



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 16/05/2023 TO 16/05/2023

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
2023/05/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	2025	03/08/2023		Bond Future	170.0293	170.0293	170.0762	170.0762	0.028	0.0000	0.0000	6,270
2023/05/16	2025	02/11/2023		Bond Future	173.7952	173.7952	173.8428	173.8428	0.027	0.0000	0.0000	0
2023/05/16	2025	01/02/2024		Bond Future	175.9114	175.9114	175.9598	175.9598	0.028	0.0000	0.0000	0
2023/05/16	2025	02/05/2024		Bond Future	179.9372	179.9372	179.9868	179.9868	0.028	0.0000	0.0000	0
2023/05/16	2025	01/08/2024		Bond Future	181.9143	181.9143	181.9656	181.9656	0.028	0.0000	0.0000	0
2023/05/16	2029	03/08/2023		Bond Future	123.9195	123.9195	123.8002	123.8002	(0.096)	0.0000	0.0000	2,275
2023/05/16	2029	02/11/2023		Bond Future	125.3181	125.3181	125.1959	125.1959	(0.098)	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
2023/05/16	2029	01/02/2024			Bond Future	128.1529	128.1529	128.0279	128.0279	(0.098)	0.0000	0.0000	0
2023/05/16	2029	02/05/2024			Bond Future	129.7015	129.7015	129.5736	129.5736	(0.099)	0.0000	0.0000	0
2023/05/16	2029	01/08/2024			Bond Future	132.4696	132.4696	132.3395	132.3395	(0.098)	0.0000	0.0000	0
2023/05/16	2030	03/08/2023	10.40	Call	Bond Future	622.5800	0.6226	591.0000	0.5910	(5.072)	0	0	1,012
2023/05/16	2030	03/08/2023	10.65	Call	Bond Future	1,014.2600	1.0143	971.7800	0.9718	(4.188)	0	0	350
2023/05/16	2030	03/08/2023	10.65	Put	Bond Future	1,747.0600	1.7471	1,786.7700	1.7868	2.273	0	0	0
2023/05/16	2030	03/08/2023	11.34	Call	Bond Future	2,745.8200	2.7458	2,678.5100	2.6785	(2.451)	0	0	0
2023/05/16	2030	03/08/2023	11.34	Put	Bond Future	617.5500	0.6176	632.4300	0.6324	2.410	0	0	0
2023/05/16	2030	03/08/2023	12.89	Call	Bond Future	8,180.5600	8.1806	8,098.8200	8.0988	(0.999)	0	0	0
2023/05/16	2030	03/08/2023	12.89	Put	Bond Future	43.0800	0.0431	43.5300	0.0435	1.045	0	0	350
2023/05/16	2030	03/08/2023	11.35	Call	Bond Future	2,776.5600	2.7766	2,708.9900	2.7090	(2.434)	0	0	0
2023/05/16	2030	03/08/2023	11.36	Put	Bond Future	597.9800	0.5980	612.3500	0.6123	2.403	0	0	0
2023/05/16	2030	03/08/2023			Bond Future	10.8240	87.2590	10.8436	87.1768	0.181	0.0000	0.0000	97,343
2023/05/16	2030	03/08/2023	10.40	Put	Bond Future	2,421.9000	2.4219	2,472.5100	2.4725	2.090	0	0	0
2023/05/16	2030	03/08/2023	11.35	Put	Bond Future	607.7000	0.6077	622.3200	0.6223	2.406	0	0	0
2023/05/16	2030	03/08/2023	11.36	Call	Bond Future	2,807.4100	2.8074	2,739.5900	2.7396	(2.416)	0	0	0
2023/05/16	2030	03/08/2023	12.59	Call	Bond Future	7,090.5600	7.0906	7,009.4100	7.0094	(1.144)	0	0	0
2023/05/16	2030	03/08/2023	12.59	Put	Bond Future	72.9600	0.0730	74.0000	0.0740	1.425	0	0	1,012
2023/05/16	2030	02/11/2023	10.81	Call	Bond Future	1,774.7000	1.7747	1,729.1900	1.7292	(2.564)	0	0	0
2023/05/16	2030	02/11/2023	10.81	Put	Bond Future	2,224.2400	2.2242	2,262.9000	2.2629	1.738	0	0	0
2023/05/16	2030	02/11/2023	11.43	Call	Bond Future	3,241.4000	3.2414	3,180.1100	3.1801	(1.891)	0	0	0
2023/05/16	2030	02/11/2023	11.43	Put	Bond Future	1,198.6900	1.1987	1,221.5700	1.2216	1.909	0	0	500
2023/05/16	2030	02/11/2023	10.07	Call	Bond Future	730.1500	0.7302	704.5900	0.7046	(3.501)	0	0	800
2023/05/16	2030	02/11/2023	10.07	Put	Bond Future	4,275.5300	4.2755	4,334.1400	4.3341	1.371	0	0	0
2023/05/16	2030	02/11/2023	10.39	Call	Bond Future	1,084.8600	1.0849	1,051.2100	1.0512	(3.102)	0	0	500
2023/05/16	2030	02/11/2023	10.80	Call	Bond Future	1,755.0000	1.7550	1,709.7800	1.7098	(2.577)	0	0	0
2023/05/16	2030	02/11/2023	10.80	Put	Bond Future	2,245.4800	2.2455	2,284.4300	2.2844	1.735	0	0	0
2023/05/16	2030	02/11/2023	9.57	Call	Bond Future	388.4700	0.3885	372.6400	0.3726	(4.075)	0	0	800
2023/05/16	2030	02/11/2023	9.57	Put	Bond Future	6,103.4400	6.1034	6,171.7800	6.1718	1.120	0	0	0
2023/05/16	2030	02/11/2023			Bond Future	10.9202	89.1712	10.9409	89.0870	0.190	0.0000	0.0000	116
2023/05/16	2030	02/11/2023	11.57	Call	Bond Future	3,631.1000	3.6311	3,566.9300	3.5669	(1.767)	0	0	0
2023/05/16	2030	02/11/2023	11.57	Put	Bond Future	1,038.0300	1.0380	1,058.0300	1.0580	1.927	0	0	800
2023/05/16	2030	02/11/2023	10.82	Call	Bond Future	1,794.2800	1.7943	1,748.4800	1.7485	(2.553)	0	0	0
2023/05/16	2030	02/11/2023	10.82	Put	Bond Future	2,202.9000	2.2029	2,241.2700	2.2413	1.742	0	0	0
2023/05/16	2030	02/11/2023	10.39	Put	Bond Future	3,274.9400	3.2749	3,325.4600	3.3255	1.543	0	0	0
2023/05/16	2030	02/11/2023	9.89	Call	Bond Future	585.3800	0.5854	563.6900	0.5637	(3.705)	0	0	500
2023/05/16	2030	02/11/2023	9.89	Put	Bond Future	4,904.4400	4.9044	4,966.9200	4.9669	1.274	0	0	0
2023/05/16	2030	01/02/2024	11.86	Put	Bond Future	1,271.5700	1.2716	1,292.7500	1.2928	1.666	0	0	500
2023/05/16	2030	01/02/2024	12.10	Put	Bond Future	1,057.9600	1.0580	1,075.6900	1.0757	1.676	0	0	400
2023/05/16	2030	01/02/2024	11.37	Call	Bond Future	3,230.4300	3.2304	3,174.2400	3.1742	(1.739)	0	0	0
2023/05/16	2030	01/02/2024	11.37	Put	Bond Future	1,850.5700	1.8506	1,880.4400	1.8804	1.614	0	0	0
2023/05/16	2030	01/02/2024	11.00	Call	Bond Future	2,390.2400	2.3902	2,342.0000	2.3420	(2.018)	0	0	0
2023/05/16	2030	01/02/2024	9.93	Call	Bond Future	836.8600	0.8369	812.4200	0.8124	(2.920)	0	0	1,360
2023/05/16	2030	01/02/2024	9.93	Put	Bond Future	5,250.9700	5.2510	5,312.5900	5.3126	1.173	0	0	0
2023/05/16	2030	01/02/2024	10.16	Call	Bond Future	1,052.8600	1.0529	1,023.9400	1.0239	(2.747)	0	0	200
2023/05/16	2030	01/02/2024	10.16	Put	Bond Future	4,509.3900	4.5094	4,566.5300	4.5665	1.267	0	0	0
2023/05/16	2030	01/02/2024	9.57	Put	Bond Future	6,511.0300	6.5110	6,578.7600	6.5788	1.040	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
2023/05/16	2030	01/02/2024	9.89	Put	Bond Future	5,385.2400	5.3852	5,447.5900	5.4476	1.158	0	0	0
2023/05/16	2030	01/02/2024			Bond Future	11.0162	87.1621	11.0381	87.0761	0.198	0.0000	0.0000	0
2023/05/16	2030	01/02/2024	11.75	Call	Bond Future	4,214.2400	4.2142	4,151.1100	4.1511	(1.498)	0	0	0
2023/05/16	2030	01/02/2024	11.75	Put	Bond Future	1,382.6900	1.3827	1,405.6200	1.4056	1.658	0	0	200
2023/05/16	2030	01/02/2024	11.86	Call	Bond Future	4,517.5600	4.5176	4,452.6800	4.4527	(1.436)	0	0	0
2023/05/16	2030	01/02/2024	12.10	Call	Bond Future	5,199.3300	5.1993	5,131.0000	5.1310	(1.314)	0	0	0
2023/05/16	2030	01/02/2024	11.35	Call	Bond Future	3,181.7100	3.1817	3,125.9300	3.1259	(1.753)	0	0	0
2023/05/16	2030	01/02/2024	11.35	Put	Bond Future	1,879.1200	1.8791	1,909.4000	1.9094	1.611	0	0	0
2023/05/16	2030	01/02/2024	11.36	Call	Bond Future	3,206.0300	3.2060	3,150.0400	3.1500	(1.746)	0	0	0
2023/05/16	2030	01/02/2024	11.36	Put	Bond Future	1,864.8000	1.8648	1,894.8700	1.8949	1.613	0	0	0
2023/05/16	2030	01/02/2024	10.39	Call	Bond Future	1,335.7000	1.3357	1,301.7100	1.3017	(2.545)	0	0	500
2023/05/16	2030	01/02/2024	10.39	Put	Bond Future	3,847.1200	3.8471	3,899.1900	3.8992	1.353	0	0	0
2023/05/16	2030	01/02/2024	11.00	Put	Bond Future	2,454.1700	2.4542	2,491.9900	2.4920	1.541	0	0	200
2023/05/16	2030	01/02/2024	11.31	Call	Bond Future	3,085.1800	3.0852	3,030.2100	3.0302	(1.782)	0	0	0
2023/05/16	2030	01/02/2024	11.31	Put	Bond Future	1,937.4000	1.9374	1,968.4900	1.9685	1.605	0	0	1,360
2023/05/16	2030	01/02/2024	10.07	Call	Bond Future	963.7600	0.9638	936.6400	0.9366	(2.814)	0	0	400
2023/05/16	2030	01/02/2024	10.07	Put	Bond Future	4,793.5000	4.7935	4,852.4400	4.8524	1.230	0	0	0
2023/05/16	2030	01/02/2024	9.57	Call	Bond Future	572.5900	0.5726	554.2600	0.5543	(3.201)	0	0	400
2023/05/16	2030	01/02/2024	9.89	Call	Bond Future	803.3100	0.8033	779.6000	0.7796	(2.952)	0	0	500
2023/05/16	2030	02/05/2024	12.38	Call	Bond Future	5,877.4200	5.8774	5,808.4000	5.8084	(1.174)	0	0	0
2023/05/16	2030	02/05/2024	12.38	Put	Bond Future	1,230.7500	1.2308	1,249.7600	1.2498	1.545	0	0	1,080
2023/05/16	2030	02/05/2024	10.82	Call	Bond Future	2,142.9800	2.1430	2,100.1400	2.1001	(1.999)	0	0	1,080
2023/05/16	2030	02/05/2024	10.82	Put	Bond Future	3,292.3500	3.2924	3,337.5400	3.3375	1.373	0	0	0
2023/05/16	2030	02/05/2024	9.66	Call	Bond Future	723.9100	0.7239	703.4700	0.7035	(2.824)	0	0	1,000
2023/05/16	2030	02/05/2024	9.66	Put	Bond Future	6,515.6200	6.5156	6,583.2100	6.5832	1.037	0	0	0
2023/05/16	2030	02/05/2024	9.81	Call	Bond Future	840.5600	0.8406	817.7000	0.8177	(2.720)	0	0	0
2023/05/16	2030	02/05/2024	9.81	Put	Bond Future	6,015.1500	6.0151	6,080.3200	6.0803	1.083	0	0	0
2023/05/16	2030	02/05/2024	9.82	Call	Bond Future	848.8900	0.8489	825.8500	0.8258	(2.714)	0	0	0
2023/05/16	2030	02/05/2024	9.82	Put	Bond Future	5,982.5200	5.9825	6,047.5100	6.0475	1.086	0	0	0
2023/05/16	2030	02/05/2024			Bond Future	11.1190	89.1375	11.1421	89.0495	0.208	0.0000	0.0000	0
2023/05/16	2030	02/05/2024	11.94	Call	Bond Future	4,683.9500	4.6839	4,620.6600	4.6207	(1.351)	0	0	0
2023/05/16	2030	02/05/2024	11.94	Put	Bond Future	1,622.5200	1.6225	1,647.2600	1.6473	1.525	0	0	1,000
2023/05/16	2030	02/05/2024	9.83	Call	Bond Future	857.0000	0.8570	833.8000	0.8338	(2.707)	0	0	0
2023/05/16	2030	02/05/2024	9.83	Put	Bond Future	5,949.6900	5.9497	6,014.5200	6.0145	1.090	0	0	0
2023/05/16	2030	02/05/2024	10.16	Call	Bond Future	1,169.0600	1.1691	1,139.9800	1.1400	(2.487)	0	0	1,000
2023/05/16	2030	02/05/2024	10.16	Put	Bond Future	4,923.3900	4.9234	4,982.3400	4.9823	1.197	0	0	0
2023/05/16	2030	01/08/2024	10.38	Call	Bond Future	1,483.9600	1.4840	1,451.4300	1.4514	(2.192)	0	0	0
2023/05/16	2030	01/08/2024	10.38	Put	Bond Future	4,835.2100	4.8352	4,892.1000	4.8921	1.177	0	0	0
2023/05/16	2030	01/08/2024	10.37	Call	Bond Future	1,472.5900	1.4726	1,440.2300	1.4402	(2.197)	0	0	0
2023/05/16	2030	01/08/2024	10.37	Put	Bond Future	4,862.3300	4.8623	4,919.3900	4.9194	1.174	0	0	0
2023/05/16	2030	01/08/2024			Bond Future	11.2714	87.0110	11.2958	86.9216	0.216	0.0000	0.0000	0
2023/05/16	2030	01/08/2024	10.39	Call	Bond Future	1,495.4000	1.4954	1,462.6900	1.4627	(2.187)	0	0	0
2023/05/16	2030	01/08/2024	10.39	Put	Bond Future	4,808.1700	4.8082	4,864.8800	4.8649	1.179	0	0	0
2023/05/16	2032	03/08/2023	9.60	Call	Bond Future	7.9700	0.0080	7.1200	0.0071	(10.665)	0	0	1,500
2023/05/16	2032	03/08/2023	9.60	Put	Bond Future	9,776.3100	9.7763	9,842.9400	9.8429	0.682	0	0	0
2023/05/16	2032	03/08/2023	10.30	Call	Bond Future	88.1800	0.0882	81.8400	0.0818	(7.190)	0	0	7,500
2023/05/16	2032	03/08/2023	10.30	Put	Bond Future	6,115.6200	6.1156	6,176.7600	6.1768	1.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/16	2032	03/08/2023	11.77	Call	Bond Future	2,282.9300	2.2829	2,231.1900	2.2312	(2.266)	0	0	0
2023/05/16	2032	03/08/2023	11.77	Put	Bond Future	1,078.0200	1.0780	1,093.7600	1.0938	1.460	0	0	0
2023/05/16	2032	03/08/2023	11.90	Call	Bond Future	2,693.3800	2.6934	2,638.4000	2.6384	(2.041)	0	0	5,000
2023/05/16	2032	03/08/2023	11.90	Put	Bond Future	886.9300	0.8869	899.4300	0.8994	1.409	0	0	0
2023/05/16	2032	03/08/2023	11.55	Call	Bond Future	1,656.6200	1.6566	1,611.4800	1.6115	(2.725)	0	0	0
2023/05/16	2032	03/08/2023	11.55	Put	Bond Future	1,483.2800	1.4833	1,505.6200	1.5056	1.506	0	0	7,500
2023/05/16	2032	03/08/2023			Bond Future	11.5134	85.3316	11.5276	85.2641	0.124	0.0000	0.0000	118,243
2023/05/16	2032	03/08/2023	11.45	Call	Bond Future	1,405.0900	1.4051	1,363.3800	1.3634	(2.968)	0	0	0
2023/05/16	2032	03/08/2023	11.45	Put	Bond Future	1,706.3700	1.7064	1,732.1400	1.7321	1.510	0	0	7,500
2023/05/16	2032	03/08/2023	11.75	Call	Bond Future	2,222.1600	2.2222	2,170.9600	2.1710	(2.304)	0	0	0
2023/05/16	2032	03/08/2023	11.75	Put	Bond Future	1,110.3200	1.1103	1,126.6000	1.1266	1.466	0	0	0
2023/05/16	2032	03/08/2023	11.76	Call	Bond Future	2,252.4600	2.2525	2,200.9800	2.2010	(2.286)	0	0	0
2023/05/16	2032	03/08/2023	11.76	Put	Bond Future	1,094.0700	1.0941	1,110.0700	1.1101	1.462	0	0	0
2023/05/16	2032	02/11/2023	11.24	Call	Bond Future	1,573.7600	1.5738	1,540.1100	1.5401	(2.138)	0	0	0
2023/05/16	2032	02/11/2023	11.24	Put	Bond Future	3,392.5600	3.3926	3,428.0500	3.4281	1.046	0	0	0
2023/05/16	2032	02/11/2023	11.90	Call	Bond Future	3,151.0100	3.1510	3,102.9300	3.1029	(1.526)	0	0	0
2023/05/16	2032	02/11/2023	11.90	Put	Bond Future	1,898.2300	1.8982	1,919.2900	1.9193	1.109	0	0	0
2023/05/16	2032	02/11/2023	11.09	Put	Bond Future	3,846.5300	3.8465	3,885.5400	3.8855	1.014	0	0	0
2023/05/16	2032	02/11/2023	10.59	Call	Bond Future	661.2700	0.6613	642.0800	0.6421	(2.902)	0	0	500
2023/05/16	2032	02/11/2023	10.59	Put	Bond Future	5,656.1100	5.6561	5,706.0600	5.7061	0.883	0	0	0
2023/05/16	2032	02/11/2023			Bond Future	11.6269	83.0385	11.6418	82.9694	0.128	0.0000	0.0000	64,682
2023/05/16	2032	02/11/2023	12.26	Call	Bond Future	4,230.0000	4.2300	4,175.8500	4.1758	(1.280)	0	0	0
2023/05/16	2032	02/11/2023	12.26	Put	Bond Future	1,363.9600	1.3640	1,378.9500	1.3790	1.099	0	0	500
2023/05/16	2032	02/11/2023	11.09	Call	Bond Future	1,308.4000	1.3084	1,278.2700	1.2783	(2.303)	0	0	500
2023/05/16	2032	02/11/2023	11.22	Call	Bond Future	1,536.4500	1.5365	1,503.2700	1.5033	(2.160)	0	0	0
2023/05/16	2032	02/11/2023	11.22	Put	Bond Future	3,450.7000	3.4507	3,486.6600	3.4867	1.042	0	0	0
2023/05/16	2032	02/11/2023	11.23	Call	Bond Future	1,555.0400	1.5550	1,521.6200	1.5216	(2.149)	0	0	0
2023/05/16	2032	02/11/2023	11.23	Put	Bond Future	3,421.5500	3.4215	3,457.2700	3.4573	1.044	0	0	0
2023/05/16	2032	01/02/2024	12.50	Call	Bond Future	5,022.8200	5.0228	4,969.1000	4.9691	(1.070)	0	0	0
2023/05/16	2032	01/02/2024	12.73	Call	Bond Future	5,744.3200	5.7443	5,687.9100	5.6879	(0.982)	0	0	0
2023/05/16	2032	01/02/2024	12.73	Put	Bond Future	1,410.3000	1.4103	1,424.6300	1.4246	1.016	0	0	500
2023/05/16	2032	01/02/2024	11.83	Call	Bond Future	3,134.1000	3.1341	3,090.4900	3.0905	(1.391)	0	0	0
2023/05/16	2032	01/02/2024	11.83	Put	Bond Future	2,720.4300	2.7204	2,747.5600	2.7476	0.997	0	0	0
2023/05/16	2032	01/02/2024	11.84	Call	Bond Future	3,159.7300	3.1597	3,115.9400	3.1159	(1.386)	0	0	0
2023/05/16	2032	01/02/2024	11.84	Put	Bond Future	2,701.0900	2.7011	2,728.0400	2.7280	0.998	0	0	0
2023/05/16	2032	01/02/2024	10.78	Call	Bond Future	1,165.9800	1.1660	1,141.8200	1.1418	(2.072)	0	0	200
2023/05/16	2032	01/02/2024	11.09	Call	Bond Future	1,590.8400	1.5908	1,561.1300	1.5611	(1.868)	0	0	500
2023/05/16	2032	01/02/2024	11.09	Put	Bond Future	4,596.9400	4.5969	4,637.9700	4.6380	0.893	0	0	0
2023/05/16	2032	01/02/2024	11.75	Call	Bond Future	2,934.3800	2.9344	2,892.1800	2.8922	(1.438)	0	0	0
2023/05/16	2032	01/02/2024	11.75	Put	Bond Future	2,881.6400	2.8816	2,910.1800	2.9102	0.990	0	0	200
2023/05/16	2032	01/02/2024	10.01	Call	Bond Future	499.2000	0.4992	486.2200	0.4862	(2.600)	0	0	1,200
2023/05/16	2032	01/02/2024	10.01	Put	Bond Future	8,838.7600	8.8388	8,896.5200	8.8965	0.653	0	0	0
2023/05/16	2032	01/02/2024	10.59	Call	Bond Future	958.8500	0.9589	937.8000	0.9378	(2.195)	0	0	500
2023/05/16	2032	01/02/2024			Bond Future	11.7384	84.8982	11.7540	84.8275	0.133	0.0000	0.0000	0
2023/05/16	2032	01/02/2024	12.50	Put	Bond Future	1,666.6700	1.6667	1,683.6900	1.6837	1.021	0	0	200
2023/05/16	2032	01/02/2024	12.62	Call	Bond Future	5,395.9800	5.3960	5,340.8100	5.3408	(1.022)	0	0	0
2023/05/16	2032	01/02/2024	12.62	Put	Bond Future	1,527.6200	1.5276	1,543.1900	1.5432	1.019	0	0	1,200
2023/05/16	2032	01/02/2024	11.85	Call	Bond Future	3,185.1700	3.1852	3,141.2100	3.1412	(1.380)	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
2023/05/16	2032	01/02/2024	11.85	Put	Bond Future	2,681.5900	2.6816	2,708.3700	2.7084	0.999	0	0	0
2023/05/16	2032	01/02/2024	10.78	Put	Bond Future	5,660.2000	5.6602	5,706.7800	5.7068	0.823	0	0	0
2023/05/16	2032	01/02/2024	10.59	Put	Bond Future	6,381.9000	6.3819	6,431.5900	6.4316	0.779	0	0	0
2023/05/16	2032	01/02/2024	10.76	Call	Bond Future	1,142.5800	1.1426	1,118.7600	1.1188	(2.085)	0	0	1,200
2023/05/16	2032	01/02/2024	10.76	Put	Bond Future	5,733.9600	5.7340	5,780.8800	5.7809	0.818	0	0	0
2023/05/16	2032	02/05/2024	12.90	Call	Bond Future	6,038.0200	6.0380	5,981.9000	5.9819	(0.929)	0	0	0
2023/05/16	2032	02/05/2024	13.18	Call	Bond Future	6,917.4000	6.9174	6,858.5700	6.8586	(0.850)	0	0	0
2023/05/16	2032	02/05/2024	13.18	Put	Bond Future	1,313.9200	1.3139	1,327.3900	1.3274	1.025	0	0	500
2023/05/16	2032	02/05/2024	10.86	Call	Bond Future	1,281.2900	1.2813	1,256.9100	1.2569	(1.903)	0	0	1,000
2023/05/16	2032	02/05/2024	10.86	Put	Bond Future	5,829.1400	5.8291	5,877.0600	5.8771	0.822	0	0	0
2023/05/16	2032	02/05/2024	10.56	Call	Bond Future	958.9700	0.9590	939.1600	0.9392	(2.066)	0	0	0
2023/05/16	2032	02/05/2024	10.56	Put	Bond Future	6,945.2100	6.9452	6,997.7000	6.9977	0.756	0	0	0
2023/05/16	2032	02/05/2024	10.65	Call	Bond Future	1,048.2400	1.0482	1,027.1000	1.0271	(2.017)	0	0	1,214
2023/05/16	2032	02/05/2024	10.65	Put	Bond Future	6,599.7300	6.5997	6,650.8900	6.6509	0.775	0	0	0
2023/05/16	2032	02/05/2024	10.36	Call	Bond Future	781.4200	0.7814	764.3800	0.7644	(2.181)	0	0	1,000
2023/05/16	2032	02/05/2024	10.36	Put	Bond Future	7,743.8000	7.7438	7,799.0600	7.7991	0.714	0	0	0
2023/05/16	2032	02/05/2024			Bond Future	11.8528	82.6593	11.8692	82.5870	0.138	0.0000	0.0000	0
2023/05/16	2032	02/05/2024	12.90	Put	Bond Future	1,573.8300	1.5738	1,590.0100	1.5900	1.028	0	0	1,000
2023/05/16	2032	02/05/2024	13.35	Call	Bond Future	7,462.9500	7.4629	7,402.6800	7.4027	(0.808)	0	0	0
2023/05/16	2032	02/05/2024	13.35	Put	Bond Future	1,178.5300	1.1785	1,190.5600	1.1906	1.021	0	0	1,214
2023/05/16	2032	02/05/2024	11.09	Call	Bond Future	1,595.0900	1.5951	1,566.8400	1.5668	(1.771)	0	0	500
2023/05/16	2032	02/05/2024	11.09	Put	Bond Future	5,060.7500	5.0607	5,104.8000	5.1048	0.870	0	0	0
2023/05/16	2032	02/05/2024	11.35	Call	Bond Future	2,039.4600	2.0395	2,006.5200	2.0065	(1.615)	0	0	1,214
2023/05/16	2032	02/05/2024	11.35	Put	Bond Future	4,302.8600	4.3029	4,342.2200	4.3422	0.915	0	0	0
2023/05/16	2032	02/05/2024	10.59	Call	Bond Future	987.8900	0.9879	967.6400	0.9676	(2.050)	0	0	500
2023/05/16	2032	02/05/2024	10.59	Put	Bond Future	6,828.9000	6.8289	6,880.9500	6.8810	0.762	0	0	0
2023/05/16	2032	02/05/2024	10.54	Call	Bond Future	939.7400	0.9397	920.2100	0.9202	(2.078)	0	0	0
2023/05/16	2032	02/05/2024	10.54	Put	Bond Future	7,022.9700	7.0230	7,075.7400	7.0757	0.751	0	0	0
2023/05/16	2032	02/05/2024	10.55	Call	Bond Future	949.3200	0.9493	929.6500	0.9297	(2.072)	0	0	0
2023/05/16	2032	02/05/2024	10.55	Put	Bond Future	6,984.0300	6.9840	7,036.6600	7.0367	0.754	0	0	0
2023/05/16	2032	01/08/2024	11.15	Call	Bond Future	1,808.3300	1.8083	1,779.7200	1.7797	(1.582)	0	0	0
2023/05/16	2032	01/08/2024	11.15	Put	Bond Future	5,602.0500	5.6021	5,646.8900	5.6469	0.800	0	0	0
2023/05/16	2032	01/08/2024			Bond Future	12.0055	84.3993	12.0226	84.3258	0.142	0.0000	0.0000	0
2023/05/16	2032	01/08/2024	11.13	Call	Bond Future	1,781.2500	1.7813	1,752.9400	1.7529	(1.589)	0	0	0
2023/05/16	2032	01/08/2024	11.13	Put	Bond Future	5,666.3600	5.6664	5,711.5000	5.7115	0.797	0	0	0
2023/05/16	2032	01/08/2024	11.14	Call	Bond Future	1,794.5800	1.7946	1,766.1200	1.7661	(1.586)	0	0	0
2023/05/16	2032	01/08/2024	11.14	Put	Bond Future	5,633.9800	5.6340	5,678.9700	5.6790	0.799	0	0	0
2023/05/16	2033	03/08/2023			Bond Future	116.9675	116.9675	116.2818	116.2818	(0.586)	0.0000	0.0000	7,455
2023/05/16	2033	02/11/2023			Bond Future	118.1192	118.1192	117.4181	117.4181	(0.594)	0.0000	0.0000	0
2023/05/16	2033	01/02/2024			Bond Future	120.7911	120.7911	120.0741	120.0741	(0.594)	0.0000	0.0000	0
2023/05/16	2033	02/05/2024			Bond Future	122.0751	122.0751	121.3416	121.3416	(0.601)	0.0000	0.0000	0
2023/05/16	2033	01/08/2024			Bond Future	124.6805	124.6805	123.9320	123.9320	(0.600)	0.0000	0.0000	0
2023/05/16	2037	03/08/2023	12.12	Call	Bond Future	1,340.2500	1.3403	1,355.5400	1.3555	1.141	0	0	0
2023/05/16	2037	03/08/2023	12.12	Put	Bond Future	2,402.1900	2.4022	2,354.9000	2.3549	(1.969)	0	0	0
2023/05/16	2037	03/08/2023	12.13	Call	Bond Future	1,363.9000	1.3639	1,379.4400	1.3794	1.139	0	0	0
2023/05/16	2037	03/08/2023	12.13	Put	Bond Future	2,372.0700	2.3721	2,325.0300	2.3250	(1.983)	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
2023/05/16	2037	03/08/2023			Bond Future	12.3195	75.3651	12.3076	75.4277	(0.096)	0.0000	0.0000	131,663
2023/05/16	2037	03/08/2023	10.30	Call	Bond Future	6.8200	0.0068	6.7500	0.0068	(1.026)	0	0	1,800
2023/05/16	2037	03/08/2023	10.30	Put	Bond Future	11,860.0900	11.8601	11,797.4400	11.7974	(0.528)	0	0	0
2023/05/16	2037	03/08/2023	11.00	Call	Bond Future	87.0300	0.0870	87.4100	0.0874	0.437	0	0	1,800
2023/05/16	2037	03/08/2023	11.00	Put	Bond Future	7,541.8900	7.5419	7,479.6900	7.4797	(0.825)	0	0	0
2023/05/16	2037	03/08/2023	12.14	Call	Bond Future	1,387.6400	1.3876	1,403.4400	1.4034	1.139	0	0	0
2023/05/16	2037	03/08/2023	12.14	Put	Bond Future	2,342.1000	2.3421	2,295.3200	2.2953	(1.997)	0	0	0
2023/05/16	2037	02/11/2023	11.56	Put	Bond Future	5,666.0500	5.6661	5,612.2900	5.6123	(0.949)	0	0	0
2023/05/16	2037	02/11/2023	11.57	Call	Bond Future	926.7600	0.9268	936.8700	0.9369	1.091	0	0	0
2023/05/16	2037	02/11/2023	11.55	Put	Bond Future	5,708.5600	5.7086	5,654.6500	5.6547	(0.944)	0	0	0
2023/05/16	2037	02/11/2023			Bond Future	12.4364	77.0168	12.4241	77.0805	(0.099)	0.0000	0.0000	0
2023/05/16	2037	02/11/2023	11.56	Call	Bond Future	912.3400	0.9123	922.3200	0.9223	1.094	0	0	0
2023/05/16	2037	02/11/2023	11.57	Put	Bond Future	5,623.7600	5.6238	5,570.1300	5.5701	(0.954)	0	0	0
2023/05/16	2037	02/11/2023	11.55	Call	Bond Future	898.0800	0.8981	907.9100	0.9079	1.095	0	0	0
2023/05/16	2037	01/02/2024	12.33	Call	Bond Future	2,751.8900	2.7519	2,776.1200	2.7761	0.880	0	0	0
2023/05/16	2037	01/02/2024	12.33	Put	Bond Future	3,910.4900	3.9105	3,869.5600	3.8696	(1.047)	0	0	0
2023/05/16	2037	01/02/2024			Bond Future	12.5548	74.4852	12.5420	74.5504	(0.102)	0.0000	0.0000	0
2023/05/16	2037	01/02/2024	12.32	Call	Bond Future	2,727.1500	2.7271	2,751.2300	2.7512	0.883	0	0	0
2023/05/16	2037	01/02/2024	12.32	Put	Bond Future	3,937.9000	3.9379	3,896.8200	3.8968	(1.043)	0	0	0
2023/05/16	2037	01/02/2024	12.31	Call	Bond Future	2,702.5300	2.7025	2,726.4500	2.7264	0.885	0	0	0
2023/05/16	2037	01/02/2024	12.31	Put	Bond Future	3,965.4800	3.9655	3,924.2400	3.9242	(1.040)	0	0	0
2023/05/16	2037	02/05/2024	11.44	Call	Bond Future	1,412.3900	1.4124	1,425.9000	1.4259	0.957	0	0	0
2023/05/16	2037	02/05/2024	11.44	Put	Bond Future	8,008.7400	8.0087	7,955.6100	7.9556	(0.663)	0	0	0
2023/05/16	2037	02/05/2024	11.45	Call	Bond Future	1,425.1300	1.4251	1,438.7400	1.4387	0.955	0	0	0
2023/05/16	2037	02/05/2024	11.43	Put	Bond Future	8,052.8400	8.0528	7,999.6000	7.9996	(0.661)	0	0	0
2023/05/16	2037	02/05/2024			Bond Future	12.6767	76.1732	12.6634	76.2398	(0.105)	0.0000	0.0000	0
2023/05/16	2037	02/05/2024	11.45	Put	Bond Future	7,964.7800	7.9648	7,911.7500	7.9117	(0.666)	0	0	0
2023/05/16	2037	02/05/2024	11.43	Call	Bond Future	1,399.7400	1.3997	1,413.1400	1.4131	0.957	0	0	0
2023/05/16	2037	01/08/2024	12.10	Call	Bond Future	2,459.6500	2.4597	2,481.6300	2.4816	0.894	0	0	0
2023/05/16	2037	01/08/2024	12.10	Put	Bond Future	6,184.6500	6.1847	6,138.2200	6.1382	(0.751)	0	0	0
2023/05/16	2037	01/08/2024	12.09	Call	Bond Future	2,440.3100	2.4403	2,462.1600	2.4622	0.895	0	0	0
2023/05/16	2037	01/08/2024	12.09	Put	Bond Future	6,218.0800	6.2181	6,171.5200	6.1715	(0.749)	0	0	0
2023/05/16	2037	01/08/2024			Bond Future	12.8320	73.5217	12.8181	73.5901	(0.109)	0.0000	0.0000	0
2023/05/16	2037	01/08/2024	12.11	Call	Bond Future	2,479.0700	2.4791	2,501.1800	2.5012	0.892	0	0	0
2023/05/16	2037	01/08/2024	12.11	Put	Bond Future	6,151.3500	6.1513	6,105.0500	6.1050	(0.753)	0	0	0
2023/05/16	2038	03/08/2023			Bond Future	125.9366	125.9366	125.2819	125.2819	(0.520)	0.0000	0.0000	3,369
2023/05/16	2038	02/11/2023			Bond Future	128.7260	128.7260	128.0564	128.0564	(0.520)	0.0000	0.0000	1,343
2023/05/16	2038	01/02/2024			Bond Future	129.5958	129.5958	128.9109	128.9109	(0.529)	0.0000	0.0000	0
2023/05/16	2038	02/05/2024			Bond Future	132.5615	132.5615	131.8610	131.8610	(0.528)	0.0000	0.0000	0
2023/05/16	2038	01/08/2024			Bond Future	133.2931	133.2931	132.5780	132.5780	(0.536)	0.0000	0.0000	0
2023/05/16	2040	03/08/2023	12.23	Call	Bond Future	1,352.0000	1.3520	1,403.9400	1.4039	3.842	0	0	0
2023/05/16	2040	03/08/2023	12.23	Put	Bond Future	2,617.2700	2.6173	2,515.6700	2.5157	(3.882)	0	0	0
2023/05/16	2040	03/08/2023			Bond Future	12.4531	76.2492	12.4257	76.4027	(0.220)	0.0000	0.0000	133,421
2023/05/16	2040	03/08/2023	12.21	Call	Bond Future	1,304.7200	1.3047	1,355.3000	1.3553	3.877	0	0	0
2023/05/16	2040	03/08/2023	12.21	Put	Bond Future	2,685.0500	2.6850	2,582.0900	2.5821	(3.835)	0	0	0
2023/05/16	2040	03/08/2023	12.22	Call	Bond Future	1,328.2400	1.3282	1,379.4900	1.3795	3.858	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
2023/05/16	2040	03/08/2023	12.22	Put	Bond Future	2,651.0100	2.6510	2,548.7200	2.5487	(3.859)	0	0	0
2023/05/16	2040	02/11/2023	11.58	Call	Bond Future	826.4300	0.8264	855.4200	0.8554	3.508	0	0	0
2023/05/16	2040	02/11/2023	11.58	Put	Bond Future	6,600.2800	6.6003	6,472.5400	6.4725	(1.935)	0	0	0
2023/05/16	2040	02/11/2023	11.59	Call	Bond Future	838.5500	0.8386	867.9000	0.8679	3.500	0	0	0
2023/05/16	2040	02/11/2023	11.60	Put	Bond Future	6,501.1100	6.5011	6,374.0900	6.3741	(1.954)	0	0	0
2023/05/16	2040	02/11/2023			Bond Future	12.5686	77.9202	12.5402	78.0770	(0.226)	0.0000	0.0000	104
2023/05/16	2040	02/11/2023	11.59	Put	Bond Future	6,550.5900	6.5506	6,423.2100	6.4232	(1.945)	0	0	0
2023/05/16	2040	02/11/2023	11.60	Call	Bond Future	850.8000	0.8508	880.5100	0.8805	3.492	0	0	0
2023/05/16	2040	01/02/2024	12.33	Call	Bond Future	2,592.0000	2.5920	2,655.5100	2.6555	2.450	0	0	0
2023/05/16	2040	01/02/2024	12.33	Put	Bond Future	4,559.8500	4.5599	4,463.1600	4.4632	(2.120)	0	0	0
2023/05/16	2040	01/02/2024	12.34	Call	Bond Future	2,616.0100	2.6160	2,679.9200	2.6799	2.443	0	0	0
2023/05/16	2040	01/02/2024	12.34	Put	Bond Future	4,527.4300	4.5274	4,431.1400	4.4311	(2.127)	0	0	0
2023/05/16	2040	01/02/2024			Bond Future	12.6857	75.1586	12.6562	75.3188	(0.233)	0.0000	0.0000	18
2023/05/16	2040	01/02/2024	12.35	Call	Bond Future	2,640.4000	2.6404	2,704.7100	2.7047	2.436	0	0	0
2023/05/16	2040	01/02/2024	12.35	Put	Bond Future	4,495.4500	4.4955	4,399.5600	4.3996	(2.133)	0	0	0
2023/05/16	2040	02/05/2024	11.60	Call	Bond Future	1,496.1000	1.4961	1,535.9800	1.5360	2.666	0	0	0
2023/05/16	2040	02/05/2024	11.61	Call	Bond Future	1,509.9000	1.5099	1,550.0700	1.5501	2.660	0	0	0
2023/05/16	2040	02/05/2024	11.62	Put	Bond Future	8,294.7400	8.2947	8,171.3900	8.1714	(1.487)	0	0	0
2023/05/16	2040	02/05/2024			Bond Future	12.8055	76.8618	12.7748	77.0256	(0.239)	0.0000	0.0000	0
2023/05/16	2040	02/05/2024	11.60	Put	Bond Future	8,389.3600	8.3894	8,265.4100	8.2654	(1.477)	0	0	0
2023/05/16	2040	02/05/2024	11.61	Put	Bond Future	8,341.9700	8.3420	8,218.3100	8.2183	(1.482)	0	0	0
2023/05/16	2040	02/05/2024	11.62	Call	Bond Future	1,523.7800	1.5238	1,564.2600	1.5643	2.657	0	0	0
2023/05/16	2040	01/08/2024	12.34	Call	Bond Future	2,805.4000	2.8054	2,869.1900	2.8692	2.274	0	0	0
2023/05/16	2040	01/08/2024	12.34	Put	Bond Future	6,145.9900	6.1460	6,042.0900	6.0421	(1.691)	0	0	0
2023/05/16	2040	01/08/2024			Bond Future	12.9570	73.9741	12.9250	74.1418	(0.247)	0.0000	0.0000	0
2023/05/16	2040	01/08/2024	12.32	Call	Bond Future	2,761.8300	2.7618	2,824.9400	2.8249	2.285	0	0	0
2023/05/16	2040	01/08/2024	12.32	Put	Bond Future	6,214.6100	6.2146	6,110.0300	6.1100	(1.683)	0	0	0
2023/05/16	2040	01/08/2024	12.33	Call	Bond Future	2,783.5700	2.7836	2,847.0200	2.8470	2.279	0	0	0
2023/05/16	2040	01/08/2024	12.33	Put	Bond Future	6,180.2200	6.1802	6,075.9800	6.0760	(1.687)	0	0	0
2023/05/16	2044	03/08/2023	12.00	Call	Bond Future	791.1200	0.7911	833.3200	0.8333	5.334	0	0	0
2023/05/16	2044	03/08/2023	12.00	Put	Bond Future	3,744.3700	3.7444	3,603.9400	3.6039	(3.750)	0	0	4,754
2023/05/16	2044	03/08/2023	12.15	Call	Bond Future	1,074.6000	1.0746	1,128.0700	1.1281	4.976	0	0	0
2023/05/16	2044	03/08/2023	12.15	Put	Bond Future	3,136.8800	3.1369	3,007.7200	3.0077	(4.117)	0	0	0
2023/05/16	2044	03/08/2023	12.16	Call	Bond Future	1,095.3700	1.0954	1,149.6200	1.1496	4.953	0	0	0
2023/05/16	2044	03/08/2023	12.16	Put	Bond Future	3,098.8800	3.0989	2,970.5000	2.9705	(4.143)	0	0	0
2023/05/16	2044	03/08/2023			Bond Future	12.5091	72.6387	12.4766	72.8214	(0.260)	0.0000	0.0000	85,498
2023/05/16	2044	03/08/2023	11.75	Call	Bond Future	436.6100	0.4366	462.6600	0.4627	5.966	0	0	4,553
2023/05/16	2044	03/08/2023	11.75	Put	Bond Future	4,914.9700	4.9150	4,758.3900	4.7584	(3.186)	0	0	3,076
2023/05/16	2044	03/08/2023	12.17	Call	Bond Future	1,116.5000	1.1165	1,171.5500	1.1716	4.931	0	0	0
2023/05/16	2044	03/08/2023	12.17	Put	Bond Future	3,061.3200	3.0613	2,933.7400	2.9337	(4.167)	0	0	0
2023/05/16	2044	03/08/2023	12.50	Call	Bond Future	1,959.8100	1.9598	2,041.7600	2.0418	4.182	0	0	0
2023/05/16	2044	03/08/2023	12.50	Put	Bond Future	2,010.6600	2.0107	1,909.9800	1.9100	(5.007)	0	0	9,106
2023/05/16	2044	02/11/2023	11.57	Call	Bond Future	766.7600	0.7668	800.0400	0.8000	4.340	0	0	0
2023/05/16	2044	02/11/2023	11.57	Put	Bond Future	6,990.2200	6.9902	6,837.0200	6.8370	(2.192)	0	0	0
2023/05/16	2044	02/11/2023			Bond Future	12.6206	74.2307	12.5869	74.4172	(0.267)	0.0000	0.0000	0
2023/05/16	2044	02/11/2023	11.55	Call	Bond Future	744.0800	0.7441	776.5300	0.7765	4.361	0	0	0
2023/05/16	2044	02/11/2023	11.55	Put	Bond Future	7,094.6300	7.0946	6,940.6000	6.9406	(2.171)	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
2023/05/16	2044	02/11/2023	11.56	Call	Bond Future	755.3600	0.7554	788.2200	0.7882	4.350	0	0	0
2023/05/16	2044	02/11/2023	11.56	Put	Bond Future	7,042.3200	7.0423	6,888.7000	6.8887	(2.181)	0	0	0
2023/05/16	2044	01/02/2024	12.29	Call	Bond Future	2,431.3900	2.4314	2,504.4500	2.5044	3.005	0	0	0
2023/05/16	2044	01/02/2024	12.29	Put	Bond Future	4,912.5700	4.9126	4,795.0400	4.7950	(2.392)	0	0	0
2023/05/16	2044	01/02/2024			Bond Future	12.7333	71.5116	12.6984	71.7022	(0.275)	0.0000	0.0000	0
2023/05/16	2044	01/02/2024	12.27	Call	Bond Future	2,384.9100	2.3849	2,457.0100	2.4570	3.023	0	0	0
2023/05/16	2044	01/02/2024	12.27	Put	Bond Future	4,981.4300	4.9814	4,862.9400	4.8629	(2.379)	0	0	0
2023/05/16	2044	01/02/2024	12.28	Call	Bond Future	2,407.9700	2.4080	2,480.5500	2.4806	3.014	0	0	0
2023/05/16	2044	01/02/2024	12.28	Put	Bond Future	4,946.7800	4.9468	4,828.7700	4.8288	(2.386)	0	0	0
2023/05/16	2044	02/05/2024	11.67	Call	Bond Future	1,561.4500	1.5615	1,611.1300	1.6111	3.182	0	0	0
2023/05/16	2044	02/05/2024	11.67	Put	Bond Future	8,377.1700	8.3772	8,231.8900	8.2319	(1.734)	0	0	0
2023/05/16	2044	02/05/2024			Bond Future	12.8484	73.1322	12.8121	73.3271	(0.283)	0.0000	0.0000	0
2023/05/16	2044	02/05/2024	11.65	Call	Bond Future	1,533.0700	1.5331	1,582.0300	1.5820	3.194	0	0	0
2023/05/16	2044	02/05/2024	11.65	Put	Bond Future	8,473.7500	8.4738	8,327.7500	8.3277	(1.723)	0	0	0
2023/05/16	2044	02/05/2024	11.66	Call	Bond Future	1,547.2100	1.5472	1,596.5300	1.5965	3.188	0	0	0
2023/05/16	2044	02/05/2024	11.66	Put	Bond Future	8,425.3700	8.4254	8,279.7300	8.2797	(1.729)	0	0	0
2023/05/16	2044	01/08/2024	12.28	Call	Bond Future	2,656.3100	2.6563	2,729.7700	2.7298	2.765	0	0	0
2023/05/16	2044	01/08/2024	12.28	Put	Bond Future	6,577.3000	6.5773	6,451.3100	6.4513	(1.916)	0	0	0
2023/05/16	2044	01/08/2024	12.29	Call	Bond Future	2,677.2000	2.6772	2,751.0700	2.7511	2.759	0	0	0
2023/05/16	2044	01/08/2024	12.29	Put	Bond Future	6,540.7200	6.5407	6,415.1400	6.4151	(1.920)	0	0	0
2023/05/16	2044	01/08/2024			Bond Future	12.9934	70.2909	12.9555	70.4904	(0.292)	0.0000	0.0000	0
2023/05/16	2044	01/08/2024	12.30	Call	Bond Future	2,698.4800	2.6985	2,772.7500	2.7727	2.752	0	0	0
2023/05/16	2044	01/08/2024	12.30	Put	Bond Future	6,504.5900	6.5046	6,379.4100	6.3794	(1.924)	0	0	0
2023/05/16	2046	03/08/2023			Bond Future	111.2728	111.2728	111.0278	111.0278	(0.220)	0.0000	0.0000	12,981
2023/05/16	2046	02/11/2023			Bond Future	111.6225	111.6225	111.3717	111.3717	(0.225)	0.0000	0.0000	4,231
2023/05/16	2046	01/02/2024			Bond Future	114.1477	114.1477	113.8911	113.8911	(0.225)	0.0000	0.0000	0
2023/05/16	2046	02/05/2024			Bond Future	114.5846	114.5846	114.3221	114.3221	(0.229)	0.0000	0.0000	0
2023/05/16	2046	01/08/2024			Bond Future	117.0281	117.0281	116.7605	116.7605	(0.229)	0.0000	0.0000	0
2023/05/16	2050	03/08/2023			Bond Future	111.5714	111.5714	110.3250	110.3250	(1.117)	0.0000	0.0000	10,929
2023/05/16	2050	02/11/2023			Bond Future	114.0425	114.0425	112.7684	112.7684	(1.117)	0.0000	0.0000	3,146
2023/05/16	2050	01/02/2024			Bond Future	114.3486	114.3486	113.0455	113.0455	(1.140)	0.0000	0.0000	0
2023/05/16	2050	02/05/2024			Bond Future	116.9654	116.9654	115.6325	115.6325	(1.140)	0.0000	0.0000	0
2023/05/16	2050	01/08/2024			Bond Future	117.1253	117.1253	115.7641	115.7641	(1.162)	0.0000	0.0000	0
2023/05/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	AL37	03/08/2023			Index Future	873.5180	873.5180	873.0460	873.0460	(0.054)	0.0000	0.0000	0
2023/05/16	AL37	02/11/2023			Index Future	892.6500	892.6500	892.1660	892.1660	(0.054)	0.0000	0.0000	0
2023/05/16	AL37	01/02/2024			Index Future	912.6370	912.6370	912.1410	912.1410	(0.054)	0.0000	0.0000	0
2023/05/16	AL37	02/05/2024			Index Future	933.3250	933.3250	932.8190	932.8190	(0.054)	0.0000	0.0000	0
2023/05/16	AL37	01/08/2024			Index Future	953.0780	953.0780	952.5650	952.5650	(0.054)	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
2023/05/16	AL7T	03/08/2023			Index Future	990.7870	990.7870	990.4870	990.4870	(0.030)	0.0000	0.0000	0
2023/05/16	AL7T	02/11/2023			Index Future	1,012.4880	1,012.4880	1,012.1800	1,012.1800	(0.030)	0.0000	0.0000	0
2023/05/16	AL7T	01/02/2024			Index Future	1,035.1570	1,035.1570	1,034.8420	1,034.8420	(0.030)	0.0000	0.0000	0
2023/05/16	AL7T	02/05/2024			Index Future	1,058.6230	1,058.6230	1,058.3010	1,058.3010	(0.030)	0.0000	0.0000	0
2023/05/16	AL7T	01/08/2024			Index Future	1,081.0280	1,081.0280	1,080.7030	1,080.7030	(0.030)	0.0000	0.0000	0
2023/05/16	ALBI	03/08/2023			Index Future	870.0700	870.0700	870.4530	870.4530	0.044	0.0000	0.0000	101
2023/05/16	ALBI	02/11/2023			Index Future	889.1270	889.1270	889.5170	889.5170	0.044	0.0000	0.0000	0
2023/05/16	ALBI	01/02/2024			Index Future	909.0340	909.0340	909.4330	909.4330	0.044	0.0000	0.0000	0
2023/05/16	ALBI	02/05/2024			Index Future	929.6410	929.6410	930.0490	930.0490	0.044	0.0000	0.0000	0
2023/05/16	ALBI	01/08/2024			Index Future	949.3160	949.3160	949.7360	949.7360	0.044	0.0000	0.0000	0
2023/05/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	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
2023/05/16	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/16	ES33	03/08/2023			Bond Future	12.8193	73.2868	12.8124	73.3172	(0.054)	0.0000	0.0000	350
2023/05/16	ES33	02/11/2023			Bond Future	12.9714	71.1119	12.9642	71.1428	(0.055)	0.0000	0.0000	0
2023/05/16	ES33	01/02/2024			Bond Future	13.1274	72.7207	13.1199	72.7523	(0.057)	0.0000	0.0000	0
2023/05/16	ES33	02/05/2024			Bond Future	13.2842	70.5846	13.2763	70.6170	(0.059)	0.0000	0.0000	0
2023/05/16	ES33	01/08/2024			Bond Future	13.4766	72.0851	13.4683	72.1185	(0.062)	0.0000	0.0000	0
2023/05/16	ES42	03/08/2023			Bond Future	13.2156	69.9772	13.1932	70.0890	(0.169)	0.0000	0.0000	4,000
2023/05/16	ES42	02/11/2023			Bond Future	13.3584	67.2636	13.3352	67.3778	(0.174)	0.0000	0.0000	0
2023/05/16	ES42	01/02/2024			Bond Future	13.4974	68.7855	13.4732	68.9022	(0.179)	0.0000	0.0000	0
2023/05/16	ES42	02/05/2024			Bond Future	13.6422	66.0966	13.6170	66.2160	(0.185)	0.0000	0.0000	0
2023/05/16	ES42	01/08/2024			Bond Future	13.8135	67.4985	13.7872	67.6208	(0.191)	0.0000	0.0000	0
2023/05/16	GOVI	03/08/2023	837.21	Call	GOVI	203,210.0000	20.3210	206,810.0000	20.6810	1.772	0	0	0
2023/05/16	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	03/08/2023	837.22	Call	GOVI	203,110.0000	20.3110	206,710.0000	20.6710	1.772	0	0	0
2023/05/16	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	03/08/2023			GOVI	857.5310	857.5310	857.8910	857.8910	0.042	0.0000	0.0000	836
2023/05/16	GOVI	03/08/2023	837.23	Call	GOVI	203,010.0000	20.3010	206,610.0000	20.6610	1.773	0	0	0
2023/05/16	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	02/11/2023	885.81	Put	GOVI	94,970.0000	9.4970	91,310.0000	9.1310	(3.854)	0	0	0
2023/05/16	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	02/11/2023			GOVI	876.3130	876.3130	876.6790	876.6790	0.042	0.0000	0.0000	0
2023/05/16	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	02/11/2023	885.80	Put	GOVI	94,870.0000	9.4870	91,210.0000	9.1210	(3.858)	0	0	0
2023/05/16	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	02/11/2023	885.82	Put	GOVI	95,070.0000	9.5070	91,410.0000	9.1410	(3.850)	0	0	0
2023/05/16	GOVI	01/02/2024	880.00	Call	GOVI	159,340.0000	15.9340	163,070.0000	16.3070	2.341	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
2023/05/16	GOVI	01/02/2024	880.00	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	01/02/2024			GOVI	895.9340	895.9340	896.3070	896.3070	0.042	0.0000	0.0000	0
2023/05/16	GOVI	01/02/2024	879.98	Call	GOVI	159,540.0000	15.9540	163,270.0000	16.3270	2.338	0	0	0
2023/05/16	GOVI	01/02/2024	879.98	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	01/02/2024	879.99	Call	GOVI	159,440.0000	15.9440	163,170.0000	16.3170	2.339	0	0	0
2023/05/16	GOVI	01/02/2024	879.99	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	02/05/2024	950.97	Put	GOVI	347,260.0000	34.7260	343,440.0000	34.3440	(1.100)	0	0	0
2023/05/16	GOVI	02/05/2024	950.98	Put	GOVI	347,360.0000	34.7360	343,540.0000	34.3540	(1.100)	0	0	0
2023/05/16	GOVI	02/05/2024	950.99	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	02/05/2024			GOVI	916.2440	916.2440	916.6260	916.6260	0.042	0.0000	0.0000	0
2023/05/16	GOVI	02/05/2024	950.97	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	02/05/2024	950.98	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	02/05/2024	950.99	Put	GOVI	347,460.0000	34.7460	343,640.0000	34.3640	(1.099)	0	0	0
2023/05/16	GOVI	01/08/2024	943.39	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	01/08/2024	943.39	Put	GOVI	77,550.0000	7.7550	73,610.0000	7.3610	(5.081)	0	0	0
2023/05/16	GOVI	01/08/2024			GOVI	935.6350	935.6350	936.0290	936.0290	0.042	0.0000	0.0000	0
2023/05/16	GOVI	01/08/2024	943.37	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	01/08/2024	943.37	Put	GOVI	77,350.0000	7.7350	73,410.0000	7.3410	(5.094)	0	0	0
2023/05/16	GOVI	01/08/2024	943.38	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/16	GOVI	01/08/2024	943.38	Put	GOVI	77,450.0000	7.7450	73,510.0000	7.3510	(5.087)	0	0	0
2023/05/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/16	IGOV	03/08/2023			Index Future	326.7390	326.7390	326.0850	326.0850	(0.200)	0.0000	0.0000	638
2023/05/16	IGOV	02/11/2023			Index Future	333.9740	333.9740	333.3050	333.3050	(0.200)	0.0000	0.0000	16
2023/05/16	IGOV	01/02/2024			Index Future	341.5280	341.5280	340.8440	340.8440	(0.200)	0.0000	0.0000	0
2023/05/16	IGOV	02/05/2024			Index Future	349.3450	349.3450	348.6450	348.6450	(0.200)	0.0000	0.0000	0
2023/05/16	IGOV	01/08/2024			Index Future	356.8120	356.8120	356.0990	356.0990	(0.200)	0.0000	0.0000	0
2023/05/16	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/16	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
2023/05/16	JBAF	17/05/2023			Jibar Tradeable Future	8.1000	91.9000	8.0950	91.9050	(0.062)	0.0000	0.0000	0
2023/05/16	JBAF	21/06/2023			Jibar Tradeable Future	8.5250	91.4750	8.5250	91.4750	0.000	0.0000	0.0000	0
2023/05/16	JBAF	19/07/2023			Jibar Tradeable Future	8.5650	91.4350	8.6000	91.4000	0.409	0.0000	0.0000	0
2023/05/16	JBAF	16/08/2023			Jibar Tradeable Future	8.8150	91.1850	8.8100	91.1900	(0.057)	0.0000	0.0000	0
2023/05/16	JBAF	20/09/2023			Jibar Tradeable Future	8.8300	91.1700	8.8350	91.1650	0.057	0.0000	0.0000	0
2023/05/16	JBAF	18/10/2023			Jibar Tradeable Future	8.8750	91.1250	8.8900	91.1100	0.169	0.0000	0.0000	0
2023/05/16	JBAF	20/12/2023			Jibar Tradeable Future	8.8650	91.1350	8.9000	91.1000	0.395	0.0000	0.0000	0
2023/05/16	JBAF	20/03/2024			Jibar Tradeable Future	8.7750	91.2250	8.8200	91.1800	0.513	0.0000	0.0000	0
2023/05/16	JBAF	19/06/2024			Jibar Tradeable Future	8.6150	91.3850	8.6100	91.3900	(0.058)	0.0000	0.0000	0
2023/05/16	JBAF	18/09/2024			Jibar Tradeable Future	8.5100	91.4900	8.5450	91.4550	0.411	0.0000	0.0000	0
2023/05/16	JBAF	18/12/2024			Jibar Tradeable Future	8.4100	91.5900	8.4000	91.6000	(0.119)	0.0000	0.0000	0
2023/05/16	JBAF	19/03/2025			Jibar Tradeable Future	8.3900	91.6100	8.3950	91.6050	0.060	0.0000	0.0000	0
2023/05/16	R035	03/08/2023	12.00	Call	Bond Future	1,808.6200	1.8086	1,814.9100	1.8149	0.348	0	0	0
2023/05/16	R035	03/08/2023	12.00	Put	Bond Future	1,837.0300	1.8370	1,808.5500	1.8085	(1.550)	0	0	0
2023/05/16	R035	03/08/2023			Bond Future	12.0054	84.5667	11.9988	84.6014	(0.055)	0.0000	0.0000	55,469
2023/05/16	R035	03/08/2023	11.75	Call	Bond Future	1,181.4800	1.1815	1,184.3900	1.1844	0.246	0	0	0
2023/05/16	R035	03/08/2023	11.75	Put	Bond Future	2,550.7000	2.5507	2,518.8400	2.5188	(1.249)	0	0	4,870
2023/05/16	R035	03/08/2023	11.98	Call	Bond Future	1,753.1900	1.7532	1,759.1900	1.7592	0.342	0	0	0
2023/05/16	R035	03/08/2023	11.98	Put	Bond Future	1,887.7100	1.8877	1,858.9400	1.8589	(1.524)	0	0	0
2023/05/16	R035	03/08/2023	11.99	Call	Bond Future	1,780.7100	1.7807	1,786.8600	1.7869	0.345	0	0	0
2023/05/16	R035	03/08/2023	11.99	Put	Bond Future	1,862.1500	1.8622	1,833.5300	1.8335	(1.537)	0	0	0
2023/05/16	R035	02/11/2023	12.85	Call	Bond Future	5,074.8400	5.0748	5,092.4800	5.0925	0.348	0	0	0
2023/05/16	R035	02/11/2023	12.85	Put	Bond Future	1,427.3100	1.4273	1,409.5800	1.4096	(1.242)	0	0	400
2023/05/16	R035	02/11/2023	11.41	Call	Bond Future	1,130.0800	1.1301	1,133.9900	1.1340	0.346	0	0	0
2023/05/16	R035	02/11/2023	11.41	Put	Bond Future	4,973.4700	4.9735	4,942.0100	4.9420	(0.633)	0	0	0
2023/05/16	R035	02/11/2023	11.42	Call	Bond Future	1,146.6600	1.1467	1,150.6300	1.1506	0.346	0	0	0
2023/05/16	R035	02/11/2023	11.42	Put	Bond Future	4,934.5400	4.9345	4,903.1400	4.9031	(0.636)	0	0	0
2023/05/16	R035	02/11/2023	11.12	Call	Bond Future	733.5600	0.7336	735.7000	0.7357	0.292	0	0	400
2023/05/16	R035	02/11/2023			Bond Future	12.1251	81.9097	12.1183	81.9450	(0.056)	0.0000	0.0000	104,851
2023/05/16	R035	02/11/2023	11.43	Call	Bond Future	1,163.3900	1.1634	1,167.4400	1.1674	0.348	0	0	0
2023/05/16	R035	02/11/2023	11.43	Put	Bond Future	4,895.8000	4.8958	4,864.4800	4.8645	(0.640)	0	0	0
2023/05/16	R035	02/11/2023	10.62	Call	Bond Future	326.7100	0.3267	327.1200	0.3271	0.125	0	0	400
2023/05/16	R035	02/11/2023	10.62	Put	Bond Future	8,723.0000	8.7230	8,688.0400	8.6880	(0.401)	0	0	0
2023/05/16	R035	02/11/2023	11.12	Put	Bond Future	6,209.5300	6.2095	6,176.3000	6.1763	(0.535)	0	0	0
2023/05/16	R035	01/02/2024	12.18	Put	Bond Future	3,449.0800	3.4491	3,424.9200	3.4249	(0.700)	0	0	0
2023/05/16	R035	01/02/2024	12.19	Call	Bond Future	3,132.6400	3.1326	3,144.6700	3.1447	0.384	0	0	0
2023/05/16	R035	01/02/2024	12.19	Put	Bond Future	3,424.4800	3.4245	3,400.4000	3.4004	(0.703)	0	0	0
2023/05/16	R035	01/02/2024	10.62	Call	Bond Future	586.2500	0.5863	588.1800	0.5882	0.329	0	0	400
2023/05/16	R035	01/02/2024	10.62	Put	Bond Future	9,528.0300	9.5280	9,493.8500	9.4938	(0.359)	0	0	0
2023/05/16	R035	01/02/2024	11.12	Put	Bond Future	7,120.6600	7.1207	7,088.6400	7.0886	(0.450)	0	0	0
2023/05/16	R035	01/02/2024			Bond Future	12.2471	83.7441	12.2400	83.7802	(0.058)	0.0000	0.0000	0
2023/05/16	R035	01/02/2024	13.46	Call	Bond Future	7,233.1100	7.2331	7,255.1700	7.2552	0.305	0	0	0
2023/05/16	R035	01/02/2024	13.46	Put	Bond Future	1,371.8000	1.3718	1,357.7500	1.3578	(1.024)	0	0	400
2023/05/16	R035	01/02/2024	12.18	Call	Bond Future	3,105.9500	3.1060	3,117.9000	3.1179	0.385	0	0	0
2023/05/16	R035	01/02/2024	12.20	Call	Bond Future	3,159.4300	3.1594	3,171.5400	3.1715	0.383	0	0	0
2023/05/16	R035	01/02/2024	12.20	Put	Bond Future	3,400.0400	3.4000	3,376.0400	3.3760	(0.706)	0	0	0
2023/05/16	R035	01/02/2024	11.12	Call	Bond Future	1,069.1800	1.0692	1,073.2700	1.0733	0.383	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
2023/05/16	R035	02/05/2024	11.19	Call	Bond Future	1,381.6100	1.3816	1,387.4100	1.3874	0.420	0	0	0
2023/05/16	R035	02/05/2024	11.19	Put	Bond Future	7,565.8300	7.5658	7,534.6600	7.5347	(0.412)	0	0	0
2023/05/16	R035	02/05/2024	11.20	Call	Bond Future	1,394.4000	1.3944	1,400.2500	1.4003	0.420	0	0	0
2023/05/16	R035	02/05/2024	11.20	Put	Bond Future	7,523.0500	7.5230	7,491.9300	7.4919	(0.414)	0	0	0
2023/05/16	R035	02/05/2024			Bond Future	12.3617	81.1282	12.3543	81.1651	(0.060)	0.0000	0.0000	0
2023/05/16	R035	02/05/2024	11.21	Call	Bond Future	1,407.2700	1.4073	1,413.1800	1.4132	0.420	0	0	0
2023/05/16	R035	02/05/2024	11.21	Put	Bond Future	7,480.4100	7.4804	7,449.3500	7.4493	(0.415)	0	0	0
2023/05/16	R035	01/08/2024	11.81	Call	Bond Future	2,369.5600	2.3696	2,380.0000	2.3800	0.441	0	0	0
2023/05/16	R035	01/08/2024	11.79	Put	Bond Future	5,961.4700	5.9615	5,933.6200	5.9336	(0.467)	0	0	0
2023/05/16	R035	01/08/2024	11.80	Call	Bond Future	2,350.2900	2.3503	2,360.6600	2.3607	0.441	0	0	0
2023/05/16	R035	01/08/2024	11.80	Put	Bond Future	5,928.8300	5.9288	5,901.0500	5.9011	(0.469)	0	0	0
2023/05/16	R035	01/08/2024			Bond Future	12.5078	82.8363	12.5000	82.8745	(0.062)	0.0000	0.0000	0
2023/05/16	R035	01/08/2024	11.81	Put	Bond Future	5,895.9800	5.8960	5,868.2700	5.8683	(0.470)	0	0	0
2023/05/16	R035	01/08/2024	11.79	Call	Bond Future	2,330.7700	2.3308	2,341.0700	2.3411	0.442	0	0	0
2023/05/16	R186	03/08/2023	9.73	Put	Bond Future	600.1900	0.6002	604.9500	0.6049	0.793	0	0	0
2023/05/16	R186	03/08/2023	9.74	Call	Bond Future	1,420.5400	1.4205	1,396.7900	1.3968	(1.672)	0	0	0
2023/05/16	R186	03/08/2023	9.74	Put	Bond Future	590.3600	0.5904	595.0100	0.5950	0.788	0	0	0
2023/05/16	R186	03/08/2023			Bond Future	9.4507	104.3222	9.4605	104.2938	0.104	0.0000	0.0000	83,155
2023/05/16	R186	03/08/2023	9.73	Call	Bond Future	1,401.8200	1.4018	1,378.1800	1.3782	(1.686)	0	0	0
2023/05/16	R186	03/08/2023	9.75	Call	Bond Future	1,439.3800	1.4394	1,415.5200	1.4155	(1.658)	0	0	0
2023/05/16	R186	03/08/2023	9.75	Put	Bond Future	580.6600	0.5807	585.2000	0.5852	0.782	0	0	0
2023/05/16	R186	02/11/2023	9.40	Call	Bond Future	1,159.4900	1.1595	1,141.9600	1.1420	(1.512)	0	0	0
2023/05/16	R186	02/11/2023	9.40	Put	Bond Future	1,433.3200	1.4333	1,445.0300	1.4450	0.817	0	0	0
2023/05/16	R186	02/11/2023	9.15	Call	Bond Future	861.1200	0.8611	846.2100	0.8462	(1.731)	0	0	1,715
2023/05/16	R186	02/11/2023			Bond Future	9.5015	106.6080	9.5124	106.5787	0.114	0.0000	0.0000	14,843
2023/05/16	R186	02/11/2023	10.42	Call	Bond Future	2,954.4600	2.9545	2,929.0100	2.9290	(0.861)	0	0	0
2023/05/16	R186	02/11/2023	10.42	Put	Bond Future	518.3000	0.5183	522.0900	0.5221	0.731	0	0	1,715
2023/05/16	R186	02/11/2023	9.15	Put	Bond Future	1,813.1900	1.8132	1,827.5200	1.8275	0.790	0	0	0
2023/05/16	R186	02/11/2023	9.38	Call	Bond Future	1,133.0500	1.1331	1,115.7300	1.1157	(1.529)	0	0	0
2023/05/16	R186	02/11/2023	9.38	Put	Bond Future	1,460.9300	1.4609	1,472.8500	1.4728	0.816	0	0	0
2023/05/16	R186	02/11/2023	9.39	Call	Bond Future	1,146.2300	1.1462	1,128.8000	1.1288	(1.521)	0	0	0
2023/05/16	R186	02/11/2023	9.39	Put	Bond Future	1,447.0800	1.4471	1,458.8900	1.4589	0.816	0	0	0
2023/05/16	R186	01/02/2024	9.51	Call	Bond Future	1,424.5200	1.4245	1,406.8300	1.4068	(1.242)	0	0	0
2023/05/16	R186	01/02/2024	9.52	Put	Bond Future	1,491.5700	1.4916	1,503.7700	1.5038	0.818	0	0	0
2023/05/16	R186	01/02/2024	9.50	Call	Bond Future	1,411.0300	1.4110	1,393.4200	1.3934	(1.248)	0	0	0
2023/05/16	R186	01/02/2024			Bond Future	9.5413	103.6847	9.5532	103.6548	0.126	0.0000	0.0000	0
2023/05/16	R186	01/02/2024	9.51	Put	Bond Future	1,502.6800	1.5027	1,514.9700	1.5150	0.818	0	0	0
2023/05/16	R186	01/02/2024	9.52	Call	Bond Future	1,438.4300	1.4384	1,420.6500	1.4206	(1.236)	0	0	0
2023/05/16	R186	01/02/2024	9.50	Put	Bond Future	1,514.2200	1.5142	1,526.5900	1.5266	0.817	0	0	0
2023/05/16	R186	02/05/2024	8.01	Call	Bond Future	338.7200	0.3387	332.1700	0.3322	(1.934)	0	0	0
2023/05/16	R186	02/05/2024	8.01	Put	Bond Future	4,031.1200	4.0311	4,055.1900	4.0552	0.597	0	0	0
2023/05/16	R186	02/05/2024			Bond Future	9.5764	106.0347	9.5897	106.0040	0.139	0.0000	0.0000	0
2023/05/16	R186	02/05/2024	8.00	Call	Bond Future	334.8200	0.3348	328.3200	0.3283	(1.941)	0	0	0
2023/05/16	R186	02/05/2024	8.00	Put	Bond Future	4,051.3400	4.0513	4,075.4600	4.0755	0.595	0	0	0
2023/05/16	R186	02/05/2024	7.99	Call	Bond Future	330.9600	0.3310	324.5200	0.3245	(1.946)	0	0	0
2023/05/16	R186	02/05/2024	7.99	Put	Bond Future	4,071.6000	4.0716	4,095.7800	4.0958	0.594	0	0	0
2023/05/16	R186	01/08/2024	8.69	Call	Bond Future	690.7600	0.6908	680.2800	0.6803	(1.517)	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
2023/05/16	R186	01/08/2024	8.70	Put	Bond Future	2,822.4300	2.8224	2,842.6500	2.8426	0.716	0	0	0
2023/05/16	R186	01/08/2024	8.68	Call	Bond Future	684.7000	0.6847	674.2800	0.6743	(1.522)	0	0	0
2023/05/16	R186	01/08/2024			Bond Future	9.6982	102.9611	9.7129	102.9304	0.151	0.0000	0.0000	0
2023/05/16	R186	01/08/2024	8.69	Put	Bond Future	2,837.5200	2.8375	2,857.8100	2.8578	0.715	0	0	0
2023/05/16	R186	01/08/2024	8.70	Call	Bond Future	697.2500	0.6972	686.7000	0.6867	(1.513)	0	0	0
2023/05/16	R186	01/08/2024	8.68	Put	Bond Future	2,853.0400	2.8530	2,873.3900	2.8734	0.713	0	0	0
2023/05/16	R197	03/08/2023			Bond Future	334.6732	334.6732	334.7019	334.7019	0.009	0.0000	0.0000	49
2023/05/16	R197	02/11/2023			Bond Future	342.0855	342.0855	342.1141	342.1141	0.008	0.0000	0.0000	0
2023/05/16	R202	03/08/2023			Bond Future	247.5519	247.5519	249.7326	249.7326	0.881	0.0000	0.0000	5,388
2023/05/16	R202	02/11/2023			Bond Future	253.0346	253.0346	255.2631	255.2631	0.881	0.0000	0.0000	0
2023/05/16	R202	01/02/2024			Bond Future	253.7338	253.7338	256.0124	256.0124	0.898	0.0000	0.0000	0
2023/05/16	R202	02/05/2024			Bond Future	259.5405	259.5405	261.8714	261.8714	0.898	0.0000	0.0000	0
2023/05/16	R202	01/08/2024			Bond Future	259.9159	259.9159	262.2972	262.2972	0.916	0.0000	0.0000	0
2023/05/16	R209	03/08/2023	10.00	Call	Bond Future	4.9000	0.0049	4.7400	0.0047	(3.265)	0	0	1,800
2023/05/16	R209	03/08/2023	10.00	Put	Bond Future	10,504.9200	10.5049	10,474.9900	10.4750	(0.285)	0	0	0
2023/05/16	R209	03/08/2023	10.70	Call	Bond Future	67.6100	0.0676	66.7700	0.0668	(1.242)	0	0	1,800
2023/05/16	R209	03/08/2023	11.95	Put	Bond Future	1,777.7000	1.7777	1,752.2200	1.7522	(1.433)	0	0	0
2023/05/16	R209	03/08/2023	12.00	Call	Bond Future	1,522.3900	1.5224	1,527.3000	1.5273	0.323	0	0	0
2023/05/16	R209	03/08/2023	12.00	Put	Bond Future	1,661.8800	1.6619	1,637.0200	1.6370	(1.496)	0	0	1,750
2023/05/16	R209	03/08/2023	11.25	Put	Bond Future	4,088.7500	4.0888	4,058.1800	4.0582	(0.748)	0	0	0
2023/05/16	R209	03/08/2023	11.93	Call	Bond Future	1,359.0900	1.3591	1,363.1300	1.3631	0.297	0	0	0
2023/05/16	R209	03/08/2023	11.94	Call	Bond Future	1,381.8200	1.3818	1,385.9800	1.3860	0.301	0	0	0
2023/05/16	R209	03/08/2023			Bond Future	12.0300	65.1227	12.0236	65.1524	(0.053)	0.0000	0.0000	12,055
2023/05/16	R209	03/08/2023	10.70	Put	Bond Future	6,690.8800	6.6909	6,660.2700	6.6603	(0.457)	0	0	0
2023/05/16	R209	03/08/2023	10.75	Call	Bond Future	79.2100	0.0792	78.3000	0.0783	(1.149)	0	0	7,000
2023/05/16	R209	03/08/2023	10.75	Put	Bond Future	6,436.4100	6.4364	6,405.7300	6.4057	(0.477)	0	0	0
2023/05/16	R209	03/08/2023	11.95	Call	Bond Future	1,404.7500	1.4047	1,409.0400	1.4090	0.305	0	0	0
2023/05/16	R209	03/08/2023	11.25	Call	Bond Future	316.6300	0.3166	315.8300	0.3158	(0.253)	0	0	7,000
2023/05/16	R209	03/08/2023	11.93	Put	Bond Future	1,825.7600	1.8258	1,800.0300	1.8000	(1.409)	0	0	0
2023/05/16	R209	03/08/2023	11.94	Put	Bond Future	1,801.6000	1.8016	1,775.9900	1.7760	(1.422)	0	0	0
2023/05/16	R209	02/11/2023	11.34	Call	Bond Future	871.4800	0.8715	874.2500	0.8742	0.318	0	0	0
2023/05/16	R209	02/11/2023	11.34	Put	Bond Future	4,661.2900	4.6613	4,633.7600	4.6338	(0.591)	0	0	0
2023/05/16	R209	02/11/2023	11.33	Call	Bond Future	858.0500	0.8581	860.7700	0.8608	0.317	0	0	0
2023/05/16	R209	02/11/2023	11.33	Put	Bond Future	4,697.5300	4.6975	4,669.9500	4.6700	(0.587)	0	0	0
2023/05/16	R209	02/11/2023			Bond Future	12.1350	63.3959	12.1283	63.4262	(0.055)	0.0000	0.0000	2
2023/05/16	R209	02/11/2023	11.35	Call	Bond Future	885.0400	0.8850	887.8700	0.8879	0.320	0	0	0
2023/05/16	R209	02/11/2023	11.35	Put	Bond Future	4,625.2300	4.6252	4,597.7600	4.5978	(0.594)	0	0	0
2023/05/16	R209	01/02/2024	12.13	Put	Bond Future	3,108.8000	3.1088	3,087.7400	3.0877	(0.677)	0	0	0
2023/05/16	R209	01/02/2024	12.14	Call	Bond Future	2,644.5500	2.6445	2,654.5300	2.6545	0.377	0	0	0
2023/05/16	R209	01/02/2024	12.14	Put	Bond Future	3,086.2500	3.0863	3,065.2600	3.0653	(0.680)	0	0	0
2023/05/16	R209	01/02/2024			Bond Future	12.2374	64.8157	12.2306	64.8467	(0.056)	0.0000	0.0000	0
2023/05/16	R209	01/02/2024	12.13	Call	Bond Future	2,621.5200	2.6215	2,631.4300	2.6314	0.378	0	0	0
2023/05/16	R209	01/02/2024	12.12	Call	Bond Future	2,598.3600	2.5984	2,608.2000	2.6082	0.379	0	0	0
2023/05/16	R209	01/02/2024	12.12	Put	Bond Future	3,131.2800	3.1313	3,110.1500	3.1101	(0.675)	0	0	0
2023/05/16	R209	02/05/2024	11.18	Call	Bond Future	1,301.4200	1.3014	1,306.4000	1.3064	0.383	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
2023/05/16	R209	02/05/2024	11.18	Put	Bond Future	6,776.7300	6.7767	6,750.0700	6.7501	(0.393)	0	0	0
2023/05/16	R209	02/05/2024	11.17	Call	Bond Future	1,289.8100	1.2898	1,294.7500	1.2947	0.383	0	0	0
2023/05/16	R209	02/05/2024	11.17	Put	Bond Future	6,815.0800	6.8151	6,788.3800	6.7884	(0.392)	0	0	0
2023/05/16	R209	02/05/2024			Bond Future	12.3413	63.1309	12.3342	63.1626	(0.058)	0.0000	0.0000	0
2023/05/16	R209	02/05/2024	11.19	Call	Bond Future	1,313.0900	1.3131	1,318.1200	1.3181	0.383	0	0	0
2023/05/16	R209	02/05/2024	11.19	Put	Bond Future	6,738.5000	6.7385	6,711.8900	6.7119	(0.395)	0	0	0
2023/05/16	R209	01/08/2024	11.79	Put	Bond Future	5,259.3000	5.2593	5,235.6300	5.2356	(0.450)	0	0	0
2023/05/16	R209	01/08/2024	11.80	Call	Bond Future	2,188.2600	2.1883	2,197.3000	2.1973	0.413	0	0	0
2023/05/16	R209	01/08/2024	11.80	Put	Bond Future	5,230.0300	5.2300	5,206.4300	5.2064	(0.451)	0	0	0
2023/05/16	R209	01/08/2024			Bond Future	12.4729	64.4598	12.4654	64.4925	(0.060)	0.0000	0.0000	0
2023/05/16	R209	01/08/2024	11.79	Call	Bond Future	2,170.8000	2.1708	2,179.7700	2.1798	0.413	0	0	0
2023/05/16	R209	01/08/2024	11.78	Call	Bond Future	2,153.4100	2.1534	2,162.3200	2.1623	0.414	0	0	0
2023/05/16	R209	01/08/2024	11.78	Put	Bond Future	5,288.6800	5.2887	5,264.9500	5.2650	(0.449)	0	0	0
2023/05/16	R210	03/08/2023			Bond Future	227.8641	227.8641	228.3001	228.3001	0.191	0.0000	0.0000	421
2023/05/16	R210	02/11/2023			Bond Future	229.7050	229.7050	230.1500	230.1500	0.194	0.0000	0.0000	0
2023/05/16	R210	01/02/2024			Bond Future	234.9011	234.9011	235.3562	235.3562	0.194	0.0000	0.0000	0
2023/05/16	R210	02/05/2024			Bond Future	236.9795	236.9795	237.4447	237.4447	0.196	0.0000	0.0000	0
2023/05/16	R210	01/08/2024			Bond Future	242.0355	242.0355	242.5119	242.5119	0.197	0.0000	0.0000	0
2023/05/16	R213	03/08/2023	11.62	Put	Bond Future	818.4200	0.8184	837.8900	0.8379	2.379	0	0	0
2023/05/16	R213	03/08/2023	11.63	Call	Bond Future	2,386.8700	2.3869	2,322.1700	2.3222	(2.711)	0	0	0
2023/05/16	R213	03/08/2023			Bond Future	11.2571	81.7544	11.2766	81.6706	0.174	0.0000	0.0000	23,415
2023/05/16	R213	03/08/2023	11.61	Call	Bond Future	2,328.3000	2.3283	2,264.2200	2.2642	(2.752)	0	0	0
2023/05/16	R213	03/08/2023	11.61	Put	Bond Future	831.0300	0.8310	850.8100	0.8508	2.380	0	0	0
2023/05/16	R213	03/08/2023	11.62	Call	Bond Future	2,357.5900	2.3576	2,293.2000	2.2932	(2.731)	0	0	0
2023/05/16	R213	03/08/2023	11.63	Put	Bond Future	805.8400	0.8058	825.0000	0.8250	2.378	0	0	0
2023/05/16	R213	02/11/2023	11.13	Call	Bond Future	1,657.8700	1.6579	1,614.4400	1.6144	(2.620)	0	0	0
2023/05/16	R213	02/11/2023	11.13	Put	Bond Future	2,662.1700	2.6622	2,704.6200	2.7046	1.595	0	0	0
2023/05/16	R213	02/11/2023			Bond Future	11.3678	79.9886	11.3883	79.9027	0.180	0.0000	0.0000	6,998
2023/05/16	R213	02/11/2023	11.11	Call	Bond Future	1,620.2100	1.6202	1,577.3500	1.5774	(2.645)	0	0	0
2023/05/16	R213	02/11/2023	11.11	Put	Bond Future	2,709.7200	2.7097	2,752.7400	2.7527	1.588	0	0	0
2023/05/16	R213	02/11/2023	11.12	Call	Bond Future	1,639.0800	1.6391	1,595.9400	1.5959	(2.632)	0	0	0
2023/05/16	R213	02/11/2023	11.12	Put	Bond Future	2,685.9700	2.6860	2,728.7100	2.7287	1.591	0	0	0
2023/05/16	R213	01/02/2024	11.70	Call	Bond Future	3,078.5600	3.0786	3,023.7800	3.0238	(1.779)	0	0	0
2023/05/16	R213	01/02/2024	11.70	Put	Bond Future	2,190.2600	2.1903	2,223.3400	2.2233	1.510	0	0	0
2023/05/16	R213	01/02/2024	11.71	Call	Bond Future	3,102.4300	3.1024	3,047.4400	3.0474	(1.772)	0	0	0
2023/05/16	R213	01/02/2024	11.71	Put	Bond Future	2,173.9000	2.1739	2,206.7700	2.2068	1.512	0	0	0
2023/05/16	R213	01/02/2024			Bond Future	11.4808	81.7799	11.5024	81.6920	0.188	0.0000	0.0000	0
2023/05/16	R213	01/02/2024	11.72	Call	Bond Future	3,126.6500	3.1267	3,071.4500	3.0714	(1.765)	0	0	0
2023/05/16	R213	01/02/2024	11.72	Put	Bond Future	2,157.9200	2.1579	2,190.5800	2.1906	1.513	0	0	0
2023/05/16	R213	02/05/2024	10.30	Call	Bond Future	917.3500	0.9173	893.1800	0.8932	(2.635)	0	0	0
2023/05/16	R213	02/05/2024	10.30	Put	Bond Future	6,251.7300	6.2517	6,317.3800	6.3174	1.050	0	0	0
2023/05/16	R213	02/05/2024			Bond Future	11.5865	80.0732	11.6091	79.9833	0.195	0.0000	0.0000	0
2023/05/16	R213	02/05/2024	10.28	Call	Bond Future	899.8600	0.8999	876.0300	0.8760	(2.648)	0	0	0
2023/05/16	R213	02/05/2024	10.28	Put	Bond Future	6,320.6800	6.3207	6,386.6700	6.3867	1.044	0	0	0
2023/05/16	R213	02/05/2024	10.29	Call	Bond Future	908.4500	0.9084	884.4500	0.8844	(2.642)	0	0	0
2023/05/16	R213	02/05/2024	10.29	Put	Bond Future	6,286.0400	6.2860	6,351.8600	6.3519	1.047	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
2023/05/16	R213	01/08/2024	10.86	Call	Bond Future	1,627.6100	1.6276	1,593.4800	1.5935	(2.097)	0	0	0
2023/05/16	R213	01/08/2024	10.86	Put	Bond Future	5,086.5400	5.0865	5,143.7500	5.1438	1.125	0	0	0
2023/05/16	R213	01/08/2024	10.87	Call	Bond Future	1,639.9200	1.6399	1,605.6100	1.6056	(2.092)	0	0	0
2023/05/16	R213	01/08/2024	10.87	Put	Bond Future	5,058.0800	5.0581	5,115.1100	5.1151	1.128	0	0	0
2023/05/16	R213	01/08/2024			Bond Future	11.7311	81.7607	11.7548	81.6694	0.202	0.0000	0.0000	0
2023/05/16	R213	01/08/2024	10.88	Call	Bond Future	1,651.9700	1.6520	1,617.4800	1.6175	(2.088)	0	0	0
2023/05/16	R213	01/08/2024	10.88	Put	Bond Future	5,029.3900	5.0294	5,086.2400	5.0862	1.130	0	0	0
2023/05/16	R214	03/08/2023	12.14	Call	Bond Future	1,206.5400	1.2065	1,240.7000	1.2407	2.831	0	0	0
2023/05/16	R214	03/08/2023	12.14	Put	Bond Future	2,132.4700	2.1325	2,063.4800	2.0635	(3.235)	0	0	0
2023/05/16	R214	03/08/2023	12.15	Call	Bond Future	1,227.7300	1.2277	1,262.3500	1.2623	2.820	0	0	0
2023/05/16	R214	03/08/2023	12.15	Put	Bond Future	2,105.4300	2.1054	2,036.9000	2.0369	(3.255)	0	0	0
2023/05/16	R214	03/08/2023			Bond Future	12.3343	61.3123	12.3124	61.4155	(0.177)	0.0000	0.0000	19,292
2023/05/16	R214	03/08/2023	12.16	Call	Bond Future	1,249.1300	1.2491	1,284.1900	1.2842	2.807	0	0	0
2023/05/16	R214	03/08/2023	12.16	Put	Bond Future	2,078.6700	2.0787	2,010.5800	2.0106	(3.276)	0	0	0
2023/05/16	R214	02/11/2023	11.45	Put	Bond Future	5,584.9800	5.5850	5,497.9600	5.4980	(1.558)	0	0	0
2023/05/16	R214	02/11/2023	11.46	Call	Bond Future	689.2300	0.6892	707.7100	0.7077	2.681	0	0	0
2023/05/16	R214	02/11/2023	11.46	Put	Bond Future	5,542.4300	5.5424	5,455.6500	5.4557	(1.566)	0	0	0
2023/05/16	R214	02/11/2023			Bond Future	12.4413	59.3527	12.4187	59.4580	(0.182)	0.0000	0.0000	0
2023/05/16	R214	02/11/2023	11.45	Call	Bond Future	679.1300	0.6791	697.3700	0.6974	2.686	0	0	0
2023/05/16	R214	02/11/2023	11.47	Call	Bond Future	699.4500	0.6994	718.1700	0.7182	2.676	0	0	0
2023/05/16	R214	02/11/2023	11.47	Put	Bond Future	5,500.0600	5.5001	5,413.5200	5.4135	(1.573)	0	0	0
2023/05/16	R214	01/02/2024	12.16	Call	Bond Future	2,113.3300	2.1133	2,153.9400	2.1539	1.922	0	0	0
2023/05/16	R214	01/02/2024	12.16	Put	Bond Future	3,941.9500	3.9419	3,874.9900	3.8750	(1.699)	0	0	0
2023/05/16	R214	01/02/2024			Bond Future	12.5496	60.6819	12.5261	60.7895	(0.187)	0.0000	0.0000	0
2023/05/16	R214	01/02/2024	12.14	Call	Bond Future	2,073.4500	2.0734	2,113.5100	2.1135	1.932	0	0	0
2023/05/16	R214	01/02/2024	12.14	Put	Bond Future	3,998.3800	3.9984	3,930.8700	3.9309	(1.688)	0	0	0
2023/05/16	R214	01/02/2024	12.15	Call	Bond Future	2,093.3400	2.0933	2,133.6700	2.1337	1.927	0	0	0
2023/05/16	R214	01/02/2024	12.15	Put	Bond Future	3,970.0900	3.9701	3,902.8500	3.9029	(1.694)	0	0	0
2023/05/16	R214	02/05/2024	11.46	Call	Bond Future	1,258.4200	1.2584	1,284.5900	1.2846	2.080	0	0	0
2023/05/16	R214	02/05/2024	11.46	Put	Bond Future	7,063.5400	7.0635	6,979.6500	6.9797	(1.188)	0	0	0
2023/05/16	R214	02/05/2024	11.47	Call	Bond Future	1,270.1600	1.2702	1,296.5400	1.2965	2.077	0	0	0
2023/05/16	R214	02/05/2024	11.47	Put	Bond Future	7,022.8400	7.0228	6,939.1600	6.9392	(1.192)	0	0	0
2023/05/16	R214	02/05/2024			Bond Future	12.6506	58.7513	12.6263	58.8613	(0.192)	0.0000	0.0000	0
2023/05/16	R214	02/05/2024	11.48	Call	Bond Future	1,281.7900	1.2818	1,308.3700	1.3084	2.074	0	0	0
2023/05/16	R214	02/05/2024	11.48	Put	Bond Future	6,982.0900	6.9821	6,898.6100	6.8986	(1.196)	0	0	0
2023/05/16	R214	01/08/2024	12.18	Call	Bond Future	2,395.8600	2.3959	2,438.3200	2.4383	1.772	0	0	0
2023/05/16	R214	01/08/2024	12.18	Put	Bond Future	5,149.5200	5.1495	5,079.2900	5.0793	(1.364)	0	0	0
2023/05/16	R214	01/08/2024			Bond Future	12.7760	59.9882	12.7507	60.1009	(0.198)	0.0000	0.0000	0
2023/05/16	R214	01/08/2024	12.16	Call	Bond Future	2,358.8700	2.3589	2,400.8700	2.4009	1.781	0	0	0
2023/05/16	R214	01/08/2024	12.16	Put	Bond Future	5,208.4700	5.2085	5,137.7800	5.1378	(1.357)	0	0	0
2023/05/16	R214	01/08/2024	12.17	Call	Bond Future	2,377.4600	2.3775	2,419.6900	2.4197	1.776	0	0	0
2023/05/16	R214	01/08/2024	12.17	Put	Bond Future	5,179.0600	5.1791	5,108.6000	5.1086	(1.360)	0	0	0
2023/05/16	R248	03/08/2023	11.80	Call	Bond Future	584.3700	0.5844	617.4800	0.6175	5.666	0	0	1,100
2023/05/16	R248	03/08/2023	11.80	Put	Bond Future	4,437.5200	4.4375	4,285.5200	4.2855	(3.425)	0	0	0
2023/05/16	R248	03/08/2023	12.11	Call	Bond Future	1,141.0300	1.1410	1,197.0300	1.1970	4.908	0	0	0
2023/05/16	R248	03/08/2023	12.11	Put	Bond Future	3,094.1000	3.0941	2,964.9900	2.9650	(4.173)	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
2023/05/16	R248	03/08/2023			Bond Future	12.4437	75.6604	12.4114	75.8455	(0.260)	0.0000	0.0000	240,263
2023/05/16	R248	03/08/2023	12.09	Call	Bond Future	1,097.9200	1.0979	1,152.3100	1.1523	4.954	0	0	0
2023/05/16	R248	03/08/2023	12.09	Put	Bond Future	3,171.0200	3.1710	3,040.3000	3.0403	(4.122)	0	0	0
2023/05/16	R248	03/08/2023	12.10	Call	Bond Future	1,119.4200	1.1194	1,174.6100	1.1746	4.930	0	0	0
2023/05/16	R248	03/08/2023	12.10	Put	Bond Future	3,132.4600	3.1325	3,002.5400	3.0025	(4.148)	0	0	0
2023/05/16	R248	03/08/2023	12.30	Call	Bond Future	1,602.2900	1.6023	1,674.0000	1.6740	4.475	0	0	1,100
2023/05/16	R248	03/08/2023	12.30	Put	Bond Future	2,432.0100	2.4320	2,318.6100	2.3186	(4.663)	0	0	0
2023/05/16	R248	03/08/2023	13.20	Call	Bond Future	4,798.7900	4.7988	4,935.4400	4.9354	2.848	0	0	0
2023/05/16	R248	03/08/2023	13.20	Put	Bond Future	698.5100	0.6985	650.0500	0.6500	(6.938)	0	0	1,100
2023/05/16	R248	02/11/2023	11.47	Call	Bond Future	744.4700	0.7445	776.7700	0.7768	4.339	0	0	0
2023/05/16	R248	02/11/2023	11.48	Call	Bond Future	755.8700	0.7559	788.5800	0.7886	4.327	0	0	0
2023/05/16	R248	02/11/2023	11.49	Put	Bond Future	7,240.7200	7.2407	7,084.8200	7.0848	(2.153)	0	0	0
2023/05/16	R248	02/11/2023			Bond Future	12.5557	72.8718	12.5221	73.0609	(0.267)	0.0000	0.0000	11,069
2023/05/16	R248	02/11/2023	11.47	Put	Bond Future	7,349.0900	7.3491	7,192.3600	7.1924	(2.133)	0	0	0
2023/05/16	R248	02/11/2023	11.48	Put	Bond Future	7,294.8000	7.2948	7,138.4800	7.1385	(2.143)	0	0	0
2023/05/16	R248	02/11/2023	11.49	Call	Bond Future	767.3900	0.7674	800.5200	0.8005	4.317	0	0	0
2023/05/16	R248	01/02/2024	12.14	Call	Bond Future	2,266.9200	2.2669	2,336.5800	2.3366	3.073	0	0	0
2023/05/16	R248	01/02/2024	12.14	Put	Bond Future	5,306.7000	5.3067	5,183.1700	5.1832	(2.328)	0	0	0
2023/05/16	R248	01/02/2024	12.15	Call	Bond Future	2,289.7600	2.2898	2,359.9100	2.3599	3.064	0	0	0
2023/05/16	R248	01/02/2024	12.15	Put	Bond Future	5,269.9700	5.2700	5,146.9300	5.1469	(2.335)	0	0	0
2023/05/16	R248	01/02/2024			Bond Future	12.6692	74.5038	12.6344	74.6970	(0.275)	0.0000	0.0000	0
2023/05/16	R248	01/02/2024	12.16	Call	Bond Future	2,312.7200	2.3127	2,383.3500	2.3834	3.054	0	0	0
2023/05/16	R248	01/02/2024	12.16	Put	Bond Future	5,233.4400	5.2334	5,110.8800	5.1109	(2.342)	0	0	0
2023/05/16	R248	02/05/2024	11.46	Call	Bond Future	1,406.5000	1.4065	1,452.0500	1.4521	3.239	0	0	0
2023/05/16	R248	02/05/2024	11.47	Call	Bond Future	1,419.7700	1.4198	1,465.6700	1.4657	3.233	0	0	0
2023/05/16	R248	02/05/2024	11.48	Put	Bond Future	9,180.5200	9.1805	9,029.1200	9.0291	(1.649)	0	0	0
2023/05/16	R248	02/05/2024			Bond Future	12.7754	71.7420	12.7392	71.9397	(0.283)	0.0000	0.0000	13,000
2023/05/16	R248	02/05/2024	11.46	Put	Bond Future	9,284.8800	9.2849	9,132.7800	9.1328	(1.638)	0	0	0
2023/05/16	R248	02/05/2024	11.47	Put	Bond Future	9,232.4900	9.2325	9,080.7400	9.0807	(1.644)	0	0	0
2023/05/16	R248	02/05/2024	11.48	Call	Bond Future	1,433.3600	1.4334	1,479.6100	1.4796	3.227	0	0	0
2023/05/16	R248	01/08/2024	12.30	Call	Bond Future	2,923.8600	2.9239	3,002.3400	3.0023	2.684	0	0	0
2023/05/16	R248	01/08/2024	12.30	Put	Bond Future	6,310.8600	6.3109	6,187.2000	6.1872	(1.959)	0	0	0
2023/05/16	R248	01/08/2024	12.31	Call	Bond Future	2,946.6000	2.9466	3,025.4900	3.0255	2.677	0	0	0
2023/05/16	R248	01/08/2024	12.31	Put	Bond Future	6,275.4200	6.2754	6,152.1700	6.1522	(1.964)	0	0	0
2023/05/16	R248	01/08/2024			Bond Future	12.9066	73.2518	12.8690	73.4539	(0.292)	0.0000	0.0000	0
2023/05/16	R248	01/08/2024	12.32	Call	Bond Future	2,969.4200	2.9694	3,048.7300	3.0487	2.671	0	0	0
2023/05/16	R248	01/08/2024	12.32	Put	Bond Future	6,240.1400	6.2401	6,117.3100	6.1173	(1.968)	0	0	0

Total

1399883