



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 18/05/2023 TO 18/05/2023

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
2023/05/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	2025	03/08/2023		Bond Future	170.1459	170.1459	170.1510	170.1510	0.003	0.0000	0.0000	6,270
2023/05/18	2025	02/11/2023		Bond Future	173.9130	173.9130	173.9984	173.9984	0.049	0.0000	0.0000	0
2023/05/18	2025	01/02/2024		Bond Future	176.0313	176.0313	176.1951	176.1951	0.093	0.0000	0.0000	0
2023/05/18	2025	02/05/2024		Bond Future	180.0602	180.0602	180.2599	180.2599	0.111	0.0000	0.0000	0
2023/05/18	2025	01/08/2024		Bond Future	182.0427	182.0427	182.3197	182.3197	0.152	0.0000	0.0000	0
2023/05/18	2029	03/08/2023		Bond Future	123.7117	123.7117	123.5467	123.5467	(0.133)	0.0000	0.0000	2,275
2023/05/18	2029	02/11/2023		Bond Future	125.1048	125.1048	124.9940	124.9940	(0.089)	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
2023/05/18	2029	01/02/2024			Bond Future	127.9345	127.9345	127.8761	127.8761	(0.046)	0.0000	0.0000	0
2023/05/18	2029	02/05/2024			Bond Future	129.4782	129.4782	129.4419	129.4419	(0.028)	0.0000	0.0000	0
2023/05/18	2029	01/08/2024			Bond Future	132.2438	132.2438	132.2591	132.2591	0.012	0.0000	0.0000	0
2023/05/18	2030	03/08/2023	10.40	Call	Bond Future	298.1000	0.2981	264.0900	0.2641	(11.409)	0	0	1,012
2023/05/18	2030	03/08/2023	10.65	Call	Bond Future	540.6100	0.5406	475.5800	0.4756	(12.029)	0	0	350
2023/05/18	2030	03/08/2023	10.65	Put	Bond Future	2,596.6500	2.5967	2,981.5200	2.9815	14.822	0	0	0
2023/05/18	2030	03/08/2023	11.34	Call	Bond Future	1,848.1000	1.8481	1,654.4100	1.6544	(10.480)	0	0	0
2023/05/18	2030	03/08/2023	11.34	Put	Bond Future	1,043.0700	1.0431	1,299.2800	1.2993	24.563	0	0	0
2023/05/18	2030	03/08/2023	12.89	Call	Bond Future	6,899.5700	6.8996	6,502.9300	6.5029	(5.749)	0	0	0
2023/05/18	2030	03/08/2023	12.89	Put	Bond Future	85.3300	0.0853	138.5900	0.1386	62.417	0	0	350
2023/05/18	2030	03/08/2023	11.35	Call	Bond Future	1,873.6600	1.8737	1,678.0200	1.6780	(10.442)	0	0	0
2023/05/18	2030	03/08/2023	11.36	Put	Bond Future	1,013.1900	1.0132	1,265.5100	1.2655	24.904	0	0	0
2023/05/18	2030	03/08/2023			Bond Future	11.1429	85.9357	11.2528	85.4858	0.986	0.0000	0.0000	101,705
2023/05/18	2030	03/08/2023	10.40	Put	Bond Future	3,420.6600	3.4207	3,836.5500	3.8365	12.158	0	0	0
2023/05/18	2030	03/08/2023	11.35	Put	Bond Future	1,028.0400	1.0280	1,282.3000	1.2823	24.733	0	0	0
2023/05/18	2030	03/08/2023	11.36	Call	Bond Future	1,899.3800	1.8994	1,701.8000	1.7018	(10.402)	0	0	0
2023/05/18	2030	03/08/2023	12.59	Call	Bond Future	5,836.2000	5.8362	5,462.3200	5.4623	(6.406)	0	0	0
2023/05/18	2030	03/08/2023	12.59	Put	Bond Future	141.8400	0.1418	217.8600	0.2179	53.596	0	0	1,012
2023/05/18	2030	02/11/2023	10.81	Call	Bond Future	1,193.5900	1.1936	1,197.8400	1.1978	0.356	0	0	0
2023/05/18	2030	02/11/2023	10.81	Put	Bond Future	2,996.0700	2.9961	3,419.5100	3.4195	14.133	0	0	0
2023/05/18	2030	02/11/2023	11.43	Call	Bond Future	2,396.7500	2.3968	2,330.3300	2.3303	(2.771)	0	0	0
2023/05/18	2030	02/11/2023	11.43	Put	Bond Future	1,706.9800	1.7070	2,059.7500	2.0597	20.666	0	0	500
2023/05/18	2030	02/11/2023	10.07	Call	Bond Future	437.3000	0.4373	471.1000	0.4711	7.729	0	0	800
2023/05/18	2030	02/11/2023	10.07	Put	Bond Future	5,335.6200	5.3356	5,788.6100	5.7886	8.490	0	0	0
2023/05/18	2030	02/11/2023	10.39	Call	Bond Future	680.6800	0.6807	708.5200	0.7085	4.090	0	0	500
2023/05/18	2030	02/11/2023	10.80	Call	Bond Future	1,178.3300	1.1783	1,183.3900	1.1834	0.429	0	0	0
2023/05/18	2030	02/11/2023	10.80	Put	Bond Future	3,021.7500	3.0218	3,446.0000	3.4460	14.040	0	0	0
2023/05/18	2030	02/11/2023	9.57	Call	Bond Future	219.4400	0.2194	251.1100	0.2511	14.432	0	0	800
2023/05/18	2030	02/11/2023	9.57	Put	Bond Future	7,287.3500	7.2874	7,738.2100	7.7382	6.187	0	0	0
2023/05/18	2030	02/11/2023			Bond Future	11.2561	87.8182	11.3616	87.3990	0.937	0.0000	0.0000	116
2023/05/18	2030	02/11/2023	11.57	Call	Bond Future	2,734.1100	2.7341	2,647.8700	2.6479	(3.154)	0	0	0
2023/05/18	2030	02/11/2023	11.57	Put	Bond Future	1,493.9800	1.4940	1,826.9300	1.8269	22.286	0	0	800
2023/05/18	2030	02/11/2023	10.82	Call	Bond Future	1,208.7500	1.2088	1,212.1700	1.2122	0.283	0	0	0
2023/05/18	2030	02/11/2023	10.82	Put	Bond Future	2,970.3100	2.9703	3,392.9200	3.3929	14.228	0	0	0
2023/05/18	2030	02/11/2023	10.39	Put	Bond Future	4,223.7000	4.2237	4,670.7300	4.6707	10.584	0	0	0
2023/05/18	2030	02/11/2023	9.89	Call	Bond Future	343.1500	0.3431	377.4100	0.3774	9.984	0	0	500
2023/05/18	2030	02/11/2023	9.89	Put	Bond Future	6,015.1500	6.0151	6,468.6000	6.4686	7.538	0	0	0
2023/05/18	2030	01/02/2024	11.86	Put	Bond Future	1,721.7500	1.7218	2,068.6500	2.0687	20.148	0	0	500
2023/05/18	2030	01/02/2024	12.10	Put	Bond Future	1,445.1700	1.4452	1,764.2900	1.7643	22.082	0	0	400
2023/05/18	2030	01/02/2024	11.37	Call	Bond Future	2,448.6800	2.4487	2,457.7400	2.4577	0.370	0	0	0
2023/05/18	2030	01/02/2024	11.37	Put	Bond Future	2,452.2700	2.4523	2,851.5800	2.8516	16.283	0	0	0
2023/05/18	2030	01/02/2024	11.00	Call	Bond Future	1,739.2300	1.7392	1,776.4300	1.7764	2.139	0	0	0
2023/05/18	2030	01/02/2024	9.93	Call	Bond Future	539.7600	0.5398	604.6200	0.6046	12.016	0	0	1,360
2023/05/18	2030	01/02/2024	9.93	Put	Bond Future	6,337.3200	6.3373	6,792.4300	6.7924	7.181	0	0	0
2023/05/18	2030	01/02/2024	10.16	Call	Bond Future	693.4100	0.6934	758.6000	0.7586	9.401	0	0	200
2023/05/18	2030	01/02/2024	10.16	Put	Bond Future	5,533.3900	5.5334	5,988.8300	5.9888	8.231	0	0	0
2023/05/18	2030	01/02/2024	9.57	Put	Bond Future	7,679.4100	7.6794	8,129.2000	8.1292	5.857	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/18	2030	01/02/2024	9.89	Put	Bond Future	6,481.6300	6.4816	6,936.3700	6.9364	7.016	0	0	0
2023/05/18	2030	01/02/2024			Bond Future	11.3709	85.7787	11.4723	85.3884	0.891	0.0000	0.0000	0
2023/05/18	2030	01/02/2024	11.75	Call	Bond Future	3,312.3100	3.3123	3,281.4100	3.2814	(0.933)	0	0	0
2023/05/18	2030	01/02/2024	11.75	Put	Bond Future	1,864.2100	1.8642	2,223.5600	2.2236	19.276	0	0	200
2023/05/18	2030	01/02/2024	11.86	Call	Bond Future	3,584.2900	3.5843	3,540.9400	3.5409	(1.209)	0	0	0
2023/05/18	2030	01/02/2024	12.10	Call	Bond Future	4,203.0900	4.2031	4,131.9600	4.1320	(1.692)	0	0	0
2023/05/18	2030	01/02/2024	11.35	Call	Bond Future	2,406.7400	2.4067	2,417.7100	2.4177	0.456	0	0	0
2023/05/18	2030	01/02/2024	11.35	Put	Bond Future	2,487.6000	2.4876	2,888.8200	2.8888	16.129	0	0	0
2023/05/18	2030	01/02/2024	11.36	Call	Bond Future	2,427.6700	2.4277	2,437.6800	2.4377	0.412	0	0	0
2023/05/18	2030	01/02/2024	11.36	Put	Bond Future	2,469.8900	2.4699	2,870.1500	2.8701	16.206	0	0	0
2023/05/18	2030	01/02/2024	10.39	Call	Bond Future	903.1600	0.9032	966.1400	0.9661	6.973	0	0	500
2023/05/18	2030	01/02/2024	10.39	Put	Bond Future	4,798.0300	4.7980	5,251.2600	5.2513	9.446	0	0	0
2023/05/18	2030	01/02/2024	11.00	Put	Bond Future	3,186.6100	3.1866	3,614.0600	3.6141	13.414	0	0	200
2023/05/18	2030	01/02/2024	11.31	Call	Bond Future	2,323.8900	2.3239	2,338.6100	2.3386	0.633	0	0	0
2023/05/18	2030	01/02/2024	11.31	Put	Bond Future	2,559.5600	2.5596	2,964.5300	2.9645	15.822	0	0	1,360
2023/05/18	2030	01/02/2024	10.07	Call	Bond Future	629.5900	0.6296	694.8400	0.6948	10.364	0	0	400
2023/05/18	2030	01/02/2024	10.07	Put	Bond Future	5,842.7800	5.8428	6,298.2800	6.2983	7.796	0	0	0
2023/05/18	2030	01/02/2024	9.57	Call	Bond Future	357.5200	0.3575	417.0600	0.4171	16.654	0	0	400
2023/05/18	2030	01/02/2024	9.89	Call	Bond Future	516.2500	0.5163	580.7400	0.5807	12.492	0	0	500
2023/05/18	2030	02/05/2024	12.38	Call	Bond Future	4,858.0500	4.8581	4,535.9800	4.5360	(6.630)	0	0	0
2023/05/18	2030	02/05/2024	12.38	Put	Bond Future	1,626.1000	1.6261	1,688.1400	1.6881	3.815	0	0	1,080
2023/05/18	2030	02/05/2024	10.82	Call	Bond Future	1,562.7000	1.5627	1,390.2600	1.3903	(11.035)	0	0	1,080
2023/05/18	2030	02/05/2024	10.82	Put	Bond Future	4,126.7900	4.1268	4,338.4600	4.3385	5.129	0	0	0
2023/05/18	2030	02/05/2024	9.66	Call	Bond Future	471.2600	0.4713	427.2900	0.4273	(9.330)	0	0	1,000
2023/05/18	2030	02/05/2024	9.66	Put	Bond Future	7,677.6900	7.6777	8,017.8300	8.0178	4.430	0	0	0
2023/05/18	2030	02/05/2024	9.81	Call	Bond Future	554.5200	0.5545	502.7000	0.5027	(9.345)	0	0	0
2023/05/18	2030	02/05/2024	9.81	Put	Bond Future	7,143.8300	7.1438	7,476.1200	7.4761	4.651	0	0	0
2023/05/18	2030	02/05/2024	9.82	Call	Bond Future	560.5100	0.5605	508.2000	0.5082	(9.333)	0	0	0
2023/05/18	2030	02/05/2024	9.82	Put	Bond Future	7,108.8600	7.1089	7,440.6600	7.4407	4.667	0	0	0
2023/05/18	2030	02/05/2024			Bond Future	11.4938	87.7228	11.5969	87.3387	0.897	0.0000	0.0000	0
2023/05/18	2030	02/05/2024	11.94	Call	Bond Future	3,766.6500	3.7667	3,470.2900	3.4703	(7.868)	0	0	0
2023/05/18	2030	02/05/2024	11.94	Put	Bond Future	2,119.9400	2.1199	2,207.6900	2.2077	4.139	0	0	1,000
2023/05/18	2030	02/05/2024	9.83	Call	Bond Future	566.3300	0.5663	513.5400	0.5135	(9.321)	0	0	0
2023/05/18	2030	02/05/2024	9.83	Put	Bond Future	7,073.7400	7.0737	7,405.0600	7.4051	4.684	0	0	0
2023/05/18	2030	02/05/2024	10.16	Call	Bond Future	795.0400	0.7950	721.7800	0.7218	(9.215)	0	0	1,000
2023/05/18	2030	02/05/2024	10.16	Put	Bond Future	5,964.0900	5.9641	6,274.9400	6.2749	5.212	0	0	0
2023/05/18	2030	01/08/2024	10.38	Call	Bond Future	1,049.2200	1.0492	1,006.9300	1.0069	(4.031)	0	0	0
2023/05/18	2030	01/08/2024	10.38	Put	Bond Future	5,843.4200	5.8434	6,158.0500	6.1580	5.384	0	0	0
2023/05/18	2030	01/08/2024	10.37	Call	Bond Future	1,040.4600	1.0405	998.5900	0.9986	(4.024)	0	0	0
2023/05/18	2030	01/08/2024	10.37	Put	Bond Future	5,873.1500	5.8732	6,188.2000	6.1882	5.364	0	0	0
2023/05/18	2030	01/08/2024			Bond Future	11.6685	85.5680	11.7681	85.2111	0.853	0.0000	0.0000	0
2023/05/18	2030	01/08/2024	10.39	Call	Bond Future	1,058.0400	1.0580	1,015.3300	1.0153	(4.037)	0	0	0
2023/05/18	2030	01/08/2024	10.39	Put	Bond Future	5,813.7600	5.8138	6,127.9700	6.1280	5.405	0	0	0
2023/05/18	2032	03/08/2023	9.60	Call	Bond Future	2.0600	0.0021	1.8300	0.0018	(11.165)	0	0	1,500
2023/05/18	2032	03/08/2023	9.60	Put	Bond Future	11,132.9800	11.1330	11,639.3900	11.6394	4.549	0	0	0
2023/05/18	2032	03/08/2023	10.30	Call	Bond Future	31.4200	0.0314	27.5900	0.0276	(12.190)	0	0	7,500
2023/05/18	2032	03/08/2023	10.30	Put	Bond Future	7,421.4400	7.4214	7,924.2500	7.9242	6.775	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
2023/05/18	2032	03/08/2023	11.77	Call	Bond Future	1,498.6500	1.4987	1,359.7700	1.3598	(9.267)	0	0	0
2023/05/18	2032	03/08/2023	11.77	Put	Bond Future	1,656.3200	1.6563	2,024.0800	2.0241	22.203	0	0	0
2023/05/18	2032	03/08/2023	11.90	Call	Bond Future	1,831.9500	1.8319	1,668.0400	1.6680	(8.947)	0	0	5,000
2023/05/18	2032	03/08/2023	11.90	Put	Bond Future	1,388.0800	1.3881	1,730.8100	1.7308	24.691	0	0	0
2023/05/18	2032	03/08/2023	11.55	Call	Bond Future	1,014.3500	1.0144	916.1700	0.9162	(9.679)	0	0	0
2023/05/18	2032	03/08/2023	11.55	Put	Bond Future	2,203.5900	2.2036	2,612.0500	2.6120	18.536	0	0	7,500
2023/05/18	2032	03/08/2023			Bond Future	11.8039	83.9690	11.9136	83.4624	0.929	0.0000	0.0000	118,341
2023/05/18	2032	03/08/2023	11.45	Call	Bond Future	830.1300	0.8301	748.0100	0.7480	(9.892)	0	0	0
2023/05/18	2032	03/08/2023	11.45	Put	Bond Future	2,493.9900	2.4940	2,918.5100	2.9185	17.022	0	0	7,500
2023/05/18	2032	03/08/2023	11.75	Call	Bond Future	1,450.2600	1.4503	1,315.2800	1.3153	(9.307)	0	0	0
2023/05/18	2032	03/08/2023	11.75	Put	Bond Future	1,701.0000	1.7010	2,072.6600	2.0727	21.850	0	0	0
2023/05/18	2032	03/08/2023	11.76	Call	Bond Future	1,474.3500	1.4744	1,337.4300	1.3374	(9.287)	0	0	0
2023/05/18	2032	03/08/2023	11.76	Put	Bond Future	1,678.5400	1.6785	2,048.2600	2.0483	22.026	0	0	0
2023/05/18	2032	02/11/2023	11.24	Call	Bond Future	1,075.8500	1.0758	1,070.0700	1.0701	(0.537)	0	0	0
2023/05/18	2032	02/11/2023	11.24	Put	Bond Future	4,287.7700	4.2878	4,761.0900	4.7611	11.039	0	0	0
2023/05/18	2032	02/11/2023	11.90	Call	Bond Future	2,369.5500	2.3696	2,263.0800	2.2631	(4.493)	0	0	0
2023/05/18	2032	02/11/2023	11.90	Put	Bond Future	2,509.8900	2.5099	2,882.5200	2.8825	14.846	0	0	0
2023/05/18	2032	02/11/2023	11.09	Put	Bond Future	4,804.6500	4.8046	5,288.3300	5.2883	10.067	0	0	0
2023/05/18	2032	02/11/2023	10.59	Call	Bond Future	407.0400	0.4070	456.6600	0.4567	12.190	0	0	500
2023/05/18	2032	02/11/2023	10.59	Put	Bond Future	6,795.0000	6.7950	7,323.7200	7.3237	7.781	0	0	0
2023/05/18	2032	02/11/2023			Bond Future	11.9309	81.6454	12.0371	81.1663	0.890	0.0000	0.0000	64,900
2023/05/18	2032	02/11/2023	12.26	Call	Bond Future	3,312.9600	3.3130	3,150.8800	3.1509	(4.892)	0	0	0
2023/05/18	2032	02/11/2023	12.26	Put	Bond Future	1,840.0400	1.8400	2,157.0600	2.1571	17.229	0	0	500
2023/05/18	2032	02/11/2023	11.09	Call	Bond Future	873.4000	0.8734	877.9800	0.8780	0.524	0	0	500
2023/05/18	2032	02/11/2023	11.22	Call	Bond Future	1,047.0700	1.0471	1,042.9600	1.0430	(0.393)	0	0	0
2023/05/18	2032	02/11/2023	11.22	Put	Bond Future	4,354.4400	4.3544	4,829.4300	4.8294	10.908	0	0	0
2023/05/18	2032	02/11/2023	11.23	Call	Bond Future	1,061.4000	1.0614	1,056.3700	1.0564	(0.474)	0	0	0
2023/05/18	2032	02/11/2023	11.23	Put	Bond Future	4,321.0300	4.3210	4,795.1000	4.7951	10.971	0	0	0
2023/05/18	2032	01/02/2024	12.50	Call	Bond Future	4,082.2300	4.0822	4,039.7100	4.0397	(1.042)	0	0	0
2023/05/18	2032	01/02/2024	12.73	Call	Bond Future	4,741.8900	4.7419	4,671.0500	4.6711	(1.494)	0	0	0
2023/05/18	2032	01/02/2024	12.73	Put	Bond Future	1,832.3800	1.8324	2,215.6200	2.2156	20.915	0	0	500
2023/05/18	2032	01/02/2024	11.83	Call	Bond Future	2,409.6200	2.4096	2,440.3000	2.4403	1.273	0	0	0
2023/05/18	2032	01/02/2024	11.83	Put	Bond Future	3,420.4600	3.4205	3,905.2200	3.9052	14.172	0	0	0
2023/05/18	2032	01/02/2024	11.84	Call	Bond Future	2,431.7000	2.4317	2,461.4300	2.4614	1.223	0	0	0
2023/05/18	2032	01/02/2024	11.84	Put	Bond Future	3,397.5700	3.3976	3,881.3800	3.8814	14.240	0	0	0
2023/05/18	2032	01/02/2024	10.78	Call	Bond Future	806.4400	0.8064	881.5900	0.8816	9.319	0	0	200
2023/05/18	2032	01/02/2024	11.09	Call	Bond Future	1,133.1500	1.1331	1,205.3700	1.2054	6.373	0	0	500
2023/05/18	2032	01/02/2024	11.09	Put	Bond Future	5,563.7600	5.5638	6,090.0600	6.0901	9.459	0	0	0
2023/05/18	2032	01/02/2024	11.75	Call	Bond Future	2,238.5200	2.2385	2,276.4000	2.2764	1.692	0	0	0
2023/05/18	2032	01/02/2024	11.75	Put	Bond Future	3,610.2900	3.6103	4,102.2500	4.1023	13.627	0	0	200
2023/05/18	2032	01/02/2024	10.01	Call	Bond Future	322.1600	0.3222	382.9600	0.3830	18.873	0	0	1,200
2023/05/18	2032	01/02/2024	10.01	Put	Bond Future	10,086.2300	10.0862	10,601.1100	10.6011	5.105	0	0	0
2023/05/18	2032	01/02/2024	10.59	Call	Bond Future	652.1400	0.6521	726.1900	0.7262	11.355	0	0	500
2023/05/18	2032	01/02/2024			Bond Future	12.0565	83.4737	12.1595	83.0196	0.854	0.0000	0.0000	0
2023/05/18	2032	01/02/2024	12.50	Put	Bond Future	2,150.5900	2.1506	2,562.1500	2.5621	19.137	0	0	200
2023/05/18	2032	01/02/2024	12.62	Call	Bond Future	4,422.3000	4.4223	4,364.9300	4.3649	(1.297)	0	0	0
2023/05/18	2032	01/02/2024	12.62	Put	Bond Future	1,978.4500	1.9784	2,375.1600	2.3752	20.052	0	0	1,200
2023/05/18	2032	01/02/2024	11.85	Call	Bond Future	2,453.5900	2.4536	2,482.3900	2.4824	1.174	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
2023/05/18	2032	01/02/2024	11.85	Put	Bond Future	3,374.5200	3.3745	3,857.4000	3.8574	14.310	0	0	0
2023/05/18	2032	01/02/2024	10.78	Put	Bond Future	6,725.1700	6.7252	7,254.4000	7.2544	7.869	0	0	0
2023/05/18	2032	01/02/2024	10.59	Put	Bond Future	7,499.7000	7.4997	8,027.8300	8.0278	7.042	0	0	0
2023/05/18	2032	01/02/2024	10.76	Call	Bond Future	788.8500	0.7889	864.1500	0.8642	9.546	0	0	1,200
2023/05/18	2032	01/02/2024	10.76	Put	Bond Future	6,804.7400	6.8047	7,334.1200	7.3341	7.780	0	0	0
2023/05/18	2032	02/05/2024	12.90	Call	Bond Future	5,022.4500	5.0225	4,660.9600	4.6610	(7.197)	0	0	0
2023/05/18	2032	02/05/2024	13.18	Call	Bond Future	5,839.3400	5.8393	5,460.4800	5.4605	(6.488)	0	0	0
2023/05/18	2032	02/05/2024	13.18	Put	Bond Future	1,692.5500	1.6925	1,763.6300	1.7636	4.200	0	0	500
2023/05/18	2032	02/05/2024	10.86	Call	Bond Future	900.6900	0.9007	813.1300	0.8131	(9.721)	0	0	1,000
2023/05/18	2032	02/05/2024	10.86	Put	Bond Future	6,905.2300	6.9052	7,267.6100	7.2676	5.248	0	0	0
2023/05/18	2032	02/05/2024	10.56	Call	Bond Future	657.9400	0.6579	590.7900	0.5908	(10.206)	0	0	0
2023/05/18	2032	02/05/2024	10.56	Put	Bond Future	8,100.8700	8.1009	8,483.6600	8.4837	4.725	0	0	0
2023/05/18	2032	02/05/2024	10.65	Call	Bond Future	724.4700	0.7245	651.5800	0.6516	(10.061)	0	0	1,550
2023/05/18	2032	02/05/2024	10.65	Put	Bond Future	7,732.6500	7.7326	8,109.7000	8.1097	4.876	0	0	0
2023/05/18	2032	02/05/2024	10.36	Call	Bond Future	527.3200	0.5273	471.8200	0.4718	(10.525)	0	0	1,000
2023/05/18	2032	02/05/2024	10.36	Put	Bond Future	8,946.3900	8.9464	9,340.8300	9.3408	4.409	0	0	0
2023/05/18	2032	02/05/2024			Bond Future	12.1862	81.2026	12.2907	80.7527	0.858	0.0000	0.0000	0
2023/05/18	2032	02/05/2024	12.90	Put	Bond Future	2,014.9500	2.0150	2,103.4000	2.1034	4.390	0	0	1,000
2023/05/18	2032	02/05/2024	13.35	Call	Bond Future	6,350.9000	6.3509	5,962.9900	5.9630	(6.108)	0	0	0
2023/05/18	2032	02/05/2024	13.35	Put	Bond Future	1,523.1700	1.5232	1,585.2000	1.5852	4.072	0	0	1,550
2023/05/18	2032	02/05/2024	11.09	Call	Bond Future	1,144.6600	1.1447	1,023.8500	1.0239	(10.554)	0	0	500
2023/05/18	2032	02/05/2024	11.09	Put	Bond Future	6,067.0100	6.0670	6,396.1400	6.3961	5.425	0	0	0
2023/05/18	2032	02/05/2024	11.35	Call	Bond Future	1,507.1100	1.5021	1,327.3200	1.3273	(11.636)	0	0	1,550
2023/05/18	2032	02/05/2024	11.35	Put	Bond Future	5,222.2000	5.2222	5,497.3500	5.4974	5.269	0	0	0
2023/05/18	2032	02/05/2024	10.59	Call	Bond Future	679.4100	0.6794	610.4000	0.6104	(10.157)	0	0	500
2023/05/18	2032	02/05/2024	10.59	Put	Bond Future	7,977.1100	7.9771	8,358.0400	8.3580	4.775	0	0	0
2023/05/18	2032	02/05/2024	10.54	Call	Bond Future	643.6500	0.6436	577.7500	0.5777	(10.238)	0	0	0
2023/05/18	2032	02/05/2024	10.54	Put	Bond Future	8,183.5700	8.1836	8,567.6100	8.5676	4.693	0	0	0
2023/05/18	2032	02/05/2024	10.55	Call	Bond Future	650.7600	0.6508	584.2400	0.5842	(10.222)	0	0	0
2023/05/18	2032	02/05/2024	10.55	Put	Bond Future	8,142.1600	8.1422	8,525.5800	8.5256	4.709	0	0	0
2023/05/18	2032	01/08/2024	11.15	Call	Bond Future	1,338.1900	1.3382	1,260.9700	1.2610	(5.770)	0	0	0
2023/05/18	2032	01/08/2024	11.15	Put	Bond Future	6,617.8500	6.6178	6,967.3100	6.9673	5.281	0	0	0
2023/05/18	2032	01/08/2024			Bond Future	12.3548	82.9133	12.4567	82.4867	0.824	0.0000	0.0000	0
2023/05/18	2032	01/08/2024	11.13	Call	Bond Future	1,316.5800	1.3166	1,240.5700	1.2406	(5.773)	0	0	0
2023/05/18	2032	01/08/2024	11.13	Put	Bond Future	6,687.6300	6.6876	7,038.3000	7.0383	5.244	0	0	0
2023/05/18	2032	01/08/2024	11.14	Call	Bond Future	1,327.2000	1.3272	1,250.5900	1.2506	(5.772)	0	0	0
2023/05/18	2032	01/08/2024	11.14	Put	Bond Future	6,652.5400	6.6525	7,002.6100	7.0026	5.262	0	0	0
2023/05/18	2033	03/08/2023			Bond Future	116.3303	116.3303	115.8677	115.8677	(0.398)	0.0000	0.0000	7,455
2023/05/18	2033	02/11/2023			Bond Future	117.4668	117.4668	117.0482	117.0482	(0.356)	0.0000	0.0000	0
2023/05/18	2033	01/02/2024			Bond Future	120.1238	120.1238	119.7470	119.7470	(0.314)	0.0000	0.0000	0
2023/05/18	2033	02/05/2024			Bond Future	121.3925	121.3925	121.0290	121.0290	(0.299)	0.0000	0.0000	0
2023/05/18	2033	01/08/2024			Bond Future	123.9856	123.9856	123.6632	123.6632	(0.260)	0.0000	0.0000	0
2023/05/18	2037	03/08/2023	12.12	Call	Bond Future	909.0500	0.9091	904.3800	0.9044	(0.514)	0	0	0
2023/05/18	2037	03/08/2023	12.12	Put	Bond Future	3,072.2700	3.0723	3,471.3600	3.4714	12.990	0	0	0
2023/05/18	2037	03/08/2023	12.13	Call	Bond Future	927.5000	0.9275	921.7800	0.9218	(0.617)	0	0	0
2023/05/18	2037	03/08/2023	12.13	Put	Bond Future	3,036.9500	3.0369	3,434.9900	3.4350	13.107	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
2023/05/18	2037	03/08/2023			Bond Future	12.5308	74.2638	12.6094	73.8600	0.628	0.0000	0.0000	132,465
2023/05/18	2037	03/08/2023	10.30	Call	Bond Future	2.5000	0.0025	4.2900	0.0043	71.600	0	0	1,800
2023/05/18	2037	03/08/2023	10.30	Put	Bond Future	12,957.0500	12.9570	13,362.6000	13.3626	3.130	0	0	0
2023/05/18	2037	03/08/2023	11.00	Call	Bond Future	41.4100	0.0414	52.7900	0.0528	27.481	0	0	1,800
2023/05/18	2037	03/08/2023	11.00	Put	Bond Future	8,597.5500	8.5975	9,012.6900	9.0127	4.829	0	0	0
2023/05/18	2037	03/08/2023	12.14	Call	Bond Future	946.0500	0.9461	939.2700	0.9393	(0.717)	0	0	0
2023/05/18	2037	03/08/2023	12.14	Put	Bond Future	3,001.7900	3.0018	3,398.7700	3.3988	13.225	0	0	0
2023/05/18	2037	02/11/2023	11.56	Put	Bond Future	6,531.8100	6.5318	6,975.1000	6.9751	6.787	0	0	0
2023/05/18	2037	02/11/2023	11.57	Call	Bond Future	663.3500	0.6633	727.8400	0.7278	9.722	0	0	0
2023/05/18	2037	02/11/2023	11.55	Put	Bond Future	6,577.4200	6.5774	7,022.0000	7.0220	6.759	0	0	0
2023/05/18	2037	02/11/2023			Bond Future	12.6560	75.8907	12.7308	75.5132	0.591	0.0000	0.0000	0
2023/05/18	2037	02/11/2023	11.56	Call	Bond Future	652.0600	0.6521	717.8700	0.7179	10.093	0	0	0
2023/05/18	2037	02/11/2023	11.57	Put	Bond Future	6,486.3900	6.4864	6,928.3600	6.9284	6.814	0	0	0
2023/05/18	2037	02/11/2023	11.55	Call	Bond Future	640.9000	0.6409	708.0000	0.7080	10.470	0	0	0
2023/05/18	2037	01/02/2024	12.33	Call	Bond Future	2,235.1900	2.2352	2,347.2000	2.3472	5.011	0	0	0
2023/05/18	2037	01/02/2024	12.33	Put	Bond Future	4,545.2700	4.5453	5,010.0900	5.0101	10.226	0	0	0
2023/05/18	2037	01/02/2024			Bond Future	12.7834	73.3337	12.8545	72.9809	0.556	0.0000	0.0000	0
2023/05/18	2037	01/02/2024	12.32	Call	Bond Future	2,213.4200	2.2134	2,325.6800	2.3257	5.072	0	0	0
2023/05/18	2037	01/02/2024	12.32	Put	Bond Future	4,575.6500	4.5756	5,040.7200	5.0407	10.164	0	0	0
2023/05/18	2037	01/02/2024	12.31	Call	Bond Future	2,191.7700	2.1918	2,304.2700	2.3043	5.133	0	0	0
2023/05/18	2037	01/02/2024	12.31	Put	Bond Future	4,606.2000	4.6062	5,071.5100	5.0715	10.102	0	0	0
2023/05/18	2037	02/05/2024	11.44	Call	Bond Future	1,114.9900	1.1150	931.0600	0.9311	(16.496)	0	0	0
2023/05/18	2037	02/05/2024	11.44	Put	Bond Future	8,888.7900	8.8888	9,053.0700	9.0531	1.848	0	0	0
2023/05/18	2037	02/05/2024	11.45	Call	Bond Future	1,125.6200	1.1256	940.6200	0.9406	(16.435)	0	0	0
2023/05/18	2037	02/05/2024	11.43	Put	Bond Future	8,934.9800	8.9350	9,100.3400	9.1003	1.851	0	0	0
2023/05/18	2037	02/05/2024			Bond Future	12.9144	74.9958	12.9858	74.6476	0.553	0.0000	0.0000	0
2023/05/18	2037	02/05/2024	11.45	Put	Bond Future	8,842.7200	8.8427	9,005.9300	9.0059	1.846	0	0	0
2023/05/18	2037	02/05/2024	11.43	Call	Bond Future	1,104.4300	1.1044	921.5800	0.9216	(16.556)	0	0	0
2023/05/18	2037	01/08/2024	12.10	Call	Bond Future	2,019.8000	2.0198	1,894.7400	1.8947	(6.192)	0	0	0
2023/05/18	2037	01/08/2024	12.10	Put	Bond Future	6,945.7400	6.9457	7,146.0400	7.1460	2.884	0	0	0
2023/05/18	2037	01/08/2024	12.09	Call	Bond Future	2,002.8700	2.0029	1,878.4800	1.8785	(6.211)	0	0	0
2023/05/18	2037	01/08/2024	12.09	Put	Bond Future	6,981.5800	6.9816	7,182.5500	7.1825	2.879	0	0	0
2023/05/18	2037	01/08/2024			Bond Future	13.0797	72.3208	13.1478	71.9954	0.521	0.0000	0.0000	0
2023/05/18	2037	01/08/2024	12.11	Call	Bond Future	2,036.8200	2.0368	1,911.0800	1.9111	(6.173)	0	0	0
2023/05/18	2037	01/08/2024	12.11	Put	Bond Future	6,910.0400	6.9100	7,109.6600	7.1097	2.889	0	0	0
2023/05/18	2038	03/08/2023			Bond Future	124.3725	124.3725	125.6008	125.6008	0.988	0.0000	0.0000	3,369
2023/05/18	2038	02/11/2023			Bond Future	127.1262	127.1262	128.4409	128.4409	1.034	0.0000	0.0000	1,343
2023/05/18	2038	01/02/2024			Bond Future	127.9594	127.9594	129.3604	129.3604	1.095	0.0000	0.0000	0
2023/05/18	2038	02/05/2024			Bond Future	130.8880	130.8880	132.3445	132.3445	1.113	0.0000	0.0000	0
2023/05/18	2038	01/08/2024			Bond Future	131.5856	131.5856	133.1269	133.1269	1.171	0.0000	0.0000	0
2023/05/18	2040	03/08/2023	12.23	Call	Bond Future	935.2200	0.9352	945.6900	0.9457	1.120	0	0	0
2023/05/18	2040	03/08/2023	12.23	Put	Bond Future	3,284.3200	3.2843	3,667.7500	3.6677	11.675	0	0	0
2023/05/18	2040	03/08/2023			Bond Future	12.6489	75.1653	12.7173	74.7924	0.541	0.0000	0.0000	133,487
2023/05/18	2040	03/08/2023	12.21	Call	Bond Future	898.1700	0.8982	910.3100	0.9103	1.352	0	0	0
2023/05/18	2040	03/08/2023	12.21	Put	Bond Future	3,362.3300	3.3623	3,747.4300	3.7474	11.453	0	0	0
2023/05/18	2040	03/08/2023	12.22	Call	Bond Future	916.5800	0.9166	927.8900	0.9279	1.234	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
2023/05/18	2040	03/08/2023	12.22	Put	Bond Future	3,323.1800	3.3232	3,707.4500	3.7075	11.563	0	0	0
2023/05/18	2040	02/11/2023	11.58	Call	Bond Future	598.0700	0.5981	681.4100	0.6814	13.935	0	0	0
2023/05/18	2040	02/11/2023	11.58	Put	Bond Future	7,480.1400	7.4801	7,909.0100	7.9090	5.733	0	0	0
2023/05/18	2040	02/11/2023	11.59	Call	Bond Future	607.5100	0.6075	691.2100	0.6912	13.778	0	0	0
2023/05/18	2040	02/11/2023	11.60	Put	Bond Future	7,375.6000	7.3756	7,805.1800	7.8052	5.824	0	0	0
2023/05/18	2040	02/11/2023			Bond Future	12.7720	76.8120	12.8364	76.4665	0.504	0.0000	0.0000	104
2023/05/18	2040	02/11/2023	11.59	Put	Bond Future	7,427.7700	7.4278	7,857.0000	7.8570	5.779	0	0	0
2023/05/18	2040	02/11/2023	11.60	Call	Bond Future	617.0700	0.6171	701.1200	0.7011	13.621	0	0	0
2023/05/18	2040	01/02/2024	12.33	Call	Bond Future	2,117.5000	2.1175	2,255.0600	2.2551	6.496	0	0	0
2023/05/18	2040	01/02/2024	12.33	Put	Bond Future	5,218.5900	5.2186	5,675.8800	5.6759	8.763	0	0	0
2023/05/18	2040	01/02/2024	12.34	Call	Bond Future	2,138.5900	2.1386	2,275.8700	2.2759	6.419	0	0	0
2023/05/18	2040	01/02/2024	12.34	Put	Bond Future	5,183.2500	5.1833	5,640.2600	5.6403	8.817	0	0	0
2023/05/18	2040	01/02/2024			Bond Future	12.8972	74.0254	12.9578	73.7056	0.470	0.0000	0.0000	18
2023/05/18	2040	01/02/2024	12.35	Call	Bond Future	2,160.0500	2.1600	2,297.0200	2.2970	6.341	0	0	0
2023/05/18	2040	01/02/2024	12.35	Put	Bond Future	5,148.3400	5.1483	5,605.0400	5.6050	8.871	0	0	0
2023/05/18	2040	02/05/2024	11.60	Call	Bond Future	1,198.8500	1.1989	1,090.7000	1.0907	(9.021)	0	0	0
2023/05/18	2040	02/05/2024	11.61	Call	Bond Future	1,210.5000	1.2105	1,101.6500	1.1017	(8.992)	0	0	0
2023/05/18	2040	02/05/2024	11.62	Put	Bond Future	9,152.0200	9.1520	9,356.7600	9.3568	2.237	0	0	0
2023/05/18	2040	02/05/2024			Bond Future	13.0254	75.7030	13.0859	75.3887	0.465	0.0000	0.0000	0
2023/05/18	2040	02/05/2024	11.60	Put	Bond Future	9,250.9300	9.2509	9,457.0800	9.4571	2.228	0	0	0
2023/05/18	2040	02/05/2024	11.61	Put	Bond Future	9,201.3900	9.2014	9,406.8400	9.4068	2.233	0	0	0
2023/05/18	2040	02/05/2024	11.62	Call	Bond Future	1,222.2400	1.2222	1,112.6800	1.1127	(8.964)	0	0	0
2023/05/18	2040	01/08/2024	12.34	Call	Bond Future	2,344.0700	2.3441	2,289.6800	2.2897	(2.320)	0	0	0
2023/05/18	2040	01/08/2024	12.34	Put	Bond Future	6,866.5100	6.8665	7,102.5800	7.1026	3.438	0	0	0
2023/05/18	2040	01/08/2024			Bond Future	13.1859	72.7923	13.2431	72.5018	0.433	0.0000	0.0000	0
2023/05/18	2040	01/08/2024	12.32	Call	Bond Future	2,305.3600	2.3054	2,251.9500	2.2519	(2.317)	0	0	0
2023/05/18	2040	01/08/2024	12.32	Put	Bond Future	6,939.9900	6.9400	7,177.0400	7.1770	3.416	0	0	0
2023/05/18	2040	01/08/2024	12.33	Call	Bond Future	2,324.6700	2.3247	2,270.7700	2.2708	(2.319)	0	0	0
2023/05/18	2040	01/08/2024	12.33	Put	Bond Future	6,903.1700	6.9032	7,139.7300	7.1397	3.427	0	0	0
2023/05/18	2044	03/08/2023	12.00	Call	Bond Future	522.4000	0.5224	547.7700	0.5478	4.856	0	0	0
2023/05/18	2044	03/08/2023	12.00	Put	Bond Future	4,504.0800	4.5041	4,903.1700	4.9032	8.861	0	0	4,754
2023/05/18	2044	03/08/2023	12.15	Call	Bond Future	737.6000	0.7376	756.5700	0.7566	2.572	0	0	0
2023/05/18	2044	03/08/2023	12.15	Put	Bond Future	3,828.3100	3.8283	4,221.0000	4.2210	10.258	0	0	0
2023/05/18	2044	03/08/2023	12.16	Call	Bond Future	753.6700	0.7537	772.0400	0.7720	2.437	0	0	0
2023/05/18	2044	03/08/2023	12.16	Put	Bond Future	3,785.6100	3.7856	4,177.7000	4.1777	10.357	0	0	0
2023/05/18	2044	03/08/2023			Bond Future	12.6946	71.6103	12.7632	71.2366	0.540	0.0000	0.0000	85,498
2023/05/18	2044	03/08/2023	11.75	Call	Bond Future	267.7100	0.2677	294.7900	0.2948	10.115	0	0	4,553
2023/05/18	2044	03/08/2023	11.75	Put	Bond Future	5,774.5000	5.7745	6,175.3000	6.1753	6.941	0	0	3,076
2023/05/18	2044	03/08/2023	12.17	Call	Bond Future	770.0900	0.7701	787.8300	0.7878	2.304	0	0	0
2023/05/18	2044	03/08/2023	12.17	Put	Bond Future	3,743.3400	3.7433	4,134.8000	4.1348	10.458	0	0	0
2023/05/18	2044	03/08/2023	12.50	Call	Bond Future	1,454.0500	1.4541	1,439.0600	1.4391	(1.031)	0	0	0
2023/05/18	2044	03/08/2023	12.50	Put	Bond Future	2,533.3300	2.5333	2,892.0600	2.8921	14.160	0	0	9,106
2023/05/18	2044	02/11/2023	11.57	Call	Bond Future	562.0300	0.5620	643.0900	0.6431	14.423	0	0	0
2023/05/18	2044	02/11/2023	11.57	Put	Bond Future	7,837.0700	7.8371	8,266.0800	8.2661	5.474	0	0	0
2023/05/18	2044	02/11/2023			Bond Future	12.8133	73.1791	12.8781	72.8312	0.506	0.0000	0.0000	0
2023/05/18	2044	02/11/2023	11.55	Call	Bond Future	544.2400	0.5442	624.5200	0.6245	14.751	0	0	0
2023/05/18	2044	02/11/2023	11.55	Put	Bond Future	7,946.3700	7.9464	8,374.6000	8.3746	5.389	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
2023/05/18	2044	02/11/2023	11.56	Call	Bond Future	553.0800	0.5531	633.7500	0.6338	14.586	0	0	0
2023/05/18	2044	02/11/2023	11.56	Put	Bond Future	7,891.6200	7.8916	8,320.2400	8.3202	5.431	0	0	0
2023/05/18	2044	01/02/2024	12.29	Call	Bond Future	2,000.2800	2.0003	2,138.4800	2.1385	6.909	0	0	0
2023/05/18	2044	01/02/2024	12.29	Put	Bond Future	5,556.8000	5.5568	6,018.8200	6.0188	8.314	0	0	0
2023/05/18	2044	01/02/2024			Bond Future	12.9337	70.4363	12.9950	70.1124	0.474	0.0000	0.0000	0
2023/05/18	2044	01/02/2024	12.27	Call	Bond Future	1,959.3600	1.9594	2,097.9700	2.0980	7.074	0	0	0
2023/05/18	2044	01/02/2024	12.27	Put	Bond Future	5,631.2200	5.6312	6,093.6500	6.0937	8.212	0	0	0
2023/05/18	2044	01/02/2024	12.28	Call	Bond Future	1,979.6500	1.9797	2,118.0600	2.1181	6.992	0	0	0
2023/05/18	2044	01/02/2024	12.28	Put	Bond Future	5,593.8000	5.5938	6,056.0300	6.0560	8.263	0	0	0
2023/05/18	2044	02/05/2024	11.67	Call	Bond Future	1,269.9100	1.2699	1,357.5700	1.3576	6.903	0	0	0
2023/05/18	2044	02/05/2024	11.67	Put	Bond Future	9,185.2600	9.1853	9,591.9900	9.5920	4.428	0	0	0
2023/05/18	2044	02/05/2024			Bond Future	13.0564	72.0326	13.1179	71.7135	0.470	0.0000	0.0000	0
2023/05/18	2044	02/05/2024	11.65	Call	Bond Future	1,245.6600	1.2457	1,333.1300	1.3331	7.022	0	0	0
2023/05/18	2044	02/05/2024	11.65	Put	Bond Future	9,285.9700	9.2860	9,692.5100	9.6925	4.378	0	0	0
2023/05/18	2044	02/05/2024	11.66	Call	Bond Future	1,257.7500	1.2578	1,345.3100	1.3453	6.962	0	0	0
2023/05/18	2044	02/05/2024	11.66	Put	Bond Future	9,235.5400	9.2355	9,642.1700	9.6422	4.403	0	0	0
2023/05/18	2044	01/08/2024	12.28	Call	Bond Future	2,235.2900	2.2353	2,368.8100	2.3688	5.973	0	0	0
2023/05/18	2044	01/08/2024	12.28	Put	Bond Future	7,277.7300	7.2777	7,708.1000	7.7081	5.914	0	0	0
2023/05/18	2044	01/08/2024	12.29	Call	Bond Future	2,253.9000	2.2539	2,387.6000	2.3876	5.932	0	0	0
2023/05/18	2044	01/08/2024	12.29	Put	Bond Future	7,238.8700	7.2389	7,669.4200	7.6694	5.948	0	0	0
2023/05/18	2044	01/08/2024			Bond Future	13.2098	69.1695	13.2681	68.8726	0.441	0.0000	0.0000	0
2023/05/18	2044	01/08/2024	12.30	Call	Bond Future	2,272.8800	2.2729	2,406.4800	2.4065	5.878	0	0	0
2023/05/18	2044	01/08/2024	12.30	Put	Bond Future	7,200.4400	7.2004	7,630.8900	7.6309	5.978	0	0	0
2023/05/18	2046	03/08/2023			Bond Future	111.0753	111.0753	110.3315	110.3315	(0.670)	0.0000	0.0000	12,981
2023/05/18	2046	02/11/2023			Bond Future	111.4198	111.4198	110.7109	110.7109	(0.636)	0.0000	0.0000	4,231
2023/05/18	2046	01/02/2024			Bond Future	113.9400	113.9400	113.2638	113.2638	(0.593)	0.0000	0.0000	0
2023/05/18	2046	02/05/2024			Bond Future	114.3722	114.3722	113.7013	113.7013	(0.587)	0.0000	0.0000	0
2023/05/18	2046	01/08/2024			Bond Future	116.8132	116.8132	116.1739	116.1739	(0.547)	0.0000	0.0000	0
2023/05/18	2050	03/08/2023			Bond Future	110.0852	110.0852	110.1202	110.1202	0.032	0.0000	0.0000	10,929
2023/05/18	2050	02/11/2023			Bond Future	112.5227	112.5227	112.6101	112.6101	0.078	0.0000	0.0000	3,146
2023/05/18	2050	01/02/2024			Bond Future	112.7939	112.7939	112.9327	112.9327	0.123	0.0000	0.0000	0
2023/05/18	2050	02/05/2024			Bond Future	115.3754	115.3754	115.5378	115.5378	0.141	0.0000	0.0000	0
2023/05/18	2050	01/08/2024			Bond Future	115.5030	115.5030	115.7156	115.7156	0.184	0.0000	0.0000	0
2023/05/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	AL37	03/08/2023			Index Future	862.7190	862.7190	858.5860	858.5860	(0.479)	0.0000	0.0000	0
2023/05/18	AL37	02/11/2023			Index Future	881.6110	881.6110	877.7910	877.7910	(0.433)	0.0000	0.0000	0
2023/05/18	AL37	01/02/2024			Index Future	901.3490	901.3490	897.8290	897.8290	(0.391)	0.0000	0.0000	0
2023/05/18	AL37	02/05/2024			Index Future	921.7820	921.7820	918.3490	918.3490	(0.372)	0.0000	0.0000	0
2023/05/18	AL37	01/08/2024			Index Future	941.2990	941.2990	938.1640	938.1640	(0.333)	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
2023/05/18	AL7T	03/08/2023			Index Future	975.8020	975.8020	970.2060	970.2060	(0.573)	0.0000	0.0000	0
2023/05/18	AL7T	02/11/2023			Index Future	997.1710	997.1710	991.9080	991.9080	(0.528)	0.0000	0.0000	0
2023/05/18	AL7T	01/02/2024			Index Future	1,019.4960	1,019.4960	1,014.5510	1,014.5510	(0.485)	0.0000	0.0000	0
2023/05/18	AL7T	02/05/2024			Index Future	1,042.6080	1,042.6080	1,037.7380	1,037.7380	(0.467)	0.0000	0.0000	0
2023/05/18	AL7T	01/08/2024			Index Future	1,064.6820	1,064.6820	1,060.1290	1,060.1290	(0.428)	0.0000	0.0000	0
2023/05/18	ALBI	03/08/2023			Index Future	858.0790	858.0790	853.7210	853.7210	(0.508)	0.0000	0.0000	101
2023/05/18	ALBI	02/11/2023			Index Future	876.8700	876.8700	872.8180	872.8180	(0.462)	0.0000	0.0000	0
2023/05/18	ALBI	01/02/2024			Index Future	896.5020	896.5020	892.7420	892.7420	(0.419)	0.0000	0.0000	0
2023/05/18	ALBI	02/05/2024			Index Future	916.8250	916.8250	913.1450	913.1450	(0.401)	0.0000	0.0000	0
2023/05/18	ALBI	01/08/2024			Index Future	936.2370	936.2370	932.8480	932.8480	(0.362)	0.0000	0.0000	0
2023/05/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	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
2023/05/18	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/18	ES33	03/08/2023			Bond Future	13.0405	72.3256	13.1239	71.9675	0.640	0.0000	0.0000	350
2023/05/18	ES33	02/11/2023			Bond Future	13.2023	70.1288	13.2815	69.7958	0.600	0.0000	0.0000	0
2023/05/18	ES33	01/02/2024			Bond Future	13.3687	71.7152	13.4439	71.4054	0.563	0.0000	0.0000	0
2023/05/18	ES33	02/05/2024			Bond Future	13.5362	69.5562	13.6118	69.2515	0.559	0.0000	0.0000	0
2023/05/18	ES33	01/08/2024			Bond Future	13.7399	71.0361	13.8118	70.7530	0.524	0.0000	0.0000	0
2023/05/18	ES42	03/08/2023			Bond Future	13.4109	69.0131	13.4740	68.7062	0.471	0.0000	0.0000	4,000
2023/05/18	ES42	02/11/2023			Bond Future	13.5619	66.2777	13.6210	65.9960	0.436	0.0000	0.0000	0
2023/05/18	ES42	01/02/2024			Bond Future	13.7092	67.7771	13.7645	67.5181	0.403	0.0000	0.0000	0
2023/05/18	ES42	02/05/2024			Bond Future	13.8629	65.0652	13.9180	64.8122	0.397	0.0000	0.0000	0
2023/05/18	ES42	01/08/2024			Bond Future	14.0435	66.4464	14.0951	66.2144	0.367	0.0000	0.0000	0
2023/05/18	GOVI	03/08/2023	837.21	Call	GOVI	84,280.0000	8.4280	40,980.0000	4.0980	(51.376)	0	0	0
2023/05/18	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/18	GOVI	03/08/2023	837.22	Call	GOVI	84,180.0000	8.4180	40,880.0000	4.0880	(51.437)	0	0	0
2023/05/18	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/18	GOVI	03/08/2023			GOVI	845.6380	845.6380	841.3080	841.3080	(0.512)	0.0000	0.0000	836
2023/05/18	GOVI	03/08/2023	837.23	Call	GOVI	84,080.0000	8.4080	40,780.0000	4.0780	(51.499)	0	0	0
2023/05/18	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/18	GOVI	02/11/2023	885.81	Put	GOVI	216,530.0000	21.6530	256,830.0000	25.6830	18.612	0	0	0
2023/05/18	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/18	GOVI	02/11/2023			GOVI	864.1570	864.1570	860.1270	860.1270	(0.466)	0.0000	0.0000	0
2023/05/18	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/18	GOVI	02/11/2023	885.80	Put	GOVI	216,430.0000	21.6430	256,730.0000	25.6730	18.620	0	0	0
2023/05/18	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/18	GOVI	02/11/2023	885.82	Put	GOVI	216,630.0000	21.6630	256,930.0000	25.6930	18.603	0	0	0
2023/05/18	GOVI	01/02/2024	880.00	Call	GOVI	35,040.0000	3.5040	0.0000	0.0000	(100.000)	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
2023/05/18	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	2,380.0000	0.2380	100.000	0	0	0
2023/05/18	GOVI	01/02/2024			GOVI	883.5040	883.5040	879.7620	879.7620	(0.424)	0.0000	0.0000	0
2023/05/18	GOVI	01/02/2024	879.98	Call	GOVI	35,240.0000	3.5240	0.0000	0.0000	(100.000)	0	0	0
2023/05/18	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	2,180.0000	0.2180	100.000	0	0	0
2023/05/18	GOVI	01/02/2024	879.99	Call	GOVI	35,140.0000	3.5140	0.0000	0.0000	(100.000)	0	0	0
2023/05/18	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	2,280.0000	0.2280	100.000	0	0	0
2023/05/18	GOVI	02/05/2024	950.97	Put	GOVI	474,370.0000	47.4370	511,010.0000	51.1010	7.724	0	0	0
2023/05/18	GOVI	02/05/2024	950.98	Put	GOVI	474,470.0000	47.4470	511,110.0000	51.1110	7.722	0	0	0
2023/05/18	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/18	GOVI	02/05/2024			GOVI	903.5330	903.5330	899.8690	899.8690	(0.406)	0.0000	0.0000	0
2023/05/18	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/18	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/18	GOVI	02/05/2024	950.99	Put	GOVI	474,570.0000	47.4570	511,210.0000	51.1210	7.721	0	0	0
2023/05/18	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/18	GOVI	01/08/2024	943.39	Put	GOVI	207,270.0000	20.7270	241,050.0000	24.1050	16.298	0	0	0
2023/05/18	GOVI	01/08/2024			GOVI	922.6630	922.6630	919.2850	919.2850	(0.366)	0.0000	0.0000	0
2023/05/18	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/18	GOVI	01/08/2024	943.37	Put	GOVI	207,070.0000	20.7070	240,850.0000	24.0850	16.313	0	0	0
2023/05/18	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/18	GOVI	01/08/2024	943.38	Put	GOVI	207,170.0000	20.7170	240,950.0000	24.0950	16.305	0	0	0
2023/05/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/05/18	IGOV	03/08/2023			Index Future	324.8630	324.8630	324.8810	324.8810	0.006	0.0000	0.0000	638
2023/05/18	IGOV	02/11/2023			Index Future	332.0550	332.0550	332.2260	332.2260	0.051	0.0000	0.0000	16
2023/05/18	IGOV	01/02/2024			Index Future	339.5660	339.5660	339.8860	339.8860	0.094	0.0000	0.0000	0
2023/05/18	IGOV	02/05/2024			Index Future	347.3380	347.3380	347.7290	347.7290	0.113	0.0000	0.0000	0
2023/05/18	IGOV	01/08/2024			Index Future	354.7650	354.7650	355.3040	355.3040	0.152	0.0000	0.0000	0
2023/05/18	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/18	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
2023/05/18	JBAF	21/06/2023			Jibar Tradeable Future	8.6050	91.3950	8.6200	91.3800	0.174	0.0000	0.0000	0
2023/05/18	JBAF	19/07/2023			Jibar Tradeable Future	8.7100	91.2900	8.7400	91.2600	0.344	0.0000	0.0000	0
2023/05/18	JBAF	16/08/2023			Jibar Tradeable Future	8.9500	91.0500	8.9900	91.0100	0.447	0.0000	0.0000	0
2023/05/18	JBAF	20/09/2023			Jibar Tradeable Future	9.0050	90.9950	9.0700	90.9300	0.722	0.0000	0.0000	0
2023/05/18	JBAF	18/10/2023			Jibar Tradeable Future	9.0600	90.9400	9.1650	90.8350	1.159	0.0000	0.0000	0
2023/05/18	JBAF	15/11/2023			Jibar Tradeable Future	8.8950	91.1050	9.1850	90.8150	3.260	0.0000	0.0000	0
2023/05/18	JBAF	20/12/2023			Jibar Tradeable Future	9.0800	90.9200	9.2250	90.7750	1.597	0.0000	0.0000	0
2023/05/18	JBAF	20/03/2024			Jibar Tradeable Future	9.0300	90.9700	9.2000	90.8000	1.883	0.0000	0.0000	0
2023/05/18	JBAF	19/06/2024			Jibar Tradeable Future	8.9500	91.0500	9.0650	90.9350	1.285	0.0000	0.0000	0
2023/05/18	JBAF	18/09/2024			Jibar Tradeable Future	8.7850	91.2150	8.9100	91.0900	1.423	0.0000	0.0000	0
2023/05/18	JBAF	18/12/2024			Jibar Tradeable Future	8.6200	91.3800	8.8300	91.1700	2.436	0.0000	0.0000	0
2023/05/18	JBAF	19/03/2025			Jibar Tradeable Future	8.6350	91.3650	8.7600	91.2400	1.448	0.0000	0.0000	0
2023/05/18	R035	03/08/2023	12.00	Call	Bond Future	1,264.5000	1.2645	1,215.2900	1.2153	(3.892)	0	0	0
2023/05/18	R035	03/08/2023	12.00	Put	Bond Future	2,431.4700	2.4315	2,842.4500	2.8425	16.903	0	0	0
2023/05/18	R035	03/08/2023			Bond Future	12.2224	83.4281	12.3114	82.9679	0.728	0.0000	0.0000	55,594
2023/05/18	R035	03/08/2023	11.75	Call	Bond Future	773.5300	0.7735	758.0700	0.7581	(1.999)	0	0	0
2023/05/18	R035	03/08/2023	11.75	Put	Bond Future	3,281.3100	3.2813	3,726.0400	3.7260	13.553	0	0	4,870
2023/05/18	R035	03/08/2023	11.98	Call	Bond Future	1,219.8900	1.2199	1,173.8200	1.1738	(3.777)	0	0	0
2023/05/18	R035	03/08/2023	11.98	Put	Bond Future	2,492.9700	2.4930	2,907.0900	2.9071	16.612	0	0	0
2023/05/18	R035	03/08/2023	11.99	Call	Bond Future	1,242.0100	1.2420	1,194.4500	1.1944	(3.829)	0	0	0
2023/05/18	R035	03/08/2023	11.99	Put	Bond Future	2,462.0100	2.4620	2,874.6400	2.8746	16.760	0	0	0
2023/05/18	R035	02/11/2023	12.85	Call	Bond Future	4,266.8400	4.2668	4,192.1600	4.1922	(1.750)	0	0	0
2023/05/18	R035	02/11/2023	12.85	Put	Bond Future	1,783.5100	1.7835	2,141.3100	2.1413	20.062	0	0	400
2023/05/18	R035	02/11/2023	11.41	Call	Bond Future	813.9000	0.8139	875.1400	0.8751	7.524	0	0	0
2023/05/18	R035	02/11/2023	11.41	Put	Bond Future	5,821.4900	5.8215	6,315.2100	6.3152	8.481	0	0	0
2023/05/18	R035	02/11/2023	11.42	Call	Bond Future	827.0400	0.8270	888.1600	0.8882	7.390	0	0	0
2023/05/18	R035	02/11/2023	11.42	Put	Bond Future	5,779.1200	5.7791	6,272.7200	6.2727	8.541	0	0	0
2023/05/18	R035	02/11/2023	11.12	Call	Bond Future	507.4300	0.5074	567.0000	0.5670	11.740	0	0	400
2023/05/18	R035	02/11/2023			Bond Future	12.3513	80.7455	12.4365	80.3130	0.690	0.0000	0.0000	104,851
2023/05/18	R035	02/11/2023	11.43	Call	Bond Future	840.3200	0.8403	901.4700	0.9015	7.277	0	0	0
2023/05/18	R035	02/11/2023	11.43	Put	Bond Future	5,736.9300	5.7369	6,230.5600	6.2306	8.604	0	0	0
2023/05/18	R035	02/11/2023	10.62	Call	Bond Future	211.6500	0.2116	256.1800	0.2562	21.039	0	0	400
2023/05/18	R035	02/11/2023	10.62	Put	Bond Future	9,772.1400	9.7721	10,249.1500	10,2491	4.881	0	0	0
2023/05/18	R035	02/11/2023	11.12	Put	Bond Future	7,147.6000	7.1476	7,639.6500	7.6397	6.884	0	0	0
2023/05/18	R035	01/02/2024	12.18	Put	Bond Future	4,063.3200	4.0633	4,545.4500	4.5455	11.865	0	0	0
2023/05/18	R035	01/02/2024	12.19	Call	Bond Future	2,553.3700	2.5534	2,627.9200	2.6279	2.920	0	0	0
2023/05/18	R035	01/02/2024	12.19	Put	Bond Future	4,035.6800	4.0357	4,517.0400	4.5170	11.928	0	0	0
2023/05/18	R035	01/02/2024	10.62	Call	Bond Future	421.6700	0.4217	500.9700	0.5010	18.806	0	0	400
2023/05/18	R035	01/02/2024	10.62	Put	Bond Future	10,553.9200	10.5539	11,040.0300	11.0400	4.606	0	0	0
2023/05/18	R035	01/02/2024	11.12	Put	Bond Future	8,042.1500	8.0422	8,547.1000	8.5471	6.279	0	0	0
2023/05/18	R035	01/02/2024			Bond Future	12.4830	82.5536	12.5648	82.1468	0.655	0.0000	0.0000	0
2023/05/18	R035	01/02/2024	13.46	Call	Bond Future	6,339.1900	6.3392	6,276.5700	6.2766	(0.988)	0	0	0
2023/05/18	R035	01/02/2024	13.46	Put	Bond Future	1,668.3500	1.6684	2,012.5400	2.0125	20.631	0	0	400
2023/05/18	R035	01/02/2024	12.18	Call	Bond Future	2,529.7200	2.5297	2,605.0400	2.6050	2.977	0	0	0
2023/05/18	R035	01/02/2024	12.20	Call	Bond Future	2,577.1200	2.5771	2,650.9000	2.6509	2.863	0	0	0
2023/05/18	R035	01/02/2024	12.20	Put	Bond Future	4,008.2000	4.0082	4,488.7900	4.4888	11.990	0	0	0
2023/05/18	R035	01/02/2024	11.12	Call	Bond Future	800.2000	0.8002	898.3400	0.8983	12.264	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
2023/05/18	R035	02/05/2024	11.19	Call	Bond Future	1,073.6800	1.0737	948.2800	0.9483	(11.679)	0	0	0
2023/05/18	R035	02/05/2024	11.19	Put	Bond Future	8,475.2700	8.4753	8,752.1500	8.7522	3.267	0	0	0
2023/05/18	R035	02/05/2024	11.20	Call	Bond Future	1,084.2200	1.0842	957.9700	0.9580	(11.644)	0	0	0
2023/05/18	R035	02/05/2024	11.20	Put	Bond Future	8,430.2400	8.4302	8,706.2700	8.7063	3.274	0	0	0
2023/05/18	R035	02/05/2024			Bond Future	12.6074	79.9108	12.6898	79.5085	0.654	0.0000	0.0000	0
2023/05/18	R035	02/05/2024	11.21	Call	Bond Future	1,094.8500	1.0948	967.7300	0.9677	(11.611)	0	0	0
2023/05/18	R035	02/05/2024	11.21	Put	Bond Future	8,385.3600	8.3854	8,660.5200	8.6605	3.281	0	0	0
2023/05/18	R035	01/08/2024	11.81	Call	Bond Future	1,920.2600	1.9203	1,863.7700	1.8638	(2.942)	0	0	0
2023/05/18	R035	01/08/2024	11.79	Put	Bond Future	6,758.9000	6.7589	7,082.3800	7.0824	4.786	0	0	0
2023/05/18	R035	01/08/2024	11.80	Call	Bond Future	1,903.5500	1.9035	1,847.6400	1.8476	(2.937)	0	0	0
2023/05/18	R035	01/08/2024	11.80	Put	Bond Future	6,723.6900	6.7237	7,046.2600	7.0463	4.798	0	0	0
2023/05/18	R035	01/08/2024			Bond Future	12.7639	81.5947	12.8431	81.2163	0.621	0.0000	0.0000	0
2023/05/18	R035	01/08/2024	11.81	Put	Bond Future	6,688.2800	6.6883	7,010.2700	7.0103	4.814	0	0	0
2023/05/18	R035	01/08/2024	11.79	Call	Bond Future	1,886.6000	1.8866	1,831.6000	1.8316	(2.915)	0	0	0
2023/05/18	R186	03/08/2023	9.73	Put	Bond Future	1,112.0500	1.1120	1,481.9500	1.4819	33.263	0	0	0
2023/05/18	R186	03/08/2023	9.74	Call	Bond Future	782.3000	0.7823	653.3600	0.6534	(16.482)	0	0	0
2023/05/18	R186	03/08/2023	9.74	Put	Bond Future	1,096.8000	1.0968	1,464.7800	1.4648	33.550	0	0	0
2023/05/18	R186	03/08/2023			Bond Future	9.8504	103.1775	10.0257	102.6806	1.780	0.0000	0.0000	82,550
2023/05/18	R186	03/08/2023	9.73	Call	Bond Future	769.0000	0.7690	641.9800	0.6420	(16.518)	0	0	0
2023/05/18	R186	03/08/2023	9.75	Call	Bond Future	795.7400	0.7957	665.0400	0.6650	(16.425)	0	0	0
2023/05/18	R186	03/08/2023	9.75	Put	Bond Future	1,081.7000	1.0817	1,447.9200	1.4479	33.856	0	0	0
2023/05/18	R186	02/11/2023	9.40	Call	Bond Future	682.7600	0.6828	632.0700	0.6321	(7.424)	0	0	0
2023/05/18	R186	02/11/2023	9.40	Put	Bond Future	2,127.2300	2.1272	2,535.8800	2.5359	19.210	0	0	0
2023/05/18	R186	02/11/2023	9.15	Call	Bond Future	478.3700	0.4784	456.6600	0.4567	(4.538)	0	0	1,715
2023/05/18	R186	02/11/2023			Bond Future	9.9394	105.4373	10.1130	104.9780	1.746	0.0000	0.0000	13,885
2023/05/18	R186	02/11/2023	10.42	Call	Bond Future	2,121.9800	2.1220	1,909.2600	1.9093	(10.025)	0	0	0
2023/05/18	R186	02/11/2023	10.42	Put	Bond Future	856.4600	0.8565	1,103.0800	1.1031	28.795	0	0	1,715
2023/05/18	R186	02/11/2023	9.15	Put	Bond Future	2,601.0800	2.6011	3,038.7100	3.0387	16.825	0	0	0
2023/05/18	R186	02/11/2023	9.38	Call	Bond Future	664.0500	0.6641	616.5400	0.6165	(7.155)	0	0	0
2023/05/18	R186	02/11/2023	9.38	Put	Bond Future	2,162.5700	2.1626	2,574.4000	2.5744	19.044	0	0	0
2023/05/18	R186	02/11/2023	9.39	Call	Bond Future	673.3700	0.6734	624.1500	0.6241	(7.310)	0	0	0
2023/05/18	R186	02/11/2023	9.39	Put	Bond Future	2,144.8600	2.1449	2,554.9800	2.5550	19.121	0	0	0
2023/05/18	R186	01/02/2024	9.51	Call	Bond Future	899.9800	0.9000	881.3200	0.8813	(2.073)	0	0	0
2023/05/18	R186	01/02/2024	9.52	Put	Bond Future	2,160.8500	2.1609	2,566.0000	2.5660	18.750	0	0	0
2023/05/18	R186	01/02/2024	9.50	Call	Bond Future	889.8000	0.8898	871.8900	0.8719	(2.013)	0	0	0
2023/05/18	R186	01/02/2024			Bond Future	10.0237	102.4876	10.1965	102.0630	1.724	0.0000	0.0000	0
2023/05/18	R186	01/02/2024	9.51	Put	Bond Future	2,175.2900	2.1753	2,581.2100	2.5812	18.661	0	0	0
2023/05/18	R186	01/02/2024	9.52	Call	Bond Future	910.5600	0.9106	891.1300	0.8911	(2.134)	0	0	0
2023/05/18	R186	01/02/2024	9.50	Put	Bond Future	2,190.1400	2.1901	2,596.8100	2.5968	18.568	0	0	0
2023/05/18	R186	02/05/2024	8.01	Call	Bond Future	172.8800	0.1729	202.5200	0.2025	17.145	0	0	0
2023/05/18	R186	02/05/2024	8.01	Put	Bond Future	5,089.4200	5.0894	5,535.1800	5.5352	8.759	0	0	0
2023/05/18	R186	02/05/2024			Bond Future	10.1116	104.8105	10.2955	104.3944	1.818	0.0000	0.0000	0
2023/05/18	R186	02/05/2024	8.00	Call	Bond Future	170.6300	0.1706	200.1600	0.2002	17.306	0	0	0
2023/05/18	R186	02/05/2024	8.00	Put	Bond Future	5,111.2900	5.1113	5,556.9400	5.5569	8.719	0	0	0
2023/05/18	R186	02/05/2024	7.99	Call	Bond Future	168.4000	0.1684	197.8300	0.1978	17.476	0	0	0
2023/05/18	R186	02/05/2024	7.99	Put	Bond Future	5,133.1800	5.1332	5,578.7300	5.5787	8.680	0	0	0
2023/05/18	R186	01/08/2024	8.69	Call	Bond Future	387.5800	0.3876	421.3500	0.4213	8.713	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
2023/05/18	R186	01/08/2024	8.70	Put	Bond Future	3,765.0400	3.7650	4,182.0200	4.1820	11.075	0	0	0
2023/05/18	R186	01/08/2024	8.68	Call	Bond Future	383.6900	0.3837	417.5100	0.4175	8.814	0	0	0
2023/05/18	R186	01/08/2024			Bond Future	10.2970	101.7131	10.4830	101.3295	1.806	0.0000	0.0000	0
2023/05/18	R186	01/08/2024	8.69	Put	Bond Future	3,782.3800	3.7824	4,199.7300	4.1997	11.034	0	0	0
2023/05/18	R186	01/08/2024	8.70	Call	Bond Future	391.8200	0.3918	425.2200	0.4252	8.524	0	0	0
2023/05/18	R186	01/08/2024	8.68	Put	Bond Future	3,800.0700	3.8001	4,217.4700	4.2175	10.984	0	0	0
2023/05/18	R197	03/08/2023			Bond Future	334.2485	334.2485	334.3270	334.3270	0.023	0.0000	0.0000	49
2023/05/18	R197	02/11/2023			Bond Future	341.6487	341.6487	341.8862	341.8862	0.070	0.0000	0.0000	0
2023/05/18	R202	03/08/2023			Bond Future	247.0555	247.0555	247.1325	247.1325	0.031	0.0000	0.0000	5,388
2023/05/18	R202	02/11/2023			Bond Future	252.5252	252.5252	252.7201	252.7201	0.077	0.0000	0.0000	0
2023/05/18	R202	01/02/2024			Bond Future	253.2121	253.2121	253.5215	253.5215	0.122	0.0000	0.0000	0
2023/05/18	R202	02/05/2024			Bond Future	259.0073	259.0073	259.3698	259.3698	0.140	0.0000	0.0000	0
2023/05/18	R202	01/08/2024			Bond Future	259.3755	259.3755	259.8500	259.8500	0.183	0.0000	0.0000	0
2023/05/18	R209	03/08/2023	10.00	Call	Bond Future	1.6500	0.0017	2.8400	0.0028	72.121	0	0	1,800
2023/05/18	R209	03/08/2023	10.00	Put	Bond Future	11,520.2400	11.5202	11,900.7700	11.9008	3.303	0	0	0
2023/05/18	R209	03/08/2023	10.70	Call	Bond Future	30.2200	0.0302	38.3500	0.0384	26.903	0	0	1,800
2023/05/18	R209	03/08/2023	11.95	Put	Bond Future	2,346.0700	2.3461	2,699.7100	2.6997	15.074	0	0	0
2023/05/18	R209	03/08/2023	12.00	Call	Bond Future	1,047.7700	1.0478	1,015.4700	1.0155	(3.083)	0	0	0
2023/05/18	R209	03/08/2023	12.00	Put	Bond Future	2,205.8300	2.2058	2,552.8700	2.5529	15.733	0	0	1,750
2023/05/18	R209	03/08/2023	11.25	Put	Bond Future	4,961.9300	4.9619	5,356.0000	5.3560	7.942	0	0	0
2023/05/18	R209	03/08/2023	11.93	Call	Bond Future	918.6800	0.9187	895.5200	0.8955	(2.521)	0	0	0
2023/05/18	R209	03/08/2023	11.94	Call	Bond Future	936.5200	0.9365	912.0400	0.9120	(2.614)	0	0	0
2023/05/18	R209	03/08/2023			Bond Future	12.2519	64.1041	12.3359	63.7248	0.685	0.0000	0.0000	12,261
2023/05/18	R209	03/08/2023	10.70	Put	Bond Future	7,672.0600	7.6721	8,059.5300	8.0595	5.050	0	0	0
2023/05/18	R209	03/08/2023	10.75	Call	Bond Future	36.0700	0.0361	44.9800	0.0450	24.702	0	0	7,000
2023/05/18	R209	03/08/2023	10.75	Put	Bond Future	7,411.8400	7.4118	7,800.0900	7.8001	5.238	0	0	0
2023/05/18	R209	03/08/2023	11.95	Call	Bond Future	954.5500	0.9545	928.8500	0.9289	(2.692)	0	0	0
2023/05/18	R209	03/08/2023	11.25	Call	Bond Future	171.2400	0.1712	185.9700	0.1860	8.602	0	0	7,000
2023/05/18	R209	03/08/2023	11.93	Put	Bond Future	2,403.9200	2.4039	2,760.1000	2.7601	14.817	0	0	0
2023/05/18	R209	03/08/2023	11.94	Put	Bond Future	2,374.8700	2.3749	2,729.7300	2.7297	14.942	0	0	0
2023/05/18	R209	02/11/2023	11.34	Call	Bond Future	613.9000	0.6139	672.6400	0.6726	9.568	0	0	0
2023/05/18	R209	02/11/2023	11.34	Put	Bond Future	5,445.1000	5.4451	5,862.0200	5.8620	7.657	0	0	0
2023/05/18	R209	02/11/2023	11.33	Call	Bond Future	603.4700	0.6035	662.1700	0.6622	9.727	0	0	0
2023/05/18	R209	02/11/2023	11.33	Put	Bond Future	5,484.3400	5.4843	5,901.2200	5.9012	7.601	0	0	0
2023/05/18	R209	02/11/2023			Bond Future	12.3652	62.3545	12.4457	61.9964	0.651	0.0000	0.0000	2
2023/05/18	R209	02/11/2023	11.35	Call	Bond Future	624.4400	0.6244	683.2200	0.6832	9.413	0	0	0
2023/05/18	R209	02/11/2023	11.35	Put	Bond Future	5,406.0200	5.4060	5,822.9800	5.8230	7.713	0	0	0
2023/05/18	R209	01/02/2024	12.13	Put	Bond Future	3,667.8800	3.6679	4,085.0800	4.0851	11.374	0	0	0
2023/05/18	R209	01/02/2024	12.14	Call	Bond Future	2,136.0000	2.1360	2,213.7100	2.2137	3.638	0	0	0
2023/05/18	R209	01/02/2024	12.14	Put	Bond Future	3,642.5600	3.6426	4,059.1500	4.0592	11.437	0	0	0
2023/05/18	R209	01/02/2024			Bond Future	12.4762	63.7508	12.5535	63.4120	0.619	0.0000	0.0000	0
2023/05/18	R209	01/02/2024	12.13	Call	Bond Future	2,115.7400	2.1157	2,194.0600	2.1941	3.702	0	0	0
2023/05/18	R209	01/02/2024	12.12	Call	Bond Future	2,095.3700	2.0954	2,174.2800	2.1743	3.766	0	0	0
2023/05/18	R209	01/02/2024	12.12	Put	Bond Future	3,693.1500	3.6931	4,110.9400	4.1109	11.313	0	0	0
2023/05/18	R209	02/05/2024	11.18	Call	Bond Future	1,015.4600	1.0155	830.0800	0.8301	(18.256)	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
2023/05/18	R209	02/05/2024	11.18	Put	Bond Future	7,579.7100	7.5797	7,729.8500	7.7299	1.981	0	0	0
2023/05/18	R209	02/05/2024	11.17	Call	Bond Future	1,005.8600	1.0059	821.5500	0.8216	(18.324)	0	0	0
2023/05/18	R209	02/05/2024	11.17	Put	Bond Future	7,620.0700	7.6201	7,771.2800	7.7713	1.984	0	0	0
2023/05/18	R209	02/05/2024			Bond Future	12.5891	62.0420	12.6667	61.7065	0.616	0.0000	0.0000	0
2023/05/18	R209	02/05/2024	11.19	Call	Bond Future	1,025.1300	1.0251	838.6800	0.8387	(18.188)	0	0	0
2023/05/18	R209	02/05/2024	11.19	Put	Bond Future	7,539.4800	7.5395	7,688.5500	7.6886	1.977	0	0	0
2023/05/18	R209	01/08/2024	11.79	Put	Bond Future	5,959.7800	5.9598	6,168.6500	6.1687	3.505	0	0	0
2023/05/18	R209	01/08/2024	11.80	Call	Bond Future	1,775.6600	1.7757	1,666.3800	1.6664	(6.154)	0	0	0
2023/05/18	R209	01/08/2024	11.80	Put	Bond Future	5,928.2300	5.9282	6,136.4600	6.1365	3.513	0	0	0
2023/05/18	R209	01/08/2024			Bond Future	12.7300	63.3490	12.8047	63.0315	0.587	0.0000	0.0000	0
2023/05/18	R209	01/08/2024	11.79	Call	Bond Future	1,760.4800	1.7605	1,651.8400	1.6518	(6.171)	0	0	0
2023/05/18	R209	01/08/2024	11.78	Call	Bond Future	1,745.3700	1.7454	1,637.3800	1.6374	(6.187)	0	0	0
2023/05/18	R209	01/08/2024	11.78	Put	Bond Future	5,991.4400	5.9914	6,200.9600	6.2010	3.497	0	0	0
2023/05/18	R210	03/08/2023			Bond Future	226.2913	226.2913	226.3562	226.3562	0.029	0.0000	0.0000	421
2023/05/18	R210	02/11/2023			Bond Future	228.0954	228.0954	228.2676	228.2676	0.076	0.0000	0.0000	0
2023/05/18	R210	01/02/2024			Bond Future	233.2547	233.2547	233.5312	233.5312	0.119	0.0000	0.0000	0
2023/05/18	R210	02/05/2024			Bond Future	235.2954	235.2954	235.6209	235.6209	0.138	0.0000	0.0000	0
2023/05/18	R210	01/08/2024			Bond Future	240.3197	240.3197	240.7474	240.7474	0.178	0.0000	0.0000	0
2023/05/18	R213	03/08/2023	11.62	Put	Bond Future	1,326.5400	1.3265	1,657.1600	1.6572	24.923	0	0	0
2023/05/18	R213	03/08/2023	11.63	Call	Bond Future	1,563.4400	1.5634	1,432.8200	1.4328	(8.355)	0	0	0
2023/05/18	R213	03/08/2023			Bond Future	11.5691	80.4286	11.6789	79.9692	0.948	0.0000	0.0000	23,415
2023/05/18	R213	03/08/2023	11.61	Call	Bond Future	1,516.3300	1.5163	1,389.4900	1.3895	(8.365)	0	0	0
2023/05/18	R213	03/08/2023	11.61	Put	Bond Future	1,344.8900	1.3449	1,677.4800	1.6775	24.730	0	0	0
2023/05/18	R213	03/08/2023	11.62	Call	Bond Future	1,539.8800	1.5399	1,411.0700	1.4111	(8.365)	0	0	0
2023/05/18	R213	03/08/2023	11.63	Put	Bond Future	1,308.2400	1.3082	1,637.0500	1.6371	25.134	0	0	0
2023/05/18	R213	02/11/2023	11.13	Call	Bond Future	1,120.4000	1.1204	1,122.4100	1.1224	0.179	0	0	0
2023/05/18	R213	02/11/2023	11.13	Put	Bond Future	3,480.2200	3.4802	3,915.1000	3.9151	12.496	0	0	0
2023/05/18	R213	02/11/2023			Bond Future	11.6949	78.6331	11.8009	78.2002	0.906	0.0000	0.0000	5,603
2023/05/18	R213	02/11/2023	11.11	Call	Bond Future	1,091.3100	1.0913	1,096.1200	1.0961	0.441	0	0	0
2023/05/18	R213	02/11/2023	11.11	Put	Bond Future	3,536.3400	3.5363	3,974.0200	3.9740	12.377	0	0	0
2023/05/18	R213	02/11/2023	11.12	Call	Bond Future	1,105.8900	1.1059	1,109.2100	1.1092	0.300	0	0	0
2023/05/18	R213	02/11/2023	11.12	Put	Bond Future	3,508.3000	3.5083	3,944.4900	3.9445	12.433	0	0	0
2023/05/18	R213	01/02/2024	11.70	Call	Bond Future	2,337.0200	2.3370	2,361.3600	2.3614	1.041	0	0	0
2023/05/18	R213	01/02/2024	11.70	Put	Bond Future	2,834.8200	2.8348	3,267.2800	3.2673	15.255	0	0	0
2023/05/18	R213	01/02/2024	11.71	Call	Bond Future	2,357.4800	2.3575	2,380.9000	2.3809	0.993	0	0	0
2023/05/18	R213	01/02/2024	11.71	Put	Bond Future	2,815.0500	2.8150	3,246.5900	3.2466	15.330	0	0	0
2023/05/18	R213	01/02/2024			Bond Future	11.8242	80.3938	11.9268	79.9856	0.868	0.0000	0.0000	0
2023/05/18	R213	01/02/2024	11.72	Call	Bond Future	2,378.2900	2.3783	2,400.7900	2.4008	0.946	0	0	0
2023/05/18	R213	01/02/2024	11.72	Put	Bond Future	2,795.6600	2.7957	3,226.2800	3.2263	15.403	0	0	0
2023/05/18	R213	02/05/2024	10.30	Call	Bond Future	618.3600	0.6184	552.9000	0.5529	(10.586)	0	0	0
2023/05/18	R213	02/05/2024	10.30	Put	Bond Future	7,370.1500	7.3701	7,708.4400	7.7084	4.590	0	0	0
2023/05/18	R213	02/05/2024			Bond Future	11.9468	78.6557	12.0509	78.2520	0.872	0.0000	0.0000	0
2023/05/18	R213	02/05/2024	10.28	Call	Bond Future	605.5700	0.6056	541.2400	0.5412	(10.623)	0	0	0
2023/05/18	R213	02/05/2024	10.28	Put	Bond Future	7,443.8000	7.4438	7,783.2200	7.7832	4.560	0	0	0
2023/05/18	R213	02/05/2024	10.29	Call	Bond Future	611.8400	0.6118	547.1400	0.5471	(10.575)	0	0	0
2023/05/18	R213	02/05/2024	10.29	Put	Bond Future	7,406.8400	7.4068	7,745.8900	7.7459	4.578	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
2023/05/18	R213	01/08/2024	10.86	Call	Bond Future	1,177.3600	1.1774	1,108.2700	1.1083	(5.868)	0	0	0
2023/05/18	R213	01/08/2024	10.86	Put	Bond Future	6,082.1800	6.0822	6,393.6100	6.3936	5.120	0	0	0
2023/05/18	R213	01/08/2024	10.87	Call	Bond Future	1,187.0400	1.1870	1,117.4200	1.1174	(5.865)	0	0	0
2023/05/18	R213	01/08/2024	10.87	Put	Bond Future	6,051.0900	6.0511	6,361.9900	6.3620	5.138	0	0	0
2023/05/18	R213	01/08/2024			Bond Future	12.1096	80.3148	12.2107	79.9343	0.835	0.0000	0.0000	0
2023/05/18	R213	01/08/2024	10.88	Call	Bond Future	1,196.4800	1.1965	1,126.6100	1.1266	(5.840)	0	0	0
2023/05/18	R213	01/08/2024	10.88	Put	Bond Future	6,019.7900	6.0198	6,330.4400	6.3304	5.160	0	0	0
2023/05/18	R214	03/08/2023	12.14	Call	Bond Future	842.0800	0.8421	854.1100	0.8541	1.429	0	0	0
2023/05/18	R214	03/08/2023	12.14	Put	Bond Future	2,679.7100	2.6797	2,982.1200	2.9821	11.285	0	0	0
2023/05/18	R214	03/08/2023	12.15	Call	Bond Future	858.9400	0.8589	870.3500	0.8703	1.328	0	0	0
2023/05/18	R214	03/08/2023	12.15	Put	Bond Future	2,648.3400	2.6483	2,950.1300	2.9501	11.395	0	0	0
2023/05/18	R214	03/08/2023			Bond Future	12.5304	60.4006	12.5938	60.1102	0.507	0.0000	0.0000	19,658
2023/05/18	R214	03/08/2023	12.16	Call	Bond Future	875.9900	0.8760	886.7800	0.8868	1.232	0	0	0
2023/05/18	R214	03/08/2023	12.16	Put	Bond Future	2,617.2300	2.6172	2,918.4000	2.9184	11.507	0	0	0
2023/05/18	R214	02/11/2023	11.45	Put	Bond Future	6,327.1800	6.3272	6,669.3200	6.6693	5.407	0	0	0
2023/05/18	R214	02/11/2023	11.46	Call	Bond Future	496.9500	0.4970	570.1000	0.5701	14.720	0	0	0
2023/05/18	R214	02/11/2023	11.46	Put	Bond Future	6,282.3700	6.2824	6,624.8600	6.6249	5.452	0	0	0
2023/05/18	R214	02/11/2023			Bond Future	12.6446	58.4205	12.7043	58.1512	0.472	0.0000	0.0000	12
2023/05/18	R214	02/11/2023	11.45	Call	Bond Future	489.1100	0.4891	561.9100	0.5619	14.884	0	0	0
2023/05/18	R214	02/11/2023	11.47	Call	Bond Future	504.8900	0.5049	578.3700	0.5784	14.554	0	0	0
2023/05/18	R214	02/11/2023	11.47	Put	Bond Future	6,237.7200	6.2377	6,580.5400	6.5805	5.496	0	0	0
2023/05/18	R214	01/02/2024	12.16	Call	Bond Future	1,722.0100	1.7220	1,845.6100	1.8456	7.178	0	0	0
2023/05/18	R214	01/02/2024	12.16	Put	Bond Future	4,503.8700	4.5039	4,877.2600	4.8773	8.290	0	0	0
2023/05/18	R214	01/02/2024			Bond Future	12.7604	59.7287	12.8166	59.4789	0.440	0.0000	0.0000	0
2023/05/18	R214	01/02/2024	12.14	Call	Bond Future	1,687.0900	1.6871	1,811.0000	1.8110	7.345	0	0	0
2023/05/18	R214	01/02/2024	12.14	Put	Bond Future	4,565.2600	4.5653	4,938.9600	4.9390	8.186	0	0	0
2023/05/18	R214	01/02/2024	12.15	Call	Bond Future	1,704.5000	1.7045	1,828.2600	1.8283	7.261	0	0	0
2023/05/18	R214	01/02/2024	12.15	Put	Bond Future	4,534.4900	4.5345	4,908.0400	4.9080	8.238	0	0	0
2023/05/18	R214	02/05/2024	11.46	Call	Bond Future	1,006.6600	1.0067	964.4200	0.9644	(4.196)	0	0	0
2023/05/18	R214	02/05/2024	11.46	Put	Bond Future	7,786.5200	7.7865	7,989.8000	7.9898	2.611	0	0	0
2023/05/18	R214	02/05/2024	11.47	Call	Bond Future	1,016.5800	1.0166	973.9600	0.9740	(4.192)	0	0	0
2023/05/18	R214	02/05/2024	11.47	Put	Bond Future	7,744.0000	7.7440	7,946.9000	7.9469	2.620	0	0	0
2023/05/18	R214	02/05/2024			Bond Future	12.8690	57.7765	12.9249	57.5310	0.435	0.0000	0.0000	0
2023/05/18	R214	02/05/2024	11.48	Call	Bond Future	1,026.3800	1.0264	983.4000	0.9834	(4.188)	0	0	0
2023/05/18	R214	02/05/2024	11.48	Put	Bond Future	7,701.4200	7.7014	7,903.9600	7.9040	2.630	0	0	0
2023/05/18	R214	01/08/2024	12.18	Call	Bond Future	2,003.6400	2.0036	2,007.3200	2.0073	0.184	0	0	0
2023/05/18	R214	01/08/2024	12.18	Put	Bond Future	5,751.5300	5.7515	5,982.5800	5.9826	4.017	0	0	0
2023/05/18	R214	01/08/2024			Bond Future	13.0022	58.9940	13.0549	58.7666	0.405	0.0000	0.0000	0
2023/05/18	R214	01/08/2024	12.16	Call	Bond Future	1,970.7800	1.9708	1,975.0600	1.9751	0.217	0	0	0
2023/05/18	R214	01/08/2024	12.16	Put	Bond Future	5,814.6100	5.8146	6,046.2600	6.0463	3.984	0	0	0
2023/05/18	R214	01/08/2024	12.17	Call	Bond Future	1,987.2900	1.9873	1,991.2700	1.9913	0.200	0	0	0
2023/05/18	R214	01/08/2024	12.17	Put	Bond Future	5,783.1200	5.7831	6,014.4700	6.0145	4.000	0	0	0
2023/05/18	R248	03/08/2023	11.80	Call	Bond Future	365.6600	0.3657	398.5200	0.3985	8.986	0	0	1,100
2023/05/18	R248	03/08/2023	11.80	Put	Bond Future	5,296.5000	5.2965	5,681.2700	5.6813	7.265	0	0	0
2023/05/18	R248	03/08/2023	12.11	Call	Bond Future	778.6300	0.7786	803.6100	0.8036	3.208	0	0	0
2023/05/18	R248	03/08/2023	12.11	Put	Bond Future	3,809.3900	3.8094	4,186.2800	4.1863	9.894	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
2023/05/18	R248	03/08/2023			Bond Future	12.6349	74.5827	12.6984	74.2308	0.503	0.0000	0.0000	240,263
2023/05/18	R248	03/08/2023	12.09	Call	Bond Future	745.4400	0.7454	771.4700	0.7715	3.492	0	0	0
2023/05/18	R248	03/08/2023	12.09	Put	Bond Future	3,896.2300	3.8962	4,274.1700	4.2742	9.700	0	0	0
2023/05/18	R248	03/08/2023	12.10	Call	Bond Future	761.9800	0.7620	787.4900	0.7875	3.348	0	0	0
2023/05/18	R248	03/08/2023	12.10	Put	Bond Future	3,852.7100	3.8527	4,230.1300	4.2301	9.796	0	0	0
2023/05/18	R248	03/08/2023	12.30	Call	Bond Future	1,143.5300	1.1435	1,153.8100	1.1538	0.899	0	0	1,100
2023/05/18	R248	03/08/2023	12.30	Put	Bond Future	3,050.9400	3.0509	3,413.1300	3.4131	11.871	0	0	0
2023/05/18	R248	03/08/2023	13.20	Call	Bond Future	3,960.0700	3.9601	3,831.9000	3.8319	(3.237)	0	0	0
2023/05/18	R248	03/08/2023	13.20	Put	Bond Future	937.4800	0.9375	1,161.2200	1.1612	23.866	0	0	1,100
2023/05/18	R248	02/11/2023	11.47	Call	Bond Future	539.2300	0.5392	624.1400	0.6241	15.747	0	0	0
2023/05/18	R248	02/11/2023	11.48	Call	Bond Future	548.0900	0.5481	633.4600	0.6335	15.576	0	0	0
2023/05/18	R248	02/11/2023	11.49	Put	Bond Future	8,132.2800	8.1323	8,544.0300	8.5440	5.063	0	0	0
2023/05/18	R248	02/11/2023			Bond Future	12.7543	71.7699	12.8142	71.4440	0.469	0.0000	0.0000	11,069
2023/05/18	R248	02/11/2023	11.47	Put	Bond Future	8,245.7400	8.2457	8,656.5700	8.6566	4.982	0	0	0
2023/05/18	R248	02/11/2023	11.48	Put	Bond Future	8,188.9100	8.1889	8,600.2000	8.6002	5.023	0	0	0
2023/05/18	R248	02/11/2023	11.49	Call	Bond Future	557.0600	0.5571	642.8900	0.6429	15.408	0	0	0
2023/05/18	R248	01/02/2024	12.14	Call	Bond Future	1,842.6300	1.8426	2,046.7000	2.0467	11.075	0	0	0
2023/05/18	R248	01/02/2024	12.14	Put	Bond Future	6,009.1700	6.0092	6,514.9300	6.5149	8.416	0	0	0
2023/05/18	R248	01/02/2024	12.15	Call	Bond Future	1,862.5500	1.8625	2,066.6900	2.0667	10.960	0	0	0
2023/05/18	R248	01/02/2024	12.15	Put	Bond Future	5,969.5200	5.9695	6,475.3500	6.4753	8.474	0	0	0
2023/05/18	R248	01/02/2024			Bond Future	12.8758	73.3770	12.9321	73.0753	0.437	0.0000	0.0000	0
2023/05/18	R248	01/02/2024	12.16	Call	Bond Future	1,882.5900	1.8826	2,086.7900	2.0868	10.847	0	0	0
2023/05/18	R248	01/02/2024	12.16	Put	Bond Future	5,930.0700	5.9301	6,435.9600	6.4360	8.531	0	0	0
2023/05/18	R248	02/05/2024	11.46	Call	Bond Future	1,130.0600	1.1301	1,286.2400	1.2862	13.821	0	0	0
2023/05/18	R248	02/05/2024	11.47	Call	Bond Future	1,141.2600	1.1413	1,298.1100	1.2981	13.744	0	0	0
2023/05/18	R248	02/05/2024	11.48	Put	Bond Future	10,052.1200	10.0521	10,505.8800	10.5059	4.514	0	0	0
2023/05/18	R248	02/05/2024			Bond Future	12.9898	70.5898	13.0461	70.2934	0.433	0.0000	0.0000	13,000
2023/05/18	R248	02/05/2024	11.46	Put	Bond Future	10,160.6500	10.1607	10,613.2800	10.6133	4.455	0	0	0
2023/05/18	R248	02/05/2024	11.47	Put	Bond Future	10,106.1900	10.1062	10,559.4900	10.5595	4.485	0	0	0
2023/05/18	R248	02/05/2024	11.48	Call	Bond Future	1,152.7500	1.1528	1,310.0600	1.3101	13.646	0	0	0
2023/05/18	R248	01/08/2024	12.30	Call	Bond Future	2,459.7700	2.4598	2,726.9500	2.7269	10.862	0	0	0
2023/05/18	R248	01/08/2024	12.30	Put	Bond Future	7,021.9800	7.0220	7,563.3500	7.5634	7.710	0	0	0
2023/05/18	R248	01/08/2024	12.31	Call	Bond Future	2,480.0600	2.4801	2,747.3400	2.7473	10.777	0	0	0
2023/05/18	R248	01/08/2024	12.31	Put	Bond Future	6,984.0900	6.9841	7,525.5600	7.5256	7.753	0	0	0
2023/05/18	R248	01/08/2024			Bond Future	13.1296	72.0765	13.1826	71.8024	0.404	0.0000	0.0000	0
2023/05/18	R248	01/08/2024	12.32	Call	Bond Future	2,500.4500	2.5004	2,767.8200	2.7678	10.693	0	0	0
2023/05/18	R248	01/08/2024	12.32	Put	Bond Future	6,946.3800	6.9464	7,487.9400	7.4879	7.796	0	0	0

Total

1404188