



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 11/05/2023 TO 11/05/2023

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
2023/05/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	2025	03/08/2023		Bond Future	170.3049	170.3049	169.3754	169.3754	(0.546)	0.0000	0.0000	6,280
2023/05/11	2025	02/11/2023		Bond Future	174.0515	174.0515	173.1011	173.1011	(0.546)	0.0000	0.0000	0
2023/05/11	2025	01/02/2024		Bond Future	176.0925	176.0925	175.1245	175.1245	(0.550)	0.0000	0.0000	0
2023/05/11	2025	02/05/2024		Bond Future	180.0901	180.0901	179.1002	179.1002	(0.550)	0.0000	0.0000	0
2023/05/11	2025	01/08/2024		Bond Future	181.9953	181.9953	180.9918	180.9918	(0.551)	0.0000	0.0000	0
2023/05/11	2029	03/08/2023		Bond Future	124.5224	124.5224	124.5716	124.5716	0.040	0.0000	0.0000	1,976
2023/05/11	2029	02/11/2023		Bond Future	125.9155	125.9155	125.9665	125.9665	0.041	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
2023/05/11	2029	01/02/2024			Bond Future	128.7061	128.7061	128.7583	128.7583	0.041	0.0000	0.0000	0
2023/05/11	2029	02/05/2024			Bond Future	130.2424	130.2424	130.2992	130.2992	0.044	0.0000	0.0000	0
2023/05/11	2029	01/08/2024			Bond Future	132.9694	132.9694	133.0280	133.0280	0.044	0.0000	0.0000	0
2023/05/11	2030	03/08/2023	10.40	Call	Bond Future	1,104.5300	1.1045	521.4800	0.5215	(52.787)	0	0	1,012
2023/05/11	2030	03/08/2023	10.65	Call	Bond Future	1,625.9200	1.6259	851.4300	0.8514	(47.634)	0	0	350
2023/05/11	2030	03/08/2023	10.65	Put	Bond Future	1,443.8800	1.4439	2,423.3700	2.4234	67.837	0	0	0
2023/05/11	2030	03/08/2023	11.34	Call	Bond Future	3,578.9600	3.5790	2,324.3800	2.3244	(35.054)	0	0	0
2023/05/11	2030	03/08/2023	11.34	Put	Bond Future	535.8500	0.5359	1,035.2500	1.0353	93.198	0	0	0
2023/05/11	2030	03/08/2023	12.89	Call	Bond Future	9,080.1900	9.0802	7,372.0800	7.3721	(18.811)	0	0	0
2023/05/11	2030	03/08/2023	12.89	Put	Bond Future	27.8700	0.0279	73.7400	0.0737	164.586	0	0	350
2023/05/11	2030	03/08/2023	11.35	Call	Bond Future	3,611.4800	3.6115	2,351.2200	2.3512	(34.896)	0	0	0
2023/05/11	2030	03/08/2023	11.36	Put	Bond Future	519.6800	0.5197	1,007.7600	1.0078	93.919	0	0	0
2023/05/11	2030	03/08/2023			Bond Future	10.6071	88.1738	11.0255	86.4198	3.945	0.0000	0.0000	97,783
2023/05/11	2030	03/08/2023	10.40	Put	Bond Future	1,989.0100	1.9890	3,159.9400	3.1599	58.870	0	0	0
2023/05/11	2030	03/08/2023	11.35	Put	Bond Future	527.7800	0.5278	1,021.5000	1.0215	93.547	0	0	0
2023/05/11	2030	03/08/2023	11.36	Call	Bond Future	3,643.9500	3.6439	2,378.0500	2.3781	(34.740)	0	0	0
2023/05/11	2030	03/08/2023	12.59	Call	Bond Future	7,990.2200	7.9902	6,319.6700	6.3197	(20.907)	0	0	0
2023/05/11	2030	03/08/2023	12.59	Put	Bond Future	57.7800	0.0578	141.2100	0.1412	144.393	0	0	1,012
2023/05/11	2030	02/11/2023	10.81	Call	Bond Future	2,472.6400	2.4726	1,602.7000	1.6027	(35.183)	0	0	0
2023/05/11	2030	02/11/2023	10.81	Put	Bond Future	2,000.3300	2.0003	2,922.7300	2.9227	46.112	0	0	0
2023/05/11	2030	02/11/2023	11.43	Call	Bond Future	4,111.0300	4.1110	2,938.9000	2.9389	(28.512)	0	0	0
2023/05/11	2030	02/11/2023	11.43	Put	Bond Future	1,146.4700	1.1465	1,766.6800	1.7667	54.097	0	0	500
2023/05/11	2030	02/11/2023	10.07	Call	Bond Future	1,067.7300	1.0677	590.4900	0.5905	(44.697)	0	0	800
2023/05/11	2030	02/11/2023	10.07	Put	Bond Future	3,691.2600	3.6913	5,006.3600	5.0064	35.627	0	0	0
2023/05/11	2030	02/11/2023	10.39	Call	Bond Future	1,588.6700	1.5887	945.7200	0.9457	(40.471)	0	0	500
2023/05/11	2030	02/11/2023	10.80	Call	Bond Future	2,449.1200	2.4491	1,584.5100	1.5845	(35.303)	0	0	0
2023/05/11	2030	02/11/2023	10.80	Put	Bond Future	2,017.7500	2.0178	2,945.4800	2.9455	45.978	0	0	0
2023/05/11	2030	02/11/2023	9.57	Call	Bond Future	521.2100	0.5212	255.4300	0.2554	(50.993)	0	0	800
2023/05/11	2030	02/11/2023	9.57	Put	Bond Future	5,314.3300	5.3143	6,840.8900	6.8409	28.725	0	0	0
2023/05/11	2030	02/11/2023			Bond Future	10.6950	90.0930	11.1356	88.3007	4.119	0.0000	0.0000	116
2023/05/11	2030	02/11/2023	11.57	Call	Bond Future	4,522.2000	4.5222	3,291.5500	3.2915	(27.214)	0	0	0
2023/05/11	2030	02/11/2023	11.57	Put	Bond Future	1,007.2800	1.0073	1,568.9700	1.5690	55.763	0	0	800
2023/05/11	2030	02/11/2023	10.82	Call	Bond Future	2,496.2600	2.4963	1,621.0100	1.6210	(35.062)	0	0	0
2023/05/11	2030	02/11/2023	10.82	Put	Bond Future	1,983.0300	1.9830	2,900.1200	2.9001	46.247	0	0	0
2023/05/11	2030	02/11/2023	10.39	Put	Bond Future	2,856.9000	2.8569	4,006.2900	4.0063	40.232	0	0	0
2023/05/11	2030	02/11/2023	9.89	Call	Bond Future	833.7700	0.8338	441.2500	0.4413	(47.078)	0	0	500
2023/05/11	2030	02/11/2023	9.89	Put	Bond Future	4,230.9800	4.2310	5,630.8000	5.6308	33.085	0	0	0
2023/05/11	2030	01/02/2024	11.37	Call	Bond Future	4,059.0600	4.0591	2,966.8200	2.9668	(26.909)	0	0	0
2023/05/11	2030	01/02/2024	11.37	Put	Bond Future	1,778.0200	1.7780	2,517.4200	2.5174	41.586	0	0	0
2023/05/11	2030	01/02/2024	11.86	Put	Bond Future	1,256.6800	1.2567	1,821.6800	1.8217	44.960	0	0	500
2023/05/11	2030	01/02/2024	12.10	Put	Bond Future	1,058.5900	1.0586	1,550.4000	1.5504	46.459	0	0	400
2023/05/11	2030	01/02/2024	9.93	Call	Bond Future	1,148.3900	1.1484	682.0100	0.6820	(40.612)	0	0	1,360
2023/05/11	2030	01/02/2024	9.93	Put	Bond Future	4,661.3200	4.6613	6,026.5800	6.0266	29.289	0	0	0
2023/05/11	2030	01/02/2024	9.57	Put	Bond Future	5,787.1700	5.7872	7,286.8700	7.2869	25.914	0	0	0
2023/05/11	2030	01/02/2024	9.89	Put	Bond Future	4,777.8500	4.7779	6,159.3200	6.1593	28.914	0	0	0
2023/05/11	2030	01/02/2024			Bond Future	10.7889	88.0633	11.2540	86.2317	4.311	0.0000	0.0000	0
2023/05/11	2030	01/02/2024	11.86	Call	Bond Future	5,403.8500	5.4038	4,137.2100	4.1372	(23.440)	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
2023/05/11	2030	01/02/2024	12.10	Call	Bond Future	6,101.1400	6.1011	4,761.3100	4.7613	(21.960)	0	0	0
2023/05/11	2030	01/02/2024	11.31	Call	Bond Future	3,903.4200	3.9034	2,834.7500	2.8348	(27.378)	0	0	0
2023/05/11	2030	01/02/2024	11.31	Put	Bond Future	1,854.4600	1.8545	2,617.4300	2.6174	41.142	0	0	1,360
2023/05/11	2030	01/02/2024	11.35	Call	Bond Future	4,007.0300	4.0070	2,922.6000	2.9226	(27.063)	0	0	0
2023/05/11	2030	01/02/2024	11.35	Put	Bond Future	1,803.2600	1.8033	2,550.4700	2.5505	41.437	0	0	0
2023/05/11	2030	01/02/2024	11.36	Call	Bond Future	4,032.8700	4.0329	2,944.5200	2.9445	(26.987)	0	0	0
2023/05/11	2030	01/02/2024	11.36	Put	Bond Future	1,790.4600	1.7905	2,533.7500	2.5338	41.514	0	0	0
2023/05/11	2030	01/02/2024	10.07	Call	Bond Future	1,341.8700	1.3419	816.8100	0.8168	(39.129)	0	0	400
2023/05/11	2030	01/02/2024	10.07	Put	Bond Future	4,270.4300	4.2704	5,577.0100	5.5770	30.596	0	0	0
2023/05/11	2030	01/02/2024	10.39	Call	Bond Future	1,863.3700	1.8634	1,196.5400	1.1965	(35.786)	0	0	500
2023/05/11	2030	01/02/2024	10.39	Put	Bond Future	3,473.6100	3.4736	4,638.4200	4.6384	33.533	0	0	0
2023/05/11	2030	01/02/2024	9.57	Call	Bond Future	749.9100	0.7499	417.9700	0.4180	(44.264)	0	0	400
2023/05/11	2030	01/02/2024	9.89	Call	Bond Future	1,097.1000	1.0971	646.9300	0.6469	(41.033)	0	0	500
2023/05/11	2030	02/05/2024	9.66	Call	Bond Future	915.2200	0.9152	533.6300	0.5336	(41.694)	0	0	1,000
2023/05/11	2030	02/05/2024	9.66	Put	Bond Future	5,801.1600	5.8012	7,292.4100	7.2924	25.706	0	0	0
2023/05/11	2030	02/05/2024	9.81	Call	Bond Future	1,078.8000	1.0788	644.2200	0.6442	(40.284)	0	0	0
2023/05/11	2030	02/05/2024	9.81	Put	Bond Future	5,347.6200	5.3476	6,785.8800	6.7859	26.895	0	0	0
2023/05/11	2030	02/05/2024	9.82	Call	Bond Future	1,090.3500	1.0903	652.1300	0.6521	(40.191)	0	0	0
2023/05/11	2030	02/05/2024	9.82	Put	Bond Future	5,318.2100	5.3182	6,752.8300	6.7528	26.976	0	0	0
2023/05/11	2030	02/05/2024			Bond Future	10.8830	90.0433	11.3744	88.1705	4.515	0.0000	0.0000	0
2023/05/11	2030	02/05/2024	9.83	Call	Bond Future	1,101.9700	1.1020	660.1000	0.6601	(40.098)	0	0	0
2023/05/11	2030	02/05/2024	9.83	Put	Bond Future	5,288.8900	5.2889	6,719.8600	6.7199	27.056	0	0	0
2023/05/11	2030	02/05/2024	10.16	Call	Bond Future	1,540.0200	1.5400	970.1900	0.9702	(37.001)	0	0	1,000
2023/05/11	2030	02/05/2024	10.16	Put	Bond Future	4,388.5800	4.3886	5,691.5900	5.6916	29.691	0	0	0
2023/05/11	2030	02/05/2024	11.94	Call	Bond Future	5,459.1200	5.4591	4,201.9100	4.2019	(23.030)	0	0	0
2023/05/11	2030	02/05/2024	11.94	Put	Bond Future	1,491.9200	1.4919	2,107.5500	2.1075	41.264	0	0	1,000
2023/05/11	2030	01/08/2024	10.37	Call	Bond Future	1,941.3600	1.9414	1,289.8900	1.2899	(33.557)	0	0	0
2023/05/11	2030	01/08/2024	10.37	Put	Bond Future	4,442.7700	4.4428	5,702.5600	5.7026	28.356	0	0	0
2023/05/11	2030	01/08/2024	10.38	Call	Bond Future	1,957.3100	1.9573	1,302.0600	1.3021	(33.477)	0	0	0
2023/05/11	2030	01/08/2024	10.38	Put	Bond Future	4,420.2300	4.4202	5,676.2400	5.6762	28.415	0	0	0
2023/05/11	2030	01/08/2024			Bond Future	11.0310	87.8993	11.5521	85.9881	4.724	0.0000	0.0000	0
2023/05/11	2030	01/08/2024	10.39	Call	Bond Future	1,973.3200	1.9733	1,314.3000	1.3143	(33.397)	0	0	0
2023/05/11	2030	01/08/2024	10.39	Put	Bond Future	4,397.7600	4.3978	5,650.0000	5.6500	28.474	0	0	0
2023/05/11	2032	03/08/2023	9.60	Call	Bond Future	29.4600	0.0295	7.1400	0.0071	(75.764)	0	0	1,500
2023/05/11	2032	03/08/2023	9.60	Put	Bond Future	8,840.8500	8.8409	10,664.7800	10.6648	20.631	0	0	0
2023/05/11	2032	03/08/2023	10.30	Call	Bond Future	250.2400	0.2502	89.5900	0.0896	(64.198)	0	0	7,500
2023/05/11	2032	03/08/2023	10.30	Put	Bond Future	5,320.7300	5.3207	7,006.3300	7.0063	31.680	0	0	0
2023/05/11	2032	03/08/2023	11.77	Call	Bond Future	3,200.1100	3.2001	2,059.4900	2.0595	(35.643)	0	0	0
2023/05/11	2032	03/08/2023	11.77	Put	Bond Future	1,038.2500	1.0383	1,743.8800	1.7439	67.963	0	0	0
2023/05/11	2032	03/08/2023	11.90	Call	Bond Future	3,634.7200	3.6347	2,410.3000	2.4103	(33.687)	0	0	5,000
2023/05/11	2032	03/08/2023	11.90	Put	Bond Future	871.3200	0.8713	1,493.1500	1.4931	71.366	0	0	0
2023/05/11	2032	03/08/2023	11.55	Call	Bond Future	2,512.8800	2.5129	1,526.7500	1.5268	(39.243)	0	0	0
2023/05/11	2032	03/08/2023	11.55	Put	Bond Future	1,382.5900	1.3826	2,242.7100	2.2427	62.211	0	0	7,500
2023/05/11	2032	03/08/2023			Bond Future	11.3131	86.2885	11.7023	84.4423	3.440	0.0000	0.0000	113,648
2023/05/11	2032	03/08/2023	11.45	Call	Bond Future	2,224.0900	2.2241	1,312.3700	1.3124	(40.993)	0	0	0
2023/05/11	2032	03/08/2023	11.45	Put	Bond Future	1,568.4200	1.5684	2,502.9500	2.5029	59.584	0	0	7,500
2023/05/11	2032	03/08/2023	11.75	Call	Bond Future	3,135.0600	3.1351	2,007.8800	2.0079	(35.954)	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
2023/05/11	2032	03/08/2023	11.75	Put	Bond Future	1,066.2700	1.0663	1,785.3400	1.7853	67.438	0	0	0
2023/05/11	2032	03/08/2023	11.76	Call	Bond Future	3,167.6000	3.1676	2,033.6900	2.0337	(35.797)	0	0	0
2023/05/11	2032	03/08/2023	11.76	Put	Bond Future	1,052.2600	1.0523	1,764.6000	1.7646	67.696	0	0	0
2023/05/11	2032	02/11/2023	11.24	Call	Bond Future	2,235.1800	2.2352	1,459.0300	1.4590	(34.724)	0	0	0
2023/05/11	2032	02/11/2023	11.24	Put	Bond Future	3,088.6000	3.0886	4,199.1300	4.1991	35.956	0	0	0
2023/05/11	2032	02/11/2023	11.90	Call	Bond Future	4,014.3100	4.0143	2,894.6900	2.8947	(27.891)	0	0	0
2023/05/11	2032	02/11/2023	11.90	Put	Bond Future	1,796.1500	1.7962	2,563.2100	2.5632	42.706	0	0	0
2023/05/11	2032	02/11/2023	11.09	Put	Bond Future	3,475.8500	3.4758	4,668.4000	4.6684	34.310	0	0	0
2023/05/11	2032	02/11/2023	10.59	Call	Bond Future	1,019.2900	1.0193	584.2400	0.5842	(42.682)	0	0	500
2023/05/11	2032	02/11/2023	10.59	Put	Bond Future	5,048.7500	5.0488	6,500.3800	6.5004	28.752	0	0	0
2023/05/11	2032	02/11/2023			Bond Future	11.4202	84.0039	11.8272	82.1172	3.564	0.0000	0.0000	64,382
2023/05/11	2032	02/11/2023	12.26	Call	Bond Future	5,150.9300	5.1509	3,871.8500	3.8719	(24.832)	0	0	0
2023/05/11	2032	02/11/2023	12.26	Put	Bond Future	1,319.5100	1.3195	1,927.1100	1.9271	46.047	0	0	500
2023/05/11	2032	02/11/2023	11.09	Call	Bond Future	1,903.1000	1.9031	1,208.9700	1.2090	(36.474)	0	0	500
2023/05/11	2032	02/11/2023	11.22	Call	Bond Future	2,189.2300	2.1892	1,424.0200	1.4240	(34.953)	0	0	0
2023/05/11	2032	02/11/2023	11.22	Put	Bond Future	3,138.1000	3.1381	4,259.5700	4.2596	35.737	0	0	0
2023/05/11	2032	02/11/2023	11.23	Call	Bond Future	2,212.0300	2.2120	1,441.3600	1.4414	(34.840)	0	0	0
2023/05/11	2032	02/11/2023	11.23	Put	Bond Future	3,113.1600	3.1132	4,229.1700	4.2292	35.848	0	0	0
2023/05/11	2032	01/02/2024	12.73	Call	Bond Future	6,737.3300	6.7373	5,365.2200	5.3652	(20.366)	0	0	0
2023/05/11	2032	01/02/2024	12.73	Put	Bond Future	1,455.2200	1.4552	2,011.0900	2.0111	38.198	0	0	500
2023/05/11	2032	01/02/2024	11.09	Call	Bond Future	2,222.3000	2.2223	1,509.3100	1.5093	(32.083)	0	0	500
2023/05/11	2032	01/02/2024	11.09	Put	Bond Future	4,280.3100	4.2803	5,495.3000	5.4953	28.386	0	0	0
2023/05/11	2032	01/02/2024	11.83	Call	Bond Future	4,018.3700	4.0184	2,974.2100	2.9742	(25.985)	0	0	0
2023/05/11	2032	01/02/2024	11.83	Put	Bond Future	2,656.6100	2.6566	3,540.4300	3.5404	33.269	0	0	0
2023/05/11	2032	01/02/2024	11.84	Call	Bond Future	4,046.1300	4.0461	2,997.7800	2.9978	(25.910)	0	0	0
2023/05/11	2032	01/02/2024	11.84	Put	Bond Future	2,639.4000	2.6394	3,519.0300	3.5190	33.327	0	0	0
2023/05/11	2032	01/02/2024	10.01	Call	Bond Future	663.6700	0.6637	383.1500	0.3831	(42.268)	0	0	1,200
2023/05/11	2032	01/02/2024	10.01	Put	Bond Future	8,055.1400	8.0551	9,702.6000	9.7026	20.452	0	0	0
2023/05/11	2032	01/02/2024	10.59	Call	Bond Future	1,336.1600	1.3362	844.6900	0.8447	(36.782)	0	0	500
2023/05/11	2032	01/02/2024			Bond Future	11.5306	85.8463	11.9564	83.9183	3.693	0.0000	0.0000	0
2023/05/11	2032	01/02/2024	11.85	Call	Bond Future	4,073.6900	4.0737	3,021.1500	3.0212	(25.838)	0	0	0
2023/05/11	2032	01/02/2024	11.85	Put	Bond Future	2,622.0200	2.6220	3,497.4600	3.4975	33.388	0	0	0
2023/05/11	2032	01/02/2024	12.62	Call	Bond Future	6,383.8100	6.3838	5,046.0300	5.0460	(20.956)	0	0	0
2023/05/11	2032	01/02/2024	12.62	Put	Bond Future	1,567.3600	1.5674	2,157.5600	2.1576	37.656	0	0	1,200
2023/05/11	2032	01/02/2024	10.59	Put	Bond Future	5,811.1200	5.8111	7,247.6300	7.2476	24.720	0	0	0
2023/05/11	2032	01/02/2024	10.76	Call	Bond Future	1,604.8800	1.6049	1,040.6700	1.0407	(35.156)	0	0	1,200
2023/05/11	2032	01/02/2024	10.76	Put	Bond Future	5,248.1700	5.2482	6,611.9400	6.6119	25.986	0	0	0
2023/05/11	2032	02/05/2024	12.90	Call	Bond Future	6,911.4900	6.9115	5,507.7900	5.5078	(20.310)	0	0	0
2023/05/11	2032	02/05/2024	13.18	Call	Bond Future	7,808.9900	7.8090	6,327.7900	6.3278	(18.968)	0	0	0
2023/05/11	2032	02/05/2024	13.18	Put	Bond Future	1,251.1200	1.2511	1,741.2800	1.7413	39.178	0	0	500
2023/05/11	2032	02/05/2024	10.56	Call	Bond Future	1,229.8000	1.2298	765.8100	0.7658	(37.729)	0	0	0
2023/05/11	2032	02/05/2024	10.56	Put	Bond Future	6,261.6500	6.2616	7,769.0200	7.7690	24.073	0	0	0
2023/05/11	2032	02/05/2024	10.86	Call	Bond Future	1,675.7100	1.6757	1,088.3700	1.0884	(35.050)	0	0	1,000
2023/05/11	2032	02/05/2024	10.86	Put	Bond Future	5,269.1700	5.2692	6,653.1900	6.6532	26.266	0	0	0
2023/05/11	2032	02/05/2024	10.36	Call	Bond Future	983.6100	0.9836	594.7100	0.5947	(39.538)	0	0	1,000
2023/05/11	2032	02/05/2024	10.36	Put	Bond Future	6,991.6000	6.9916	8,574.0600	8.5741	22.634	0	0	0
2023/05/11	2032	02/05/2024			Bond Future	11.6386	83.6137	12.0847	81.6424	3.833	0.0000	0.0000	0
2023/05/11	2032	02/05/2024	11.09	Call	Bond Future	2,088.6200	2.0886	1,399.8600	1.3999	(32.977)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/11	2032	02/05/2024	11.09	Put	Bond Future	4,599.8900	4.5999	5,882.4900	5.8825	27.883	0	0	0
2023/05/11	2032	02/05/2024	12.90	Put	Bond Future	1,492.9100	1.4929	2,060.5700	2.0606	38.024	0	0	1,000
2023/05/11	2032	02/05/2024	10.59	Call	Bond Future	1,269.7900	1.2698	794.0700	0.7941	(37.464)	0	0	500
2023/05/11	2032	02/05/2024	10.59	Put	Bond Future	6,156.4100	6.1564	7,652.0500	7.6521	24.294	0	0	0
2023/05/11	2032	02/05/2024	10.54	Call	Bond Future	1,203.4100	1.2034	747.2100	0.7472	(37.909)	0	0	0
2023/05/11	2032	02/05/2024	10.54	Put	Bond Future	6,332.2500	6.3323	7,847.4100	7.8474	23.928	0	0	0
2023/05/11	2032	02/05/2024	10.55	Call	Bond Future	1,216.5600	1.2166	756.4700	0.7565	(37.819)	0	0	0
2023/05/11	2032	02/05/2024	10.55	Put	Bond Future	6,296.8800	6.2969	7,808.1500	7.8082	24.000	0	0	0
2023/05/11	2032	01/08/2024	11.15	Call	Bond Future	2,375.8500	2.3759	1,659.8300	1.6598	(30.137)	0	0	0
2023/05/11	2032	01/08/2024	11.15	Put	Bond Future	5,229.2100	5.2292	6,525.0600	6.5251	24.781	0	0	0
2023/05/11	2032	01/08/2024			Bond Future	11.7887	85.3396	12.2565	83.3278	3.968	0.0000	0.0000	0
2023/05/11	2032	01/08/2024	11.13	Call	Bond Future	2,338.2900	2.3383	1,630.1900	1.6302	(30.283)	0	0	0
2023/05/11	2032	01/08/2024	11.13	Put	Bond Future	5,283.0400	5.2830	6,586.8100	6.5868	24.678	0	0	0
2023/05/11	2032	01/08/2024	11.14	Call	Bond Future	2,357.0300	2.3570	1,644.9700	1.6450	(30.210)	0	0	0
2023/05/11	2032	01/08/2024	11.14	Put	Bond Future	5,256.0700	5.2561	6,555.8800	6.5559	24.730	0	0	0
2023/05/11	2033	03/08/2023			Bond Future	117.6004	117.6004	116.0086	116.0086	(1.354)	0.0000	0.0000	7,527
2023/05/11	2033	02/11/2023			Bond Future	118.7484	118.7484	117.1220	117.1220	(1.370)	0.0000	0.0000	0
2023/05/11	2033	01/02/2024			Bond Future	121.3802	121.3802	119.7177	119.7177	(1.370)	0.0000	0.0000	0
2023/05/11	2033	02/05/2024			Bond Future	122.6544	122.6544	120.9574	120.9574	(1.384)	0.0000	0.0000	0
2023/05/11	2033	01/08/2024			Bond Future	125.2226	125.2226	123.4906	123.4906	(1.383)	0.0000	0.0000	0
2023/05/11	2037	03/08/2023	12.12	Call	Bond Future	2,043.7700	2.0438	1,345.8500	1.3459	(34.149)	0	0	0
2023/05/11	2037	03/08/2023	12.12	Put	Bond Future	2,348.5200	2.3485	3,227.0400	3.2270	37.407	0	0	0
2023/05/11	2037	03/08/2023	12.13	Call	Bond Future	2,071.2900	2.0713	1,367.1200	1.3671	(33.997)	0	0	0
2023/05/11	2037	03/08/2023	12.13	Put	Bond Future	2,322.2700	2.3223	3,194.5400	3.1945	37.561	0	0	0
2023/05/11	2037	03/08/2023			Bond Future	12.1768	76.1223	12.4762	74.5458	2.459	0.0000	0.0000	131,658
2023/05/11	2037	03/08/2023	10.30	Call	Bond Future	25.8400	0.0258	8.9300	0.0089	(65.441)	0	0	1,800
2023/05/11	2037	03/08/2023	10.30	Put	Bond Future	11,121.9200	11.1219	12,681.4500	12.6814	14.022	0	0	0
2023/05/11	2037	03/08/2023	11.00	Call	Bond Future	220.3600	0.2204	100.6400	0.1006	(54.329)	0	0	1,800
2023/05/11	2037	03/08/2023	11.00	Put	Bond Future	6,918.0300	6.9180	8,374.7500	8.3748	21.057	0	0	0
2023/05/11	2037	03/08/2023	12.14	Call	Bond Future	2,098.9900	2.0990	1,388.5800	1.3886	(33.845)	0	0	0
2023/05/11	2037	03/08/2023	12.14	Put	Bond Future	2,296.2600	2.2963	3,162.2900	3.1623	37.715	0	0	0
2023/05/11	2037	02/11/2023	11.56	Put	Bond Future	5,343.9400	5.3439	6,512.3700	6.5124	21.865	0	0	0
2023/05/11	2037	02/11/2023	11.57	Call	Bond Future	1,370.9200	1.3709	924.0400	0.9240	(32.597)	0	0	0
2023/05/11	2037	02/11/2023	11.55	Put	Bond Future	5,382.5500	5.3825	6,555.4100	6.5554	21.790	0	0	0
2023/05/11	2037	02/11/2023			Bond Future	12.2903	77.7794	12.6014	76.1685	2.531	0.0000	0.0000	0
2023/05/11	2037	02/11/2023	11.56	Call	Bond Future	1,352.8200	1.3528	910.3400	0.9103	(32.708)	0	0	0
2023/05/11	2037	02/11/2023	11.57	Put	Bond Future	5,305.3300	5.3053	6,469.3600	6.4694	21.941	0	0	0
2023/05/11	2037	02/11/2023	11.55	Call	Bond Future	1,334.6600	1.3347	896.6100	0.8966	(32.821)	0	0	0
2023/05/11	2037	01/02/2024	12.33	Call	Bond Future	3,520.0100	3.5200	2,737.0300	2.7370	(22.244)	0	0	0
2023/05/11	2037	01/02/2024	12.33	Put	Bond Future	3,934.6900	3.9347	4,797.9300	4.7979	21.939	0	0	0
2023/05/11	2037	01/02/2024			Bond Future	12.4099	75.2291	12.7335	73.5829	2.608	0.0000	0.0000	0
2023/05/11	2037	01/02/2024	12.32	Call	Bond Future	3,492.8600	3.4929	2,713.6500	2.7137	(22.309)	0	0	0
2023/05/11	2037	01/02/2024	12.32	Put	Bond Future	3,959.6900	3.9597	4,826.7000	4.8267	21.896	0	0	0
2023/05/11	2037	01/02/2024	12.31	Call	Bond Future	3,465.5500	3.4656	2,690.1300	2.6901	(22.375)	0	0	0
2023/05/11	2037	01/02/2024	12.31	Put	Bond Future	3,984.5800	3.9846	4,855.3800	4.8554	21.854	0	0	0
2023/05/11	2037	02/05/2024	11.44	Call	Bond Future	1,820.1600	1.8202	1,348.3300	1.3483	(25.922)	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
2023/05/11	2037	02/05/2024	11.44	Put	Bond Future	7,669.1500	7.6691	8,880.5500	8.8805	15.796	0	0	0
2023/05/11	2037	02/05/2024	11.45	Call	Bond Future	1,836.7400	1.8367	1,361.7100	1.3617	(25.863)	0	0	0
2023/05/11	2037	02/05/2024	11.43	Put	Bond Future	7,709.4100	7.7094	8,924.0100	8.9240	15.755	0	0	0
2023/05/11	2037	02/05/2024			Bond Future	12.5286	76.9206	12.8652	75.2373	2.686	0.0000	0.0000	0
2023/05/11	2037	02/05/2024	11.45	Put	Bond Future	7,629.0300	7.6290	8,837.2300	8.8372	15.837	0	0	0
2023/05/11	2037	02/05/2024	11.43	Call	Bond Future	1,803.6700	1.8037	1,335.0400	1.3350	(25.982)	0	0	0
2023/05/11	2037	01/08/2024	12.10	Call	Bond Future	3,088.6700	3.0887	2,411.8100	2.4118	(21.914)	0	0	0
2023/05/11	2037	01/08/2024	12.10	Put	Bond Future	6,081.8500	6.0818	7,122.8000	7.1228	17.116	0	0	0
2023/05/11	2037	01/08/2024	12.09	Call	Bond Future	3,066.1900	3.0662	2,392.6200	2.3926	(21.968)	0	0	0
2023/05/11	2037	01/08/2024	12.09	Put	Bond Future	6,112.1400	6.1121	7,156.3800	7.1564	17.085	0	0	0
2023/05/11	2037	01/08/2024			Bond Future	12.6840	74.2535	13.0349	72.5357	2.767	0.0000	0.0000	0
2023/05/11	2037	01/08/2024	12.11	Call	Bond Future	3,111.2300	3.1112	2,431.0800	2.4311	(21.861)	0	0	0
2023/05/11	2037	01/08/2024	12.11	Put	Bond Future	6,051.6900	6.0517	7,089.3500	7.0893	17.147	0	0	0
2023/05/11	2038	03/08/2023			Bond Future	127.8218	127.8218	126.1729	126.1729	(1.290)	0.0000	0.0000	3,595
2023/05/11	2038	02/11/2023			Bond Future	130.6338	130.6338	128.9483	128.9483	(1.290)	0.0000	0.0000	1,343
2023/05/11	2038	01/02/2024			Bond Future	131.4855	131.4855	129.7665	129.7665	(1.307)	0.0000	0.0000	0
2023/05/11	2038	02/05/2024			Bond Future	134.4706	134.4706	132.7125	132.7125	(1.307)	0.0000	0.0000	0
2023/05/11	2038	01/08/2024			Bond Future	135.1858	135.1858	133.3986	133.3986	(1.322)	0.0000	0.0000	0
2023/05/11	2040	03/08/2023	12.23	Call	Bond Future	1,902.7000	1.9027	1,289.6900	1.2897	(32.218)	0	0	0
2023/05/11	2040	03/08/2023	12.23	Put	Bond Future	2,802.6700	2.8027	3,679.3800	3.6794	31.281	0	0	0
2023/05/11	2040	03/08/2023			Bond Future	12.3881	76.6145	12.6563	75.1248	2.165	0.0000	0.0000	132,882
2023/05/11	2040	03/08/2023	12.21	Call	Bond Future	1,849.1100	1.8491	1,247.9300	1.2479	(32.512)	0	0	0
2023/05/11	2040	03/08/2023	12.21	Put	Bond Future	2,864.1400	2.8641	3,752.6800	3.7527	31.023	0	0	0
2023/05/11	2040	03/08/2023	12.22	Call	Bond Future	1,875.8000	1.8758	1,268.7100	1.2687	(32.364)	0	0	0
2023/05/11	2040	03/08/2023	12.22	Put	Bond Future	2,833.2700	2.8333	3,715.9000	3.7159	31.152	0	0	0
2023/05/11	2040	02/11/2023	11.58	Call	Bond Future	1,175.5100	1.1755	814.7800	0.8148	(30.687)	0	0	0
2023/05/11	2040	02/11/2023	11.58	Put	Bond Future	6,587.3100	6.5873	7,748.8900	7.7489	17.634	0	0	0
2023/05/11	2040	02/11/2023	11.59	Call	Bond Future	1,192.4900	1.1925	827.8200	0.8278	(30.581)	0	0	0
2023/05/11	2040	02/11/2023	11.60	Put	Bond Future	6,497.6900	6.4977	7,651.4200	7.6514	17.756	0	0	0
2023/05/11	2040	02/11/2023			Bond Future	12.5032	78.2823	12.7817	76.7600	2.228	0.0000	0.0000	29
2023/05/11	2040	02/11/2023	11.59	Put	Bond Future	6,542.4800	6.5425	7,700.1200	7.7001	17.694	0	0	0
2023/05/11	2040	02/11/2023	11.60	Call	Bond Future	1,209.4300	1.2094	840.8500	0.8408	(30.476)	0	0	0
2023/05/11	2040	01/02/2024	12.33	Call	Bond Future	3,180.9700	3.1810	2,507.4000	2.5074	(21.175)	0	0	0
2023/05/11	2040	01/02/2024	12.33	Put	Bond Future	4,814.6700	4.8147	5,696.7900	5.6968	18.322	0	0	0
2023/05/11	2040	01/02/2024	12.34	Call	Bond Future	3,207.4500	3.2075	2,530.2600	2.5303	(21.113)	0	0	0
2023/05/11	2040	01/02/2024	12.34	Put	Bond Future	4,784.7200	4.7847	5,663.2200	5.6632	18.361	0	0	0
2023/05/11	2040	01/02/2024			Bond Future	12.6242	75.4927	12.9139	73.9371	2.295	0.0000	0.0000	18
2023/05/11	2040	01/02/2024	12.35	Call	Bond Future	3,234.2900	3.2343	2,553.4700	2.5535	(21.050)	0	0	0
2023/05/11	2040	01/02/2024	12.35	Put	Bond Future	4,755.1900	4.7552	5,630.0600	5.6301	18.398	0	0	0
2023/05/11	2040	02/05/2024	11.60	Call	Bond Future	1,847.3600	1.8474	1,410.1200	1.4101	(23.668)	0	0	0
2023/05/11	2040	02/05/2024	11.61	Call	Bond Future	1,864.4500	1.8644	1,424.1800	1.4242	(23.614)	0	0	0
2023/05/11	2040	02/05/2024	11.62	Put	Bond Future	8,324.5200	8.3245	9,471.8700	9.4719	13.783	0	0	0
2023/05/11	2040	02/05/2024			Bond Future	12.7442	77.1901	13.0453	75.5995	2.363	0.0000	0.0000	0
2023/05/11	2040	02/05/2024	11.60	Put	Bond Future	8,412.2900	8.4123	9,565.7300	9.5657	13.711	0	0	0
2023/05/11	2040	02/05/2024	11.61	Put	Bond Future	8,368.1900	8.3682	9,518.6000	9.5186	13.747	0	0	0
2023/05/11	2040	02/05/2024	11.62	Call	Bond Future	1,881.8900	1.8819	1,438.5600	1.4386	(23.558)	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
2023/05/11	2040	01/08/2024	12.34	Call	Bond Future	3,373.7300	3.3737	2,715.6100	2.7156	(19.507)	0	0	0
2023/05/11	2040	01/08/2024	12.34	Put	Bond Future	6,410.5600	6.4106	7,375.7000	7.3757	15.055	0	0	0
2023/05/11	2040	01/08/2024			Bond Future	12.8991	74.2779	13.2130	72.6546	2.433	0.0000	0.0000	0
2023/05/11	2040	01/08/2024	12.32	Call	Bond Future	3,325.7200	3.3257	2,673.8000	2.6738	(19.602)	0	0	0
2023/05/11	2040	01/08/2024	12.32	Put	Bond Future	6,474.7400	6.4747	7,446.0800	7.4461	15.002	0	0	0
2023/05/11	2040	01/08/2024	12.33	Call	Bond Future	3,349.5200	3.3495	2,694.5100	2.6945	(19.555)	0	0	0
2023/05/11	2040	01/08/2024	12.33	Put	Bond Future	6,442.4100	6.4424	7,410.6600	7.4107	15.029	0	0	0
2023/05/11	2044	03/08/2023	12.00	Call	Bond Future	1,271.3200	1.2713	807.6700	0.8077	(36.470)	0	0	0
2023/05/11	2044	03/08/2023	12.00	Put	Bond Future	3,827.5900	3.8276	4,884.0600	4.8841	27.601	0	0	4,754
2023/05/11	2044	03/08/2023	12.15	Call	Bond Future	1,618.0300	1.6180	1,066.3800	1.0664	(34.094)	0	0	0
2023/05/11	2044	03/08/2023	12.15	Put	Bond Future	3,283.3300	3.2833	4,251.8000	4.2518	29.497	0	0	0
2023/05/11	2044	03/08/2023	12.16	Call	Bond Future	1,642.8400	1.6428	1,085.2500	1.0853	(33.941)	0	0	0
2023/05/11	2044	03/08/2023	12.16	Put	Bond Future	3,249.3700	3.2494	4,211.9000	4.2119	29.622	0	0	0
2023/05/11	2044	03/08/2023			Bond Future	12.4386	73.0357	12.7120	71.5156	2.198	0.0000	0.0000	85,282
2023/05/11	2044	03/08/2023	11.75	Call	Bond Future	802.4300	0.8024	475.8500	0.4759	(40.699)	0	0	4,553
2023/05/11	2044	03/08/2023	11.75	Put	Bond Future	4,883.8100	4.8838	6,077.3500	6.0774	24.439	0	0	3,076
2023/05/11	2044	03/08/2023	12.17	Call	Bond Future	1,667.8600	1.6679	1,104.3300	1.1043	(33.788)	0	0	0
2023/05/11	2044	03/08/2023	12.17	Put	Bond Future	3,215.7000	3.2157	4,172.2900	4.1723	29.747	0	0	0
2023/05/11	2044	03/08/2023	12.50	Call	Bond Future	2,598.6900	2.5987	1,841.1400	1.8411	(29.151)	0	0	0
2023/05/11	2044	03/08/2023	12.50	Put	Bond Future	2,252.5600	2.2526	3,015.1300	3.0151	33.853	0	0	9,106
2023/05/11	2044	02/11/2023	11.57	Call	Bond Future	1,082.7800	1.0828	738.3300	0.7383	(31.812)	0	0	0
2023/05/11	2044	02/11/2023	11.57	Put	Bond Future	6,911.2700	6.9113	8,120.2000	8.1202	17.492	0	0	0
2023/05/11	2044	02/11/2023			Bond Future	12.5494	74.6257	12.8331	73.0723	2.261	0.0000	0.0000	0
2023/05/11	2044	02/11/2023	11.55	Call	Bond Future	1,052.0400	1.0520	715.2200	0.7152	(32.016)	0	0	0
2023/05/11	2044	02/11/2023	11.55	Put	Bond Future	7,007.6200	7.0076	8,224.1800	8.2242	17.361	0	0	0
2023/05/11	2044	02/11/2023	11.56	Call	Bond Future	1,067.4200	1.0674	726.7800	0.7268	(31.912)	0	0	0
2023/05/11	2044	02/11/2023	11.56	Put	Bond Future	6,959.4100	6.9594	8,172.1500	8.1722	17.426	0	0	0
2023/05/11	2044	01/02/2024	12.29	Call	Bond Future	3,057.4100	3.0574	2,394.9400	2.3949	(21.668)	0	0	0
2023/05/11	2044	01/02/2024	12.29	Put	Bond Future	5,169.0600	5.1691	6,094.0400	6.0940	17.895	0	0	0
2023/05/11	2044	01/02/2024			Bond Future	12.6657	71.8811	12.9606	70.2937	2.328	0.0000	0.0000	0
2023/05/11	2044	01/02/2024	12.27	Call	Bond Future	3,005.6000	3.0056	2,350.5100	2.3505	(21.796)	0	0	0
2023/05/11	2044	01/02/2024	12.27	Put	Bond Future	5,232.5900	5.2326	6,164.9500	6.1650	17.818	0	0	0
2023/05/11	2044	01/02/2024	12.28	Call	Bond Future	3,031.3300	3.0313	2,372.5600	2.3726	(21.732)	0	0	0
2023/05/11	2044	01/02/2024	12.28	Put	Bond Future	5,200.6100	5.2006	6,129.2900	6.1293	17.857	0	0	0
2023/05/11	2044	02/05/2024	11.67	Call	Bond Future	1,934.4800	1.9345	1,475.7300	1.4757	(23.714)	0	0	0
2023/05/11	2044	02/05/2024	11.67	Put	Bond Future	8,385.0900	8.3851	9,549.4900	9.5495	13.887	0	0	0
2023/05/11	2044	02/05/2024			Bond Future	12.7805	73.4973	13.0869	71.8741	2.397	0.0000	0.0000	0
2023/05/11	2044	02/05/2024	11.65	Call	Bond Future	1,899.0200	1.8990	1,446.5500	1.4466	(23.826)	0	0	0
2023/05/11	2044	02/05/2024	11.65	Put	Bond Future	8,474.5900	8.4746	9,645.2700	9.6453	13.814	0	0	0
2023/05/11	2044	02/05/2024	11.66	Call	Bond Future	1,916.7000	1.9167	1,461.0900	1.4611	(23.771)	0	0	0
2023/05/11	2044	02/05/2024	11.66	Put	Bond Future	8,429.7500	8.4298	9,597.2900	9.5973	13.850	0	0	0
2023/05/11	2044	01/08/2024	12.28	Call	Bond Future	3,268.9400	3.2689	2,618.5600	2.6186	(19.896)	0	0	0
2023/05/11	2044	01/08/2024	12.28	Put	Bond Future	6,847.0900	6.8471	7,853.1500	7.8532	14.693	0	0	0
2023/05/11	2044	01/08/2024	12.29	Call	Bond Future	3,292.6300	3.2926	2,639.1000	2.6391	(19.848)	0	0	0
2023/05/11	2044	01/08/2024	12.29	Put	Bond Future	6,813.3100	6.8133	7,816.2200	7.8162	14.720	0	0	0
2023/05/11	2044	01/08/2024			Bond Future	12.9283	70.6338	13.2475	68.9773	2.469	0.0000	0.0000	0
2023/05/11	2044	01/08/2024	12.30	Call	Bond Future	3,316.3900	3.3164	2,659.7300	2.6597	(19.800)	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
2023/05/11	2044	01/08/2024	12.30	Put	Bond Future	6,779.6600	6.7797	7,779.4400	7.7794	14.747	0	0	0
2023/05/11	2046	03/08/2023			Bond Future	114.2139	114.2139	111.5660	111.5660	(2.318)	0.0000	0.0000	13,030
2023/05/11	2046	02/11/2023			Bond Future	114.6111	114.6111	111.9064	111.9064	(2.360)	0.0000	0.0000	4,231
2023/05/11	2046	01/02/2024			Bond Future	117.1511	117.1511	114.3866	114.3866	(2.360)	0.0000	0.0000	0
2023/05/11	2046	02/05/2024			Bond Future	117.6336	117.6336	114.8116	114.8116	(2.399)	0.0000	0.0000	0
2023/05/11	2046	01/08/2024			Bond Future	120.0945	120.0945	117.2138	117.2138	(2.399)	0.0000	0.0000	0
2023/05/11	2050	03/08/2023			Bond Future	113.2776	113.2776	111.3187	111.3187	(1.729)	0.0000	0.0000	11,060
2023/05/11	2050	02/11/2023			Bond Future	115.7697	115.7697	113.7674	113.7674	(1.730)	0.0000	0.0000	3,146
2023/05/11	2050	01/02/2024			Bond Future	116.0607	116.0607	114.0178	114.0178	(1.760)	0.0000	0.0000	0
2023/05/11	2050	02/05/2024			Bond Future	118.6955	118.6955	116.6062	116.6062	(1.760)	0.0000	0.0000	0
2023/05/11	2050	01/08/2024			Bond Future	118.8416	118.8416	116.7165	116.7165	(1.788)	0.0000	0.0000	0
2023/05/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	AL37	03/08/2023			Index Future	881.0390	881.0390	865.9330	865.9330	(1.715)	0.0000	0.0000	0
2023/05/11	AL37	02/11/2023			Index Future	900.2090	900.2090	884.7710	884.7710	(1.715)	0.0000	0.0000	0
2023/05/11	AL37	01/02/2024			Index Future	919.9540	919.9540	904.1780	904.1780	(1.715)	0.0000	0.0000	0
2023/05/11	AL37	02/05/2024			Index Future	940.6380	940.6380	924.5070	924.5070	(1.715)	0.0000	0.0000	0
2023/05/11	AL37	01/08/2024			Index Future	960.1580	960.1580	943.6970	943.6970	(1.714)	0.0000	0.0000	0
2023/05/11	AL7T	03/08/2023			Index Future	1,000.3940	1,000.3940	980.1980	980.1980	(2.019)	0.0000	0.0000	0
2023/05/11	AL7T	02/11/2023			Index Future	1,022.1600	1,022.1600	1,001.5220	1,001.5220	(2.019)	0.0000	0.0000	0
2023/05/11	AL7T	01/02/2024			Index Future	1,044.5800	1,044.5800	1,023.4900	1,023.4900	(2.019)	0.0000	0.0000	0
2023/05/11	AL7T	02/05/2024			Index Future	1,068.0660	1,068.0660	1,046.5020	1,046.5020	(2.019)	0.0000	0.0000	0
2023/05/11	AL7T	01/08/2024			Index Future	1,090.2300	1,090.2300	1,068.2230	1,068.2230	(2.019)	0.0000	0.0000	0
2023/05/11	ALBI	03/08/2023			Index Future	876.9190	876.9190	860.3620	860.3620	(1.888)	0.0000	0.0000	99
2023/05/11	ALBI	02/11/2023			Index Future	895.9980	895.9980	879.0790	879.0790	(1.888)	0.0000	0.0000	0
2023/05/11	ALBI	01/02/2024			Index Future	915.6510	915.6510	898.3610	898.3610	(1.888)	0.0000	0.0000	0
2023/05/11	ALBI	02/05/2024			Index Future	936.2380	936.2380	918.5590	918.5590	(1.888)	0.0000	0.0000	0
2023/05/11	ALBI	01/08/2024			Index Future	955.6670	955.6670	937.6250	937.6250	(1.888)	0.0000	0.0000	0
2023/05/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C035	28/02/2035			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
2023/05/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/05/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/05/11	ES33	03/08/2023			Bond Future	12.6930	73.8440	12.9928	72.5314	2.362	0.0000	0.0000	350

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
2023/05/11	ES33	02/11/2023			Bond Future	12.8421	71.6707	13.1549	70.3291	2.436	0.0000	0.0000	0
2023/05/11	ES33	01/02/2024			Bond Future	13.0002	73.2590	13.3269	71.8877	2.513	0.0000	0.0000	0
2023/05/11	ES33	02/05/2024			Bond Future	13.1544	71.1225	13.4957	69.7200	2.594	0.0000	0.0000	0
2023/05/11	ES33	01/08/2024			Bond Future	13.3480	72.6053	13.7050	71.1738	2.674	0.0000	0.0000	0
2023/05/11	ES42	03/08/2023			Bond Future	13.1457	70.3277	13.4138	68.9985	2.040	0.0000	0.0000	4,000
2023/05/11	ES42	02/11/2023			Bond Future	13.2878	67.6115	13.5671	66.2529	2.102	0.0000	0.0000	0
2023/05/11	ES42	01/02/2024			Bond Future	13.4304	69.1098	13.7212	67.7211	2.165	0.0000	0.0000	0
2023/05/11	ES42	02/05/2024			Bond Future	13.5750	66.4159	13.8780	64.9957	2.232	0.0000	0.0000	0
2023/05/11	ES42	01/08/2024			Bond Future	13.7493	67.7973	14.0654	66.3477	2.299	0.0000	0.0000	0
2023/05/11	GOVI	03/08/2023	837.21	Call	GOVI	271,990.0000	27.1990	107,650.0000	10.7650	(60.421)	0	0	0
2023/05/11	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	03/08/2023	837.22	Call	GOVI	271,890.0000	27.1890	107,550.0000	10.7550	(60.444)	0	0	0
2023/05/11	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	03/08/2023			GOVI	864.4090	864.4090	847.9750	847.9750	(1.901)	0.0000	0.0000	836
2023/05/11	GOVI	03/08/2023	837.23	Call	GOVI	271,790.0000	27.1790	107,450.0000	10.7450	(60.466)	0	0	0
2023/05/11	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	02/11/2023	885.81	Put	GOVI	25,940.0000	2.5940	193,870.0000	19.3870	647.379	0	0	0
2023/05/11	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	02/11/2023			GOVI	883.2160	883.2160	866.4230	866.4230	(1.901)	0.0000	0.0000	0
2023/05/11	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	02/11/2023	885.80	Put	GOVI	25,840.0000	2.5840	193,770.0000	19.3770	649.884	0	0	0
2023/05/11	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	02/11/2023	885.82	Put	GOVI	26,040.0000	2.6040	193,970.0000	19.3970	644.892	0	0	0
2023/05/11	GOVI	01/02/2024	880.00	Call	GOVI	225,890.0000	22.5890	54,270.0000	5.4270	(75.975)	0	0	0
2023/05/11	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	01/02/2024			GOVI	902.5890	902.5890	885.4270	885.4270	(1.901)	0.0000	0.0000	0
2023/05/11	GOVI	01/02/2024	879.98	Call	GOVI	226,090.0000	22.6090	54,470.0000	5.4470	(75.908)	0	0	0
2023/05/11	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	01/02/2024	879.99	Call	GOVI	225,990.0000	22.5990	54,370.0000	5.4370	(75.941)	0	0	0
2023/05/11	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	02/05/2024	950.97	Put	GOVI	280,880.0000	28.0880	456,350.0000	45.6350	62.472	0	0	0
2023/05/11	GOVI	02/05/2024	950.98	Put	GOVI	280,980.0000	28.0980	456,450.0000	45.6450	62.449	0	0	0
2023/05/11	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	02/05/2024			GOVI	922.8820	922.8820	905.3350	905.3350	(1.901)	0.0000	0.0000	0
2023/05/11	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	02/05/2024	950.99	Put	GOVI	281,080.0000	28.1080	456,550.0000	45.6550	62.427	0	0	0
2023/05/11	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	01/08/2024	943.39	Put	GOVI	13,560.0000	1.3560	192,640.0000	19.2640	1320.649	0	0	0
2023/05/11	GOVI	01/08/2024			GOVI	942.0340	942.0340	924.1260	924.1260	(1.901)	0.0000	0.0000	0
2023/05/11	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	01/08/2024	943.37	Put	GOVI	13,360.0000	1.3360	192,440.0000	19.2440	1340.419	0	0	0
2023/05/11	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/05/11	GOVI	01/08/2024	943.38	Put	GOVI	13,460.0000	1.3460	192,540.0000	19.2540	1330.461	0	0	0
2023/05/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/11	IGOV	03/08/2023			Index Future	330.3480	330.3480	326.7720	326.7720	(1.082)	0.0000	0.0000	638
2023/05/11	IGOV	02/11/2023			Index Future	337.6150	337.6150	333.9600	333.9600	(1.083)	0.0000	0.0000	16
2023/05/11	IGOV	01/02/2024			Index Future	345.0980	345.0980	341.3610	341.3610	(1.083)	0.0000	0.0000	0
2023/05/11	IGOV	02/05/2024			Index Future	352.9320	352.9320	349.1110	349.1110	(1.083)	0.0000	0.0000	0
2023/05/11	IGOV	01/08/2024			Index Future	360.3300	360.3300	356.4310	356.4310	(1.082)	0.0000	0.0000	0
2023/05/11	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/05/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/05/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/05/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/05/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/05/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/05/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/05/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/05/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/05/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/05/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/05/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/05/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/05/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/05/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/05/11	JBAF	17/05/2023			Jibar Tradeable Future	8.0350	91.9650	8.0500	91.9500	0.187	0.0000	0.0000	0
2023/05/11	JBAF	21/06/2023			Jibar Tradeable Future	8.3950	91.6050	8.4100	91.5900	0.179	0.0000	0.0000	0
2023/05/11	JBAF	19/07/2023			Jibar Tradeable Future	8.4100	91.5900	8.4150	91.5850	0.059	0.0000	0.0000	0
2023/05/11	JBAF	16/08/2023			Jibar Tradeable Future	8.6000	91.4000	8.6300	91.3700	0.349	0.0000	0.0000	0
2023/05/11	JBAF	20/09/2023			Jibar Tradeable Future	8.6050	91.3950	8.6400	91.3600	0.407	0.0000	0.0000	0
2023/05/11	JBAF	18/10/2023			Jibar Tradeable Future	8.6500	91.3500	8.7150	91.2850	0.751	0.0000	0.0000	0
2023/05/11	JBAF	20/12/2023			Jibar Tradeable Future	8.6300	91.3700	8.7050	91.2950	0.869	0.0000	0.0000	0
2023/05/11	JBAF	20/03/2024			Jibar Tradeable Future	8.5600	91.4400	8.6150	91.3850	0.643	0.0000	0.0000	0
2023/05/11	JBAF	19/06/2024			Jibar Tradeable Future	8.3500	91.6500	8.4500	91.5500	1.198	0.0000	0.0000	0
2023/05/11	JBAF	18/09/2024			Jibar Tradeable Future	8.2950	91.7050	8.3800	91.6200	1.025	0.0000	0.0000	0
2023/05/11	JBAF	18/12/2024			Jibar Tradeable Future	8.1500	91.8500	8.2700	91.7300	1.472	0.0000	0.0000	0
2023/05/11	JBAF	19/03/2025			Jibar Tradeable Future	8.1550	91.8450	8.2600	91.7400	1.288	0.0000	0.0000	0
2023/05/11	R035	03/08/2023	12.00	Call	Bond Future	2,539.8900	2.5399	1,715.7700	1.7158	(32.447)	0	0	0
2023/05/11	R035	03/08/2023	12.00	Put	Bond Future	1,861.8700	1.8619	2,649.9700	2.6500	42.328	0	0	0
2023/05/11	R035	03/08/2023			Bond Future	11.8729	85.2731	12.1777	83.6609	2.568	0.0000	0.0000	55,030
2023/05/11	R035	03/08/2023	11.75	Call	Bond Future	1,823.8900	1.8239	1,161.2900	1.1613	(36.329)	0	0	0
2023/05/11	R035	03/08/2023	11.75	Put	Bond Future	2,486.6800	2.4867	3,436.3000	3.4363	38.188	0	0	4,870
2023/05/11	R035	03/08/2023	11.98	Call	Bond Future	2,478.3300	2.4783	1,666.8500	1.6669	(32.743)	0	0	0
2023/05/11	R035	03/08/2023	11.98	Put	Bond Future	1,906.4200	1.9064	2,707.1600	2.7072	42.002	0	0	0
2023/05/11	R035	03/08/2023	11.99	Call	Bond Future	2,508.9500	2.5090	1,691.1300	1.6911	(32.596)	0	0	0
2023/05/11	R035	03/08/2023	11.99	Put	Bond Future	1,883.9600	1.8840	2,678.3600	2.6784	42.167	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
2023/05/11	R035	02/11/2023	12.85	Call	Bond Future	5,891.4300	5.8914	4,752.7300	4.7527	(19.328)	0	0	0
2023/05/11	R035	02/11/2023	12.85	Put	Bond Future	1,534.1000	1.5341	2,042.8900	2.0429	33.165	0	0	400
2023/05/11	R035	02/11/2023	11.41	Call	Bond Future	1,652.7900	1.6528	1,132.5100	1.1325	(31.479)	0	0	0
2023/05/11	R035	02/11/2023	11.41	Put	Bond Future	4,786.3800	4.7864	5,913.5900	5.9136	23.550	0	0	0
2023/05/11	R035	02/11/2023	11.42	Call	Bond Future	1,673.2200	1.6732	1,148.3000	1.1483	(31.372)	0	0	0
2023/05/11	R035	02/11/2023	11.42	Put	Bond Future	4,751.3000	4.7513	5,873.8700	5.8739	23.627	0	0	0
2023/05/11	R035	02/11/2023	11.12	Call	Bond Future	1,122.0200	1.1220	731.7600	0.7318	(34.782)	0	0	400
2023/05/11	R035	02/11/2023			Bond Future	11.9894	82.6195	12.3069	80.9720	2.648	0.0000	0.0000	104,727
2023/05/11	R035	02/11/2023	11.43	Call	Bond Future	1,694.0000	1.6940	1,164.4300	1.1644	(31.262)	0	0	0
2023/05/11	R035	02/11/2023	11.43	Put	Bond Future	4,716.6100	4.7166	5,834.5300	5.8345	23.702	0	0	0
2023/05/11	R035	02/11/2023	10.62	Call	Bond Future	509.1700	0.5092	302.0000	0.3020	(40.688)	0	0	400
2023/05/11	R035	02/11/2023	10.62	Put	Bond Future	8,195.6600	8.1957	9,635.9800	9.6360	17.574	0	0	0
2023/05/11	R035	02/11/2023	11.12	Put	Bond Future	5,888.1900	5.8882	7,145.4200	7.1454	21.352	0	0	0
2023/05/11	R035	01/02/2024	12.18	Put	Bond Future	3,510.8300	3.5108	4,345.5800	4.3456	23.776	0	0	0
2023/05/11	R035	01/02/2024	12.19	Call	Bond Future	3,884.0000	3.8840	3,031.3000	3.0313	(21.954)	0	0	0
2023/05/11	R035	01/02/2024	12.19	Put	Bond Future	3,488.3200	3.4883	4,319.2600	4.3193	23.821	0	0	0
2023/05/11	R035	01/02/2024	10.62	Call	Bond Future	800.0600	0.8001	529.0900	0.5291	(33.869)	0	0	400
2023/05/11	R035	01/02/2024	10.62	Put	Bond Future	9,054.3200	9.0543	10,466.9900	10.4670	15.602	0	0	0
2023/05/11	R035	01/02/2024	11.12	Put	Bond Future	6,808.7000	6.8087	8,059.6900	8.0597	18.373	0	0	0
2023/05/11	R035	01/02/2024			Bond Future	12.1131	84.4316	12.4441	82.7479	2.733	0.0000	0.0000	0
2023/05/11	R035	01/02/2024	13.46	Call	Bond Future	8,064.9300	8.0649	6,815.4300	6.8154	(15.493)	0	0	0
2023/05/11	R035	01/02/2024	13.46	Put	Bond Future	1,516.1000	1.5161	1,950.2400	1.9502	28.635	0	0	400
2023/05/11	R035	01/02/2024	12.18	Call	Bond Future	3,855.2200	3.8552	3,006.3300	3.0063	(22.019)	0	0	0
2023/05/11	R035	01/02/2024	12.20	Call	Bond Future	3,912.5800	3.9126	3,056.0900	3.0561	(21.891)	0	0	0
2023/05/11	R035	01/02/2024	12.20	Put	Bond Future	3,465.6700	3.4657	4,292.8200	4.2928	23.867	0	0	0
2023/05/11	R035	01/02/2024	11.12	Call	Bond Future	1,444.7400	1.4447	1,012.0900	1.0121	(29.947)	0	0	400
2023/05/11	R035	02/05/2024	11.19	Call	Bond Future	1,725.6100	1.7256	1,249.7800	1.2498	(27.575)	0	0	0
2023/05/11	R035	02/05/2024	11.19	Put	Bond Future	7,221.2400	7.2212	8,466.8600	8.4669	17.249	0	0	0
2023/05/11	R035	02/05/2024	11.20	Call	Bond Future	1,741.8900	1.7419	1,262.6800	1.2627	(27.511)	0	0	0
2023/05/11	R035	02/05/2024	11.20	Put	Bond Future	7,181.9500	7.1820	8,424.1900	8.4242	17.297	0	0	0
2023/05/11	R035	02/05/2024			Bond Future	12.2250	81.8168	12.5698	80.0953	2.821	0.0000	0.0000	0
2023/05/11	R035	02/05/2024	11.21	Call	Bond Future	1,758.5400	1.7585	1,275.9200	1.2759	(27.444)	0	0	0
2023/05/11	R035	02/05/2024	11.21	Put	Bond Future	7,143.0900	7.1431	8,381.9200	8.3819	17.343	0	0	0
2023/05/11	R035	01/08/2024	11.81	Call	Bond Future	2,945.5300	2.9455	2,264.8000	2.2648	(23.111)	0	0	0
2023/05/11	R035	01/08/2024	11.79	Put	Bond Future	5,862.0800	5.8621	6,945.0400	6.9450	18.474	0	0	0
2023/05/11	R035	01/08/2024	11.80	Call	Bond Future	2,923.4100	2.9234	2,246.1300	2.2461	(23.167)	0	0	0
2023/05/11	R035	01/08/2024	11.80	Put	Bond Future	5,832.3100	5.8323	6,911.7900	6.9118	18.509	0	0	0
2023/05/11	R035	01/08/2024			Bond Future	12.3720	83.5060	12.7317	81.7492	2.908	0.0000	0.0000	0
2023/05/11	R035	01/08/2024	11.81	Put	Bond Future	5,802.3100	5.8023	6,878.3400	6.8783	18.545	0	0	0
2023/05/11	R035	01/08/2024	11.79	Call	Bond Future	2,901.0200	2.9010	2,227.2200	2.2272	(23.226)	0	0	0
2023/05/11	R186	03/08/2023	9.73	Put	Bond Future	436.4400	0.4364	1,084.2400	1.0842	148.428	0	0	0
2023/05/11	R186	03/08/2023	9.74	Call	Bond Future	2,090.9500	2.0909	1,018.9100	1.0189	(51.270)	0	0	0
2023/05/11	R186	03/08/2023	9.74	Put	Bond Future	429.5100	0.4295	1,070.5300	1.0705	149.244	0	0	0
2023/05/11	R186	03/08/2023			Bond Future	9.1638	105.1534	9.7581	103.4404	6.485	0.0000	0.0000	84,501
2023/05/11	R186	03/08/2023	9.73	Call	Bond Future	2,069.3300	2.0693	1,004.0700	1.0041	(51.478)	0	0	0
2023/05/11	R186	03/08/2023	9.75	Call	Bond Future	2,112.6500	2.1126	1,033.8600	1.0339	(51.063)	0	0	0
2023/05/11	R186	03/08/2023	9.75	Put	Bond Future	422.6700	0.4227	1,056.9400	1.0569	150.063	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
2023/05/11	R186	02/11/2023	9.40	Call	Bond Future	1,715.9500	1.7159	887.1200	0.8871	(48.302)	0	0	0
2023/05/11	R186	02/11/2023	9.40	Put	Bond Future	1,155.8900	1.1559	2,077.7000	2.0777	79.749	0	0	0
2023/05/11	R186	02/11/2023	9.15	Call	Bond Future	1,325.8500	1.3259	632.6700	0.6327	(52.282)	0	0	1,715
2023/05/11	R186	02/11/2023			Bond Future	9.1934	107.4418	9.8439	105.6912	7.076	0.0000	0.0000	14,853
2023/05/11	R186	02/11/2023	10.42	Call	Bond Future	3,709.1700	3.7092	2,417.9400	2.4179	(34.812)	0	0	0
2023/05/11	R186	02/11/2023	10.42	Put	Bond Future	439.1200	0.4391	898.5300	0.8985	104.621	0	0	1,715
2023/05/11	R186	02/11/2023	9.15	Put	Bond Future	1,444.0300	1.4440	2,501.4900	2.5015	73.230	0	0	0
2023/05/11	R186	02/11/2023	9.38	Call	Bond Future	1,683.1100	1.6831	864.9900	0.8650	(48.608)	0	0	0
2023/05/11	R186	02/11/2023	9.38	Put	Bond Future	1,177.1000	1.1771	2,109.6200	2.1096	79.222	0	0	0
2023/05/11	R186	02/11/2023	9.39	Call	Bond Future	1,699.4900	1.6995	876.0200	0.8760	(48.454)	0	0	0
2023/05/11	R186	02/11/2023	9.39	Put	Bond Future	1,166.4500	1.1664	2,093.6200	2.0936	79.486	0	0	0
2023/05/11	R186	01/02/2024	9.51	Call	Bond Future	2,048.9900	2.0490	1,166.3800	1.1664	(43.075)	0	0	0
2023/05/11	R186	01/02/2024	9.52	Put	Bond Future	1,313.8600	1.3139	2,215.9000	2.2159	68.656	0	0	0
2023/05/11	R186	01/02/2024	9.50	Call	Bond Future	2,033.2200	2.0332	1,154.9300	1.1549	(43.197)	0	0	0
2023/05/11	R186	01/02/2024			Bond Future	9.2212	104.4888	9.9376	102.6999	7.769	0.0000	0.0000	0
2023/05/11	R186	01/02/2024	9.51	Put	Bond Future	1,323.0600	1.3231	2,229.4200	2.2294	68.505	0	0	0
2023/05/11	R186	01/02/2024	9.52	Call	Bond Future	2,064.8100	2.0648	1,177.8800	1.1779	(42.955)	0	0	0
2023/05/11	R186	01/02/2024	9.50	Put	Bond Future	1,332.3200	1.3323	2,243.0000	2.2430	68.353	0	0	0
2023/05/11	R186	02/05/2024	8.01	Call	Bond Future	499.0300	0.4990	194.3600	0.1944	(61.052)	0	0	0
2023/05/11	R186	02/05/2024	8.01	Put	Bond Future	3,387.9300	3.3879	4,912.5000	4.9125	45.000	0	0	0
2023/05/11	R186	02/05/2024			Bond Future	9.2294	106.8382	10.0243	105.0089	8.612	0.0000	0.0000	0
2023/05/11	R186	02/05/2024	8.00	Call	Bond Future	492.7800	0.4928	191.3000	0.1913	(61.179)	0	0	0
2023/05/11	R186	02/05/2024	8.00	Put	Bond Future	3,405.8000	3.4058	4,933.5600	4.9336	44.858	0	0	0
2023/05/11	R186	02/05/2024	7.99	Call	Bond Future	486.5900	0.4866	188.2700	0.1883	(61.308)	0	0	0
2023/05/11	R186	02/05/2024	7.99	Put	Bond Future	3,423.7300	3.4237	4,954.6500	4.9546	44.715	0	0	0
2023/05/11	R186	01/08/2024	8.69	Call	Bond Future	1,043.1200	1.0431	491.4700	0.4915	(52.885)	0	0	0
2023/05/11	R186	01/08/2024	8.70	Put	Bond Future	2,400.1000	2.4001	3,711.3500	3.7113	54.633	0	0	0
2023/05/11	R186	01/08/2024	8.68	Call	Bond Future	1,033.1500	1.0331	485.3500	0.4853	(53.022)	0	0	0
2023/05/11	R186	01/08/2024			Bond Future	9.3298	103.7389	10.2201	101.8723	9.543	0.0000	0.0000	0
2023/05/11	R186	01/08/2024	8.69	Put	Bond Future	2,412.0900	2.4121	3,727.1100	3.7271	54.518	0	0	0
2023/05/11	R186	01/08/2024	8.70	Call	Bond Future	1,052.7100	1.0527	497.2900	0.4973	(52.761)	0	0	0
2023/05/11	R186	01/08/2024	8.68	Put	Bond Future	2,423.7000	2.4237	3,742.5700	3.7426	54.416	0	0	0
2023/05/11	R197	03/08/2023			Bond Future	334.5967	334.5967	334.6260	334.6260	0.009	0.0000	0.0000	12
2023/05/11	R197	02/11/2023			Bond Future	346.6704	346.6704	341.9864	341.9864	(1.351)	0.0000	0.0000	0
2023/05/11	R202	03/08/2023			Bond Future	250.6176	250.6176	249.5722	249.5722	(0.417)	0.0000	0.0000	5,413
2023/05/11	R202	02/11/2023			Bond Future	256.1306	256.1306	255.0617	255.0617	(0.417)	0.0000	0.0000	0
2023/05/11	R202	01/02/2024			Bond Future	256.7812	256.7812	255.6956	255.6956	(0.423)	0.0000	0.0000	0
2023/05/11	R202	02/05/2024			Bond Future	262.6104	262.6104	261.5004	261.5004	(0.423)	0.0000	0.0000	0
2023/05/11	R202	01/08/2024			Bond Future	262.9401	262.9401	261.8237	261.8237	(0.425)	0.0000	0.0000	0
2023/05/11	R209	03/08/2023	10.00	Call	Bond Future	18.1600	0.0182	6.0100	0.0060	(66.905)	0	0	1,800
2023/05/11	R209	03/08/2023	10.00	Put	Bond Future	9,921.9500	9.9220	11,292.8700	11.2929	13.817	0	0	0
2023/05/11	R209	03/08/2023	10.70	Call	Bond Future	165.7000	0.1657	73.0300	0.0730	(55.926)	0	0	1,800
2023/05/11	R209	03/08/2023	11.95	Put	Bond Future	1,791.4400	1.7914	2,506.6700	2.5067	39.925	0	0	0
2023/05/11	R209	03/08/2023	12.00	Call	Bond Future	2,145.5000	2.1455	1,450.2200	1.4502	(32.406)	0	0	0
2023/05/11	R209	03/08/2023	12.00	Put	Bond Future	1,688.7600	1.6888	2,376.5500	2.3766	40.728	0	0	1,750

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/05/11	R209	03/08/2023	11.25	Put	Bond Future	3,813.5500	3.8136	4,907.9400	4.9079	28.697	0	0	0
2023/05/11	R209	03/08/2023	11.93	Call	Bond Future	1,963.5500	1.9635	1,306.7600	1.3068	(33.449)	0	0	0
2023/05/11	R209	03/08/2023	11.94	Call	Bond Future	1,989.0600	1.9891	1,326.7300	1.3267	(33.299)	0	0	0
2023/05/11	R209	03/08/2023			Bond Future	11.9024	65.7189	12.2010	64.3358	2.508	0.0000	0.0000	11,704
2023/05/11	R209	03/08/2023	10.70	Put	Bond Future	6,192.7400	6.1927	7,483.1400	7.4831	20.837	0	0	0
2023/05/11	R209	03/08/2023	10.75	Call	Bond Future	191.0200	0.1910	86.0500	0.0861	(54.952)	0	0	7,000
2023/05/11	R209	03/08/2023	10.75	Put	Bond Future	5,951.9900	5.9520	7,230.0900	7.2301	21.473	0	0	0
2023/05/11	R209	03/08/2023	11.95	Call	Bond Future	2,014.7200	2.0147	1,346.8800	1.3469	(33.148)	0	0	0
2023/05/11	R209	03/08/2023	11.25	Call	Bond Future	637.6600	0.6377	348.9800	0.3490	(45.272)	0	0	7,000
2023/05/11	R209	03/08/2023	11.93	Put	Bond Future	1,833.9900	1.8340	2,560.2700	2.5603	39.601	0	0	0
2023/05/11	R209	03/08/2023	11.94	Put	Bond Future	1,812.6100	1.8126	2,533.3500	2.5334	39.763	0	0	0
2023/05/11	R209	02/11/2023	11.34	Call	Bond Future	1,297.2200	1.2972	882.0400	0.8820	(32.005)	0	0	0
2023/05/11	R209	02/11/2023	11.34	Put	Bond Future	4,487.2700	4.4873	5,485.4500	5.4854	22.245	0	0	0
2023/05/11	R209	02/11/2023	11.33	Call	Bond Future	1,280.4300	1.2804	869.2000	0.8692	(32.117)	0	0	0
2023/05/11	R209	02/11/2023	11.33	Put	Bond Future	4,520.1500	4.5201	5,522.2800	5.5223	22.170	0	0	0
2023/05/11	R209	02/11/2023			Bond Future	12.0048	63.9957	12.3144	62.5823	2.579	0.0000	0.0000	2
2023/05/11	R209	02/11/2023	11.35	Call	Bond Future	1,314.1300	1.3141	894.9900	0.8950	(31.895)	0	0	0
2023/05/11	R209	02/11/2023	11.35	Put	Bond Future	4,454.5600	4.4546	5,448.7800	5.4488	22.319	0	0	0
2023/05/11	R209	01/02/2024	12.13	Put	Bond Future	3,172.3700	3.1724	3,898.0200	3.8980	22.874	0	0	0
2023/05/11	R209	01/02/2024	12.14	Call	Bond Future	3,293.5000	3.2935	2,571.4800	2.5715	(21.923)	0	0	0
2023/05/11	R209	01/02/2024	12.14	Put	Bond Future	3,151.6200	3.1516	3,873.9400	3.8739	22.919	0	0	0
2023/05/11	R209	01/02/2024			Bond Future	12.1089	65.3993	12.4300	63.9549	2.652	0.0000	0.0000	0
2023/05/11	R209	01/02/2024	12.13	Call	Bond Future	3,268.6700	3.2687	2,549.9800	2.5500	(21.987)	0	0	0
2023/05/11	R209	01/02/2024	12.12	Call	Bond Future	3,243.9100	3.2439	2,528.5600	2.5286	(22.052)	0	0	0
2023/05/11	R209	01/02/2024	12.12	Put	Bond Future	3,193.2500	3.1932	3,922.2400	3.9222	22.829	0	0	0
2023/05/11	R209	02/05/2024	11.18	Call	Bond Future	1,618.9100	1.6189	1,195.1800	1.1952	(26.174)	0	0	0
2023/05/11	R209	02/05/2024	11.18	Put	Bond Future	6,509.0300	6.5090	7,562.1300	7.5621	16.179	0	0	0
2023/05/11	R209	02/05/2024	11.17	Call	Bond Future	1,604.2100	1.6042	1,183.3600	1.1834	(26.234)	0	0	0
2023/05/11	R209	02/05/2024	11.17	Put	Bond Future	6,544.2900	6.5443	7,600.2700	7.6003	16.136	0	0	0
2023/05/11	R209	02/05/2024			Bond Future	12.2106	63.7161	12.5438	62.2393	2.729	0.0000	0.0000	0
2023/05/11	R209	02/05/2024	11.19	Call	Bond Future	1,633.7000	1.6337	1,207.0800	1.2071	(26.114)	0	0	0
2023/05/11	R209	02/05/2024	11.19	Put	Bond Future	6,473.9200	6.4739	7,524.1300	7.5241	16.222	0	0	0
2023/05/11	R209	01/08/2024	11.79	Put	Bond Future	5,193.1900	5.1932	6,104.9100	6.1049	17.556	0	0	0
2023/05/11	R209	01/08/2024	11.80	Call	Bond Future	2,696.3000	2.6963	2,097.8700	2.0979	(22.194)	0	0	0
2023/05/11	R209	01/08/2024	11.80	Put	Bond Future	5,166.5500	5.1665	6,075.2900	6.0753	17.589	0	0	0
2023/05/11	R209	01/08/2024			Bond Future	12.3431	65.0314	12.6890	63.5242	2.803	0.0000	0.0000	0
2023/05/11	R209	01/08/2024	11.79	Call	Bond Future	2,676.2100	2.6762	2,080.7600	2.0808	(22.250)	0	0	0
2023/05/11	R209	01/08/2024	11.78	Call	Bond Future	2,656.1900	2.6562	2,063.7200	2.0637	(22.305)	0	0	0
2023/05/11	R209	01/08/2024	11.78	Put	Bond Future	5,219.9400	5.2199	6,134.6400	6.1346	17.523	0	0	0
2023/05/11	R210	03/08/2023			Bond Future	229.0715	229.0715	228.0693	228.0693	(0.437)	0.0000	0.0000	421
2023/05/11	R210	02/11/2023			Bond Future	230.9040	230.9040	229.8819	229.8819	(0.443)	0.0000	0.0000	0
2023/05/11	R210	01/02/2024			Bond Future	236.0213	236.0213	234.9767	234.9767	(0.443)	0.0000	0.0000	0
2023/05/11	R210	02/05/2024			Bond Future	238.0791	238.0791	237.0187	237.0187	(0.445)	0.0000	0.0000	0
2023/05/11	R210	01/08/2024			Bond Future	243.0624	243.0624	241.9808	241.9808	(0.445)	0.0000	0.0000	0
2023/05/11	R213	03/08/2023	11.62	Put	Bond Future	781.4600	0.7815	1,374.4200	1.3744	75.878	0	0	0
2023/05/11	R213	03/08/2023	11.63	Call	Bond Future	3,219.2800	3.2193	2,087.0000	2.0870	(35.172)	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
2023/05/11	R213	03/08/2023			Bond Future	11.0565	82.6220	11.4568	80.9027	3.621	0.0000	0.0000	23,367
2023/05/11	R213	03/08/2023	11.61	Call	Bond Future	3,157.2600	3.1573	2,036.9600	2.0370	(35.483)	0	0	0
2023/05/11	R213	03/08/2023	11.61	Put	Bond Future	792.4000	0.7924	1,391.3700	1.3914	75.589	0	0	0
2023/05/11	R213	03/08/2023	11.62	Call	Bond Future	3,188.2200	3.1882	2,061.9100	2.0619	(35.327)	0	0	0
2023/05/11	R213	03/08/2023	11.63	Put	Bond Future	770.6600	0.7707	1,357.6500	1.3576	76.167	0	0	0
2023/05/11	R213	02/11/2023	11.13	Call	Bond Future	2,282.5800	2.2826	1,492.6700	1.4927	(34.606)	0	0	0
2023/05/11	R213	02/11/2023	11.13	Put	Bond Future	2,412.1200	2.4121	3,379.0700	3.3791	40.087	0	0	0
2023/05/11	R213	02/11/2023			Bond Future	11.1605	80.8633	11.5798	79.1065	3.758	0.0000	0.0000	6,998
2023/05/11	R213	02/11/2023	11.11	Call	Bond Future	2,237.7200	2.2377	1,458.1400	1.4581	(34.838)	0	0	0
2023/05/11	R213	02/11/2023	11.11	Put	Bond Future	2,452.4700	2.4525	3,429.7500	3.4298	39.849	0	0	0
2023/05/11	R213	02/11/2023	11.12	Call	Bond Future	2,260.0900	2.2601	1,475.3500	1.4753	(34.722)	0	0	0
2023/05/11	R213	02/11/2023	11.12	Put	Bond Future	2,432.2200	2.4322	3,404.3400	3.4043	39.968	0	0	0
2023/05/11	R213	01/02/2024	11.70	Call	Bond Future	3,881.4500	3.8814	2,863.9500	2.8639	(26.214)	0	0	0
2023/05/11	R213	01/02/2024	11.70	Put	Bond Future	2,136.0600	2.1361	2,913.9500	2.9139	36.417	0	0	0
2023/05/11	R213	01/02/2024	11.71	Call	Bond Future	3,907.4000	3.9074	2,886.0300	2.8860	(26.139)	0	0	0
2023/05/11	R213	01/02/2024	11.71	Put	Bond Future	2,121.7800	2.1218	2,895.8000	2.8958	36.480	0	0	0
2023/05/11	R213	01/02/2024			Bond Future	11.2723	82.6369	11.7124	80.8416	3.905	0.0000	0.0000	0
2023/05/11	R213	01/02/2024	11.72	Call	Bond Future	3,933.1300	3.9331	2,907.9100	2.9079	(26.066)	0	0	0
2023/05/11	R213	01/02/2024	11.72	Put	Bond Future	2,107.3100	2.1073	2,877.4800	2.8775	36.548	0	0	0
2023/05/11	R213	02/05/2024	10.30	Call	Bond Future	1,183.5400	1.1835	738.9900	0.7390	(37.561)	0	0	0
2023/05/11	R213	02/05/2024	10.30	Put	Bond Future	5,655.8100	5.6558	7,047.0400	7.0470	24.598	0	0	0
2023/05/11	R213	02/05/2024			Bond Future	11.3713	80.9353	11.8331	79.0995	4.061	0.0000	0.0000	0
2023/05/11	R213	02/05/2024	10.28	Call	Bond Future	1,157.9700	1.1580	720.7700	0.7208	(37.756)	0	0	0
2023/05/11	R213	02/05/2024	10.28	Put	Bond Future	5,716.6800	5.7167	7,115.2600	7.1153	24.465	0	0	0
2023/05/11	R213	02/05/2024	10.29	Call	Bond Future	1,170.7100	1.1707	729.8400	0.7298	(37.658)	0	0	0
2023/05/11	R213	02/05/2024	10.29	Put	Bond Future	5,686.1900	5.6862	7,081.1000	7.0811	24.532	0	0	0
2023/05/11	R213	01/08/2024	10.86	Call	Bond Future	2,101.9300	2.1019	1,446.3200	1.4463	(31.191)	0	0	0
2023/05/11	R213	01/08/2024	10.86	Put	Bond Future	4,713.5500	4.7136	5,931.4100	5.9314	25.837	0	0	0
2023/05/11	R213	01/08/2024	10.87	Call	Bond Future	2,118.5900	2.1186	1,459.3200	1.4593	(31.118)	0	0	0
2023/05/11	R213	01/08/2024	10.87	Put	Bond Future	4,689.4400	4.6894	5,903.6400	5.9036	25.892	0	0	0
2023/05/11	R213	01/08/2024			Bond Future	11.5134	82.6080	11.9988	80.7345	4.216	0.0000	0.0000	0
2023/05/11	R213	01/08/2024	10.88	Call	Bond Future	2,135.6800	2.1357	1,472.7100	1.4727	(31.043)	0	0	0
2023/05/11	R213	01/08/2024	10.88	Put	Bond Future	4,665.7900	4.6658	5,876.2900	5.8763	25.944	0	0	0
2023/05/11	R214	03/08/2023	12.14	Call	Bond Future	1,642.6600	1.6427	1,113.4800	1.1135	(32.215)	0	0	0
2023/05/11	R214	03/08/2023	12.14	Put	Bond Future	2,233.1700	2.2332	2,953.0900	2.9531	32.238	0	0	0
2023/05/11	R214	03/08/2023	12.15	Call	Bond Future	1,665.9100	1.6659	1,131.6900	1.1317	(32.068)	0	0	0
2023/05/11	R214	03/08/2023	12.15	Put	Bond Future	2,208.1900	2.2082	2,923.0700	2.9231	32.374	0	0	0
2023/05/11	R214	03/08/2023			Bond Future	12.2633	61.6477	12.5308	60.3986	2.181	0.0000	0.0000	18,482
2023/05/11	R214	03/08/2023	12.16	Call	Bond Future	1,689.4400	1.6894	1,150.1700	1.1502	(31.920)	0	0	0
2023/05/11	R214	03/08/2023	12.16	Put	Bond Future	2,183.5600	2.1836	2,893.3900	2.8934	32.508	0	0	0
2023/05/11	R214	02/11/2023	11.45	Put	Bond Future	5,529.6500	5.5297	6,507.0700	6.5071	17.676	0	0	0
2023/05/11	R214	02/11/2023	11.46	Call	Bond Future	971.5200	0.9715	669.2000	0.6692	(31.118)	0	0	0
2023/05/11	R214	02/11/2023	11.46	Put	Bond Future	5,490.7100	5.4907	6,464.8500	6.4649	17.742	0	0	0
2023/05/11	R214	02/11/2023			Bond Future	12.3697	59.6867	12.6469	58.4103	2.240	0.0000	0.0000	0
2023/05/11	R214	02/11/2023	11.45	Call	Bond Future	957.8100	0.9578	658.7700	0.6588	(31.221)	0	0	0
2023/05/11	R214	02/11/2023	11.47	Call	Bond Future	985.2100	0.9852	679.6300	0.6796	(31.017)	0	0	0
2023/05/11	R214	02/11/2023	11.47	Put	Bond Future	5,451.8100	5.4518	6,422.6900	6.4227	17.808	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
2023/05/11	R214	01/02/2024	12.16	Call	Bond Future	2,641.2000	2.6412	2,082.3200	2.0823	(21.160)	0	0	0
2023/05/11	R214	01/02/2024	12.16	Put	Bond Future	4,155.9500	4.1560	4,901.4600	4.9015	17.938	0	0	0
2023/05/11	R214	01/02/2024			Bond Future	12.4813	60.9958	12.7688	59.6914	2.303	0.0000	0.0000	0
2023/05/11	R214	01/02/2024	12.14	Call	Bond Future	2,596.9200	2.5969	2,044.1600	2.0442	(21.285)	0	0	0
2023/05/11	R214	01/02/2024	12.14	Put	Bond Future	4,207.9800	4.2080	4,959.6100	4.9596	17.862	0	0	0
2023/05/11	R214	01/02/2024	12.15	Call	Bond Future	2,619.0100	2.6190	2,063.1900	2.0632	(21.223)	0	0	0
2023/05/11	R214	01/02/2024	12.15	Put	Bond Future	4,181.8900	4.1819	4,930.4600	4.9305	17.900	0	0	0
2023/05/11	R214	02/05/2024	11.46	Call	Bond Future	1,552.2200	1.5522	1,182.3900	1.1824	(23.826)	0	0	0
2023/05/11	R214	02/05/2024	11.46	Put	Bond Future	7,046.8000	7.0468	8,010.7200	8.0107	13.679	0	0	0
2023/05/11	R214	02/05/2024	11.47	Call	Bond Future	1,566.8400	1.5668	1,194.4100	1.1944	(23.769)	0	0	0
2023/05/11	R214	02/05/2024	11.47	Put	Bond Future	7,008.9800	7.0090	7,970.3000	7.9703	13.716	0	0	0
2023/05/11	R214	02/05/2024			Bond Future	12.5823	59.0618	12.8800	57.7281	2.366	0.0000	0.0000	0
2023/05/11	R214	02/05/2024	11.48	Call	Bond Future	1,581.5500	1.5816	1,206.5100	1.2065	(23.713)	0	0	0
2023/05/11	R214	02/05/2024	11.48	Put	Bond Future	6,971.3100	6.9713	7,930.0200	7.9300	13.752	0	0	0
2023/05/11	R214	01/08/2024	12.18	Call	Bond Future	2,918.2400	2.9182	2,357.4300	2.3574	(19.217)	0	0	0
2023/05/11	R214	01/08/2024	12.18	Put	Bond Future	5,378.9200	5.3789	6,179.2700	6.1793	14.879	0	0	0
2023/05/11	R214	01/08/2024			Bond Future	12.7105	60.2812	13.0193	58.9200	2.430	0.0000	0.0000	0
2023/05/11	R214	01/08/2024	12.16	Call	Bond Future	2,877.1600	2.8772	2,321.5800	2.3216	(19.310)	0	0	0
2023/05/11	R214	01/08/2024	12.16	Put	Bond Future	5,433.7800	5.4338	6,239.3600	6.2394	14.825	0	0	0
2023/05/11	R214	01/08/2024	12.17	Call	Bond Future	2,897.8000	2.8978	2,339.5900	2.3396	(19.263)	0	0	0
2023/05/11	R214	01/08/2024	12.17	Put	Bond Future	5,406.4200	5.4064	6,209.3700	6.2094	14.852	0	0	0
2023/05/11	R248	03/08/2023	11.80	Call	Bond Future	0.0000	0.0000	633.8100	0.6338	100.000	0	0	1,100
2023/05/11	R248	03/08/2023	11.80	Put	Bond Future	0.0000	0.0000	5,598.0700	5.5981	100.000	0	0	0
2023/05/11	R248	03/08/2023	12.11	Call	Bond Future	1,717.1000	1.7171	1,149.4200	1.1494	(33.060)	0	0	0
2023/05/11	R248	03/08/2023	12.11	Put	Bond Future	3,263.0300	3.2630	4,213.6000	4.2136	29.132	0	0	0
2023/05/11	R248	03/08/2023			Bond Future	12.3728	76.0675	12.6409	74.5493	2.166	0.0000	0.0000	240,212
2023/05/11	R248	03/08/2023	12.09	Call	Bond Future	1,666.0400	1.6660	1,110.2400	1.1102	(33.361)	0	0	0
2023/05/11	R248	03/08/2023	12.09	Put	Bond Future	3,332.0000	3.3320	4,294.4500	4.2944	28.885	0	0	0
2023/05/11	R248	03/08/2023	12.10	Call	Bond Future	1,691.4700	1.6915	1,129.7300	1.1297	(33.210)	0	0	0
2023/05/11	R248	03/08/2023	12.10	Put	Bond Future	3,297.3700	3.2974	4,253.8800	4.2539	29.008	0	0	0
2023/05/11	R248	03/08/2023	12.30	Call	Bond Future	0.0000	0.0000	1,561.2700	1.5613	100.000	0	0	1,100
2023/05/11	R248	03/08/2023	12.30	Put	Bond Future	0.0000	0.0000	3,502.1000	3.5021	100.000	0	0	0
2023/05/11	R248	03/08/2023	13.20	Call	Bond Future	0.0000	0.0000	4,337.1400	4.3371	100.000	0	0	0
2023/05/11	R248	03/08/2023	13.20	Put	Bond Future	0.0000	0.0000	1,347.9700	1.3480	100.000	0	0	1,100
2023/05/11	R248	02/11/2023	11.47	Call	Bond Future	1,097.8800	1.0979	757.6500	0.7577	(30.990)	0	0	0
2023/05/11	R248	02/11/2023	11.48	Call	Bond Future	1,113.6400	1.1136	769.6300	0.7696	(30.891)	0	0	0
2023/05/11	R248	02/11/2023	11.49	Put	Bond Future	7,197.5000	7.1975	8,401.1800	8.4012	16.724	0	0	0
2023/05/11	R248	02/11/2023			Bond Future	12.4840	73.2772	12.7624	71.7257	2.230	0.0000	0.0000	11,069
2023/05/11	R248	02/11/2023	11.47	Put	Bond Future	7,297.1300	7.2971	8,508.3900	8.5084	16.599	0	0	0
2023/05/11	R248	02/11/2023	11.48	Put	Bond Future	7,247.2000	7.2472	8,454.6800	8.4547	16.661	0	0	0
2023/05/11	R248	02/11/2023	11.49	Call	Bond Future	1,129.5400	1.1295	781.7300	0.7817	(30.792)	0	0	0
2023/05/11	R248	01/02/2024	12.14	Call	Bond Future	2,908.1600	2.9082	2,276.9900	2.2770	(21.703)	0	0	0
2023/05/11	R248	01/02/2024	12.14	Put	Bond Future	5,567.3800	5.5674	6,521.6800	6.5217	17.141	0	0	0
2023/05/11	R248	01/02/2024	12.15	Call	Bond Future	2,933.6600	2.9337	2,298.8000	2.2988	(21.641)	0	0	0
2023/05/11	R248	01/02/2024	12.15	Put	Bond Future	5,533.3100	5.5333	6,483.9200	6.4839	17.180	0	0	0
2023/05/11	R248	01/02/2024			Bond Future	12.6008	74.8844	12.8904	73.2989	2.298	0.0000	0.0000	0
2023/05/11	R248	01/02/2024	12.16	Call	Bond Future	2,959.2700	2.9593	2,320.7200	2.3207	(21.578)	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
2023/05/11	R248	01/02/2024	12.16	Put	Bond Future	5,499.4300	5.4994	6,446.3500	6.4463	17.219	0	0	0
2023/05/11	R248	02/05/2024	11.46	Call	Bond Future	1,786.7700	1.7868	1,363.2700	1.3633	(23.702)	0	0	0
2023/05/11	R248	02/05/2024	11.47	Call	Bond Future	1,803.8700	1.8039	1,377.3100	1.3773	(23.647)	0	0	0
2023/05/11	R248	02/05/2024	11.48	Put	Bond Future	9,191.8200	9.1918	10,383.2900	10.3833	12.962	0	0	0
2023/05/11	R248	02/05/2024			Bond Future	12.7067	72.1184	13.0073	70.4973	2.366	0.0000	0.0000	13,000
2023/05/11	R248	02/05/2024	11.46	Put	Bond Future	9,288.7400	9.2887	10,486.3300	10.4863	12.893	0	0	0
2023/05/11	R248	02/05/2024	11.47	Put	Bond Future	9,240.1800	9.2402	10,434.7100	10.4347	12.928	0	0	0
2023/05/11	R248	02/05/2024	11.48	Call	Bond Future	1,821.0700	1.8211	1,391.4500	1.3915	(23.592)	0	0	0
2023/05/11	R248	01/08/2024	12.30	Call	Bond Future	3,607.7200	3.6077	2,924.3000	2.9243	(18.943)	0	0	0
2023/05/11	R248	01/08/2024	12.30	Put	Bond Future	6,639.9200	6.6399	7,610.9200	7.6109	14.624	0	0	0
2023/05/11	R248	01/08/2024	12.31	Call	Bond Future	3,632.9700	3.6330	2,946.4200	2.9464	(18.898)	0	0	0
2023/05/11	R248	01/08/2024	12.31	Put	Bond Future	6,606.9900	6.6070	7,574.8600	7.5749	14.649	0	0	0
2023/05/11	R248	01/08/2024			Bond Future	12.8407	73.6066	13.1536	71.9521	2.437	0.0000	0.0000	0
2023/05/11	R248	01/08/2024	12.32	Call	Bond Future	3,658.2900	3.6583	2,968.6200	2.9686	(18.852)	0	0	0
2023/05/11	R248	01/08/2024	12.32	Put	Bond Future	6,574.2100	6.5742	7,538.9600	7.5390	14.675	0	0	0

**Total**

**1387299**