/15	2029	01/02/2024			Bond Future	127.7858	127.7858	128.1529	128.1529	0.287	0.0000	0.0000	0
2023/05/15	2029	02/05/2024			Bond Future	129.3258	129.3258	129.7015	129.7015	0.291	0.0000	0.0000	0
2023/05/15	2029	01/08/2024			Bond Future	132.0853	132.0853	132.4696	132.4696	0.291	0.0000	0.0000	0
2023/05/15	2030	03/08/2023	10.40	Call	Bond Future	512.9800	0.5130	622.5800	0.6226	21.365	0	0	1,012
2023/05/15	2030	03/08/2023	10.65	Call	Bond Future	853.9600	0.8540	1,014.2600	1.0143	18.771	0	0	350
2023/05/15	2030	03/08/2023	10.65	Put	Bond Future	2,052.0900	2.0521	1,747.0600	1.7471	(14.864)	0	0	0
2023/05/15	2030	03/08/2023	11.34	Call	Bond Future	2,440.4400	2.4404	2,745.8200	2.7458	12.513	0	0	0
2023/05/15	2030	03/08/2023	11.34	Put	Bond Future	777.5000	0.7775	617.5500	0.6176	(20.572)	0	0	0
2023/05/15	2030	03/08/2023	12.89	Call	Bond Future	7,734.6200	7.7346	8,180.5600	8.1806	5.766	0	0	0
2023/05/15	2030	03/08/2023	12.89	Put	Bond Future	62.4700	0.0625	43.0800	0.0431	(31.039)	0	0	350
2023/05/15	2030	03/08/2023	11.35	Call	Bond Future	2,469.3700	2.4694	2,776.5600	2.7766	12.440	0	0	0
2023/05/15	2030	03/08/2023	11.36	Put	Bond Future	754.3400	0.7543	597.9800	0.5980	(20.728)	0	0	0
2023/05/15	2030	03/08/2023			Bond Future	10.9355	86.7936	10.8240	87.2590	(1.019)	0.0000	0.0000	97,833
2023/05/15	2030	03/08/2023	10.40	Put	Bond Future	2,777.6300	2.7776	2,421.9000	2.4219	(12.807)	0	0	0
2023/05/15	2030	03/08/2023	11.35	Put	Bond Future	765.8400	0.7658	607.7000	0.6077	(20.649)	0	0	0
2023/05/15	2030	03/08/2023	11.36	Call	Bond Future	2,498.4400	2.4984	2,807.4100	2.8074	12.367	0	0	0
2023/05/15	2030	03/08/2023	12.59	Call	Bond Future	6,655.4400	6.6554	7,090.5600	7.0906	6.538	0	0	0
2023/05/15	2030	03/08/2023	12.59	Put	Bond Future	103.1700	0.1032	72.9600	0.0730	(29.282)	0	0	1,012
2023/05/15	2030	02/11/2023	10.81	Call	Bond Future	1,574.8800	1.5749	1,774.7000	1.7747	12.688	0	0	0
2023/05/15	2030	02/11/2023	10.81	Put	Bond Future	2,499.7400	2.4997	2,224.2400	2.2242	(11.021)	0	0	0
2023/05/15	2030	02/11/2023	11.43	Call	Bond Future	2,950.7000	2.9507	3,241.4000	3.2414	9.852	0	0	0
2023/05/15	2030	02/11/2023	11.43	Put	Bond Future	1,383.3100	1.3833	1,198.6900	1.1987	(13.346)	0	0	500
2023/05/15	2030	02/11/2023	10.07	Call	Bond Future	630.5200	0.6305	730.1500	0.7302	15.801	0	0	800
2023/05/15	2030	02/11/2023	10.07	Put	Bond Future	4,651.2200	4.6512	4,275.5300	4.2755	(8.077)	0	0	0
2023/05/15	2030	02/11/2023	10.39	Call	Bond Future	946.3500	0.9464	1,084.8600	1.0849	14.636	0	0	500
2023/05/15	2030	02/11/2023	10.80	Call	Bond Future	1,556.7100	1.5567	1,755.0000	1.7550	12.738	0	0	0
2023/05/15	2030	02/11/2023	10.80	Put	Bond Future	2,522.5100	2.5225	2,245.4800	2.2455	(10.982)	0	0	0
2023/05/15	2030	02/11/2023	9.57	Call	Bond Future	332.0900	0.3321	388.4700	0.3885	16.977	0	0	800
2023/05/15	2030	02/11/2023	9.57	Put	Bond Future	6,522.3800	6.5224	6,103.4400	6.1034	(6.423)	0	0	0
2023/05/15	2030	02/11/2023			Bond Future	11.0375	88.6958	10.9202	89.1712	(1.063)	0.0000	0.0000	116
2023/05/15	2030	02/11/2023	11.57	Call	Bond Future	3,322.3000	3.3223	3,631.1000	3.6311	9.295	0	0	0
2023/05/15	2030	02/11/2023	11.57	Put	Bond Future	1,204.5500	1.2045	1,038.0300	1.0380	(13.824)	0	0	800
2023/05/15	2030	02/11/2023	10.82	Call	Bond Future	1,592.9300	1.5929	1,794.2800	1.7943	12.640	0	0	0
2023/05/15	2030	02/11/2023	10.82	Put	Bond Future	2,476.8700	2.4769	2,202.9000	2.2029	(11.061)	0	0	0
2023/05/15	2030	02/11/2023	10.39	Put	Bond Future	3,611.7500	3.6118	3,274.9400	3.2749	(9.325)	0	0	0
2023/05/15	2030	02/11/2023	9.89	Call	Bond Future	503.5200	0.5035	585.3800	0.5854	16.258	0	0	500
2023/05/15	2030	02/11/2023	9.89	Put	Bond Future	5,297.9000	5.2979	4,904.4400	4.9044	(7.427)	0	0	0
2023/05/15	2030	01/02/2024	11.86	Put	Bond Future	1,434.3100	1.4343	1,271.5700	1.2716	(11.346)	0	0	500
2023/05/15	2030	01/02/2024	12.10	Put	Bond Future	1,198.9500	1.1989	1,057.9600	1.0580	(11.759)	0	0	400
2023/05/15	2030	01/02/2024	11.37	Call	Bond Future	2,959.3100	2.9593	3,230.4300	3.2304	9.162	0	0	0
2023/05/15	2030	01/02/2024	11.37	Put	Bond Future	2,065.3800	2.0654	1,850.5700	1.8506	(10.401)	0	0	0
2023/05/15	2030	01/02/2024	11.00	Call	Bond Future	0.0000	0.0000	2,390.2400	2.3902	100.000	0	0	0
2023/05/15	2030	01/02/2024	9.93	Call	Bond Future	733.8500	0.7339	836.8600	0.8369	14.037	0	0	1,360
2023/05/15	2030	01/02/2024	9.93	Put	Bond Future	5,633.8900	5.6339	5,250.9700	5.2510	(6.797)	0	0	0
2023/05/15	2030	01/02/2024	10.16	Call	Bond Future	0.0000	0.0000	1,052.8600	1.0529	100.000	0	0	200
2023/05/15	2030	01/02/2024	10.16	Put	Bond Future	0.0000	0.0000	4,509.3900	4.5094	100.000	0	0	0
2023/05/15	2030	01/02/2024	9.57	Put	Bond Future	6,922.8200	6.9228	6,511.0300	6.5110	(5.948)	0	0	0

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2023/05/15	2030	01/02/2024	9.89	Put	Bond Future	5,771.7000	5.7717	5,385.2400	5.3852	(6.696)	0	0	0
2023/05/15	2030	01/02/2024			Bond Future	11.1400	86.6762	11.0162	87.1621	(1.111)	0.0000	0.0000	0
2023/05/15	2030	01/02/2024	11.75	Call	Bond Future	0.0000	0.0000	4,214.2400	4.2142	100.000	0	0	0
2023/05/15	2030	01/02/2024	11.75	Put	Bond Future	0.0000	0.0000	1,382.6900	1.3827	100.000	0	0	200
2023/05/15	2030	01/02/2024	11.86	Call	Bond Future	4,194.3700	4.1944	4,517.5600	4.5176	7.705	0	0	0
2023/05/15	2030	01/02/2024	12.10	Call	Bond Future	4,854.3900	4.8544	5,199.3300	5.1993	7.106	0	0	0
2023/05/15	2030	01/02/2024	11.35	Call	Bond Future	2,912.9200	2.9129	3,181.7100	3.1817	9.228	0	0	0
2023/05/15	2030	01/02/2024	11.35	Put	Bond Future	2,096.2600	2.0963	1,879.1200	1.8791	(10.358)	0	0	0
2023/05/15	2030	01/02/2024	11.36	Call	Bond Future	2,936.0800	2.9361	3,206.0300	3.2060	9.194	0	0	0
2023/05/15	2030	01/02/2024	11.36	Put	Bond Future	2,080.7800	2.0808	1,864.8000	1.8648	(10.380)	0	0	0
2023/05/15	2030	01/02/2024	10.39	Call	Bond Future	1,185.1400	1.1851	1,335.7000	1.3357	12.704	0	0	500
2023/05/15	2030	01/02/2024	10.39	Put	Bond Future	4,182.4900	4.1825	3,847.1200	3.8471	(8.018)	0	0	0
2023/05/15	2030	01/02/2024	11.00	Put	Bond Future	0.0000	0.0000	2,454.1700	2.4542	100.000	0	0	200
2023/05/15	2030	01/02/2024	11.31	Call	Bond Future	2,821.0900	2.8211	3,085.1800	3.0852	9.361	0	0	0
2023/05/15	2030	01/02/2024	11.31	Put	Bond Future	2,159.2400	2.1592	1,937.4000	1.9374	(10.274)	0	0	1,360
2023/05/15	2030	01/02/2024	10.07	Call	Bond Future	847.6600	0.8477	963.7600	0.9638	13.697	0	0	400
2023/05/15	2030	01/02/2024	10.07	Put	Bond Future	5,163.3300	5.1633	4,793.5000	4.7935	(7.163)	0	0	0
2023/05/15	2030	01/02/2024	9.57	Call	Bond Future	498.4500	0.4984	572.5900	0.5726	14.874	0	0	400
2023/05/15	2030	01/02/2024	9.89	Call	Bond Future	703.8400	0.7038	803.3100	0.8033	14.132	0	0	500
2023/05/15	2030	02/05/2024	12.38	Call	Bond Future	5,522.8800	5.5229	5,877.4200	5.8774	6.419	0	0	0
2023/05/15	2030	02/05/2024	12.38	Put	Bond Future	1,373.1700	1.3732	1,230.7500	1.2308	(10.372)	0	0	1,080
2023/05/15	2030	02/05/2024	10.82	Call	Bond Future	1,939.2200	1.9392	2,142.9800	2.1430	10.507	0	0	1,080
2023/05/15	2030	02/05/2024	10.82	Put	Bond Future	3,585.5500	3.5856	3,292.3500	3.2924	(8.177)	0	0	0
2023/05/15	2030	02/05/2024	9.66	Call	Bond Future	634.7700	0.6348	723.9100	0.7239	14.043	0	0	1,000
2023/05/15	2030	02/05/2024	9.66	Put	Bond Future	6,923.4400	6.9234	6,515.6200	6.5156	(5.890)	0	0	0
2023/05/15	2030	02/05/2024	9.81	Call	Bond Future	739.6100	0.7396	840.5600	0.8406	13.649	0	0	0
2023/05/15	2030	02/05/2024	9.81	Put	Bond Future	6,411.1600	6.4112	6,015.1500	6.0151	(6.177)	0	0	0
2023/05/15	2030	02/05/2024	9.82	Call	Bond Future	747.1100	0.7471	848.8900	0.8489	13.623	0	0	0
2023/05/15	2030	02/05/2024	9.82	Put	Bond Future	6,377.7000	6.3777	5,982.5200	5.9825	(6.196)	0	0	0
2023/05/15	2030	02/05/2024			Bond Future	11.2498	88.6406	11.1190	89.1375	(1.163)	0.0000	0.0000	0
2023/05/15	2030	02/05/2024	11.94	Call	Bond Future	4,364.5000	4.3645	4,683.9500	4.6839	7.319	0	0	0
2023/05/15	2030	02/05/2024	11.94	Put	Bond Future	1,800.0300	1.8000	1,622.5200	1.6225	(9.862)	0	0	1,000
2023/05/15	2030	02/05/2024	9.83	Call	Bond Future	754.4100	0.7544	857.0000	0.8570	13.599	0	0	0
2023/05/15	2030	02/05/2024	9.83	Put	Bond Future	6,344.0600	6.3441	5,949.6900	5.9497	(6.216)	0	0	0
2023/05/15	2030	02/05/2024	10.16	Call	Bond Future	1,037.0100	1.0370	1,169.0600	1.1691	12.734	0	0	1,000
2023/05/15	2030	02/05/2024	10.16	Put	Bond Future	5,288.3000	5.2883	4,923.3900	4.9234	(6.900)	0	0	0
2023/05/15	2030	01/08/2024	10.38	Call	Bond Future	1,329.1400	1.3291	1,483.9600	1.4840	11.648	0	0	0
2023/05/15	2030	01/08/2024	10.38	Put	Bond Future	5,188.2800	5.1883	4,835.2100	4.8352	(6.805)	0	0	0
2023/05/15	2030	01/08/2024	10.37	Call	Bond Future	1,318.7000	1.3187	1,472.5900	1.4726	11.670	0	0	0
2023/05/15	2030	01/08/2024	10.37	Put	Bond Future	5,216.3300	5.2163	4,862.3300	4.8623	(6.786)	0	0	0
2023/05/15	2030	01/08/2024			Bond Future	11.4103	86.5031	11.2714	87.0110	(1.217)	0.0000	0.0000	0
2023/05/15	2030	01/08/2024	10.39	Call	Bond Future	1,339.6500	1.3397	1,495.4000	1.4954	11.626	0	0	0
2023/05/15	2030	01/08/2024	10.39	Put	Bond Future	5,160.3100	5.1603	4,808.1700	4.8082	(6.824)	0	0	0
2023/05/15	2032	03/08/2023	9.60	Call	Bond Future	6.1700	0.0062	7.9700	0.0080	29.173	0	0	1,500
2023/05/15	2032	03/08/2023	9.60	Put	Bond Future	10,272.5400	10.2725	9,776.3100	9.7763	(4.831)	0	0	0
2023/05/15	2032	03/08/2023	10.30	Call	Bond Future	69.5700	0.0696	88.1800	0.0882	26.750	0	0	7,500
2023/05/15	2032	03/08/2023	10.30	Put	Bond Future	6,595.0400	6.5950	6,115.6200	6.1156	(7.269)	0	0	0

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2023/05/15	2032	03/08/2023	11.77	Call	Bond Future	2,012.0100	2.0120	2,282.9300	2.2829	13.465	0	0	0
2023/05/15	2032	03/08/2023	11.77	Put	Bond Future	1,305.1300	1.3051	1,078.0200	1.0780	(17.401)	0	0	0
2023/05/15	2032	03/08/2023	11.90	Call	Bond Future	2,394.8500	2.3949	2,693.3800	2.6934	12.465	0	0	5,000
2023/05/15	2032	03/08/2023	11.90	Put	Bond Future	1,086.4300	1.0864	886.9300	0.8869	(18.363)	0	0	0
2023/05/15	2032	03/08/2023	11.55	Call	Bond Future	1,435.8000	1.4358	1,656.6200	1.6566	15.380	0	0	0
2023/05/15	2032	03/08/2023	11.55	Put	Bond Future	1,760.4900	1.7605	1,483.2800	1.4833	(15.746)	0	0	7,500
2023/05/15	2032	03/08/2023			Bond Future	11.6188	84.8336	11.5134	85.3316	(0.908)	0.0000	0.0000	118,114
2023/05/15	2032	03/08/2023	11.45	Call	Bond Future	1,207.7800	1.2078	1,405.0900	1.4051	16.337	0	0	0
2023/05/15	2032	03/08/2023	11.45	Put	Bond Future	2,007.0900	2.0071	1,706.3700	1.7064	(14.983)	0	0	7,500
2023/05/15	2032	03/08/2023	11.75	Call	Bond Future	1,955.6400	1.9556	2,222.1600	2.2222	13.628	0	0	0
2023/05/15	2032	03/08/2023	11.75	Put	Bond Future	1,341.8300	1.3418	1,110.3200	1.1103	(17.253)	0	0	0
2023/05/15	2032	03/08/2023	11.76	Call	Bond Future	1,983.7300	1.9837	2,252.4600	2.2525	13.547	0	0	0
2023/05/15	2032	03/08/2023	11.76	Put	Bond Future	1,323.3700	1.3234	1,094.0700	1.0941	(17.327)	0	0	0
2023/05/15	2032	02/11/2023	11.24	Call	Bond Future	1,401.1200	1.4011	1,573.7600	1.5738	12.322	0	0	0
2023/05/15	2032	02/11/2023	11.24	Put	Bond Future	3,728.6700	3.7287	3,392.5600	3.3926	(9.014)	0	0	0
2023/05/15	2032	02/11/2023	11.90	Call	Bond Future	2,877.9400	2.8779	3,151.0100	3.1510	9.488	0	0	0
2023/05/15	2032	02/11/2023	11.90	Put	Bond Future	2,133.9100	2.1339	1,898.2300	1.8982	(11.045)	0	0	0
2023/05/15	2032	02/11/2023	11.09	Put	Bond Future	4,204.8200	4.2048	3,846.5300	3.8465	(8.521)	0	0	0
2023/05/15	2032	02/11/2023	10.59	Call	Bond Future	574.3000	0.5743	661.2700	0.6613	15.144	0	0	500
2023/05/15	2032	02/11/2023	10.59	Put	Bond Future	6,077.8900	6.0779	5,656.1100	5.6561	(6.940)	0	0	0
2023/05/15	2032	02/11/2023			Bond Future	11.7371	82.5298	11.6269	83.0385	(0.939)	0.0000	0.0000	64,682
2023/05/15	2032	02/11/2023	12.26	Call	Bond Future	3,908.1500	3.9081	4,230.0000	4.2300	8.235	0	0	0
2023/05/15	2032	02/11/2023	12.26	Put	Bond Future	1,550.8600	1.5509	1,363.9600	1.3640	(12.051)	0	0	500
2023/05/15	2032	02/11/2023	11.09	Call	Bond Future	1,157.9400	1.1579	1,308.4000	1.3084	12.994	0	0	500
2023/05/15	2032	02/11/2023	11.22	Call	Bond Future	1,366.8200	1.3668	1,536.4500	1.5365	12.411	0	0	0
2023/05/15	2032	02/11/2023	11.22	Put	Bond Future	3,789.8200	3.7898	3,450.7000	3.4507	(8.948)	0	0	0
2023/05/15	2032	02/11/2023	11.23	Call	Bond Future	1,383.9000	1.3839	1,555.0400	1.5550	12.367	0	0	0
2023/05/15	2032	02/11/2023	11.23	Put	Bond Future	3,759.1600	3.7592	3,421.5500	3.4215	(8.981)	0	0	0
2023/05/15	2032	01/02/2024	12.50	Call	Bond Future	0.0000	0.0000	5,022.8200	5.0228	100.000	0	0	0
2023/05/15	2032	01/02/2024	12.73	Call	Bond Future	5,387.7200	5.3877	5,744.3200	5.7443	6.619	0	0	0
2023/05/15	2032	01/02/2024	12.73	Put	Bond Future	1,573.7700	1.5738	1,410.3000	1.4103	(10.387)	0	0	500
2023/05/15	2032	01/02/2024	11.83	Call	Bond Future	2,877.3800	2.8774	3,134.1000	3.1341	8.922	0	0	0
2023/05/15	2032	01/02/2024	11.83	Put	Bond Future	2,983.7800	2.9838	2,720.4300	2.7204	(8.826)	0	0	0
2023/05/15	2032	01/02/2024	11.84	Call	Bond Future	2,901.7500	2.9018	3,159.7300	3.1597	8.890	0	0	0
2023/05/15	2032	01/02/2024	11.84	Put	Bond Future	2,963.1800	2.9632	2,701.0900	2.7011	(8.845)	0	0	0
2023/05/15	2032	01/02/2024	10.78	Call	Bond Future	0.0000	0.0000	1,165.9800	1.1660	100.000	0	0	200
2023/05/15	2032	01/02/2024	11.09	Call	Bond Future	1,429.2500	1.4293	1,590.8400	1.5908	11.306	0	0	500
2023/05/15	2032	01/02/2024	11.09	Put	Bond Future	4,955.4200	4.9554	4,596.9400	4.5969	(7.234)	0	0	0
2023/05/15	2032	01/02/2024	11.75	Call	Bond Future	0.0000	0.0000	2,934.3800	2.9344	100.000	0	0	0
2023/05/15	2032	01/02/2024	11.75	Put	Bond Future	0.0000	0.0000	2,881.6400	2.8816	100.000	0	0	200
2023/05/15	2032	01/02/2024	10.01	Call	Bond Future	438.0000	0.4380	499.2000	0.4992	13.973	0	0	1,200
2023/05/15	2032	01/02/2024	10.01	Put	Bond Future	9,297.6300	9.2976	8,838.7600	8.8388	(4.935)	0	0	0
2023/05/15	2032	01/02/2024	10.59	Call	Bond Future	851.4600	0.8515	958.8500	0.9589	12.612	0	0	500
2023/05/15	2032	01/02/2024			Bond Future	11.8537	84.3781	11.7384	84.8982	(0.973)	0.0000	0.0000	0
2023/05/15	2032	01/02/2024	12.50	Put	Bond Future	0.0000	0.0000	1,666.6700	1.6667	100.000	0	0	200
2023/05/15	2032	01/02/2024	12.62	Call	Bond Future	5,049.8000	5.0498	5,395.9800	5.3960	6.855	0	0	0
2023/05/15	2032	01/02/2024	12.62	Put	Bond Future	1,701.5100	1.7015	1,527.6200	1.5276	(10.220)	0	0	1,200
2023/05/15	2032	01/02/2024	11.85	Call	Bond Future	2,925.9200	2.9259	3,185.1700	3.1852	8.860	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
2023/05/15	2032	01/02/2024	11.85	Put	Bond Future	2,942.4100	2.9424	2,681.5900	2.6816	(8.864)	0	0	0
2023/05/15	2032	01/02/2024	10.78	Put	Bond Future	0.0000	0.0000	5,660.2000	5.6602	100.000	0	0	0
2023/05/15	2032	01/02/2024	10.59	Put	Bond Future	6,794.5800	6.7946	6,381.9000	6.3819	(6.074)	0	0	0
2023/05/15	2032	01/02/2024	10.76	Call	Bond Future	1,018.3000	1.0183	1,142.5800	1.1426	12.205	0	0	1,200
2023/05/15	2032	01/02/2024	10.76	Put	Bond Future	6,129.7500	6.1298	5,733.9600	5.7340	(6.457)	0	0	0
2023/05/15	2032	02/05/2024	12.90	Call	Bond Future	5,672.9600	5.6730	6,038.0200	6.0380	6.435	0	0	0
2023/05/15	2032	02/05/2024	13.18	Call	Bond Future	6,529.7800	6.5298	6,917.4000	6.9174	5.936	0	0	0
2023/05/15	2032	02/05/2024	13.18	Put	Bond Future	1,458.1900	1.4582	1,313.9200	1.3139	(9.894)	0	0	500
2023/05/15	2032	02/05/2024	10.86	Call	Bond Future	1,143.9200	1.1439	1,281.2900	1.2813	12.009	0	0	1,000
2023/05/15	2032	02/05/2024	10.86	Put	Bond Future	6,223.6600	6.2237	5,829.1400	5.8291	(6.339)	0	0	0
2023/05/15	2032	02/05/2024	10.56	Call	Bond Future	850.5500	0.8506	958.9700	0.9590	12.747	0	0	0
2023/05/15	2032	02/05/2024	10.56	Put	Bond Future	7,368.6800	7.3687	6,945.2100	6.9452	(5.747)	0	0	0
2023/05/15	2032	02/05/2024	10.65	Call	Bond Future	0.0000	0.0000	1,048.2400	1.0482	100.000	0	0	1,214
2023/05/15	2032	02/05/2024	10.65	Put	Bond Future	0.0000	0.0000	6,599.7300	6.5997	100.000	0	0	0
2023/05/15	2032	02/05/2024	10.36	Call	Bond Future	690.0300	0.6900	781.4200	0.7814	13.244	0	0	1,000
2023/05/15	2032	02/05/2024	10.36	Put	Bond Future	8,184.3000	8.1843	7,743.8000	7.7438	(5.382)	0	0	0
2023/05/15	2032	02/05/2024			Bond Future	11.9736	82.1274	11.8528	82.6593	(1.009)	0.0000	0.0000	0
2023/05/15	2032	02/05/2024	12.90	Put	Bond Future	1,740.6600	1.7407	1,573.8300	1.5738	(9.584)	0	0	1,000
2023/05/15	2032	02/05/2024	13.35	Call	Bond Future	0.0000	0.0000	7,462.9500	7.4629	100.000	0	0	0
2023/05/15	2032	02/05/2024	13.35	Put	Bond Future	0.0000	0.0000	1,178.5300	1.1785	100.000	0	0	1,214
2023/05/15	2032	02/05/2024	11.09	Call	Bond Future	1,432.4400	1.4324	1,595.0900	1.5951	11.355	0	0	500
2023/05/15	2032	02/05/2024	11.09	Put	Bond Future	5,429.9900	5.4300	5,060.7500	5.0607	(6.800)	0	0	0
2023/05/15	2032	02/05/2024	11.35	Call	Bond Future	0.0000	0.0000	2,039.4600	2.0395	100.000	0	0	1,214
2023/05/15	2032	02/05/2024	11.35	Put	Bond Future	0.0000	0.0000	4,302.8600	4.3029	100.000	0	0	0
2023/05/15	2032	02/05/2024	10.59	Call	Bond Future	876.7600	0.8768	987.8900	0.9879	12.675	0	0	500
2023/05/15	2032	02/05/2024	10.59	Put	Bond Future	7,249.6600	7.2497	6,828.9000	6.8289	(5.804)	0	0	0
2023/05/15	2032	02/05/2024	10.54	Call	Bond Future	833.1100	0.8331	939.7400	0.9397	12.799	0	0	0
2023/05/15	2032	02/05/2024	10.54	Put	Bond Future	7,448.2300	7.4482	7,022.9700	7.0230	(5.710)	0	0	0
2023/05/15	2032	02/05/2024	10.55	Call	Bond Future	841.7900	0.8418	949.3200	0.9493	12.774	0	0	0
2023/05/15	2032	02/05/2024	10.55	Put	Bond Future	7,408.3900	7.4084	6,984.0300	6.9840	(5.728)	0	0	0
2023/05/15	2032	01/08/2024	11.15	Call	Bond Future	1,637.4500	1.6375	1,808.3300	1.8083	10.436	0	0	0
2023/05/15	2032	01/08/2024	11.15	Put	Bond Future	5,974.7100	5.9747	5,602.0500	5.6021	(6.237)	0	0	0
2023/05/15	2032	01/08/2024			Bond Future	12.1323	83.8557	12.0055	84.3993	(1.045)	0.0000	0.0000	0
2023/05/15	2032	01/08/2024	11.13	Call	Bond Future	1,612.3800	1.6124	1,781.2500	1.7813	10.473	0	0	0
2023/05/15	2032	01/08/2024	11.13	Put	Bond Future	6,041.0300	6.0410	5,666.3600	5.6664	(6.202)	0	0	0
2023/05/15	2032	01/08/2024	11.14	Call	Bond Future	1,624.7100	1.6247	1,794.5800	1.7946	10.455	0	0	0
2023/05/15	2032	01/08/2024	11.14	Put	Bond Future	6,007.6500	6.0076	5,633.9800	5.6340	(6.220)	0	0	0
2023/05/15	2033	03/08/2023			Bond Future	116.2496	116.2496	116.9675	116.9675	0.618	0.0000	0.0000	7,527
2023/05/15	2033	02/11/2023			Bond Future	117.3856	117.3856	118.1192	118.1192	0.625	0.0000	0.0000	0
2023/05/15	2033	01/02/2024			Bond Future	120.0409	120.0409	120.7911	120.7911	0.625	0.0000	0.0000	0
2023/05/15	2033	02/05/2024			Bond Future	121.3076	121.3076	122.0751	122.0751	0.633	0.0000	0.0000	0
2023/05/15	2033	01/08/2024			Bond Future	123.8961	123.8961	124.6805	124.6805	0.633	0.0000	0.0000	0
2023/05/15	2037	03/08/2023	12.12	Call	Bond Future	1,236.8000	1.2368	1,340.2500	1.3403	8.364	0	0	0
2023/05/15	2037	03/08/2023	12.12	Put	Bond Future	2,633.4100	2.6334	2,402.1900	2.4022	(8.780)	0	0	0
2023/05/15	2037	03/08/2023	12.13	Call	Bond Future	1,259.0300	1.2590	1,363.9000	1.3639	8.329	0	0	0
2023/05/15	2037	03/08/2023	12.13	Put	Bond Future	2,601.8700	2.6019	2,372.0700	2.3721	(8.832)	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
2023/05/15	2037	03/08/2023			Bond Future	12.3832	75.0304	12.3195	75.3651	(0.515)	0.0000	0.0000	131,648
2023/05/15	2037	03/08/2023	10.30	Call	Bond Future	6.2900	0.0063	6.8200	0.0068	8.426	0	0	1,800
2023/05/15	2037	03/08/2023	10.30	Put	Bond Future	12,194.2300	12.1942	11,860.0900	11.8601	(2.740)	0	0	0
2023/05/15	2037	03/08/2023	11.00	Call	Bond Future	78.8900	0.0789	87.0300	0.0870	10.318	0	0	1,800
2023/05/15	2037	03/08/2023	11.00	Put	Bond Future	7,868.4200	7.8684	7,541.8900	7.5419	(4.150)	0	0	0
2023/05/15	2037	03/08/2023	12.14	Call	Bond Future	1,281.3500	1.2813	1,387.6400	1.3876	8.295	0	0	0
2023/05/15	2037	03/08/2023	12.14	Put	Bond Future	2,570.4800	2.5705	2,342.1000	2.3421	(8.885)	0	0	0
2023/05/15	2037	02/11/2023	11.56	Put	Bond Future	5,942.7300	5.9427	5,666.0500	5.6661	(4.656)	0	0	0
2023/05/15	2037	02/11/2023	11.57	Call	Bond Future	860.7600	0.8608	926.7600	0.9268	7.668	0	0	0
2023/05/15	2037	02/11/2023	11.55	Put	Bond Future	5,986.0600	5.9861	5,708.5600	5.7086	(4.636)	0	0	0
2023/05/15	2037	02/11/2023			Bond Future	12.5025	76.6749	12.4364	77.0168	(0.529)	0.0000	0.0000	0
2023/05/15	2037	02/11/2023	11.56	Call	Bond Future	847.1800	0.8472	912.3400	0.9123	7.691	0	0	0
2023/05/15	2037	02/11/2023	11.57	Put	Bond Future	5,899.6000	5.8996	5,623.7600	5.6238	(4.676)	0	0	0
2023/05/15	2037	02/11/2023	11.55	Call	Bond Future	833.7400	0.8337	898.0800	0.8981	7.717	0	0	0
2023/05/15	2037	01/02/2024	12.33	Call	Bond Future	2,610.3900	2.6104	2,751.8900	2.7519	5.421	0	0	0
2023/05/15	2037	01/02/2024	12.33	Put	Bond Future	4,118.4700	4.1185	3,910.4900	3.9105	(5.050)	0	0	0
2023/05/15	2037	01/02/2024			Bond Future	12.6237	74.1357	12.5548	74.4852	(0.545)	0.0000	0.0000	0
2023/05/15	2037	01/02/2024	12.32	Call	Bond Future	2,586.5200	2.5865	2,727.1500	2.7271	5.437	0	0	0
2023/05/15	2037	01/02/2024	12.32	Put	Bond Future	4,146.7500	4.1468	3,937.9000	3.9379	(5.036)	0	0	0
2023/05/15	2037	01/02/2024	12.31	Call	Bond Future	2,562.7600	2.5628	2,702.5300	2.7025	5.454	0	0	0
2023/05/15	2037	01/02/2024	12.31	Put	Bond Future	4,175.1900	4.1752	3,965.4800	3.9655	(5.023)	0	0	0
2023/05/15	2037	02/05/2024	11.44	Call	Bond Future	1,331.9300	1.3319	1,412.3900	1.4124	6.041	0	0	0
2023/05/15	2037	02/05/2024	11.44	Put	Bond Future	8,285.6900	8.2857	8,008.7400	8.0087	(3.343)	0	0	0
2023/05/15	2037	02/05/2024	11.45	Call	Bond Future	1,344.0600	1.3441	1,425.1300	1.4251	6.032	0	0	0
2023/05/15	2037	02/05/2024	11.43	Put	Bond Future	8,330.3900	8.3304	8,052.8400	8.0528	(3.332)	0	0	0
2023/05/15	2037	02/05/2024			Bond Future	12.7483	75.8158	12.6767	76.1732	(0.561)	0.0000	0.0000	0
2023/05/15	2037	02/05/2024	11.45	Put	Bond Future	8,241.1200	8.2411	7,964.7800	7.9648	(3.353)	0	0	0
2023/05/15	2037	02/05/2024	11.43	Call	Bond Future	1,319.8800	1.3199	1,399.7400	1.3997	6.051	0	0	0
2023/05/15	2037	01/08/2024	12.10	Call	Bond Future	2,335.0200	2.3350	2,459.6500	2.4597	5.337	0	0	0
2023/05/15	2037	01/08/2024	12.10	Put	Bond Future	6,425.3700	6.4254	6,184.6500	6.1847	(3.746)	0	0	0
2023/05/15	2037	01/08/2024	12.09	Call	Bond Future	2,316.3900	2.3164	2,440.3100	2.4403	5.350	0	0	0
2023/05/15	2037	01/08/2024	12.09	Put	Bond Future	6,459.5100	6.4595	6,218.0800	6.2181	(3.738)	0	0	0
2023/05/15	2037	01/08/2024			Bond Future	12.9067	73.1564	12.8320	73.5217	(0.579)	0.0000	0.0000	0
2023/05/15	2037	01/08/2024	12.11	Call	Bond Future	2,353.7400	2.3537	2,479.0700	2.4791	5.325	0	0	0
2023/05/15	2037	01/08/2024	12.11	Put	Bond Future	6,391.3700	6.3914	6,151.3500	6.1513	(3.755)	0	0	0
2023/05/15	2038	03/08/2023			Bond Future	124.2057	124.2057	125.9366	125.9366	1.394	0.0000	0.0000	3,595
2023/05/15	2038	02/11/2023			Bond Future	126.9570	126.9570	128.7260	128.7260	1.393	0.0000	0.0000	1,343
2023/05/15	2038	01/02/2024			Bond Future	127.7868	127.7868	129.5958	129.5958	1.416	0.0000	0.0000	0
2023/05/15	2038	02/05/2024			Bond Future	130.7111	130.7111	132.5615	132.5615	1.416	0.0000	0.0000	0
2023/05/15	2038	01/08/2024			Bond Future	131.4022	131.4022	133.2931	133.2931	1.439	0.0000	0.0000	0
2023/05/15	2040	03/08/2023	12.23	Call	Bond Future	1,256.6900	1.2567	1,352.0000	1.3520	7.584	0	0	0
2023/05/15	2040	03/08/2023	12.23	Put	Bond Future	2,848.4300	2.8484	2,617.2700	2.6173	(8.115)	0	0	0
2023/05/15	2040	03/08/2023			Bond Future	12.5116	75.9227	12.4531	76.2492	(0.468)	0.0000	0.0000	133,120
2023/05/15	2040	03/08/2023	12.21	Call	Bond Future	1,212.1500	1.2122	1,304.7200	1.3047	7.637	0	0	0
2023/05/15	2040	03/08/2023	12.21	Put	Bond Future	2,918.9500	2.9189	2,685.0500	2.6850	(8.013)	0	0	0
2023/05/15	2040	03/08/2023	12.22	Call	Bond Future	1,234.3000	1.2343	1,328.2400	1.3282	7.611	0	0	0

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2023/05/15	2040	03/08/2023	12.22	Put	Bond Future	2,883.5400	2.8835	2,651.0100	2.6510	(8.064)	0	0	0
2023/05/15	2040	02/11/2023	11.58	Call	Bond Future	772.4200	0.7724	826.4300	0.8264	6.992	0	0	0
2023/05/15	2040	02/11/2023	11.58	Put	Bond Future	6,879.6600	6.8797	6,600.2800	6.6003	(4.061)	0	0	0
2023/05/15	2040	02/11/2023	11.59	Call	Bond Future	783.8400	0.7838	838.5500	0.8386	6.980	0	0	0
2023/05/15	2040	02/11/2023	11.60	Put	Bond Future	6,779.0800	6.7791	6,501.1100	6.5011	(4.100)	0	0	0
2023/05/15	2040	02/11/2023			Bond Future	12.6293	77.5869	12.5686	77.9202	(0.481)	0.0000	0.0000	29
2023/05/15	2040	02/11/2023	11.59	Put	Bond Future	6,829.2700	6.8293	6,550.5900	6.5506	(4.081)	0	0	0
2023/05/15	2040	02/11/2023	11.60	Call	Bond Future	795.3800	0.7954	850.8000	0.8508	6.968	0	0	0
2023/05/15	2040	01/02/2024	12.33	Call	Bond Future	2,466.0500	2.4660	2,592.0000	2.5920	5.107	0	0	0
2023/05/15	2040	01/02/2024	12.33	Put	Bond Future	4,774.7600	4.7748	4,559.8500	4.5599	(4.501)	0	0	0
2023/05/15	2040	01/02/2024	12.34	Call	Bond Future	2,489.2300	2.4892	2,616.0100	2.6160	5.093	0	0	0
2023/05/15	2040	01/02/2024	12.34	Put	Bond Future	4,741.5100	4.7415	4,527.4300	4.5274	(4.515)	0	0	0
2023/05/15	2040	01/02/2024			Bond Future	12.7488	74.8177	12.6857	75.1586	(0.495)	0.0000	0.0000	18
2023/05/15	2040	01/02/2024	12.35	Call	Bond Future	2,512.7800	2.5128	2,640.4000	2.6404	5.079	0	0	0
2023/05/15	2040	01/02/2024	12.35	Put	Bond Future	4,708.6900	4.7087	4,495.4500	4.4955	(4.529)	0	0	0
2023/05/15	2040	02/05/2024	11.60	Call	Bond Future	1,417.7200	1.4177	1,496.1000	1.4961	5.529	0	0	0
2023/05/15	2040	02/05/2024	11.61	Call	Bond Future	1,430.9100	1.4309	1,509.9000	1.5099	5.520	0	0	0
2023/05/15	2040	02/05/2024	11.62	Put	Bond Future	8,563.7300	8.5637	8,294.7400	8.2947	(3.141)	0	0	0
2023/05/15	2040	02/05/2024			Bond Future	12.8711	76.5132	12.8055	76.8618	(0.509)	0.0000	0.0000	0
2023/05/15	2040	02/05/2024	11.60	Put	Bond Future	8,659.5600	8.6596	8,389.3600	8.3894	(3.120)	0	0	0
2023/05/15	2040	02/05/2024	11.61	Put	Bond Future	8,611.5600	8.6116	8,341.9700	8.3420	(3.131)	0	0	0
2023/05/15	2040	02/05/2024	11.62	Call	Bond Future	1,444.1900	1.4442	1,523.7800	1.5238	5.511	0	0	0
2023/05/15	2040	01/08/2024	12.34	Call	Bond Future	2,677.0300	2.6770	2,805.4000	2.8054	4.795	0	0	0
2023/05/15	2040	01/08/2024	12.34	Put	Bond Future	6,373.9600	6.3740	6,145.9900	6.1460	(3.577)	0	0	0
2023/05/15	2040	01/08/2024			Bond Future	13.0255	73.6178	12.9570	73.9741	(0.525)	0.0000	0.0000	0
2023/05/15	2040	01/08/2024	12.32	Call	Bond Future	2,634.8700	2.6349	2,761.8300	2.7618	4.818	0	0	0
2023/05/15	2040	01/08/2024	12.32	Put	Bond Future	6,443.9900	6.4440	6,214.6100	6.2146	(3.560)	0	0	0
2023/05/15	2040	01/08/2024	12.33	Call	Bond Future	2,655.9100	2.6559	2,783.5700	2.7836	4.807	0	0	0
2023/05/15	2040	01/08/2024	12.33	Put	Bond Future	6,408.9000	6.4089	6,180.2200	6.1802	(3.568)	0	0	0
2023/05/15	2044	03/08/2023	12.00	Call	Bond Future	739.1800	0.7392	791.1200	0.7911	7.027	0	0	0
2023/05/15	2044	03/08/2023	12.00	Put	Bond Future	3,990.1200	3.9901	3,744.3700	3.7444	(6.159)	0	0	4,754
2023/05/15	2044	03/08/2023	12.15	Call	Bond Future	1,006.4800	1.0065	1,074.6000	1.0746	6.768	0	0	0
2023/05/15	2044	03/08/2023	12.15	Put	Bond Future	3,366.4500	3.3664	3,136.8800	3.1369	(6.819)	0	0	0
2023/05/15	2044	03/08/2023	12.16	Call	Bond Future	1,026.1100	1.0261	1,095.3700	1.0954	6.750	0	0	0
2023/05/15	2044	03/08/2023	12.16	Put	Bond Future	3,327.3100	3.3273	3,098.8800	3.0989	(6.865)	0	0	0
2023/05/15	2044	03/08/2023			Bond Future	12.5623	72.3410	12.5091	72.6387	(0.424)	0.0000	0.0000	85,401
2023/05/15	2044	03/08/2023	11.75	Call	Bond Future	406.6200	0.4066	436.6100	0.4366	7.375	0	0	4,553
2023/05/15	2044	03/08/2023	11.75	Put	Bond Future	5,182.6700	5.1827	4,914.9700	4.9150	(5.165)	0	0	3,076
2023/05/15	2044	03/08/2023	12.17	Call	Bond Future	1,046.0900	1.0461	1,116.5000	1.1165	6.731	0	0	0
2023/05/15	2044	03/08/2023	12.17	Put	Bond Future	3,288.6000	3.2886	3,061.3200	3.0613	(6.911)	0	0	0
2023/05/15	2044	03/08/2023	12.50	Call	Bond Future	1,848.3600	1.8484	1,959.8100	1.9598	6.030	0	0	0
2023/05/15	2044	03/08/2023	12.50	Put	Bond Future	2,196.9000	2.1969	2,010.6600	2.0107	(8.477)	0	0	9,106
2023/05/15	2044	02/11/2023	11.57	Call	Bond Future	722.5100	0.7225	766.7600	0.7668	6.124	0	0	0
2023/05/15	2044	02/11/2023	11.57	Put	Bond Future	7,249.9700	7.2500	6,990.2200	6.9902	(3.583)	0	0	0
2023/05/15	2044	02/11/2023			Bond Future	12.6758	73.9267	12.6206	74.2307	(0.436)	0.0000	0.0000	0
2023/05/15	2044	02/11/2023	11.55	Call	Bond Future	701.0200	0.7010	744.0800	0.7441	6.142	0	0	0
2023/05/15	2044	02/11/2023	11.55	Put	Bond Future	7,355.5700	7.3556	7,094.6300	7.0946	(3.548)	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
2023/05/15	2044	02/11/2023	11.56	Call	Bond Future	711.7100	0.7117	755.3600	0.7554	6.133	0	0	0
2023/05/15	2044	02/11/2023	11.56	Put	Bond Future	7,302.6700	7.3027	7,042.3200	7.0423	(3.565)	0	0	0
2023/05/15	2044	01/02/2024	12.29	Call	Bond Future	2,324.2300	2.3242	2,431.3900	2.4314	4.611	0	0	0
2023/05/15	2044	01/02/2024	12.29	Put	Bond Future	5,116.1700	5.1162	4,912.5700	4.9126	(3.980)	0	0	0
2023/05/15	2044	01/02/2024			Bond Future	12.7907	71.2009	12.7333	71.5116	(0.448)	0.0000	0.0000	0
2023/05/15	2044	01/02/2024	12.27	Call	Bond Future	2,279.2600	2.2793	2,384.9100	2.3849	4.635	0	0	0
2023/05/15	2044	01/02/2024	12.27	Put	Bond Future	5,186.5400	5.1865	4,981.4300	4.9814	(3.955)	0	0	0
2023/05/15	2044	01/02/2024	12.28	Call	Bond Future	2,301.5700	2.3016	2,407.9700	2.4080	4.623	0	0	0
2023/05/15	2044	01/02/2024	12.28	Put	Bond Future	5,151.1400	5.1511	4,946.7800	4.9468	(3.967)	0	0	0
2023/05/15	2044	02/05/2024	11.67	Call	Bond Future	1,489.1200	1.4891	1,561.4500	1.5615	4.857	0	0	0
2023/05/15	2044	02/05/2024	11.67	Put	Bond Future	8,622.7200	8.6227	8,377.1700	8.3772	(2.848)	0	0	0
2023/05/15	2044	02/05/2024			Bond Future	12.9080	72.8143	12.8484	73.1322	(0.462)	0.0000	0.0000	0
2023/05/15	2044	02/05/2024	11.65	Call	Bond Future	1,461.8500	1.4619	1,533.0700	1.5331	4.872	0	0	0
2023/05/15	2044	02/05/2024	11.65	Put	Bond Future	8,720.4100	8.7204	8,473.7500	8.4738	(2.829)	0	0	0
2023/05/15	2044	02/05/2024	11.66	Call	Bond Future	1,475.4400	1.4754	1,547.2100	1.5472	4.864	0	0	0
2023/05/15	2044	02/05/2024	11.66	Put	Bond Future	8,671.4800	8.6715	8,425.3700	8.4254	(2.838)	0	0	0
2023/05/15	2044	01/08/2024	12.28	Call	Bond Future	2,545.6900	2.5457	2,656.3100	2.6563	4.345	0	0	0
2023/05/15	2044	01/08/2024	12.28	Put	Bond Future	6,791.6200	6.7916	6,577.3000	6.5773	(3.156)	0	0	0
2023/05/15	2044	01/08/2024	12.29	Call	Bond Future	2,565.9400	2.5659	2,677.2000	2.6772	4.336	0	0	0
2023/05/15	2044	01/08/2024	12.29	Put	Bond Future	6,754.4000	6.7544	6,540.7200	6.5407	(3.164)	0	0	0
2023/05/15	2044	01/08/2024			Bond Future	13.0555	69.9660	12.9934	70.2909	(0.476)	0.0000	0.0000	0
2023/05/15	2044	01/08/2024	12.30	Call	Bond Future	2,586.5900	2.5866	2,698.4800	2.6985	4.326	0	0	0
2023/05/15	2044	01/08/2024	12.30	Put	Bond Future	6,717.6400	6.7176	6,504.5900	6.5046	(3.172)	0	0	0
2023/05/15	2046	03/08/2023			Bond Future	109.8741	109.8741	111.2728	111.2728	1.273	0.0000	0.0000	13,030
2023/05/15	2046	02/11/2023			Bond Future	110.1929	110.1929	111.6225	111.6225	1.297	0.0000	0.0000	4,231
2023/05/15	2046	01/02/2024			Bond Future	112.6858	112.6858	114.1477	114.1477	1.297	0.0000	0.0000	0
2023/05/15	2046	02/05/2024			Bond Future	113.0891	113.0891	114.5846	114.5846	1.322	0.0000	0.0000	0
2023/05/15	2046	01/08/2024			Bond Future	115.5001	115.5001	117.0281	117.0281	1.323	0.0000	0.0000	0
2023/05/15	2050	03/08/2023			Bond Future	110.9698	110.9698	111.5714	111.5714	0.542	0.0000	0.0000	11,060
2023/05/15	2050	02/11/2023			Bond Future	113.4280	113.4280	114.0425	114.0425	0.542	0.0000	0.0000	3,146
2023/05/15	2050	01/02/2024			Bond Future	113.7201	113.7201	114.3486	114.3486	0.553	0.0000	0.0000	0
2023/05/15	2050	02/05/2024			Bond Future	116.3224	116.3224	116.9654	116.9654	0.553	0.0000	0.0000	0
2023/05/15	2050	01/08/2024			Bond Future	116.4678	116.4678	117.1253	117.1253	0.565	0.0000	0.0000	0
2023/05/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	AL37	03/08/2023			Index Future	868.8810	868.8810	873.5180	873.5180	0.534	0.0000	0.0000	0
2023/05/15	AL37	02/11/2023			Index Future	887.9170	887.9170	892.6500	892.6500	0.533	0.0000	0.0000	0
2023/05/15	AL37	01/02/2024			Index Future	907.7990	907.7990	912.6370	912.6370	0.533	0.0000	0.0000	0
2023/05/15	AL37	02/05/2024			Index Future	928.3770	928.3770	933.3250	933.3250	0.533	0.0000	0.0000	0
2023/05/15	AL37	01/08/2024			Index Future	948.0130	948.0130	953.0780	953.0780	0.534	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
2023/05/15	AL7T	03/08/2023			Index Future	985.5180	985.5180	990.7870	990.7870	0.535	0.0000	0.0000	0
2023/05/15	AL7T	02/11/2023			Index Future	1,007.1090	1,007.1090	1,012.4880	1,012.4880	0.534	0.0000	0.0000	0
2023/05/15	AL7T	01/02/2024			Index Future	1,029.6600	1,029.6600	1,035.1570	1,035.1570	0.534	0.0000	0.0000	0
2023/05/15	AL7T	02/05/2024			Index Future	1,053.0010	1,053.0010	1,058.6230	1,058.6230	0.534	0.0000	0.0000	0
2023/05/15	AL7T	01/08/2024			Index Future	1,075.2730	1,075.2730	1,081.0280	1,081.0280	0.535	0.0000	0.0000	0
2023/05/15	ALBI	03/08/2023			Index Future	865.8160	865.8160	870.0700	870.0700	0.491	0.0000	0.0000	101
2023/05/15	ALBI	02/11/2023			Index Future	884.7850	884.7850	889.1270	889.1270	0.491	0.0000	0.0000	0
2023/05/15	ALBI	01/02/2024			Index Future	904.5970	904.5970	909.0340	909.0340	0.490	0.0000	0.0000	0
2023/05/15	ALBI	02/05/2024			Index Future	925.1030	925.1030	929.6410	929.6410	0.491	0.0000	0.0000	0
2023/05/15	ALBI	01/08/2024			Index Future	944.6690	944.6690	949.3160	949.3160	0.492	0.0000	0.0000	0
2023/05/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C214	28/02/2041			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/15	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/15	ES33	03/08/2023			Bond Future	12.8886	72.9838	12.8193	73.2868	(0.538)	0.0000	0.0000	350
2023/05/15	ES33	02/11/2023			Bond Future	13.0437	70.8022	12.9714	71.1119	(0.554)	0.0000	0.0000	0
2023/05/15	ES33	01/02/2024			Bond Future	13.2029	72.4041	13.1274	72.7207	(0.571)	0.0000	0.0000	0
2023/05/15	ES33	02/05/2024			Bond Future	13.3630	70.2607	13.2842	70.5846	(0.590)	0.0000	0.0000	0
2023/05/15	ES33	01/08/2024			Bond Future	13.5591	71.7540	13.4766	72.0851	(0.609)	0.0000	0.0000	0
2023/05/15	ES42	03/08/2023			Bond Future	13.2690	69.7109	13.2156	69.9772	(0.403)	0.0000	0.0000	4,000
2023/05/15	ES42	02/11/2023			Bond Future	13.4140	66.9916	13.3584	67.2636	(0.415)	0.0000	0.0000	0
2023/05/15	ES42	01/02/2024			Bond Future	13.5553	68.5074	13.4974	68.7855	(0.427)	0.0000	0.0000	0
2023/05/15	ES42	02/05/2024			Bond Future	13.7025	65.8120	13.6422	66.0966	(0.440)	0.0000	0.0000	0
2023/05/15	ES42	01/08/2024			Bond Future	13.8765	67.2076	13.8135	67.4985	(0.454)	0.0000	0.0000	0
2023/05/15	GOVI	03/08/2023	837.21	Call	GOVI	161,020.0000	16.1020	203,210.0000	20.3210	26.202	0	0	0
2023/05/15	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	03/08/2023	837.22	Call	GOVI	160,920.0000	16.0920	203,110.0000	20.3110	26.218	0	0	0
2023/05/15	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	03/08/2023			GOVI	853.3120	853.3120	857.5310	857.5310	0.494	0.0000	0.0000	836
2023/05/15	GOVI	03/08/2023	837.23	Call	GOVI	160,820.0000	16.0820	203,010.0000	20.3010	26.234	0	0	0
2023/05/15	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	02/11/2023	885.81	Put	GOVI	138,020.0000	13.8020	94,970.0000	9.4970	(31.191)	0	0	0
2023/05/15	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	02/11/2023			GOVI	872.0080	872.0080	876.3130	876.3130	0.494	0.0000	0.0000	0
2023/05/15	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	02/11/2023	885.80	Put	GOVI	137,920.0000	13.7920	94,870.0000	9.4870	(31.214)	0	0	0
2023/05/15	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	02/11/2023	885.82	Put	GOVI	138,120.0000	13.8120	95,070.0000	9.5070	(31.169)	0	0	0
2023/05/15	GOVI	01/02/2024	880.00	Call	GOVI	115,330.0000	11.5330	159,340.0000	15.9340	38.160	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
2023/05/15	GOVI	01/02/2024	880.00	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	01/02/2024			GOVI	891.5330	891.5330	895.9340	895.9340	0.494	0.0000	0.0000	0
2023/05/15	GOVI	01/02/2024	879.98	Call	GOVI	115,530.0000	11.5530	159,540.0000	15.9540	38.094	0	0	0
2023/05/15	GOVI	01/02/2024	879.98	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	01/02/2024	879.99	Call	GOVI	115,430.0000	11.5430	159,440.0000	15.9440	38.127	0	0	0
2023/05/15	GOVI	01/02/2024	879.99	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	02/05/2024	950.97	Put	GOVI	392,270.0000	39.2270	347,260.0000	34.7260	(11.474)	0	0	0
2023/05/15	GOVI	02/05/2024	950.98	Put	GOVI	392,370.0000	39.2370	347,360.0000	34.7360	(11.471)	0	0	0
2023/05/15	GOVI	02/05/2024	950.99	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	02/05/2024			GOVI	911.7430	911.7430	916.2440	916.2440	0.494	0.0000	0.0000	0
2023/05/15	GOVI	02/05/2024	950.97	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	02/05/2024	950.98	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	02/05/2024	950.99	Put	GOVI	392,470.0000	39.2470	347,460.0000	34.7460	(11.468)	0	0	0
2023/05/15	GOVI	01/08/2024	943.39	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	01/08/2024	943.39	Put	GOVI	123,630.0000	12.3630	77,550.0000	7.7550	(37.273)	0	0	0
2023/05/15	GOVI	01/08/2024			GOVI	931.0270	931.0270	935.6350	935.6350	0.495	0.0000	0.0000	0
2023/05/15	GOVI	01/08/2024	943.37	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	01/08/2024	943.37	Put	GOVI	123,430.0000	12.3430	77,350.0000	7.7350	(37.333)	0	0	0
2023/05/15	GOVI	01/08/2024	943.38	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/15	GOVI	01/08/2024	943.38	Put	GOVI	123,530.0000	12.3530	77,450.0000	7.7450	(37.303)	0	0	0
2023/05/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/15	IGOV	03/08/2023			Index Future	325.3480	325.3480	326.7390	326.7390	0.428	0.0000	0.0000	638
2023/05/15	IGOV	02/11/2023			Index Future	332.5540	332.5540	333.9740	333.9740	0.427	0.0000	0.0000	16
2023/05/15	IGOV	01/02/2024			Index Future	340.0770	340.0770	341.5280	341.5280	0.427	0.0000	0.0000	0
2023/05/15	IGOV	02/05/2024			Index Future	347.8600	347.8600	349.3450	349.3450	0.427	0.0000	0.0000	0
2023/05/15	IGOV	01/08/2024			Index Future	355.2910	355.2910	356.8120	356.8120	0.428	0.0000	0.0000	0
2023/05/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/15	JBAF	17/05/2023			Jibar Tradeable Future	8.1400	91.8600	8.1000	91.9000	(0.491)	0.0000	0.0000	0
2023/05/15	JBAF	21/06/2023			Jibar Tradeable Future	8.6100	91.3900	8.5250	91.4750	(0.987)	0.0000	0.0000	0
2023/05/15	JBAF	19/07/2023			Jibar Tradeable Future	8.6250	91.3750	8.5650	91.4350	(0.696)	0.0000	0.0000	0
2023/05/15	JBAF	16/08/2023			Jibar Tradeable Future	8.8800	91.1200	8.8150	91.1850	(0.732)	0.0000	0.0000	0
2023/05/15	JBAF	20/09/2023			Jibar Tradeable Future	8.8900	91.1100	8.8300	91.1700	(0.675)	0.0000	0.0000	0
2023/05/15	JBAF	18/10/2023			Jibar Tradeable Future	8.9750	91.0250	8.8750	91.1250	(1.114)	0.0000	0.0000	0
2023/05/15	JBAF	20/12/2023			Jibar Tradeable Future	8.9550	91.0450	8.8650	91.1350	(1.005)	0.0000	0.0000	0
2023/05/15	JBAF	20/03/2024			Jibar Tradeable Future	8.8650	91.1350	8.7750	91.2250	(1.015)	0.0000	0.0000	0
2023/05/15	JBAF	19/06/2024			Jibar Tradeable Future	8.7000	91.3000	8.6150	91.3850	(0.977)	0.0000	0.0000	0
2023/05/15	JBAF	18/09/2024			Jibar Tradeable Future	8.6300	91.3700	8.5100	91.4900	(1.390)	0.0000	0.0000	0
2023/05/15	JBAF	18/12/2024			Jibar Tradeable Future	8.5150	91.4850	8.4100	91.5900	(1.233)	0.0000	0.0000	0
2023/05/15	JBAF	19/03/2025			Jibar Tradeable Future	8.5150	91.4850	8.3900	91.6100	(1.468)	0.0000	0.0000	0
2023/05/15	R035	03/08/2023	12.00	Call	Bond Future	1,676.3800	1.6764	1,808.6200	1.8086	7.888	0	0	0
2023/05/15	R035	03/08/2023	12.00	Put	Bond Future	2,040.9100	2.0409	1,837.0300	1.8370	(9.990)	0	0	0
2023/05/15	R035	03/08/2023			Bond Future	12.0690	84.2305	12.0054	84.5667	(0.527)	0.0000	0.0000	55,050
2023/05/15	R035	03/08/2023	11.75	Call	Bond Future	1,086.1200	1.0861	1,181.4800	1.1815	8.780	0	0	0
2023/05/15	R035	03/08/2023	11.75	Put	Bond Future	2,791.4600	2.7915	2,550.7000	2.5507	(8.625)	0	0	4,870
2023/05/15	R035	03/08/2023	11.98	Call	Bond Future	1,623.9600	1.6240	1,753.1900	1.7532	7.958	0	0	0
2023/05/15	R035	03/08/2023	11.98	Put	Bond Future	2,094.6000	2.0946	1,887.7100	1.8877	(9.877)	0	0	0
2023/05/15	R035	03/08/2023	11.99	Call	Bond Future	1,649.9800	1.6500	1,780.7100	1.7807	7.923	0	0	0
2023/05/15	R035	03/08/2023	11.99	Put	Bond Future	2,067.5400	2.0675	1,862.1500	1.8622	(9.934)	0	0	0
2023/05/15	R035	02/11/2023	12.85	Call	Bond Future	4,857.1800	4.8572	5,074.8400	5.0748	4.481	0	0	0
2023/05/15	R035	02/11/2023	12.85	Put	Bond Future	1,552.9500	1.5529	1,427.3100	1.4273	(8.090)	0	0	400
2023/05/15	R035	02/11/2023	11.41	Call	Bond Future	1,051.5200	1.0515	1,130.0800	1.1301	7.471	0	0	0
2023/05/15	R035	02/11/2023	11.41	Put	Bond Future	5,238.2100	5.2382	4,973.4700	4.9735	(5.054)	0	0	0
2023/05/15	R035	02/11/2023	11.42	Call	Bond Future	1,067.1800	1.0672	1,146.6600	1.1467	7.448	0	0	0
2023/05/15	R035	02/11/2023	11.42	Put	Bond Future	5,198.3600	5.1984	4,934.5400	4.9345	(5.075)	0	0	0
2023/05/15	R035	02/11/2023	11.12	Call	Bond Future	678.7400	0.6787	733.5600	0.7336	8.077	0	0	400
2023/05/15	R035	02/11/2023			Bond Future	12.1913	81.5664	12.1251	81.9097	(0.543)	0.0000	0.0000	104,851
2023/05/15	R035	02/11/2023	11.43	Call	Bond Future	1,082.9900	1.0830	1,163.3900	1.1634	7.424	0	0	0
2023/05/15	R035	02/11/2023	11.43	Put	Bond Future	5,158.7000	5.1587	4,895.8000	4.8958	(5.096)	0	0	0
2023/05/15	R035	02/11/2023	10.62	Call	Bond Future	300.3100	0.3003	326.7100	0.3267	8.791	0	0	400
2023/05/15	R035	02/11/2023	10.62	Put	Bond Future	9,039.9000	9.0399	8,723.0000	8.7230	(3.506)	0	0	0
2023/05/15	R035	02/11/2023	11.12	Put	Bond Future	6,498.0100	6.4980	6,209.5300	6.2095	(4.440)	0	0	0
2023/05/15	R035	01/02/2024	12.18	Put	Bond Future	3,645.1300	3.6451	3,449.0800	3.4491	(5.378)	0	0	0
2023/05/15	R035	01/02/2024	12.19	Call	Bond Future	2,976.8700	2.9769	3,132.6400	3.1326	5.233	0	0	0
2023/05/15	R035	01/02/2024	12.19	Put	Bond Future	3,619.6600	3.6197	3,424.4800	3.4245	(5.392)	0	0	0
2023/05/15	R035	01/02/2024	10.62	Call	Bond Future	545.3000	0.5453	586.2500	0.5863	7.510	0	0	400
2023/05/15	R035	01/02/2024	10.62	Put	Bond Future	9,838.0300	9.8380	9,528.0300	9.5280	(3.151)	0	0	0
2023/05/15	R035	01/02/2024	11.12	Put	Bond Future	7,402.5700	7.4026	7,120.6600	7.1207	(3.808)	0	0	0
2023/05/15	R035	01/02/2024			Bond Future	12.3161	83.3931	12.2471	83.7441	(0.560)	0.0000	0.0000	0
2023/05/15	R035	01/02/2024	13.46	Call	Bond Future	6,984.6500	6.9847	7,233.1100	7.2331	3.557	0	0	0
2023/05/15	R035	01/02/2024	13.46	Put	Bond Future	1,474.2900	1.4743	1,371.8000	1.3718	(6.952)	0	0	400
2023/05/15	R035	01/02/2024	12.18	Call	Bond Future	2,951.0500	2.9511	3,105.9500	3.1060	5.249	0	0	0
2023/05/15	R035	01/02/2024	12.20	Call	Bond Future	3,002.7900	3.0028	3,159.4300	3.1594	5.216	0	0	0
2023/05/15	R035	01/02/2024	12.20	Put	Bond Future	3,594.3500	3.5944	3,400.0400	3.4000	(5.406)	0	0	0
2023/05/15	R035	01/02/2024	11.12	Call	Bond Future	1,000.1400	1.0001	1,069.1800	1.0692	6.903	0	0	400

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
2023/05/15	R035	02/05/2024	11.19	Call	Bond Future	1,299.5300	1.2995	1,381.6100	1.3816	6.316	0	0	0
2023/05/15	R035	02/05/2024	11.19	Put	Bond Future	7,842.7300	7.8427	7,565.8300	7.5658	(3.531)	0	0	0
2023/05/15	R035	02/05/2024	11.20	Call	Bond Future	1,311.6900	1.3117	1,394.4000	1.3944	6.306	0	0	0
2023/05/15	R035	02/05/2024	11.20	Put	Bond Future	7,799.3200	7.7993	7,523.0500	7.5230	(3.542)	0	0	0
2023/05/15	R035	02/05/2024			Bond Future	12.4336	80.7692	12.3617	81.1282	(0.578)	0.0000	0.0000	0
2023/05/15	R035	02/05/2024	11.21	Call	Bond Future	1,323.9300	1.3239	1,407.2700	1.4073	6.295	0	0	0
2023/05/15	R035	02/05/2024	11.21	Put	Bond Future	7,756.0500	7.7561	7,480.4100	7.4804	(3.554)	0	0	0
2023/05/15	R035	01/08/2024	11.81	Call	Bond Future	2,244.7600	2.2448	2,369.5600	2.3696	5.560	0	0	0
2023/05/15	R035	01/08/2024	11.79	Put	Bond Future	6,205.0500	6.2050	5,961.4700	5.9615	(3.926)	0	0	0
2023/05/15	R035	01/08/2024	11.80	Call	Bond Future	2,226.2200	2.2262	2,350.2900	2.3503	5.573	0	0	0
2023/05/15	R035	01/08/2024	11.80	Put	Bond Future	6,171.6700	6.1717	5,928.8300	5.9288	(3.935)	0	0	0
2023/05/15	R035	01/08/2024			Bond Future	12.5829	82.4694	12.5078	82.8363	(0.597)	0.0000	0.0000	0
2023/05/15	R035	01/08/2024	11.81	Put	Bond Future	6,138.0900	6.1381	5,895.9800	5.8960	(3.944)	0	0	0
2023/05/15	R035	01/08/2024	11.79	Call	Bond Future	2,207.4400	2.2074	2,330.7700	2.3308	5.587	0	0	0
2023/05/15	R186	03/08/2023	9.73	Put	Bond Future	854.4500	0.8544	600.1900	0.6002	(29.757)	0	0	0
2023/05/15	R186	03/08/2023	9.74	Call	Bond Future	1,094.8600	1.0949	1,420.5400	1.4205	29.746	0	0	0
2023/05/15	R186	03/08/2023	9.74	Put	Bond Future	841.9500	0.8419	590.3600	0.5904	(29.882)	0	0	0
2023/05/15	R186	03/08/2023			Bond Future	9.6515	103.7449	9.4507	104.3222	(2.081)	0.0000	0.0000	83,113
2023/05/15	R186	03/08/2023	9.73	Call	Bond Future	1,078.8100	1.0788	1,401.8200	1.4018	29.941	0	0	0
2023/05/15	R186	03/08/2023	9.75	Call	Bond Future	1,111.0400	1.1110	1,439.3800	1.4394	29.552	0	0	0
2023/05/15	R186	03/08/2023	9.75	Put	Bond Future	829.5900	0.8296	580.6600	0.5807	(30.006)	0	0	0
2023/05/15	R186	02/11/2023	9.40	Call	Bond Future	913.1000	0.9131	1,159.4900	1.1595	26.984	0	0	0
2023/05/15	R186	02/11/2023	9.40	Put	Bond Future	1,776.6200	1.7766	1,433.3200	1.4333	(19.323)	0	0	0
2023/05/15	R186	02/11/2023	9.15	Call	Bond Future	662.0400	0.6620	861.1200	0.8611	30.071	0	0	1,715
2023/05/15	R186	02/11/2023			Bond Future	9.7213	106.0183	9.5015	106.6080	(2.261)	0.0000	0.0000	14,843
2023/05/15	R186	02/11/2023	10.42	Call	Bond Future	2,533.2500	2.5332	2,954.4600	2.9545	16.627	0	0	0
2023/05/15	R186	02/11/2023	10.42	Put	Bond Future	686.7800	0.6868	518.3000	0.5183	(24.532)	0	0	1,715
2023/05/15	R186	02/11/2023	9.15	Put	Bond Future	2,203.8000	2.2038	1,813.1900	1.8132	(17.724)	0	0	0
2023/05/15	R186	02/11/2023	9.38	Call	Bond Future	890.5200	0.8905	1,133.0500	1.1331	27.235	0	0	0
2023/05/15	R186	02/11/2023	9.38	Put	Bond Future	1,808.0900	1.8081	1,460.9300	1.4609	(19.200)	0	0	0
2023/05/15	R186	02/11/2023	9.39	Call	Bond Future	901.7700	0.9018	1,146.2300	1.1462	27.109	0	0	0
2023/05/15	R186	02/11/2023	9.39	Put	Bond Future	1,792.3100	1.7923	1,447.0800	1.4471	(19.262)	0	0	0
2023/05/15	R186	01/02/2024	9.51	Call	Bond Future	1,151.9100	1.1519	1,424.5200	1.4245	23.666	0	0	0
2023/05/15	R186	01/02/2024	9.52	Put	Bond Future	1,820.1600	1.8202	1,491.5700	1.4916	(18.053)	0	0	0
2023/05/15	R186	01/02/2024	9.50	Call	Bond Future	1,140.0600	1.1401	1,411.0300	1.4110	23.768	0	0	0
2023/05/15	R186	01/02/2024			Bond Future	9.7833	103.0819	9.5413	103.6847	(2.474)	0.0000	0.0000	0
2023/05/15	R186	01/02/2024	9.51	Put	Bond Future	1,832.9200	1.8329	1,502.6800	1.5027	(18.017)	0	0	0
2023/05/15	R186	01/02/2024	9.52	Call	Bond Future	1,164.1700	1.1642	1,438.4300	1.4384	23.558	0	0	0
2023/05/15	R186	01/02/2024	9.50	Put	Bond Future	1,846.1000	1.8461	1,514.2200	1.5142	(17.977)	0	0	0
2023/05/15	R186	02/05/2024	8.01	Call	Bond Future	248.7600	0.2488	338.7200	0.3387	36.163	0	0	0
2023/05/15	R186	02/05/2024	8.01	Put	Bond Future	4,557.6900	4.5577	4,031.1200	4.0311	(11.553)	0	0	0
2023/05/15	R186	02/05/2024			Bond Future	9.8449	105.4181	9.5764	106.0347	(2.728)	0.0000	0.0000	0
2023/05/15	R186	02/05/2024	8.00	Call	Bond Future	245.7300	0.2457	334.8200	0.3348	36.255	0	0	0
2023/05/15	R186	02/05/2024	8.00	Put	Bond Future	4,578.7800	4.5788	4,051.3400	4.0513	(11.519)	0	0	0
2023/05/15	R186	02/05/2024	7.99	Call	Bond Future	242.7300	0.2427	330.9600	0.3310	36.349	0	0	0
2023/05/15	R186	02/05/2024	7.99	Put	Bond Future	4,599.9000	4.5999	4,071.6000	4.0716	(11.485)	0	0	0
2023/05/15	R186	01/08/2024	8.69	Call	Bond Future	526.8000	0.5268	690.7600	0.6908	31.124	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
2023/05/15	R186	01/08/2024	8.70	Put	Bond Future	3,287.3900	3.2874	2,822.4300	2.8224	(14.144)	0	0	0
2023/05/15	R186	01/08/2024	8.68	Call	Bond Future	521.8800	0.5219	684.7000	0.6847	31.199	0	0	0
2023/05/15	R186	01/08/2024			Bond Future	9.9993	102.3310	9.6982	102.9611	(3.011)	0.0000	0.0000	0
2023/05/15	R186	01/08/2024	8.69	Put	Bond Future	3,303.6500	3.3037	2,837.5200	2.8375	(14.110)	0	0	0
2023/05/15	R186	01/08/2024	8.70	Call	Bond Future	532.1200	0.5321	697.2500	0.6972	31.032	0	0	0
2023/05/15	R186	01/08/2024	8.68	Put	Bond Future	3,320.3100	3.3203	2,853.0400	2.8530	(14.073)	0	0	0
2023/05/15	R197	03/08/2023			Bond Future	334.7275	334.7275	334.6732	334.6732	(0.016)	0.0000	0.0000	12
2023/05/15	R197	02/11/2023			Bond Future	342.1417	342.1417	342.0855	342.0855	(0.016)	0.0000	0.0000	0
2023/05/15	R202	03/08/2023			Bond Future	249.8778	249.8778	247.5519	247.5519	(0.931)	0.0000	0.0000	5,413
2023/05/15	R202	02/11/2023			Bond Future	255.4125	255.4125	253.0346	253.0346	(0.931)	0.0000	0.0000	0
2023/05/15	R202	01/02/2024			Bond Future	256.1656	256.1656	253.7338	253.7338	(0.949)	0.0000	0.0000	0
2023/05/15	R202	02/05/2024			Bond Future	262.0276	262.0276	259.5405	259.5405	(0.949)	0.0000	0.0000	0
2023/05/15	R202	01/08/2024			Bond Future	262.4547	262.4547	259.9159	259.9159	(0.967)	0.0000	0.0000	0
2023/05/15	R209	03/08/2023	10.00	Call	Bond Future	4.4200	0.0044	4.9000	0.0049	10.860	0	0	1,800
2023/05/15	R209	03/08/2023	10.00	Put	Bond Future	10,821.0000	10.8210	10,504.9200	10.5049	(2.921)	0	0	0
2023/05/15	R209	03/08/2023	10.70	Call	Bond Future	60.1900	0.0602	67.6100	0.0676	12.328	0	0	1,800
2023/05/15	R209	03/08/2023	11.95	Put	Bond Future	1,977.9500	1.9779	1,777.7000	1.7777	(10.124)	0	0	0
2023/05/15	R209	03/08/2023	12.00	Call	Bond Future	1,398.9700	1.3990	1,522.3900	1.5224	8.822	0	0	0
2023/05/15	R209	03/08/2023	12.00	Put	Bond Future	1,855.0200	1.8550	1,661.8800	1.6619	(10.412)	0	0	1,750
2023/05/15	R209	03/08/2023	11.25	Put	Bond Future	4,371.7000	4.3717	4,088.7500	4.0888	(6.472)	0	0	0
2023/05/15	R209	03/08/2023	11.93	Call	Bond Future	1,245.6000	1.2456	1,359.0900	1.3591	9.111	0	0	0
2023/05/15	R209	03/08/2023	11.94	Call	Bond Future	1,266.9200	1.2669	1,381.8200	1.3818	9.069	0	0	0
2023/05/15	R209	03/08/2023			Bond Future	12.0984	64.8061	12.0300	65.1227	(0.566)	0.0000	0.0000	11,704
2023/05/15	R209	03/08/2023	10.70	Put	Bond Future	7,000.0200	7.0000	6,690.8800	6.6909	(4.416)	0	0	0
2023/05/15	R209	03/08/2023	10.75	Call	Bond Future	70.5000	0.0705	79.2100	0.0792	12.355	0	0	7,000
2023/05/15	R209	03/08/2023	10.75	Put	Bond Future	6,744.2600	6.7443	6,436.4100	6.4364	(4.565)	0	0	0
2023/05/15	R209	03/08/2023	11.95	Call	Bond Future	1,288.4400	1.2884	1,404.7500	1.4047	9.027	0	0	0
2023/05/15	R209	03/08/2023	11.25	Call	Bond Future	283.0200	0.2830	316.6300	0.3166	11.875	0	0	7,000
2023/05/15	R209	03/08/2023	11.93	Put	Bond Future	2,028.8300	2.0288	1,825.7600	1.8258	(10.009)	0	0	0
2023/05/15	R209	03/08/2023	11.94	Put	Bond Future	2,003.2600	2.0033	1,801.6000	1.8016	(10.067)	0	0	0
2023/05/15	R209	02/11/2023	11.34	Call	Bond Future	803.1700	0.8032	871.4800	0.8715	8.505	0	0	0
2023/05/15	R209	02/11/2023	11.34	Put	Bond Future	4,916.3400	4.9163	4,661.2900	4.6613	(5.188)	0	0	0
2023/05/15	R209	02/11/2023	11.33	Call	Bond Future	790.5800	0.7906	858.0500	0.8581	8.534	0	0	0
2023/05/15	R209	02/11/2023	11.33	Put	Bond Future	4,953.4200	4.9534	4,697.5300	4.6975	(5.166)	0	0	0
2023/05/15	R209	02/11/2023			Bond Future	12.2059	63.0726	12.1350	63.3959	(0.581)	0.0000	0.0000	2
2023/05/15	R209	02/11/2023	11.35	Call	Bond Future	815.8900	0.8159	885.0400	0.8850	8.475	0	0	0
2023/05/15	R209	02/11/2023	11.35	Put	Bond Future	4,879.4400	4.8794	4,625.2300	4.6252	(5.210)	0	0	0
2023/05/15	R209	01/02/2024	12.13	Put	Bond Future	3,294.9600	3.2950	3,108.8000	3.1088	(5.650)	0	0	0
2023/05/15	R209	01/02/2024	12.14	Call	Bond Future	2,499.3600	2.4994	2,644.5500	2.6445	5.809	0	0	0
2023/05/15	R209	01/02/2024	12.14	Put	Bond Future	3,271.5800	3.2716	3,086.2500	3.0863	(5.665)	0	0	0
2023/05/15	R209	01/02/2024			Bond Future	12.3109	64.4852	12.2374	64.8157	(0.597)	0.0000	0.0000	0
2023/05/15	R209	01/02/2024	12.13	Call	Bond Future	2,477.1600	2.4772	2,621.5200	2.6215	5.828	0	0	0
2023/05/15	R209	01/02/2024	12.12	Call	Bond Future	2,454.8400	2.4548	2,598.3600	2.5984	5.846	0	0	0
2023/05/15	R209	01/02/2024	12.12	Put	Bond Future	3,318.2800	3.3183	3,131.2800	3.1313	(5.635)	0	0	0
2023/05/15	R209	02/05/2024	11.18	Call	Bond Future	1,220.7800	1.2208	1,301.4200	1.3014	6.606	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
2023/05/15	R209	02/05/2024	11.18	Put	Bond Future	7,034.1600	7.0342	6,776.7300	6.7767	(3.660)	0	0	0
2023/05/15	R209	02/05/2024	11.17	Call	Bond Future	1,209.7800	1.2098	1,289.8100	1.2898	6.615	0	0	0
2023/05/15	R209	02/05/2024	11.17	Put	Bond Future	7,073.1200	7.0731	6,815.0800	6.8151	(3.648)	0	0	0
2023/05/15	R209	02/05/2024			Bond Future	12.4176	62.7929	12.3413	63.1309	(0.614)	0.0000	0.0000	0
2023/05/15	R209	02/05/2024	11.19	Call	Bond Future	1,231.8600	1.2319	1,313.0900	1.3131	6.594	0	0	0
2023/05/15	R209	02/05/2024	11.19	Put	Bond Future	6,995.3400	6.9953	6,738.5000	6.7385	(3.672)	0	0	0
2023/05/15	R209	01/08/2024	11.79	Put	Bond Future	5,484.3700	5.4844	5,259.3000	5.2593	(4.104)	0	0	0
2023/05/15	R209	01/08/2024	11.80	Call	Bond Future	2,067.1600	2.0672	2,188.2600	2.1883	5.858	0	0	0
2023/05/15	R209	01/08/2024	11.80	Put	Bond Future	5,454.4200	5.4544	5,230.0300	5.2300	(4.114)	0	0	0
2023/05/15	R209	01/08/2024			Bond Future	12.5522	64.1144	12.4729	64.4598	(0.632)	0.0000	0.0000	0
2023/05/15	R209	01/08/2024	11.79	Call	Bond Future	2,050.3800	2.0504	2,170.8000	2.1708	5.873	0	0	0
2023/05/15	R209	01/08/2024	11.78	Call	Bond Future	2,033.6800	2.0337	2,153.4100	2.1534	5.887	0	0	0
2023/05/15	R209	01/08/2024	11.78	Put	Bond Future	5,514.4400	5.5144	5,288.6800	5.2887	(4.094)	0	0	0
2023/05/15	R210	03/08/2023			Bond Future	227.9402	227.9402	227.8641	227.8641	(0.033)	0.0000	0.0000	421
2023/05/15	R210	02/11/2023			Bond Future	229.7830	229.7830	229.7050	229.7050	(0.034)	0.0000	0.0000	0
2023/05/15	R210	01/02/2024			Bond Future	234.9811	234.9811	234.9011	234.9011	(0.034)	0.0000	0.0000	0
2023/05/15	R210	02/05/2024			Bond Future	237.0609	237.0609	236.9795	236.9795	(0.034)	0.0000	0.0000	0
2023/05/15	R210	01/08/2024			Bond Future	242.1176	242.1176	242.0355	242.0355	(0.034)	0.0000	0.0000	0
2023/05/15	R213	03/08/2023	11.62	Put	Bond Future	1,019.8200	1.0198	818.4200	0.8184	(19.749)	0	0	0
2023/05/15	R213	03/08/2023	11.63	Call	Bond Future	2,090.1800	2.0902	2,386.8700	2.3869	14.194	0	0	0
2023/05/15	R213	03/08/2023			Bond Future	11.3730	81.2584	11.2571	81.7544	(1.020)	0.0000	0.0000	23,367
2023/05/15	R213	03/08/2023	11.61	Call	Bond Future	2,035.8000	2.0358	2,328.3000	2.3283	14.368	0	0	0
2023/05/15	R213	03/08/2023	11.61	Put	Bond Future	1,034.5300	1.0345	831.0300	0.8310	(19.671)	0	0	0
2023/05/15	R213	03/08/2023	11.62	Call	Bond Future	2,062.9900	2.0630	2,357.5900	2.3576	14.280	0	0	0
2023/05/15	R213	03/08/2023	11.63	Put	Bond Future	1,005.1500	1.0052	805.8400	0.8058	(19.829)	0	0	0
2023/05/15	R213	02/11/2023	11.13	Call	Bond Future	1,463.1400	1.4631	1,657.8700	1.6579	13.309	0	0	0
2023/05/15	R213	02/11/2023	11.13	Put	Bond Future	2,974.1400	2.9741	2,662.1700	2.6622	(10.489)	0	0	0
2023/05/15	R213	02/11/2023			Bond Future	11.4892	79.4819	11.3678	79.9886	(1.057)	0.0000	0.0000	6,998
2023/05/15	R213	02/11/2023	11.11	Call	Bond Future	1,428.6000	1.4286	1,620.2100	1.6202	13.412	0	0	0
2023/05/15	R213	02/11/2023	11.11	Put	Bond Future	3,024.8100	3.0248	2,709.7200	2.7097	(10.417)	0	0	0
2023/05/15	R213	02/11/2023	11.12	Call	Bond Future	1,445.9200	1.4459	1,639.0800	1.6391	13.359	0	0	0
2023/05/15	R213	02/11/2023	11.12	Put	Bond Future	2,999.5100	2.9995	2,685.9700	2.6860	(10.453)	0	0	0
2023/05/15	R213	01/02/2024	11.70	Call	Bond Future	2,806.2700	2.8063	3,078.5600	3.0786	9.703	0	0	0
2023/05/15	R213	01/02/2024	11.70	Put	Bond Future	2,435.9700	2.4360	2,190.2600	2.1903	(10.087)	0	0	0
2023/05/15	R213	01/02/2024	11.71	Call	Bond Future	2,828.8900	2.8289	3,102.4300	3.1024	9.670	0	0	0
2023/05/15	R213	01/02/2024	11.71	Put	Bond Future	2,418.3600	2.4184	2,173.9000	2.1739	(10.109)	0	0	0
2023/05/15	R213	01/02/2024			Bond Future	11.6083	81.2619	11.4808	81.7799	(1.098)	0.0000	0.0000	0
2023/05/15	R213	01/02/2024	11.72	Call	Bond Future	2,851.8600	2.8519	3,126.6500	3.1267	9.635	0	0	0
2023/05/15	R213	01/02/2024	11.72	Put	Bond Future	2,401.1300	2.4011	2,157.9200	2.1579	(10.129)	0	0	0
2023/05/15	R213	02/05/2024	10.30	Call	Bond Future	805.9000	0.8059	917.3500	0.9173	13.829	0	0	0
2023/05/15	R213	02/05/2024	10.30	Put	Bond Future	6,670.0400	6.6700	6,251.7300	6.2517	(6.271)	0	0	0
2023/05/15	R213	02/05/2024			Bond Future	11.7202	79.5434	11.5865	80.0732	(1.141)	0.0000	0.0000	0
2023/05/15	R213	02/05/2024	10.28	Call	Bond Future	790.1700	0.7902	899.8600	0.8999	13.882	0	0	0
2023/05/15	R213	02/05/2024	10.28	Put	Bond Future	6,740.7500	6.7408	6,320.6800	6.3207	(6.232)	0	0	0
2023/05/15	R213	02/05/2024	10.29	Call	Bond Future	797.8900	0.7979	908.4500	0.9084	13.857	0	0	0
2023/05/15	R213	02/05/2024	10.29	Put	Bond Future	6,705.2400	6.7052	6,286.0400	6.2860	(6.252)	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
2023/05/15	R213	01/08/2024	10.86	Call	Bond Future	1,458.4200	1.4584	1,627.6100	1.6276	11.601	0	0	0
2023/05/15	R213	01/08/2024	10.86	Put	Bond Future	5,458.7000	5.4587	5,086.5400	5.0865	(6.818)	0	0	0
2023/05/15	R213	01/08/2024	10.87	Call	Bond Future	1,469.7400	1.4697	1,639.9200	1.6399	11.579	0	0	0
2023/05/15	R213	01/08/2024	10.87	Put	Bond Future	5,429.2500	5.4292	5,058.0800	5.0581	(6.836)	0	0	0
2023/05/15	R213	01/08/2024			Bond Future	11.8718	81.2194	11.7311	81.7607	(1.185)	0.0000	0.0000	0
2023/05/15	R213	01/08/2024	10.88	Call	Bond Future	1,480.8000	1.4808	1,651.9700	1.6520	11.559	0	0	0
2023/05/15	R213	01/08/2024	10.88	Put	Bond Future	5,399.5700	5.3996	5,029.3900	5.0294	(6.856)	0	0	0
2023/05/15	R214	03/08/2023	12.14	Call	Bond Future	1,133.4900	1.1335	1,206.5400	1.2065	6.445	0	0	0
2023/05/15	R214	03/08/2023	12.14	Put	Bond Future	2,307.5100	2.3075	2,132.4700	2.1325	(7.586)	0	0	0
2023/05/15	R214	03/08/2023	12.15	Call	Bond Future	1,153.6400	1.1536	1,227.7300	1.2277	6.422	0	0	0
2023/05/15	R214	03/08/2023	12.15	Put	Bond Future	2,279.4300	2.2794	2,105.4300	2.1054	(7.633)	0	0	0
2023/05/15	R214	03/08/2023			Bond Future	12.3871	61.0642	12.3343	61.3123	(0.427)	0.0000	0.0000	18,937
2023/05/15	R214	03/08/2023	12.16	Call	Bond Future	1,173.9800	1.1740	1,249.1300	1.2491	6.401	0	0	0
2023/05/15	R214	03/08/2023	12.16	Put	Bond Future	2,251.6100	2.2516	2,078.6700	2.0787	(7.681)	0	0	0
2023/05/15	R214	02/11/2023	11.45	Put	Bond Future	5,798.9300	5.7989	5,584.9800	5.5850	(3.689)	0	0	0
2023/05/15	R214	02/11/2023	11.46	Call	Bond Future	649.2300	0.6492	689.2300	0.6892	6.161	0	0	0
2023/05/15	R214	02/11/2023	11.46	Put	Bond Future	5,755.8500	5.7559	5,542.4300	5.5424	(3.708)	0	0	0
2023/05/15	R214	02/11/2023			Bond Future	12.4961	59.0993	12.4413	59.3527	(0.438)	0.0000	0.0000	0
2023/05/15	R214	02/11/2023	11.45	Call	Bond Future	639.6600	0.6397	679.1300	0.6791	6.170	0	0	0
2023/05/15	R214	02/11/2023	11.47	Call	Bond Future	658.9200	0.6589	699.4500	0.6994	6.151	0	0	0
2023/05/15	R214	02/11/2023	11.47	Put	Bond Future	5,712.9500	5.7129	5,500.0600	5.5001	(3.726)	0	0	0
2023/05/15	R214	01/02/2024	12.16	Call	Bond Future	2,021.0200	2.0210	2,113.3300	2.1133	4.567	0	0	0
2023/05/15	R214	01/02/2024	12.16	Put	Bond Future	4,108.7300	4.1087	3,941.9500	3.9419	(4.059)	0	0	0
2023/05/15	R214	01/02/2024			Bond Future	12.6063	60.4228	12.5496	60.6819	(0.450)	0.0000	0.0000	0
2023/05/15	R214	01/02/2024	12.14	Call	Bond Future	1,982.4000	1.9824	2,073.4500	2.0734	4.593	0	0	0
2023/05/15	R214	01/02/2024	12.14	Put	Bond Future	4,166.4200	4.1664	3,998.3800	3.9984	(4.033)	0	0	0
2023/05/15	R214	01/02/2024	12.15	Call	Bond Future	2,001.6600	2.0017	2,093.3400	2.0933	4.580	0	0	0
2023/05/15	R214	01/02/2024	12.15	Put	Bond Future	4,137.5000	4.1375	3,970.0900	3.9701	(4.046)	0	0	0
2023/05/15	R214	02/05/2024	11.46	Call	Bond Future	1,199.2900	1.1993	1,258.4200	1.2584	4.930	0	0	0
2023/05/15	R214	02/05/2024	11.46	Put	Bond Future	7,269.3500	7.2693	7,063.5400	7.0635	(2.831)	0	0	0
2023/05/15	R214	02/05/2024	11.47	Call	Bond Future	1,210.5800	1.2106	1,270.1600	1.2702	4.922	0	0	0
2023/05/15	R214	02/05/2024	11.47	Put	Bond Future	7,228.2000	7.2282	7,022.8400	7.0228	(2.841)	0	0	0
2023/05/15	R214	02/05/2024			Bond Future	12.7094	58.4863	12.6506	58.7513	(0.462)	0.0000	0.0000	0
2023/05/15	R214	02/05/2024	11.48	Call	Bond Future	1,221.7400	1.2217	1,281.7900	1.2818	4.915	0	0	0
2023/05/15	R214	02/05/2024	11.48	Put	Bond Future	7,186.9800	7.1870	6,982.0900	6.9821	(2.851)	0	0	0
2023/05/15	R214	01/08/2024	12.18	Call	Bond Future	2,298.2100	2.2982	2,395.8600	2.3959	4.249	0	0	0
2023/05/15	R214	01/08/2024	12.18	Put	Bond Future	5,322.6700	5.3227	5,149.5200	5.1495	(3.253)	0	0	0
2023/05/15	R214	01/08/2024			Bond Future	12.8370	59.7174	12.7760	59.9882	(0.475)	0.0000	0.0000	0
2023/05/15	R214	01/08/2024	12.16	Call	Bond Future	2,262.3100	2.2623	2,358.8700	2.3589	4.268	0	0	0
2023/05/15	R214	01/08/2024	12.16	Put	Bond Future	5,382.7100	5.3827	5,208.4700	5.2085	(3.237)	0	0	0
2023/05/15	R214	01/08/2024	12.17	Call	Bond Future	2,280.3500	2.2803	2,377.4600	2.3775	4.259	0	0	0
2023/05/15	R214	01/08/2024	12.17	Put	Bond Future	5,352.7500	5.3527	5,179.0600	5.1791	(3.245)	0	0	0
2023/05/15	R248	03/08/2023	11.80	Call	Bond Future	545.0000	0.5450	584.3700	0.5844	7.224	0	0	1,100
2023/05/15	R248	03/08/2023	11.80	Put	Bond Future	4,700.2300	4.7002	4,437.5200	4.4375	(5.589)	0	0	0
2023/05/15	R248	03/08/2023	12.11	Call	Bond Future	1,069.2700	1.0693	1,141.0300	1.1410	6.711	0	0	0
2023/05/15	R248	03/08/2023	12.11	Put	Bond Future	3,324.4200	3.3244	3,094.1000	3.0941	(6.928)	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
2023/05/15	R248	03/08/2023			Bond Future	12.4968	75.3583	12.4437	75.6604	(0.425)	0.0000	0.0000	240,212
2023/05/15	R248	03/08/2023	12.09	Call	Bond Future	1,028.5100	1.0285	1,097.9200	1.0979	6.749	0	0	0
2023/05/15	R248	03/08/2023	12.09	Put	Bond Future	3,403.6900	3.4037	3,171.0200	3.1710	(6.836)	0	0	0
2023/05/15	R248	03/08/2023	12.10	Call	Bond Future	1,048.8300	1.0488	1,119.4200	1.1194	6.730	0	0	0
2023/05/15	R248	03/08/2023	12.10	Put	Bond Future	3,363.9500	3.3639	3,132.4600	3.1325	(6.881)	0	0	0
2023/05/15	R248	03/08/2023	12.30	Call	Bond Future	1,506.8800	1.5069	1,602.2900	1.6023	6.332	0	0	1,100
2023/05/15	R248	03/08/2023	12.30	Put	Bond Future	2,638.6800	2.6387	2,432.0100	2.4320	(7.832)	0	0	0
2023/05/15	R248	03/08/2023	13.20	Call	Bond Future	4,594.8800	4.5949	4,798.7900	4.7988	4.438	0	0	0
2023/05/15	R248	03/08/2023	13.20	Put	Bond Future	796.6800	0.7967	698.5100	0.6985	(12.322)	0	0	1,100
2023/05/15	R248	02/11/2023	11.47	Call	Bond Future	701.6600	0.7017	744.4700	0.7445	6.101	0	0	0
2023/05/15	R248	02/11/2023	11.48	Call	Bond Future	712.4600	0.7125	755.8700	0.7559	6.093	0	0	0
2023/05/15	R248	02/11/2023	11.49	Put	Bond Future	7,505.2600	7.5053	7,240.7200	7.2407	(3.525)	0	0	0
2023/05/15	R248	02/11/2023			Bond Future	12.6108	72.5633	12.5557	72.8718	(0.437)	0.0000	0.0000	11,069
2023/05/15	R248	02/11/2023	11.47	Put	Bond Future	7,614.8300	7.6148	7,349.0900	7.3491	(3.490)	0	0	0
2023/05/15	R248	02/11/2023	11.48	Put	Bond Future	7,559.9400	7.5599	7,294.8000	7.2948	(3.507)	0	0	0
2023/05/15	R248	02/11/2023	11.49	Call	Bond Future	723.3800	0.7234	767.3900	0.7674	6.084	0	0	0
2023/05/15	R248	01/02/2024	12.14	Call	Bond Future	2,165.0600	2.1651	2,266.9200	2.2669	4.705	0	0	0
2023/05/15	R248	01/02/2024	12.14	Put	Bond Future	5,520.2400	5.5202	5,306.7000	5.3067	(3.868)	0	0	0
2023/05/15	R248	01/02/2024	12.15	Call	Bond Future	2,187.1400	2.1871	2,289.7600	2.2898	4.692	0	0	0
2023/05/15	R248	01/02/2024	12.15	Put	Bond Future	5,482.7500	5.4827	5,269.9700	5.2700	(3.881)	0	0	0
2023/05/15	R248	01/02/2024			Bond Future	12.7264	74.1884	12.6692	74.5038	(0.450)	0.0000	0.0000	0
2023/05/15	R248	01/02/2024	12.16	Call	Bond Future	2,209.3400	2.2093	2,312.7200	2.3127	4.679	0	0	0
2023/05/15	R248	01/02/2024	12.16	Put	Bond Future	5,445.4600	5.4455	5,233.4400	5.2334	(3.894)	0	0	0
2023/05/15	R248	02/05/2024	11.46	Call	Bond Future	1,340.5400	1.3405	1,406.5000	1.4065	4.920	0	0	0
2023/05/15	R248	02/05/2024	11.47	Call	Bond Future	1,353.2800	1.3533	1,419.7700	1.4198	4.913	0	0	0
2023/05/15	R248	02/05/2024	11.48	Put	Bond Future	9,436.0100	9.4360	9,180.5200	9.1805	(2.708)	0	0	0
2023/05/15	R248	02/05/2024			Bond Future	12.8348	71.4195	12.7754	71.7420	(0.463)	0.0000	0.0000	13,000
2023/05/15	R248	02/05/2024	11.46	Put	Bond Future	9,541.4500	9.5414	9,284.8800	9.2849	(2.689)	0	0	0
2023/05/15	R248	02/05/2024	11.47	Put	Bond Future	9,488.5300	9.4885	9,232.4900	9.2325	(2.698)	0	0	0
2023/05/15	R248	02/05/2024	11.48	Call	Bond Future	1,366.3200	1.3663	1,433.3600	1.4334	4.907	0	0	0
2023/05/15	R248	01/08/2024	12.30	Call	Bond Future	2,805.2000	2.8052	2,923.8600	2.9239	4.230	0	0	0
2023/05/15	R248	01/08/2024	12.30	Put	Bond Future	6,521.9600	6.5220	6,310.8600	6.3109	(3.237)	0	0	0
2023/05/15	R248	01/08/2024	12.31	Call	Bond Future	2,827.2800	2.8273	2,946.6000	2.9466	4.220	0	0	0
2023/05/15	R248	01/08/2024	12.31	Put	Bond Future	6,485.8600	6.4859	6,275.4200	6.2754	(3.245)	0	0	0
2023/05/15	R248	01/08/2024			Bond Future	12.9685	72.9220	12.9066	73.2518	(0.477)	0.0000	0.0000	0
2023/05/15	R248	01/08/2024	12.32	Call	Bond Future	2,849.4500	2.8494	2,969.4200	2.9694	4.210	0	0	0
2023/05/15	R248	01/08/2024	12.32	Put	Bond Future	6,449.9300	6.4499	6,240.1400	6.2401	(3.253)	0	0	0

**Total**

**1398657**