



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 30/05/2023 TO 30/05/2023

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
2023/05/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	2025	03/08/2023		Bond Future	169.9617	169.9617	170.0724	170.0724	0.065	0.0000	0.0000	6,305
2023/05/30	2025	02/11/2023		Bond Future	173.8562	173.8562	173.9689	173.9689	0.065	0.0000	0.0000	0
2023/05/30	2025	01/02/2024		Bond Future	176.1409	176.1409	176.2558	176.2558	0.065	0.0000	0.0000	0
2023/05/30	2025	02/05/2024		Bond Future	180.3662	180.3662	180.4839	180.4839	0.065	0.0000	0.0000	0
2023/05/30	2025	01/08/2024		Bond Future	182.5941	182.5941	182.7149	182.7149	0.066	0.0000	0.0000	0
2023/05/30	2029	03/08/2023		Bond Future	123.1079	123.1079	123.0367	123.0367	(0.058)	0.0000	0.0000	2,275
2023/05/30	2029	02/11/2023		Bond Future	124.5946	124.5946	124.5213	124.5213	(0.059)	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
2023/05/30	2029	01/02/2024			Bond Future	127.5244	127.5244	127.4492	127.4492	(0.059)	0.0000	0.0000	0
2023/05/30	2029	02/05/2024			Bond Future	129.2066	129.2066	129.1296	129.1296	(0.060)	0.0000	0.0000	0
2023/05/30	2029	01/08/2024			Bond Future	132.1296	132.1296	132.0512	132.0512	(0.059)	0.0000	0.0000	0
2023/05/30	2030	03/08/2023	10.40	Call	Bond Future	233.3500	0.2334	130.7800	0.1308	(43.955)	0	0	1,012
2023/05/30	2030	03/08/2023	10.65	Call	Bond Future	452.1100	0.4521	276.7900	0.2768	(38.778)	0	0	350
2023/05/30	2030	03/08/2023	10.65	Put	Bond Future	2,735.4600	2.7355	3,379.5100	3.3795	23.544	0	0	0
2023/05/30	2030	03/08/2023	11.34	Call	Bond Future	1,702.7800	1.7028	1,260.2300	1.2602	(25.990)	0	0	0
2023/05/30	2030	03/08/2023	11.34	Put	Bond Future	1,125.0600	1.1251	1,501.8800	1.5019	33.493	0	0	0
2023/05/30	2030	03/08/2023	12.89	Call	Bond Future	6,691.9900	6.6920	5,922.7500	5.9227	(11.495)	0	0	0
2023/05/30	2030	03/08/2023	12.89	Put	Bond Future	105.0600	0.1051	155.1900	0.1552	47.716	0	0	350
2023/05/30	2030	03/08/2023	11.35	Call	Bond Future	1,727.6500	1.7276	1,281.3100	1.2813	(25.835)	0	0	0
2023/05/30	2030	03/08/2023	11.36	Put	Bond Future	1,093.7900	1.0938	1,463.0500	1.4631	33.760	0	0	0
2023/05/30	2030	03/08/2023			Bond Future	11.1983	85.7084	11.3996	84.8891	1.798	0.0000	0.0000	96,453
2023/05/30	2030	03/08/2023	10.40	Put	Bond Future	3,583.2200	3.5832	4,300.0200	4.3000	20.004	0	0	0
2023/05/30	2030	03/08/2023	11.35	Put	Bond Future	1,109.3400	1.1093	1,482.3700	1.4824	33.626	0	0	0
2023/05/30	2030	03/08/2023	11.36	Call	Bond Future	1,752.6700	1.7527	1,302.5600	1.3026	(25.681)	0	0	0
2023/05/30	2030	03/08/2023	12.59	Call	Bond Future	5,636.4900	5.6365	4,894.8400	4.8948	(13.158)	0	0	0
2023/05/30	2030	03/08/2023	12.59	Put	Bond Future	169.4400	0.1694	247.1600	0.2472	45.869	0	0	1,012
2023/05/30	2030	02/11/2023	12.27	Put	Bond Future	890.3700	0.8904	1,109.8600	1.1099	24.652	0	0	500
2023/05/30	2030	02/11/2023	11.43	Call	Bond Future	2,433.4200	2.4334	1,990.6400	1.9906	(18.196)	0	0	0
2023/05/30	2030	02/11/2023	11.43	Put	Bond Future	1,909.4500	1.9094	2,304.9300	2.3049	20.712	0	0	500
2023/05/30	2030	02/11/2023	10.80	Call	Bond Future	1,244.2300	1.2442	959.7100	0.9597	(22.867)	0	0	0
2023/05/30	2030	02/11/2023	10.80	Put	Bond Future	3,253.4500	3.2535	3,807.1900	3.8072	17.020	0	0	0
2023/05/30	2030	02/11/2023	10.81	Call	Bond Future	1,259.3000	1.2593	972.3300	0.9723	(22.788)	0	0	0
2023/05/30	2030	02/11/2023	10.81	Put	Bond Future	3,227.5800	3.2276	3,778.8700	3.7789	17.081	0	0	0
2023/05/30	2030	02/11/2023	10.07	Call	Bond Future	497.5100	0.4975	359.4100	0.3594	(27.758)	0	0	800
2023/05/30	2030	02/11/2023	10.07	Put	Bond Future	5,561.6300	5.5616	6,261.7900	6.2618	12.589	0	0	0
2023/05/30	2030	02/11/2023	10.39	Call	Bond Future	747.6400	0.7476	554.3800	0.5544	(25.849)	0	0	500
2023/05/30	2030	02/11/2023	9.57	Call	Bond Future	264.3900	0.2644	185.0400	0.1850	(30.012)	0	0	800
2023/05/30	2030	02/11/2023	9.57	Put	Bond Future	7,498.1000	7.4981	8,257.0100	8.2570	10.121	0	0	0
2023/05/30	2030	02/11/2023			Bond Future	11.2978	87.6524	11.5098	86.8142	1.877	0.0000	0.0000	10
2023/05/30	2030	02/11/2023	12.27	Call	Bond Future	4,650.1300	4.6501	4,031.3600	4.0314	(13.307)	0	0	0
2023/05/30	2030	02/11/2023	11.12	Call	Bond Future	1,786.6900	1.7867	1,421.7800	1.4218	(20.424)	0	0	500
2023/05/30	2030	02/11/2023	11.12	Put	Bond Future	2,497.5300	2.4975	2,970.8800	2.9709	18.953	0	0	0
2023/05/30	2030	02/11/2023	11.57	Call	Bond Future	2,760.5200	2.7605	2,284.0900	2.2841	(17.259)	0	0	0
2023/05/30	2030	02/11/2023	11.57	Put	Bond Future	1,686.1900	1.6862	2,048.0200	2.0480	21.458	0	0	800
2023/05/30	2030	02/11/2023	10.82	Call	Bond Future	1,274.2600	1.2743	984.8500	0.9848	(22.712)	0	0	0
2023/05/30	2030	02/11/2023	10.82	Put	Bond Future	3,201.6200	3.2016	3,750.4700	3.7505	17.143	0	0	0
2023/05/30	2030	02/11/2023	10.39	Put	Bond Future	4,456.4600	4.4565	5,101.4600	5.1015	14.473	0	0	0
2023/05/30	2030	02/11/2023	10.62	Call	Bond Future	1,002.4200	1.0024	760.0200	0.7600	(24.181)	0	0	500
2023/05/30	2030	02/11/2023	10.62	Put	Bond Future	3,752.7600	3.7528	4,348.6200	4.3486	15.878	0	0	0
2023/05/30	2030	02/11/2023	9.89	Call	Bond Future	398.1400	0.3981	284.2800	0.2843	(28.598)	0	0	500
2023/05/30	2030	02/11/2023	9.89	Put	Bond Future	6,235.9400	6.2359	6,960.3400	6.9603	11.617	0	0	0
2023/05/30	2030	01/02/2024	11.86	Put	Bond Future	1,914.0600	1.9141	2,256.9300	2.2569	17.913	0	0	500
2023/05/30	2030	01/02/2024	12.10	Put	Bond Future	1,625.4600	1.6255	1,926.7600	1.9268	18.536	0	0	400
2023/05/30	2030	01/02/2024	11.37	Call	Bond Future	2,570.3200	2.5703	2,150.4200	2.1504	(16.336)	0	0	0
2023/05/30	2030	01/02/2024	11.37	Put	Bond Future	2,665.0500	2.6650	3,103.0800	3.1031	16.436	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
2023/05/30	2030	01/02/2024	11.00	Call	Bond Future	1,864.8900	1.8649	1,522.4100	1.5224	(18.365)	0	0	0
2023/05/30	2030	01/02/2024	9.93	Call	Bond Future	640.2500	0.6403	488.3100	0.4883	(23.731)	0	0	1,360
2023/05/30	2030	01/02/2024	9.93	Put	Bond Future	6,528.9500	6.5289	7,234.9400	7.2349	10.813	0	0	0
2023/05/30	2030	01/02/2024	10.16	Call	Bond Future	802.8600	0.8029	619.1900	0.6192	(22.877)	0	0	200
2023/05/30	2030	01/02/2024	10.16	Put	Bond Future	5,733.9800	5.7340	6,408.2400	6.4082	11.759	0	0	0
2023/05/30	2030	01/02/2024	9.57	Put	Bond Future	7,855.2600	7.8553	8,602.5100	8.6025	9.513	0	0	0
2023/05/30	2030	01/02/2024	9.89	Put	Bond Future	6,671.6000	6.6716	7,382.6600	7.3827	10.658	0	0	0
2023/05/30	2030	01/02/2024			Bond Future	11.3945	85.6875	11.6185	84.8296	1.965	0.0000	0.0000	0
2023/05/30	2030	01/02/2024	11.75	Call	Bond Future	3,418.5400	3.4185	2,923.7300	2.9237	(14.474)	0	0	0
2023/05/30	2030	01/02/2024	11.75	Put	Bond Future	2,061.5800	2.0616	2,424.7000	2.4247	17.614	0	0	200
2023/05/30	2030	01/02/2024	11.86	Call	Bond Future	3,685.4600	3.6855	3,170.4000	3.1704	(13.975)	0	0	0
2023/05/30	2030	01/02/2024	12.10	Call	Bond Future	4,292.2400	4.2922	3,735.6100	3.7356	(12.968)	0	0	0
2023/05/30	2030	01/02/2024	11.35	Call	Bond Future	2,528.9800	2.5290	2,113.2000	2.1132	(16.441)	0	0	0
2023/05/30	2030	01/02/2024	11.35	Put	Bond Future	2,700.9800	2.7010	3,143.1300	3.1431	16.370	0	0	0
2023/05/30	2030	01/02/2024	11.36	Call	Bond Future	2,549.6000	2.5496	2,131.7700	2.1318	(16.388)	0	0	0
2023/05/30	2030	01/02/2024	11.36	Put	Bond Future	2,682.9600	2.6830	3,123.0600	3.1231	16.404	0	0	0
2023/05/30	2030	01/02/2024	10.39	Call	Bond Future	1,020.4300	1.0204	798.5500	0.7986	(21.744)	0	0	500
2023/05/30	2030	01/02/2024	10.39	Put	Bond Future	5,006.4400	5.0064	5,642.4900	5.6425	12.705	0	0	0
2023/05/30	2030	01/02/2024	11.00	Put	Bond Future	3,403.4100	3.4034	3,918.8600	3.9189	15.145	0	0	200
2023/05/30	2030	01/02/2024	11.31	Call	Bond Future	2,447.2500	2.4472	2,039.7400	2.0397	(16.652)	0	0	0
2023/05/30	2030	01/02/2024	11.31	Put	Bond Future	2,774.0600	2.7741	3,224.4800	3.2245	16.237	0	0	1,360
2023/05/30	2030	01/02/2024	10.07	Call	Bond Future	735.6400	0.7356	564.8800	0.5649	(23.212)	0	0	400
2023/05/30	2030	01/02/2024	10.07	Put	Bond Future	6,039.9700	6.0400	6,727.1400	6.7271	11.377	0	0	0
2023/05/30	2030	01/02/2024	9.57	Call	Bond Future	442.2300	0.4422	331.5500	0.3316	(25.028)	0	0	400
2023/05/30	2030	01/02/2024	9.89	Call	Bond Future	615.0800	0.6151	468.2100	0.4682	(23.878)	0	0	500
2023/05/30	2030	02/05/2024	12.38	Call	Bond Future	4,809.0800	4.8091	4,220.9600	4.2210	(12.229)	0	0	0
2023/05/30	2030	02/05/2024	12.38	Put	Bond Future	1,575.1500	1.5751	1,865.4000	1.8654	18.427	0	0	1,080
2023/05/30	2030	02/05/2024	10.82	Call	Bond Future	1,543.2600	1.5433	1,243.4700	1.2435	(19.426)	0	0	1,080
2023/05/30	2030	02/05/2024	10.82	Put	Bond Future	4,105.3700	4.1054	4,683.9500	4.6839	14.093	0	0	0
2023/05/30	2030	02/05/2024	11.12	Put	Bond Future	3,422.2800	3.4223	3,941.1400	3.9411	15.161	0	0	0
2023/05/30	2030	02/05/2024	10.62	Call	Bond Future	1,275.3500	1.2753	1,013.9100	1.0139	(20.499)	0	0	500
2023/05/30	2030	02/05/2024	10.62	Put	Bond Future	4,616.9000	4.6169	5,233.8300	5.2338	13.362	0	0	0
2023/05/30	2030	02/05/2024	9.66	Call	Bond Future	497.6800	0.4977	375.4900	0.3755	(24.552)	0	0	1,000
2023/05/30	2030	02/05/2024	9.66	Put	Bond Future	7,702.1300	7.7021	8,458.3100	8.4583	9.818	0	0	0
2023/05/30	2030	02/05/2024	9.81	Call	Bond Future	582.0900	0.5821	442.6800	0.4427	(23.950)	0	0	0
2023/05/30	2030	02/05/2024	9.81	Put	Bond Future	7,169.4200	7.1694	7,908.3800	7.9084	10.307	0	0	0
2023/05/30	2030	02/05/2024	9.82	Call	Bond Future	588.2300	0.5882	447.6100	0.4476	(23.906)	0	0	0
2023/05/30	2030	02/05/2024	9.82	Put	Bond Future	7,134.6000	7.1346	7,872.3500	7.8724	10.340	0	0	0
2023/05/30	2030	02/05/2024			Bond Future	11.4933	87.7248	11.7299	86.8464	2.059	0.0000	0.0000	0
2023/05/30	2030	02/05/2024	13.15	Call	Bond Future	6,902.9200	6.9029	6,218.2900	6.2183	(9.918)	0	0	0
2023/05/30	2030	02/05/2024	13.15	Put	Bond Future	984.1300	0.9841	1,177.8700	1.1779	19.686	0	0	500
2023/05/30	2030	02/05/2024	11.12	Call	Bond Future	2,013.4300	2.0134	1,653.9200	1.6539	(17.856)	0	0	500
2023/05/30	2030	02/05/2024	11.94	Call	Bond Future	3,713.8800	3.7139	3,196.7500	3.1968	(13.924)	0	0	0
2023/05/30	2030	02/05/2024	11.94	Put	Bond Future	2,065.1900	2.0652	2,426.4300	2.4264	17.492	0	0	1,000
2023/05/30	2030	02/05/2024	9.83	Call	Bond Future	594.2200	0.5942	452.3900	0.4524	(23.868)	0	0	0
2023/05/30	2030	02/05/2024	9.83	Put	Bond Future	7,099.6500	7.0997	7,836.1900	7.8362	10.374	0	0	0
2023/05/30	2030	02/05/2024	10.16	Call	Bond Future	824.4400	0.8244	638.6100	0.6386	(22.540)	0	0	1,000
2023/05/30	2030	02/05/2024	10.16	Put	Bond Future	5,991.5100	5.9915	6,684.0500	6.6840	11.559	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
2023/05/30	2030	01/08/2024	10.38	Call	Bond Future	1,115.6400	1.1156	888.5400	0.8885	(20.356)	0	0	0
2023/05/30	2030	01/08/2024	10.38	Put	Bond Future	5,796.5500	5.7965	6,467.1700	6.4672	11.569	0	0	0
2023/05/30	2030	01/08/2024	10.37	Call	Bond Future	1,106.5600	1.1066	880.9200	0.8809	(20.391)	0	0	0
2023/05/30	2030	01/08/2024	10.37	Put	Bond Future	5,825.9600	5.8260	6,498.0400	6.4980	11.536	0	0	0
2023/05/30	2030	01/08/2024			Bond Future	11.6370	85.6813	11.8879	84.7836	2.156	0.0000	0.0000	0
2023/05/30	2030	01/08/2024	10.39	Call	Bond Future	1,124.7700	1.1248	896.2000	0.8962	(20.321)	0	0	0
2023/05/30	2030	01/08/2024	10.39	Put	Bond Future	5,767.2000	5.7672	6,436.3500	6.4363	11.603	0	0	0
2023/05/30	2032	03/08/2023	9.60	Call	Bond Future	0.5800	0.0006	0.1700	0.0002	(70.690)	0	0	1,500
2023/05/30	2032	03/08/2023	9.60	Put	Bond Future	11,224.7900	11.2248	12,143.9700	12.1440	8.189	0	0	0
2023/05/30	2032	03/08/2023	10.30	Call	Bond Future	17.1100	0.0171	6.9000	0.0069	(59.673)	0	0	7,500
2023/05/30	2032	03/08/2023	10.30	Put	Bond Future	7,500.4200	7.5004	8,409.8000	8.4098	12.124	0	0	0
2023/05/30	2032	03/08/2023	11.77	Call	Bond Future	1,437.8400	1.4378	1,024.7500	1.0247	(28.730)	0	0	0
2023/05/30	2032	03/08/2023	11.77	Put	Bond Future	1,688.8000	1.6888	2,195.3000	2.1953	29.992	0	0	0
2023/05/30	2032	03/08/2023	11.90	Call	Bond Future	1,772.1600	1.7722	1,301.8300	1.3018	(26.540)	0	0	5,000
2023/05/30	2032	03/08/2023	11.90	Put	Bond Future	1,421.5800	1.4216	1,870.8400	1.8708	31.603	0	0	0
2023/05/30	2032	03/08/2023	11.55	Call	Bond Future	952.6000	0.9526	639.1900	0.6392	(32.900)	0	0	0
2023/05/30	2032	03/08/2023	11.55	Put	Bond Future	2,235.1300	2.2351	2,841.3100	2.8413	27.121	0	0	7,500
2023/05/30	2032	03/08/2023			Bond Future	11.8241	83.8757	12.0242	82.9561	1.692	0.0000	0.0000	114,897
2023/05/30	2032	03/08/2023	11.45	Call	Bond Future	768.5500	0.7686	499.6900	0.4997	(34.983)	0	0	0
2023/05/30	2032	03/08/2023	11.45	Put	Bond Future	2,525.7000	2.5257	3,176.4300	3.1764	25.764	0	0	7,500
2023/05/30	2032	03/08/2023	12.00	Call	Bond Future	2,050.7900	2.0508	1,538.3400	1.5383	(24.988)	0	0	5,000
2023/05/30	2032	03/08/2023	12.00	Put	Bond Future	1,241.5000	1.2415	1,648.6400	1.6486	32.794	0	0	0
2023/05/30	2032	03/08/2023	11.75	Call	Bond Future	1,389.4500	1.3894	985.3500	0.9853	(29.083)	0	0	0
2023/05/30	2032	03/08/2023	11.75	Put	Bond Future	1,733.4800	1.7335	2,248.9700	2.2490	29.737	0	0	0
2023/05/30	2032	03/08/2023	11.76	Call	Bond Future	1,413.6100	1.4136	1,005.0100	1.0050	(28.905)	0	0	0
2023/05/30	2032	03/08/2023	11.76	Put	Bond Future	1,711.0900	1.7111	2,222.0800	2.2221	29.863	0	0	0
2023/05/30	2032	02/11/2023	11.24	Call	Bond Future	1,153.9000	1.1539	880.7700	0.8808	(23.670)	0	0	0
2023/05/30	2032	02/11/2023	11.24	Put	Bond Future	4,397.5800	4.3976	5,065.2200	5.0652	15.182	0	0	0
2023/05/30	2032	02/11/2023	11.90	Call	Bond Future	2,423.0100	2.4230	1,968.7900	1.9688	(18.746)	0	0	0
2023/05/30	2032	02/11/2023	11.90	Put	Bond Future	2,595.1100	2.5951	3,081.6600	3.0817	18.749	0	0	0
2023/05/30	2032	02/11/2023	10.59	Call	Bond Future	491.9200	0.4919	353.9900	0.3540	(28.039)	0	0	500
2023/05/30	2032	02/11/2023	10.59	Put	Bond Future	6,911.6400	6.9116	7,714.4800	7.7145	11.616	0	0	0
2023/05/30	2032	02/11/2023	11.09	Put	Bond Future	4,910.8200	4.9108	5,615.9600	5.6160	14.359	0	0	0
2023/05/30	2032	02/11/2023			Bond Future	11.9380	81.6136	12.1473	80.6729	1.754	0.0000	0.0000	65,200
2023/05/30	2032	02/11/2023	12.26	Call	Bond Future	3,351.9300	3.3519	2,802.2600	2.8023	(16.399)	0	0	0
2023/05/30	2032	02/11/2023	12.26	Put	Bond Future	1,910.7700	1.9108	2,301.8700	2.3019	20.468	0	0	500
2023/05/30	2032	02/11/2023	11.23	Call	Bond Future	1,139.2200	1.1392	868.6600	0.8687	(23.750)	0	0	0
2023/05/30	2032	02/11/2023	11.23	Put	Bond Future	4,430.6100	4.4306	5,100.8200	5.1008	15.127	0	0	0
2023/05/30	2032	02/11/2023	11.09	Call	Bond Future	947.8100	0.9478	712.1800	0.7122	(24.860)	0	0	500
2023/05/30	2032	02/11/2023	11.22	Call	Bond Future	1,124.8400	1.1248	856.8300	0.8568	(23.826)	0	0	0
2023/05/30	2032	02/11/2023	11.22	Put	Bond Future	4,463.9700	4.4640	5,136.7300	5.1367	15.071	0	0	0
2023/05/30	2032	01/02/2024	12.73	Call	Bond Future	4,936.0500	4.9361	4,315.4000	4.3154	(12.574)	0	0	0
2023/05/30	2032	01/02/2024	12.73	Put	Bond Future	1,985.6300	1.9856	2,327.7800	2.3278	17.231	0	0	500
2023/05/30	2032	01/02/2024	12.50	Call	Bond Future	4,283.5000	4.2835	3,706.3800	3.7064	(13.473)	0	0	0
2023/05/30	2032	01/02/2024	11.75	Call	Bond Future	2,438.2900	2.4383	2,024.1200	2.0241	(16.986)	0	0	0
2023/05/30	2032	01/02/2024	11.75	Put	Bond Future	3,769.1500	3.7692	4,317.7800	4.3178	14.556	0	0	200
2023/05/30	2032	01/02/2024	11.83	Call	Bond Future	2,610.7400	2.6107	2,178.1600	2.1782	(16.569)	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
2023/05/30	2032	01/02/2024	11.83	Put	Bond Future	3,580.6700	3.5807	4,110.8900	4.1109	14.808	0	0	0
2023/05/30	2032	01/02/2024	11.84	Call	Bond Future	2,632.9500	2.6330	2,198.0700	2.1981	(16.517)	0	0	0
2023/05/30	2032	01/02/2024	11.84	Put	Bond Future	3,557.9100	3.5579	4,085.8300	4.0858	14.838	0	0	0
2023/05/30	2032	01/02/2024	10.78	Call	Bond Future	953.5500	0.9536	744.3800	0.7444	(21.936)	0	0	200
2023/05/30	2032	01/02/2024	11.09	Call	Bond Future	1,301.6200	1.3016	1,034.6100	1.0346	(20.514)	0	0	500
2023/05/30	2032	01/02/2024	11.09	Put	Bond Future	5,691.3200	5.6913	6,387.1100	6.3871	12.225	0	0	0
2023/05/30	2032	01/02/2024	10.01	Call	Bond Future	414.2900	0.4143	310.2400	0.3102	(25.115)	0	0	1,200
2023/05/30	2032	01/02/2024	10.01	Put	Bond Future	10,137.4500	10.1375	10,996.2000	10.9962	8.471	0	0	0
2023/05/30	2032	01/02/2024	10.59	Call	Bond Future	786.0000	0.7860	607.4200	0.6074	(22.720)	0	0	500
2023/05/30	2032	01/02/2024			Bond Future	12.0473	83.5146	12.2664	82.5518	1.819	0.0000	0.0000	0
2023/05/30	2032	01/02/2024	11.85	Call	Bond Future	2,654.9700	2.6550	2,217.8100	2.2178	(16.466)	0	0	0
2023/05/30	2032	01/02/2024	11.85	Put	Bond Future	3,534.9900	3.5350	4,060.6300	4.0606	14.870	0	0	0
2023/05/30	2032	01/02/2024	12.50	Put	Bond Future	2,310.9500	2.3109	2,696.6300	2.6966	16.689	0	0	200
2023/05/30	2032	01/02/2024	12.62	Call	Bond Future	4,620.0800	4.6201	4,019.8000	4.0198	(12.993)	0	0	0
2023/05/30	2032	01/02/2024	12.62	Put	Bond Future	2,135.3200	2.1353	2,497.8400	2.4978	16.977	0	0	1,200
2023/05/30	2032	01/02/2024	10.76	Call	Bond Future	934.6900	0.9347	728.8800	0.7289	(22.019)	0	0	1,200
2023/05/30	2032	01/02/2024	10.76	Put	Bond Future	6,909.6700	6.9097	7,666.6600	7.6667	10.956	0	0	0
2023/05/30	2032	01/02/2024	10.78	Put	Bond Future	6,831.3700	6.8314	7,585.0000	7.5850	11.032	0	0	0
2023/05/30	2032	01/02/2024	10.59	Put	Bond Future	7,592.6500	7.5926	8,376.8700	8.3769	10.329	0	0	0
2023/05/30	2032	02/05/2024	12.90	Call	Bond Future	5,052.6500	5.0526	4,410.3200	4.4103	(12.713)	0	0	0
2023/05/30	2032	02/05/2024	13.18	Call	Bond Future	5,877.9000	5.8779	5,188.3700	5.1884	(11.731)	0	0	0
2023/05/30	2032	02/05/2024	13.18	Put	Bond Future	1,598.5800	1.5986	1,894.7800	1.8948	18.529	0	0	500
2023/05/30	2032	02/05/2024	10.65	Call	Bond Future	770.8700	0.7709	591.9000	0.5919	(23.217)	0	0	1,550
2023/05/30	2032	02/05/2024	10.65	Put	Bond Future	7,646.5200	7.6465	8,453.2800	8.4533	10.551	0	0	0
2023/05/30	2032	02/05/2024	10.86	Call	Bond Future	952.9700	0.9530	740.1300	0.7401	(22.334)	0	0	1,000
2023/05/30	2032	02/05/2024	10.86	Put	Bond Future	6,824.9800	6.8250	7,597.8700	7.5979	11.324	0	0	0
2023/05/30	2032	02/05/2024	10.56	Call	Bond Future	701.6300	0.7016	536.0600	0.5361	(23.598)	0	0	0
2023/05/30	2032	02/05/2024	10.56	Put	Bond Future	8,012.0300	8.0120	8,832.1900	8.8322	10.237	0	0	0
2023/05/30	2032	02/05/2024	10.36	Call	Bond Future	565.6100	0.5656	427.3600	0.4274	(24.443)	0	0	1,000
2023/05/30	2032	02/05/2024	10.36	Put	Bond Future	8,852.1500	8.8522	9,699.6300	9.6996	9.574	0	0	0
2023/05/30	2032	02/05/2024			Bond Future	12.1555	81.3352	12.3851	80.3494	1.889	0.0000	0.0000	0
2023/05/30	2032	02/05/2024	13.35	Call	Bond Future	6,394.4600	6.3945	5,679.0000	5.6790	(11.189)	0	0	0
2023/05/30	2032	02/05/2024	13.35	Put	Bond Future	1,434.2000	1.4342	1,704.4700	1.7045	18.845	0	0	1,550
2023/05/30	2032	02/05/2024	11.35	Call	Bond Future	1,524.4400	1.5244	1,217.4700	1.2175	(20.137)	0	0	1,550
2023/05/30	2032	02/05/2024	11.35	Put	Bond Future	5,112.0000	5.1120	5,790.7600	5.7908	13.278	0	0	0
2023/05/30	2032	02/05/2024	12.90	Put	Bond Future	1,912.6200	1.9126	2,256.0200	2.2560	17.954	0	0	1,000
2023/05/30	2032	02/05/2024	11.09	Call	Bond Future	1,188.9500	1.1889	934.8600	0.9349	(21.371)	0	0	500
2023/05/30	2032	02/05/2024	11.09	Put	Bond Future	5,978.7700	5.9788	6,710.4100	6.7104	12.237	0	0	0
2023/05/30	2032	02/05/2024	10.55	Call	Bond Future	694.3500	0.6944	530.2100	0.5302	(23.639)	0	0	0
2023/05/30	2032	02/05/2024	10.55	Put	Bond Future	8,053.2200	8.0532	8,874.8100	8.8748	10.202	0	0	0
2023/05/30	2032	02/05/2024	10.59	Call	Bond Future	724.2800	0.7243	554.3000	0.5543	(23.469)	0	0	500
2023/05/30	2032	02/05/2024	10.59	Put	Bond Future	7,889.4500	7.8895	8,705.2000	8.7052	10.340	0	0	0
2023/05/30	2032	02/05/2024	10.54	Call	Bond Future	687.1200	0.6871	524.4100	0.5244	(23.680)	0	0	0
2023/05/30	2032	02/05/2024	10.54	Put	Bond Future	8,094.5100	8.0945	8,917.5300	8.9175	10.168	0	0	0
2023/05/30	2032	01/08/2024	11.15	Call	Bond Future	1,386.9000	1.3869	1,114.3400	1.1143	(19.652)	0	0	0
2023/05/30	2032	01/08/2024	11.15	Put	Bond Future	6,427.3700	6.4274	7,162.3100	7.1623	11.435	0	0	0
2023/05/30	2032	01/08/2024			Bond Future	12.2980	83.1525	12.5387	82.1450	1.957	0.0000	0.0000	0
2023/05/30	2032	01/08/2024	11.13	Call	Bond Future	1,364.5600	1.3646	1,095.4600	1.0955	(19.721)	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
2023/05/30	2032	01/08/2024	11.13	Put	Bond Future	6,496.4200	6.4964	7,234.8200	7.2348	11.366	0	0	0
2023/05/30	2032	01/08/2024	11.14	Call	Bond Future	1,375.5400	1.3755	1,104.7300	1.1047	(19.688)	0	0	0
2023/05/30	2032	01/08/2024	11.14	Put	Bond Future	6,461.6900	6.4617	7,198.3800	7.1984	11.401	0	0	0
2023/05/30	2033	03/08/2023			Bond Future	116.3318	116.3318	115.7959	115.7959	(0.461)	0.0000	0.0000	7,227
2023/05/30	2033	02/11/2023			Bond Future	117.5698	117.5698	117.0211	117.0211	(0.467)	0.0000	0.0000	0
2023/05/30	2033	01/02/2024			Bond Future	120.3344	120.3344	119.7727	119.7727	(0.467)	0.0000	0.0000	0
2023/05/30	2033	02/05/2024			Bond Future	121.7485	121.7485	121.1732	121.1732	(0.473)	0.0000	0.0000	0
2023/05/30	2033	01/08/2024			Bond Future	124.5028	124.5028	123.9150	123.9150	(0.472)	0.0000	0.0000	0
2023/05/30	2037	03/08/2023	12.12	Call	Bond Future	673.6200	0.6736	501.6600	0.5017	(25.528)	0	0	0
2023/05/30	2037	03/08/2023	12.12	Put	Bond Future	3,467.3000	3.4673	3,964.4900	3.9645	14.339	0	0	0
2023/05/30	2037	03/08/2023	12.13	Call	Bond Future	688.3800	0.6884	513.6200	0.5136	(25.387)	0	0	0
2023/05/30	2037	03/08/2023	12.13	Put	Bond Future	3,428.2900	3.4283	3,922.6800	3.9227	14.421	0	0	0
2023/05/30	2037	03/08/2023			Bond Future	12.6539	73.6333	12.7863	72.9642	1.046	0.0000	0.0000	131,926
2023/05/30	2037	03/08/2023	10.30	Call	Bond Future	1.4700	0.0015	0.7300	0.0007	(50.340)	0	0	1,800
2023/05/30	2037	03/08/2023	10.30	Put	Bond Future	13,586.4800	13.5865	14,254.8900	14.2549	4.920	0	0	0
2023/05/30	2037	03/08/2023	11.00	Call	Bond Future	27.1300	0.0271	15.9800	0.0160	(41.098)	0	0	1,800
2023/05/30	2037	03/08/2023	11.00	Put	Bond Future	9,213.7300	9.2137	9,871.7300	9.8717	7.142	0	0	0
2023/05/30	2037	03/08/2023	12.14	Call	Bond Future	703.4700	0.7035	525.8700	0.5259	(25.246)	0	0	0
2023/05/30	2037	03/08/2023	12.14	Put	Bond Future	3,389.6700	3.3897	3,881.2200	3.8812	14.501	0	0	0
2023/05/30	2037	02/11/2023	12.52	Call	Bond Future	2,221.9300	2.2219	1,920.9900	1.9210	(13.544)	0	0	750
2023/05/30	2037	02/11/2023	12.52	Put	Bond Future	3,503.3000	3.5033	3,886.9600	3.8870	10.951	0	0	0
2023/05/30	2037	02/11/2023	13.89	Call	Bond Future	6,440.8500	6.4409	5,915.6100	5.9156	(8.155)	0	0	0
2023/05/30	2037	02/11/2023	13.89	Put	Bond Future	1,148.5800	1.1486	1,307.9400	1.3079	13.875	0	0	750
2023/05/30	2037	02/11/2023	11.56	Put	Bond Future	7,097.9800	7.0980	7,661.1300	7.6611	7.934	0	0	0
2023/05/30	2037	02/11/2023	11.57	Call	Bond Future	640.3900	0.6404	517.5200	0.5175	(19.187)	0	0	0
2023/05/30	2037	02/11/2023	11.55	Put	Bond Future	7,145.6400	7.1456	7,710.2100	7.7102	7.901	0	0	0
2023/05/30	2037	02/11/2023			Bond Future	12.7726	75.3037	12.9102	74.6191	1.078	0.0000	0.0000	0
2023/05/30	2037	02/11/2023	11.56	Call	Bond Future	631.1900	0.6312	509.7400	0.5097	(19.241)	0	0	0
2023/05/30	2037	02/11/2023	11.57	Put	Bond Future	7,050.4700	7.0505	7,612.2000	7.6122	7.967	0	0	0
2023/05/30	2037	02/11/2023	12.02	Call	Bond Future	1,216.5900	1.2166	1,016.4800	1.0165	(16.448)	0	0	750
2023/05/30	2037	02/11/2023	12.02	Put	Bond Future	5,134.6600	5.1347	5,619.1500	5.6191	9.436	0	0	0
2023/05/30	2037	02/11/2023	11.55	Call	Bond Future	622.0800	0.6221	502.0500	0.5020	(19.295)	0	0	0
2023/05/30	2037	01/02/2024	12.93	Call	Bond Future	3,585.1900	3.5852	3,216.1700	3.2162	(10.293)	0	0	0
2023/05/30	2037	01/02/2024	12.93	Put	Bond Future	3,393.6100	3.3936	3,725.1900	3.7252	9.771	0	0	2,500
2023/05/30	2037	01/02/2024	13.93	Put	Bond Future	1,770.5400	1.7705	1,967.2200	1.9672	11.108	0	0	2,500
2023/05/30	2037	01/02/2024	12.33	Call	Bond Future	2,164.7000	2.1647	1,895.5700	1.8956	(12.433)	0	0	0
2023/05/30	2037	01/02/2024	12.33	Put	Bond Future	5,007.6500	5.0076	5,439.1200	5.4391	8.616	0	0	0
2023/05/30	2037	01/02/2024	12.09	Put	Bond Future	5,821.3200	5.8213	6,292.8600	6.2929	8.100	0	0	0
2023/05/30	2037	01/02/2024			Bond Future	12.8910	72.8009	13.0343	72.1003	1.111	0.0000	0.0000	0
2023/05/30	2037	01/02/2024	13.93	Call	Bond Future	6,631.7600	6.6318	6,127.8400	6.1278	(7.599)	0	0	0
2023/05/30	2037	01/02/2024	12.31	Call	Bond Future	2,124.7200	2.1247	1,858.9500	1.8590	(12.508)	0	0	0
2023/05/30	2037	01/02/2024	12.31	Put	Bond Future	5,072.0200	5.0720	5,506.8500	5.5068	8.573	0	0	0
2023/05/30	2037	01/02/2024	12.32	Call	Bond Future	2,144.5400	2.1445	1,877.1000	1.8771	(12.471)	0	0	0
2023/05/30	2037	01/02/2024	12.32	Put	Bond Future	5,039.6400	5.0396	5,472.8000	5.4728	8.595	0	0	0
2023/05/30	2037	01/02/2024	12.09	Call	Bond Future	1,712.0800	1.7121	1,483.0200	1.4830	(13.379)	0	0	2,500
2023/05/30	2037	02/05/2024	11.44	Call	Bond Future	1,125.1300	1.1251	970.6300	0.9706	(13.732)	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
2023/05/30	2037	02/05/2024	11.44	Put	Bond Future	9,362.8100	9.3628	9,925.6500	9.9257	6.011	0	0	0
2023/05/30	2037	02/05/2024	11.45	Call	Bond Future	1,135.4800	1.1355	979.8500	0.9798	(13.706)	0	0	0
2023/05/30	2037	02/05/2024	11.43	Put	Bond Future	9,409.2800	9.4093	9,973.2400	9.9732	5.994	0	0	0
2023/05/30	2037	02/05/2024			Bond Future	13.0097	74.5319	13.1587	73.8145	1.146	0.0000	0.0000	0
2023/05/30	2037	02/05/2024	11.45	Put	Bond Future	9,316.4600	9.3165	9,878.1700	9.8782	6.029	0	0	0
2023/05/30	2037	02/05/2024	11.43	Call	Bond Future	1,114.8500	1.1148	961.4700	0.9615	(13.758)	0	0	0
2023/05/30	2037	01/08/2024	12.10	Call	Bond Future	2,072.4800	2.0725	1,833.9700	1.8340	(11.508)	0	0	0
2023/05/30	2037	01/08/2024	12.10	Put	Bond Future	7,377.3900	7.3774	7,871.9800	7.8720	6.704	0	0	0
2023/05/30	2037	01/08/2024	12.09	Call	Bond Future	2,058.1600	2.0582	1,820.8900	1.8209	(11.528)	0	0	0
2023/05/30	2037	01/08/2024	12.09	Put	Bond Future	7,415.8400	7.4158	7,911.6700	7.9117	6.686	0	0	0
2023/05/30	2037	01/08/2024			Bond Future	13.1591	71.9418	13.3145	71.2087	1.181	0.0000	0.0000	0
2023/05/30	2037	01/08/2024	12.11	Call	Bond Future	2,087.1700	2.0872	1,847.3900	1.8474	(11.488)	0	0	0
2023/05/30	2037	01/08/2024	12.11	Put	Bond Future	7,339.3600	7.3394	7,832.6800	7.8327	6.722	0	0	0
2023/05/30	2038	03/08/2023			Bond Future	125.6555	125.6555	125.2899	125.2899	(0.291)	0.0000	0.0000	3,022
2023/05/30	2038	02/11/2023			Bond Future	128.5351	128.5351	128.1605	128.1605	(0.291)	0.0000	0.0000	1,656
2023/05/30	2038	01/02/2024			Bond Future	129.5286	129.5286	129.1450	129.1450	(0.296)	0.0000	0.0000	0
2023/05/30	2038	02/05/2024			Bond Future	132.6358	132.6358	132.2430	132.2430	(0.296)	0.0000	0.0000	0
2023/05/30	2038	01/08/2024			Bond Future	133.5510	133.5510	133.1496	133.1496	(0.301)	0.0000	0.0000	0
2023/05/30	2040	03/08/2023	12.23	Call	Bond Future	775.8400	0.7758	576.4900	0.5765	(25.695)	0	0	0
2023/05/30	2040	03/08/2023	12.23	Put	Bond Future	3,601.2200	3.6012	4,140.9800	4.1410	14.988	0	0	0
2023/05/30	2040	03/08/2023			Bond Future	12.7363	74.6891	12.8738	73.9500	1.080	0.0000	0.0000	132,957
2023/05/30	2040	03/08/2023	12.21	Call	Bond Future	743.4200	0.7434	550.3100	0.5503	(25.976)	0	0	0
2023/05/30	2040	03/08/2023	12.21	Put	Bond Future	3,683.8600	3.6839	4,229.8600	4.2299	14.821	0	0	0
2023/05/30	2040	03/08/2023	12.22	Call	Bond Future	759.5100	0.7595	563.2900	0.5633	(25.835)	0	0	0
2023/05/30	2040	03/08/2023	12.22	Put	Bond Future	3,642.3900	3.6424	4,185.2800	4.1853	14.905	0	0	0
2023/05/30	2040	02/11/2023	12.60	Call	Bond Future	2,327.4600	2.3275	1,996.4800	1.9965	(14.221)	0	0	128
2023/05/30	2040	02/11/2023	12.60	Put	Bond Future	3,691.6000	3.6916	4,116.8200	4.1168	11.519	0	0	0
2023/05/30	2040	02/11/2023	13.64	Call	Bond Future	5,587.5700	5.5876	5,052.4300	5.0524	(9.577)	0	0	0
2023/05/30	2040	02/11/2023	13.64	Put	Bond Future	1,566.4700	1.5665	1,787.5300	1.7875	14.112	0	0	128
2023/05/30	2040	02/11/2023	11.58	Call	Bond Future	614.7500	0.6148	490.5200	0.4905	(20.208)	0	0	0
2023/05/30	2040	02/11/2023	11.58	Put	Bond Future	7,925.4400	7.9254	8,557.4100	8.5574	7.974	0	0	0
2023/05/30	2040	02/11/2023	11.59	Call	Bond Future	623.9900	0.6240	498.2500	0.4983	(20.151)	0	0	0
2023/05/30	2040	02/11/2023	11.60	Put	Bond Future	7,820.4900	7.8205	8,449.4200	8.4494	8.042	0	0	0
2023/05/30	2040	02/11/2023			Bond Future	12.8520	76.3834	12.9949	75.6272	1.112	0.0000	0.0000	104
2023/05/30	2040	02/11/2023	11.80	Call	Bond Future	843.7200	0.8437	683.5700	0.6836	(18.981)	0	0	128
2023/05/30	2040	02/11/2023	11.80	Put	Bond Future	6,811.2800	6.8113	7,407.3300	7.4073	8.751	0	0	0
2023/05/30	2040	02/11/2023	11.59	Put	Bond Future	7,872.8700	7.8729	8,503.3300	8.5033	8.008	0	0	0
2023/05/30	2040	02/11/2023	11.60	Call	Bond Future	633.3400	0.6333	506.0700	0.5061	(20.095)	0	0	0
2023/05/30	2040	01/02/2024	12.33	Call	Bond Future	2,169.3900	2.1694	1,885.3600	1.8854	(13.093)	0	0	0
2023/05/30	2040	01/02/2024	12.33	Put	Bond Future	5,640.4400	5.6404	6,130.3300	6.1303	8.685	0	0	0
2023/05/30	2040	01/02/2024	12.34	Call	Bond Future	2,190.1400	2.1901	1,904.2600	1.9043	(13.053)	0	0	0
2023/05/30	2040	01/02/2024	12.34	Put	Bond Future	5,604.7600	5.6048	6,092.8000	6.0928	8.708	0	0	0
2023/05/30	2040	01/02/2024			Bond Future	12.9674	73.6554	13.1160	72.8815	1.146	0.0000	0.0000	28
2023/05/30	2040	01/02/2024	12.35	Call	Bond Future	2,211.0000	2.2110	1,923.2700	1.9233	(13.014)	0	0	0
2023/05/30	2040	01/02/2024	12.35	Put	Bond Future	5,569.2500	5.5692	6,055.4400	6.0554	8.730	0	0	0
2023/05/30	2040	02/05/2024	11.60	Call	Bond Future	1,317.5300	1.3175	1,134.9300	1.1349	(13.859)	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
2023/05/30	2040	02/05/2024	11.61	Call	Bond Future	1,329.2200	1.3292	1,145.3300	1.1453	(13.834)	0	0	0
2023/05/30	2040	02/05/2024	11.62	Put	Bond Future	9,567.2800	9.5673	10,174.4000	10.1744	6.346	0	0	0
2023/05/30	2040	02/05/2024			Bond Future	13.0825	75.4067	13.2370	74.6144	1.181	0.0000	0.0000	0
2023/05/30	2040	02/05/2024	11.60	Put	Bond Future	9,665.9100	9.6659	10,275.6200	10.2756	6.308	0	0	0
2023/05/30	2040	02/05/2024	11.61	Put	Bond Future	9,616.4100	9.6164	10,224.8300	10.2248	6.327	0	0	0
2023/05/30	2040	02/05/2024	11.62	Call	Bond Future	1,341.2000	1.3412	1,156.0100	1.1560	(13.808)	0	0	0
2023/05/30	2040	01/08/2024	12.34	Call	Bond Future	2,539.3400	2.5393	2,249.3200	2.2493	(11.421)	0	0	0
2023/05/30	2040	01/08/2024	12.34	Put	Bond Future	7,268.4600	7.2685	7,788.2400	7.7882	7.151	0	0	0
2023/05/30	2040	01/08/2024			Bond Future	13.2266	72.5856	13.3875	71.7758	1.217	0.0000	0.0000	0
2023/05/30	2040	01/08/2024	12.32	Call	Bond Future	2,500.8000	2.5008	2,213.8300	2.2138	(11.475)	0	0	0
2023/05/30	2040	01/08/2024	12.32	Put	Bond Future	7,342.1100	7.3421	7,864.9400	7.8649	7.121	0	0	0
2023/05/30	2040	01/08/2024	12.33	Call	Bond Future	2,520.1800	2.5202	2,231.6800	2.2317	(11.448)	0	0	0
2023/05/30	2040	01/08/2024	12.33	Put	Bond Future	7,305.3600	7.3054	7,826.6600	7.8267	7.136	0	0	0
2023/05/30	2044	03/08/2023	12.00	Call	Bond Future	408.6300	0.4086	289.6800	0.2897	(29.109)	0	0	0
2023/05/30	2044	03/08/2023	12.00	Put	Bond Future	4,758.8700	4.7589	5,352.2600	5.3523	12.469	0	0	4,754
2023/05/30	2044	03/08/2023	12.15	Call	Bond Future	593.2900	0.5933	434.1700	0.4342	(26.820)	0	0	0
2023/05/30	2044	03/08/2023	12.15	Put	Bond Future	4,052.5600	4.0526	4,605.7800	4.6058	13.651	0	0	0
2023/05/30	2044	03/08/2023	12.16	Call	Bond Future	607.3700	0.6074	445.3800	0.4454	(26.671)	0	0	0
2023/05/30	2044	03/08/2023	12.16	Put	Bond Future	4,007.8700	4.0079	4,558.2200	4.5582	13.732	0	0	0
2023/05/30	2044	03/08/2023			Bond Future	12.7623	71.2418	12.8947	70.5294	1.037	0.0000	0.0000	84,933
2023/05/30	2044	03/08/2023	11.75	Call	Bond Future	217.1000	0.2171	146.9000	0.1469	(32.335)	0	0	4,553
2023/05/30	2044	03/08/2023	11.75	Put	Bond Future	6,092.4500	6.0925	6,734.5900	6.7346	10.540	0	0	3,076
2023/05/30	2044	03/08/2023	12.17	Call	Bond Future	621.5900	0.6216	456.7100	0.4567	(26.526)	0	0	0
2023/05/30	2044	03/08/2023	12.17	Put	Bond Future	3,963.4000	3.9634	4,510.8600	4.5109	13.813	0	0	0
2023/05/30	2044	03/08/2023	12.50	Call	Bond Future	1,223.0100	1.2230	953.2200	0.9532	(22.060)	0	0	0
2023/05/30	2044	03/08/2023	12.50	Put	Bond Future	2,670.8500	2.6708	3,113.4000	3.1134	16.570	0	0	9,106
2023/05/30	2044	02/11/2023	11.57	Call	Bond Future	592.2900	0.5923	476.0900	0.4761	(19.619)	0	0	0
2023/05/30	2044	02/11/2023	11.57	Put	Bond Future	8,188.6100	8.1886	8,801.1600	8.8012	7.481	0	0	0
2023/05/30	2044	02/11/2023			Bond Future	12.8731	72.8578	13.0106	72.1291	1.068	0.0000	0.0000	0
2023/05/30	2044	02/11/2023	11.55	Call	Bond Future	574.4700	0.5745	461.1300	0.4611	(19.729)	0	0	0
2023/05/30	2044	02/11/2023	11.55	Put	Bond Future	8,297.8800	8.2979	8,913.2900	8.9133	7.416	0	0	0
2023/05/30	2044	02/11/2023	11.56	Call	Bond Future	583.3300	0.5833	468.5600	0.4686	(19.675)	0	0	0
2023/05/30	2044	02/11/2023	11.56	Put	Bond Future	8,243.1500	8.2432	8,857.1300	8.8571	7.448	0	0	0
2023/05/30	2044	01/02/2024	12.29	Call	Bond Future	2,084.4300	2.0844	1,818.3700	1.8184	(12.764)	0	0	0
2023/05/30	2044	01/02/2024	12.29	Put	Bond Future	5,904.2500	5.9042	6,384.0200	6.3840	8.126	0	0	0
2023/05/30	2044	01/02/2024			Bond Future	12.9835	70.1730	13.1264	69.4271	1.101	0.0000	0.0000	0
2023/05/30	2044	01/02/2024	12.27	Call	Bond Future	2,044.0600	2.0441	1,781.5700	1.7816	(12.842)	0	0	0
2023/05/30	2044	01/02/2024	12.27	Put	Bond Future	5,979.2200	5.9792	6,462.5600	6.4626	8.084	0	0	0
2023/05/30	2044	01/02/2024	12.28	Call	Bond Future	2,064.3000	2.0643	1,800.0200	1.8000	(12.802)	0	0	0
2023/05/30	2044	01/02/2024	12.28	Put	Bond Future	5,941.7500	5.9417	6,423.3000	6.4233	8.105	0	0	0
2023/05/30	2044	02/05/2024	11.67	Call	Bond Future	1,408.0300	1.4080	1,223.0200	1.2230	(13.140)	0	0	0
2023/05/30	2044	02/05/2024	11.67	Put	Bond Future	9,514.4600	9.5145	10,093.0400	10.0930	6.081	0	0	0
2023/05/30	2044	02/05/2024			Bond Future	13.0932	71.8415	13.2416	71.0779	1.134	0.0000	0.0000	0
2023/05/30	2044	02/05/2024	11.65	Call	Bond Future	1,383.0000	1.3830	1,200.5700	1.2006	(13.191)	0	0	0
2023/05/30	2044	02/05/2024	11.65	Put	Bond Future	9,614.3900	9.6144	10,195.5500	10.1955	6.045	0	0	0
2023/05/30	2044	02/05/2024	11.66	Call	Bond Future	1,395.4800	1.3955	1,211.7600	1.2118	(13.165)	0	0	0
2023/05/30	2044	02/05/2024	11.66	Put	Bond Future	9,564.3500	9.5643	10,144.2200	10.1442	6.063	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
2023/05/30	2044	01/08/2024	12.28	Call	Bond Future	2,457.9000	2.4579	2,185.2300	2.1852	(11.094)	0	0	0
2023/05/30	2044	01/08/2024	12.28	Put	Bond Future	7,604.1000	7.6041	8,111.8500	8.1118	6.677	0	0	0
2023/05/30	2044	01/08/2024	12.29	Call	Bond Future	2,477.0800	2.4771	2,202.9300	2.2029	(11.067)	0	0	0
2023/05/30	2044	01/08/2024	12.29	Put	Bond Future	7,565.8100	7.5658	8,072.0800	8.0721	6.692	0	0	0
2023/05/30	2044	01/08/2024			Bond Future	13.2302	69.0657	13.3847	68.2853	1.168	0.0000	0.0000	0
2023/05/30	2044	01/08/2024	12.30	Call	Bond Future	2,496.3400	2.4963	2,220.7100	2.2207	(11.041)	0	0	0
2023/05/30	2044	01/08/2024	12.30	Put	Bond Future	7,527.6600	7.5277	8,032.4500	8.0325	6.706	0	0	0
2023/05/30	2046	03/08/2023			Bond Future	110.5109	110.5109	109.3028	109.3028	(1.093)	0.0000	0.0000	12,882
2023/05/30	2046	02/11/2023			Bond Future	110.9468	110.9468	109.7106	109.7106	(1.114)	0.0000	0.0000	4,626
2023/05/30	2046	01/02/2024			Bond Future	113.5558	113.5558	112.2903	112.2903	(1.114)	0.0000	0.0000	0
2023/05/30	2046	02/05/2024			Bond Future	114.1164	114.1164	112.8204	112.8204	(1.136)	0.0000	0.0000	0
2023/05/30	2046	01/08/2024			Bond Future	116.6964	116.6964	115.3714	115.3714	(1.135)	0.0000	0.0000	0
2023/05/30	2050	03/08/2023			Bond Future	109.9030	109.9030	109.7699	109.7699	(0.121)	0.0000	0.0000	10,740
2023/05/30	2050	02/11/2023			Bond Future	112.4213	112.4213	112.2847	112.2847	(0.121)	0.0000	0.0000	3,364
2023/05/30	2050	01/02/2024			Bond Future	112.8076	112.8076	112.6678	112.6678	(0.124)	0.0000	0.0000	0
2023/05/30	2050	02/05/2024			Bond Future	115.5138	115.5138	115.3704	115.3704	(0.124)	0.0000	0.0000	0
2023/05/30	2050	01/08/2024			Bond Future	115.8031	115.8031	115.6568	115.6568	(0.126)	0.0000	0.0000	0
2023/05/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	AL37	03/08/2023			Index Future	863.0080	863.0080	856.7190	856.7190	(0.729)	0.0000	0.0000	0
2023/05/30	AL37	02/11/2023			Index Future	882.5670	882.5670	876.1310	876.1310	(0.729)	0.0000	0.0000	0
2023/05/30	AL37	01/02/2024			Index Future	903.1130	903.1130	896.5260	896.5260	(0.729)	0.0000	0.0000	0
2023/05/30	AL37	02/05/2024			Index Future	924.5780	924.5780	917.8340	917.8340	(0.729)	0.0000	0.0000	0
2023/05/30	AL37	01/08/2024			Index Future	945.3240	945.3240	938.4320	938.4320	(0.729)	0.0000	0.0000	0
2023/05/30	AL7T	03/08/2023			Index Future	971.2830	971.2830	961.4700	961.4700	(1.010)	0.0000	0.0000	0
2023/05/30	AL7T	02/11/2023			Index Future	993.2950	993.2950	983.2560	983.2560	(1.011)	0.0000	0.0000	0
2023/05/30	AL7T	01/02/2024			Index Future	1,016.4190	1,016.4190	1,006.1450	1,006.1450	(1.011)	0.0000	0.0000	0
2023/05/30	AL7T	02/05/2024			Index Future	1,040.5770	1,040.5770	1,030.0580	1,030.0580	(1.011)	0.0000	0.0000	0
2023/05/30	AL7T	01/08/2024			Index Future	1,063.9260	1,063.9260	1,053.1750	1,053.1750	(1.011)	0.0000	0.0000	0
2023/05/30	ALBI	03/08/2023			Index Future	855.0890	855.0890	847.5220	847.5220	(0.885)	0.0000	0.0000	101
2023/05/30	ALBI	02/11/2023			Index Future	874.4680	874.4680	866.7260	866.7260	(0.885)	0.0000	0.0000	0
2023/05/30	ALBI	01/02/2024			Index Future	894.8260	894.8260	886.9030	886.9030	(0.885)	0.0000	0.0000	0
2023/05/30	ALBI	02/05/2024			Index Future	916.0940	916.0940	907.9820	907.9820	(0.885)	0.0000	0.0000	0
2023/05/30	ALBI	01/08/2024			Index Future	936.6500	936.6500	928.3590	928.3590	(0.885)	0.0000	0.0000	0
2023/05/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	C446	31/03/2046			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/30	ES33	03/08/2023			Bond Future	13.1918	71.6782	13.3447	71.0322	1.160	0.0000	0.0000	350
2023/05/30	ES33	02/11/2023			Bond Future	13.3473	69.5210	13.5070	68.8599	1.197	0.0000	0.0000	0
2023/05/30	ES33	01/02/2024			Bond Future	13.5048	71.1562	13.6718	70.4795	1.236	0.0000	0.0000	0
2023/05/30	ES33	02/05/2024			Bond Future	13.6593	69.0610	13.8337	68.3680	1.277	0.0000	0.0000	0
2023/05/30	ES33	01/08/2024			Bond Future	13.8462	70.6184	14.0286	69.9101	1.317	0.0000	0.0000	0
2023/05/30	ES42	03/08/2023			Bond Future	13.4868	68.6445	13.6190	68.0105	0.981	0.0000	0.0000	4,000
2023/05/30	ES42	02/11/2023			Bond Future	13.6299	65.9536	13.7678	65.3047	1.012	0.0000	0.0000	0
2023/05/30	ES42	01/02/2024			Bond Future	13.7673	67.5052	13.9109	66.8410	1.043	0.0000	0.0000	0
2023/05/30	ES42	02/05/2024			Bond Future	13.9073	64.8612	14.0569	64.1811	1.076	0.0000	0.0000	0
2023/05/30	ES42	01/08/2024			Bond Future	14.0713	66.3214	14.2272	65.6261	1.108	0.0000	0.0000	0
2023/05/30	GOVI	03/08/2023	837.21	Call	GOVI	54,670.0000	5.4670	0.0000	0.0000	(100.000)	0	0	0
2023/05/30	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	20,560.0000	2.0560	100.000	0	0	0
2023/05/30	GOVI	03/08/2023	837.22	Call	GOVI	54,570.0000	5.4570	0.0000	0.0000	(100.000)	0	0	0
2023/05/30	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	20,660.0000	2.0660	100.000	0	0	0
2023/05/30	GOVI	03/08/2023			GOVI	842.6770	842.6770	835.1540	835.1540	(0.893)	0.0000	0.0000	838
2023/05/30	GOVI	03/08/2023	837.23	Call	GOVI	54,470.0000	5.4470	0.0000	0.0000	(100.000)	0	0	0
2023/05/30	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	20,760.0000	2.0760	100.000	0	0	0
2023/05/30	GOVI	02/11/2023	885.81	Put	GOVI	240,350.0000	24.0350	317,330.0000	31.7330	32.028	0	0	0
2023/05/30	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/30	GOVI	02/11/2023			GOVI	861.7750	861.7750	854.0770	854.0770	(0.893)	0.0000	0.0000	0
2023/05/30	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/30	GOVI	02/11/2023	885.80	Put	GOVI	240,250.0000	24.0250	317,230.0000	31.7230	32.042	0	0	0
2023/05/30	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/30	GOVI	02/11/2023	885.82	Put	GOVI	240,450.0000	24.0450	317,430.0000	31.7430	32.015	0	0	0
2023/05/30	GOVI	01/02/2024	880.00	Call	GOVI	18,370.0000	1.8370	0.0000	0.0000	(100.000)	0	0	0
2023/05/30	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	60,410.0000	6.0410	100.000	0	0	0
2023/05/30	GOVI	01/02/2024			GOVI	881.8370	881.8370	873.9590	873.9590	(0.893)	0.0000	0.0000	0
2023/05/30	GOVI	01/02/2024	879.98	Call	GOVI	18,570.0000	1.8570	0.0000	0.0000	(100.000)	0	0	0
2023/05/30	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	60,210.0000	6.0210	100.000	0	0	0
2023/05/30	GOVI	01/02/2024	879.99	Call	GOVI	18,470.0000	1.8470	0.0000	0.0000	(100.000)	0	0	0
2023/05/30	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	60,310.0000	6.0310	100.000	0	0	0
2023/05/30	GOVI	02/05/2024	950.97	Put	GOVI	481,740.0000	48.1740	562,390.0000	56.2390	16.741	0	0	0
2023/05/30	GOVI	02/05/2024	950.98	Put	GOVI	481,840.0000	48.1840	562,490.0000	56.2490	16.738	0	0	0
2023/05/30	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/30	GOVI	02/05/2024			GOVI	902.7960	902.7960	894.7310	894.7310	(0.893)	0.0000	0.0000	0
2023/05/30	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/30	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/30	GOVI	02/05/2024	950.99	Put	GOVI	481,940.0000	48.1940	562,590.0000	56.2590	16.734	0	0	0
2023/05/30	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/30	GOVI	01/08/2024	943.39	Put	GOVI	203,360.0000	20.3360	285,790.0000	28.5790	40.534	0	0	0
2023/05/30	GOVI	01/08/2024			GOVI	923.0540	923.0540	914.8110	914.8110	(0.893)	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
2023/05/30	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/30	GOVI	01/08/2024	943.37	Put	GOVI	203,160.0000	20.3160	285,590.0000	28.5590	40.574	0	0	0
2023/05/30	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/30	GOVI	01/08/2024	943.38	Put	GOVI	203,260.0000	20.3260	285,690.0000	28.5690	40.554	0	0	0
2023/05/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/30	IGOV	03/08/2023			Index Future	325.1080	325.1080	324.2460	324.2460	(0.265)	0.0000	0.0000	638
2023/05/30	IGOV	02/11/2023			Index Future	332.5550	332.5550	331.6710	331.6710	(0.266)	0.0000	0.0000	16
2023/05/30	IGOV	01/02/2024			Index Future	340.3730	340.3730	339.4680	339.4680	(0.266)	0.0000	0.0000	0
2023/05/30	IGOV	02/05/2024			Index Future	348.5380	348.5380	347.6110	347.6110	(0.266)	0.0000	0.0000	0
2023/05/30	IGOV	01/08/2024			Index Future	356.4310	356.4310	355.4850	355.4850	(0.265)	0.0000	0.0000	0
2023/05/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/05/30	JBAF	21/06/2023			Jibar Tradeable Future	8.5600	91.4400	8.5650	91.4350	0.058	0.0000	0.0000	0
2023/05/30	JBAF	19/07/2023			Jibar Tradeable Future	8.7250	91.2750	8.7400	91.2600	0.172	0.0000	0.0000	0
2023/05/30	JBAF	16/08/2023			Jibar Tradeable Future	8.9700	91.0300	9.0100	90.9900	0.446	0.0000	0.0000	0
2023/05/30	JBAF	20/09/2023			Jibar Tradeable Future	9.1250	90.8750	9.1600	90.8400	0.384	0.0000	0.0000	0
2023/05/30	JBAF	18/10/2023			Jibar Tradeable Future	9.1450	90.8550	9.1850	90.8150	0.437	0.0000	0.0000	0
2023/05/30	JBAF	15/11/2023			Jibar Tradeable Future	9.2050	90.7950	9.2650	90.7350	0.652	0.0000	0.0000	0
2023/05/30	JBAF	20/12/2023			Jibar Tradeable Future	9.2350	90.7650	9.3000	90.7000	0.704	0.0000	0.0000	0
2023/05/30	JBAF	20/03/2024			Jibar Tradeable Future	9.2150	90.7850	9.2850	90.7150	0.760	0.0000	0.0000	0
2023/05/30	JBAF	19/06/2024			Jibar Tradeable Future	9.1150	90.8850	9.2000	90.8000	0.933	0.0000	0.0000	0
2023/05/30	JBAF	18/09/2024			Jibar Tradeable Future	8.9950	91.0050	9.0900	90.9100	1.056	0.0000	0.0000	0
2023/05/30	JBAF	18/12/2024			Jibar Tradeable Future	8.8100	91.1900	8.9050	91.0950	1.078	0.0000	0.0000	0
2023/05/30	JBAF	19/03/2025			Jibar Tradeable Future	8.8050	91.1950	8.8950	91.1050	1.022	0.0000	0.0000	0
2023/05/30	R035	03/08/2023	12.00	Call	Bond Future	895.6100	0.8956	654.2300	0.6542	(26.951)	0	0	0
2023/05/30	R035	03/08/2023	12.00	Put	Bond Future	2,914.2200	2.9142	3,450.3400	3.4503	18.397	0	0	0
2023/05/30	R035	03/08/2023	12.50	Call	Bond Future	2,094.9900	2.0950	1,671.6700	1.6717	(20.206)	0	0	5,000

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
2023/05/30	R035	03/08/2023			Bond Future	12.3877	82.5765	12.5409	81.7990	1.236	0.0000	0.0000	61,185
2023/05/30	R035	03/08/2023	11.75	Call	Bond Future	518.5000	0.5185	358.6800	0.3587	(30.824)	0	0	0
2023/05/30	R035	03/08/2023	11.75	Put	Bond Future	3,877.9200	3.8779	4,495.6000	4.4956	15.928	0	0	4,870
2023/05/30	R035	03/08/2023	11.98	Call	Bond Future	860.3300	0.8603	625.9300	0.6259	(27.245)	0	0	0
2023/05/30	R035	03/08/2023	11.98	Put	Bond Future	2,985.0500	2.9850	3,528.1500	3.5281	18.194	0	0	0
2023/05/30	R035	03/08/2023	11.99	Call	Bond Future	877.8600	0.8779	639.9800	0.6400	(27.098)	0	0	0
2023/05/30	R035	03/08/2023	11.99	Put	Bond Future	2,949.5000	2.9495	3,489.1200	3.4891	18.295	0	0	0
2023/05/30	R035	03/08/2023	12.50	Put	Bond Future	1,523.9400	1.5239	1,878.1200	1.8781	23.241	0	0	0
2023/05/30	R035	02/11/2023	12.85	Call	Bond Future	3,826.0300	3.8260	3,349.4600	3.3495	(12.456)	0	0	0
2023/05/30	R035	02/11/2023	12.85	Put	Bond Future	2,151.4200	2.1514	2,470.3300	2.4703	14.823	0	0	400
2023/05/30	R035	02/11/2023	13.59	Call	Bond Future	6,314.4000	6.3144	5,710.8200	5.7108	(9.559)	0	0	0
2023/05/30	R035	02/11/2023	13.59	Put	Bond Future	1,156.0500	1.1561	1,347.9500	1.3479	16.600	0	0	750
2023/05/30	R035	02/11/2023	11.12	Call	Bond Future	472.6800	0.4727	363.0000	0.3630	(23.204)	0	0	400
2023/05/30	R035	02/11/2023	11.41	Call	Bond Future	725.1000	0.7251	569.6500	0.5697	(21.438)	0	0	0
2023/05/30	R035	02/11/2023	11.41	Put	Bond Future	6,541.4100	6.5414	7,181.4400	7.1814	9.784	0	0	0
2023/05/30	R035	02/11/2023	11.42	Call	Bond Future	735.3300	0.7353	578.1300	0.5781	(21.378)	0	0	0
2023/05/30	R035	02/11/2023	11.42	Put	Bond Future	6,496.1300	6.4961	7,134.4100	7.1344	9.826	0	0	0
2023/05/30	R035	02/11/2023			Bond Future	12.5112	79.9368	12.6708	79.1413	1.276	0.0000	0.0000	109,778
2023/05/30	R035	02/11/2023	11.43	Call	Bond Future	745.6700	0.7457	586.7100	0.5867	(21.318)	0	0	0
2023/05/30	R035	02/11/2023	11.43	Put	Bond Future	6,451.0000	6.4510	7,087.5200	7.0875	9.867	0	0	0
2023/05/30	R035	02/11/2023	11.74	Call	Bond Future	1,164.3200	1.1643	941.7200	0.9417	(19.118)	0	0	750
2023/05/30	R035	02/11/2023	11.74	Put	Bond Future	5,175.4100	5.1754	5,748.2900	5.7483	11.069	0	0	0
2023/05/30	R035	02/11/2023	12.24	Call	Bond Future	2,150.0600	2.1501	1,810.5600	1.8106	(15.790)	0	0	750
2023/05/30	R035	02/11/2023	12.24	Put	Bond Future	3,528.4200	3.5284	3,984.4000	3.9844	12.923	0	0	0
2023/05/30	R035	02/11/2023	11.12	Put	Bond Future	7,921.5700	7.9216	8,607.3700	8.6074	8.657	0	0	0
2023/05/30	R035	02/11/2023	10.62	Call	Bond Future	203.9400	0.2039	150.1700	0.1502	(26.366)	0	0	400
2023/05/30	R035	02/11/2023	10.62	Put	Bond Future	10,573.1500	10.5732	11,314.8600	11.3149	7.015	0	0	0
2023/05/30	R035	01/02/2024	11.12	Put	Bond Future	8,793.8100	8.7938	9,462.2800	9.4623	7.602	0	0	0
2023/05/30	R035	01/02/2024	12.18	Put	Bond Future	4,636.0400	4.6360	5,123.0900	5.1231	10.506	0	0	0
2023/05/30	R035	01/02/2024	12.19	Call	Bond Future	2,368.4400	2.3684	2,039.4100	2.0394	(13.892)	0	0	0
2023/05/30	R035	01/02/2024	12.19	Put	Bond Future	4,605.8200	4.6058	5,090.9100	5.0909	10.532	0	0	0
2023/05/30	R035	01/02/2024	10.62	Call	Bond Future	433.7500	0.4338	345.6800	0.3457	(20.304)	0	0	400
2023/05/30	R035	01/02/2024	10.62	Put	Bond Future	11,321.0700	11.3211	12,047.1200	12.0471	6.413	0	0	0
2023/05/30	R035	01/02/2024			Bond Future	12.6353	81.7985	12.8018	80.9844	1.318	0.0000	0.0000	0
2023/05/30	R035	01/02/2024	12.20	Call	Bond Future	2,389.8800	2.3899	2,058.8800	2.0589	(13.850)	0	0	0
2023/05/30	R035	01/02/2024	12.20	Put	Bond Future	4,576.0300	4.5760	5,059.1500	5.0592	10.558	0	0	0
2023/05/30	R035	01/02/2024	13.46	Call	Bond Future	5,918.1800	5.9182	5,364.8600	5.3649	(9.349)	0	0	0
2023/05/30	R035	01/02/2024	13.46	Put	Bond Future	2,002.4100	2.0024	2,263.2100	2.2632	13.024	0	0	400
2023/05/30	R035	01/02/2024	11.12	Call	Bond Future	796.7900	0.7968	651.1400	0.6511	(18.280)	0	0	400
2023/05/30	R035	01/02/2024	12.18	Call	Bond Future	2,347.3700	2.3474	2,020.3000	2.0203	(13.933)	0	0	0
2023/05/30	R035	02/05/2024	11.20	Call	Bond Future	1,004.0400	1.0040	836.2400	0.8362	(16.712)	0	0	0
2023/05/30	R035	02/05/2024	11.20	Put	Bond Future	9,035.0000	9.0350	9,700.7000	9.7007	7.368	0	0	0
2023/05/30	R035	02/05/2024	11.19	Call	Bond Future	994.3200	0.9943	827.8300	0.8278	(16.744)	0	0	0
2023/05/30	R035	02/05/2024	11.19	Put	Bond Future	9,080.8500	9.0809	9,747.8600	9.7479	7.345	0	0	0
2023/05/30	R035	02/05/2024			Bond Future	12.7481	79.2259	12.9216	78.3923	1.361	0.0000	0.0000	0
2023/05/30	R035	02/05/2024	11.21	Call	Bond Future	1,013.8200	1.0138	844.7200	0.8447	(16.679)	0	0	0
2023/05/30	R035	02/05/2024	11.21	Put	Bond Future	8,989.2700	8.9893	9,653.6700	9.6537	7.391	0	0	0
2023/05/30	R035	01/08/2024	11.80	Call	Bond Future	1,819.7700	1.8198	1,562.6600	1.5627	(14.129)	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
2023/05/30	R035	01/08/2024	11.80	Put	Bond Future	7,238.2000	7.2382	7,832.9400	7.8329	8.217	0	0	0
2023/05/30	R035	01/08/2024	11.81	Call	Bond Future	1,833.7000	1.8337	1,575.0900	1.5751	(14.103)	0	0	0
2023/05/30	R035	01/08/2024	11.79	Put	Bond Future	7,276.5100	7.2765	7,872.7500	7.8727	8.194	0	0	0
2023/05/30	R035	01/08/2024			Bond Future	12.8894	80.9964	13.0704	80.1446	1.405	0.0000	0.0000	0
2023/05/30	R035	01/08/2024	11.81	Put	Bond Future	7,200.0100	7.2000	7,793.2500	7.7933	8.239	0	0	0
2023/05/30	R035	01/08/2024	11.79	Call	Bond Future	1,805.9200	1.8059	1,550.3100	1.5503	(14.154)	0	0	0
2023/05/30	R186	03/08/2023	9.73	Put	Bond Future	1,009.2500	1.0092	1,357.5000	1.3575	34.506	0	0	0
2023/05/30	R186	03/08/2023	9.74	Call	Bond Future	936.5500	0.9366	649.3100	0.6493	(30.670)	0	0	0
2023/05/30	R186	03/08/2023	9.74	Put	Bond Future	995.7300	0.9957	1,340.9500	1.3409	34.670	0	0	0
2023/05/30	R186	03/08/2023			Bond Future	9.7607	103.4328	9.9833	102.8004	2.280	0.0000	0.0000	73,345
2023/05/30	R186	03/08/2023	9.73	Call	Bond Future	921.5200	0.9215	637.3100	0.6373	(30.841)	0	0	0
2023/05/30	R186	03/08/2023	9.75	Call	Bond Future	951.7000	0.9517	661.4500	0.6614	(30.498)	0	0	0
2023/05/30	R186	03/08/2023	9.75	Put	Bond Future	982.3400	0.9823	1,324.5500	1.3246	34.836	0	0	0
2023/05/30	R186	02/11/2023	9.40	Call	Bond Future	899.2600	0.8993	671.4200	0.6714	(25.336)	0	0	0
2023/05/30	R186	02/11/2023	9.40	Put	Bond Future	2,002.8900	2.0029	2,422.2600	2.4223	20.938	0	0	0
2023/05/30	R186	02/11/2023	9.15	Call	Bond Future	663.6000	0.6636	481.6000	0.4816	(27.426)	0	0	1,715
2023/05/30	R186	02/11/2023			Bond Future	9.8113	105.7782	10.0551	105.1309	2.485	0.0000	0.0000	13,885
2023/05/30	R186	02/11/2023	10.42	Call	Bond Future	2,428.8500	2.4288	2,009.3700	2.0094	(17.271)	0	0	0
2023/05/30	R186	02/11/2023	10.42	Put	Bond Future	822.4900	0.8225	1,050.2200	1.0502	27.688	0	0	1,715
2023/05/30	R186	02/11/2023	9.15	Put	Bond Future	2,445.4700	2.4455	2,910.6800	2.9107	19.023	0	0	0
2023/05/30	R186	02/11/2023	9.38	Call	Bond Future	878.1700	0.8782	654.1600	0.6542	(25.509)	0	0	0
2023/05/30	R186	02/11/2023	9.38	Put	Bond Future	2,035.8500	2.0359	2,459.0500	2.4591	20.787	0	0	0
2023/05/30	R186	02/11/2023	9.39	Call	Bond Future	888.8100	0.8888	662.8700	0.6629	(25.421)	0	0	0
2023/05/30	R186	02/11/2023	9.39	Put	Bond Future	2,019.4600	2.0195	2,440.7300	2.4407	20.861	0	0	0
2023/05/30	R186	01/02/2024	9.51	Call	Bond Future	1,216.2500	1.2163	952.9400	0.9529	(21.649)	0	0	0
2023/05/30	R186	01/02/2024	9.52	Put	Bond Future	2,037.1100	2.0371	2,434.5900	2.4346	19.512	0	0	0
2023/05/30	R186	01/02/2024	9.50	Call	Bond Future	1,204.3500	1.2044	942.7200	0.9427	(21.724)	0	0	0
2023/05/30	R186	01/02/2024			Bond Future	9.8451	102.9286	10.1137	102.2662	2.728	0.0000	0.0000	0
2023/05/30	R186	01/02/2024	9.51	Put	Bond Future	2,050.5200	2.0505	2,449.6500	2.4497	19.465	0	0	0
2023/05/30	R186	01/02/2024	9.52	Call	Bond Future	1,227.8600	1.2279	962.9000	0.9629	(21.579)	0	0	0
2023/05/30	R186	01/02/2024	9.50	Put	Bond Future	2,063.6500	2.0637	2,464.4600	2.4645	19.422	0	0	0
2023/05/30	R186	02/05/2024	10.40	Call	Bond Future	2,559.8200	2.5598	2,162.0500	2.1621	(15.539)	0	0	0
2023/05/30	R186	02/05/2024	10.40	Put	Bond Future	1,342.9400	1.3429	1,623.4200	1.6234	20.886	0	0	2,030
2023/05/30	R186	02/05/2024	8.01	Call	Bond Future	296.1700	0.2962	208.0900	0.2081	(29.740)	0	0	0
2023/05/30	R186	02/05/2024	8.01	Put	Bond Future	4,647.5800	4.6476	5,237.7500	5.2377	12.698	0	0	0
2023/05/30	R186	02/05/2024	9.73	Put	Bond Future	1,913.7600	1.9138	2,284.2900	2.2843	19.361	0	0	0
2023/05/30	R186	02/05/2024			Bond Future	9.8635	105.3756	10.1615	104.6974	3.021	0.0000	0.0000	0
2023/05/30	R186	02/05/2024	8.00	Call	Bond Future	292.8600	0.2929	205.6000	0.2056	(29.796)	0	0	0
2023/05/30	R186	02/05/2024	8.00	Put	Bond Future	4,668.3900	4.6684	5,259.3800	5.2594	12.659	0	0	0
2023/05/30	R186	02/05/2024	9.73	Call	Bond Future	1,608.0400	1.6080	1,300.3200	1.3003	(19.136)	0	0	2,030
2023/05/30	R186	02/05/2024	7.99	Call	Bond Future	289.5700	0.2896	203.1400	0.2031	(29.848)	0	0	0
2023/05/30	R186	02/05/2024	7.99	Put	Bond Future	4,689.2200	4.6892	5,281.0400	5.2810	12.621	0	0	0
2023/05/30	R186	01/08/2024	8.70	Put	Bond Future	3,290.6400	3.2906	3,819.2800	3.8193	16.065	0	0	0
2023/05/30	R186	01/08/2024	8.68	Call	Bond Future	615.0200	0.6150	452.8700	0.4529	(26.365)	0	0	0
2023/05/30	R186	01/08/2024	8.69	Call	Bond Future	620.3600	0.6204	457.0900	0.4571	(26.319)	0	0	0
2023/05/30	R186	01/08/2024			Bond Future	9.9560	102.4214	10.2896	101.7284	3.351	0.0000	0.0000	0
2023/05/30	R186	01/08/2024	8.70	Call	Bond Future	625.7300	0.6257	461.3500	0.4613	(26.270)	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
2023/05/30	R186	01/08/2024	8.68	Put	Bond Future	3,323.0900	3.3231	3,853.9600	3.8540	15.975	0	0	0
2023/05/30	R186	01/08/2024	8.69	Put	Bond Future	3,306.8500	3.3069	3,836.6000	3.8366	16.020	0	0	0
2023/05/30	R197	03/08/2023			Bond Future	334.7869	334.7869	334.9332	334.9332	0.044	0.0000	0.0000	54
2023/05/30	R197	02/11/2023			Bond Future	342.4575	342.4575	342.6059	342.6059	0.043	0.0000	0.0000	0
2023/05/30	R202	03/08/2023			Bond Future	247.7246	247.7246	247.8518	247.8518	0.051	0.0000	0.0000	5,336
2023/05/30	R202	02/11/2023			Bond Future	253.4003	253.4003	253.5296	253.5296	0.051	0.0000	0.0000	0
2023/05/30	R202	01/02/2024			Bond Future	254.3745	254.3745	254.5063	254.5063	0.052	0.0000	0.0000	0
2023/05/30	R202	02/05/2024			Bond Future	260.4765	260.4765	260.6113	260.6113	0.052	0.0000	0.0000	0
2023/05/30	R202	01/08/2024			Bond Future	261.2313	261.2313	261.3698	261.3698	0.053	0.0000	0.0000	0
2023/05/30	R209	03/08/2023	10.00	Call	Bond Future	0.8300	0.0008	0.3600	0.0004	(56.627)	0	0	1,800
2023/05/30	R209	03/08/2023	10.00	Put	Bond Future	12,223.6000	12.2236	12,899.9100	12.8999	5.533	0	0	0
2023/05/30	R209	03/08/2023	10.70	Call	Bond Future	17.5100	0.0175	9.2800	0.0093	(47.002)	0	0	1,800
2023/05/30	R209	03/08/2023	11.95	Put	Bond Future	2,769.0200	2.7690	3,256.6300	3.2566	17.609	0	0	0
2023/05/30	R209	03/08/2023	12.00	Call	Bond Future	746.5300	0.7465	542.3800	0.5424	(27.347)	0	0	0
2023/05/30	R209	03/08/2023	12.00	Put	Bond Future	2,608.7700	2.6088	3,081.4000	3.0814	18.117	0	0	1,750
2023/05/30	R209	03/08/2023	11.25	Put	Bond Future	5,605.1700	5.6052	6,238.8100	6.2388	11.305	0	0	0
2023/05/30	R209	03/08/2023	11.93	Call	Bond Future	645.4500	0.6455	462.1500	0.4622	(28.399)	0	0	0
2023/05/30	R209	03/08/2023	11.94	Call	Bond Future	659.2900	0.6593	473.0600	0.4731	(28.247)	0	0	0
2023/05/30	R209	03/08/2023			Bond Future	12.4084	63.3999	12.5612	62.7231	1.231	0.0000	0.0000	11,690
2023/05/30	R209	03/08/2023	10.70	Put	Bond Future	8,363.5300	8.3635	9,032.0800	9.0321	7.994	0	0	0
2023/05/30	R209	03/08/2023	10.75	Call	Bond Future	21.1000	0.0211	11.3400	0.0113	(46.256)	0	0	7,000
2023/05/30	R209	03/08/2023	10.75	Put	Bond Future	8,101.0500	8.1011	8,768.0700	8.7681	8.234	0	0	0
2023/05/30	R209	03/08/2023	11.95	Call	Bond Future	673.3200	0.6733	484.1500	0.4841	(28.095)	0	0	0
2023/05/30	R209	03/08/2023	11.25	Call	Bond Future	110.3000	0.1103	67.1600	0.0672	(39.112)	0	0	7,000
2023/05/30	R209	03/08/2023	11.93	Put	Bond Future	2,834.8700	2.8349	3,328.3500	3.3283	17.408	0	0	0
2023/05/30	R209	03/08/2023	11.94	Put	Bond Future	2,801.8200	2.8018	3,292.3700	3.2924	17.508	0	0	0
2023/05/30	R209	02/11/2023	11.34	Call	Bond Future	561.5100	0.5615	437.8900	0.4379	(22.016)	0	0	0
2023/05/30	R209	02/11/2023	11.34	Put	Bond Future	6,064.2700	6.0643	6,633.0300	6.6330	9.379	0	0	0
2023/05/30	R209	02/11/2023	11.33	Call	Bond Future	553.3800	0.5534	431.2200	0.4312	(22.075)	0	0	0
2023/05/30	R209	02/11/2023	11.33	Put	Bond Future	6,105.8100	6.1058	6,676.0300	6.6760	9.339	0	0	0
2023/05/30	R209	02/11/2023			Bond Future	12.5166	61.6830	12.6752	60.9906	1.267	0.0000	0.0000	497
2023/05/30	R209	02/11/2023	11.35	Call	Bond Future	569.8300	0.5698	444.7400	0.4447	(21.952)	0	0	0
2023/05/30	R209	02/11/2023	11.35	Put	Bond Future	6,022.9700	6.0230	6,590.2600	6.5903	9.419	0	0	0
2023/05/30	R209	01/02/2024	12.13	Put	Bond Future	4,160.6500	4.1606	4,589.6400	4.5896	10.311	0	0	0
2023/05/30	R209	01/02/2024	12.14	Call	Bond Future	1,995.5300	1.9955	1,714.2300	1.7142	(14.097)	0	0	0
2023/05/30	R209	01/02/2024	12.14	Put	Bond Future	4,133.2400	4.1332	4,560.4900	4.5605	10.337	0	0	0
2023/05/30	R209	01/02/2024			Bond Future	12.6205	63.1197	12.7851	62.4111	1.304	0.0000	0.0000	0
2023/05/30	R209	01/02/2024	12.13	Call	Bond Future	1,977.3600	1.9774	1,697.8000	1.6978	(14.138)	0	0	0
2023/05/30	R209	01/02/2024	12.12	Call	Bond Future	1,959.0900	1.9591	1,681.2600	1.6813	(14.182)	0	0	0
2023/05/30	R209	01/02/2024	12.12	Put	Bond Future	4,188.0200	4.1880	4,618.7400	4.6187	10.285	0	0	0
2023/05/30	R209	02/05/2024	11.18	Call	Bond Future	967.5900	0.9676	813.2800	0.8133	(15.948)	0	0	0
2023/05/30	R209	02/05/2024	11.18	Put	Bond Future	8,108.7500	8.1088	8,679.8900	8.6799	7.044	0	0	0
2023/05/30	R209	02/05/2024	11.17	Call	Bond Future	958.6000	0.9586	805.4400	0.8054	(15.977)	0	0	0
2023/05/30	R209	02/05/2024	11.17	Put	Bond Future	8,149.7200	8.1497	8,722.0100	8.7220	7.022	0	0	0
2023/05/30	R209	02/05/2024			Bond Future	12.7229	61.4651	12.8937	60.7396	1.342	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
2023/05/30	R209	02/05/2024	11.19	Call	Bond Future	976.6400	0.9766	821.1800	0.8212	(15.918)	0	0	0
2023/05/30	R209	02/05/2024	11.19	Put	Bond Future	8,067.9000	8.0679	8,637.8900	8.6379	7.065	0	0	0
2023/05/30	R209	01/08/2024	11.79	Put	Bond Future	6,446.4200	6.4464	6,953.6400	6.9536	7.868	0	0	0
2023/05/30	R209	01/08/2024	11.80	Call	Bond Future	1,749.2900	1.7493	1,513.7600	1.5138	(13.464)	0	0	0
2023/05/30	R209	01/08/2024	11.80	Put	Bond Future	6,412.4700	6.4125	6,918.3900	6.9184	7.890	0	0	0
2023/05/30	R209	01/08/2024			Bond Future	12.8504	62.8384	13.0277	62.0970	1.380	0.0000	0.0000	0
2023/05/30	R209	01/08/2024	11.79	Call	Bond Future	1,736.5100	1.7365	1,502.2800	1.5023	(13.489)	0	0	0
2023/05/30	R209	01/08/2024	11.78	Call	Bond Future	1,724.0400	1.7240	1,491.1000	1.4911	(13.511)	0	0	0
2023/05/30	R209	01/08/2024	11.78	Put	Bond Future	6,480.7200	6.4807	6,989.2300	6.9892	7.847	0	0	0
2023/05/30	R210	03/08/2023			Bond Future	226.8918	226.8918	227.2054	227.2054	0.138	0.0000	0.0000	421
2023/05/30	R210	02/11/2023			Bond Future	228.9127	228.9127	229.2326	229.2326	0.140	0.0000	0.0000	0
2023/05/30	R210	01/02/2024			Bond Future	234.2957	234.2957	234.6228	234.6228	0.140	0.0000	0.0000	0
2023/05/30	R210	02/05/2024			Bond Future	236.6365	236.6365	236.9711	236.9711	0.141	0.0000	0.0000	0
2023/05/30	R210	01/08/2024			Bond Future	241.9884	241.9884	242.3315	242.3315	0.142	0.0000	0.0000	0
2023/05/30	R213	03/08/2023	11.62	Put	Bond Future	1,399.4900	1.3995	1,817.1000	1.8171	29.840	0	0	0
2023/05/30	R213	03/08/2023	11.63	Call	Bond Future	1,507.1300	1.5071	1,107.7000	1.1077	(26.503)	0	0	0
2023/05/30	R213	03/08/2023			Bond Future	11.5999	80.2994	11.7951	79.4862	1.683	0.0000	0.0000	23,525
2023/05/30	R213	03/08/2023	11.61	Call	Bond Future	1,460.3300	1.4603	1,068.5900	1.0686	(26.825)	0	0	0
2023/05/30	R213	03/08/2023	11.61	Put	Bond Future	1,418.0700	1.4181	1,839.5300	1.8395	29.721	0	0	0
2023/05/30	R213	03/08/2023	11.62	Call	Bond Future	1,483.6500	1.4837	1,088.0600	1.0881	(26.663)	0	0	0
2023/05/30	R213	03/08/2023	11.63	Put	Bond Future	1,381.1100	1.3811	1,794.8800	1.7949	29.959	0	0	0
2023/05/30	R213	02/11/2023	11.13	Call	Bond Future	1,186.4000	1.1864	919.4900	0.9195	(22.497)	0	0	0
2023/05/30	R213	02/11/2023	11.13	Put	Bond Future	3,618.0200	3.6180	4,183.0300	4.1830	15.617	0	0	0
2023/05/30	R213	02/11/2023	10.94	Call	Bond Future	937.9200	0.9379	713.9300	0.7139	(23.882)	0	0	750
2023/05/30	R213	02/11/2023	10.94	Put	Bond Future	4,183.6600	4.1837	4,791.5900	4.7916	14.531	0	0	0
2023/05/30	R213	02/11/2023			Bond Future	11.7124	78.5613	11.9170	77.7293	1.747	0.0000	0.0000	3,639
2023/05/30	R213	02/11/2023	11.44	Call	Bond Future	1,690.9900	1.6910	1,348.6500	1.3487	(20.245)	0	0	750
2023/05/30	R213	02/11/2023	11.44	Put	Bond Future	2,816.5000	2.8165	3,306.0800	3.3061	17.383	0	0	0
2023/05/30	R213	02/11/2023	12.70	Call	Bond Future	4,846.8200	4.8468	4,230.5400	4.2305	(12.715)	0	0	0
2023/05/30	R213	02/11/2023	12.70	Put	Bond Future	934.6000	0.9346	1,150.2400	1.1502	23.073	0	0	750
2023/05/30	R213	02/11/2023	11.11	Call	Bond Future	1,158.5300	1.1585	896.2500	0.8963	(22.639)	0	0	0
2023/05/30	R213	02/11/2023	11.11	Put	Bond Future	3,675.3600	3.6754	4,245.0000	4.2450	15.499	0	0	0
2023/05/30	R213	02/11/2023	11.12	Call	Bond Future	1,172.4100	1.1724	907.8200	0.9078	(22.568)	0	0	0
2023/05/30	R213	02/11/2023	11.12	Put	Bond Future	3,646.6200	3.6466	4,213.9500	4.2139	15.558	0	0	0
2023/05/30	R213	01/02/2024	11.70	Call	Bond Future	2,503.3800	2.5034	2,103.5200	2.1035	(15.973)	0	0	0
2023/05/30	R213	01/02/2024	11.70	Put	Bond Future	3,004.0500	3.0040	3,455.6300	3.4556	15.032	0	0	0
2023/05/30	R213	01/02/2024	11.71	Call	Bond Future	2,523.8100	2.5238	2,121.9300	2.1219	(15.924)	0	0	0
2023/05/30	R213	01/02/2024	11.71	Put	Bond Future	2,984.2500	2.9843	3,433.8100	3.4338	15.064	0	0	0
2023/05/30	R213	01/02/2024			Bond Future	11.8249	80.3909	12.0397	79.5394	1.817	0.0000	0.0000	0
2023/05/30	R213	01/02/2024	11.72	Call	Bond Future	2,544.3200	2.5443	2,140.4100	2.1404	(15.875)	0	0	0
2023/05/30	R213	01/02/2024	11.72	Put	Bond Future	2,964.5600	2.9646	3,412.0900	3.4121	15.096	0	0	0
2023/05/30	R213	02/05/2024	10.30	Call	Bond Future	644.0300	0.6440	497.0800	0.4971	(22.817)	0	0	0
2023/05/30	R213	02/05/2024	10.30	Put	Bond Future	7,312.5300	7.3125	8,037.3000	8.0373	9.911	0	0	0
2023/05/30	R213	02/05/2024			Bond Future	11.9254	78.7390	12.1508	77.8673	1.890	0.0000	0.0000	0
2023/05/30	R213	02/05/2024	10.28	Call	Bond Future	630.8700	0.6309	486.4200	0.4864	(22.897)	0	0	0
2023/05/30	R213	02/05/2024	10.28	Put	Bond Future	7,385.8100	7.3858	8,113.0800	8.1131	9.847	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
2023/05/30	R213	02/05/2024	10.29	Call	Bond Future	637.5200	0.6375	491.8100	0.4918	(22.856)	0	0	0
2023/05/30	R213	02/05/2024	10.29	Put	Bond Future	7,349.2300	7.3492	8,075.2400	8.0752	9.879	0	0	0
2023/05/30	R213	01/08/2024	10.86	Call	Bond Future	1,215.4900	1.2155	980.7900	0.9808	(19.309)	0	0	0
2023/05/30	R213	01/08/2024	10.86	Put	Bond Future	5,935.0300	5.9350	6,591.2500	6.5913	11.057	0	0	0
2023/05/30	R213	01/08/2024	10.87	Call	Bond Future	1,225.4600	1.2255	989.2500	0.9892	(19.275)	0	0	0
2023/05/30	R213	01/08/2024	10.87	Put	Bond Future	5,904.2300	5.9042	6,558.9400	6.5589	11.089	0	0	0
2023/05/30	R213	01/08/2024			Bond Future	12.0606	80.5001	12.2975	79.6092	1.964	0.0000	0.0000	0
2023/05/30	R213	01/08/2024	10.88	Call	Bond Future	1,235.1800	1.2352	997.4900	0.9975	(19.243)	0	0	0
2023/05/30	R213	01/08/2024	10.88	Put	Bond Future	5,873.2100	5.8732	6,526.4400	6.5264	11.122	0	0	0
2023/05/30	R214	03/08/2023	12.14	Call	Bond Future	673.9400	0.6739	505.9300	0.5059	(24.930)	0	0	0
2023/05/30	R214	03/08/2023	12.14	Put	Bond Future	2,876.6200	2.8766	3,304.7200	3.3047	14.882	0	0	0
2023/05/30	R214	03/08/2023	12.15	Call	Bond Future	688.4100	0.6884	517.7600	0.5178	(24.789)	0	0	0
2023/05/30	R214	03/08/2023	12.15	Put	Bond Future	2,842.8600	2.8429	3,268.3200	3.2683	14.966	0	0	0
2023/05/30	R214	03/08/2023			Bond Future	12.6103	60.0356	12.7425	59.4394	1.049	0.0000	0.0000	20,176
2023/05/30	R214	03/08/2023	12.16	Call	Bond Future	702.9900	0.7030	529.6900	0.5297	(24.652)	0	0	0
2023/05/30	R214	03/08/2023	12.16	Put	Bond Future	2,809.2800	2.8093	3,232.0900	3.2321	15.050	0	0	0
2023/05/30	R214	02/11/2023	11.45	Put	Bond Future	6,673.1900	6.6732	7,182.9800	7.1830	7.639	0	0	0
2023/05/30	R214	02/11/2023	11.46	Call	Bond Future	514.5500	0.5145	413.2500	0.4133	(19.687)	0	0	0
2023/05/30	R214	02/11/2023	11.46	Put	Bond Future	6,628.2700	6.6283	7,136.8200	7.1368	7.672	0	0	0
2023/05/30	R214	02/11/2023			Bond Future	12.7174	58.0922	12.8545	57.4824	1.078	0.0000	0.0000	20
2023/05/30	R214	02/11/2023	11.45	Call	Bond Future	506.8200	0.5068	406.7600	0.4068	(19.743)	0	0	0
2023/05/30	R214	02/11/2023	11.47	Call	Bond Future	522.3700	0.5224	419.8200	0.4198	(19.632)	0	0	0
2023/05/30	R214	02/11/2023	11.47	Put	Bond Future	6,583.5000	6.5835	7,090.8000	7.0908	7.706	0	0	0
2023/05/30	R214	01/02/2024	12.16	Call	Bond Future	1,727.9900	1.7280	1,504.2200	1.5042	(12.950)	0	0	0
2023/05/30	R214	01/02/2024	12.16	Put	Bond Future	4,793.3500	4.7933	5,193.7200	5.1937	8.353	0	0	0
2023/05/30	R214	01/02/2024			Bond Future	12.8242	59.4452	12.9664	58.8210	1.109	0.0000	0.0000	0
2023/05/30	R214	01/02/2024	12.14	Call	Bond Future	1,693.6900	1.6937	1,472.9800	1.4730	(13.031)	0	0	0
2023/05/30	R214	01/02/2024	12.14	Put	Bond Future	4,855.3600	4.8554	5,258.7900	5.2588	8.309	0	0	0
2023/05/30	R214	01/02/2024	12.15	Call	Bond Future	1,710.7900	1.7108	1,488.5500	1.4885	(12.990)	0	0	0
2023/05/30	R214	01/02/2024	12.15	Put	Bond Future	4,824.2800	4.8243	5,226.1800	5.2262	8.331	0	0	0
2023/05/30	R214	02/05/2024	11.46	Call	Bond Future	1,109.3800	1.1094	960.2100	0.9602	(13.446)	0	0	0
2023/05/30	R214	02/05/2024	11.46	Put	Bond Future	8,115.7700	8.1158	8,605.6400	8.6056	6.036	0	0	0
2023/05/30	R214	02/05/2024	11.47	Call	Bond Future	1,119.5300	1.1195	969.2900	0.9693	(13.420)	0	0	0
2023/05/30	R214	02/05/2024	11.47	Put	Bond Future	8,073.4800	8.0735	8,562.2800	8.5623	6.054	0	0	0
2023/05/30	R214	02/05/2024			Bond Future	12.9206	57.5500	13.0679	56.9110	1.140	0.0000	0.0000	0
2023/05/30	R214	02/05/2024	11.48	Call	Bond Future	1,129.5800	1.1296	978.2700	0.9783	(13.395)	0	0	0
2023/05/30	R214	02/05/2024	11.48	Put	Bond Future	8,031.1500	8.0312	8,518.8800	8.5189	6.073	0	0	0
2023/05/30	R214	01/08/2024	12.18	Call	Bond Future	2,141.4000	2.1414	1,905.1500	1.9051	(11.033)	0	0	0
2023/05/30	R214	01/08/2024	12.18	Put	Bond Future	6,047.1300	6.0471	6,464.0000	6.4640	6.894	0	0	0
2023/05/30	R214	01/08/2024			Bond Future	13.0387	58.8361	13.1915	58.1830	1.172	0.0000	0.0000	0
2023/05/30	R214	01/08/2024	12.16	Call	Bond Future	2,112.3500	2.1124	1,878.4700	1.8785	(11.072)	0	0	0
2023/05/30	R214	01/08/2024	12.16	Put	Bond Future	6,114.0200	6.1140	6,533.2600	6.5333	6.857	0	0	0
2023/05/30	R214	01/08/2024	12.17	Call	Bond Future	2,126.9700	2.1270	1,891.8900	1.8919	(11.052)	0	0	0
2023/05/30	R214	01/08/2024	12.17	Put	Bond Future	6,080.6400	6.0806	6,498.6800	6.4987	6.875	0	0	0
2023/05/30	R248	03/08/2023	11.80	Call	Bond Future	300.2200	0.3002	208.2400	0.2082	(30.638)	0	0	1,100
2023/05/30	R248	03/08/2023	11.80	Put	Bond Future	5,585.2800	5.5853	6,216.7000	6.2167	11.305	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
2023/05/30	R248	03/08/2023	12.11	Call	Bond Future	661.9900	0.6620	490.4100	0.4904	(25.919)	0	0	0
2023/05/30	R248	03/08/2023	12.11	Put	Bond Future	4,046.9700	4.0470	4,598.7900	4.5988	13.635	0	0	0
2023/05/30	R248	03/08/2023			Bond Future	12.6988	74.2285	12.8313	73.5051	1.043	0.0000	0.0000	240,236
2023/05/30	R248	03/08/2023	12.09	Call	Bond Future	632.4000	0.6324	466.6800	0.4667	(26.205)	0	0	0
2023/05/30	R248	03/08/2023	12.09	Put	Bond Future	4,137.4100	4.1374	4,695.0900	4.6951	13.479	0	0	0
2023/05/30	R248	03/08/2023	12.10	Call	Bond Future	647.1300	0.6471	478.4800	0.4785	(26.061)	0	0	0
2023/05/30	R248	03/08/2023	12.10	Put	Bond Future	4,092.0800	4.0921	4,646.8300	4.6468	13.557	0	0	0
2023/05/30	R248	03/08/2023	12.30	Call	Bond Future	990.9400	0.9909	759.9400	0.7599	(23.311)	0	0	1,100
2023/05/30	R248	03/08/2023	12.30	Put	Bond Future	3,252.5700	3.2526	3,744.9700	3.7450	15.139	0	0	0
2023/05/30	R248	03/08/2023	13.20	Call	Bond Future	3,663.9400	3.6639	3,153.6900	3.1537	(13.926)	0	0	0
2023/05/30	R248	03/08/2023	13.20	Put	Bond Future	995.5700	0.9956	1,208.7200	1.2087	21.410	0	0	1,100
2023/05/30	R248	02/11/2023	12.50	Call	Bond Future	2,235.1900	2.2352	1,921.9300	1.9219	(14.015)	0	0	220
2023/05/30	R248	02/11/2023	13.60	Call	Bond Future	5,670.3500	5.6703	5,145.8100	5.1458	(9.251)	0	0	0
2023/05/30	R248	02/11/2023	13.60	Put	Bond Future	1,610.7900	1.6108	1,826.2900	1.8263	13.379	0	0	220
2023/05/30	R248	02/11/2023	11.47	Call	Bond Future	569.6600	0.5697	456.9200	0.4569	(19.791)	0	0	0
2023/05/30	R248	02/11/2023	11.48	Call	Bond Future	578.5600	0.5786	464.3800	0.4644	(19.735)	0	0	0
2023/05/30	R248	02/11/2023	11.49	Put	Bond Future	8,469.6700	8.4697	9,094.0800	9.0941	7.372	0	0	0
2023/05/30	R248	02/11/2023			Bond Future	12.8107	71.4631	12.9483	70.7230	1.075	0.0000	0.0000	11,069
2023/05/30	R248	02/11/2023	11.80	Call	Bond Future	922.0800	0.9221	756.1700	0.7562	(17.993)	0	0	220
2023/05/30	R248	02/11/2023	11.80	Put	Bond Future	6,817.6000	6.8176	7,391.7300	7.3917	8.421	0	0	0
2023/05/30	R248	02/11/2023	12.50	Put	Bond Future	3,958.3600	3.9584	4,385.1400	4.3851	10.782	0	0	0
2023/05/30	R248	02/11/2023	11.47	Put	Bond Future	8,583.0500	8.5830	9,210.3500	9.2103	7.309	0	0	0
2023/05/30	R248	02/11/2023	11.48	Put	Bond Future	8,526.2600	8.5263	9,152.1200	9.1521	7.340	0	0	0
2023/05/30	R248	02/11/2023	11.49	Call	Bond Future	587.5700	0.5876	471.9400	0.4719	(19.679)	0	0	0
2023/05/30	R248	01/02/2024	12.14	Call	Bond Future	1,926.4000	1.9264	1,673.4600	1.6735	(13.130)	0	0	0
2023/05/30	R248	01/02/2024	12.14	Put	Bond Future	6,342.4800	6.3425	6,846.9300	6.8469	7.954	0	0	0
2023/05/30	R248	01/02/2024	12.15	Call	Bond Future	1,946.1200	1.9461	1,691.3700	1.6914	(13.090)	0	0	0
2023/05/30	R248	01/02/2024	12.15	Put	Bond Future	6,302.6300	6.3026	6,805.2700	6.8053	7.975	0	0	0
2023/05/30	R248	01/02/2024			Bond Future	12.9224	73.1275	13.0655	72.3701	1.108	0.0000	0.0000	0
2023/05/30	R248	01/02/2024	12.16	Call	Bond Future	1,965.9500	1.9659	1,709.3900	1.7094	(13.050)	0	0	0
2023/05/30	R248	01/02/2024	12.16	Put	Bond Future	6,262.9700	6.2630	6,763.8000	6.7638	7.997	0	0	0
2023/05/30	R248	02/05/2024	11.46	Call	Bond Future	1,263.3200	1.2633	1,093.0700	1.0931	(13.476)	0	0	0
2023/05/30	R248	02/05/2024	11.47	Call	Bond Future	1,274.9800	1.2750	1,103.4800	1.1035	(13.451)	0	0	0
2023/05/30	R248	02/05/2024	11.48	Put	Bond Future	10,363.7400	10.3637	10,966.3900	10.9664	5.815	0	0	0
2023/05/30	R248	02/05/2024			Bond Future	13.0235	70.4123	13.1721	69.6369	1.141	0.0000	0.0000	13,000
2023/05/30	R248	02/05/2024	11.46	Put	Bond Future	10,471.3600	10.4714	11,076.5200	11.0765	5.779	0	0	0
2023/05/30	R248	02/05/2024	11.47	Put	Bond Future	10,417.3600	10.4174	11,021.2700	11.0213	5.797	0	0	0
2023/05/30	R248	02/05/2024	11.48	Call	Bond Future	1,286.9200	1.2869	1,114.1600	1.1142	(13.424)	0	0	0
2023/05/30	R248	01/08/2024	12.30	Call	Bond Future	2,684.1500	2.6842	2,393.3100	2.3933	(10.835)	0	0	0
2023/05/30	R248	01/08/2024	12.30	Put	Bond Future	7,337.5300	7.3375	7,839.2200	7.8392	6.837	0	0	0
2023/05/30	R248	01/08/2024	12.31	Call	Bond Future	2,704.6900	2.7047	2,412.3200	2.4123	(10.810)	0	0	0
2023/05/30	R248	01/08/2024	12.31	Put	Bond Future	7,299.8900	7.2999	7,800.0500	7.8000	6.852	0	0	0
2023/05/30	R248	01/08/2024			Bond Future	13.1472	71.9854	13.3018	71.1928	1.176	0.0000	0.0000	0
2023/05/30	R248	01/08/2024	12.32	Call	Bond Future	2,725.3100	2.7253	2,431.4200	2.4314	(10.784)	0	0	0
2023/05/30	R248	01/08/2024	12.32	Put	Bond Future	7,262.4100	7.2624	7,761.0500	7.7611	6.866	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
<b>Total</b>											<b>1426351</b>	