



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 20/06/2023 TO 20/06/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	2025	03/08/2023		Bond Future	171.9015	171.9015	171.8901	171.8901	(0.007)	0.0000	0.0000	6,305
2023/06/20	2025	02/11/2023		Bond Future	175.7552	175.7552	175.7431	175.7431	(0.007)	0.0000	0.0000	0
2023/06/20	2025	01/02/2024		Bond Future	178.0116	178.0116	177.9992	177.9992	(0.007)	0.0000	0.0000	0
2023/06/20	2025	02/05/2024		Bond Future	182.1771	182.1771	182.1645	182.1645	(0.007)	0.0000	0.0000	0
2023/06/20	2025	01/08/2024		Bond Future	184.4430	184.4430	184.4313	184.4313	(0.006)	0.0000	0.0000	0
2023/06/20	2029	03/08/2023		Bond Future	124.9818	124.9818	124.7100	124.7100	(0.217)	0.0000	0.0000	2,275
2023/06/20	2029	02/11/2023		Bond Future	126.4483	126.4483	126.1702	126.1702	(0.220)	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
2023/06/20	2029	01/02/2024			Bond Future	129.3692	129.3692	129.0846	129.0846	(0.220)	0.0000	0.0000	0
2023/06/20	2029	02/05/2024			Bond Future	131.0192	131.0192	130.7283	130.7283	(0.222)	0.0000	0.0000	0
2023/06/20	2029	01/08/2024			Bond Future	133.9828	133.9828	133.6857	133.6857	(0.222)	0.0000	0.0000	0
2023/06/20	2030	03/08/2023	10.40	Call	Bond Future	480.1400	0.4801	378.3100	0.3783	(21.208)	0	0	1,012
2023/06/20	2030	03/08/2023	10.65	Call	Bond Future	903.0200	0.9030	748.6200	0.7486	(17.098)	0	0	350
2023/06/20	2030	03/08/2023	10.65	Put	Bond Future	1,601.8400	1.6018	1,807.1300	1.8071	12.816	0	0	0
2023/06/20	2030	03/08/2023	11.34	Call	Bond Future	2,725.4000	2.7254	2,451.8700	2.4519	(10.036)	0	0	0
2023/06/20	2030	03/08/2023	11.34	Put	Bond Future	563.1500	0.5631	649.3100	0.6493	15.300	0	0	0
2023/06/20	2030	03/08/2023	12.89	Call	Bond Future	8,206.8300	8.2068	7,852.9200	7.8529	(4.312)	0	0	0
2023/06/20	2030	03/08/2023	12.89	Put	Bond Future	35.3700	0.0354	41.1500	0.0412	16.342	0	0	350
2023/06/20	2030	03/08/2023	11.35	Call	Bond Future	2,756.9500	2.7569	2,482.1800	2.4822	(9.966)	0	0	0
2023/06/20	2030	03/08/2023	11.36	Put	Bond Future	545.2100	0.5452	628.9000	0.6289	15.350	0	0	0
2023/06/20	2030	03/08/2023			Bond Future	10.8159	87.2930	10.9019	86.9333	0.795	0.0000	0.0000	96,912
2023/06/20	2030	03/08/2023	10.40	Put	Bond Future	2,245.4800	2.2455	2,503.3400	2.5033	11.484	0	0	0
2023/06/20	2030	03/08/2023	11.35	Put	Bond Future	554.1100	0.5541	639.0300	0.6390	15.325	0	0	0
2023/06/20	2030	03/08/2023	11.36	Call	Bond Future	2,788.6200	2.7886	2,512.6200	2.5126	(9.897)	0	0	0
2023/06/20	2030	03/08/2023	12.59	Call	Bond Future	7,118.0200	7.1180	6,769.0700	6.7691	(4.902)	0	0	0
2023/06/20	2030	03/08/2023	12.59	Put	Bond Future	66.4400	0.0664	77.1800	0.0772	16.165	0	0	1,012
2023/06/20	2030	02/11/2023	12.27	Put	Bond Future	600.9300	0.6009	662.4100	0.6624	10.231	0	0	500
2023/06/20	2030	02/11/2023	11.43	Call	Bond Future	3,444.9800	3.4450	3,199.6500	3.1996	(7.121)	0	0	0
2023/06/20	2030	02/11/2023	11.43	Put	Bond Future	1,344.5400	1.3445	1,467.0700	1.4671	9.113	0	0	500
2023/06/20	2030	02/11/2023	10.80	Call	Bond Future	1,946.1500	1.9462	1,766.7000	1.7667	(9.221)	0	0	0
2023/06/20	2030	02/11/2023	10.80	Put	Bond Future	2,378.9000	2.3789	2,567.3100	2.5673	7.920	0	0	0
2023/06/20	2030	02/11/2023	10.81	Call	Bond Future	1,966.6200	1.9666	1,786.0300	1.7860	(9.183)	0	0	0
2023/06/20	2030	02/11/2023	10.81	Put	Bond Future	2,358.4300	2.3584	2,545.7000	2.5457	7.940	0	0	0
2023/06/20	2030	02/11/2023	10.07	Call	Bond Future	817.7500	0.8178	718.3300	0.7183	(12.158)	0	0	800
2023/06/20	2030	02/11/2023	10.07	Put	Bond Future	4,305.4000	4.3054	4,573.8400	4.5738	6.235	0	0	0
2023/06/20	2030	02/11/2023	10.39	Call	Bond Future	1,224.0300	1.2240	1,091.1600	1.0912	(10.855)	0	0	500
2023/06/20	2030	02/11/2023	9.57	Call	Bond Future	418.5800	0.4186	359.9300	0.3599	(14.012)	0	0	800
2023/06/20	2030	02/11/2023	9.57	Put	Bond Future	6,075.8200	6.0758	6,385.0300	6.3850	5.089	0	0	0
2023/06/20	2030	02/11/2023			Bond Future	10.9060	89.2289	10.9966	88.8610	0.831	0.0000	0.0000	312
2023/06/20	2030	02/11/2023	12.27	Call	Bond Future	5,937.1600	5.9372	5,630.7800	5.6308	(5.160)	0	0	0
2023/06/20	2030	02/11/2023	11.12	Call	Bond Future	2,654.5600	2.6546	2,439.9500	2.4400	(8.085)	0	0	500
2023/06/20	2030	02/11/2023	11.12	Put	Bond Future	1,788.9300	1.7889	1,942.1800	1.9422	8.567	0	0	0
2023/06/20	2030	02/11/2023	11.57	Call	Bond Future	3,829.6900	3.8297	3,571.8800	3.5719	(6.732)	0	0	0
2023/06/20	2030	02/11/2023	11.57	Put	Bond Future	1,178.8900	1.1789	1,288.9400	1.2889	9.335	0	0	800
2023/06/20	2030	02/11/2023	10.82	Call	Bond Future	1,986.9900	1.9870	1,805.2700	1.8053	(9.145)	0	0	0
2023/06/20	2030	02/11/2023	10.82	Put	Bond Future	2,337.8800	2.3379	2,524.0200	2.5240	7.962	0	0	0
2023/06/20	2030	02/11/2023	10.39	Put	Bond Future	3,356.3800	3.3564	3,591.3700	3.5914	7.001	0	0	0
2023/06/20	2030	02/11/2023	10.62	Call	Bond Future	1,602.2100	1.6022	1,443.3000	1.4433	(9.918)	0	0	500
2023/06/20	2030	02/11/2023	10.62	Put	Bond Future	2,776.0800	2.7761	2,985.0300	2.9850	7.527	0	0	0
2023/06/20	2030	02/11/2023	9.89	Call	Bond Future	641.3100	0.6413	558.6100	0.5586	(12.895)	0	0	500
2023/06/20	2030	02/11/2023	9.89	Put	Bond Future	4,902.6400	4.9026	5,187.8000	5.1878	5.816	0	0	0
2023/06/20	2030	01/02/2024	11.86	Put	Bond Future	1,414.5600	1.4146	1,525.7300	1.5257	7.859	0	0	500
2023/06/20	2030	01/02/2024	12.10	Put	Bond Future	1,190.1700	1.1902	1,286.0800	1.2861	8.059	0	0	400
2023/06/20	2030	01/02/2024	11.37	Call	Bond Future	3,488.9000	3.4889	3,260.4700	3.2605	(6.547)	0	0	0
2023/06/20	2030	01/02/2024	11.37	Put	Bond Future	2,007.7600	2.0078	2,155.7100	2.1557	7.369	0	0	0

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2023/06/20	2030	01/02/2024	11.85	Call	Bond Future	4,734.5200	4.7345	4,469.9900	4.4700	(5.587)	0	0	0
2023/06/20	2030	01/02/2024	11.85	Put	Bond Future	1,424.8200	1.4248	1,536.6700	1.5367	7.850	0	0	500
2023/06/20	2030	01/02/2024	10.16	Call	Bond Future	1,235.1000	1.2351	1,116.0100	1.1160	(9.642)	0	0	200
2023/06/20	2030	01/02/2024	10.16	Put	Bond Future	4,590.3500	4.5904	4,847.6400	4.8476	5.605	0	0	0
2023/06/20	2030	01/02/2024	11.00	Call	Bond Future	2,642.1700	2.6422	2,446.0000	2.4460	(7.425)	0	0	0
2023/06/20	2030	01/02/2024	9.93	Call	Bond Future	981.0800	0.9811	880.7400	0.8807	(10.228)	0	0	1,360
2023/06/20	2030	01/02/2024	9.93	Put	Bond Future	5,293.9100	5.2939	5,569.9500	5.5700	5.214	0	0	0
2023/06/20	2030	01/02/2024	10.00	Call	Bond Future	1,046.1800	1.0462	940.6200	0.9406	(10.090)	0	0	500
2023/06/20	2030	01/02/2024	10.00	Put	Bond Future	5,066.2400	5.0662	5,337.0600	5.3371	5.346	0	0	0
2023/06/20	2030	01/02/2024	9.57	Put	Bond Future	6,533.8500	6.5338	6,834.0700	6.8341	4.595	0	0	0
2023/06/20	2030	01/02/2024	9.89	Put	Bond Future	5,426.0800	5.4261	5,705.0200	5.7050	5.141	0	0	0
2023/06/20	2030	01/02/2024			Bond Future	10.9905	87.2634	11.0862	86.8870	0.870	0.0000	0.0000	0
2023/06/20	2030	01/02/2024	11.86	Call	Bond Future	4,761.8300	4.7618	4,496.6200	4.4966	(5.569)	0	0	0
2023/06/20	2030	01/02/2024	12.10	Call	Bond Future	5,432.8200	5.4328	5,152.3500	5.1524	(5.163)	0	0	0
2023/06/20	2030	01/02/2024	11.75	Call	Bond Future	4,463.7000	4.4637	4,206.0900	4.2061	(5.771)	0	0	0
2023/06/20	2030	01/02/2024	11.75	Put	Bond Future	1,530.8700	1.5309	1,649.6400	1.6496	7.758	0	0	200
2023/06/20	2030	01/02/2024	11.31	Call	Bond Future	3,344.1000	3.3441	3,120.6800	3.1207	(6.681)	0	0	0
2023/06/20	2030	01/02/2024	11.31	Put	Bond Future	2,095.0400	2.0950	2,248.0000	2.2480	7.301	0	0	1,360
2023/06/20	2030	01/02/2024	11.35	Call	Bond Future	3,440.3600	3.4404	3,213.5900	3.2136	(6.591)	0	0	0
2023/06/20	2030	01/02/2024	11.35	Put	Bond Future	2,036.4900	2.0365	2,186.1000	2.1861	7.346	0	0	0
2023/06/20	2030	01/02/2024	11.36	Call	Bond Future	3,464.4600	3.4645	3,236.8600	3.2369	(6.570)	0	0	0
2023/06/20	2030	01/02/2024	11.36	Put	Bond Future	2,021.9500	2.0219	2,170.7300	2.1707	7.358	0	0	0
2023/06/20	2030	01/02/2024	10.39	Call	Bond Future	1,545.2800	1.5453	1,405.8000	1.4058	(9.026)	0	0	500
2023/06/20	2030	01/02/2024	10.39	Put	Bond Future	3,955.4200	3.9554	4,192.3200	4.1923	5.989	0	0	0
2023/06/20	2030	01/02/2024	11.00	Put	Bond Future	2,604.8200	2.6048	2,785.0300	2.7850	6.918	0	0	700
2023/06/20	2030	01/02/2024	10.07	Call	Bond Future	1,126.1100	1.1261	1,014.7100	1.0147	(9.892)	0	0	400
2023/06/20	2030	01/02/2024	10.07	Put	Bond Future	4,854.5700	4.8546	5,119.5500	5.1195	5.458	0	0	0
2023/06/20	2030	01/02/2024	9.57	Call	Bond Future	696.6900	0.6967	620.5300	0.6205	(10.932)	0	0	400
2023/06/20	2030	01/02/2024	9.89	Call	Bond Future	945.4300	0.9454	847.9900	0.8480	(10.306)	0	0	500
2023/06/20	2030	02/05/2024	11.12	Put	Bond Future	2,830.6900	2.8307	3,013.2500	3.0132	6.449	0	0	0
2023/06/20	2030	02/05/2024	12.38	Call	Bond Future	6,122.3400	6.1223	5,835.2400	5.8352	(4.689)	0	0	0
2023/06/20	2030	02/05/2024	12.38	Put	Bond Future	1,327.2300	1.3272	1,425.2200	1.4252	7.383	0	0	1,080
2023/06/20	2030	02/05/2024	10.62	Call	Bond Future	2,027.4000	2.0274	1,867.0100	1.8670	(7.911)	0	0	500
2023/06/20	2030	02/05/2024	10.62	Put	Bond Future	3,807.7700	3.8078	4,032.4700	4.0325	5.901	0	0	0
2023/06/20	2030	02/05/2024	10.82	Call	Bond Future	2,383.5400	2.3835	2,206.0500	2.2060	(7.446)	0	0	1,080
2023/06/20	2030	02/05/2024	10.82	Put	Bond Future	3,384.4700	3.3845	3,592.0700	3.5921	6.134	0	0	0
2023/06/20	2030	02/05/2024	9.81	Call	Bond Future	982.8100	0.9828	886.7500	0.8867	(9.774)	0	0	0
2023/06/20	2030	02/05/2024	9.81	Put	Bond Future	6,008.9600	6.0090	6,297.9900	6.2980	4.810	0	0	0
2023/06/20	2030	02/05/2024	9.82	Call	Bond Future	991.5700	0.9916	894.8400	0.8948	(9.755)	0	0	0
2023/06/20	2030	02/05/2024	9.82	Put	Bond Future	5,976.7600	5.9768	6,265.1200	6.2651	4.825	0	0	0
2023/06/20	2030	02/05/2024	9.66	Call	Bond Future	859.2700	0.8593	772.9000	0.7729	(10.052)	0	0	1,000
2023/06/20	2030	02/05/2024	9.66	Put	Bond Future	6,502.5400	6.5025	6,801.2600	6.8013	4.594	0	0	0
2023/06/20	2030	02/05/2024			Bond Future	11.0801	89.2860	11.1812	88.9009	0.912	0.0000	0.0000	0
2023/06/20	2030	02/05/2024	13.15	Call	Bond Future	8,291.5800	8.2916	7,970.3200	7.9703	(3.875)	0	0	0
2023/06/20	2030	02/05/2024	13.15	Put	Bond Future	811.6100	0.8116	875.4400	0.8754	7.865	0	0	500
2023/06/20	2030	02/05/2024	11.12	Call	Bond Future	2,983.0200	2.9830	2,780.4900	2.7805	(6.789)	0	0	500
2023/06/20	2030	02/05/2024	11.94	Call	Bond Future	4,939.4500	4.9394	4,677.4700	4.6775	(5.304)	0	0	0
2023/06/20	2030	02/05/2024	11.94	Put	Bond Future	1,729.5800	1.7296	1,852.6900	1.8527	7.118	0	0	1,000

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2023/06/20	2030	02/05/2024	10.16	Call	Bond Future	1,352.7100	1.3527	1,230.7800	1.2308	(9.014)	0	0	1,000
2023/06/20	2030	02/05/2024	10.16	Put	Bond Future	4,958.6000	4.9586	5,221.7600	5.2218	5.307	0	0	0
2023/06/20	2030	02/05/2024	9.83	Call	Bond Future	1,000.1300	1.0001	902.7400	0.9027	(9.738)	0	0	0
2023/06/20	2030	02/05/2024	9.83	Put	Bond Future	5,944.3800	5.9444	6,232.0800	6.2321	4.840	0	0	0
2023/06/20	2030	01/08/2024	10.37	Call	Bond Future	1,713.1500	1.7131	1,573.7000	1.5737	(8.140)	0	0	0
2023/06/20	2030	01/08/2024	10.37	Put	Bond Future	4,835.6700	4.8357	5,089.6300	5.0896	5.252	0	0	0
2023/06/20	2030	01/08/2024	10.38	Call	Bond Future	1,727.0600	1.7271	1,586.8400	1.5868	(8.119)	0	0	0
2023/06/20	2030	01/08/2024	10.38	Put	Bond Future	4,811.0900	4.8111	5,064.2800	5.0643	5.263	0	0	0
2023/06/20	2030	01/08/2024			Bond Future	11.1988	87.2782	11.3058	86.8848	0.956	0.0000	0.0000	0
2023/06/20	2030	01/08/2024	10.39	Call	Bond Future	1,741.0400	1.7410	1,600.0500	1.6000	(8.098)	0	0	0
2023/06/20	2030	01/08/2024	10.39	Put	Bond Future	4,786.5900	4.7866	5,039.0100	5.0390	5.273	0	0	0
2023/06/20	2032	03/08/2023	9.60	Call	Bond Future	0.1700	0.0002	0.0800	0.0001	(52.941)	0	0	1,500
2023/06/20	2032	03/08/2023	9.60	Put	Bond Future	9,165.5100	9.1655	9,549.9400	9.5499	4.194	0	0	0
2023/06/20	2032	03/08/2023	10.30	Call	Bond Future	20.0100	0.0200	12.1400	0.0121	(39.330)	0	0	7,500
2023/06/20	2032	03/08/2023	10.30	Put	Bond Future	5,444.4500	5.4445	5,821.1000	5.8211	6.918	0	0	0
2023/06/20	2032	03/08/2023	12.04	Call	Bond Future	3,570.7800	3.5708	3,260.8600	3.2609	(8.679)	0	0	3,000
2023/06/20	2032	03/08/2023	12.04	Put	Bond Future	520.1100	0.5201	594.7100	0.5947	14.343	0	0	3,000
2023/06/20	2032	03/08/2023	11.77	Call	Bond Future	2,609.6300	2.6096	2,335.7600	2.3358	(10.495)	0	0	0
2023/06/20	2032	03/08/2023	11.77	Put	Bond Future	801.7200	0.8017	912.3700	0.9124	13.802	0	0	0
2023/06/20	2032	03/08/2023	11.90	Call	Bond Future	3,061.2000	3.0612	2,768.5600	2.7686	(9.560)	0	0	5,000
2023/06/20	2032	03/08/2023	11.90	Put	Bond Future	651.7500	0.6517	743.6300	0.7436	14.097	0	0	0
2023/06/20	2032	03/08/2023	11.55	Call	Bond Future	1,901.5500	1.9016	1,665.5400	1.6655	(12.411)	0	0	0
2023/06/20	2032	03/08/2023	11.55	Put	Bond Future	1,125.2100	1.1252	1,273.7200	1.2737	13.198	0	0	7,500
2023/06/20	2032	03/08/2023			Bond Future	11.3868	85.9346	11.4674	85.5501	0.708	0.0000	0.0000	117,576
2023/06/20	2032	03/08/2023	11.45	Call	Bond Future	1,608.8800	1.6089	1,392.5700	1.3926	(13.445)	0	0	0
2023/06/20	2032	03/08/2023	11.45	Put	Bond Future	1,307.1600	1.3072	1,475.3700	1.4754	12.868	0	0	7,500
2023/06/20	2032	03/08/2023	12.00	Call	Bond Future	3,422.9900	3.4230	3,117.7000	3.1177	(8.919)	0	0	5,000
2023/06/20	2032	03/08/2023	12.00	Put	Bond Future	554.8300	0.5548	634.0600	0.6341	14.280	0	0	0
2023/06/20	2032	03/08/2023	11.76	Call	Bond Future	2,575.8900	2.5759	2,303.5700	2.3036	(10.572)	0	0	0
2023/06/20	2032	03/08/2023	11.76	Put	Bond Future	814.5000	0.8145	926.7000	0.9267	13.775	0	0	0
2023/06/20	2032	03/08/2023	11.50	Call	Bond Future	1,753.0600	1.7531	1,526.7300	1.5267	(12.911)	0	0	11,000
2023/06/20	2032	03/08/2023	11.50	Put	Bond Future	1,213.5800	1.2136	1,371.7700	1.3718	13.035	0	0	11,000
2023/06/20	2032	03/08/2023	11.75	Call	Bond Future	2,542.3100	2.5423	2,271.5600	2.2716	(10.650)	0	0	0
2023/06/20	2032	03/08/2023	11.75	Put	Bond Future	827.4700	0.8275	941.2400	0.9412	13.749	0	0	0
2023/06/20	2032	02/11/2023	11.90	Call	Bond Future	3,658.3800	3.6584	3,406.1900	3.4062	(6.893)	0	0	0
2023/06/20	2032	02/11/2023	11.90	Put	Bond Future	1,767.0600	1.7671	1,908.1200	1.9081	7.983	0	0	0
2023/06/20	2032	02/11/2023	11.24	Call	Bond Future	1,957.1300	1.9571	1,780.0600	1.7801	(9.047)	0	0	0
2023/06/20	2032	02/11/2023	11.24	Put	Bond Future	3,137.3900	3.1374	3,353.5700	3.3536	6.890	0	0	0
2023/06/20	2032	02/11/2023	10.71	Call	Bond Future	1,027.9800	1.0280	913.5200	0.9135	(11.134)	0	0	500
2023/06/20	2032	02/11/2023	11.09	Put	Bond Future	3,550.9300	3.5509	3,785.3600	3.7854	6.602	0	0	0
2023/06/20	2032	02/11/2023	10.59	Call	Bond Future	871.0600	0.8711	769.6000	0.7696	(11.648)	0	0	500
2023/06/20	2032	02/11/2023	10.59	Put	Bond Future	5,227.3600	5.2274	5,519.1500	5.5191	5.582	0	0	0
2023/06/20	2032	02/11/2023			Bond Future	11.4898	83.6771	11.5741	83.2838	0.733	0.0000	0.0000	65,800
2023/06/20	2032	02/11/2023	11.78	Call	Bond Future	3,311.1800	3.3112	3,071.4900	3.0715	(7.239)	0	0	0
2023/06/20	2032	02/11/2023	11.78	Put	Bond Future	1,967.2100	1.9672	2,120.7700	2.1208	7.806	0	0	500
2023/06/20	2032	02/11/2023	12.26	Call	Bond Future	4,778.1200	4.7781	4,492.4900	4.4925	(5.978)	0	0	0
2023/06/20	2032	02/11/2023	12.26	Put	Bond Future	1,273.5400	1.2735	1,381.1600	1.3812	8.450	0	0	500

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
2023/06/20	2032	02/11/2023	11.23	Call	Bond Future	1,935.7900	1.9358	1,759.9300	1.7599	(9.085)	0	0	0
2023/06/20	2032	02/11/2023	11.23	Put	Bond Future	3,163.7600	3.1638	3,381.1500	3.3812	6.871	0	0	0
2023/06/20	2032	02/11/2023	11.28	Call	Bond Future	2,044.4000	2.0444	1,862.4600	1.8625	(8.899)	0	0	0
2023/06/20	2032	02/11/2023	11.28	Put	Bond Future	3,034.1900	3.0342	3,245.5000	3.2455	6.964	0	0	500
2023/06/20	2032	02/11/2023	10.71	Put	Bond Future	4,786.2800	4.7863	5,065.0700	5.0651	5.825	0	0	0
2023/06/20	2032	02/11/2023	11.09	Call	Bond Future	1,651.3400	1.6513	1,492.5200	1.4925	(9.618)	0	0	500
2023/06/20	2032	02/11/2023	11.22	Call	Bond Future	1,914.5700	1.9146	1,739.9300	1.7399	(9.122)	0	0	0
2023/06/20	2032	02/11/2023	11.22	Put	Bond Future	3,190.2800	3.1903	3,408.8900	3.4089	6.852	0	0	0
2023/06/20	2032	01/02/2024	12.50	Call	Bond Future	5,758.6400	5.7586	5,472.5400	5.4725	(4.968)	0	0	0
2023/06/20	2032	01/02/2024	12.73	Call	Bond Future	6,487.5800	6.4876	6,186.7400	6.1867	(4.637)	0	0	0
2023/06/20	2032	01/02/2024	12.73	Put	Bond Future	1,460.8300	1.4608	1,562.3200	1.5623	6.947	0	0	500
2023/06/20	2032	01/02/2024	11.83	Call	Bond Future	3,799.8800	3.7999	3,566.1400	3.5661	(6.151)	0	0	0
2023/06/20	2032	01/02/2024	11.83	Put	Bond Future	2,693.4800	2.6935	2,862.0700	2.8621	6.259	0	0	0
2023/06/20	2032	01/02/2024	11.84	Call	Bond Future	3,826.6700	3.8267	3,592.0500	3.5920	(6.131)	0	0	0
2023/06/20	2032	01/02/2024	11.84	Put	Bond Future	2,675.3000	2.6753	2,843.0100	2.8430	6.269	0	0	0
2023/06/20	2032	01/02/2024	10.78	Call	Bond Future	1,540.4500	1.5404	1,407.0300	1.4070	(8.661)	0	0	200
2023/06/20	2032	01/02/2024	11.09	Call	Bond Future	2,075.7400	2.0757	1,912.4600	1.9125	(7.866)	0	0	500
2023/06/20	2032	01/02/2024	11.09	Put	Bond Future	4,389.1100	4.3891	4,628.1600	4.6282	5.446	0	0	0
2023/06/20	2032	01/02/2024	11.75	Call	Bond Future	3,586.5400	3.5865	3,359.9500	3.3600	(6.318)	0	0	0
2023/06/20	2032	01/02/2024	11.75	Put	Bond Future	2,841.0700	2.8411	3,016.8100	3.0168	6.186	0	0	200
2023/06/20	2032	01/02/2024	10.01	Call	Bond Future	692.8600	0.6929	620.3000	0.6203	(10.473)	0	0	1,200
2023/06/20	2032	01/02/2024	10.01	Put	Bond Future	8,339.6900	8.3397	8,669.4600	8.6695	3.954	0	0	0
2023/06/20	2032	01/02/2024	10.59	Call	Bond Future	1,263.2700	1.2633	1,147.3600	1.1474	(9.175)	0	0	500
2023/06/20	2032	01/02/2024			Bond Future	11.5862	85.5909	11.6744	85.1886	0.761	0.0000	0.0000	0
2023/06/20	2032	01/02/2024	12.50	Put	Bond Future	1,709.7600	1.7098	1,825.9900	1.8260	6.798	0	0	200
2023/06/20	2032	01/02/2024	12.62	Call	Bond Future	6,136.2700	6.1363	5,842.2800	5.8423	(4.791)	0	0	0
2023/06/20	2032	01/02/2024	12.62	Put	Bond Future	1,575.1800	1.5752	1,683.5200	1.6835	6.878	0	0	1,200
2023/06/20	2032	01/02/2024	11.85	Call	Bond Future	3,853.8000	3.8538	3,618.3000	3.6183	(6.111)	0	0	0
2023/06/20	2032	01/02/2024	11.85	Put	Bond Future	2,657.4900	2.6575	2,824.3200	2.8243	6.278	0	0	0
2023/06/20	2032	01/02/2024	10.78	Put	Bond Future	5,341.9400	5.3419	5,610.8500	5.6109	5.034	0	0	0
2023/06/20	2032	01/02/2024	10.59	Put	Bond Future	5,993.5900	5.9936	6,280.0100	6.2800	4.779	0	0	0
2023/06/20	2032	01/02/2024	10.76	Call	Bond Future	1,509.5100	1.5095	1,377.9800	1.3780	(8.713)	0	0	1,200
2023/06/20	2032	01/02/2024	10.76	Put	Bond Future	5,408.1600	5.4082	5,678.9600	5.6790	5.007	0	0	0
2023/06/20	2032	02/05/2024	12.90	Call	Bond Future	6,822.7900	6.8228	6,518.1900	6.5182	(4.464)	0	0	0
2023/06/20	2032	02/05/2024	13.18	Call	Bond Future	7,709.5100	7.7095	7,389.9400	7.3899	(4.145)	0	0	0
2023/06/20	2032	02/05/2024	13.18	Put	Bond Future	1,354.4900	1.3545	1,446.5600	1.4466	6.797	0	0	500
2023/06/20	2032	02/05/2024	10.86	Call	Bond Future	1,699.5000	1.6995	1,559.7600	1.5598	(8.222)	0	0	1,000
2023/06/20	2032	02/05/2024	10.86	Put	Bond Future	5,495.8100	5.4958	5,767.7100	5.7677	4.947	0	0	0
2023/06/20	2032	02/05/2024	10.56	Call	Bond Future	1,265.2600	1.2653	1,151.8500	1.1519	(8.963)	0	0	0
2023/06/20	2032	02/05/2024	10.56	Put	Bond Future	6,499.9600	6.5000	6,798.1900	6.7982	4.588	0	0	0
2023/06/20	2032	02/05/2024	10.65	Call	Bond Future	1,387.0000	1.3870	1,265.8600	1.2659	(8.734)	0	0	1,550
2023/06/20	2032	02/05/2024	10.65	Put	Bond Future	6,186.9500	6.1870	6,477.4500	6.4775	4.695	0	0	0
2023/06/20	2032	02/05/2024	10.36	Call	Bond Future	1,043.1900	1.0432	945.2600	0.9453	(9.388)	0	0	1,000
2023/06/20	2032	02/05/2024	10.36	Put	Bond Future	7,254.0300	7.2540	7,567.7400	7.5677	4.325	0	0	0
2023/06/20	2032	02/05/2024			Bond Future	11.6839	83.4109	11.7762	82.9992	0.790	0.0000	0.0000	0
2023/06/20	2032	02/05/2024	12.90	Put	Bond Future	1,607.0600	1.6071	1,714.1000	1.7141	6.661	0	0	1,000
2023/06/20	2032	02/05/2024	13.35	Call	Bond Future	8,257.6200	8.2576	7,929.9100	7.9299	(3.969)	0	0	0
2023/06/20	2032	02/05/2024	13.35	Put	Bond Future	1,221.6600	1.2217	1,305.5900	1.3056	6.870	0	0	1,550

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
2023/06/20	2032	02/05/2024	11.09	Call	Bond Future	2,093.7400	2.0937	1,932.9000	1.9329	(7.682)	0	0	500
2023/06/20	2032	02/05/2024	11.09	Put	Bond Future	4,807.8600	4.8079	5,058.6600	5.0587	5.216	0	0	0
2023/06/20	2032	02/05/2024	11.35	Call	Bond Future	2,611.4200	2.6114	2,426.3400	2.4263	(7.087)	0	0	1,550
2023/06/20	2032	02/05/2024	11.35	Put	Bond Future	4,123.2800	4.1233	4,349.8400	4.3498	5.495	0	0	0
2023/06/20	2032	02/05/2024	10.59	Call	Bond Future	1,305.0400	1.3050	1,189.0700	1.1891	(8.886)	0	0	500
2023/06/20	2032	02/05/2024	10.59	Put	Bond Future	6,394.5100	6.3945	6,690.1800	6.6902	4.624	0	0	0
2023/06/20	2032	02/05/2024	10.54	Call	Bond Future	1,239.1900	1.2392	1,127.4800	1.1275	(9.015)	0	0	0
2023/06/20	2032	02/05/2024	10.54	Put	Bond Future	6,570.8800	6.5709	6,870.8100	6.8708	4.565	0	0	0
2023/06/20	2032	02/05/2024	10.55	Call	Bond Future	1,252.1800	1.2522	1,139.6200	1.1396	(8.989)	0	0	0
2023/06/20	2032	02/05/2024	10.55	Put	Bond Future	6,535.3500	6.5353	6,834.4300	6.8344	4.576	0	0	0
2023/06/20	2032	01/08/2024	11.15	Call	Bond Future	2,174.9300	2.1749	2,012.4900	2.0125	(7.469)	0	0	0
2023/06/20	2032	01/08/2024	11.15	Put	Bond Future	5,092.0100	5.0920	5,350.1800	5.3502	5.070	0	0	0
2023/06/20	2032	01/08/2024			Bond Future	11.8033	85.2759	11.9000	84.8553	0.819	0.0000	0.0000	0
2023/06/20	2032	01/08/2024	11.13	Call	Bond Future	2,140.1100	2.1401	1,979.4100	1.9794	(7.509)	0	0	0
2023/06/20	2032	01/08/2024	11.13	Put	Bond Future	5,148.5800	5.1486	5,408.4900	5.4085	5.048	0	0	0
2023/06/20	2032	01/08/2024	11.14	Call	Bond Future	2,157.3100	2.1573	1,995.7400	1.9957	(7.489)	0	0	0
2023/06/20	2032	01/08/2024	11.14	Put	Bond Future	5,120.0700	5.1201	5,379.1100	5.3791	5.059	0	0	0
2023/06/20	2033	03/08/2023			Bond Future	118.4700	118.4700	118.4286	118.4286	(0.035)	0.0000	0.0000	7,227
2023/06/20	2033	02/11/2023			Bond Future	119.6981	119.6981	119.6556	119.6556	(0.035)	0.0000	0.0000	0
2023/06/20	2033	01/02/2024			Bond Future	122.4631	122.4631	122.4194	122.4194	(0.036)	0.0000	0.0000	0
2023/06/20	2033	02/05/2024			Bond Future	123.8566	123.8566	123.8123	123.8123	(0.036)	0.0000	0.0000	0
2023/06/20	2033	01/08/2024			Bond Future	126.6582	126.6582	126.6133	126.6133	(0.035)	0.0000	0.0000	0
2023/06/20	2037	03/08/2023	12.12	Call	Bond Future	1,367.3100	1.3673	1,094.2100	1.0942	(19.974)	0	0	0
2023/06/20	2037	03/08/2023	12.12	Put	Bond Future	1,815.5500	1.8156	2,130.0100	2.1300	17.320	0	0	0
2023/06/20	2037	03/08/2023	12.13	Call	Bond Future	1,393.2700	1.3933	1,116.9100	1.1169	(19.835)	0	0	0
2023/06/20	2037	03/08/2023	12.13	Put	Bond Future	1,787.7400	1.7877	2,098.9400	2.0989	17.407	0	0	0
2023/06/20	2037	03/08/2023			Bond Future	12.2037	75.9788	12.3145	75.3912	0.908	0.0000	0.0000	131,988
2023/06/20	2037	03/08/2023	10.30	Call	Bond Future	2.1800	0.0022	1.0700	0.0011	(50.917)	0	0	1,800
2023/06/20	2037	03/08/2023	10.30	Put	Bond Future	11,241.7500	11.2417	11,828.2000	11.8282	5.217	0	0	0
2023/06/20	2037	03/08/2023	11.00	Call	Bond Future	53.3300	0.0533	32.5100	0.0325	(39.040)	0	0	1,800
2023/06/20	2037	03/08/2023	11.00	Put	Bond Future	6,894.4900	6.8945	7,461.2300	7.4612	8.220	0	0	0
2023/06/20	2037	03/08/2023	12.14	Call	Bond Future	1,419.4000	1.4194	1,139.7800	1.1398	(19.700)	0	0	0
2023/06/20	2037	03/08/2023	12.14	Put	Bond Future	1,760.1600	1.7602	2,068.1000	2.0681	17.495	0	0	0
2023/06/20	2037	02/11/2023	12.52	Call	Bond Future	3,477.7800	3.4778	3,129.9600	3.1300	(10.001)	0	0	750
2023/06/20	2037	02/11/2023	12.52	Put	Bond Future	2,399.0000	2.3990	2,651.9400	2.6519	10.544	0	0	0
2023/06/20	2037	02/11/2023	13.89	Call	Bond Future	8,360.9800	8.3610	7,850.5500	7.8505	(6.105)	0	0	0
2023/06/20	2037	02/11/2023	13.89	Put	Bond Future	708.5600	0.7086	798.8900	0.7989	12.748	0	0	750
2023/06/20	2037	02/11/2023	11.56	Put	Bond Future	5,271.6200	5.2716	5,699.4100	5.6994	8.115	0	0	0
2023/06/20	2037	02/11/2023	11.57	Call	Bond Future	1,181.6500	1.1817	1,006.9100	1.0069	(14.788)	0	0	0
2023/06/20	2037	02/11/2023	11.55	Put	Bond Future	5,312.0400	5.3120	5,741.5800	5.7416	8.086	0	0	0
2023/06/20	2037	02/11/2023			Bond Future	12.3123	77.6638	12.4274	77.0631	0.935	0.0000	0.0000	5,427
2023/06/20	2037	02/11/2023	11.56	Call	Bond Future	1,164.9800	1.1650	992.0100	0.9920	(14.847)	0	0	0
2023/06/20	2037	02/11/2023	11.57	Put	Bond Future	5,231.5800	5.2316	5,657.6000	5.6576	8.143	0	0	0
2023/06/20	2037	02/11/2023	12.02	Call	Bond Future	2,098.2500	2.0982	1,840.2200	1.8402	(12.297)	0	0	750
2023/06/20	2037	02/11/2023	12.02	Put	Bond Future	3,656.1700	3.6562	3,998.9000	3.9989	9.374	0	0	0
2023/06/20	2037	02/11/2023	11.55	Call	Bond Future	1,148.6300	1.1486	977.4100	0.9774	(14.906)	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
2023/06/20	2037	01/02/2024	12.93	Call	Bond Future	5,186.8500	5.1868	4,797.9300	4.7979	(7.498)	0	0	0
2023/06/20	2037	01/02/2024	12.93	Put	Bond Future	2,612.5800	2.6126	2,838.2700	2.8383	8.639	0	0	2,500
2023/06/20	2037	01/02/2024	13.93	Put	Bond Future	1,350.5000	1.3505	1,479.4400	1.4794	9.548	0	0	2,500
2023/06/20	2037	01/02/2024	12.33	Call	Bond Future	3,409.9700	3.4100	3,100.6000	3.1006	(9.073)	0	0	0
2023/06/20	2037	01/02/2024	12.33	Put	Bond Future	3,870.2300	3.8702	4,175.4700	4.1755	7.887	0	0	0
2023/06/20	2037	01/02/2024	12.09	Put	Bond Future	4,519.2800	4.5193	4,859.7600	4.8598	7.534	0	0	0
2023/06/20	2037	01/02/2024			Bond Future	12.4187	75.1836	12.5384	74.5690	0.964	0.0000	0.0000	0
2023/06/20	2037	01/02/2024	13.93	Call	Bond Future	8,594.4100	8.5944	8,108.7400	8.1087	(5.651)	0	0	0
2023/06/20	2037	01/02/2024	12.31	Call	Bond Future	3,356.0200	3.3560	3,049.5300	3.0495	(9.133)	0	0	0
2023/06/20	2037	01/02/2024	12.31	Put	Bond Future	3,920.6300	3.9206	4,228.7500	4.2288	7.859	0	0	0
2023/06/20	2037	01/02/2024	12.32	Call	Bond Future	3,382.9500	3.3830	3,075.0200	3.0750	(9.102)	0	0	0
2023/06/20	2037	01/02/2024	12.32	Put	Bond Future	3,895.3600	3.8954	4,202.0400	4.2020	7.873	0	0	0
2023/06/20	2037	01/02/2024	12.09	Call	Bond Future	2,792.7300	2.7927	2,518.6000	2.5186	(9.816)	0	0	2,500
2023/06/20	2037	02/05/2024	11.44	Call	Bond Future	1,576.9800	1.5770	1,396.9300	1.3969	(11.417)	0	0	0
2023/06/20	2037	02/05/2024	11.44	Put	Bond Future	7,420.4300	7.4204	7,869.2600	7.8693	6.049	0	0	0
2023/06/20	2037	02/05/2024	11.45	Call	Bond Future	1,591.0000	1.5910	1,409.7400	1.4097	(11.393)	0	0	0
2023/06/20	2037	02/05/2024	11.43	Put	Bond Future	7,463.2400	7.4632	7,913.2800	7.9133	6.030	0	0	0
2023/06/20	2037	02/05/2024			Bond Future	12.5275	76.9261	12.6519	76.2972	0.993	0.0000	0.0000	0
2023/06/20	2037	02/05/2024	11.45	Put	Bond Future	7,377.7500	7.3777	7,825.3700	7.8254	6.067	0	0	0
2023/06/20	2037	02/05/2024	11.43	Call	Bond Future	1,563.0400	1.5630	1,384.2000	1.3842	(11.442)	0	0	0
2023/06/20	2037	01/08/2024	12.10	Call	Bond Future	2,832.8400	2.8328	2,568.1000	2.5681	(9.345)	0	0	0
2023/06/20	2037	01/08/2024	12.10	Put	Bond Future	5,688.8900	5.6889	6,066.8300	6.0668	6.643	0	0	0
2023/06/20	2037	01/08/2024	12.09	Call	Bond Future	2,810.8700	2.8109	2,547.4500	2.5475	(9.371)	0	0	0
2023/06/20	2037	01/08/2024	12.09	Put	Bond Future	5,719.6900	5.7197	6,098.9500	6.0989	6.631	0	0	0
2023/06/20	2037	01/08/2024			Bond Future	12.6565	74.3906	12.7860	73.7480	1.023	0.0000	0.0000	0
2023/06/20	2037	01/08/2024	12.11	Call	Bond Future	2,854.9000	2.8549	2,588.8300	2.5888	(9.320)	0	0	0
2023/06/20	2037	01/08/2024	12.11	Put	Bond Future	5,658.2300	5.6582	6,034.8400	6.0348	6.656	0	0	0
2023/06/20	2038	03/08/2023			Bond Future	128.5369	128.5369	128.2234	128.2234	(0.244)	0.0000	0.0000	3,019
2023/06/20	2038	02/11/2023			Bond Future	131.4184	131.4184	131.0976	131.0976	(0.244)	0.0000	0.0000	1,706
2023/06/20	2038	01/02/2024			Bond Future	132.4252	132.4252	132.0973	132.0973	(0.248)	0.0000	0.0000	0
2023/06/20	2038	02/05/2024			Bond Future	135.5240	135.5240	135.1883	135.1883	(0.248)	0.0000	0.0000	0
2023/06/20	2038	01/08/2024			Bond Future	136.5018	136.5018	136.1598	136.1598	(0.251)	0.0000	0.0000	0
2023/06/20	2040	03/08/2023	12.23	Call	Bond Future	1,312.8400	1.3128	1,013.8400	1.0138	(22.775)	0	0	0
2023/06/20	2040	03/08/2023	12.23	Put	Bond Future	2,189.5600	2.1896	2,597.0700	2.5971	18.612	0	0	0
2023/06/20	2040	03/08/2023			Bond Future	12.3839	76.6377	12.5100	75.9312	1.018	0.0000	0.0000	133,091
2023/06/20	2040	03/08/2023	12.21	Call	Bond Future	1,262.5500	1.2625	971.2000	0.9712	(23.076)	0	0	0
2023/06/20	2040	03/08/2023	12.21	Put	Bond Future	2,254.3300	2.2543	2,669.4900	2.6695	18.416	0	0	0
2023/06/20	2040	03/08/2023	12.22	Call	Bond Future	1,287.6100	1.2876	992.4300	0.9924	(22.925)	0	0	0
2023/06/20	2040	03/08/2023	12.22	Put	Bond Future	2,221.8300	2.2218	2,633.1600	2.6332	18.513	0	0	0
2023/06/20	2040	02/11/2023	12.60	Call	Bond Future	3,365.1700	3.3652	2,970.0700	2.9701	(11.741)	0	0	128
2023/06/20	2040	02/11/2023	12.60	Put	Bond Future	2,775.3000	2.7753	3,102.5100	3.1025	11.790	0	0	0
2023/06/20	2040	02/11/2023	13.64	Call	Bond Future	7,095.6000	7.0956	6,529.6500	6.5297	(7.976)	0	0	0
2023/06/20	2040	02/11/2023	13.64	Put	Bond Future	1,120.4900	1.1205	1,276.8500	1.2769	13.955	0	0	128
2023/06/20	2040	02/11/2023	11.58	Call	Bond Future	975.4700	0.9755	802.7600	0.8028	(17.705)	0	0	0
2023/06/20	2040	02/11/2023	11.58	Put	Bond Future	6,332.1500	6.3322	6,881.7500	6.8817	8.680	0	0	0
2023/06/20	2040	02/11/2023	11.59	Call	Bond Future	990.7900	0.9908	816.0600	0.8161	(17.635)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/20	2040	02/11/2023	11.60	Put	Bond Future	6,239.2500		6.2392	6,784.8200	6.7848	8.744	0	0	0
2023/06/20	2040	02/11/2023			Bond Future	12.4933		78.3374	12.6241	77.6151	1.048	0.0000	0.0000	3,930
2023/06/20	2040	02/11/2023	11.80	Call	Bond Future	1,346.4900		1.3465	1,127.9500	1.1280	(16.230)	0	0	128
2023/06/20	2040	02/11/2023	11.80	Put	Bond Future	5,360.0400		5.3600	5,863.8100	5.8638	9.399	0	0	0
2023/06/20	2040	02/11/2023	11.59	Put	Bond Future	6,285.6600		6.2857	6,833.2400	6.8332	8.712	0	0	0
2023/06/20	2040	02/11/2023	11.60	Call	Bond Future	1,006.1100		1.0061	829.3700	0.8294	(17.567)	0	0	0
2023/06/20	2040	01/02/2024	12.33	Call	Bond Future	3,122.7700		3.1228	2,784.1500	2.7842	(10.844)	0	0	0
2023/06/20	2040	01/02/2024	12.33	Put	Bond Future	4,627.0200		4.6270	5,027.3600	5.0274	8.652	0	0	0
2023/06/20	2040	01/02/2024	12.34	Call	Bond Future	3,149.4600		3.1495	2,809.0600	2.8091	(10.808)	0	0	0
2023/06/20	2040	01/02/2024	12.34	Put	Bond Future	4,597.2800		4.5973	4,995.8400	4.9958	8.669	0	0	0
2023/06/20	2040	01/02/2024			Bond Future	12.6006		75.6222	12.7366	74.8832	1.080	0.0000	0.0000	28
2023/06/20	2040	01/02/2024	12.35	Call	Bond Future	3,176.2600		3.1763	2,834.0900	2.8341	(10.773)	0	0	0
2023/06/20	2040	01/02/2024	12.35	Put	Bond Future	4,567.7100		4.5677	4,964.5000	4.9645	8.687	0	0	0
2023/06/20	2040	02/05/2024	11.60	Call	Bond Future	1,702.9900		1.7030	1,487.7500	1.4878	(12.639)	0	0	0
2023/06/20	2040	02/05/2024	11.61	Call	Bond Future	1,719.9800		1.7200	1,503.1800	1.5032	(12.605)	0	0	0
2023/06/20	2040	02/05/2024	11.62	Put	Bond Future	7,995.2000		7.9952	8,532.9200	8.5329	6.726	0	0	0
2023/06/20	2040	02/05/2024			Bond Future	12.7098		77.3749	12.8512	76.6188	1.112	0.0000	0.0000	0
2023/06/20	2040	02/05/2024	11.60	Put	Bond Future	8,083.1700		8.0832	8,624.0200	8.6240	6.691	0	0	0
2023/06/20	2040	02/05/2024	11.61	Put	Bond Future	8,038.9700		8.0390	8,578.2600	8.5783	6.708	0	0	0
2023/06/20	2040	02/05/2024	11.62	Call	Bond Future	1,737.3200		1.7373	1,518.9500	1.5190	(12.569)	0	0	0
2023/06/20	2040	01/08/2024	12.34	Call	Bond Future	3,191.1100		3.1911	2,863.2000	2.8632	(10.276)	0	0	0
2023/06/20	2040	01/08/2024	12.34	Put	Bond Future	5,906.8500		5.9068	6,351.7100	6.3517	7.531	0	0	0
2023/06/20	2040	01/08/2024			Bond Future	12.8384		74.5990	12.9854	73.8262	1.145	0.0000	0.0000	0
2023/06/20	2040	01/08/2024	12.32	Call	Bond Future	3,143.3400		3.1433	2,818.6000	2.8186	(10.331)	0	0	0
2023/06/20	2040	01/08/2024	12.32	Put	Bond Future	5,971.2700		5.9713	6,419.3000	6.4193	7.503	0	0	0
2023/06/20	2040	01/08/2024	12.33	Call	Bond Future	3,167.0300		3.1670	2,840.7100	2.8407	(10.304)	0	0	0
2023/06/20	2040	01/08/2024	12.33	Put	Bond Future	5,938.8300		5.9388	6,385.2800	6.3853	7.517	0	0	0
2023/06/20	2044	03/08/2023	12.00	Call	Bond Future	766.5900		0.7666	561.9900	0.5620	(26.690)	0	0	0
2023/06/20	2044	03/08/2023	12.00	Put	Bond Future	3,196.3200		3.1963	3,701.8900	3.7019	15.817	0	0	4,754
2023/06/20	2044	03/08/2023	12.15	Call	Bond Future	1,072.3000		1.0723	812.5700	0.8126	(24.222)	0	0	0
2023/06/20	2044	03/08/2023	12.15	Put	Bond Future	2,611.0600		2.6111	3,061.5000	3.0615	17.251	0	0	0
2023/06/20	2044	03/08/2023	12.16	Call	Bond Future	1,094.9100		1.0949	831.4200	0.8314	(24.065)	0	0	0
2023/06/20	2044	03/08/2023	12.16	Put	Bond Future	2,574.9000		2.5749	3,021.5800	3.0216	17.347	0	0	0
2023/06/20	2044	03/08/2023			Bond Future	12.4163		73.1623	12.5424	72.4521	1.016	0.0000	0.0000	81,042
2023/06/20	2044	03/08/2023	11.75	Call	Bond Future	396.3400		0.3963	272.5500	0.2725	(31.233)	0	0	4,553
2023/06/20	2044	03/08/2023	11.75	Put	Bond Future	4,351.1800		4.3512	4,937.5600	4.9376	13.476	0	0	3,076
2023/06/20	2044	03/08/2023	12.17	Call	Bond Future	1,117.8000		1.1178	850.5400	0.8505	(23.909)	0	0	0
2023/06/20	2044	03/08/2023	12.17	Put	Bond Future	2,539.1000		2.5391	2,982.0100	2.9820	17.444	0	0	0
2023/06/20	2044	03/08/2023	12.50	Call	Bond Future	2,027.5700		2.0276	1,636.6100	1.6366	(19.282)	0	0	0
2023/06/20	2044	03/08/2023	12.50	Put	Bond Future	1,554.9000		1.5549	1,874.1100	1.8741	20.529	0	0	9,106
2023/06/20	2044	02/11/2023	11.57	Call	Bond Future	947.0900		0.9471	778.9200	0.7789	(17.756)	0	0	0
2023/06/20	2044	02/11/2023	11.57	Put	Bond Future	6,616.3600		6.6164	7,174.3000	7.1743	8.433	0	0	0
2023/06/20	2044	02/11/2023			Bond Future	12.5209		74.7849	12.6517	74.0588	1.045	0.0000	0.0000	0
2023/06/20	2044	02/11/2023	11.55	Call	Bond Future	917.5800		0.9176	753.3600	0.7534	(17.897)	0	0	0
2023/06/20	2044	02/11/2023	11.55	Put	Bond Future	6,713.9400		6.7139	7,275.8300	7.2758	8.369	0	0	0
2023/06/20	2044	02/11/2023	11.56	Call	Bond Future	932.2600		0.9323	766.0700	0.7661	(17.827)	0	0	0
2023/06/20	2044	02/11/2023	11.56	Put	Bond Future	6,665.0300		6.6650	7,224.9500	7.2250	8.401	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
2023/06/20	2044	01/02/2024	12.29	Call	Bond Future	3,026.9700	3.0270	2,695.7600	2.6958	(10.942)	0	0	0
2023/06/20	2044	01/02/2024	12.29	Put	Bond Future	4,906.1800	4.9062	5,317.7600	5.3178	8.389	0	0	0
2023/06/20	2044	01/02/2024			Bond Future	12.6234	72.1136	12.7593	71.3708	1.076	0.0000	0.0000	0
2023/06/20	2044	01/02/2024	12.27	Call	Bond Future	2,974.8400	2.9748	2,647.2200	2.6472	(11.013)	0	0	0
2023/06/20	2044	01/02/2024	12.27	Put	Bond Future	4,969.3900	4.9694	5,384.5600	5.3846	8.355	0	0	0
2023/06/20	2044	01/02/2024	12.28	Call	Bond Future	3,000.7400	3.0007	2,671.3300	2.6713	(10.978)	0	0	0
2023/06/20	2044	01/02/2024	12.28	Put	Bond Future	4,937.5800	4.9376	5,350.9600	5.3510	8.372	0	0	0
2023/06/20	2044	02/05/2024	11.67	Call	Bond Future	1,952.6100	1.9526	1,720.1800	1.7202	(11.904)	0	0	0
2023/06/20	2044	02/05/2024	11.67	Put	Bond Future	8,115.5500	8.1155	8,643.0900	8.6431	6.500	0	0	0
2023/06/20	2044	02/05/2024			Bond Future	12.7274	73.7850	12.8684	73.0250	1.108	0.0000	0.0000	0
2023/06/20	2044	02/05/2024	11.65	Call	Bond Future	1,920.4800	1.9205	1,690.9500	1.6909	(11.952)	0	0	0
2023/06/20	2044	02/05/2024	11.65	Put	Bond Future	8,208.3800	8.2084	8,738.8200	8.7388	6.462	0	0	0
2023/06/20	2044	02/05/2024	11.66	Call	Bond Future	1,936.5000	1.9365	1,705.5200	1.7055	(11.928)	0	0	0
2023/06/20	2044	02/05/2024	11.66	Put	Bond Future	8,161.8800	8.1619	8,690.8700	8.6909	6.481	0	0	0
2023/06/20	2044	01/08/2024	12.28	Call	Bond Future	3,353.0900	3.3531	3,025.3200	3.0253	(9.775)	0	0	0
2023/06/20	2044	01/08/2024	12.28	Put	Bond Future	6,511.1900	6.5112	6,960.2200	6.9602	6.896	0	0	0
2023/06/20	2044	01/08/2024	12.29	Call	Bond Future	3,377.0500	3.3770	3,047.7700	3.0478	(9.751)	0	0	0
2023/06/20	2044	01/08/2024	12.29	Put	Bond Future	6,477.6800	6.4777	6,925.2000	6.9252	6.909	0	0	0
2023/06/20	2044	01/08/2024			Bond Future	12.8494	71.0538	12.9960	70.2770	1.141	0.0000	0.0000	0
2023/06/20	2044	01/08/2024	12.30	Call	Bond Future	3,401.0900	3.4011	3,070.3000	3.0703	(9.726)	0	0	0
2023/06/20	2044	01/08/2024	12.30	Put	Bond Future	6,444.3100	6.4443	6,890.3200	6.8903	6.921	0	0	0
2023/06/20	2046	03/08/2023			Bond Future	113.4295	113.4295	113.4870	113.4870	0.051	0.0000	0.0000	12,882
2023/06/20	2046	02/11/2023			Bond Future	113.8741	113.8741	113.9328	113.9328	0.052	0.0000	0.0000	4,626
2023/06/20	2046	01/02/2024			Bond Future	116.5047	116.5047	116.5646	116.5646	0.051	0.0000	0.0000	0
2023/06/20	2046	02/05/2024			Bond Future	117.0669	117.0669	117.1287	117.1287	0.053	0.0000	0.0000	0
2023/06/20	2046	01/08/2024			Bond Future	119.7137	119.7137	119.7772	119.7772	0.053	0.0000	0.0000	0
2023/06/20	2050	03/08/2023			Bond Future	112.8706	112.8706	113.3224	113.3224	0.400	0.0000	0.0000	10,740
2023/06/20	2050	02/11/2023			Bond Future	115.4007	115.4007	115.8625	115.8625	0.400	0.0000	0.0000	3,364
2023/06/20	2050	01/02/2024			Bond Future	115.8085	115.8085	116.2812	116.2812	0.408	0.0000	0.0000	0
2023/06/20	2050	02/05/2024			Bond Future	118.5185	118.5185	119.0023	119.0023	0.408	0.0000	0.0000	0
2023/06/20	2050	01/08/2024			Bond Future	118.8736	118.8736	119.3693	119.3693	0.417	0.0000	0.0000	0
2023/06/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	AL37	03/08/2023			Index Future	872.7060	872.7060	870.4740	870.4740	(0.256)	0.0000	0.0000	0
2023/06/20	AL37	02/11/2023			Index Future	892.0530	892.0530	889.7700	889.7700	(0.256)	0.0000	0.0000	0
2023/06/20	AL37	01/02/2024			Index Future	912.4480	912.4480	910.1120	910.1120	(0.256)	0.0000	0.0000	0
2023/06/20	AL37	02/05/2024			Index Future	933.5980	933.5980	931.2070	931.2070	(0.256)	0.0000	0.0000	0
2023/06/20	AL37	01/08/2024			Index Future	954.5340	954.5340	952.0930	952.0930	(0.256)	0.0000	0.0000	0
2023/06/20	AL7T	03/08/2023			Index Future	996.5090	996.5090	991.4800	991.4800	(0.505)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/20	AL7T	02/11/2023			Index Future	1,018.6000	1,018.6000	1,013.4570	1,013.4570	(0.505)	0.0000	0.0000	0
2023/06/20	AL7T	01/02/2024			Index Future	1,041.8890	1,041.8890	1,036.6270	1,036.6270	(0.505)	0.0000	0.0000	0
2023/06/20	AL7T	02/05/2024			Index Future	1,066.0390	1,066.0390	1,060.6550	1,060.6550	(0.505)	0.0000	0.0000	0
2023/06/20	AL7T	01/08/2024			Index Future	1,089.9450	1,089.9450	1,084.4440	1,084.4440	(0.505)	0.0000	0.0000	0
2023/06/20	ALBI	03/08/2023			Index Future	873.4810	873.4810	868.4920	868.4920	(0.571)	0.0000	0.0000	106
2023/06/20	ALBI	02/11/2023			Index Future	892.8450	892.8450	887.7430	887.7430	(0.571)	0.0000	0.0000	0
2023/06/20	ALBI	01/02/2024			Index Future	913.2590	913.2590	908.0390	908.0390	(0.572)	0.0000	0.0000	0
2023/06/20	ALBI	02/05/2024			Index Future	934.4270	934.4270	929.0870	929.0870	(0.571)	0.0000	0.0000	0
2023/06/20	ALBI	01/08/2024			Index Future	955.3820	955.3820	949.9250	949.9250	(0.571)	0.0000	0.0000	0
2023/06/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C253	31/03/2053			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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/20	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/20	ES33	03/08/2023			Bond Future	12.7309	73.6760	12.8365	73.2112	0.830	0.0000	0.0000	350
2023/06/20	ES33	02/11/2023			Bond Future	12.8748	71.5289	12.9850	71.0535	0.856	0.0000	0.0000	0
2023/06/20	ES33	01/02/2024			Bond Future	13.0185	73.1815	13.1335	72.6950	0.884	0.0000	0.0000	0
2023/06/20	ES33	02/05/2024			Bond Future	13.1615	71.0927	13.2817	70.5949	0.913	0.0000	0.0000	0
2023/06/20	ES33	01/08/2024			Bond Future	13.3254	72.6973	13.4510	72.1885	0.942	0.0000	0.0000	0
2023/06/20	ES42	03/08/2023			Bond Future	13.1161	70.4772	13.2370	69.8702	0.922	0.0000	0.0000	4,000
2023/06/20	ES42	02/11/2023			Bond Future	13.2511	67.7935	13.3769	67.1728	0.950	0.0000	0.0000	0
2023/06/20	ES42	01/02/2024			Bond Future	13.3791	69.3600	13.5100	68.7249	0.978	0.0000	0.0000	0
2023/06/20	ES42	02/05/2024			Bond Future	13.5115	66.7198	13.6478	66.0699	1.009	0.0000	0.0000	0
2023/06/20	ES42	01/08/2024			Bond Future	13.6586	68.2238	13.8004	67.5594	1.039	0.0000	0.0000	0
2023/06/20	GOVI	03/08/2023	837.21	Call	GOVI	236,930.0000	23.6930	187,770.0000	18.7770	(20.749)	0	0	0
2023/06/20	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	03/08/2023	837.22	Call	GOVI	236,830.0000	23.6830	187,670.0000	18.7670	(20.758)	0	0	0
2023/06/20	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	03/08/2023			GOVI	860.9030	860.9030	855.9870	855.9870	(0.571)	0.0000	0.0000	835
2023/06/20	GOVI	03/08/2023	837.23	Call	GOVI	236,730.0000	23.6730	187,570.0000	18.7570	(20.766)	0	0	0
2023/06/20	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	02/11/2023	885.81	Put	GOVI	58,210.0000	5.8210	108,490.0000	10.8490	86.377	0	0	0
2023/06/20	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	02/11/2023			GOVI	879.9890	879.9890	874.9610	874.9610	(0.571)	0.0000	0.0000	0
2023/06/20	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	02/11/2023	885.80	Put	GOVI	58,110.0000	5.8110	108,390.0000	10.8390	86.526	0	0	0
2023/06/20	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	02/11/2023	885.82	Put	GOVI	58,310.0000	5.8310	108,590.0000	10.8590	86.229	0	0	0
2023/06/20	GOVI	01/02/2024	880.00	Call	GOVI	201,080.0000	20.1080	149,650.0000	14.9650	(25.577)	0	0	0
2023/06/20	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	01/02/2024			GOVI	900.1080	900.1080	894.9650	894.9650	(0.571)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/20	GOVI	01/02/2024	879.98	Call	GOVI	201,280.0000	20.1280	149,850.0000	14.9850	(25.551)	0	0	0
2023/06/20	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	01/02/2024	879.99	Call	GOVI	201,180.0000	20.1180	149,750.0000	14.9750	(25.564)	0	0	0
2023/06/20	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	02/05/2024	950.97	Put	GOVI	299,980.0000	29.9980	352,610.0000	35.2610	17.545	0	0	0
2023/06/20	GOVI	02/05/2024	950.98	Put	GOVI	300,080.0000	30.0080	352,710.0000	35.2710	17.539	0	0	0
2023/06/20	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	02/05/2024			GOVI	920.9720	920.9720	915.7090	915.7090	(0.571)	0.0000	0.0000	0
2023/06/20	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	02/05/2024	950.99	Put	GOVI	300,180.0000	30.0180	352,810.0000	35.2810	17.533	0	0	0
2023/06/20	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	01/08/2024	943.39	Put	GOVI	17,650.0000	1.7650	71,430.0000	7.1430	304.703	0	0	0
2023/06/20	GOVI	01/08/2024			GOVI	941.6250	941.6250	936.2470	936.2470	(0.571)	0.0000	0.0000	0
2023/06/20	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	01/08/2024	943.37	Put	GOVI	17,450.0000	1.7450	71,230.0000	7.1230	308.195	0	0	0
2023/06/20	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/20	GOVI	01/08/2024	943.38	Put	GOVI	17,550.0000	1.7550	71,330.0000	7.1330	306.439	0	0	0
2023/06/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/20	IGOV	03/08/2023			Index Future	329.2400	329.2400	329.2170	329.2170	(0.007)	0.0000	0.0000	639
2023/06/20	IGOV	02/11/2023			Index Future	336.6200	336.6200	336.5950	336.5950	(0.007)	0.0000	0.0000	16
2023/06/20	IGOV	01/02/2024			Index Future	344.3940	344.3940	344.3690	344.3690	(0.007)	0.0000	0.0000	0
2023/06/20	IGOV	02/05/2024			Index Future	352.4530	352.4530	352.4270	352.4270	(0.007)	0.0000	0.0000	0
2023/06/20	IGOV	01/08/2024			Index Future	360.4320	360.4320	360.4070	360.4070	(0.007)	0.0000	0.0000	0
2023/06/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/06/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/20	JBAF	21/06/2023			Jibar Tradeable Future	8.5000	91.5000	8.4950	91.5050	(0.059)	0.0000	0.0000	0
2023/06/20	JBAF	19/07/2023			Jibar Tradeable Future	8.5100	91.4900	8.5400	91.4600	0.353	0.0000	0.0000	0
2023/06/20	JBAF	16/08/2023			Jibar Tradeable Future	8.6800	91.3200	8.7000	91.3000	0.230	0.0000	0.0000	0

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2023/06/20	JBAF	20/09/2023			Jibar Tradeable Future	8.7200	91.2800	8.7400	91.2600	0.229	0.0000	0.0000	0
2023/06/20	JBAF	18/10/2023			Jibar Tradeable Future	8.7900	91.2100	8.8150	91.1850	0.284	0.0000	0.0000	0
2023/06/20	JBAF	15/11/2023			Jibar Tradeable Future	8.8150	91.1850	8.8300	91.1700	0.170	0.0000	0.0000	0
2023/06/20	JBAF	20/12/2023			Jibar Tradeable Future	8.8500	91.1500	8.8750	91.1250	0.282	0.0000	0.0000	0
2023/06/20	JBAF	20/03/2024			Jibar Tradeable Future	8.8500	91.1500	8.8800	91.1200	0.339	0.0000	0.0000	0
2023/06/20	JBAF	19/06/2024			Jibar Tradeable Future	8.7700	91.2300	8.7800	91.2200	0.114	0.0000	0.0000	0
2023/06/20	JBAF	18/09/2024			Jibar Tradeable Future	8.6700	91.3300	8.6500	91.3500	(0.231)	0.0000	0.0000	0
2023/06/20	JBAF	18/12/2024			Jibar Tradeable Future	8.5200	91.4800	8.5550	91.4450	0.411	0.0000	0.0000	0
2023/06/20	JBAF	19/03/2025			Jibar Tradeable Future	8.4400	91.5600	8.4850	91.5150	0.533	0.0000	0.0000	0
2023/06/20	R035	03/08/2023	12.00	Call	Bond Future	1,863.7400	1.8637	1,576.2200	1.5762	(15.427)	0	0	0
2023/06/20	R035	03/08/2023	12.00	Put	Bond Future	1,407.2100	1.4072	1,628.6800	1.6287	15.738	0	0	0
2023/06/20	R035	03/08/2023	12.50	Call	Bond Future	3,634.6700	3.6347	3,235.7300	3.2357	(10.976)	0	0	5,000
2023/06/20	R035	03/08/2023			Bond Future	11.9142	85.0516	12.0099	84.5426	0.803	0.0000	0.0000	60,782
2023/06/20	R035	03/08/2023	11.75	Call	Bond Future	1,188.2200	1.1882	969.7500	0.9697	(18.386)	0	0	0
2023/06/20	R035	03/08/2023	11.75	Put	Bond Future	2,072.5000	2.0725	2,363.0200	2.3630	14.018	0	0	4,870
2023/06/20	R035	03/08/2023	11.98	Call	Bond Future	1,803.7200	1.8037	1,521.5300	1.5215	(15.645)	0	0	0
2023/06/20	R035	03/08/2023	11.98	Put	Bond Future	1,453.3000	1.4533	1,680.1000	1.6801	15.606	0	0	0
2023/06/20	R035	03/08/2023	11.99	Call	Bond Future	1,833.6100	1.8336	1,548.7500	1.5488	(15.535)	0	0	0
2023/06/20	R035	03/08/2023	11.99	Put	Bond Future	1,430.1100	1.4301	1,654.2400	1.6542	15.672	0	0	0
2023/06/20	R035	03/08/2023	12.50	Put	Bond Future	588.4800	0.5885	698.5300	0.6985	18.701	0	0	0
2023/06/20	R035	02/11/2023	12.85	Call	Bond Future	5,518.0800	5.5181	5,136.0700	5.1361	(6.923)	0	0	0
2023/06/20	R035	02/11/2023	12.85	Put	Bond Future	1,353.4000	1.3534	1,491.8700	1.4919	10.231	0	0	400
2023/06/20	R035	02/11/2023	13.59	Call	Bond Future	8,329.5100	8.3295	7,884.7500	7.8848	(5.340)	0	0	0
2023/06/20	R035	02/11/2023	13.59	Put	Bond Future	681.0900	0.6811	756.8100	0.7568	11.117	0	0	750
2023/06/20	R035	02/11/2023	11.12	Call	Bond Future	899.0300	0.8990	772.2000	0.7722	(14.107)	0	0	400
2023/06/20	R035	02/11/2023	11.41	Call	Bond Future	1,367.7200	1.3677	1,196.3900	1.1964	(12.527)	0	0	0
2023/06/20	R035	02/11/2023	11.41	Put	Bond Future	4,693.9600	4.6940	5,043.1100	5.0431	7.438	0	0	0
2023/06/20	R035	02/11/2023	11.42	Call	Bond Future	1,386.1800	1.3862	1,213.2400	1.2132	(12.476)	0	0	0
2023/06/20	R035	02/11/2023	11.42	Put	Bond Future	4,656.9100	4.6569	5,004.4500	5.0044	7.463	0	0	0
2023/06/20	R035	02/11/2023			Bond Future	12.0261	82.4268	12.1257	81.9063	0.829	0.0000	0.0000	109,761
2023/06/20	R035	02/11/2023	11.43	Call	Bond Future	1,404.7900	1.4048	1,230.2400	1.2302	(12.425)	0	0	0
2023/06/20	R035	02/11/2023	11.43	Put	Bond Future	4,620.0500	4.6200	4,965.9800	4.9660	7.488	0	0	0
2023/06/20	R035	02/11/2023	11.74	Call	Bond Future	2,069.5300	2.0695	1,844.0400	1.8440	(10.896)	0	0	750
2023/06/20	R035	02/11/2023	11.74	Put	Bond Future	3,590.5500	3.5906	3,885.5400	3.8855	8.216	0	0	0
2023/06/20	R035	02/11/2023	12.24	Call	Bond Future	3,451.3700	3.4514	3,147.0500	3.1470	(8.817)	0	0	750
2023/06/20	R035	02/11/2023	12.24	Put	Bond Future	2,339.6600	2.3397	2,555.8200	2.5558	9.239	0	0	0
2023/06/20	R035	02/11/2023	11.12	Put	Bond Future	5,857.8500	5.8578	6,251.5000	6.2515	6.720	0	0	0
2023/06/20	R035	02/11/2023	10.62	Call	Bond Future	408.0200	0.4080	339.9800	0.3400	(16.676)	0	0	400
2023/06/20	R035	02/11/2023	10.62	Put	Bond Future	8,287.1600	8.2872	8,739.6000	8.7396	5.460	0	0	0
2023/06/20	R035	01/02/2024	11.12	Put	Bond Future	6,851.2000	6.8512	7,235.0500	7.2350	5.603	0	0	0
2023/06/20	R035	01/02/2024	12.18	Put	Bond Future	3,491.2800	3.4913	3,739.1800	3.7392	7.101	0	0	0
2023/06/20	R035	01/02/2024	12.19	Call	Bond Future	3,744.3300	3.7443	3,458.5700	3.4586	(7.632)	0	0	0
2023/06/20	R035	01/02/2024	12.19	Put	Bond Future	3,468.2800	3.4683	3,714.9600	3.7150	7.112	0	0	0
2023/06/20	R035	01/02/2024	10.62	Call	Bond Future	777.2000	0.7772	681.0000	0.6810	(12.378)	0	0	400
2023/06/20	R035	01/02/2024	10.62	Put	Bond Future	9,151.0900	9.1511	9,587.3300	9.5873	4.767	0	0	0
2023/06/20	R035	01/02/2024			Bond Future	12.1363	84.3119	12.2401	83.7795	0.856	0.0000	0.0000	0
2023/06/20	R035	01/02/2024	12.20	Call	Bond Future	3,772.7000	3.7727	3,485.7200	3.4857	(7.607)	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
2023/06/20	R035	01/02/2024	12.20	Put	Bond Future	3,445.4200	3.4454	3,690.8800	3.6909	7.124	0	0	0
2023/06/20	R035	01/02/2024	13.46	Call	Bond Future	7,910.8900	7.9109	7,501.1100	7.5011	(5.180)	0	0	0
2023/06/20	R035	01/02/2024	13.46	Put	Bond Future	1,481.6900	1.4817	1,604.3500	1.6044	8.278	0	0	400
2023/06/20	R035	01/02/2024	11.12	Call	Bond Future	1,367.6100	1.3676	1,219.0200	1.2190	(10.865)	0	0	400
2023/06/20	R035	01/02/2024	12.18	Call	Bond Future	3,716.0400	3.7160	3,431.5000	3.4315	(7.657)	0	0	0
2023/06/20	R035	02/05/2024	11.20	Call	Bond Future	1,610.9400	1.6109	1,449.8500	1.4499	(10.000)	0	0	0
2023/06/20	R035	02/05/2024	11.20	Put	Bond Future	7,117.1600	7.1172	7,500.8200	7.5008	5.391	0	0	0
2023/06/20	R035	02/05/2024	11.19	Call	Bond Future	1,596.8000	1.5968	1,436.7800	1.4368	(10.021)	0	0	0
2023/06/20	R035	02/05/2024	11.19	Put	Bond Future	7,158.5900	7.1586	7,543.3200	7.5433	5.374	0	0	0
2023/06/20	R035	02/05/2024			Bond Future	12.2381	81.7506	12.3462	81.2058	0.883	0.0000	0.0000	0
2023/06/20	R035	02/05/2024	11.21	Call	Bond Future	1,625.1600	1.6252	1,463.0000	1.4630	(9.978)	0	0	0
2023/06/20	R035	02/05/2024	11.21	Put	Bond Future	7,075.8700	7.0759	7,458.4600	7.4585	5.407	0	0	0
2023/06/20	R035	01/08/2024	11.80	Call	Bond Future	2,760.5100	2.7605	2,532.4700	2.5325	(8.261)	0	0	0
2023/06/20	R035	01/08/2024	11.80	Put	Bond Future	5,596.4500	5.5964	5,925.1700	5.9252	5.874	0	0	0
2023/06/20	R035	01/08/2024	11.81	Call	Bond Future	2,782.0800	2.7821	2,552.8900	2.5529	(8.238)	0	0	0
2023/06/20	R035	01/08/2024	11.79	Put	Bond Future	5,626.7800	5.6268	5,956.6600	5.9567	5.863	0	0	0
2023/06/20	R035	01/08/2024			Bond Future	12.3573	83.5789	12.4699	83.0222	0.912	0.0000	0.0000	0
2023/06/20	R035	01/08/2024	11.81	Put	Bond Future	5,565.9000	5.5659	5,893.4700	5.8935	5.885	0	0	0
2023/06/20	R035	01/08/2024	11.79	Call	Bond Future	2,738.6800	2.7387	2,511.8000	2.5118	(8.284)	0	0	0
2023/06/20	R053	03/08/2023	12.72	Call	Bond Future	3,787.8200	3.7878	3,080.3400	3.0803	(18.678)	0	0	0
2023/06/20	R053	03/08/2023	12.72	Put	Bond Future	1,384.3100	1.3843	1,752.1500	1.7522	26.572	0	0	0
2023/06/20	R053	03/08/2023			Bond Future	12.3879	98.1095	12.5345	97.0342	1.184	0.0000	0.0000	0
2023/06/20	R053	03/08/2023	12.70	Call	Bond Future	3,692.2800	3.6923	2,994.1500	2.9942	(18.908)	0	0	0
2023/06/20	R053	03/08/2023	12.70	Put	Bond Future	1,430.2500	1.4303	1,807.4400	1.8074	26.372	0	0	0
2023/06/20	R053	03/08/2023	12.71	Call	Bond Future	3,739.9400	3.7399	3,037.1100	3.0371	(18.793)	0	0	0
2023/06/20	R053	03/08/2023	12.71	Put	Bond Future	1,407.1200	1.4071	1,779.6100	1.7796	26.472	0	0	0
2023/06/20	R053	02/11/2023	12.81	Call	Bond Future	5,391.6000	5.3916	4,731.4500	4.7314	(12.244)	0	0	0
2023/06/20	R053	02/11/2023	12.81	Put	Bond Future	3,140.0400	3.1400	3,579.1900	3.5792	13.985	0	0	0
2023/06/20	R053	02/11/2023	12.82	Call	Bond Future	5,435.1100	5.4351	4,772.1400	4.7721	(12.198)	0	0	0
2023/06/20	R053	02/11/2023	12.82	Put	Bond Future	3,113.9200	3.1139	3,550.2500	3.5502	14.012	0	0	0
2023/06/20	R053	02/11/2023			Bond Future	12.4942	94.4189	12.6466	93.3196	1.220	0.0000	0.0000	1,349
2023/06/20	R053	02/11/2023	12.83	Call	Bond Future	5,478.5300	5.4785	4,812.7300	4.8127	(12.153)	0	0	0
2023/06/20	R053	02/11/2023	12.83	Put	Bond Future	3,087.8000	3.0878	3,521.3000	3.5213	14.039	0	0	0
2023/06/20	R053	01/02/2024	12.92	Call	Bond Future	6,535.2500	6.5352	5,872.6100	5.8726	(10.139)	0	0	0
2023/06/20	R053	01/02/2024	12.93	Call	Bond Future	6,577.0600	6.5771	5,912.1600	5.9122	(10.109)	0	0	0
2023/06/20	R053	01/02/2024	12.94	Put	Bond Future	4,200.1900	4.2002	4,657.6800	4.6577	10.892	0	0	0
2023/06/20	R053	01/02/2024			Bond Future	12.5949	96.5786	12.7532	95.4540	1.257	0.0000	0.0000	0
2023/06/20	R053	01/02/2024	12.92	Put	Bond Future	4,253.4400	4.2534	4,715.4500	4.7155	10.862	0	0	0
2023/06/20	R053	01/02/2024	12.93	Put	Bond Future	4,226.7300	4.2267	4,686.4800	4.6865	10.877	0	0	0
2023/06/20	R053	01/02/2024	12.94	Call	Bond Future	6,618.9500	6.6189	5,951.7900	5.9518	(10.080)	0	0	0
2023/06/20	R053	02/05/2024	13.02	Put	Bond Future	5,022.3000	5.0223	5,500.4300	5.5004	9.520	0	0	0
2023/06/20	R053	02/05/2024	13.03	Put	Bond Future	4,995.0300	4.9950	5,471.1500	5.4712	9.532	0	0	0
2023/06/20	R053	02/05/2024	13.04	Call	Bond Future	7,341.6600	7.3417	6,665.1200	6.6651	(9.215)	0	0	0
2023/06/20	R053	02/05/2024			Bond Future	12.6962	92.9498	12.8608	91.7992	1.296	0.0000	0.0000	0
2023/06/20	R053	02/05/2024	13.02	Call	Bond Future	7,260.7600	7.2608	6,588.2400	6.5882	(9.262)	0	0	0
2023/06/20	R053	02/05/2024	13.03	Call	Bond Future	7,301.0100	7.3010	6,626.4800	6.6265	(9.239)	0	0	0
2023/06/20	R053	02/05/2024	13.04	Put	Bond Future	4,968.2600	4.9683	5,442.3700	5.4424	9.543	0	0	0

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2023/06/20	R053	01/08/2024	13.13	Call	Bond Future	7,678.3500	7.6784	6,996.7500	6.9967	(8.877)	0	0	0
2023/06/20	R053	01/08/2024	13.13	Put	Bond Future	5,515.8600	5.5159	6,010.4100	6.0104	8.966	0	0	0
2023/06/20	R053	01/08/2024	13.14	Call	Bond Future	7,717.5100	7.7175	7,034.0200	7.0340	(8.856)	0	0	0
2023/06/20	R053	01/08/2024	13.14	Put	Bond Future	5,488.5600	5.4886	5,981.2200	5.9812	8.976	0	0	0
2023/06/20	R053	01/08/2024			Bond Future	12.8120	95.0266	12.9832	93.8505	1.336	0.0000	0.0000	0
2023/06/20	R053	01/08/2024	13.15	Call	Bond Future	7,757.1000	7.7571	7,071.7400	7.0717	(8.835)	0	0	0
2023/06/20	R053	01/08/2024	13.15	Put	Bond Future	5,461.7900	5.4618	5,952.5800	5.9526	8.986	0	0	0
2023/06/20	R186	03/08/2023	9.73	Put	Bond Future	543.3400	0.5433	592.9300	0.5929	9.127	0	0	0
2023/06/20	R186	03/08/2023	9.74	Call	Bond Future	1,154.8300	1.1548	1,055.8600	1.0559	(8.570)	0	0	0
2023/06/20	R186	03/08/2023	9.74	Put	Bond Future	534.0000	0.5340	582.8300	0.5828	9.144	0	0	0
2023/06/20	R186	03/08/2023			Bond Future	9.5233	104.1128	9.5748	103.9650	0.540	0.0000	0.0000	73,345
2023/06/20	R186	03/08/2023	9.73	Call	Bond Future	1,135.6200	1.1356	1,037.4100	1.0374	(8.648)	0	0	0
2023/06/20	R186	03/08/2023	9.75	Call	Bond Future	1,174.1700	1.1742	1,074.4400	1.0744	(8.494)	0	0	0
2023/06/20	R186	03/08/2023	9.75	Put	Bond Future	524.8000	0.5248	572.8700	0.5729	9.160	0	0	0
2023/06/20	R186	02/11/2023	9.40	Call	Bond Future	1,060.2100	1.0602	989.1200	0.9891	(6.705)	0	0	0
2023/06/20	R186	02/11/2023	9.40	Put	Bond Future	1,520.6200	1.5206	1,600.8300	1.6008	5.275	0	0	0
2023/06/20	R186	02/11/2023	9.15	Call	Bond Future	775.0300	0.7750	716.8700	0.7169	(7.504)	0	0	1,715
2023/06/20	R186	02/11/2023			Bond Future	9.5709	106.4214	9.6273	106.2701	0.589	0.0000	0.0000	15,757
2023/06/20	R186	02/11/2023	10.42	Call	Bond Future	2,787.7200	2.7877	2,671.4800	2.6715	(4.170)	0	0	0
2023/06/20	R186	02/11/2023	10.42	Put	Bond Future	538.1400	0.5381	573.2000	0.5732	6.515	0	0	1,715
2023/06/20	R186	02/11/2023	9.15	Put	Bond Future	1,913.6800	1.9137	2,006.8200	2.0068	4.867	0	0	0
2023/06/20	R186	02/11/2023	9.38	Call	Bond Future	1,035.2400	1.0352	965.1800	0.9652	(6.768)	0	0	0
2023/06/20	R186	02/11/2023	9.38	Put	Bond Future	1,549.7000	1.5497	1,630.9400	1.6309	5.242	0	0	0
2023/06/20	R186	02/11/2023	9.39	Call	Bond Future	1,047.6800	1.0477	977.1100	0.9771	(6.736)	0	0	0
2023/06/20	R186	02/11/2023	9.39	Put	Bond Future	1,535.1100	1.5351	1,615.8400	1.6158	5.259	0	0	0
2023/06/20	R186	01/02/2024	9.51	Call	Bond Future	1,443.2100	1.4432	1,365.9100	1.3659	(5.356)	0	0	0
2023/06/20	R186	01/02/2024	9.52	Put	Bond Future	1,651.2300	1.6512	1,728.4400	1.7284	4.676	0	0	0
2023/06/20	R186	01/02/2024	9.50	Call	Bond Future	1,429.8500	1.4299	1,352.9600	1.3530	(5.377)	0	0	0
2023/06/20	R186	01/02/2024			Bond Future	9.5979	103.5433	9.6600	103.3884	0.647	0.0000	0.0000	0
2023/06/20	R186	01/02/2024	9.51	Put	Bond Future	1,662.8300	1.6628	1,740.4400	1.7404	4.667	0	0	0
2023/06/20	R186	01/02/2024	9.52	Call	Bond Future	1,456.6300	1.4566	1,378.9300	1.3789	(5.334)	0	0	0
2023/06/20	R186	01/02/2024	9.50	Put	Bond Future	1,674.5000	1.6745	1,752.5200	1.7525	4.659	0	0	0
2023/06/20	R186	02/05/2024	10.40	Call	Bond Future	2,887.0300	2.8870	2,781.1200	2.7811	(3.668)	0	0	0
2023/06/20	R186	02/05/2024	10.40	Put	Bond Future	1,102.6200	1.1026	1,155.1800	1.1552	4.767	0	0	2,030
2023/06/20	R186	02/05/2024	8.01	Call	Bond Future	339.9400	0.3399	312.4500	0.3125	(8.087)	0	0	0
2023/06/20	R186	02/05/2024	8.01	Put	Bond Future	4,123.8200	4.1238	4,254.8000	4.2548	3.176	0	0	0
2023/06/20	R186	02/05/2024	9.73	Put	Bond Future	1,601.8500	1.6019	1,674.4200	1.6744	4.530	0	0	0
2023/06/20	R186	02/05/2024			Bond Future	9.6161	105.9432	9.6850	105.7847	0.717	0.0000	0.0000	0
2023/06/20	R186	02/05/2024	8.00	Call	Bond Future	336.0900	0.3361	308.8400	0.3088	(8.108)	0	0	0
2023/06/20	R186	02/05/2024	8.00	Put	Bond Future	4,144.0900	4.1441	4,275.3100	4.2753	3.166	0	0	0
2023/06/20	R186	02/05/2024	9.73	Call	Bond Future	1,863.6600	1.8637	1,777.7600	1.7778	(4.609)	0	0	2,030
2023/06/20	R186	02/05/2024	7.99	Call	Bond Future	332.2700	0.3323	305.2600	0.3053	(8.129)	0	0	0
2023/06/20	R186	02/05/2024	7.99	Put	Bond Future	4,164.3900	4.1644	4,295.8500	4.2958	3.157	0	0	0
2023/06/20	R186	01/08/2024	8.70	Put	Bond Future	2,862.7400	2.8627	2,973.8100	2.9738	3.880	0	0	0
2023/06/20	R186	01/08/2024	8.68	Call	Bond Future	764.2200	0.7642	714.2300	0.7142	(6.541)	0	0	0
2023/06/20	R186	01/08/2024	8.69	Call	Bond Future	772.0800	0.7721	721.7600	0.7218	(6.517)	0	0	0
2023/06/20	R186	01/08/2024			Bond Future	9.6782	103.0032	9.7552	102.8415	0.796	0.0000	0.0000	0

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2023/06/20	R186	01/08/2024	8.70	Call	Bond Future	779.6100	0.7796	728.9500	0.7289	(6.498)	0	0	0
2023/06/20	R186	01/08/2024	8.68	Put	Bond Future	2,890.5100	2.8905	3,002.2500	3.0023	3.866	0	0	0
2023/06/20	R186	01/08/2024	8.69	Put	Bond Future	2,876.7900	2.8768	2,988.2000	2.9882	3.873	0	0	0
2023/06/20	R197	03/08/2023			Bond Future	338.0526	338.0526	338.2057	338.2057	0.045	0.0000	0.0000	44
2023/06/20	R197	02/11/2023			Bond Future	345.6307	345.6307	345.7866	345.7866	0.045	0.0000	0.0000	0
2023/06/20	R202	03/08/2023			Bond Future	251.2202	251.2202	251.3468	251.3468	0.050	0.0000	0.0000	5,336
2023/06/20	R202	02/11/2023			Bond Future	256.8517	256.8517	256.9809	256.9809	0.050	0.0000	0.0000	0
2023/06/20	R202	01/02/2024			Bond Future	257.7968	257.7968	257.9294	257.9294	0.051	0.0000	0.0000	0
2023/06/20	R202	02/05/2024			Bond Future	263.8294	263.8294	263.9649	263.9649	0.051	0.0000	0.0000	0
2023/06/20	R202	01/08/2024			Bond Future	264.6549	264.6549	264.7959	264.7959	0.053	0.0000	0.0000	0
2023/06/20	R209	03/08/2023	10.00	Call	Bond Future	1.2100	0.0012	0.5900	0.0006	(51.240)	0	0	1,800
2023/06/20	R209	03/08/2023	10.00	Put	Bond Future	10,170.6300	10.1706	10,661.8800	10.6619	4.830	0	0	0
2023/06/20	R209	03/08/2023	10.70	Call	Bond Future	34.5800	0.0346	20.9400	0.0209	(39.445)	0	0	1,800
2023/06/20	R209	03/08/2023	11.95	Put	Bond Future	1,395.3900	1.3954	1,637.4900	1.6375	17.350	0	0	0
2023/06/20	R209	03/08/2023	12.00	Call	Bond Future	1,477.1900	1.4772	1,213.8900	1.2139	(17.824)	0	0	0
2023/06/20	R209	03/08/2023	12.00	Put	Bond Future	1,286.0800	1.2861	1,514.6500	1.5147	17.773	0	0	1,750
2023/06/20	R209	03/08/2023	11.25	Put	Bond Future	3,691.4300	3.6914	4,109.4100	4.1094	11.323	0	0	0
2023/06/20	R209	03/08/2023	11.93	Call	Bond Future	1,304.9200	1.3049	1,060.6300	1.0606	(18.721)	0	0	0
2023/06/20	R209	03/08/2023	11.94	Call	Bond Future	1,328.9100	1.3289	1,081.8800	1.0819	(18.589)	0	0	0
2023/06/20	R209	03/08/2023			Bond Future	11.9590	65.4533	12.0648	64.9614	0.884	0.0000	0.0000	11,551
2023/06/20	R209	03/08/2023	10.70	Put	Bond Future	6,327.2500	6.3273	6,805.4800	6.8055	7.558	0	0	0
2023/06/20	R209	03/08/2023	10.75	Call	Bond Future	42.1700	0.0422	25.9000	0.0259	(38.582)	0	0	7,000
2023/06/20	R209	03/08/2023	10.75	Put	Bond Future	6,068.7700	6.0688	6,544.3700	6.5444	7.837	0	0	0
2023/06/20	R209	03/08/2023	11.95	Call	Bond Future	1,353.0400	1.3530	1,103.2700	1.1033	(18.460)	0	0	0
2023/06/20	R209	03/08/2023	11.25	Call	Bond Future	249.9100	0.2499	176.0200	0.1760	(29.567)	0	0	7,000
2023/06/20	R209	03/08/2023	11.93	Put	Bond Future	1,440.9900	1.4410	1,688.5700	1.6886	17.181	0	0	0
2023/06/20	R209	03/08/2023	11.94	Put	Bond Future	1,418.0900	1.4181	1,662.9300	1.6629	17.265	0	0	0
2023/06/20	R209	02/11/2023	11.34	Call	Bond Future	1,041.6400	1.0416	892.4700	0.8925	(14.321)	0	0	0
2023/06/20	R209	02/11/2023	11.34	Put	Bond Future	4,476.5700	4.4766	4,830.3500	4.8304	7.903	0	0	0
2023/06/20	R209	02/11/2023	11.33	Call	Bond Future	1,026.9800	1.0270	879.3100	0.8793	(14.379)	0	0	0
2023/06/20	R209	02/11/2023	11.33	Put	Bond Future	4,511.5800	4.5116	4,866.8600	4.8669	7.875	0	0	0
2023/06/20	R209	02/11/2023			Bond Future	12.0577	63.7508	12.1674	63.2479	0.909	0.0000	0.0000	5,880
2023/06/20	R209	02/11/2023	11.35	Call	Bond Future	1,056.4300	1.0564	905.7500	0.9058	(14.263)	0	0	0
2023/06/20	R209	02/11/2023	11.35	Put	Bond Future	4,441.7400	4.4417	4,794.0100	4.7940	7.931	0	0	0
2023/06/20	R209	01/02/2024	12.13	Put	Bond Future	3,198.1700	3.1982	3,445.2600	3.4453	7.726	0	0	0
2023/06/20	R209	01/02/2024	12.14	Call	Bond Future	3,128.5300	3.1285	2,859.8700	2.8599	(8.587)	0	0	0
2023/06/20	R209	01/02/2024	12.14	Put	Bond Future	3,176.9900	3.1770	3,422.8700	3.4229	7.739	0	0	0
2023/06/20	R209	01/02/2024			Bond Future	12.1506	65.2089	12.2643	64.6944	0.936	0.0000	0.0000	0
2023/06/20	R209	01/02/2024	12.13	Call	Bond Future	3,104.1300	3.1041	2,836.6800	2.8367	(8.616)	0	0	0
2023/06/20	R209	01/02/2024	12.12	Call	Bond Future	3,079.8200	3.0798	2,813.5700	2.8136	(8.645)	0	0	0
2023/06/20	R209	01/02/2024	12.12	Put	Bond Future	3,219.5000	3.2195	3,467.7900	3.4678	7.712	0	0	0
2023/06/20	R209	02/05/2024	11.18	Call	Bond Future	1,374.3400	1.3743	1,222.1900	1.2222	(11.071)	0	0	0
2023/06/20	R209	02/05/2024	11.18	Put	Bond Future	6,414.7100	6.4147	6,788.9900	6.7890	5.835	0	0	0
2023/06/20	R209	02/05/2024	11.17	Call	Bond Future	1,362.0500	1.3621	1,210.9400	1.2109	(11.094)	0	0	0
2023/06/20	R209	02/05/2024	11.17	Put	Bond Future	6,452.3800	6.4524	6,827.7000	6.8277	5.817	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
2023/06/20	R209	02/05/2024			Bond Future	12.2440	63.5659	12.3619	63.0394	0.963	0.0000	0.0000	0
2023/06/20	R209	02/05/2024	11.19	Call	Bond Future	1,386.7000	1.3867	1,233.5200	1.2335	(11.046)	0	0	0
2023/06/20	R209	02/05/2024	11.19	Put	Bond Future	6,377.1700	6.3772	6,750.4200	6.7504	5.853	0	0	0
2023/06/20	R209	01/08/2024	11.79	Put	Bond Future	4,978.8800	4.9789	5,297.1600	5.2972	6.393	0	0	0
2023/06/20	R209	01/08/2024	11.80	Call	Bond Future	2,437.1100	2.4371	2,216.2000	2.2162	(9.064)	0	0	0
2023/06/20	R209	01/08/2024	11.80	Put	Bond Future	4,951.5000	4.9515	5,268.6400	5.2686	6.405	0	0	0
2023/06/20	R209	01/08/2024			Bond Future	12.3530	64.9872	12.4753	64.4492	0.990	0.0000	0.0000	0
2023/06/20	R209	01/08/2024	11.79	Call	Bond Future	2,417.7600	2.4178	2,197.9900	2.1980	(9.090)	0	0	0
2023/06/20	R209	01/08/2024	11.78	Call	Bond Future	2,398.5000	2.3985	2,179.8600	2.1799	(9.116)	0	0	0
2023/06/20	R209	01/08/2024	11.78	Put	Bond Future	5,006.3900	5.0064	5,325.8000	5.3258	6.380	0	0	0
2023/06/20	R210	03/08/2023			Bond Future	229.9109	229.9109	229.9208	229.9208	0.004	0.0000	0.0000	421
2023/06/20	R210	02/11/2023			Bond Future	231.8842	231.8842	231.8940	231.8940	0.004	0.0000	0.0000	0
2023/06/20	R210	01/02/2024			Bond Future	237.2408	237.2408	237.2505	237.2505	0.004	0.0000	0.0000	0
2023/06/20	R210	02/05/2024			Bond Future	239.5117	239.5117	239.5225	239.5225	0.005	0.0000	0.0000	0
2023/06/20	R210	01/08/2024			Bond Future	244.9283	244.9283	244.9400	244.9400	0.005	0.0000	0.0000	0
2023/06/20	R213	03/08/2023	11.62	Put	Bond Future	698.4200	0.6984	792.8500	0.7928	13.521	0	0	0
2023/06/20	R213	03/08/2023	11.63	Call	Bond Future	2,560.6200	2.5606	2,306.5100	2.3065	(9.924)	0	0	0
2023/06/20	R213	03/08/2023			Bond Future	11.1892	82.0464	11.2699	81.6992	0.721	0.0000	0.0000	24,057
2023/06/20	R213	03/08/2023	11.61	Call	Bond Future	2,498.6600	2.4987	2,247.1800	2.2472	(10.065)	0	0	0
2023/06/20	R213	03/08/2023	11.61	Put	Bond Future	709.4000	0.7094	805.1500	0.8052	13.497	0	0	0
2023/06/20	R213	03/08/2023	11.62	Call	Bond Future	2,529.5800	2.5296	2,276.7800	2.2768	(9.994)	0	0	0
2023/06/20	R213	03/08/2023	11.63	Put	Bond Future	687.6000	0.6876	780.7200	0.7807	13.543	0	0	0
2023/06/20	R213	02/11/2023	11.13	Call	Bond Future	1,906.6300	1.9066	1,737.9200	1.7379	(8.849)	0	0	0
2023/06/20	R213	02/11/2023	11.13	Put	Bond Future	2,591.5700	2.5916	2,777.9500	2.7780	7.192	0	0	0
2023/06/20	R213	02/11/2023	10.94	Call	Bond Future	1,544.7800	1.5448	1,397.0800	1.3971	(9.561)	0	0	750
2023/06/20	R213	02/11/2023	10.94	Put	Bond Future	3,043.8400	3.0438	3,251.2300	3.2512	6.813	0	0	0
2023/06/20	R213	02/11/2023			Bond Future	11.2918	80.3079	11.3763	79.9528	0.749	0.0000	0.0000	3,928
2023/06/20	R213	02/11/2023	11.44	Call	Bond Future	2,593.7100	2.5937	2,391.7900	2.3918	(7.785)	0	0	750
2023/06/20	R213	02/11/2023	11.44	Put	Bond Future	1,972.5400	1.9725	2,125.7100	2.1257	7.765	0	0	0
2023/06/20	R213	02/11/2023	12.70	Call	Bond Future	6,262.4800	6.2625	5,963.9600	5.9640	(4.767)	0	0	0
2023/06/20	R213	02/11/2023	12.70	Put	Bond Future	603.5800	0.6036	660.1500	0.6602	9.372	0	0	750
2023/06/20	R213	02/11/2023	11.11	Call	Bond Future	1,866.2900	1.8663	1,699.7900	1.6998	(8.921)	0	0	0
2023/06/20	R213	02/11/2023	11.11	Put	Bond Future	2,636.4400	2.6364	2,825.0300	2.8250	7.153	0	0	0
2023/06/20	R213	02/11/2023	11.12	Call	Bond Future	1,886.5000	1.8865	1,718.8900	1.7189	(8.885)	0	0	0
2023/06/20	R213	02/11/2023	11.12	Put	Bond Future	2,614.0300	2.6140	2,801.5100	2.8015	7.172	0	0	0
2023/06/20	R213	01/02/2024	11.70	Call	Bond Future	3,509.0500	3.5090	3,293.2000	3.2932	(6.151)	0	0	0
2023/06/20	R213	01/02/2024	11.70	Put	Bond Future	2,256.0200	2.2560	2,403.5100	2.4035	6.538	0	0	0
2023/06/20	R213	01/02/2024	11.71	Call	Bond Future	3,533.8500	3.5338	3,317.2000	3.3172	(6.131)	0	0	0
2023/06/20	R213	01/02/2024	11.71	Put	Bond Future	2,240.5900	2.2406	2,387.2800	2.3873	6.547	0	0	0
2023/06/20	R213	01/02/2024			Bond Future	11.3917	82.1446	11.4805	81.7813	0.779	0.0000	0.0000	0
2023/06/20	R213	01/02/2024	11.72	Call	Bond Future	3,558.7100	3.5587	3,341.2700	3.3413	(6.110)	0	0	0
2023/06/20	R213	01/02/2024	11.72	Put	Bond Future	2,225.2500	2.2253	2,371.1500	2.3712	6.557	0	0	0
2023/06/20	R213	02/05/2024	10.30	Call	Bond Future	1,104.2700	1.1043	1,005.0300	1.0050	(8.987)	0	0	0
2023/06/20	R213	02/05/2024	10.30	Put	Bond Future	6,024.8100	6.0248	6,297.3300	6.2973	4.523	0	0	0
2023/06/20	R213	02/05/2024			Bond Future	11.4828	80.4870	11.5759	80.1152	0.811	0.0000	0.0000	0
2023/06/20	R213	02/05/2024	10.28	Call	Bond Future	1,084.8600	1.0849	986.9700	0.9870	(9.023)	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
2023/06/20	R213	02/05/2024	10.28	Put	Bond Future	6,091.8400	6.0918	6,365.7100	6.3657	4.496	0	0	0
2023/06/20	R213	02/05/2024	10.29	Call	Bond Future	1,094.5300	1.0945	995.9700	0.9960	(9.005)	0	0	0
2023/06/20	R213	02/05/2024	10.29	Put	Bond Future	6,058.2800	6.0583	6,331.4800	6.3315	4.510	0	0	0
2023/06/20	R213	01/08/2024	10.86	Call	Bond Future	1,890.8400	1.8908	1,749.3600	1.7494	(7.482)	0	0	0
2023/06/20	R213	01/08/2024	10.86	Put	Bond Future	4,822.5800	4.8226	5,060.8900	5.0609	4.942	0	0	0
2023/06/20	R213	01/08/2024	10.87	Call	Bond Future	1,905.9600	1.9060	1,763.7200	1.7637	(7.463)	0	0	0
2023/06/20	R213	01/08/2024	10.87	Put	Bond Future	4,796.9300	4.7969	5,034.4800	5.0345	4.952	0	0	0
2023/06/20	R213	01/08/2024			Bond Future	11.5953	82.2879	11.6931	81.9081	0.843	0.0000	0.0000	0
2023/06/20	R213	01/08/2024	10.88	Call	Bond Future	1,921.4800	1.9215	1,778.4700	1.7785	(7.443)	0	0	0
2023/06/20	R213	01/08/2024	10.88	Put	Bond Future	4,771.7100	4.7717	5,008.4900	5.0085	4.962	0	0	0
2023/06/20	R214	03/08/2023	12.14	Call	Bond Future	1,172.9000	1.1729	917.0700	0.9171	(21.812)	0	0	0
2023/06/20	R214	03/08/2023	12.14	Put	Bond Future	1,693.0000	1.6930	2,008.6600	2.0087	18.645	0	0	0
2023/06/20	R214	03/08/2023	12.15	Call	Bond Future	1,195.4200	1.1954	936.4400	0.9364	(21.664)	0	0	0
2023/06/20	R214	03/08/2023	12.15	Put	Bond Future	1,667.2900	1.6673	1,979.8000	1.9798	18.744	0	0	0
2023/06/20	R214	03/08/2023			Bond Future	12.2485	61.7181	12.3695	61.1466	0.988	0.0000	0.0000	21,405
2023/06/20	R214	03/08/2023	12.16	Call	Bond Future	1,218.1800	1.2182	956.0400	0.9560	(21.519)	0	0	0
2023/06/20	R214	03/08/2023	12.16	Put	Bond Future	1,641.8900	1.6419	1,951.2400	1.9512	18.841	0	0	0
2023/06/20	R214	02/11/2023	11.45	Put	Bond Future	5,318.2900	5.3183	5,759.2900	5.7593	8.292	0	0	0
2023/06/20	R214	02/11/2023	11.46	Call	Bond Future	855.7400	0.8557	710.8300	0.7108	(16.934)	0	0	0
2023/06/20	R214	02/11/2023	11.46	Put	Bond Future	5,278.6400	5.2786	5,718.0000	5.7180	8.323	0	0	0
2023/06/20	R214	02/11/2023			Bond Future	12.3492	59.7830	12.4745	59.1988	1.015	0.0000	0.0000	12
2023/06/20	R214	02/11/2023	11.45	Call	Bond Future	842.7400	0.8427	699.4700	0.6995	(17.000)	0	0	0
2023/06/20	R214	02/11/2023	11.47	Call	Bond Future	868.8700	0.8689	722.3100	0.7223	(16.868)	0	0	0
2023/06/20	R214	02/11/2023	11.47	Put	Bond Future	5,239.1800	5.2392	5,676.8900	5.6769	8.355	0	0	0
2023/06/20	R214	01/02/2024	12.16	Call	Bond Future	2,540.6400	2.5406	2,269.3700	2.2694	(10.677)	0	0	0
2023/06/20	R214	01/02/2024	12.16	Put	Bond Future	3,900.8600	3.9009	4,227.3100	4.2273	8.369	0	0	0
2023/06/20	R214	01/02/2024			Bond Future	12.4480	61.1503	12.5779	60.5526	1.043	0.0000	0.0000	0
2023/06/20	R214	01/02/2024	12.14	Call	Bond Future	2,496.7000	2.4967	2,228.3800	2.2284	(10.747)	0	0	0
2023/06/20	R214	01/02/2024	12.14	Put	Bond Future	3,953.2300	3.9532	4,282.6300	4.2826	8.332	0	0	0
2023/06/20	R214	01/02/2024	12.15	Call	Bond Future	2,518.6200	2.5186	2,248.8200	2.2488	(10.712)	0	0	0
2023/06/20	R214	01/02/2024	12.15	Put	Bond Future	3,926.9700	3.9270	4,254.8900	4.2549	8.350	0	0	0
2023/06/20	R214	02/05/2024	11.46	Call	Bond Future	1,478.6400	1.4786	1,299.6900	1.2997	(12.102)	0	0	0
2023/06/20	R214	02/05/2024	11.46	Put	Bond Future	6,774.5300	6.7745	7,207.1500	7.2072	6.386	0	0	0
2023/06/20	R214	02/05/2024	11.47	Call	Bond Future	1,491.6300	1.4916	1,311.4900	1.3115	(12.077)	0	0	0
2023/06/20	R214	02/05/2024	11.47	Put	Bond Future	6,735.0800	6.7351	7,166.5100	7.1665	6.406	0	0	0
2023/06/20	R214	02/05/2024			Bond Future	12.5388	59.2605	12.6733	58.6489	1.072	0.0000	0.0000	0
2023/06/20	R214	02/05/2024	11.48	Call	Bond Future	1,504.7100	1.5047	1,323.3700	1.3234	(12.051)	0	0	0
2023/06/20	R214	02/05/2024	11.48	Put	Bond Future	6,695.7800	6.6958	7,126.0100	7.1260	6.425	0	0	0
2023/06/20	R214	01/08/2024	12.18	Call	Bond Future	2,827.6300	2.8276	2,555.6800	2.5557	(9.618)	0	0	0
2023/06/20	R214	01/08/2024	12.18	Put	Bond Future	4,983.7100	4.9837	5,336.8100	5.3368	7.085	0	0	0
2023/06/20	R214	01/08/2024			Bond Future	12.6429	60.5858	12.7821	59.9607	1.101	0.0000	0.0000	0
2023/06/20	R214	01/08/2024	12.16	Call	Bond Future	2,786.4700	2.7865	2,517.0500	2.5171	(9.669)	0	0	0
2023/06/20	R214	01/08/2024	12.16	Put	Bond Future	5,038.4900	5.0385	5,394.1200	5.3941	7.058	0	0	0
2023/06/20	R214	01/08/2024	12.17	Call	Bond Future	2,806.8900	2.8069	2,536.2100	2.5362	(9.643)	0	0	0
2023/06/20	R214	01/08/2024	12.17	Put	Bond Future	5,010.9100	5.0109	5,365.2800	5.3653	7.072	0	0	0
2023/06/20	R248	03/08/2023	11.80	Call	Bond Future	558.0600	0.5581	390.4600	0.3905	(30.033)	0	0	1,100

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
2023/06/20	R248	03/08/2023	11.80	Put	Bond Future	3,847.6300	3.8476	4,433.7400	4.4337	15.233	0	0	0
2023/06/20	R248	03/08/2023	12.11	Call	Bond Future	1,157.3300	1.1573	872.0700	0.8721	(24.648)	0	0	0
2023/06/20	R248	03/08/2023	12.11	Put	Bond Future	2,546.8200	2.5468	3,015.2700	3.0153	18.394	0	0	0
2023/06/20	R248	03/08/2023			Bond Future	12.3458	76.2240	12.4771	75.4703	1.063	0.0000	0.0000	239,937
2023/06/20	R248	03/08/2023	12.09	Call	Bond Future	1,110.1500	1.1102	832.9400	0.8329	(24.970)	0	0	0
2023/06/20	R248	03/08/2023	12.09	Put	Bond Future	2,619.6700	2.6197	3,096.1700	3.0962	18.189	0	0	0
2023/06/20	R248	03/08/2023	12.10	Call	Bond Future	1,133.6000	1.1336	852.3700	0.8524	(24.809)	0	0	0
2023/06/20	R248	03/08/2023	12.10	Put	Bond Future	2,583.0600	2.5831	3,055.5400	3.0555	18.291	0	0	0
2023/06/20	R248	03/08/2023	12.30	Call	Bond Future	1,662.2400	1.6622	1,300.1800	1.3002	(21.781)	0	0	1,100
2023/06/20	R248	03/08/2023	12.30	Put	Bond Future	1,928.3800	1.9284	2,320.0300	2.3200	20.310	0	0	0
2023/06/20	R248	03/08/2023	13.20	Call	Bond Future	5,087.8500	5.0879	4,452.6500	4.4526	(12.485)	0	0	0
2023/06/20	R248	03/08/2023	13.20	Put	Bond Future	423.9900	0.4240	542.5000	0.5425	27.951	0	0	1,100
2023/06/20	R248	02/11/2023	12.50	Call	Bond Future	3,301.4300	3.3014	2,892.0600	2.8921	(12.400)	0	0	220
2023/06/20	R248	02/11/2023	13.60	Call	Bond Future	7,245.0300	7.2450	6,643.3600	6.6434	(8.305)	0	0	0
2023/06/20	R248	02/11/2023	13.60	Put	Bond Future	1,181.5200	1.1815	1,350.4700	1.3505	14.299	0	0	220
2023/06/20	R248	02/11/2023	11.47	Call	Bond Future	920.8200	0.9208	749.3700	0.7494	(18.619)	0	0	0
2023/06/20	R248	02/11/2023	11.48	Call	Bond Future	934.1500	0.9342	760.7600	0.7608	(18.561)	0	0	0
2023/06/20	R248	02/11/2023	11.49	Put	Bond Future	6,825.6300	6.8256	7,420.9300	7.4209	8.722	0	0	0
2023/06/20	R248	02/11/2023			Bond Future	12.4506	73.4670	12.5869	72.6964	1.095	0.0000	0.0000	11,069
2023/06/20	R248	02/11/2023	11.80	Call	Bond Future	1,489.9100	1.4899	1,245.6000	1.2456	(16.398)	0	0	220
2023/06/20	R248	02/11/2023	11.80	Put	Bond Future	5,381.4800	5.3815	5,907.7900	5.9078	9.780	0	0	0
2023/06/20	R248	02/11/2023	12.50	Put	Bond Future	3,020.6500	3.0206	3,381.9000	3.3819	11.959	0	0	0
2023/06/20	R248	02/11/2023	11.47	Put	Bond Future	6,930.2600	6.9303	7,529.4300	7.5294	8.646	0	0	0
2023/06/20	R248	02/11/2023	11.48	Put	Bond Future	6,877.9000	6.8779	7,475.1300	7.4751	8.683	0	0	0
2023/06/20	R248	02/11/2023	11.49	Call	Bond Future	947.4800	0.9475	772.1600	0.7722	(18.504)	0	0	0
2023/06/20	R248	01/02/2024	12.14	Call	Bond Future	2,869.5200	2.8695	2,534.9200	2.5349	(11.660)	0	0	0
2023/06/20	R248	01/02/2024	12.14	Put	Bond Future	5,265.8300	5.2658	5,719.5700	5.7196	8.617	0	0	0
2023/06/20	R248	01/02/2024	12.15	Call	Bond Future	2,895.2200	2.8952	2,558.7000	2.5587	(11.623)	0	0	0
2023/06/20	R248	01/02/2024	12.15	Put	Bond Future	5,231.9600	5.2320	5,683.7800	5.6838	8.636	0	0	0
2023/06/20	R248	01/02/2024			Bond Future	12.5539	75.1473	12.6955	74.3589	1.128	0.0000	0.0000	0
2023/06/20	R248	01/02/2024	12.16	Call	Bond Future	2,921.0400	2.9210	2,582.6000	2.5826	(11.586)	0	0	0
2023/06/20	R248	01/02/2024	12.16	Put	Bond Future	5,198.2900	5.1983	5,648.1900	5.6482	8.655	0	0	0
2023/06/20	R248	02/05/2024	11.46	Call	Bond Future	1,824.1300	1.8241	1,595.4200	1.5954	(12.538)	0	0	0
2023/06/20	R248	02/05/2024	11.47	Call	Bond Future	1,839.7300	1.8397	1,609.5200	1.6095	(12.513)	0	0	0
2023/06/20	R248	02/05/2024	11.48	Put	Bond Future	8,907.4500	8.9075	9,482.4300	9.4824	6.455	0	0	0
2023/06/20	R248	02/05/2024			Bond Future	12.6490	72.4371	12.7959	71.6305	1.161	0.0000	0.0000	13,000
2023/06/20	R248	02/05/2024	11.46	Put	Bond Future	9,007.3900	9.0074	9,585.3600	9.5854	6.417	0	0	0
2023/06/20	R248	02/05/2024	11.47	Put	Bond Future	8,957.3300	8.9573	9,533.8000	9.5338	6.436	0	0	0
2023/06/20	R248	02/05/2024	11.48	Call	Bond Future	1,855.4100	1.8554	1,623.7100	1.6237	(12.488)	0	0	0
2023/06/20	R248	01/08/2024	12.30	Call	Bond Future	3,766.4900	3.7665	3,400.6500	3.4006	(9.713)	0	0	0
2023/06/20	R248	01/08/2024	12.30	Put	Bond Future	6,348.5900	6.3486	6,807.1900	6.8072	7.224	0	0	0
2023/06/20	R248	01/08/2024	12.31	Call	Bond Future	3,791.7900	3.7918	3,424.3700	3.4244	(9.690)	0	0	0
2023/06/20	R248	01/08/2024	12.31	Put	Bond Future	6,315.7100	6.3157	6,772.7300	6.7727	7.236	0	0	0
2023/06/20	R248	01/08/2024			Bond Future	12.7578	74.0567	12.9103	73.2322	1.195	0.0000	0.0000	0
2023/06/20	R248	01/08/2024	12.32	Call	Bond Future	3,817.4600	3.8175	3,448.4800	3.4485	(9.666)	0	0	0
2023/06/20	R248	01/08/2024	12.32	Put	Bond Future	6,283.2800	6.2833	6,738.7400	6.7387	7.249	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	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											1476777	