



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 20/07/2023 TO 20/07/2023

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
2023/07/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	2025	03/08/2023		Bond Future	169.2946	169.2946	169.3698	169.3698	0.044	0.0000	0.0000	1,376
2023/07/20	2025	02/11/2023		Bond Future	173.0637	173.0637	173.1400	173.1400	0.044	0.0000	0.0000	5,206
2023/07/20	2025	01/02/2024		Bond Future	175.2446	175.2446	175.3224	175.3224	0.044	0.0000	0.0000	0
2023/07/20	2025	02/05/2024		Bond Future	179.2588	179.2588	179.3386	179.3386	0.045	0.0000	0.0000	0
2023/07/20	2025	01/08/2024		Bond Future	181.5476	181.5476	181.6291	181.6291	0.045	0.0000	0.0000	0
2023/07/20	2029	03/08/2023		Bond Future	122.5474	122.5474	122.4198	122.4198	(0.104)	0.0000	0.0000	1,897
2023/07/20	2029	02/11/2023		Bond Future	123.9465	123.9465	123.8157	123.8157	(0.105)	0.0000	0.0000	1,197

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
2023/07/20	2029	01/02/2024			Bond Future	126.7883	126.7883	126.6544	126.6544	(0.106)	0.0000	0.0000	0
2023/07/20	2029	02/05/2024			Bond Future	128.3302	128.3302	128.1932	128.1932	(0.107)	0.0000	0.0000	0
2023/07/20	2029	01/08/2024			Bond Future	131.2802	131.2802	131.1403	131.1403	(0.107)	0.0000	0.0000	0
2023/07/20	2030	03/08/2023	10.40	Call	Bond Future	842.9200	0.8429	710.8300	0.7108	(15.671)	0	0	1,012
2023/07/20	2030	03/08/2023	10.65	Call	Bond Future	1,643.3800	1.6434	1,474.2100	1.4742	(10.294)	0	0	350
2023/07/20	2030	03/08/2023	10.65	Put	Bond Future	180.7100	0.1807	203.2900	0.2033	12.495	0	0	0
2023/07/20	2030	03/08/2023	11.34	Call	Bond Future	4,333.5600	4.3336	4,142.0600	4.1421	(4.419)	0	0	0
2023/07/20	2030	03/08/2023	11.34	Put	Bond Future	9.8200	0.0098	10.0700	0.0101	2.546	0	0	0
2023/07/20	2030	03/08/2023	12.89	Call	Bond Future	10,332.9500	10.3330	10,141.2000	10.1412	(1.856)	0	0	0
2023/07/20	2030	03/08/2023	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/07/20	2030	03/08/2023	11.35	Call	Bond Future	4,373.7200	4.3737	4,182.1900	4.1822	(4.379)	0	0	0
2023/07/20	2030	03/08/2023	11.36	Put	Bond Future	8.9800	0.0090	9.1700	0.0092	2.116	0	0	0
2023/07/20	2030	03/08/2023			Bond Future	10.3081	89.4544	10.3525	89.2627	0.431	0.0000	0.0000	54,444
2023/07/20	2030	03/08/2023	10.40	Put	Bond Future	446.7700	0.4468	506.4300	0.5064	13.354	0	0	0
2023/07/20	2030	03/08/2023	11.35	Put	Bond Future	9.3900	0.0094	9.6100	0.0096	2.343	0	0	0
2023/07/20	2030	03/08/2023	11.36	Call	Bond Future	4,413.8800	4.4139	4,222.3200	4.2223	(4.340)	0	0	0
2023/07/20	2030	03/08/2023	12.59	Call	Bond Future	9,213.0900	9.2131	9,021.3300	9.0213	(2.081)	0	0	0
2023/07/20	2030	03/08/2023	12.59	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	1,012
2023/07/20	2030	02/11/2023	12.27	Put	Bond Future	159.8500	0.1598	169.9900	0.1700	6.343	0	0	500
2023/07/20	2030	02/11/2023	11.43	Call	Bond Future	4,785.2200	4.7852	4,618.8300	4.6188	(3.477)	0	0	0
2023/07/20	2030	02/11/2023	11.43	Put	Bond Future	489.8100	0.4898	519.6700	0.5197	6.096	0	0	500
2023/07/20	2030	02/11/2023	10.80	Call	Bond Future	2,849.8600	2.8499	2,713.9800	2.7140	(4.768)	0	0	0
2023/07/20	2030	02/11/2023	10.80	Put	Bond Future	1,087.6400	1.0876	1,148.0100	1.1480	5.551	0	0	0
2023/07/20	2030	02/11/2023	10.81	Call	Bond Future	2,877.7300	2.8777	2,741.2500	2.7413	(4.743)	0	0	0
2023/07/20	2030	02/11/2023	10.81	Put	Bond Future	1,074.5700	1.0746	1,134.3400	1.1343	5.562	0	0	0
2023/07/20	2030	02/11/2023	10.07	Call	Bond Future	1,208.6800	1.2087	1,124.8000	1.1248	(6.940)	0	0	800
2023/07/20	2030	02/11/2023	10.07	Put	Bond Future	2,501.3600	2.5014	2,613.7300	2.6137	4.492	0	0	0
2023/07/20	2030	02/11/2023	10.39	Call	Bond Future	1,828.7500	1.8288	1,720.8200	1.7208	(5.902)	0	0	500
2023/07/20	2030	02/11/2023	9.57	Call	Bond Future	568.8100	0.5688	519.3600	0.5194	(8.694)	0	0	800
2023/07/20	2030	02/11/2023	9.57	Put	Bond Future	4,031.0800	4.0311	4,177.8800	4.1779	3.642	0	0	0
2023/07/20	2030	02/11/2023			Bond Future	10.3751	91.4239	10.4219	91.2276	0.451	0.0000	0.0000	73,826
2023/07/20	2030	02/11/2023	12.27	Call	Bond Future	7,691.0500	7.6911	7,504.9400	7.5049	(2.420)	0	0	0
2023/07/20	2030	02/11/2023	11.12	Call	Bond Future	3,790.8000	3.7908	3,637.4200	3.6374	(4.046)	0	0	500
2023/07/20	2030	02/11/2023	11.12	Put	Bond Future	730.2000	0.7302	773.0700	0.7731	5.871	0	0	0
2023/07/20	2030	02/11/2023	11.57	Call	Bond Future	5,253.3300	5.2533	5,082.2400	5.0822	(3.257)	0	0	0
2023/07/20	2030	02/11/2023	11.57	Put	Bond Future	407.5600	0.4076	432.7200	0.4327	6.173	0	0	800
2023/07/20	2030	02/11/2023	10.82	Call	Bond Future	2,905.5400	2.9055	2,768.4500	2.7685	(4.718)	0	0	0
2023/07/20	2030	02/11/2023	10.82	Put	Bond Future	1,061.4600	1.0615	1,120.6200	1.1206	5.573	0	0	0
2023/07/20	2030	02/11/2023	10.39	Put	Bond Future	1,766.1300	1.7661	1,854.4500	1.8544	5.001	0	0	0
2023/07/20	2030	02/11/2023	10.62	Call	Bond Future	2,372.7600	2.3728	2,248.5100	2.2485	(5.237)	0	0	500
2023/07/20	2030	02/11/2023	10.62	Put	Bond Future	1,351.6600	1.3517	1,423.6600	1.4237	5.327	0	0	0
2023/07/20	2030	02/11/2023	9.89	Call	Bond Future	936.1200	0.9361	865.4300	0.8654	(7.551)	0	0	500
2023/07/20	2030	02/11/2023	9.89	Put	Bond Future	3,002.4800	3.0025	3,128.0400	3.1280	4.182	0	0	0
2023/07/20	2030	01/02/2024	11.86	Put	Bond Future	725.6800	0.7257	759.4500	0.7594	4.654	0	0	500
2023/07/20	2030	01/02/2024	12.10	Put	Bond Future	591.1800	0.5912	619.0700	0.6191	4.718	0	0	400
2023/07/20	2030	01/02/2024	11.37	Call	Bond Future	4,810.3300	4.8103	4,658.7800	4.6588	(3.151)	0	0	0
2023/07/20	2030	01/02/2024	11.37	Put	Bond Future	1,100.1500	1.1002	1,149.3900	1.1494	4.476	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
2023/07/20	2030	01/02/2024	11.85	Call	Bond Future	6,270.5200	6.2705	6,103.7700	6.1038	(2.659)	0	0	0
2023/07/20	2030	01/02/2024	11.85	Put	Bond Future	731.7800	0.7318	765.8200	0.7658	4.652	0	0	500
2023/07/20	2030	01/02/2024	10.16	Call	Bond Future	1,841.3100	1.8413	1,748.9800	1.7490	(5.014)	0	0	200
2023/07/20	2030	01/02/2024	10.16	Put	Bond Future	2,967.5200	2.9675	3,075.9800	3.0760	3.655	0	0	0
2023/07/20	2030	01/02/2024	11.00	Call	Bond Future	3,766.7900	3.7668	3,630.3800	3.6304	(3.621)	0	0	0
2023/07/20	2030	01/02/2024	9.93	Call	Bond Future	1,455.7800	1.4558	1,376.4200	1.3764	(5.451)	0	0	1,360
2023/07/20	2030	01/02/2024	9.93	Put	Bond Future	3,539.5700	3.5396	3,661.0000	3.6610	3.431	0	0	0
2023/07/20	2030	01/02/2024	10.00	Call	Bond Future	1,564.1500	1.5641	1,480.9000	1.4809	(5.322)	0	0	500
2023/07/20	2030	01/02/2024	10.00	Put	Bond Future	3,355.1700	3.3552	3,472.7100	3.4727	3.503	0	0	0
2023/07/20	2030	01/02/2024	9.57	Put	Bond Future	4,585.5800	4.5856	4,726.2000	4.7262	3.067	0	0	0
2023/07/20	2030	01/02/2024	9.89	Put	Bond Future	3,647.8300	3.6478	3,771.4700	3.7715	3.389	0	0	0
2023/07/20	2030	01/02/2024			Bond Future	10.4344	89.4924	10.4838	89.2917	0.473	0.0000	0.0000	0
2023/07/20	2030	01/02/2024	11.86	Call	Bond Future	6,301.9900	6.3020	6,134.9700	6.1350	(2.650)	0	0	0
2023/07/20	2030	01/02/2024	12.10	Call	Bond Future	7,062.8700	7.0629	6,889.9700	6.8900	(2.448)	0	0	0
2023/07/20	2030	01/02/2024	11.75	Call	Bond Future	5,958.6900	5.9587	5,794.7200	5.7947	(2.752)	0	0	0
2023/07/20	2030	01/02/2024	11.75	Put	Bond Future	796.8200	0.7968	833.6400	0.8336	4.621	0	0	200
2023/07/20	2030	01/02/2024	11.31	Call	Bond Future	4,635.5700	4.6356	4,486.2800	4.4863	(3.221)	0	0	0
2023/07/20	2030	01/02/2024	11.31	Put	Bond Future	1,157.4700	1.1575	1,208.9700	1.2090	4.449	0	0	1,360
2023/07/20	2030	01/02/2024	11.35	Call	Bond Future	4,751.8600	4.7519	4,601.0600	4.6011	(3.173)	0	0	0
2023/07/20	2030	01/02/2024	11.35	Put	Bond Future	1,118.9500	1.1189	1,168.9400	1.1689	4.468	0	0	0
2023/07/20	2030	01/02/2024	11.36	Call	Bond Future	4,781.0600	4.7811	4,629.8900	4.6299	(3.162)	0	0	0
2023/07/20	2030	01/02/2024	11.36	Put	Bond Future	1,109.5100	1.1095	1,159.1300	1.1591	4.472	0	0	0
2023/07/20	2030	01/02/2024	10.39	Call	Bond Future	2,294.1200	2.2941	2,188.7900	2.1888	(4.591)	0	0	500
2023/07/20	2030	01/02/2024	10.39	Put	Bond Future	2,475.2200	2.4752	2,570.6800	2.5707	3.857	0	0	0
2023/07/20	2030	01/02/2024	11.00	Put	Bond Future	1,500.4000	1.5004	1,564.7800	1.5648	4.291	0	0	700
2023/07/20	2030	01/02/2024	10.07	Call	Bond Future	1,682.1900	1.6822	1,594.9600	1.5950	(5.186)	0	0	400
2023/07/20	2030	01/02/2024	10.07	Put	Bond Future	3,181.6100	3.1816	3,295.1700	3.2952	3.569	0	0	0
2023/07/20	2030	01/02/2024	9.57	Call	Bond Future	977.4600	0.9775	917.2900	0.9173	(6.156)	0	0	400
2023/07/20	2030	01/02/2024	9.89	Call	Bond Future	1,396.2200	1.3962	1,319.0700	1.3191	(5.526)	0	0	500
2023/07/20	2030	02/05/2024	11.12	Put	Bond Future	1,841.8900	1.8419	1,911.1300	1.9111	3.759	0	0	0
2023/07/20	2030	02/05/2024	12.38	Call	Bond Future	7,824.9300	7.8249	7,652.3000	7.6523	(2.206)	0	0	0
2023/07/20	2030	02/05/2024	12.38	Put	Bond Future	794.4700	0.7945	827.0400	0.8270	4.100	0	0	1,080
2023/07/20	2030	02/05/2024	10.62	Call	Bond Future	3,020.1600	3.0202	2,905.4800	2.9055	(3.797)	0	0	500
2023/07/20	2030	02/05/2024	10.62	Put	Bond Future	2,565.1800	2.5652	2,655.7000	2.6557	3.529	0	0	0
2023/07/20	2030	02/05/2024	10.82	Call	Bond Future	3,482.2100	3.4822	3,358.5900	3.3586	(3.550)	0	0	1,080
2023/07/20	2030	02/05/2024	10.82	Put	Bond Future	2,247.7900	2.2478	2,329.3700	2.3294	3.629	0	0	0
2023/07/20	2030	02/05/2024	9.81	Call	Bond Future	1,525.1100	1.5251	1,449.5900	1.4496	(4.952)	0	0	0
2023/07/20	2030	02/05/2024	9.81	Put	Bond Future	4,315.9100	4.3159	4,445.5900	4.4456	3.005	0	0	0
2023/07/20	2030	02/05/2024	9.82	Call	Bond Future	1,539.4300	1.5394	1,463.4300	1.4634	(4.937)	0	0	0
2023/07/20	2030	02/05/2024	9.82	Put	Bond Future	4,289.2700	4.2893	4,418.4700	4.4185	3.012	0	0	0
2023/07/20	2030	02/05/2024	9.66	Call	Bond Future	1,320.3900	1.3204	1,251.9600	1.2520	(5.183)	0	0	1,000
2023/07/20	2030	02/05/2024	9.66	Put	Bond Future	4,728.3100	4.7283	4,865.0800	4.8651	2.893	0	0	0
2023/07/20	2030	02/05/2024			Bond Future	10.5043	91.5213	10.5564	91.3161	0.496	0.0000	0.0000	0
2023/07/20	2030	02/05/2024	13.15	Call	Bond Future	10,114.0900	10.1141	9,927.0000	9.9270	(1.850)	0	0	0
2023/07/20	2030	02/05/2024	13.15	Put	Bond Future	398.7700	0.3988	416.8800	0.4169	4.541	0	0	500
2023/07/20	2030	02/05/2024	11.12	Call	Bond Future	4,229.5700	4.2296	4,093.6100	4.0936	(3.215)	0	0	500
2023/07/20	2030	02/05/2024	11.94	Call	Bond Future	6,510.6000	6.5106	6,348.1500	6.3482	(2.495)	0	0	0
2023/07/20	2030	02/05/2024	11.94	Put	Bond Future	1,065.3800	1.0654	1,108.1300	1.1081	4.013	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/20	2030	02/05/2024	10.16	Call	Bond Future	2,088.4300	2.0884	1,995.8300	1.9958	(4.434)	0	0	1,000
2023/07/20	2030	02/05/2024	10.16	Put	Bond Future	3,458.9700	3.4590	3,571.5700	3.5716	3.255	0	0	0
2023/07/20	2030	02/05/2024	9.83	Call	Bond Future	1,553.8500	1.5538	1,477.3700	1.4774	(4.922)	0	0	0
2023/07/20	2030	02/05/2024	9.83	Put	Bond Future	4,262.7500	4.2627	4,391.4700	4.3915	3.020	0	0	0
2023/07/20	2030	01/08/2024	10.37	Call	Bond Future	2,541.3800	2.5414	2,439.6400	2.4396	(4.003)	0	0	0
2023/07/20	2030	01/08/2024	10.37	Put	Bond Future	3,343.6200	3.3436	3,451.6000	3.4516	3.229	0	0	0
2023/07/20	2030	01/08/2024	10.38	Call	Bond Future	2,560.5500	2.5606	2,458.3600	2.4584	(3.991)	0	0	0
2023/07/20	2030	01/08/2024	10.38	Put	Bond Future	3,324.3000	3.3243	3,431.8300	3.4318	3.235	0	0	0
2023/07/20	2030	01/08/2024			Bond Future	10.5795	89.5985	10.6346	89.3888	0.521	0.0000	0.0000	0
2023/07/20	2030	01/08/2024	10.39	Call	Bond Future	2,579.8000	2.5798	2,477.1500	2.4772	(3.979)	0	0	0
2023/07/20	2030	01/08/2024	10.39	Put	Bond Future	3,305.0700	3.3051	3,412.1400	3.4121	3.240	0	0	0
2023/07/20	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,441
2023/07/20	2032	03/08/2023	9.60	Put	Bond Future	7,016.7500	7.0167	7,285.1700	7.2852	3.825	0	0	0
2023/07/20	2032	03/08/2023	10.30	Call	Bond Future	4.0600	0.0041	1.6000	0.0016	(60.591)	0	0	7,500
2023/07/20	2032	03/08/2023	10.30	Put	Bond Future	3,279.9100	3.2799	3,545.8700	3.5459	8.109	0	0	0
2023/07/20	2032	03/08/2023	12.04	Call	Bond Future	5,210.8900	5.2109	4,943.2900	4.9433	(5.135)	0	0	3,000
2023/07/20	2032	03/08/2023	12.04	Put	Bond Future	11.6300	0.0116	12.4500	0.0125	7.051	0	0	3,000
2023/07/20	2032	03/08/2023	11.77	Call	Bond Future	3,992.4100	3.9924	3,728.1300	3.7281	(6.620)	0	0	0
2023/07/20	2032	03/08/2023	11.77	Put	Bond Future	35.9100	0.0359	40.0500	0.0400	11.529	0	0	0
2023/07/20	2032	03/08/2023	11.90	Call	Bond Future	4,579.0500	4.5790	4,312.6300	4.3126	(5.818)	0	0	5,000
2023/07/20	2032	03/08/2023	11.90	Put	Bond Future	21.0100	0.0210	23.0100	0.0230	9.519	0	0	0
2023/07/20	2032	03/08/2023	11.55	Call	Bond Future	3,012.1400	3.0121	2,756.1600	2.7562	(8.498)	0	0	0
2023/07/20	2032	03/08/2023	11.55	Put	Bond Future	87.2100	0.0872	99.6500	0.0996	14.264	0	0	7,500
2023/07/20	2032	03/08/2023			Bond Future	10.9455	88.0832	10.9998	87.8148	0.496	0.0000	0.0000	75,748
2023/07/20	2032	03/08/2023	11.45	Call	Bond Future	2,578.6400	2.5786	2,329.7100	2.3297	(9.654)	0	0	0
2023/07/20	2032	03/08/2023	11.45	Put	Bond Future	128.3300	0.1283	147.8200	0.1478	15.187	0	0	7,500
2023/07/20	2032	03/08/2023	12.00	Call	Bond Future	5,030.6200	5.0306	4,763.2800	4.7633	(5.314)	0	0	5,000
2023/07/20	2032	03/08/2023	12.00	Put	Bond Future	13.8700	0.0139	14.9500	0.0150	7.787	0	0	0
2023/07/20	2032	03/08/2023	11.76	Call	Bond Future	3,947.3900	3.9474	3,683.3400	3.6833	(6.689)	0	0	0
2023/07/20	2032	03/08/2023	11.76	Put	Bond Future	37.4100	0.0374	41.7800	0.0418	11.681	0	0	0
2023/07/20	2032	03/08/2023	11.50	Call	Bond Future	2,794.2000	2.7942	2,541.4300	2.5414	(9.046)	0	0	11,000
2023/07/20	2032	03/08/2023	11.50	Put	Bond Future	106.1300	0.1061	121.7800	0.1218	14.746	0	0	11,000
2023/07/20	2032	03/08/2023	11.75	Call	Bond Future	3,902.3900	3.9024	3,638.5800	3.6386	(6.760)	0	0	0
2023/07/20	2032	03/08/2023	11.75	Put	Bond Future	38.9600	0.0390	43.5700	0.0436	11.833	0	0	0
2023/07/20	2032	02/11/2023	11.90	Call	Bond Future	4,885.0100	4.8850	4,666.5500	4.6665	(4.472)	0	0	0
2023/07/20	2032	02/11/2023	11.90	Put	Bond Future	811.1800	0.8112	867.3400	0.8673	6.923	0	0	0
2023/07/20	2032	02/11/2023	11.24	Call	Bond Future	2,726.2500	2.7263	2,558.0200	2.5580	(6.171)	0	0	0
2023/07/20	2032	02/11/2023	11.24	Put	Bond Future	1,724.0000	1.7240	1,830.3900	1.8304	6.171	0	0	0
2023/07/20	2032	02/11/2023	11.50	Put	Bond Future	0.0000	0.0000	1,373.3800	1.3734	100.000	0	0	500
2023/07/20	2032	02/11/2023	11.09	Put	Bond Future	2,027.3800	2.0274	2,148.0800	2.1481	5.953	0	0	0
2023/07/20	2032	02/11/2023	10.59	Call	Bond Future	1,192.9800	1.1930	1,090.2700	1.0903	(8.610)	0	0	500
2023/07/20	2032	02/11/2023	10.59	Put	Bond Future	3,366.7700	3.3668	3,538.6800	3.5387	5.106	0	0	0
2023/07/20	2032	02/11/2023	10.71	Call	Bond Future	1,419.8900	1.4199	1,304.8100	1.3048	(8.105)	0	0	500
2023/07/20	2032	02/11/2023	11.00	Call	Bond Future	0.0000	0.0000	1,931.6200	1.9316	100.000	0	0	0
2023/07/20	2032	02/11/2023	11.00	Put	Bond Future	0.0000	0.0000	2,358.7900	2.3588	100.000	0	0	500
2023/07/20	2032	02/11/2023	10.58	Put	Bond Future	0.0000	0.0000	3,571.8600	3.5719	100.000	0	0	0
2023/07/20	2032	02/11/2023			Bond Future	11.0315	85.8596	11.0883	85.5850	0.515	0.0000	0.0000	179,442

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
2023/07/20	2032	02/11/2023	11.78	Call	Bond Future	4,460.7400	4.4607	4,249.7500	4.2498	(4.730)	0	0	0
2023/07/20	2032	02/11/2023	11.78	Put	Bond Future	934.2600	0.9343	997.8900	0.9979	6.811	0	0	500
2023/07/20	2032	02/11/2023	12.26	Call	Bond Future	6,213.2500	6.2133	5,976.4900	5.9765	(3.811)	0	0	0
2023/07/20	2032	02/11/2023	12.26	Put	Bond Future	526.1600	0.5262	564.0200	0.5640	7.196	0	0	500
2023/07/20	2032	02/11/2023	11.28	Call	Bond Future	2,842.6000	2.8426	2,670.7100	2.6707	(6.047)	0	0	0
2023/07/20	2032	02/11/2023	11.28	Put	Bond Future	1,649.8800	1.6499	1,752.6100	1.7526	6.227	0	0	500
2023/07/20	2032	02/11/2023	11.50	Call	Bond Future	0.0000	0.0000	3,329.0000	3.3290	100.000	0	0	0
2023/07/20	2032	02/11/2023	11.09	Call	Bond Future	2,310.3000	2.3103	2,156.3800	2.1564	(6.662)	0	0	500
2023/07/20	2032	02/11/2023	11.22	Call	Bond Future	2,668.9800	2.6690	2,502.6100	2.5026	(6.233)	0	0	0
2023/07/20	2032	02/11/2023	11.22	Put	Bond Future	1,762.1800	1.7622	1,870.4300	1.8704	6.143	0	0	0
2023/07/20	2032	02/11/2023	11.23	Call	Bond Future	2,697.4500	2.6975	2,530.1500	2.5301	(6.202)	0	0	0
2023/07/20	2032	02/11/2023	11.23	Put	Bond Future	1,742.9100	1.7429	1,850.2300	1.8502	6.158	0	0	0
2023/07/20	2032	02/11/2023	10.71	Put	Bond Future	2,995.6800	2.9957	3,155.2200	3.1552	5.326	0	0	0
2023/07/20	2032	02/11/2023	10.58	Call	Bond Future	0.0000	0.0000	1,073.3700	1.0734	100.000	0	0	500
2023/07/20	2032	01/02/2024	12.50	Call	Bond Future	7,217.6700	7.2177	6,988.2300	6.9882	(3.179)	0	0	0
2023/07/20	2032	01/02/2024	12.73	Call	Bond Future	8,033.6900	8.0337	7,796.1300	7.7961	(2.957)	0	0	0
2023/07/20	2032	01/02/2024	12.73	Put	Bond Future	789.7100	0.7897	833.1200	0.8331	5.497	0	0	500
2023/07/20	2032	01/02/2024	11.83	Call	Bond Future	4,955.3700	4.9554	4,757.4200	4.7574	(3.995)	0	0	0
2023/07/20	2032	01/02/2024	11.83	Put	Bond Future	1,631.7400	1.6317	1,714.7600	1.7148	5.088	0	0	0
2023/07/20	2032	01/02/2024	11.84	Call	Bond Future	4,987.3600	4.9874	4,788.8500	4.7888	(3.980)	0	0	0
2023/07/20	2032	01/02/2024	11.84	Put	Bond Future	1,618.7600	1.6188	1,701.2200	1.7012	5.094	0	0	0
2023/07/20	2032	01/02/2024	10.78	Call	Bond Future	2,110.8300	2.1108	1,986.0000	1.9860	(5.914)	0	0	200
2023/07/20	2032	01/02/2024	11.09	Call	Bond Future	2,825.8100	2.8258	2,677.1300	2.6771	(5.262)	0	0	500
2023/07/20	2032	01/02/2024	11.09	Put	Bond Future	2,921.9500	2.9219	3,054.2400	3.0542	4.527	0	0	0
2023/07/20	2032	01/02/2024	11.75	Call	Bond Future	4,701.6300	4.7016	4,508.2900	4.5083	(4.112)	0	0	0
2023/07/20	2032	01/02/2024	11.75	Put	Bond Future	1,738.9300	1.7389	1,826.5600	1.8266	5.039	0	0	200
2023/07/20	2032	01/02/2024	10.01	Call	Bond Future	917.1100	0.9171	847.5300	0.8475	(7.587)	0	0	1,200
2023/07/20	2032	01/02/2024	10.01	Put	Bond Future	6,346.7100	6.3467	6,558.1000	6.5581	3.331	0	0	0
2023/07/20	2032	01/02/2024	10.59	Call	Bond Future	1,741.3900	1.7414	1,631.2200	1.6312	(6.327)	0	0	500
2023/07/20	2032	01/02/2024			Bond Future	11.1103	87.8082	11.1697	87.5272	0.535	0.0000	0.0000	0
2023/07/20	2032	01/02/2024	12.50	Put	Bond Future	951.5600	0.9516	1,003.0900	1.0031	5.415	0	0	200
2023/07/20	2032	01/02/2024	12.62	Call	Bond Future	7,641.7600	7.6418	7,407.9300	7.4079	(3.060)	0	0	0
2023/07/20	2032	01/02/2024	12.62	Put	Bond Future	863.4400	0.8634	910.5800	0.9106	5.460	0	0	1,200
2023/07/20	2032	01/02/2024	11.85	Call	Bond Future	5,019.4200	5.0194	4,820.3400	4.8203	(3.966)	0	0	0
2023/07/20	2032	01/02/2024	11.85	Put	Bond Future	1,605.8800	1.6059	1,687.7700	1.6878	5.099	0	0	0
2023/07/20	2032	01/02/2024	10.78	Put	Bond Future	3,695.0900	3.6951	3,851.2300	3.8512	4.226	0	0	0
2023/07/20	2032	01/02/2024	10.59	Put	Bond Future	4,254.4800	4.2545	4,425.2800	4.4253	4.015	0	0	0
2023/07/20	2032	01/02/2024	10.76	Call	Bond Future	2,068.8000	2.0688	1,945.5400	1.9455	(5.958)	0	0	1,200
2023/07/20	2032	01/02/2024	10.76	Put	Bond Future	3,750.2200	3.7502	3,907.9300	3.9079	4.205	0	0	0
2023/07/20	2032	02/05/2024	12.90	Call	Bond Future	8,519.3200	8.5193	8,284.0100	8.2840	(2.762)	0	0	0
2023/07/20	2032	02/05/2024	13.18	Call	Bond Future	9,477.7000	9.4777	9,234.2800	9.2343	(2.568)	0	0	0
2023/07/20	2032	02/05/2024	13.18	Put	Bond Future	897.5400	0.8975	941.3300	0.9413	4.879	0	0	500
2023/07/20	2032	02/05/2024	10.86	Call	Bond Future	2,532.6800	2.5327	2,402.1400	2.4021	(5.154)	0	0	1,000
2023/07/20	2032	02/05/2024	10.86	Put	Bond Future	4,103.8500	4.1038	4,260.5200	4.2605	3.818	0	0	0
2023/07/20	2032	02/05/2024	10.56	Call	Bond Future	1,947.9800	1.9480	1,837.7500	1.8378	(5.659)	0	0	0
2023/07/20	2032	02/05/2024	10.56	Put	Bond Future	4,957.5400	4.9575	5,134.5200	5.1345	3.570	0	0	0
2023/07/20	2032	02/05/2024	10.65	Call	Bond Future	2,111.4500	2.1115	1,995.1800	1.9952	(5.507)	0	0	1,550
2023/07/20	2032	02/05/2024	10.65	Put	Bond Future	4,686.2600	4.6863	4,857.2000	4.8572	3.648	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
2023/07/20	2032	02/05/2024	10.36	Call	Bond Future	1,613.6800	1.6137	1,516.6800	1.5167	(6.011)	0	0	1,000
2023/07/20	2032	02/05/2024	10.36	Put	Bond Future	5,599.3800	5.5994	5,789.5900	5.7896	3.397	0	0	0
2023/07/20	2032	02/05/2024			Bond Future	11.1952	85.6360	11.2573	85.3488	0.555	0.0000	0.0000	0
2023/07/20	2032	02/05/2024	12.90	Put	Bond Future	1,078.4500	1.0784	1,130.3500	1.1303	4.812	0	0	1,000
2023/07/20	2032	02/05/2024	13.35	Call	Bond Future	10,046.3300	10.0463	9,798.1600	9.7982	(2.470)	0	0	0
2023/07/20	2032	02/05/2024	13.35	Put	Bond Future	785.2300	0.7852	824.2700	0.8243	4.972	0	0	1,550
2023/07/20	2032	02/05/2024	11.09	Call	Bond Future	3,054.4600	3.0545	2,908.4400	2.9084	(4.781)	0	0	500
2023/07/20	2032	02/05/2024	11.09	Put	Bond Future	3,543.4400	3.5434	3,684.6300	3.6846	3.985	0	0	0
2023/07/20	2032	02/05/2024	11.35	Call	Bond Future	3,707.3800	3.7074	3,544.6100	3.5446	(4.390)	0	0	1,550
2023/07/20	2032	02/05/2024	11.35	Put	Bond Future	2,994.1000	2.9941	3,118.5400	3.1185	4.156	0	0	0
2023/07/20	2032	02/05/2024	10.59	Call	Bond Future	2,001.5900	2.0016	1,889.3500	1.8894	(5.608)	0	0	500
2023/07/20	2032	02/05/2024	10.59	Put	Bond Future	4,865.9200	4.8659	5,040.8900	5.0409	3.596	0	0	0
2023/07/20	2032	02/05/2024	10.54	Call	Bond Future	1,912.8200	1.9128	1,803.9200	1.8039	(5.693)	0	0	0
2023/07/20	2032	02/05/2024	10.54	Put	Bond Future	5,019.3700	5.0194	5,197.6800	5.1977	3.552	0	0	0
2023/07/20	2032	02/05/2024	10.55	Call	Bond Future	1,930.5000	1.9305	1,820.9300	1.8209	(5.676)	0	0	0
2023/07/20	2032	02/05/2024	10.55	Put	Bond Future	4,988.5300	4.9885	5,166.1700	5.1662	3.561	0	0	0
2023/07/20	2032	01/08/2024	11.15	Call	Bond Future	3,092.2000	3.0922	2,945.7400	2.9457	(4.736)	0	0	0
2023/07/20	2032	01/08/2024	11.15	Put	Bond Future	3,700.9600	3.7010	3,848.0600	3.8481	3.975	0	0	0
2023/07/20	2032	01/08/2024			Bond Future	11.2839	87.5842	11.3490	87.2907	0.576	0.0000	0.0000	0
2023/07/20	2032	01/08/2024	11.13	Call	Bond Future	3,046.4400	3.0464	2,901.2700	2.9013	(4.765)	0	0	0
2023/07/20	2032	01/08/2024	11.13	Put	Bond Future	3,746.5900	3.7466	3,894.9800	3.8950	3.961	0	0	0
2023/07/20	2032	01/08/2024	11.14	Call	Bond Future	3,069.4600	3.0695	2,923.6400	2.9236	(4.751)	0	0	0
2023/07/20	2032	01/08/2024	11.14	Put	Bond Future	3,723.9000	3.7239	3,871.6400	3.8716	3.967	0	0	0
2023/07/20	2033	03/08/2023			Bond Future	116.9627	116.9627	116.9642	116.9642	0.001	0.0000	0.0000	7,134
2023/07/20	2033	02/11/2023			Bond Future	118.1421	118.1421	118.1433	118.1433	0.001	0.0000	0.0000	1,665
2023/07/20	2033	01/02/2024			Bond Future	120.8509	120.8509	120.8520	120.8520	0.001	0.0000	0.0000	0
2023/07/20	2033	02/05/2024			Bond Future	122.1619	122.1619	122.1629	122.1629	0.001	0.0000	0.0000	0
2023/07/20	2033	01/08/2024			Bond Future	124.9701	124.9701	124.9715	124.9715	0.001	0.0000	0.0000	0
2023/07/20	2037	03/08/2023	12.12	Call	Bond Future	1,322.1500	1.3222	1,178.1600	1.1782	(10.891)	0	0	0
2023/07/20	2037	03/08/2023	12.12	Put	Bond Future	580.6700	0.5807	621.5500	0.6216	7.040	0	0	0
2023/07/20	2037	03/08/2023	12.13	Call	Bond Future	1,356.9200	1.3569	1,211.4500	1.2114	(10.721)	0	0	0
2023/07/20	2037	03/08/2023	12.13	Put	Bond Future	561.6700	0.5617	601.0700	0.6011	7.015	0	0	0
2023/07/20	2037	03/08/2023			Bond Future	11.9831	77.1685	12.0171	76.9836	0.283	0.0000	0.0000	95,958
2023/07/20	2037	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/20	2037	03/08/2023	10.30	Put	Bond Future	10,049.8500	10.0499	10,234.7200	10.2347	1.840	0	0	0
2023/07/20	2037	03/08/2023	11.00	Call	Bond Future	2.1600	0.0022	1.1000	0.0011	(49.074)	0	0	1,730
2023/07/20	2037	03/08/2023	11.00	Put	Bond Future	5,653.6000	5.6536	5,837.4100	5.8374	3.251	0	0	0
2023/07/20	2037	03/08/2023	12.14	Call	Bond Future	1,392.1300	1.3921	1,245.2000	1.2452	(10.554)	0	0	0
2023/07/20	2037	03/08/2023	12.14	Put	Bond Future	543.1700	0.5432	581.1100	0.5811	6.985	0	0	0
2023/07/20	2037	02/11/2023	12.52	Call	Bond Future	3,887.7500	3.8877	3,753.5900	3.7536	(3.451)	0	0	731
2023/07/20	2037	02/11/2023	12.52	Put	Bond Future	1,605.3400	1.6053	1,660.4200	1.6604	3.431	0	0	0
2023/07/20	2037	02/11/2023	13.89	Call	Bond Future	9,214.9800	9.2150	9,038.2900	9.0383	(1.917)	0	0	0
2023/07/20	2037	02/11/2023	13.89	Put	Bond Future	358.9300	0.3589	371.4800	0.3715	3.497	0	0	731
2023/07/20	2037	02/11/2023	11.56	Put	Bond Future	4,136.9300	4.1369	4,254.9800	4.2550	2.854	0	0	0
2023/07/20	2037	02/11/2023	11.57	Call	Bond Future	1,253.3200	1.2533	1,181.4100	1.1814	(5.738)	0	0	0
2023/07/20	2037	02/11/2023	11.55	Put	Bond Future	4,174.3300	4.1743	4,293.1000	4.2931	2.845	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
2023/07/20	2037	02/11/2023			Bond Future	12.0857	78.8675	12.1210	78.6782	0.292	0.0000	0.0000	54,285
2023/07/20	2037	02/11/2023	11.56	Call	Bond Future	1,233.9200	1.2339	1,162.7300	1.1627	(5.769)	0	0	0
2023/07/20	2037	02/11/2023	11.57	Put	Bond Future	4,099.6200	4.0996	4,216.9500	4.2169	2.862	0	0	0
2023/07/20	2037	02/11/2023	12.02	Call	Bond Future	2,319.5300	2.3195	2,215.6300	2.2156	(4.479)	0	0	731
2023/07/20	2037	02/11/2023	12.02	Put	Bond Future	2,673.8200	2.6738	2,759.1600	2.7592	3.192	0	0	0
2023/07/20	2037	02/11/2023	11.55	Call	Bond Future	1,214.5500	1.2145	1,144.0800	1.1441	(5.802)	0	0	0
2023/07/20	2037	01/02/2024	12.93	Call	Bond Future	5,690.4000	5.6904	5,549.6200	5.5496	(2.474)	0	0	0
2023/07/20	2037	01/02/2024	12.93	Put	Bond Future	1,898.9500	1.8990	1,951.7600	1.9518	2.781	0	0	2,500
2023/07/20	2037	01/02/2024	13.93	Put	Bond Future	891.8700	0.8919	917.6700	0.9177	2.893	0	0	2,500
2023/07/20	2037	01/02/2024	12.33	Call	Bond Future	3,735.8700	3.7359	3,620.3100	3.6203	(3.093)	0	0	0
2023/07/20	2037	01/02/2024	12.33	Put	Bond Future	2,978.9500	2.9789	3,056.9800	3.0570	2.619	0	0	0
2023/07/20	2037	01/02/2024	12.09	Put	Bond Future	3,557.9000	3.5579	3,647.8600	3.6479	2.528	0	0	0
2023/07/20	2037	01/02/2024			Bond Future	12.1858	76.4007	12.2225	76.2072	0.301	0.0000	0.0000	1,714
2023/07/20	2037	01/02/2024	13.93	Call	Bond Future	9,352.9600	9.3530	9,185.1700	9.1852	(1.794)	0	0	0
2023/07/20	2037	01/02/2024	12.31	Call	Bond Future	3,676.0600	3.6761	3,561.4600	3.5615	(3.117)	0	0	0
2023/07/20	2037	01/02/2024	12.31	Put	Bond Future	3,023.4900	3.0235	3,102.4800	3.1025	2.613	0	0	0
2023/07/20	2037	01/02/2024	12.32	Call	Bond Future	3,706.0300	3.7060	3,590.9500	3.5910	(3.105)	0	0	0
2023/07/20	2037	01/02/2024	12.32	Put	Bond Future	3,001.2600	3.0013	3,079.7700	3.0798	2.616	0	0	0
2023/07/20	2037	01/02/2024	12.09	Call	Bond Future	3,048.5300	3.0485	2,944.9000	2.9449	(3.399)	0	0	2,500
2023/07/20	2037	02/05/2024	11.44	Call	Bond Future	2,005.8900	2.0059	1,933.5300	1.9335	(3.607)	0	0	0
2023/07/20	2037	02/05/2024	11.44	Put	Bond Future	6,642.8800	6.6429	6,768.3900	6.7684	1.889	0	0	0
2023/07/20	2037	02/05/2024	11.45	Call	Bond Future	2,024.5200	2.0245	1,951.7100	1.9517	(3.596)	0	0	0
2023/07/20	2037	02/05/2024	11.43	Put	Bond Future	6,680.8500	6.6809	6,806.8100	6.8068	1.885	0	0	0
2023/07/20	2037	02/05/2024			Bond Future	12.2931	78.1326	12.3312	77.9347	0.310	0.0000	0.0000	0
2023/07/20	2037	02/05/2024	11.45	Put	Bond Future	6,604.8100	6.6048	6,729.8700	6.7299	1.893	0	0	0
2023/07/20	2037	02/05/2024	11.43	Call	Bond Future	1,987.1100	1.9871	1,915.2000	1.9152	(3.619)	0	0	0
2023/07/20	2037	01/08/2024	12.10	Call	Bond Future	3,602.8500	3.6029	3,502.8200	3.5028	(2.776)	0	0	0
2023/07/20	2037	01/08/2024	12.10	Put	Bond Future	5,195.2100	5.1952	5,297.4300	5.2974	1.968	0	0	0
2023/07/20	2037	01/08/2024	12.09	Call	Bond Future	3,578.2900	3.5783	3,478.6700	3.4787	(2.784)	0	0	0
2023/07/20	2037	01/08/2024	12.09	Put	Bond Future	5,223.4200	5.2234	5,326.0500	5.3261	1.965	0	0	0
2023/07/20	2037	01/08/2024			Bond Future	12.4065	75.6543	12.4461	75.4521	0.319	0.0000	0.0000	0
2023/07/20	2037	01/08/2024	12.11	Call	Bond Future	3,627.4900	3.6275	3,527.0600	3.5271	(2.769)	0	0	0
2023/07/20	2037	01/08/2024	12.11	Put	Bond Future	5,167.1300	5.1671	5,268.9500	5.2689	1.971	0	0	0
2023/07/20	2038	03/08/2023			Bond Future	126.4566	126.4566	126.4589	126.4589	0.002	0.0000	0.0000	1,757
2023/07/20	2038	02/11/2023			Bond Future	129.2720	129.2720	129.2740	129.2740	0.002	0.0000	0.0000	3,624
2023/07/20	2038	01/02/2024			Bond Future	130.2255	130.2255	130.2272	130.2272	0.001	0.0000	0.0000	0
2023/07/20	2038	02/05/2024			Bond Future	133.2083	133.2083	133.2102	133.2102	0.001	0.0000	0.0000	0
2023/07/20	2038	01/08/2024			Bond Future	134.2090	134.2090	134.2108	134.2108	0.001	0.0000	0.0000	0
2023/07/20	2040	03/08/2023	12.23	Call	Bond Future	869.2900	0.8693	760.7400	0.7607	(12.487)	0	0	0
2023/07/20	2040	03/08/2023	12.23	Put	Bond Future	1,034.2900	1.0343	1,090.8100	1.0908	5.465	0	0	0
2023/07/20	2040	03/08/2023			Bond Future	12.2588	77.3494	12.2876	77.1844	0.236	0.0000	0.0000	105,700
2023/07/20	2040	03/08/2023	12.21	Call	Bond Future	814.4400	0.8144	709.3900	0.7094	(12.898)	0	0	0
2023/07/20	2040	03/08/2023	12.21	Put	Bond Future	1,094.5000	1.0945	1,154.5200	1.1545	5.484	0	0	0
2023/07/20	2040	03/08/2023	12.22	Call	Bond Future	841.6300	0.8416	734.8200	0.7348	(12.691)	0	0	0
2023/07/20	2040	03/08/2023	12.22	Put	Bond Future	1,064.1300	1.0641	1,122.3900	1.1224	5.475	0	0	0
2023/07/20	2040	02/11/2023	12.60	Call	Bond Future	3,420.9200	3.4209	3,308.9000	3.3089	(3.275)	0	0	128

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
2023/07/20	2040	02/11/2023	12.60	Put	Bond Future	2,116.0900	2.1161	2,173.0400	2.1730	2.691	0	0	0
2023/07/20	2040	02/11/2023	13.64	Call	Bond Future	7,404.3200	7.4043	7,254.9500	7.2550	(2.017)	0	0	0
2023/07/20	2040	02/11/2023	13.64	Put	Bond Future	714.2500	0.7142	733.8500	0.7339	2.744	0	0	128
2023/07/20	2040	02/11/2023	11.60	Put	Bond Future	5,414.8100	5.4148	5,532.8700	5.5329	2.180	0	0	0
2023/07/20	2040	02/11/2023	12.10	Put	Bond Future	3,451.0600	3.4511	3,537.2100	3.5372	2.496	0	0	0
2023/07/20	2040	02/11/2023	11.50	Call	Bond Future	749.0500	0.7491	704.1100	0.7041	(6.000)	0	0	875
2023/07/20	2040	02/11/2023	11.50	Put	Bond Future	5,887.8600	5.8879	6,011.8900	6.0119	2.107	0	0	0
2023/07/20	2040	02/11/2023	11.58	Call	Bond Future	865.6900	0.8657	815.9900	0.8160	(5.741)	0	0	0
2023/07/20	2040	02/11/2023	11.58	Put	Bond Future	5,507.4100	5.5074	5,626.6800	5.6267	2.166	0	0	0
2023/07/20	2040	02/11/2023	11.59	Call	Bond Future	881.0700	0.8811	830.7700	0.8308	(5.709)	0	0	0
2023/07/20	2040	02/11/2023			Bond Future	12.3656	79.0524	12.3956	78.8834	0.243	0.0000	0.0000	30,631
2023/07/20	2040	02/11/2023	12.97	Call	Bond Future	4,743.1700	4.7432	4,614.1800	4.6142	(2.719)	0	0	0
2023/07/20	2040	02/11/2023	12.97	Put	Bond Future	1,448.9300	1.4489	1,488.9100	1.4889	2.759	0	0	875
2023/07/20	2040	02/11/2023	11.60	Call	Bond Future	896.6300	0.8966	845.7200	0.8457	(5.678)	0	0	0
2023/07/20	2040	02/11/2023	11.80	Call	Bond Future	1,248.5200	1.2485	1,185.0600	1.1851	(5.083)	0	0	128
2023/07/20	2040	02/11/2023	11.80	Put	Bond Future	4,547.1100	4.5471	4,652.6200	4.6526	2.320	0	0	0
2023/07/20	2040	02/11/2023	12.10	Call	Bond Future	1,929.1100	1.9291	1,846.2900	1.8463	(4.293)	0	0	875
2023/07/20	2040	02/11/2023	11.59	Put	Bond Future	5,460.9800	5.4610	5,579.6500	5.5797	2.173	0	0	0
2023/07/20	2040	01/02/2024	12.33	Call	Bond Future	3,130.3200	3.1303	3,037.9200	3.0379	(2.952)	0	0	0
2023/07/20	2040	01/02/2024	12.33	Put	Bond Future	3,917.2800	3.9173	3,997.7600	3.9978	2.054	0	0	0
2023/07/20	2040	01/02/2024	12.34	Call	Bond Future	3,158.6700	3.1587	3,065.8100	3.0658	(2.940)	0	0	0
2023/07/20	2040	01/02/2024	12.34	Put	Bond Future	3,889.2000	3.8892	3,969.2200	3.9692	2.057	0	0	0
2023/07/20	2040	01/02/2024			Bond Future	12.4705	76.3395	12.5017	76.1666	0.250	0.0000	0.0000	5,778
2023/07/20	2040	01/02/2024	12.35	Call	Bond Future	3,186.9100	3.1869	3,093.6000	3.0936	(2.928)	0	0	0
2023/07/20	2040	01/02/2024	12.35	Put	Bond Future	3,861.0700	3.8611	3,940.6400	3.9406	2.061	0	0	0
2023/07/20	2040	02/05/2024	11.60	Call	Bond Future	1,900.0400	1.9000	1,838.9500	1.8390	(3.215)	0	0	0
2023/07/20	2040	02/05/2024	11.61	Call	Bond Future	1,918.6100	1.9186	1,857.1100	1.8571	(3.205)	0	0	0
2023/07/20	2040	02/05/2024	11.62	Put	Bond Future	7,500.1400	7.5001	7,615.0100	7.6150	1.532	0	0	0
2023/07/20	2040	02/05/2024			Bond Future	12.5819	78.0699	12.6143	77.8931	0.257	0.0000	0.0000	0
2023/07/20	2040	02/05/2024	11.60	Put	Bond Future	7,585.2000	7.5852	7,700.8700	7.7009	1.525	0	0	0
2023/07/20	2040	02/05/2024	11.61	Put	Bond Future	7,542.5800	7.5426	7,657.8400	7.6578	1.528	0	0	0
2023/07/20	2040	02/05/2024	11.62	Call	Bond Future	1,937.2800	1.9373	1,875.3900	1.8754	(3.195)	0	0	0
2023/07/20	2040	01/08/2024	12.34	Call	Bond Future	3,665.5100	3.6655	3,576.7900	3.5768	(2.420)	0	0	0
2023/07/20	2040	01/08/2024	12.34	Put	Bond Future	5,640.4500	5.6404	5,732.3200	5.7323	1.629	0	0	0
2023/07/20	2040	01/08/2024			Bond Future	12.6996	75.3398	12.7333	75.1592	0.265	0.0000	0.0000	0
2023/07/20	2040	01/08/2024	12.32	Call	Bond Future	3,614.7800	3.6148	3,526.7900	3.5268	(2.434)	0	0	0
2023/07/20	2040	01/08/2024	12.32	Put	Bond Future	5,701.9100	5.7019	5,794.5100	5.7945	1.624	0	0	0
2023/07/20	2040	01/08/2024	12.33	Call	Bond Future	3,639.9600	3.6400	3,551.5900	3.5516	(2.428)	0	0	0
2023/07/20	2040	01/08/2024	12.33	Put	Bond Future	5,670.9600	5.6710	5,763.1800	5.7632	1.626	0	0	0
2023/07/20	2044	03/08/2023	12.00	Call	Bond Future	288.9300	0.2889	232.4900	0.2325	(19.534)	0	0	0
2023/07/20	2044	03/08/2023	12.00	Put	Bond Future	2,157.5500	2.1575	2,267.1200	2.2671	5.078	0	0	4,754
2023/07/20	2044	03/08/2023	12.15	Call	Bond Future	544.8000	0.5448	460.5100	0.4605	(15.472)	0	0	0
2023/07/20	2044	03/08/2023	12.15	Put	Bond Future	1,522.4500	1.5225	1,604.1700	1.6042	5.368	0	0	0
2023/07/20	2044	03/08/2023	12.16	Call	Bond Future	565.9000	0.5659	479.7200	0.4797	(15.229)	0	0	0
2023/07/20	2044	03/08/2023	12.16	Put	Bond Future	1,484.7800	1.4848	1,564.6100	1.5646	5.377	0	0	0
2023/07/20	2044	03/08/2023			Bond Future	12.3181	73.7234	12.3470	73.5574	0.235	0.0000	0.0000	35,826
2023/07/20	2044	03/08/2023	11.75	Call	Bond Future	73.8200	0.0738	53.1600	0.0532	(27.987)	0	0	4,553

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
2023/07/20	2044	03/08/2023	11.75	Put	Bond Future	3,467.5500	3.4675	3,612.9000	3.6129	4.192	0	0	3,076
2023/07/20	2044	03/08/2023	12.17	Call	Bond Future	587.4700	0.5875	499.4100	0.4994	(14.990)	0	0	0
2023/07/20	2044	03/08/2023	12.17	Put	Bond Future	1,447.6600	1.4477	1,525.6100	1.5256	5.385	0	0	0
2023/07/20	2044	03/08/2023	12.50	Call	Bond Future	1,586.0100	1.5860	1,445.8000	1.4458	(8.840)	0	0	0
2023/07/20	2044	03/08/2023	12.50	Put	Bond Future	552.2300	0.5522	578.0300	0.5780	4.672	0	0	9,106
2023/07/20	2044	02/11/2023	11.57	Call	Bond Future	751.7000	0.7517	706.2900	0.7063	(6.041)	0	0	0
2023/07/20	2044	02/11/2023	11.57	Put	Bond Future	5,859.3700	5.8594	5,983.9000	5.9839	2.125	0	0	0
2023/07/20	2044	02/11/2023			Bond Future	12.4212	75.3465	12.4512	75.1766	0.242	0.0000	0.0000	49,923
2023/07/20	2044	02/11/2023	11.55	Call	Bond Future	723.8500	0.7239	679.6400	0.6796	(6.108)	0	0	0
2023/07/20	2044	02/11/2023	11.55	Put	Bond Future	5,958.6100	5.9586	6,084.3400	6.0843	2.110	0	0	0
2023/07/20	2044	02/11/2023	11.56	Call	Bond Future	737.7400	0.7377	692.9400	0.6929	(6.073)	0	0	0
2023/07/20	2044	02/11/2023	11.56	Put	Bond Future	5,908.9100	5.9089	6,034.0500	6.0340	2.118	0	0	0
2023/07/20	2044	01/02/2024	12.29	Call	Bond Future	2,932.8900	2.9329	2,843.8200	2.8438	(3.037)	0	0	0
2023/07/20	2044	01/02/2024	12.29	Put	Bond Future	4,251.0100	4.2510	4,335.7600	4.3358	1.994	0	0	0
2023/07/20	2044	01/02/2024			Bond Future	12.5223	72.6747	12.5535	72.5009	0.249	0.0000	0.0000	8,396
2023/07/20	2044	01/02/2024	12.27	Call	Bond Future	2,878.4700	2.8785	2,790.3400	2.7903	(3.062)	0	0	0
2023/07/20	2044	01/02/2024	12.27	Put	Bond Future	4,311.9300	4.3119	4,397.6200	4.3976	1.987	0	0	0
2023/07/20	2044	01/02/2024	12.28	Call	Bond Future	2,905.7300	2.9057	2,817.1300	2.8171	(3.049)	0	0	0
2023/07/20	2044	01/02/2024	12.28	Put	Bond Future	4,281.4800	4.2815	4,366.7000	4.3667	1.990	0	0	0
2023/07/20	2044	02/05/2024	11.67	Call	Bond Future	1,956.5800	1.9566	1,894.1000	1.8941	(3.193)	0	0	0
2023/07/20	2044	02/05/2024	11.67	Put	Bond Future	7,582.4900	7.5825	7,697.7000	7.6977	1.519	0	0	0
2023/07/20	2044	02/05/2024			Bond Future	12.6293	74.3220	12.6617	74.1443	0.256	0.0000	0.0000	0
2023/07/20	2044	02/05/2024	11.65	Call	Bond Future	1,922.9600	1.9230	1,861.2400	1.8612	(3.210)	0	0	0
2023/07/20	2044	02/05/2024	11.65	Put	Bond Future	7,673.8300	7.6738	7,789.8000	7.7898	1.511	0	0	0
2023/07/20	2044	02/05/2024	11.66	Call	Bond Future	1,939.6000	1.9396	1,877.5100	1.8775	(3.201)	0	0	0
2023/07/20	2044	02/05/2024	11.66	Put	Bond Future	7,627.9500	7.6279	7,743.5500	7.7436	1.515	0	0	0
2023/07/20	2044	01/08/2024	12.28	Call	Bond Future	3,489.3700	3.4894	3,403.2900	3.4033	(2.467)	0	0	0
2023/07/20	2044	01/08/2024	12.28	Put	Bond Future	6,069.6300	6.0696	6,165.1400	6.1651	1.574	0	0	0
2023/07/20	2044	01/08/2024	12.29	Call	Bond Future	3,514.2600	3.5143	3,427.8000	3.4278	(2.460)	0	0	0
2023/07/20	2044	01/08/2024	12.29	Put	Bond Future	6,037.0500	6.0371	6,132.1800	6.1322	1.576	0	0	0
2023/07/20	2044	01/08/2024			Bond Future	12.7421	71.6317	12.7756	71.4501	0.263	0.0000	0.0000	0
2023/07/20	2044	01/08/2024	12.30	Call	Bond Future	3,539.2300	3.5392	3,452.4000	3.4524	(2.453)	0	0	0
2023/07/20	2044	01/08/2024	12.30	Put	Bond Future	6,004.6100	6.0046	6,099.3700	6.0994	1.578	0	0	0
2023/07/20	2046	03/08/2023			Bond Future	110.9663	110.9663	110.9684	110.9684	0.002	0.0000	0.0000	10,131
2023/07/20	2046	02/11/2023			Bond Future	111.3481	111.3481	111.3497	111.3497	0.001	0.0000	0.0000	16,116
2023/07/20	2046	01/02/2024			Bond Future	113.9011	113.9011	113.9028	113.9028	0.001	0.0000	0.0000	0
2023/07/20	2046	02/05/2024			Bond Future	114.3692	114.3692	114.3708	114.3708	0.001	0.0000	0.0000	0
2023/07/20	2046	01/08/2024			Bond Future	116.9976	116.9976	116.9995	116.9995	0.002	0.0000	0.0000	0
2023/07/20	2050	03/08/2023			Bond Future	110.5606	110.5606	110.7533	110.7533	0.174	0.0000	0.0000	9,504
2023/07/20	2050	02/11/2023			Bond Future	113.0219	113.0219	113.2187	113.2187	0.174	0.0000	0.0000	12,993
2023/07/20	2050	01/02/2024			Bond Future	113.3740	113.3740	113.5751	113.5751	0.177	0.0000	0.0000	0
2023/07/20	2050	02/05/2024			Bond Future	115.9708	115.9708	116.1766	116.1766	0.177	0.0000	0.0000	0
2023/07/20	2050	01/08/2024			Bond Future	116.3389	116.3389	116.5491	116.5491	0.181	0.0000	0.0000	0
2023/07/20	8607	21/12/2026			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
2023/07/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	AL37	03/08/2023			Index Future	889.2700	889.2700	888.1720	888.1720	(0.123)	0.0000	0.0000	0
2023/07/20	AL37	02/11/2023			Index Future	908.8480	908.8480	907.7230	907.7230	(0.124)	0.0000	0.0000	0
2023/07/20	AL37	01/02/2024			Index Future	929.4710	929.4710	928.3200	928.3200	(0.124)	0.0000	0.0000	0
2023/07/20	AL37	02/05/2024			Index Future	950.5540	950.5540	949.3780	949.3780	(0.124)	0.0000	0.0000	0
2023/07/20	AL37	01/08/2024			Index Future	972.2060	972.2060	971.0050	971.0050	(0.124)	0.0000	0.0000	0
2023/07/20	AL7T	03/08/2023			Index Future	1,018.6950	1,018.6950	1,015.9240	1,015.9240	(0.272)	0.0000	0.0000	0
2023/07/20	AL7T	02/11/2023			Index Future	1,041.1220	1,041.1220	1,038.2870	1,038.2870	(0.272)	0.0000	0.0000	0
2023/07/20	AL7T	01/02/2024			Index Future	1,064.7460	1,064.7460	1,061.8460	1,061.8460	(0.272)	0.0000	0.0000	0
2023/07/20	AL7T	02/05/2024			Index Future	1,088.8980	1,088.8980	1,085.9330	1,085.9330	(0.272)	0.0000	0.0000	0
2023/07/20	AL7T	01/08/2024			Index Future	1,113.7020	1,113.7020	1,110.6710	1,110.6710	(0.272)	0.0000	0.0000	0
2023/07/20	ALBI	03/08/2023			Index Future	887.6170	887.6170	885.8490	885.8490	(0.199)	0.0000	0.0000	105
2023/07/20	ALBI	02/11/2023			Index Future	907.1590	907.1590	905.3490	905.3490	(0.200)	0.0000	0.0000	18
2023/07/20	ALBI	01/02/2024			Index Future	927.7430	927.7430	925.8910	925.8910	(0.200)	0.0000	0.0000	0
2023/07/20	ALBI	02/05/2024			Index Future	948.7870	948.7870	946.8940	946.8940	(0.200)	0.0000	0.0000	0
2023/07/20	ALBI	01/08/2024			Index Future	970.3990	970.3990	968.4650	968.4650	(0.199)	0.0000	0.0000	0
2023/07/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C197	07/12/2023			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
2023/07/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/20	ES33	03/08/2023			Bond Future	12.4479	74.9426	12.4866	74.7675	0.311	0.0000	0.0000	350
2023/07/20	ES33	02/11/2023			Bond Future	12.5822	72.8125	12.6226	72.6333	0.321	0.0000	0.0000	0
2023/07/20	ES33	01/02/2024			Bond Future	12.7160	74.4822	12.7582	74.2988	0.332	0.0000	0.0000	0
2023/07/20	ES33	02/05/2024			Bond Future	12.8544	72.3875	12.8984	72.2000	0.342	0.0000	0.0000	0
2023/07/20	ES33	01/08/2024			Bond Future	12.9977	74.0499	13.0436	73.8582	0.353	0.0000	0.0000	0
2023/07/20	ES42	03/08/2023			Bond Future	12.9471	71.3412	12.9808	71.1673	0.261	0.0000	0.0000	4,000
2023/07/20	ES42	02/11/2023			Bond Future	13.0773	68.6660	13.1125	68.4881	0.269	0.0000	0.0000	0
2023/07/20	ES42	01/02/2024			Bond Future	13.2009	70.2408	13.2375	70.0587	0.277	0.0000	0.0000	0
2023/07/20	ES42	02/05/2024			Bond Future	13.3332	67.5863	13.3712	67.4001	0.285	0.0000	0.0000	0
2023/07/20	ES42	01/08/2024			Bond Future	13.4673	69.1373	13.5068	68.9470	0.293	0.0000	0.0000	0
2023/07/20	GOVI	03/08/2023	837.21	Call	GOVI	377,480.0000	37.7480	359,910.0000	35.9910	(4.655)	0	0	0
2023/07/20	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GOVI	03/08/2023	837.22	Call	GOVI	377,380.0000	37.7380	359,810.0000	35.9810	(4.656)	0	0	0
2023/07/20	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GOVI	03/08/2023			GOVI	874.9580	874.9580	873.2010	873.2010	(0.201)	0.0000	0.0000	23
2023/07/20	GOVI	03/08/2023	837.23	Call	GOVI	377,280.0000	37.7280	359,710.0000	35.9710	(4.657)	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
2023/07/20	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GOVI	02/11/2023	885.82	Call	GOVI	84,010.0000	8.4010	66,030.0000	6.6030	(21.402)	0	0	0
2023/07/20	GOVI	02/11/2023			GOVI	894.2210	894.2210	892.4230	892.4230	(0.201)	0.0000	0.0000	804
2023/07/20	GOVI	02/11/2023	885.80	Call	GOVI	84,210.0000	8.4210	66,230.0000	6.6230	(21.351)	0	0	0
2023/07/20	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GOVI	02/11/2023	885.81	Call	GOVI	84,110.0000	8.4110	66,130.0000	6.6130	(21.377)	0	0	0
2023/07/20	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GOVI	01/02/2024	880.00	Call	GOVI	345,120.0000	34.5120	326,720.0000	32.6720	(5.331)	0	0	0
2023/07/20	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GOVI	01/02/2024			GOVI	914.5120	914.5120	912.6720	912.6720	(0.201)	0.0000	0.0000	0
2023/07/20	GOVI	01/02/2024	879.98	Call	GOVI	345,320.0000	34.5320	326,920.0000	32.6920	(5.328)	0	0	0
2023/07/20	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GOVI	01/02/2024	879.99	Call	GOVI	345,220.0000	34.5220	326,820.0000	32.6820	(5.330)	0	0	0
2023/07/20	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GOVI	02/05/2024	950.97	Put	GOVI	157,150.0000	15.7150	175,950.0000	17.5950	11.963	0	0	0
2023/07/20	GOVI	02/05/2024	950.98	Put	GOVI	157,250.0000	15.7250	176,050.0000	17.6050	11.955	0	0	0
2023/07/20	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GOVI	02/05/2024			GOVI	935.2550	935.2550	933.3750	933.3750	(0.201)	0.0000	0.0000	0
2023/07/20	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GOVI	02/05/2024	950.99	Put	GOVI	157,350.0000	15.7350	176,150.0000	17.6150	11.948	0	0	0
2023/07/20	GOVI	01/08/2024	943.39	Call	GOVI	131,690.0000	13.1690	112,480.0000	11.2480	(14.587)	0	0	0
2023/07/20	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GOVI	01/08/2024			GOVI	956.5590	956.5590	954.6380	954.6380	(0.201)	0.0000	0.0000	0
2023/07/20	GOVI	01/08/2024	943.37	Call	GOVI	131,890.0000	13.1890	112,680.0000	11.2680	(14.565)	0	0	0
2023/07/20	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GOVI	01/08/2024	943.38	Call	GOVI	131,790.0000	13.1790	112,580.0000	11.2580	(14.576)	0	0	0
2023/07/20	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/20	IGOV	03/08/2023			Index Future	325.8650	325.8650	325.9530	325.9530	0.027	0.0000	0.0000	168
2023/07/20	IGOV	02/11/2023			Index Future	333.1200	333.1200	333.2090	333.2090	0.027	0.0000	0.0000	471
2023/07/20	IGOV	01/02/2024			Index Future	340.7580	340.7580	340.8490	340.8490	0.027	0.0000	0.0000	0
2023/07/20	IGOV	02/05/2024			Index Future	348.5640	348.5640	348.6570	348.6570	0.027	0.0000	0.0000	0
2023/07/20	IGOV	01/08/2024			Index Future	356.5790	356.5790	356.6750	356.6750	0.027	0.0000	0.0000	0
2023/07/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	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
2023/07/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/20	JBAF	16/08/2023			Jibar Tradeable Future	8.5750	91.4250	8.5750	91.4250	0.000	0.0000	0.0000	0
2023/07/20	JBAF	20/09/2023			Jibar Tradeable Future	8.5800	91.4200	8.5800	91.4200	0.000	0.0000	0.0000	0
2023/07/20	JBAF	18/10/2023			Jibar Tradeable Future	8.5900	91.4100	8.5900	91.4100	0.000	0.0000	0.0000	0
2023/07/20	JBAF	15/11/2023			Jibar Tradeable Future	8.5900	91.4100	8.5900	91.4100	0.000	0.0000	0.0000	0
2023/07/20	JBAF	20/12/2023			Jibar Tradeable Future	8.6000	91.4000	8.5900	91.4100	(0.116)	0.0000	0.0000	0
2023/07/20	JBAF	17/01/2024			Jibar Tradeable Future	8.6200	91.3800	8.5850	91.4150	(0.406)	0.0000	0.0000	0
2023/07/20	JBAF	20/03/2024			Jibar Tradeable Future	8.5150	91.4850	8.5150	91.4850	0.000	0.0000	0.0000	0
2023/07/20	JBAF	19/06/2024			Jibar Tradeable Future	8.3100	91.6900	8.3100	91.6900	0.000	0.0000	0.0000	0
2023/07/20	JBAF	18/09/2024			Jibar Tradeable Future	8.1800	91.8200	8.1800	91.8200	0.000	0.0000	0.0000	0
2023/07/20	JBAF	18/12/2024			Jibar Tradeable Future	8.0350	91.9650	8.0350	91.9650	0.000	0.0000	0.0000	0
2023/07/20	JBAF	19/03/2025			Jibar Tradeable Future	7.9900	92.0100	7.9900	92.0100	0.000	0.0000	0.0000	0
2023/07/20	JBAF	18/06/2025			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2023/07/20	R035	03/08/2023	12.00	Call	Bond Future	2,219.5500	2.2196	2,026.1000	2.0261	(8.716)	0	0	0
2023/07/20	R035	03/08/2023	12.00	Put	Bond Future	237.8600	0.2379	258.3700	0.2584	8.623	0	0	0
2023/07/20	R035	03/08/2023	12.50	Call	Bond Future	4,595.3500	4.5954	4,382.0100	4.3820	(4.643)	0	0	5,000
2023/07/20	R035	03/08/2023			Bond Future	11.6325	86.5768	11.6716	86.3628	0.336	0.0000	0.0000	30,606
2023/07/20	R035	03/08/2023	11.75	Call	Bond Future	1,239.6500	1.2397	1,081.8800	1.0819	(12.727)	0	0	0
2023/07/20	R035	03/08/2023	11.75	Put	Bond Future	598.7700	0.5988	654.9600	0.6550	9.384	0	0	4,870
2023/07/20	R035	03/08/2023	11.98	Call	Bond Future	2,133.1900	2.1332	1,941.7400	1.9417	(8.975)	0	0	0
2023/07/20	R035	03/08/2023	11.98	Put	Bond Future	257.6100	0.2576	280.1200	0.2801	8.738	0	0	0
2023/07/20	R035	03/08/2023	11.99	Call	Bond Future	2,176.2300	2.1762	1,983.7600	1.9838	(8.844)	0	0	0
2023/07/20	R035	03/08/2023	11.99	Put	Bond Future	247.5700	0.2476	269.0600	0.2691	8.680	0	0	0
2023/07/20	R035	03/08/2023	12.50	Put	Bond Future	24.0000	0.0240	24.6200	0.0246	2.583	0	0	0
2023/07/20	R035	02/11/2023	12.85	Call	Bond Future	6,434.2900	6.4343	6,247.7900	6.2478	(2.899)	0	0	0
2023/07/20	R035	02/11/2023	12.85	Put	Bond Future	723.9100	0.7239	756.3600	0.7564	4.483	0	0	400
2023/07/20	R035	02/11/2023	13.59	Call	Bond Future	9,500.1400	9.5001	9,294.9900	9.2950	(2.159)	0	0	0
2023/07/20	R035	02/11/2023	13.59	Put	Bond Future	306.0200	0.3060	319.8200	0.3198	4.510	0	0	731
2023/07/20	R035	02/11/2023	11.12	Call	Bond Future	1,027.7100	1.0277	955.8200	0.9558	(6.995)	0	0	400
2023/07/20	R035	02/11/2023	11.41	Call	Bond Future	1,606.0900	1.6061	1,510.0900	1.5101	(5.977)	0	0	0
2023/07/20	R035	02/11/2023	11.41	Put	Bond Future	3,386.6300	3.3866	3,509.5800	3.5096	3.630	0	0	0
2023/07/20	R035	02/11/2023	11.42	Call	Bond Future	1,628.9900	1.6290	1,532.1500	1.5322	(5.945)	0	0	0
2023/07/20	R035	02/11/2023	11.42	Put	Bond Future	3,354.0200	3.3540	3,476.1300	3.4761	3.641	0	0	0
2023/07/20	R035	02/11/2023			Bond Future	11.7354	83.9725	11.7761	83.7536	0.347	0.0000	0.0000	146,981
2023/07/20	R035	02/11/2023	11.43	Call	Bond Future	1,652.0800	1.6521	1,554.4000	1.5544	(5.913)	0	0	0
2023/07/20	R035	02/11/2023	11.43	Put	Bond Future	3,321.6400	3.3216	3,442.9100	3.4429	3.651	0	0	0
2023/07/20	R035	02/11/2023	11.74	Call	Bond Future	2,462.3600	2.4624	2,339.3400	2.3393	(4.996)	0	0	731
2023/07/20	R035	02/11/2023	11.74	Put	Bond Future	2,437.6800	2.4377	2,533.6100	2.5336	3.935	0	0	0
2023/07/20	R035	02/11/2023	12.24	Call	Bond Future	4,092.2500	4.0923	3,934.5400	3.9345	(3.854)	0	0	731
2023/07/20	R035	02/11/2023	12.24	Put	Bond Future	1,434.8400	1.4348	1,496.0800	1.4961	4.268	0	0	0
2023/07/20	R035	02/11/2023	11.12	Put	Bond Future	4,440.8300	4.4408	4,587.8900	4.5879	3.312	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
2023/07/20	R035	02/11/2023	10.62	Call	Bond Future	406.1100	0.4061	369.5100	0.3695	(9.012)	0	0	400
2023/07/20	R035	02/11/2023	10.62	Put	Bond Future	6,739.5500	6.7396	6,921.9000	6.9219	2.706	0	0	0
2023/07/20	R035	01/02/2024	11.12	Put	Bond Future	5,480.8800	5.4809	5,626.2000	5.6262	2.651	0	0	0
2023/07/20	R035	01/02/2024	12.18	Put	Bond Future	2,495.2200	2.4952	2,576.7500	2.5768	3.267	0	0	0
2023/07/20	R035	01/02/2024	12.19	Call	Bond Future	4,318.4100	4.3184	4,175.4500	4.1755	(3.310)	0	0	0
2023/07/20	R035	01/02/2024	12.19	Put	Bond Future	2,476.1800	2.4762	2,557.1900	2.5572	3.272	0	0	0
2023/07/20	R035	01/02/2024	10.62	Call	Bond Future	862.1700	0.8622	811.0300	0.8110	(5.932)	0	0	400
2023/07/20	R035	01/02/2024	10.62	Put	Bond Future	7,669.8800	7.6699	7,842.7100	7.8427	2.253	0	0	0
2023/07/20	R035	01/02/2024			Bond Future	11.8363	85.8781	11.8787	85.6542	0.358	0.0000	0.0000	0
2023/07/20	R035	01/02/2024	12.20	Call	Bond Future	4,350.5100	4.3505	4,207.0300	4.2070	(3.298)	0	0	0
2023/07/20	R035	01/02/2024	12.20	Put	Bond Future	2,457.0500	2.4571	2,537.5400	2.5375	3.276	0	0	0
2023/07/20	R035	01/02/2024	13.46	Call	Bond Future	8,916.7400	8.9167	8,725.8800	8.7259	(2.140)	0	0	0
2023/07/20	R035	01/02/2024	13.46	Put	Bond Future	921.3600	0.9214	954.4700	0.9545	3.594	0	0	400
2023/07/20	R035	01/02/2024	11.12	Call	Bond Future	1,563.4700	1.5635	1,484.8200	1.4848	(5.030)	0	0	400
2023/07/20	R035	01/02/2024	12.18	Call	Bond Future	4,286.1600	4.2862	4,143.7200	4.1437	(3.323)	0	0	0
2023/07/20	R035	02/05/2024	11.20	Call	Bond Future	2,146.8600	2.1469	2,059.4900	2.0595	(4.070)	0	0	0
2023/07/20	R035	02/05/2024	11.20	Put	Bond Future	6,092.5500	6.0925	6,234.1800	6.2342	2.325	0	0	0
2023/07/20	R035	02/05/2024	11.19	Call	Bond Future	2,127.2500	2.1272	2,040.4000	2.0404	(4.083)	0	0	0
2023/07/20	R035	02/05/2024	11.19	Put	Bond Future	6,128.5100	6.1285	6,270.6600	6.2707	2.319	0	0	0
2023/07/20	R035	02/05/2024			Bond Future	11.9340	83.3111	11.9781	83.0821	0.370	0.0000	0.0000	0
2023/07/20	R035	02/05/2024	11.21	Call	Bond Future	2,166.5700	2.1666	2,078.6800	2.0787	(4.057)	0	0	0
2023/07/20	R035	02/05/2024	11.21	Put	Bond Future	6,056.7500	6.0567	6,197.8600	6.1979	2.330	0	0	0
2023/07/20	R035	01/08/2024	11.80	Call	Bond Future	3,625.0300	3.6250	3,508.5700	3.5086	(3.213)	0	0	0
2023/07/20	R035	01/08/2024	11.80	Put	Bond Future	4,833.1800	4.8332	4,950.7100	4.9507	2.432	0	0	0
2023/07/20	R035	01/08/2024	11.81	Call	Bond Future	3,650.2700	3.6503	3,533.3300	3.5333	(3.204)	0	0	0
2023/07/20	R035	01/08/2024	11.79	Put	Bond Future	4,859.8500	4.8599	4,977.8500	4.9779	2.428	0	0	0
2023/07/20	R035	01/08/2024			Bond Future	12.0341	85.2067	12.0800	84.9727	0.381	0.0000	0.0000	0
2023/07/20	R035	01/08/2024	11.81	Put	Bond Future	4,806.3000	4.8063	4,923.3500	4.9233	2.435	0	0	0
2023/07/20	R035	01/08/2024	11.79	Call	Bond Future	3,599.5400	3.5995	3,483.5500	3.4836	(3.222)	0	0	0
2023/07/20	R053	03/08/2023	12.72	Call	Bond Future	3,459.8700	3.4599	3,250.7500	3.2507	(6.044)	0	0	0
2023/07/20	R053	03/08/2023	12.72	Put	Bond Future	312.7900	0.3128	320.9400	0.3209	2.606	0	0	0
2023/07/20	R053	03/08/2023			Bond Future	12.2883	98.8531	12.3172	98.6358	0.236	0.0000	0.0000	0
2023/07/20	R053	03/08/2023	12.70	Call	Bond Future	3,342.2400	3.3422	3,134.4100	3.1344	(6.218)	0	0	0
2023/07/20	R053	03/08/2023	12.70	Put	Bond Future	336.6400	0.3366	346.0800	0.3461	2.804	0	0	0
2023/07/20	R053	03/08/2023	12.71	Call	Bond Future	3,400.9400	3.4009	3,192.4500	3.1925	(6.130)	0	0	0
2023/07/20	R053	03/08/2023	12.71	Put	Bond Future	324.5500	0.3245	333.3300	0.3333	2.705	0	0	0
2023/07/20	R053	02/11/2023	12.81	Call	Bond Future	5,316.1600	5.3162	5,156.8500	5.1568	(2.997)	0	0	0
2023/07/20	R053	02/11/2023	12.81	Put	Bond Future	2,319.8200	2.3198	2,382.9300	2.3829	2.720	0	0	0
2023/07/20	R053	02/11/2023	12.82	Call	Bond Future	5,362.4000	5.3624	5,202.5000	5.2025	(2.982)	0	0	0
2023/07/20	R053	02/11/2023	12.82	Put	Bond Future	2,296.4300	2.2964	2,358.9500	2.3590	2.722	0	0	0
2023/07/20	R053	02/11/2023			Bond Future	12.3928	95.1636	12.4229	94.9412	0.243	0.0000	0.0000	5,189
2023/07/20	R053	02/11/2023	12.83	Call	Bond Future	5,408.9700	5.4090	5,248.4700	5.2485	(2.967)	0	0	0
2023/07/20	R053	02/11/2023	12.83	Put	Bond Future	2,273.4600	2.2735	2,335.3800	2.3354	2.724	0	0	0
2023/07/20	R053	01/02/2024	12.92	Call	Bond Future	6,571.1000	6.5711	6,418.3000	6.4183	(2.325)	0	0	0
2023/07/20	R053	01/02/2024	12.93	Call	Bond Future	6,614.7100	6.6147	6,461.4500	6.4614	(2.317)	0	0	0
2023/07/20	R053	01/02/2024	12.94	Put	Bond Future	3,495.0800	3.4951	3,568.8700	3.5689	2.111	0	0	0
2023/07/20	R053	01/02/2024			Bond Future	12.4919	97.3235	12.5232	97.0960	0.250	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
2023/07/20	R053	01/02/2024	12.92	Put	Bond Future	3,544.4500	3.5444	3,619.1700	3.6192	2.108	0	0	0
2023/07/20	R053	01/02/2024	12.93	Put	Bond Future	3,519.5400	3.5195	3,593.8000	3.5938	2.110	0	0	0
2023/07/20	R053	01/02/2024	12.94	Call	Bond Future	6,658.6800	6.6587	6,504.9500	6.5050	(2.309)	0	0	0
2023/07/20	R053	02/05/2024	13.02	Put	Bond Future	4,521.8000	4.5218	4,603.1200	4.6031	1.798	0	0	0
2023/07/20	R053	02/05/2024	13.03	Put	Bond Future	4,496.1100	4.4961	4,577.0300	4.5770	1.800	0	0	0
2023/07/20	R053	02/05/2024	13.04	Call	Bond Future	7,558.2500	7.5583	7,406.1700	7.4062	(2.012)	0	0	0
2023/07/20	R053	02/05/2024			Bond Future	12.5960	93.6638	12.6285	93.4312	0.258	0.0000	0.0000	0
2023/07/20	R053	02/05/2024	13.02	Call	Bond Future	7,474.2200	7.4742	7,322.9400	7.3229	(2.024)	0	0	0
2023/07/20	R053	02/05/2024	13.03	Call	Bond Future	7,516.0500	7.5161	7,364.3700	7.3644	(2.018)	0	0	0
2023/07/20	R053	02/05/2024	13.04	Put	Bond Future	4,470.8900	4.4709	4,551.4100	4.5514	1.801	0	0	0
2023/07/20	R053	01/08/2024	13.13	Call	Bond Future	7,958.4100	7.9584	7,806.8300	7.8068	(1.905)	0	0	0
2023/07/20	R053	01/08/2024	13.13	Put	Bond Future	5,028.6400	5.0286	5,114.8000	5.1148	1.713	0	0	0
2023/07/20	R053	01/08/2024	13.14	Call	Bond Future	7,998.7900	7.9988	7,846.8300	7.8468	(1.900)	0	0	0
2023/07/20	R053	01/08/2024	13.14	Put	Bond Future	5,002.5600	5.0026	5,088.3400	5.0883	1.715	0	0	0
2023/07/20	R053	01/08/2024			Bond Future	12.7025	95.7939	12.7363	95.5562	0.266	0.0000	0.0000	0
2023/07/20	R053	01/08/2024	13.15	Call	Bond Future	8,039.5900	8.0396	7,887.2600	7.8873	(1.895)	0	0	0
2023/07/20	R053	01/08/2024	13.15	Put	Bond Future	4,977.0000	4.9770	5,062.4100	5.0624	1.716	0	0	0
2023/07/20	R186	03/08/2023	9.73	Put	Bond Future	11.6500	0.0117	10.8400	0.0108	(6.953)	0	0	0
2023/07/20	R186	03/08/2023	9.74	Call	Bond Future	2,198.1700	2.1982	2,138.8000	2.1388	(2.701)	0	0	0
2023/07/20	R186	03/08/2023	9.74	Put	Bond Future	11.0600	0.0111	10.2700	0.0103	(7.143)	0	0	0
2023/07/20	R186	03/08/2023			Bond Future	8.9839	105.6791	9.0039	105.6205	0.223	0.0000	0.0000	28,094
2023/07/20	R186	03/08/2023	9.73	Call	Bond Future	2,170.2100	2.1702	2,110.8200	2.1108	(2.737)	0	0	0
2023/07/20	R186	03/08/2023	9.75	Call	Bond Future	2,226.1600	2.2262	2,166.8000	2.1668	(2.666)	0	0	0
2023/07/20	R186	03/08/2023	9.75	Put	Bond Future	10.5100	0.0105	9.7300	0.0097	(7.422)	0	0	0
2023/07/20	R186	02/11/2023	9.40	Call	Bond Future	1,692.0300	1.6920	1,647.3400	1.6473	(2.641)	0	0	0
2023/07/20	R186	02/11/2023	9.40	Put	Bond Future	568.0600	0.5681	583.5700	0.5836	2.730	0	0	0
2023/07/20	R186	02/11/2023	9.15	Call	Bond Future	1,258.3400	1.2583	1,219.3000	1.2193	(3.103)	0	0	1,715
2023/07/20	R186	02/11/2023			Bond Future	8.9868	108.0058	9.0088	107.9456	0.245	0.0000	0.0000	135,071
2023/07/20	R186	02/11/2023	10.42	Call	Bond Future	3,949.5400	3.9495	3,892.4300	3.8924	(1.446)	0	0	0
2023/07/20	R186	02/11/2023	10.42	Put	Bond Future	115.5800	0.1156	118.6700	0.1187	2.673	0	0	1,715
2023/07/20	R186	02/11/2023	9.15	Put	Bond Future	812.6100	0.8126	833.7700	0.8338	2.604	0	0	0
2023/07/20	R186	02/11/2023	9.38	Call	Bond Future	1,655.1200	1.6551	1,610.8400	1.6108	(2.675)	0	0	0
2023/07/20	R186	02/11/2023	9.38	Put	Bond Future	585.2000	0.5852	601.1200	0.6011	2.720	0	0	0
2023/07/20	R186	02/11/2023	9.39	Call	Bond Future	1,673.5300	1.6735	1,629.0400	1.6290	(2.658)	0	0	0
2023/07/20	R186	02/11/2023	9.39	Put	Bond Future	576.5800	0.5766	592.2900	0.5923	2.725	0	0	0
2023/07/20	R186	01/02/2024	9.51	Call	Bond Future	2,154.0200	2.1540	2,110.0700	2.1101	(2.040)	0	0	0
2023/07/20	R186	01/02/2024	9.52	Put	Bond Future	764.3400	0.7643	781.9100	0.7819	2.299	0	0	0
2023/07/20	R186	01/02/2024	9.50	Call	Bond Future	2,136.0300	2.1360	2,092.2300	2.0922	(2.051)	0	0	0
2023/07/20	R186	01/02/2024			Bond Future	8.9623	105.1453	8.9865	105.0836	0.270	0.0000	0.0000	0
2023/07/20	R186	01/02/2024	9.51	Put	Bond Future	771.6000	0.7716	789.3200	0.7893	2.297	0	0	0
2023/07/20	R186	01/02/2024	9.52	Call	Bond Future	2,171.7800	2.1718	2,127.6800	2.1277	(2.031)	0	0	0
2023/07/20	R186	01/02/2024	9.50	Put	Bond Future	778.6400	0.7786	796.5100	0.7965	2.295	0	0	0
2023/07/20	R186	02/05/2024	10.40	Call	Bond Future	3,869.6400	3.8696	3,817.6000	3.8176	(1.345)	0	0	0
2023/07/20	R186	02/05/2024	10.40	Put	Bond Future	499.1700	0.4992	510.0700	0.5101	2.184	0	0	2,030
2023/07/20	R186	02/05/2024	8.01	Call	Bond Future	507.5200	0.5075	489.5600	0.4896	(3.539)	0	0	0
2023/07/20	R186	02/05/2024	8.01	Put	Bond Future	2,705.3400	2.7053	2,750.3200	2.7503	1.663	0	0	0
2023/07/20	R186	02/05/2024	9.73	Put	Bond Future	796.7100	0.7967	814.0200	0.8140	2.173	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/20	R186	02/05/2024			Bond Future	8.9338	107.5292	8.9606	107.4663	0.300	0.0000	0.0000	0
2023/07/20	R186	02/05/2024	8.00	Call	Bond Future	501.8400	0.5018	484.0300	0.4840	(3.549)	0	0	0
2023/07/20	R186	02/05/2024	8.00	Put	Bond Future	2,723.7800	2.7238	2,768.9100	2.7689	1.657	0	0	0
2023/07/20	R186	02/05/2024	9.73	Call	Bond Future	2,644.5800	2.6446	2,598.9500	2.5989	(1.725)	0	0	2,030
2023/07/20	R186	02/05/2024	7.99	Call	Bond Future	495.9000	0.4959	478.2500	0.4783	(3.559)	0	0	0
2023/07/20	R186	02/05/2024	7.99	Put	Bond Future	2,741.9600	2.7420	2,787.2500	2.7873	1.652	0	0	0
2023/07/20	R186	01/08/2024	8.70	Put	Bond Future	1,649.4000	1.6494	1,682.4100	1.6824	2.001	0	0	0
2023/07/20	R186	01/08/2024	8.68	Call	Bond Future	1,206.2400	1.2062	1,175.4100	1.1754	(2.556)	0	0	0
2023/07/20	R186	01/08/2024	8.69	Call	Bond Future	1,217.4900	1.2175	1,186.5000	1.1865	(2.545)	0	0	0
2023/07/20	R186	01/08/2024			Bond Future	8.8957	104.6653	8.9256	104.6011	0.336	0.0000	0.0000	0
2023/07/20	R186	01/08/2024	8.70	Call	Bond Future	1,228.3700	1.2284	1,197.2200	1.1972	(2.536)	0	0	0
2023/07/20	R186	01/08/2024	8.68	Put	Bond Future	1,670.4300	1.6704	1,703.7600	1.7038	1.995	0	0	0
2023/07/20	R186	01/08/2024	8.69	Put	Bond Future	1,660.1000	1.6601	1,693.2700	1.6933	1.998	0	0	0
2023/07/20	R197	03/08/2023			Bond Future	334.7269	334.7269	334.7257	334.7257	0.000	0.0000	0.0000	44
2023/07/20	R197	02/11/2023			Bond Future	342.1791	342.1791	342.1768	342.1768	(0.001)	0.0000	0.0000	0
2023/07/20	R202	03/08/2023			Bond Future	249.5118	249.5118	249.5154	249.5154	0.001	0.0000	0.0000	5,323
2023/07/20	R202	02/11/2023			Bond Future	255.0669	255.0669	255.0696	255.0696	0.001	0.0000	0.0000	4,746
2023/07/20	R202	01/02/2024			Bond Future	255.9629	255.9629	255.9653	255.9653	0.001	0.0000	0.0000	0
2023/07/20	R202	02/05/2024			Bond Future	261.8258	261.8258	261.8285	261.8285	0.001	0.0000	0.0000	0
2023/07/20	R202	01/08/2024			Bond Future	262.7633	262.7633	262.7657	262.7657	0.001	0.0000	0.0000	0
2023/07/20	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/20	R209	03/08/2023	10.00	Put	Bond Future	8,898.6200	8.8986	9,086.4500	9.0864	2.111	0	0	0
2023/07/20	R209	03/08/2023	10.70	Call	Bond Future	1.5000	0.0015	0.7100	0.0007	(52.667)	0	0	1,730
2023/07/20	R209	03/08/2023	11.95	Put	Bond Future	319.7100	0.3197	348.7700	0.3488	9.089	0	0	0
2023/07/20	R209	03/08/2023	12.00	Call	Bond Future	1,726.4300	1.7264	1,562.1100	1.5621	(9.518)	0	0	0
2023/07/20	R209	03/08/2023	12.00	Put	Bond Future	264.5200	0.2645	288.0300	0.2880	8.888	0	0	1,750
2023/07/20	R209	03/08/2023	11.25	Put	Bond Future	2,281.7300	2.2817	2,437.3000	2.4373	6.818	0	0	0
2023/07/20	R209	03/08/2023	11.93	Call	Bond Future	1,479.0000	1.4790	1,322.6700	1.3227	(10.570)	0	0	0
2023/07/20	R209	03/08/2023	11.94	Call	Bond Future	1,513.4200	1.5134	1,355.8600	1.3559	(10.411)	0	0	0
2023/07/20	R209	03/08/2023			Bond Future	11.6911	66.7241	11.7302	66.5362	0.335	0.0000	0.0000	8,818
2023/07/20	R209	03/08/2023	10.70	Put	Bond Future	5,023.3700	5.0234	5,210.4100	5.2104	3.723	0	0	0
2023/07/20	R209	03/08/2023	10.75	Call	Bond Future	2.3600	0.0024	1.1600	0.0012	(50.847)	0	0	7,000
2023/07/20	R209	03/08/2023	10.75	Put	Bond Future	4,758.1600	4.7582	4,944.7900	4.9448	3.922	0	0	0
2023/07/20	R209	03/08/2023	11.95	Call	Bond Future	1,548.1600	1.5482	1,389.3900	1.3894	(10.255)	0	0	0
2023/07/20	R209	03/08/2023	11.25	Call	Bond Future	111.0100	0.1110	78.7500	0.0788	(29.060)	0	0	7,000
2023/07/20	R209	03/08/2023	11.93	Put	Bond Future	344.2700	0.3443	375.7700	0.3758	9.150	0	0	0
2023/07/20	R209	03/08/2023	11.94	Put	Bond Future	331.8000	0.3318	362.0700	0.3621	9.123	0	0	0
2023/07/20	R209	02/11/2023	11.34	Call	Bond Future	1,190.8000	1.1908	1,114.8300	1.1148	(6.380)	0	0	0
2023/07/20	R209	02/11/2023	11.34	Put	Bond Future	3,337.1600	3.3372	3,453.3500	3.4533	3.482	0	0	0
2023/07/20	R209	02/11/2023	11.33	Call	Bond Future	1,172.7000	1.1727	1,097.4800	1.0975	(6.414)	0	0	0
2023/07/20	R209	02/11/2023	11.33	Put	Bond Future	3,368.7300	3.3687	3,485.6700	3.4857	3.471	0	0	0
2023/07/20	R209	02/11/2023			Bond Future	11.7822	65.0394	11.8228	64.8472	0.345	0.0000	0.0000	28,256
2023/07/20	R209	02/11/2023	11.35	Call	Bond Future	1,209.1900	1.2092	1,132.4800	1.1325	(6.344)	0	0	0
2023/07/20	R209	02/11/2023	11.35	Put	Bond Future	3,305.9300	3.3059	3,421.3800	3.4214	3.492	0	0	0
2023/07/20	R209	01/02/2024	12.13	Put	Bond Future	2,335.4100	2.3354	2,410.2000	2.4102	3.202	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
2023/07/20	R209	01/02/2024	12.14	Call	Bond Future	3,575.4200	3.5754	3,453.1200	3.4531	(3.421)	0	0	0
2023/07/20	R209	01/02/2024	12.14	Put	Bond Future	2,317.3600	2.3174	2,391.6700	2.3917	3.207	0	0	0
2023/07/20	R209	01/02/2024			Bond Future	11.8677	66.5155	11.9097	66.3189	0.354	0.0000	0.0000	0
2023/07/20	R209	01/02/2024	12.13	Call	Bond Future	3,547.8900	3.5479	3,426.0700	3.4261	(3.434)	0	0	0
2023/07/20	R209	01/02/2024	12.12	Call	Bond Future	3,520.2400	3.5202	3,398.9000	3.3989	(3.447)	0	0	0
2023/07/20	R209	01/02/2024	12.12	Put	Bond Future	2,353.4000	2.3534	2,428.6700	2.4287	3.198	0	0	0
2023/07/20	R209	02/05/2024	11.18	Call	Bond Future	1,831.3800	1.8314	1,756.1300	1.7561	(4.109)	0	0	0
2023/07/20	R209	02/05/2024	11.18	Put	Bond Future	5,567.8600	5.5679	5,693.6200	5.6936	2.259	0	0	0
2023/07/20	R209	02/05/2024	11.17	Call	Bond Future	1,814.3900	1.8144	1,739.6000	1.7396	(4.122)	0	0	0
2023/07/20	R209	02/05/2024	11.17	Put	Bond Future	5,600.8300	5.6008	5,727.0500	5.7271	2.254	0	0	0
2023/07/20	R209	02/05/2024			Bond Future	11.9578	64.8698	12.0014	64.6688	0.365	0.0000	0.0000	0
2023/07/20	R209	02/05/2024	11.19	Call	Bond Future	1,848.2400	1.8482	1,772.5300	1.7725	(4.096)	0	0	0
2023/07/20	R209	02/05/2024	11.19	Put	Bond Future	5,534.8200	5.5348	5,660.1200	5.6601	2.264	0	0	0
2023/07/20	R209	01/08/2024	11.79	Put	Bond Future	4,443.2400	4.4432	4,546.3500	4.5463	2.321	0	0	0
2023/07/20	R209	01/08/2024	11.80	Call	Bond Future	3,262.9300	3.2629	3,160.1700	3.1602	(3.149)	0	0	0
2023/07/20	R209	01/08/2024	11.80	Put	Bond Future	4,418.9600	4.4190	4,521.6500	4.5217	2.324	0	0	0
2023/07/20	R209	01/08/2024			Bond Future	12.0506	66.3456	12.0957	66.1401	0.375	0.0000	0.0000	0
2023/07/20	R209	01/08/2024	11.79	Call	Bond Future	3,240.4800	3.2405	3,138.1400	3.1381	(3.158)	0	0	0
2023/07/20	R209	01/08/2024	11.78	Call	Bond Future	3,218.1000	3.2181	3,116.1700	3.1162	(3.167)	0	0	0
2023/07/20	R209	01/08/2024	11.78	Put	Bond Future	4,467.6300	4.4676	4,571.1500	4.5712	2.317	0	0	0
2023/07/20	R210	03/08/2023			Bond Future	224.8542	224.8542	224.8546	224.8546	0.000	0.0000	0.0000	360
2023/07/20	R210	02/11/2023			Bond Future	226.6938	226.6938	226.6936	226.6936	0.000	0.0000	0.0000	70
2023/07/20	R210	01/02/2024			Bond Future	231.8916	231.8916	231.8911	231.8911	0.000	0.0000	0.0000	0
2023/07/20	R210	02/05/2024			Bond Future	233.9579	233.9579	233.9572	233.9572	0.000	0.0000	0.0000	0
2023/07/20	R210	01/08/2024			Bond Future	239.3357	239.3357	239.3354	239.3354	0.000	0.0000	0.0000	0
2023/07/20	R213	03/08/2023	11.62	Put	Bond Future	23.0900	0.0231	24.7400	0.0247	7.146	0	0	0
2023/07/20	R213	03/08/2023	11.63	Call	Bond Future	4,001.0600	4.0011	3,782.6600	3.7827	(5.459)	0	0	0
2023/07/20	R213	03/08/2023			Bond Future	10.7093	84.1523	10.7587	83.9324	0.461	0.0000	0.0000	4,288
2023/07/20	R213	03/08/2023	11.61	Call	Bond Future	3,919.2100	3.9192	3,701.0200	3.7010	(5.567)	0	0	0
2023/07/20	R213	03/08/2023	11.61	Put	Bond Future	24.0700	0.0241	25.8300	0.0258	7.312	0	0	0
2023/07/20	R213	03/08/2023	11.62	Call	Bond Future	3,960.1300	3.9601	3,741.8300	3.7418	(5.512)	0	0	0
2023/07/20	R213	03/08/2023	11.63	Put	Bond Future	22.1600	0.0222	23.7100	0.0237	6.995	0	0	0
2023/07/20	R213	02/11/2023	11.13	Call	Bond Future	2,737.7100	2.7377	2,589.1600	2.5892	(5.426)	0	0	0
2023/07/20	R213	02/11/2023	11.13	Put	Bond Future	1,283.0200	1.2830	1,359.5300	1.3595	5.963	0	0	0
2023/07/20	R213	02/11/2023	10.94	Call	Bond Future	2,239.1000	2.2391	2,105.1200	2.1051	(5.984)	0	0	731
2023/07/20	R213	02/11/2023	10.94	Put	Bond Future	1,598.5300	1.5985	1,689.6100	1.6896	5.698	0	0	0
2023/07/20	R213	02/11/2023			Bond Future	10.7922	82.4476	10.8440	82.2225	0.480	0.0000	0.0000	27,649
2023/07/20	R213	02/11/2023	11.44	Call	Bond Future	3,644.6900	3.6447	3,475.6100	3.4756	(4.639)	0	0	731
2023/07/20	R213	02/11/2023	11.44	Put	Bond Future	883.8900	0.8839	939.8700	0.9399	6.333	0	0	0
2023/07/20	R213	02/11/2023	12.70	Call	Bond Future	7,975.0300	7.9750	7,762.3500	7.7624	(2.667)	0	0	0
2023/07/20	R213	02/11/2023	12.70	Put	Bond Future	176.5000	0.1765	188.8800	0.1889	7.014	0	0	731
2023/07/20	R213	02/11/2023	11.11	Call	Bond Future	2,682.8800	2.6829	2,535.8000	2.5358	(5.482)	0	0	0
2023/07/20	R213	02/11/2023	11.11	Put	Bond Future	1,313.4000	1.3134	1,391.3800	1.3914	5.937	0	0	0
2023/07/20	R213	02/11/2023	11.12	Call	Bond Future	2,710.2300	2.7102	2,562.4200	2.5624	(5.454)	0	0	0
2023/07/20	R213	02/11/2023	11.12	Put	Bond Future	1,298.1300	1.2981	1,375.3800	1.3754	5.951	0	0	0
2023/07/20	R213	01/02/2024	11.70	Call	Bond Future	4,734.8000	4.7348	4,566.7900	4.5668	(3.548)	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
2023/07/20	R213	01/02/2024	11.70	Put	Bond Future	1,307.8200	1.3078	1,370.0800	1.3701	4.761	0	0	0
2023/07/20	R213	01/02/2024	11.71	Call	Bond Future	4,764.3400	4.7643	4,595.8800	4.5959	(3.536)	0	0	0
2023/07/20	R213	01/02/2024	11.71	Put	Bond Future	1,297.1300	1.2971	1,358.9400	1.3589	4.765	0	0	0
2023/07/20	R213	01/02/2024			Bond Future	10.8712	84.3185	10.9255	84.0883	0.499	0.0000	0.0000	0
2023/07/20	R213	01/02/2024	11.72	Call	Bond Future	4,793.9300	4.7939	4,625.0400	4.6250	(3.523)	0	0	0
2023/07/20	R213	01/02/2024	11.72	Put	Bond Future	1,286.5200	1.2865	1,347.9000	1.3479	4.771	0	0	0
2023/07/20	R213	02/05/2024	10.30	Call	Bond Future	1,712.9800	1.7130	1,623.1900	1.6232	(5.242)	0	0	0
2023/07/20	R213	02/05/2024	10.30	Put	Bond Future	4,450.5100	4.4505	4,596.1000	4.5961	3.271	0	0	0
2023/07/20	R213	02/05/2024			Bond Future	10.9470	82.6700	11.0039	82.4346	0.520	0.0000	0.0000	0
2023/07/20	R213	02/05/2024	10.28	Call	Bond Future	1,681.8800	1.6819	1,593.1900	1.5932	(5.273)	0	0	0
2023/07/20	R213	02/05/2024	10.28	Put	Bond Future	4,505.8500	4.5058	4,652.5400	4.6525	3.256	0	0	0
2023/07/20	R213	02/05/2024	10.29	Call	Bond Future	1,697.3800	1.6974	1,608.1500	1.6081	(5.257)	0	0	0
2023/07/20	R213	02/05/2024	10.29	Put	Bond Future	4,478.1200	4.4781	4,624.2700	4.6243	3.264	0	0	0
2023/07/20	R213	01/08/2024	10.86	Call	Bond Future	2,764.7800	2.7648	2,645.8600	2.6459	(4.301)	0	0	0
2023/07/20	R213	01/08/2024	10.86	Put	Bond Future	3,432.9400	3.4329	3,554.5800	3.5546	3.543	0	0	0
2023/07/20	R213	01/08/2024	10.87	Call	Bond Future	2,785.4700	2.7855	2,666.0300	2.6660	(4.288)	0	0	0
2023/07/20	R213	01/08/2024	10.87	Put	Bond Future	3,412.8600	3.4129	3,533.9800	3.5340	3.549	0	0	0
2023/07/20	R213	01/08/2024			Bond Future	11.0247	84.5515	11.0844	84.3109	0.542	0.0000	0.0000	0
2023/07/20	R213	01/08/2024	10.88	Call	Bond Future	2,805.8900	2.8059	2,685.9400	2.6859	(4.275)	0	0	0
2023/07/20	R213	01/08/2024	10.88	Put	Bond Future	3,392.5400	3.3925	3,513.1500	3.5131	3.555	0	0	0
2023/07/20	R214	03/08/2023	12.14	Call	Bond Future	930.4600	0.9305	814.5600	0.8146	(12.456)	0	0	0
2023/07/20	R214	03/08/2023	12.14	Put	Bond Future	696.0400	0.6960	745.2600	0.7453	7.071	0	0	0
2023/07/20	R214	03/08/2023	12.15	Call	Bond Future	957.7100	0.9577	840.2600	0.8403	(12.264)	0	0	0
2023/07/20	R214	03/08/2023	12.15	Put	Bond Future	675.0600	0.6751	722.7300	0.7227	7.062	0	0	0
2023/07/20	R214	03/08/2023			Bond Future	12.0916	62.4727	12.1257	62.3075	0.282	0.0000	0.0000	15,856
2023/07/20	R214	03/08/2023	12.16	Call	Bond Future	985.4200	0.9854	866.4500	0.8664	(12.073)	0	0	0
2023/07/20	R214	03/08/2023	12.16	Put	Bond Future	654.6100	0.6546	700.7600	0.7008	7.050	0	0	0
2023/07/20	R214	02/11/2023	11.45	Put	Bond Future	4,466.4500	4.4664	4,585.6500	4.5856	2.669	0	0	0
2023/07/20	R214	02/11/2023	11.46	Call	Bond Future	766.0100	0.7660	715.6600	0.7157	(6.573)	0	0	0
2023/07/20	R214	02/11/2023	11.46	Put	Bond Future	4,427.2700	4.4273	4,545.8500	4.5458	2.678	0	0	0
2023/07/20	R214	02/11/2023			Bond Future	12.1888	60.5447	12.2241	60.3757	0.290	0.0000	0.0000	12,853
2023/07/20	R214	02/11/2023	11.45	Call	Bond Future	752.5400	0.7525	702.8100	0.7028	(6.608)	0	0	0
2023/07/20	R214	02/11/2023	11.47	Call	Bond Future	779.6300	0.7796	728.6700	0.7287	(6.536)	0	0	0
2023/07/20	R214	02/11/2023	11.47	Put	Bond Future	4,388.3000	4.3883	4,506.2700	4.5063	2.688	0	0	0
2023/07/20	R214	01/02/2024	12.16	Call	Bond Future	2,684.3600	2.6844	2,592.6200	2.5926	(3.418)	0	0	0
2023/07/20	R214	01/02/2024	12.16	Put	Bond Future	3,276.2700	3.2763	3,357.3400	3.3573	2.474	0	0	0
2023/07/20	R214	01/02/2024			Bond Future	12.2840	61.9186	12.3206	61.7458	0.298	0.0000	0.0000	0
2023/07/20	R214	01/02/2024	12.14	Call	Bond Future	2,636.3500	2.6363	2,545.5200	2.5455	(3.445)	0	0	0
2023/07/20	R214	01/02/2024	12.14	Put	Bond Future	3,324.5700	3.3246	3,406.5500	3.4065	2.466	0	0	0
2023/07/20	R214	01/02/2024	12.15	Call	Bond Future	2,660.3000	2.6603	2,569.0200	2.5690	(3.431)	0	0	0
2023/07/20	R214	01/02/2024	12.15	Put	Bond Future	3,300.3400	3.3003	3,381.8700	3.3819	2.470	0	0	0
2023/07/20	R214	02/05/2024	11.46	Call	Bond Future	1,664.4200	1.6644	1,602.3300	1.6023	(3.730)	0	0	0
2023/07/20	R214	02/05/2024	11.46	Put	Bond Future	6,204.4300	6.2044	6,318.9900	6.3190	1.846	0	0	0
2023/07/20	R214	02/05/2024	11.47	Call	Bond Future	1,679.0100	1.6790	1,616.5300	1.6165	(3.721)	0	0	0
2023/07/20	R214	02/05/2024	11.47	Put	Bond Future	6,166.5800	6.1666	6,280.7500	6.2808	1.851	0	0	0
2023/07/20	R214	02/05/2024			Bond Future	12.3757	60.0164	12.4136	59.8397	0.306	0.0000	0.0000	0
2023/07/20	R214	02/05/2024	11.48	Call	Bond Future	1,693.4900	1.6935	1,630.6300	1.6306	(3.712)	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
2023/07/20	R214	02/05/2024	11.48	Put	Bond Future	6,128.6800	6.1287	6,242.4700	6.2425	1.857	0	0	0
2023/07/20	R214	01/08/2024	12.18	Call	Bond Future	3,249.8000	3.2498	3,159.4900	3.1595	(2.779)	0	0	0
2023/07/20	R214	01/08/2024	12.18	Put	Bond Future	4,609.7200	4.6097	4,699.9800	4.7000	1.958	0	0	0
2023/07/20	R214	01/08/2024			Bond Future	12.4689	61.3820	12.5080	61.2014	0.314	0.0000	0.0000	0
2023/07/20	R214	01/08/2024	12.16	Call	Bond Future	3,205.5600	3.2056	3,115.9800	3.1160	(2.795)	0	0	0
2023/07/20	R214	01/08/2024	12.16	Put	Bond Future	4,661.4200	4.6614	4,752.4100	4.7524	1.952	0	0	0
2023/07/20	R214	01/08/2024	12.17	Call	Bond Future	3,227.5200	3.2275	3,137.5800	3.1376	(2.787)	0	0	0
2023/07/20	R214	01/08/2024	12.17	Put	Bond Future	4,635.3800	4.6354	4,726.0100	4.7260	1.955	0	0	0
2023/07/20	R248	03/08/2023	11.80	Call	Bond Future	145.2100	0.1452	113.4400	0.1134	(21.879)	0	0	1,053
2023/07/20	R248	03/08/2023	11.80	Put	Bond Future	2,921.0100	2.9210	3,029.5900	3.0296	3.717	0	0	0
2023/07/20	R248	03/08/2023	12.11	Call	Bond Future	601.3500	0.6013	521.1600	0.5212	(13.335)	0	0	0
2023/07/20	R248	03/08/2023	12.11	Put	Bond Future	1,477.0700	1.4771	1,537.2300	1.5372	4.073	0	0	0
2023/07/20	R248	03/08/2023			Bond Future	12.2577	76.7377	12.2816	76.5974	0.195	0.0000	0.0000	49,646
2023/07/20	R248	03/08/2023	12.09	Call	Bond Future	557.7000	0.5577	480.8100	0.4808	(13.787)	0	0	0
2023/07/20	R248	03/08/2023	12.09	Put	Bond Future	1,553.4500	1.5534	1,616.9100	1.6169	4.085	0	0	0
2023/07/20	R248	03/08/2023	12.10	Call	Bond Future	579.2600	0.5793	500.7200	0.5007	(13.559)	0	0	0
2023/07/20	R248	03/08/2023	12.10	Put	Bond Future	1,514.9500	1.5150	1,576.7600	1.5768	4.080	0	0	0
2023/07/20	R248	03/08/2023	12.30	Call	Bond Future	1,121.9100	1.1219	1,013.2300	1.0132	(9.687)	0	0	1,053
2023/07/20	R248	03/08/2023	12.30	Put	Bond Future	874.2800	0.8743	905.9500	0.9059	3.622	0	0	0
2023/07/20	R248	03/08/2023	13.20	Call	Bond Future	5,204.9200	5.2049	5,062.5700	5.0626	(2.735)	0	0	0
2023/07/20	R248	03/08/2023	13.20	Put	Bond Future	27.2900	0.0273	25.2900	0.0253	(7.329)	0	0	1,053
2023/07/20	R248	02/11/2023	12.50	Call	Bond Future	3,146.4700	3.1465	3,053.1100	3.0531	(2.967)	0	0	207
2023/07/20	R248	02/11/2023	13.60	Call	Bond Future	7,330.2300	7.3302	7,202.2400	7.2022	(1.746)	0	0	0
2023/07/20	R248	02/11/2023	13.60	Put	Bond Future	753.3300	0.7533	769.0300	0.7690	2.084	0	0	207
2023/07/20	R248	02/11/2023	11.47	Call	Bond Future	720.2800	0.7203	682.0600	0.6821	(5.306)	0	0	0
2023/07/20	R248	02/11/2023	11.48	Call	Bond Future	732.6700	0.7327	693.9800	0.6940	(5.281)	0	0	0
2023/07/20	R248	02/11/2023	11.49	Put	Bond Future	6,110.1000	6.1101	6,214.6200	6.2146	1.711	0	0	0
2023/07/20	R248	02/11/2023			Bond Future	12.3613	73.9804	12.3862	73.8367	0.201	0.0000	0.0000	223,755
2023/07/20	R248	02/11/2023	11.80	Call	Bond Future	1,271.9600	1.2720	1,215.9800	1.2160	(4.401)	0	0	207
2023/07/20	R248	02/11/2023	11.80	Put	Bond Future	4,650.1400	4.6501	4,737.8500	4.7379	1.886	0	0	0
2023/07/20	R248	02/11/2023	12.50	Put	Bond Future	2,352.3000	2.3523	2,402.6300	2.4026	2.140	0	0	0
2023/07/20	R248	02/11/2023	11.47	Put	Bond Future	6,216.3300	6.2163	6,321.8000	6.3218	1.697	0	0	0
2023/07/20	R248	02/11/2023	11.48	Put	Bond Future	6,163.0300	6.1630	6,268.0300	6.2680	1.704	0	0	0
2023/07/20	R248	02/11/2023	11.49	Call	Bond Future	745.3400	0.7453	706.1700	0.7062	(5.255)	0	0	0
2023/07/20	R248	01/02/2024	12.14	Call	Bond Future	2,758.1700	2.7582	2,684.8200	2.6848	(2.659)	0	0	0
2023/07/20	R248	01/02/2024	12.14	Put	Bond Future	4,642.4700	4.6425	4,716.1700	4.7162	1.588	0	0	0
2023/07/20	R248	01/02/2024	12.15	Call	Bond Future	2,784.8400	2.7848	2,711.0800	2.7111	(2.649)	0	0	0
2023/07/20	R248	01/02/2024	12.15	Put	Bond Future	4,609.5700	4.6096	4,682.8600	4.6829	1.590	0	0	0
2023/07/20	R248	01/02/2024			Bond Future	12.4634	75.6593	12.4892	75.5122	0.208	0.0000	0.0000	0
2023/07/20	R248	01/02/2024	12.16	Call	Bond Future	2,811.6300	2.8116	2,737.4700	2.7375	(2.638)	0	0	0
2023/07/20	R248	01/02/2024	12.16	Put	Bond Future	4,576.8700	4.5769	4,649.7600	4.6498	1.593	0	0	0
2023/07/20	R248	02/05/2024	11.46	Call	Bond Future	1,785.0300	1.7850	1,735.1900	1.7352	(2.792)	0	0	0
2023/07/20	R248	02/05/2024	11.47	Call	Bond Future	1,801.0200	1.8010	1,750.8700	1.7509	(2.785)	0	0	0
2023/07/20	R248	02/05/2024	11.48	Put	Bond Future	8,382.4200	8.3824	8,482.2500	8.4823	1.191	0	0	0
2023/07/20	R248	02/05/2024			Bond Future	12.5618	72.9241	12.5886	72.7738	0.213	0.0000	0.0000	0
2023/07/20	R248	02/05/2024	11.46	Put	Bond Future	8,481.3400	8.4813	8,581.8000	8.5818	1.184	0	0	0
2023/07/20	R248	02/05/2024	11.47	Put	Bond Future	8,431.6700	8.4317	8,531.8200	8.5318	1.188	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
2023/07/20	R248	02/05/2024	11.48	Call	Bond Future	1,817.3300	1.8173	1,766.8600	1.7669	(2.777)	0	0	0
2023/07/20	R248	01/08/2024	12.30	Call	Bond Future	3,831.3000	3.8313	3,754.3300	3.7543	(2.009)	0	0	0
2023/07/20	R248	01/08/2024	12.30	Put	Bond Future	5,886.9500	5.8870	5,963.5300	5.9635	1.301	0	0	0
2023/07/20	R248	01/08/2024	12.31	Call	Bond Future	3,857.4100	3.8574	3,780.1300	3.7801	(2.003)	0	0	0
2023/07/20	R248	01/08/2024	12.31	Put	Bond Future	5,854.8800	5.8549	5,931.1500	5.9312	1.303	0	0	0
2023/07/20	R248	01/08/2024			Bond Future	12.6621	74.5831	12.6899	74.4296	0.219	0.0000	0.0000	13,000
2023/07/20	R248	01/08/2024	12.32	Call	Bond Future	3,883.9000	3.8839	3,806.3100	3.8063	(1.998)	0	0	0
2023/07/20	R248	01/08/2024	12.32	Put	Bond Future	5,823.2700	5.8233	5,899.2300	5.8992	1.304	0	0	0
Total												1779197	