



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 28/07/2023 TO 28/07/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	2025	03/08/2023		Bond Future	169.5903	169.5903	169.4831	169.4831	(0.063)	0.0000	0.0000	812
2023/07/28	2025	02/11/2023		Bond Future	173.3179	173.3179	173.2403	173.2403	(0.045)	0.0000	0.0000	5,566
2023/07/28	2025	01/02/2024		Bond Future	175.4992	175.4992	175.3947	175.3947	(0.060)	0.0000	0.0000	214
2023/07/28	2025	02/05/2024		Bond Future	179.5277	179.5277	179.3905	179.3905	(0.076)	0.0000	0.0000	0
2023/07/28	2025	01/08/2024		Bond Future	181.8708	181.8708	181.7100	181.7100	(0.088)	0.0000	0.0000	0
2023/07/28	2029	03/08/2023		Bond Future	122.8390	122.8390	123.2507	123.2507	0.335	0.0000	0.0000	1,075
2023/07/28	2029	02/11/2023		Bond Future	124.2099	124.2099	124.6536	124.6536	0.357	0.0000	0.0000	1,287

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
2023/07/28	2029	01/02/2024			Bond Future	127.0544	127.0544	127.4901	127.4901	0.343	0.0000	0.0000	728
2023/07/28	2029	02/05/2024			Bond Future	128.6076	128.6076	129.0318	129.0318	0.330	0.0000	0.0000	0
2023/07/28	2029	01/08/2024			Bond Future	131.6000	131.6000	132.0188	132.0188	0.318	0.0000	0.0000	0
2023/07/28	2030	03/08/2023	10.40	Call	Bond Future	982.0400	0.9820	1,099.3300	1.0993	11.944	0	0	1,012
2023/07/28	2030	03/08/2023	10.65	Call	Bond Future	1,918.6600	1.9187	2,079.6100	2.0796	8.389	0	0	350
2023/07/28	2030	03/08/2023	10.65	Put	Bond Future	34.1400	0.0341	16.2400	0.0162	(52.431)	0	0	0
2023/07/28	2030	03/08/2023	11.34	Call	Bond Future	4,745.7300	4.7457	4,924.4700	4.9245	3.766	0	0	0
2023/07/28	2030	03/08/2023	11.34	Put	Bond Future	0.1400	0.0001	0.0300	0.0000	(78.571)	0	0	0
2023/07/28	2030	03/08/2023	12.89	Call	Bond Future	10,754.8000	10.7548	10,933.6500	10.9337	1.663	0	0	0
2023/07/28	2030	03/08/2023	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/07/28	2030	03/08/2023	11.35	Call	Bond Future	4,786.3100	4.7863	4,965.0500	4.9650	3.734	0	0	0
2023/07/28	2030	03/08/2023	11.36	Put	Bond Future	0.1200	0.0001	0.0200	0.0000	(83.333)	0	0	0
2023/07/28	2030	03/08/2023			Bond Future	10.2108	89.8763	10.1697	90.0551	(0.402)	0.0000	0.0000	43,823
2023/07/28	2030	03/08/2023	10.40	Put	Bond Future	164.0400	0.1640	102.4800	0.1025	(37.527)	0	0	0
2023/07/28	2030	03/08/2023	11.35	Put	Bond Future	0.1300	0.0001	0.0200	0.0000	(84.615)	0	0	0
2023/07/28	2030	03/08/2023	11.36	Call	Bond Future	4,826.8700	4.8269	5,005.6200	5.0056	3.703	0	0	0
2023/07/28	2030	03/08/2023	12.59	Call	Bond Future	9,634.9200	9.6349	9,813.7700	9.8138	1.856	0	0	0
2023/07/28	2030	03/08/2023	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,012
2023/07/28	2030	02/11/2023	12.27	Put	Bond Future	110.0800	0.1101	97.9200	0.0979	(11.047)	0	0	500
2023/07/28	2030	02/11/2023	11.43	Call	Bond Future	5,072.9800	5.0730	5,238.6700	5.2387	3.266	0	0	0
2023/07/28	2030	02/11/2023	11.43	Put	Bond Future	372.0400	0.3720	337.9900	0.3380	(9.152)	0	0	500
2023/07/28	2030	02/11/2023	10.80	Call	Bond Future	3,055.2100	3.0552	3,188.0800	3.1881	4.349	0	0	0
2023/07/28	2030	02/11/2023	10.80	Put	Bond Future	887.4600	0.8875	820.5900	0.8206	(7.535)	0	0	0
2023/07/28	2030	02/11/2023	10.81	Call	Bond Future	3,084.5900	3.0846	3,218.1000	3.2181	4.328	0	0	0
2023/07/28	2030	02/11/2023	10.81	Put	Bond Future	875.9000	0.8759	809.6700	0.8097	(7.561)	0	0	0
2023/07/28	2030	02/11/2023	10.07	Call	Bond Future	1,302.7800	1.3028	1,381.2800	1.3813	6.026	0	0	800
2023/07/28	2030	02/11/2023	10.07	Put	Bond Future	2,189.9300	2.1899	2,068.6900	2.0687	(5.536)	0	0	0
2023/07/28	2030	02/11/2023	10.39	Call	Bond Future	1,969.6800	1.9697	2,073.1100	2.0731	5.251	0	0	500
2023/07/28	2030	02/11/2023	9.57	Call	Bond Future	609.2200	0.6092	652.9400	0.6529	7.176	0	0	800
2023/07/28	2030	02/11/2023	9.57	Put	Bond Future	3,665.9600	3.6660	3,509.9400	3.5099	(4.256)	0	0	0
2023/07/28	2030	02/11/2023			Bond Future	10.2788	91.8294	10.2315	92.0291	(0.459)	0.0000	0.0000	90,892
2023/07/28	2030	02/11/2023	12.27	Call	Bond Future	8,046.8100	8.0468	8,234.3900	8.2344	2.331	0	0	0
2023/07/28	2030	02/11/2023	11.12	Call	Bond Future	4,041.5000	4.0415	4,193.0800	4.1931	3.751	0	0	500
2023/07/28	2030	02/11/2023	11.12	Put	Bond Future	575.3700	0.5754	527.2100	0.5272	(8.370)	0	0	0
2023/07/28	2030	02/11/2023	11.57	Call	Bond Future	5,555.8200	5.5558	5,726.6600	5.7267	3.075	0	0	0
2023/07/28	2030	02/11/2023	11.57	Put	Bond Future	304.5200	0.3045	275.6200	0.2756	(9.490)	0	0	800
2023/07/28	2030	02/11/2023	10.82	Call	Bond Future	3,113.9000	3.1139	3,248.0600	3.2481	4.308	0	0	0
2023/07/28	2030	02/11/2023	10.82	Put	Bond Future	864.2900	0.8643	798.7100	0.7987	(7.588)	0	0	0
2023/07/28	2030	02/11/2023	10.39	Put	Bond Future	1,501.5300	1.5015	1,405.2200	1.4052	(6.414)	0	0	0
2023/07/28	2030	02/11/2023	10.62	Call	Bond Future	2,550.3800	2.5504	2,670.9500	2.6710	4.728	0	0	500
2023/07/28	2030	02/11/2023	10.62	Put	Bond Future	1,123.7500	1.1238	1,044.5800	1.0446	(7.045)	0	0	0
2023/07/28	2030	02/11/2023	9.89	Call	Bond Future	1,008.0600	1.0081	1,073.0500	1.0731	6.447	0	0	500
2023/07/28	2030	02/11/2023	9.89	Put	Bond Future	2,668.8900	2.6689	2,534.1400	2.5341	(5.049)	0	0	0
2023/07/28	2030	01/02/2024	11.86	Put	Bond Future	617.7900	0.6178	582.1600	0.5822	(5.767)	0	0	500
2023/07/28	2030	01/02/2024	12.10	Put	Bond Future	498.8200	0.4988	469.0400	0.4690	(5.970)	0	0	400
2023/07/28	2030	01/02/2024	11.37	Call	Bond Future	5,076.3800	5.0764	5,216.4500	5.2164	2.759	0	0	0
2023/07/28	2030	01/02/2024	11.37	Put	Bond Future	954.0400	0.9540	903.2900	0.9033	(5.319)	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
2023/07/28	2030	01/02/2024	11.85	Call	Bond Future	6,574.1200	6.5741	6,729.0400	6.7290	2.357	0	0	0
2023/07/28	2030	01/02/2024	11.85	Put	Bond Future	623.2200	0.6232	587.3200	0.5873	(5.760)	0	0	500
2023/07/28	2030	01/02/2024	10.16	Call	Bond Future	1,983.5100	1.9835	2,067.1700	2.0672	4.218	0	0	200
2023/07/28	2030	01/02/2024	10.16	Put	Bond Future	2,697.5600	2.6976	2,590.4000	2.5904	(3.972)	0	0	0
2023/07/28	2030	01/02/2024	11.00	Call	Bond Future	3,998.1700	3.9982	4,123.6700	4.1237	3.139	0	0	0
2023/07/28	2030	01/02/2024	9.93	Call	Bond Future	1,572.1400	1.5721	1,643.5300	1.6435	4.541	0	0	1,360
2023/07/28	2030	01/02/2024	9.93	Put	Bond Future	3,243.7700	3.2438	3,124.3400	3.1243	(3.682)	0	0	0
2023/07/28	2030	01/02/2024	10.00	Call	Bond Future	1,687.3200	1.6873	1,762.3900	1.7624	4.449	0	0	500
2023/07/28	2030	01/02/2024	10.00	Put	Bond Future	3,066.1800	3.0662	2,950.4300	2.9504	(3.775)	0	0	0
2023/07/28	2030	01/02/2024	9.57	Put	Bond Future	4,256.7500	4.2568	4,119.3100	4.1193	(3.229)	0	0	0
2023/07/28	2030	01/02/2024	9.89	Put	Bond Future	3,347.9400	3.3479	3,226.4200	3.2264	(3.630)	0	0	0
2023/07/28	2030	01/02/2024			Bond Future	10.3335	89.9046	10.2870	90.0954	(0.450)	0.0000	0.0000	0
2023/07/28	2030	01/02/2024	11.86	Call	Bond Future	6,606.2600	6.6063	6,761.4500	6.7614	2.349	0	0	0
2023/07/28	2030	01/02/2024	12.10	Call	Bond Future	7,382.6700	7.3827	7,543.7100	7.5437	2.181	0	0	0
2023/07/28	2030	01/02/2024	11.75	Call	Bond Future	6,255.1800	6.2552	6,407.3600	6.4074	2.433	0	0	0
2023/07/28	2030	01/02/2024	11.75	Put	Bond Future	681.1500	0.6811	642.5100	0.6425	(5.673)	0	0	200
2023/07/28	2030	01/02/2024	11.31	Call	Bond Future	4,896.3200	4.8963	5,034.2100	5.0342	2.816	0	0	0
2023/07/28	2030	01/02/2024	11.31	Put	Bond Future	1,006.0600	1.0061	953.1300	0.9531	(5.261)	0	0	1,360
2023/07/28	2030	01/02/2024	11.35	Call	Bond Future	5,016.1600	5.0162	5,155.5100	5.1555	2.778	0	0	0
2023/07/28	2030	01/02/2024	11.35	Put	Bond Future	971.0900	0.9711	919.6200	0.9196	(5.300)	0	0	0
2023/07/28	2030	01/02/2024	11.36	Call	Bond Future	5,046.2400	5.0462	5,185.9500	5.1860	2.769	0	0	0
2023/07/28	2030	01/02/2024	11.36	Put	Bond Future	962.5300	0.9625	911.4200	0.9114	(5.310)	0	0	0
2023/07/28	2030	01/02/2024	10.39	Call	Bond Future	2,461.0100	2.4610	2,556.9300	2.5569	3.898	0	0	500
2023/07/28	2030	01/02/2024	10.39	Put	Bond Future	2,229.9500	2.2300	2,135.0500	2.1350	(4.256)	0	0	0
2023/07/28	2030	01/02/2024	11.00	Put	Bond Future	1,319.6200	1.3196	1,254.3000	1.2543	(4.950)	0	0	700
2023/07/28	2030	01/02/2024	10.07	Call	Bond Future	1,813.5800	1.8136	1,892.4000	1.8924	4.346	0	0	400
2023/07/28	2030	01/02/2024	10.07	Put	Bond Future	2,900.8400	2.9008	2,788.8400	2.7888	(3.861)	0	0	0
2023/07/28	2030	01/02/2024	9.57	Call	Bond Future	1,060.7900	1.0608	1,114.1700	1.1142	5.032	0	0	400
2023/07/28	2030	01/02/2024	9.89	Call	Bond Future	1,508.4900	1.5085	1,577.7900	1.5778	4.594	0	0	500
2023/07/28	2030	02/05/2024	11.12	Put	Bond Future	1,680.1400	1.6801	1,616.5100	1.6165	(3.787)	0	0	0
2023/07/28	2030	02/05/2024	12.38	Call	Bond Future	8,167.5200	8.1675	8,315.1800	8.3152	1.808	0	0	0
2023/07/28	2030	02/05/2024	12.38	Put	Bond Future	710.8400	0.7108	679.3300	0.6793	(4.433)	0	0	1,080
2023/07/28	2030	02/05/2024	10.62	Call	Bond Future	3,241.2900	3.2413	3,338.5700	3.3386	3.001	0	0	500
2023/07/28	2030	02/05/2024	10.62	Put	Bond Future	2,360.0900	2.3601	2,278.2000	2.2782	(3.470)	0	0	0
2023/07/28	2030	02/05/2024	10.82	Call	Bond Future	3,720.4000	3.7204	3,825.3400	3.8253	2.821	0	0	1,080
2023/07/28	2030	02/05/2024	10.82	Put	Bond Future	2,059.7600	2.0598	1,985.5300	1.9855	(3.604)	0	0	0
2023/07/28	2030	02/05/2024	9.81	Call	Bond Future	1,670.9100	1.6709	1,734.7400	1.7347	3.820	0	0	0
2023/07/28	2030	02/05/2024	9.81	Put	Bond Future	4,035.4900	4.0355	3,920.1500	3.9201	(2.858)	0	0	0
2023/07/28	2030	02/05/2024	9.82	Call	Bond Future	1,686.1900	1.6862	1,750.4200	1.7504	3.809	0	0	0
2023/07/28	2030	02/05/2024	9.82	Put	Bond Future	4,009.8100	4.0098	3,894.8700	3.8949	(2.866)	0	0	0
2023/07/28	2030	02/05/2024	9.66	Call	Bond Future	1,453.0200	1.4530	1,510.7900	1.5108	3.976	0	0	1,000
2023/07/28	2030	02/05/2024	9.66	Put	Bond Future	4,434.7200	4.4347	4,313.3200	4.3133	(2.737)	0	0	0
2023/07/28	2030	02/05/2024			Bond Future	10.3965	91.9475	10.3514	92.1267	(0.434)	0.0000	0.0000	0
2023/07/28	2030	02/05/2024	13.15	Call	Bond Future	10,491.8500	10.4918	10,653.1500	10.6532	1.537	0	0	0
2023/07/28	2030	02/05/2024	13.15	Put	Bond Future	350.3100	0.3503	332.4400	0.3324	(5.101)	0	0	500
2023/07/28	2030	02/05/2024	11.12	Call	Bond Future	4,494.0400	4.4940	4,609.5800	4.6096	2.571	0	0	500
2023/07/28	2030	02/05/2024	11.94	Call	Bond Future	6,829.8300	6.8298	6,968.4500	6.9685	2.030	0	0	0
2023/07/28	2030	02/05/2024	11.94	Put	Bond Future	958.3900	0.9584	917.8400	0.9178	(4.231)	0	0	1,000

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
2023/07/28	2030	02/05/2024	10.16	Call	Bond Future	2,266.8900	2.2669	2,345.3100	2.3453	3.459	0	0	1,000
2023/07/28	2030	02/05/2024	10.16	Put	Bond Future	3,211.2100	3.2112	3,110.4600	3.1105	(3.137)	0	0	0
2023/07/28	2030	02/05/2024	9.83	Call	Bond Future	1,701.2400	1.7012	1,765.8900	1.7659	3.800	0	0	0
2023/07/28	2030	02/05/2024	9.83	Put	Bond Future	3,983.9200	3.9839	3,869.4000	3.8694	(2.875)	0	0	0
2023/07/28	2030	01/08/2024	10.37	Call	Bond Future	2,777.9800	2.7780	2,860.6200	2.8606	2.975	0	0	0
2023/07/28	2030	01/08/2024	10.37	Put	Bond Future	3,118.2000	3.1182	3,028.5100	3.0285	(2.876)	0	0	0
2023/07/28	2030	01/08/2024	10.38	Call	Bond Future	2,798.1000	2.7981	2,881.1100	2.8811	2.967	0	0	0
2023/07/28	2030	01/08/2024	10.38	Put	Bond Future	3,099.8300	3.0998	3,010.5100	3.0105	(2.881)	0	0	0
2023/07/28	2030	01/08/2024			Bond Future	10.4586	90.0605	10.4137	90.2328	(0.429)	0.0000	0.0000	0
2023/07/28	2030	01/08/2024	10.39	Call	Bond Future	2,818.3000	2.8183	2,901.6600	2.9017	2.958	0	0	0
2023/07/28	2030	01/08/2024	10.39	Put	Bond Future	3,081.5500	3.0815	2,992.5800	2.9926	(2.887)	0	0	0
2023/07/28	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,441
2023/07/28	2032	03/08/2023	9.60	Put	Bond Future	6,603.3900	6.6034	6,422.5800	6.4226	(2.738)	0	0	0
2023/07/28	2032	03/08/2023	10.30	Call	Bond Future	0.2900	0.0003	0.2400	0.0002	(17.241)	0	0	7,500
2023/07/28	2032	03/08/2023	10.30	Put	Bond Future	2,862.7800	2.8628	2,681.9200	2.6819	(6.318)	0	0	0
2023/07/28	2032	03/08/2023	12.04	Call	Bond Future	5,612.7100	5.6127	5,793.4500	5.7935	3.220	0	0	3,000
2023/07/28	2032	03/08/2023	12.04	Put	Bond Future	0.0900	0.0001	0.0200	0.0000	(77.778)	0	0	3,000
2023/07/28	2032	03/08/2023	11.77	Call	Bond Future	4,370.8000	4.3708	4,550.9200	4.5509	4.121	0	0	0
2023/07/28	2032	03/08/2023	11.77	Put	Bond Future	0.9400	0.0009	0.2500	0.0003	(73.404)	0	0	0
2023/07/28	2032	03/08/2023	11.90	Call	Bond Future	4,971.7200	4.9717	5,152.2800	5.1523	3.632	0	0	5,000
2023/07/28	2032	03/08/2023	11.90	Put	Bond Future	0.3200	0.0003	0.0700	0.0001	(78.125)	0	0	0
2023/07/28	2032	03/08/2023	11.55	Call	Bond Future	3,343.9000	3.3439	3,521.1000	3.5211	5.299	0	0	0
2023/07/28	2032	03/08/2023	11.55	Put	Bond Future	5.6100	0.0056	2.0000	0.0020	(64.349)	0	0	7,500
2023/07/28	2032	03/08/2023			Bond Future	10.8623	88.4966	10.8260	88.6774	(0.334)	0.0000	0.0000	61,507
2023/07/28	2032	03/08/2023	11.45	Call	Bond Future	2,875.7400	2.8757	3,049.3800	3.0494	6.038	0	0	0
2023/07/28	2032	03/08/2023	11.45	Put	Bond Future	12.0700	0.0121	4.9000	0.0049	(59.403)	0	0	7,500
2023/07/28	2032	03/08/2023	12.00	Call	Bond Future	5,430.2400	5.4302	5,610.9500	5.6110	3.328	0	0	5,000
2023/07/28	2032	03/08/2023	12.00	Put	Bond Future	0.1300	0.0001	0.0300	0.0000	(76.923)	0	0	0
2023/07/28	2032	03/08/2023	11.76	Call	Bond Future	4,324.3600	4.3244	4,504.4200	4.5044	4.164	0	0	0
2023/07/28	2032	03/08/2023	11.76	Put	Bond Future	1.0200	0.0010	0.2700	0.0003	(73.529)	0	0	0
2023/07/28	2032	03/08/2023	11.50	Call	Bond Future	3,109.7200	3.1097	3,285.4000	3.2854	5.649	0	0	11,000
2023/07/28	2032	03/08/2023	11.50	Put	Bond Future	8.2900	0.0083	3.1600	0.0032	(61.882)	0	0	11,000
2023/07/28	2032	03/08/2023	11.75	Call	Bond Future	4,277.9000	4.2779	4,457.9000	4.4579	4.208	0	0	0
2023/07/28	2032	03/08/2023	11.75	Put	Bond Future	1.1100	0.0011	0.3000	0.0003	(72.973)	0	0	0
2023/07/28	2032	02/11/2023	11.90	Call	Bond Future	5,115.6300	5.1156	5,270.0300	5.2700	3.018	0	0	0
2023/07/28	2032	02/11/2023	11.90	Put	Bond Future	644.1000	0.6441	597.3300	0.5973	(7.261)	0	0	0
2023/07/28	2032	02/11/2023	11.24	Call	Bond Future	2,860.7000	2.8607	2,976.1400	2.9761	4.035	0	0	0
2023/07/28	2032	02/11/2023	11.24	Put	Bond Future	1,460.7500	1.4607	1,375.0200	1.3750	(5.869)	0	0	0
2023/07/28	2032	02/11/2023	11.50	Put	Bond Future	1,065.1800	1.0652	996.6800	0.9967	(6.431)	0	0	500
2023/07/28	2032	02/11/2023	11.09	Put	Bond Future	1,741.8500	1.7419	1,645.3000	1.6453	(5.543)	0	0	0
2023/07/28	2032	02/11/2023	10.59	Call	Bond Future	1,240.3800	1.2404	1,307.1400	1.3071	5.382	0	0	500
2023/07/28	2032	02/11/2023	10.59	Put	Bond Future	3,016.4700	3.0165	2,882.0600	2.8821	(4.456)	0	0	0
2023/07/28	2032	02/11/2023	10.71	Call	Bond Future	1,482.1300	1.4821	1,557.9100	1.5579	5.113	0	0	500
2023/07/28	2032	02/11/2023	11.00	Call	Bond Future	2,175.8000	2.1758	2,273.7000	2.2737	4.499	0	0	0
2023/07/28	2032	02/11/2023	11.00	Put	Bond Future	1,930.6500	1.9306	1,827.3800	1.8274	(5.349)	0	0	500
2023/07/28	2032	02/11/2023	10.58	Put	Bond Future	3,047.7100	3.0477	2,912.5600	2.9126	(4.434)	0	0	0
2023/07/28	2032	02/11/2023			Bond Future	10.9496	86.2573	10.9084	86.4584	(0.376)	0.0000	0.0000	187,442

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
2023/07/28	2032	02/11/2023	11.78	Call	Bond Future	4,674.9300	4.6749	4,823.4300	4.8234	3.177	0	0	0
2023/07/28	2032	02/11/2023	11.78	Put	Bond Future	750.7500	0.7508	698.0800	0.6981	(7.016)	0	0	500
2023/07/28	2032	02/11/2023	12.26	Call	Bond Future	6,487.2500	6.4873	6,656.2700	6.6563	2.605	0	0	0
2023/07/28	2032	02/11/2023	12.26	Put	Bond Future	402.4600	0.4025	370.3100	0.3703	(7.988)	0	0	500
2023/07/28	2032	02/11/2023	11.28	Call	Bond Future	2,983.0600	2.9831	3,101.2800	3.1013	3.963	0	0	0
2023/07/28	2032	02/11/2023	11.28	Put	Bond Future	1,392.6400	1.3926	1,309.6900	1.3097	(5.956)	0	0	500
2023/07/28	2032	02/11/2023	11.50	Call	Bond Future	3,693.1200	3.6931	3,825.7900	3.8258	3.592	0	0	0
2023/07/28	2032	02/11/2023	11.09	Call	Bond Future	2,422.4700	2.4225	2,527.0900	2.5271	4.319	0	0	500
2023/07/28	2032	02/11/2023	11.22	Call	Bond Future	2,800.4300	2.8004	2,914.4500	2.9144	4.072	0	0	0
2023/07/28	2032	02/11/2023	11.22	Put	Bond Future	1,495.9300	1.4959	1,408.7800	1.4088	(5.826)	0	0	0
2023/07/28	2032	02/11/2023	11.23	Call	Bond Future	2,830.4100	2.8304	2,945.1400	2.9451	4.053	0	0	0
2023/07/28	2032	02/11/2023	11.23	Put	Bond Future	1,478.1700	1.4782	1,391.7300	1.3917	(5.848)	0	0	0
2023/07/28	2032	02/11/2023	10.71	Put	Bond Future	2,660.2200	2.6602	2,534.8300	2.5348	(4.714)	0	0	0
2023/07/28	2032	02/11/2023	10.58	Call	Bond Future	1,221.5400	1.2215	1,287.5600	1.2876	5.405	0	0	500
2023/07/28	2032	01/02/2024	12.50	Call	Bond Future	7,494.8900	7.4949	7,647.7600	7.6478	2.040	0	0	0
2023/07/28	2032	01/02/2024	12.73	Call	Bond Future	8,327.0700	8.3271	8,485.8300	8.4858	1.907	0	0	0
2023/07/28	2032	01/02/2024	12.73	Put	Bond Future	678.5600	0.6786	644.6600	0.6447	(4.996)	0	0	500
2023/07/28	2032	01/02/2024	11.83	Call	Bond Future	5,175.5700	5.1756	5,306.0600	5.3061	2.521	0	0	0
2023/07/28	2032	01/02/2024	11.83	Put	Bond Future	1,447.4100	1.4474	1,385.2400	1.3852	(4.295)	0	0	0
2023/07/28	2032	01/02/2024	11.84	Call	Bond Future	5,208.5000	5.2085	5,339.3900	5.3394	2.513	0	0	0
2023/07/28	2032	01/02/2024	11.84	Put	Bond Future	1,435.3700	1.4354	1,373.6000	1.3736	(4.303)	0	0	0
2023/07/28	2032	01/02/2024	10.78	Call	Bond Future	2,220.8500	2.2209	2,300.9600	2.3010	3.607	0	0	200
2023/07/28	2032	01/02/2024	11.09	Call	Bond Future	2,967.9600	2.9680	3,064.3300	3.0643	3.247	0	0	500
2023/07/28	2032	01/02/2024	11.09	Put	Bond Future	2,659.5700	2.6596	2,563.2800	2.5633	(3.621)	0	0	0
2023/07/28	2032	01/02/2024	11.75	Call	Bond Future	4,914.1800	4.9142	5,041.4400	5.0414	2.590	0	0	0
2023/07/28	2032	01/02/2024	11.75	Put	Bond Future	1,546.9500	1.5469	1,481.5500	1.4816	(4.228)	0	0	200
2023/07/28	2032	01/02/2024	10.01	Call	Bond Future	963.4800	0.9635	1,006.2800	1.0063	4.442	0	0	1,200
2023/07/28	2032	01/02/2024	10.01	Put	Bond Future	5,988.5500	5.9886	5,838.6900	5.8387	(2.502)	0	0	0
2023/07/28	2032	01/02/2024	10.59	Call	Bond Future	1,832.8300	1.8328	1,902.9600	1.9030	3.826	0	0	500
2023/07/28	2032	01/02/2024			Bond Future	11.0252	88.2127	10.9848	88.4053	(0.366)	0.0000	0.0000	0
2023/07/28	2032	01/02/2024	12.50	Put	Bond Future	824.2500	0.8242	784.4600	0.7845	(4.827)	0	0	200
2023/07/28	2032	01/02/2024	12.62	Call	Bond Future	7,927.5500	7.9275	8,083.5900	8.0836	1.968	0	0	0
2023/07/28	2032	01/02/2024	12.62	Put	Bond Future	744.7000	0.7447	708.0800	0.7081	(4.917)	0	0	1,200
2023/07/28	2032	01/02/2024	11.85	Call	Bond Future	5,241.5000	5.2415	5,372.7800	5.3728	2.505	0	0	0
2023/07/28	2032	01/02/2024	11.85	Put	Bond Future	1,423.4300	1.4234	1,362.0500	1.3621	(4.312)	0	0	0
2023/07/28	2032	01/02/2024	10.78	Put	Bond Future	3,400.5800	3.4006	3,288.0300	3.2880	(3.310)	0	0	0
2023/07/28	2032	01/02/2024	10.59	Put	Bond Future	3,941.3900	3.9414	3,818.8600	3.8189	(3.109)	0	0	0
2023/07/28	2032	01/02/2024	10.76	Call	Bond Future	2,176.8100	2.1768	2,255.8600	2.2559	3.631	0	0	1,200
2023/07/28	2032	01/02/2024	10.76	Put	Bond Future	3,453.7000	3.4537	3,340.0900	3.3401	(3.290)	0	0	0
2023/07/28	2032	02/05/2024	12.90	Call	Bond Future	8,845.0500	8.8450	8,990.1400	8.9901	1.640	0	0	0
2023/07/28	2032	02/05/2024	13.18	Call	Bond Future	9,816.3200	9.8163	9,966.7500	9.9667	1.532	0	0	0
2023/07/28	2032	02/05/2024	13.18	Put	Bond Future	818.0300	0.8180	786.6800	0.7867	(3.832)	0	0	500
2023/07/28	2032	02/05/2024	10.86	Call	Bond Future	2,705.4400	2.7054	2,784.5300	2.7845	2.923	0	0	1,000
2023/07/28	2032	02/05/2024	10.86	Put	Bond Future	3,858.4800	3.8585	3,755.7900	3.7558	(2.661)	0	0	0
2023/07/28	2032	02/05/2024	10.56	Call	Bond Future	2,093.0400	2.0930	2,159.5700	2.1596	3.179	0	0	0
2023/07/28	2032	02/05/2024	10.56	Put	Bond Future	4,684.4700	4.6845	4,569.2200	4.5692	(2.460)	0	0	0
2023/07/28	2032	02/05/2024	10.65	Call	Bond Future	2,265.1400	2.2651	2,335.4100	2.3354	3.102	0	0	1,550
2023/07/28	2032	02/05/2024	10.65	Put	Bond Future	4,421.8200	4.4218	4,310.3100	4.3103	(2.522)	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
2023/07/28	2032	02/05/2024	10.36	Call	Bond Future	1,739.2100	1.7392	1,797.5700	1.7976	3.356	0	0	1,000
2023/07/28	2032	02/05/2024	10.36	Put	Bond Future	5,306.7800	5.3068	5,183.3600	5.1834	(2.326)	0	0	0
2023/07/28	2032	02/05/2024			Bond Future	11.1052	86.0541	11.0663	86.2359	(0.351)	0.0000	0.0000	0
2023/07/28	2032	02/05/2024	12.90	Put	Bond Future	986.0500	0.9861	949.3600	0.9494	(3.721)	0	0	1,000
2023/07/28	2032	02/05/2024	13.35	Call	Bond Future	10,392.9500	10.3930	10,546.6200	10.5466	1.479	0	0	0
2023/07/28	2032	02/05/2024	13.35	Put	Bond Future	713.7200	0.7137	685.6100	0.6856	(3.939)	0	0	1,550
2023/07/28	2032	02/05/2024	11.09	Call	Bond Future	3,246.8100	3.2468	3,335.4700	3.3355	2.731	0	0	500
2023/07/28	2032	02/05/2024	11.09	Put	Bond Future	3,317.6600	3.3177	3,224.5400	3.2245	(2.807)	0	0	0
2023/07/28	2032	02/05/2024	11.35	Call	Bond Future	3,923.1300	3.9231	4,022.2100	4.0222	2.526	0	0	1,550
2023/07/28	2032	02/05/2024	11.35	Put	Bond Future	2,791.7200	2.7917	2,709.0200	2.7090	(2.962)	0	0	0
2023/07/28	2032	02/05/2024	10.59	Call	Bond Future	2,149.4200	2.1494	2,217.2000	2.2172	3.153	0	0	500
2023/07/28	2032	02/05/2024	10.59	Put	Bond Future	4,595.6200	4.5956	4,481.6200	4.4816	(2.481)	0	0	0
2023/07/28	2032	02/05/2024	10.54	Call	Bond Future	2,055.7500	2.0557	2,121.4600	2.1215	3.196	0	0	0
2023/07/28	2032	02/05/2024	10.54	Put	Bond Future	4,744.1700	4.7442	4,628.1000	4.6281	(2.447)	0	0	0
2023/07/28	2032	02/05/2024	10.55	Call	Bond Future	2,074.3500	2.0744	2,140.4700	2.1405	3.188	0	0	0
2023/07/28	2032	02/05/2024	10.55	Put	Bond Future	4,714.2500	4.7143	4,598.5900	4.5986	(2.453)	0	0	0
2023/07/28	2032	01/08/2024	11.15	Call	Bond Future	3,395.7000	3.3957	3,481.7200	3.4817	2.533	0	0	0
2023/07/28	2032	01/08/2024	11.15	Put	Bond Future	3,551.7800	3.5518	3,462.2200	3.4622	(2.522)	0	0	0
2023/07/28	2032	01/08/2024			Bond Future	11.1842	88.0369	11.1457	88.2125	(0.344)	0.0000	0.0000	0
2023/07/28	2032	01/08/2024	11.13	Call	Bond Future	3,347.3400	3.3473	3,432.6200	3.4326	2.548	0	0	0
2023/07/28	2032	01/08/2024	11.13	Put	Bond Future	3,594.8100	3.5948	3,504.5100	3.5045	(2.512)	0	0	0
2023/07/28	2032	01/08/2024	11.14	Call	Bond Future	3,371.3100	3.3713	3,456.9600	3.4570	2.541	0	0	0
2023/07/28	2032	01/08/2024	11.14	Put	Bond Future	3,573.0700	3.5731	3,483.1400	3.4831	(2.517)	0	0	0
2023/07/28	2033	03/08/2023			Bond Future	117.9587	117.9587	118.1521	118.1521	0.164	0.0000	0.0000	977
2023/07/28	2033	02/11/2023			Bond Future	119.1271	119.1271	119.3469	119.3469	0.184	0.0000	0.0000	2,255
2023/07/28	2033	01/02/2024			Bond Future	121.8552	121.8552	122.0626	122.0626	0.170	0.0000	0.0000	6,141
2023/07/28	2033	02/05/2024			Bond Future	123.1943	123.1943	123.3858	123.3858	0.155	0.0000	0.0000	0
2023/07/28	2033	01/08/2024			Bond Future	126.0608	126.0608	126.2421	126.2421	0.144	0.0000	0.0000	0
2023/07/28	2037	03/08/2023	12.12	Call	Bond Future	1,510.9300	1.5109	1,698.0300	1.6980	12.383	0	0	0
2023/07/28	2037	03/08/2023	12.12	Put	Bond Future	165.9200	0.1659	96.5000	0.0965	(41.839)	0	0	0
2023/07/28	2037	03/08/2023	12.13	Call	Bond Future	1,554.9200	1.5549	1,745.1200	1.7451	12.232	0	0	0
2023/07/28	2037	03/08/2023	12.13	Put	Bond Future	156.1400	0.1561	89.8200	0.0898	(42.475)	0	0	0
2023/07/28	2037	03/08/2023			Bond Future	11.8732	77.7720	11.8268	78.0285	(0.390)	0.0000	0.0000	45,217
2023/07/28	2037	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/28	2037	03/08/2023	10.30	Put	Bond Future	9,446.3200	9.4463	9,189.8000	9.1898	(2.716)	0	0	0
2023/07/28	2037	03/08/2023	11.00	Call	Bond Future	0.0800	0.0001	0.0500	0.0001	(37.500)	0	0	1,730
2023/07/28	2037	03/08/2023	11.00	Put	Bond Future	5,047.9900	5.0480	4,791.4400	4.7914	(5.082)	0	0	0
2023/07/28	2037	03/08/2023	12.14	Call	Bond Future	1,599.3500	1.5994	1,792.5500	1.7925	12.080	0	0	0
2023/07/28	2037	03/08/2023	12.14	Put	Bond Future	146.8600	0.1469	83.5400	0.0835	(43.116)	0	0	0
2023/07/28	2037	02/11/2023	12.52	Call	Bond Future	4,208.6500	4.2087	4,390.5200	4.3905	4.321	0	0	731
2023/07/28	2037	02/11/2023	12.52	Put	Bond Future	1,331.5700	1.3316	1,236.6200	1.2366	(7.131)	0	0	0
2023/07/28	2037	02/11/2023	13.89	Call	Bond Future	9,719.0800	9.7191	9,969.8500	9.9699	2.580	0	0	0
2023/07/28	2037	02/11/2023	13.89	Put	Bond Future	268.3600	0.2684	242.3100	0.2423	(9.707)	0	0	731
2023/07/28	2037	02/11/2023	11.56	Put	Bond Future	3,674.8300	3.6748	3,489.0300	3.4890	(5.056)	0	0	0
2023/07/28	2037	02/11/2023	11.57	Call	Bond Future	1,387.6800	1.3877	1,479.7000	1.4797	6.631	0	0	0
2023/07/28	2037	02/11/2023	11.55	Put	Bond Future	3,710.4400	3.7104	3,523.6600	3.5237	(5.034)	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
2023/07/28	2037	02/11/2023			Bond Future	11.9757	79.4621	11.9249	79.7390	(0.424)	0.0000	0.0000	64,154
2023/07/28	2037	02/11/2023	11.56	Call	Bond Future	1,366.4900	1.3665	1,457.5100	1.4575	6.661	0	0	0
2023/07/28	2037	02/11/2023	11.57	Put	Bond Future	3,639.3100	3.6393	3,454.5100	3.4545	(5.078)	0	0	0
2023/07/28	2037	02/11/2023	12.02	Call	Bond Future	2,542.8300	2.5428	2,679.9700	2.6800	5.393	0	0	731
2023/07/28	2037	02/11/2023	12.02	Put	Bond Future	2,302.4500	2.3025	2,162.7700	2.1628	(6.067)	0	0	0
2023/07/28	2037	02/11/2023	11.55	Call	Bond Future	1,345.3300	1.3453	1,435.3700	1.4354	6.693	0	0	0
2023/07/28	2037	01/02/2024	12.93	Call	Bond Future	6,056.2900	6.0563	6,244.1800	6.2442	3.102	0	0	0
2023/07/28	2037	01/02/2024	12.93	Put	Bond Future	1,658.9200	1.6589	1,575.3800	1.5754	(5.036)	0	0	2,500
2023/07/28	2037	01/02/2024	13.93	Put	Bond Future	755.7700	0.7558	0,711.8500	0.7119	(5.811)	0	0	2,500
2023/07/28	2037	01/02/2024	12.33	Call	Bond Future	4,015.1600	4.0152	4,167.6000	4.1676	3.797	0	0	0
2023/07/28	2037	01/02/2024	12.33	Put	Bond Future	2,652.3200	2.6523	2,533.3300	2.5333	(4.486)	0	0	0
2023/07/28	2037	01/02/2024	12.09	Put	Bond Future	3,194.1200	3.1941	3,058.6100	3.0586	(4.242)	0	0	0
2023/07/28	2037	01/02/2024			Bond Future	12.0719	77.0067	12.0213	77.2781	(0.419)	0.0000	0.0000	76,958
2023/07/28	2037	01/02/2024	13.93	Call	Bond Future	9,822.7800	9.8228	10,050.2900	10.0503	2.316	0	0	0
2023/07/28	2037	01/02/2024	12.31	Call	Bond Future	3,952.3500	3.9524	4,103.4600	4.1035	3.823	0	0	0
2023/07/28	2037	01/02/2024	12.31	Put	Bond Future	2,693.8600	2.6939	2,573.5400	2.5735	(4.466)	0	0	0
2023/07/28	2037	01/02/2024	12.32	Call	Bond Future	3,983.8200	3.9838	4,135.5900	4.1356	3.810	0	0	0
2023/07/28	2037	01/02/2024	12.32	Put	Bond Future	2,673.1300	2.6731	2,553.4700	2.5535	(4.476)	0	0	0
2023/07/28	2037	01/02/2024	12.09	Call	Bond Future	3,290.6700	3.2907	3,426.5900	3.4266	4.130	0	0	2,500
2023/07/28	2037	02/05/2024	11.44	Call	Bond Future	2,186.1200	2.1861	2,276.4900	2.2765	4.134	0	0	0
2023/07/28	2037	02/05/2024	11.44	Put	Bond Future	6,199.2900	6.1993	6,025.8900	6.0259	(2.797)	0	0	0
2023/07/28	2037	02/05/2024	11.45	Call	Bond Future	2,206.2600	2.2063	2,297.2200	2.2972	4.123	0	0	0
2023/07/28	2037	02/05/2024	11.43	Put	Bond Future	6,236.2500	6.2363	6,062.2900	6.0623	(2.789)	0	0	0
2023/07/28	2037	02/05/2024			Bond Future	12.1740	78.7564	12.1240	79.0202	(0.410)	0.0000	0.0000	0
2023/07/28	2037	02/05/2024	11.45	Put	Bond Future	6,162.7300	6.1627	5,989.9200	5.9899	(2.804)	0	0	0
2023/07/28	2037	02/05/2024	11.43	Call	Bond Future	2,166.3300	2.1663	2,256.1400	2.2561	4.146	0	0	0
2023/07/28	2037	01/08/2024	12.10	Call	Bond Future	3,939.8300	3.9398	4,064.0700	4.0641	3.153	0	0	0
2023/07/28	2037	01/08/2024	12.10	Put	Bond Future	4,871.7300	4.8717	4,735.4700	4.7355	(2.797)	0	0	0
2023/07/28	2037	01/08/2024	12.09	Call	Bond Future	3,914.0100	3.9140	4,037.7500	4.0377	3.161	0	0	0
2023/07/28	2037	01/08/2024	12.09	Put	Bond Future	4,898.6800	4.8987	4,761.9200	4.7619	(2.792)	0	0	0
2023/07/28	2037	01/08/2024			Bond Future	12.2782	76.3148	12.2281	76.5753	(0.408)	0.0000	0.0000	0
2023/07/28	2037	01/08/2024	12.11	Call	Bond Future	3,965.7300	3.9657	4,090.4700	4.0905	3.145	0	0	0
2023/07/28	2037	01/08/2024	12.11	Put	Bond Future	4,844.9100	4.8449	4,709.1500	4.7092	(2.802)	0	0	0
2023/07/28	2038	03/08/2023			Bond Future	126.4726	126.4726	127.0615	127.0615	0.466	0.0000	0.0000	737
2023/07/28	2038	02/11/2023			Bond Future	129.2526	129.2526	129.8783	129.8783	0.484	0.0000	0.0000	4,602
2023/07/28	2038	01/02/2024			Bond Future	130.2012	130.2012	130.8227	130.8227	0.477	0.0000	0.0000	0
2023/07/28	2038	02/05/2024			Bond Future	133.1899	133.1899	133.8028	133.8028	0.460	0.0000	0.0000	0
2023/07/28	2038	01/08/2024			Bond Future	134.2253	134.2253	134.8375	134.8375	0.456	0.0000	0.0000	0
2023/07/28	2040	03/08/2023	12.23	Call	Bond Future	877.7200	0.8777	1,148.5900	1.1486	30.861	0	0	0
2023/07/28	2040	03/08/2023	12.23	Put	Bond Future	465.0000	0.4650	261.4200	0.2614	(43.781)	0	0	0
2023/07/28	2040	03/08/2023			Bond Future	12.1585	77.9272	12.0770	78.4016	(0.670)	0.0000	0.0000	17,094
2023/07/28	2040	03/08/2023	12.21	Call	Bond Future	809.1800	0.8092	1,066.2200	1.0662	31.765	0	0	0
2023/07/28	2040	03/08/2023	12.21	Put	Bond Future	511.5200	0.5115	294.1100	0.2941	(42.503)	0	0	0
2023/07/28	2040	03/08/2023	12.22	Call	Bond Future	843.1000	0.8431	1,107.0800	1.1071	31.311	0	0	0
2023/07/28	2040	03/08/2023	12.22	Put	Bond Future	487.8800	0.4879	277.4100	0.2774	(43.140)	0	0	0
2023/07/28	2040	02/11/2023	12.60	Call	Bond Future	3,611.3700	3.6114	3,920.9600	3.9210	8.573	0	0	128

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
2023/07/28	2040	02/11/2023	12.60	Put	Bond Future	1,738.2700	1.7383	1,548.3200	1.5483	(10.928)	0	0	0
2023/07/28	2040	02/11/2023	13.64	Call	Bond Future	7,786.2800	7.7863	8,213.2700	8.2133	5.484	0	0	0
2023/07/28	2040	02/11/2023	13.64	Put	Bond Future	527.9400	0.5279	455.3900	0.4554	(13.742)	0	0	128
2023/07/28	2040	02/11/2023	11.60	Put	Bond Future	4,886.0500	4.8861	4,517.5000	4.5175	(7.543)	0	0	0
2023/07/28	2040	02/11/2023	12.10	Put	Bond Future	2,981.7100	2.9817	2,704.4500	2.7044	(9.299)	0	0	0
2023/07/28	2040	02/11/2023	11.50	Call	Bond Future	778.2100	0.7782	892.5600	0.8926	14.694	0	0	875
2023/07/28	2040	02/11/2023	11.50	Put	Bond Future	5,348.7500	5.3488	4,963.5600	4.9636	(7.201)	0	0	0
2023/07/28	2040	02/11/2023	11.58	Call	Bond Future	903.0000	0.9030	1,030.6000	1.0306	14.131	0	0	0
2023/07/28	2040	02/11/2023	11.58	Put	Bond Future	4,976.4500	4.9764	4,604.5100	4.6045	(7.474)	0	0	0
2023/07/28	2040	02/11/2023	11.59	Call	Bond Future	919.4700	0.9195	1,048.7600	1.0488	14.061	0	0	0
2023/07/28	2040	02/11/2023			Bond Future	12.2655	79.6206	12.1784	80.1202	(0.710)	0.0000	0.0000	34,021
2023/07/28	2040	02/11/2023	12.97	Call	Bond Future	5,007.2600	5.0073	5,369.2100	5.3692	7.229	0	0	0
2023/07/28	2040	02/11/2023	12.97	Put	Bond Future	1,144.7500	1.1447	1,007.1600	1.0072	(12.019)	0	0	875
2023/07/28	2040	02/11/2023	11.60	Call	Bond Future	936.1400	0.9361	1,067.1300	1.0671	13.993	0	0	0
2023/07/28	2040	02/11/2023	11.80	Call	Bond Future	1,311.0300	1.3110	1,477.4600	1.4775	12.695	0	0	128
2023/07/28	2040	02/11/2023	11.80	Put	Bond Future	4,041.3500	4.0413	3,708.2400	3.7082	(8.243)	0	0	0
2023/07/28	2040	02/11/2023	12.10	Call	Bond Future	2,028.0300	2.0280	2,250.3100	2.2503	10.960	0	0	875
2023/07/28	2040	02/11/2023	11.59	Put	Bond Future	4,931.1100	4.9311	4,560.8600	4.5609	(7.508)	0	0	0
2023/07/28	2040	01/02/2024	12.33	Call	Bond Future	3,344.0600	3.3441	3,596.6100	3.5966	7.552	0	0	0
2023/07/28	2040	01/02/2024	12.33	Put	Bond Future	3,552.1400	3.5521	3,305.5300	3.3055	(6.943)	0	0	0
2023/07/28	2040	01/02/2024	12.34	Call	Bond Future	3,373.8500	3.3738	3,627.7000	3.6277	7.524	0	0	0
2023/07/28	2040	01/02/2024	12.34	Put	Bond Future	3,525.5000	3.5255	3,280.1900	3.2802	(6.958)	0	0	0
2023/07/28	2040	01/02/2024			Bond Future	12.3669	76.9184	12.2786	77.4175	(0.714)	0.0000	0.0000	93,216
2023/07/28	2040	01/02/2024	12.35	Call	Bond Future	3,403.7600	3.4038	3,658.9100	3.6589	7.496	0	0	0
2023/07/28	2040	01/02/2024	12.35	Put	Bond Future	3,499.0400	3.4990	3,255.0300	3.2550	(6.974)	0	0	0
2023/07/28	2040	02/05/2024	11.60	Call	Bond Future	2,052.3800	2.0524	2,215.7600	2.2158	7.961	0	0	0
2023/07/28	2040	02/05/2024	11.61	Call	Bond Future	2,072.1000	2.0721	2,236.5700	2.2366	7.937	0	0	0
2023/07/28	2040	02/05/2024	11.62	Put	Bond Future	7,058.6200	7.0586	6,727.5400	6.7275	(4.690)	0	0	0
2023/07/28	2040	02/05/2024			Bond Future	12.4736	78.6661	12.3844	79.1627	(0.715)	0.0000	0.0000	0
2023/07/28	2040	02/05/2024	11.60	Put	Bond Future	7,141.3700	7.1414	6,808.1100	6.8081	(4.667)	0	0	0
2023/07/28	2040	02/05/2024	11.61	Put	Bond Future	7,099.9000	7.0999	6,767.7300	6.7677	(4.679)	0	0	0
2023/07/28	2040	02/05/2024	11.62	Call	Bond Future	2,091.9300	2.0919	2,257.4900	2.2575	7.914	0	0	0
2023/07/28	2040	01/08/2024	12.34	Call	Bond Future	3,938.2300	3.9382	4,177.3800	4.1774	6.073	0	0	0
2023/07/28	2040	01/08/2024	12.34	Put	Bond Future	5,280.9000	5.2809	5,021.4500	5.0214	(4.913)	0	0	0
2023/07/28	2040	01/08/2024			Bond Future	12.5829	75.9720	12.4919	76.4706	(0.723)	0.0000	0.0000	0
2023/07/28	2040	01/08/2024	12.32	Call	Bond Future	3,885.0800	3.8851	4,122.2600	4.1223	6.105	0	0	0
2023/07/28	2040	01/08/2024	12.32	Put	Bond Future	5,339.9400	5.3399	5,078.5200	5.0785	(4.896)	0	0	0
2023/07/28	2040	01/08/2024	12.33	Call	Bond Future	3,911.7700	3.9118	4,149.9400	4.1499	6.089	0	0	0
2023/07/28	2040	01/08/2024	12.33	Put	Bond Future	5,310.5000	5.3105	5,050.0700	5.0501	(4.904)	0	0	0
2023/07/28	2044	03/08/2023	12.00	Call	Bond Future	189.7800	0.1898	270.6600	0.2707	42.618	0	0	0
2023/07/28	2044	03/08/2023	12.00	Put	Bond Future	1,509.0800	1.5091	1,113.1400	1.1131	(26.237)	0	0	4,754
2023/07/28	2044	03/08/2023	12.15	Call	Bond Future	462.4800	0.4625	632.4200	0.6324	36.745	0	0	0
2023/07/28	2044	03/08/2023	12.15	Put	Bond Future	890.8100	0.8908	583.9300	0.5839	(34.450)	0	0	0
2023/07/28	2044	03/08/2023	12.16	Call	Bond Future	486.7700	0.4868	663.5200	0.6635	36.311	0	0	0
2023/07/28	2044	03/08/2023	12.16	Put	Bond Future	856.3300	0.8563	556.2600	0.5563	(35.041)	0	0	0
2023/07/28	2044	03/08/2023			Bond Future	12.2232	74.2727	12.1418	74.7495	(0.666)	0.0000	0.0000	15,600
2023/07/28	2044	03/08/2023	11.75	Call	Bond Future	23.2500	0.0233	33.9500	0.0340	46.022	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
2023/07/28	2044	03/08/2023	11.75	Put	Bond Future	2,867.6600	2.8677	2,401.5400	2.4015	(16.254)	0	0	3,076
2023/07/28	2044	03/08/2023	12.17	Call	Bond Future	511.8200	0.5118	695.4400	0.6954	35.876	0	0	0
2023/07/28	2044	03/08/2023	12.17	Put	Bond Future	822.6900	0.8227	529.4900	0.5295	(35.639)	0	0	0
2023/07/28	2044	03/08/2023	12.50	Call	Bond Future	1,741.7300	1.7417	2,129.5500	2.1296	22.266	0	0	0
2023/07/28	2044	03/08/2023	12.50	Put	Bond Future	158.6300	0.1586	69.6300	0.0696	(56.105)	0	0	9,106
2023/07/28	2044	02/11/2023	11.57	Call	Bond Future	811.8400	0.8118	928.9200	0.9289	14.422	0	0	0
2023/07/28	2044	02/11/2023	11.57	Put	Bond Future	5,379.3200	5.3793	4,995.0700	4.9951	(7.143)	0	0	0
2023/07/28	2044	02/11/2023			Bond Future	12.3265	75.8867	12.2397	76.3880	(0.704)	0.0000	0.0000	50,738
2023/07/28	2044	02/11/2023	11.55	Call	Bond Future	781.5600	0.7816	895.3800	0.8954	14.563	0	0	0
2023/07/28	2044	02/11/2023	11.55	Put	Bond Future	5,476.1300	5.4761	5,088.6200	5.0886	(7.076)	0	0	0
2023/07/28	2044	02/11/2023	11.56	Call	Bond Future	796.6100	0.7966	912.0500	0.9120	14.491	0	0	0
2023/07/28	2044	02/11/2023	11.56	Put	Bond Future	5,427.5900	5.4276	5,041.7000	5.0417	(7.110)	0	0	0
2023/07/28	2044	01/02/2024	12.29	Call	Bond Future	3,118.7700	3.1188	3,360.3400	3.3603	7.746	0	0	0
2023/07/28	2044	01/02/2024	12.29	Put	Bond Future	3,886.5200	3.8865	3,626.6400	3.6266	(6.687)	0	0	0
2023/07/28	2044	01/02/2024			Bond Future	12.4245	73.2250	12.3364	73.7265	(0.709)	0.0000	0.0000	31,797
2023/07/28	2044	01/02/2024	12.27	Call	Bond Future	3,061.6400	3.0616	3,300.5500	3.3006	7.803	0	0	0
2023/07/28	2044	01/02/2024	12.27	Put	Bond Future	3,944.7300	3.9447	3,682.1900	3.6822	(6.655)	0	0	0
2023/07/28	2044	01/02/2024	12.28	Call	Bond Future	3,090.2500	3.0902	3,330.4900	3.3305	7.774	0	0	0
2023/07/28	2044	01/02/2024	12.28	Put	Bond Future	3,915.6300	3.9156	3,654.4200	3.6544	(6.671)	0	0	0
2023/07/28	2044	02/05/2024	11.67	Call	Bond Future	2,096.2000	2.0962	2,262.6200	2.2626	7.939	0	0	0
2023/07/28	2044	02/05/2024	11.67	Put	Bond Future	7,155.2900	7.1553	6,822.0200	6.8220	(4.658)	0	0	0
2023/07/28	2044	02/05/2024			Bond Future	12.5271	74.8888	12.4381	75.3885	(0.711)	0.0000	0.0000	0
2023/07/28	2044	02/05/2024	11.65	Call	Bond Future	2,060.4700	2.0605	2,224.7800	2.2248	7.974	0	0	0
2023/07/28	2044	02/05/2024	11.65	Put	Bond Future	7,244.5200	7.2445	6,909.1400	6.9091	(4.629)	0	0	0
2023/07/28	2044	02/05/2024	11.66	Call	Bond Future	2,078.1700	2.0782	2,243.5300	2.2435	7.957	0	0	0
2023/07/28	2044	02/05/2024	11.66	Put	Bond Future	7,199.7000	7.1997	6,865.3700	6.8654	(4.644)	0	0	0
2023/07/28	2044	01/08/2024	12.28	Call	Bond Future	3,731.1300	3.7311	3,962.3900	3.9624	6.198	0	0	0
2023/07/28	2044	01/08/2024	12.28	Put	Bond Future	5,710.2200	5.7102	5,439.2900	5.4393	(4.745)	0	0	0
2023/07/28	2044	01/08/2024	12.29	Call	Bond Future	3,757.1600	3.7572	3,989.4100	3.9894	6.182	0	0	0
2023/07/28	2044	01/08/2024	12.29	Put	Bond Future	5,678.7800	5.6788	5,408.8400	5.4088	(4.753)	0	0	0
2023/07/28	2044	01/08/2024			Bond Future	12.6319	72.2328	12.5411	72.7350	(0.719)	0.0000	0.0000	0
2023/07/28	2044	01/08/2024	12.30	Call	Bond Future	3,783.2700	3.7833	4,016.5200	4.0165	6.165	0	0	0
2023/07/28	2044	01/08/2024	12.30	Put	Bond Future	5,647.4800	5.6475	5,378.5400	5.3785	(4.762)	0	0	0
2023/07/28	2046	03/08/2023			Bond Future	111.5804	111.5804	112.1812	112.1812	0.538	0.0000	0.0000	10,131
2023/07/28	2046	02/11/2023			Bond Future	111.9445	111.9445	112.5794	112.5794	0.567	0.0000	0.0000	16,070
2023/07/28	2046	01/02/2024			Bond Future	114.5083	114.5083	115.1411	115.1411	0.553	0.0000	0.0000	0
2023/07/28	2046	02/05/2024			Bond Future	114.9946	114.9946	115.6225	115.6225	0.546	0.0000	0.0000	0
2023/07/28	2046	01/08/2024			Bond Future	117.6699	117.6699	118.2988	118.2988	0.534	0.0000	0.0000	0
2023/07/28	2050	03/08/2023			Bond Future	111.7241	111.7241	110.9514	110.9514	(0.692)	0.0000	0.0000	9,124
2023/07/28	2050	02/11/2023			Bond Future	114.1798	114.1798	113.4110	113.4110	(0.673)	0.0000	0.0000	14,011
2023/07/28	2050	01/02/2024			Bond Future	114.5547	114.5547	113.7520	113.7520	(0.701)	0.0000	0.0000	0
2023/07/28	2050	02/05/2024			Bond Future	117.1841	117.1841	116.3433	116.3433	(0.717)	0.0000	0.0000	0
2023/07/28	2050	01/08/2024			Bond Future	117.6110	117.6110	116.7376	116.7376	(0.743)	0.0000	0.0000	0
2023/07/28	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	AL37	03/08/2023			Index Future	892.3230	892.3230	893.3970	893.3970	0.120	0.0000	0.0000	0
2023/07/28	AL37	02/11/2023			Index Future	911.7140	911.7140	912.9810	912.9810	0.139	0.0000	0.0000	0
2023/07/28	AL37	01/02/2024			Index Future	932.3760	932.3760	933.5380	933.5380	0.125	0.0000	0.0000	0
2023/07/28	AL37	02/05/2024			Index Future	953.5680	953.5680	954.5960	954.5960	0.108	0.0000	0.0000	0
2023/07/28	AL37	01/08/2024			Index Future	975.5520	975.5520	976.4910	976.4910	0.096	0.0000	0.0000	0
2023/07/28	AL7T	03/08/2023			Index Future	1,024.2380	1,024.2380	1,026.6770	1,026.6770	0.238	0.0000	0.0000	0
2023/07/28	AL7T	02/11/2023			Index Future	1,046.4960	1,046.4960	1,049.1820	1,049.1820	0.257	0.0000	0.0000	0
2023/07/28	AL7T	01/02/2024			Index Future	1,070.2130	1,070.2130	1,072.8060	1,072.8060	0.242	0.0000	0.0000	0
2023/07/28	AL7T	02/05/2024			Index Future	1,094.5380	1,094.5380	1,097.0060	1,097.0060	0.225	0.0000	0.0000	0
2023/07/28	AL7T	01/08/2024			Index Future	1,119.7720	1,119.7720	1,122.1670	1,122.1670	0.214	0.0000	0.0000	0
2023/07/28	ALBI	03/08/2023			Index Future	892.6760	892.6760	895.5630	895.5630	0.323	0.0000	0.0000	1
2023/07/28	ALBI	02/11/2023			Index Future	912.0750	912.0750	915.1940	915.1940	0.342	0.0000	0.0000	106
2023/07/28	ALBI	01/02/2024			Index Future	932.7450	932.7450	935.8010	935.8010	0.328	0.0000	0.0000	0
2023/07/28	ALBI	02/05/2024			Index Future	953.9460	953.9460	956.9100	956.9100	0.311	0.0000	0.0000	0
2023/07/28	ALBI	01/08/2024			Index Future	975.9390	975.9390	978.8590	978.8590	0.299	0.0000	0.0000	0
2023/07/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/28	ES33	03/08/2023			Bond Future	12.3406	75.4305	12.2939	75.6445	(0.379)	0.0000	0.0000	350
2023/07/28	ES33	02/11/2023			Bond Future	12.4751	73.2904	12.4233	73.5231	(0.415)	0.0000	0.0000	0
2023/07/28	ES33	01/02/2024			Bond Future	12.6046	74.9692	12.5531	75.1961	(0.409)	0.0000	0.0000	0
2023/07/28	ES33	02/05/2024			Bond Future	12.7373	72.8896	12.6865	73.1088	(0.399)	0.0000	0.0000	0
2023/07/28	ES33	01/08/2024			Bond Future	12.8704	74.5847	12.8194	74.8002	(0.396)	0.0000	0.0000	0
2023/07/28	ES42	03/08/2023			Bond Future	12.8302	71.9494	12.7535	72.3535	(0.598)	0.0000	0.0000	4,000
2023/07/28	ES42	02/11/2023			Bond Future	12.9597	69.2675	12.8773	69.6940	(0.636)	0.0000	0.0000	0
2023/07/28	ES42	01/02/2024			Bond Future	13.0790	70.8546	12.9956	71.2801	(0.638)	0.0000	0.0000	0
2023/07/28	ES42	02/05/2024			Bond Future	13.2057	68.2178	13.1213	68.6407	(0.639)	0.0000	0.0000	0
2023/07/28	ES42	01/08/2024			Bond Future	13.3305	69.8038	13.2446	70.2281	(0.645)	0.0000	0.0000	0
2023/07/28	GOVI	03/08/2023	837.21	Call	GOVI	427,010.0000	42.7010	455,360.0000	45.5360	6.639	0	0	0
2023/07/28	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GOVI	03/08/2023	837.22	Call	GOVI	426,910.0000	42.6910	455,260.0000	45.5260	6.641	0	0	0
2023/07/28	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GOVI	03/08/2023			GOVI	879.9110	879.9110	882.7460	882.7460	0.322	0.0000	0.0000	13
2023/07/28	GOVI	03/08/2023	837.23	Call	GOVI	426,810.0000	42.6810	455,160.0000	45.5160	6.642	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
2023/07/28	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GOVI	02/11/2023	885.82	Call	GOVI	132,130.0000	13.2130	162,760.0000	16.2760	23.182	0	0	0
2023/07/28	GOVI	02/11/2023			GOVI	899.0330	899.0330	902.0960	902.0960	0.341	0.0000	0.0000	825
2023/07/28	GOVI	02/11/2023	885.80	Call	GOVI	132,330.0000	13.2330	162,960.0000	16.2960	23.147	0	0	0
2023/07/28	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GOVI	02/11/2023	885.81	Call	GOVI	132,230.0000	13.2230	162,860.0000	16.2860	23.164	0	0	0
2023/07/28	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GOVI	01/02/2024	880.00	Call	GOVI	394,070.0000	39.4070	424,080.0000	42.4080	7.615	0	0	0
2023/07/28	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GOVI	01/02/2024			GOVI	919.4070	919.4070	922.4080	922.4080	0.326	0.0000	0.0000	0
2023/07/28	GOVI	01/02/2024	879.98	Call	GOVI	394,270.0000	39.4270	424,280.0000	42.4280	7.612	0	0	0
2023/07/28	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GOVI	01/02/2024	879.99	Call	GOVI	394,170.0000	39.4170	424,180.0000	42.4180	7.613	0	0	0
2023/07/28	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GOVI	02/05/2024	950.97	Put	GOVI	106,660.0000	10.6660	77,540.0000	7.7540	(27.302)	0	0	0
2023/07/28	GOVI	02/05/2024	950.98	Put	GOVI	106,760.0000	10.6760	77,640.0000	7.7640	(27.276)	0	0	0
2023/07/28	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GOVI	02/05/2024			GOVI	940.3040	940.3040	943.2160	943.2160	0.310	0.0000	0.0000	0
2023/07/28	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GOVI	02/05/2024	950.99	Put	GOVI	106,860.0000	10.6860	77,740.0000	7.7740	(27.251)	0	0	0
2023/07/28	GOVI	01/08/2024	943.39	Call	GOVI	185,920.0000	18.5920	214,600.0000	21.4600	15.426	0	0	0
2023/07/28	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GOVI	01/08/2024			GOVI	961.9820	961.9820	964.8500	964.8500	0.298	0.0000	0.0000	0
2023/07/28	GOVI	01/08/2024	943.37	Call	GOVI	186,120.0000	18.6120	214,800.0000	21.4800	15.409	0	0	0
2023/07/28	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GOVI	01/08/2024	943.38	Call	GOVI	186,020.0000	18.6020	214,700.0000	21.4700	15.418	0	0	0
2023/07/28	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/28	IGOV	03/08/2023			Index Future	327.3060	327.3060	327.8960	327.8960	0.180	0.0000	0.0000	168
2023/07/28	IGOV	02/11/2023			Index Future	334.5000	334.5000	335.1650	335.1650	0.199	0.0000	0.0000	515
2023/07/28	IGOV	01/02/2024			Index Future	342.1600	342.1600	342.7910	342.7910	0.184	0.0000	0.0000	0
2023/07/28	IGOV	02/05/2024			Index Future	350.0150	350.0150	350.6020	350.6020	0.168	0.0000	0.0000	0
2023/07/28	IGOV	01/08/2024			Index Future	358.1600	358.1600	358.7190	358.7190	0.156	0.0000	0.0000	0
2023/07/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/28	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/28	JBAF	16/08/2023			Jibar Tradeable Future	8.4300	91.5700	8.4350	91.5650	0.059	0.0000	0.0000	0
2023/07/28	JBAF	20/09/2023			Jibar Tradeable Future	8.4250	91.5750	8.4400	91.5600	0.178	0.0000	0.0000	0
2023/07/28	JBAF	18/10/2023			Jibar Tradeable Future	8.4700	91.5300	8.4800	91.5200	0.118	0.0000	0.0000	0
2023/07/28	JBAF	15/11/2023			Jibar Tradeable Future	8.4750	91.5250	8.4900	91.5100	0.177	0.0000	0.0000	0
2023/07/28	JBAF	20/12/2023			Jibar Tradeable Future	8.4650	91.5350	8.4800	91.5200	0.177	0.0000	0.0000	0
2023/07/28	JBAF	17/01/2024			Jibar Tradeable Future	8.4250	91.5750	8.4450	91.5550	0.237	0.0000	0.0000	0
2023/07/28	JBAF	20/03/2024			Jibar Tradeable Future	8.3750	91.6250	8.4000	91.6000	0.299	0.0000	0.0000	0
2023/07/28	JBAF	19/06/2024			Jibar Tradeable Future	8.1450	91.8550	8.1950	91.8050	0.614	0.0000	0.0000	0
2023/07/28	JBAF	18/09/2024			Jibar Tradeable Future	8.0800	91.9200	8.1050	91.8950	0.309	0.0000	0.0000	0
2023/07/28	JBAF	18/12/2024			Jibar Tradeable Future	7.8700	92.1300	7.8900	92.1100	0.254	0.0000	0.0000	0
2023/07/28	JBAF	19/03/2025			Jibar Tradeable Future	7.7950	92.2050	7.8050	92.1950	0.128	0.0000	0.0000	0
2023/07/28	JBAF	18/06/2025			Jibar Tradeable Future	7.7850	92.2150	7.7950	92.2050	0.128	0.0000	0.0000	0
2023/07/28	R035	03/08/2023	12.00	Call	Bond Future	2,589.4100	2.5894	2,828.4600	2.8285	9.232	0	0	0
2023/07/28	R035	03/08/2023	12.00	Put	Bond Future	32.1900	0.0322	13.7200	0.0137	(57.378)	0	0	0
2023/07/28	R035	03/08/2023	12.50	Call	Bond Future	5,147.2100	5.1472	5,404.4600	5.4045	4.998	0	0	5,000
2023/07/28	R035	03/08/2023			Bond Future	11.5282	87.1523	11.4818	87.4098	(0.402)	0.0000	0.0000	28,467
2023/07/28	R035	03/08/2023	11.75	Call	Bond Future	1,397.9000	1.3979	1,580.6100	1.5806	13.070	0	0	0
2023/07/28	R035	03/08/2023	11.75	Put	Bond Future	181.4900	0.1815	106.6800	0.1067	(41.220)	0	0	4,870
2023/07/28	R035	03/08/2023	11.98	Call	Bond Future	2,488.6300	2.4886	2,725.0900	2.7251	9.502	0	0	0
2023/07/28	R035	03/08/2023	11.98	Put	Bond Future	37.5200	0.0375	16.4600	0.0165	(56.130)	0	0	0
2023/07/28	R035	03/08/2023	11.99	Call	Bond Future	2,538.9500	2.5390	2,776.7500	2.7768	9.366	0	0	0
2023/07/28	R035	03/08/2023	11.99	Put	Bond Future	34.7600	0.0348	15.0400	0.0150	(56.732)	0	0	0
2023/07/28	R035	03/08/2023	12.50	Put	Bond Future	0.3300	0.0003	0.0600	0.0001	(81.818)	0	0	0
2023/07/28	R035	02/11/2023	12.85	Call	Bond Future	6,845.9600	6.8460	7,074.7600	7.0748	3.342	0	0	0
2023/07/28	R035	02/11/2023	12.85	Put	Bond Future	571.3700	0.5714	521.1600	0.5212	(8.788)	0	0	400
2023/07/28	R035	02/11/2023	13.59	Call	Bond Future	9,985.8100	9.9858	10,241.6100	10,2416	2.562	0	0	0
2023/07/28	R035	02/11/2023	13.59	Put	Bond Future	227.4800	0.2275	204.2700	0.2043	(10.203)	0	0	731
2023/07/28	R035	02/11/2023	11.12	Call	Bond Future	1,133.2000	1.1332	1,214.6800	1,2147	7.190	0	0	400
2023/07/28	R035	02/11/2023	11.41	Call	Bond Future	1,763.1000	1.7631	1,874.1500	1,8741	6.299	0	0	0
2023/07/28	R035	02/11/2023	11.41	Put	Bond Future	2,979.4300	2.9794	2,811.4700	2,8115	(5.637)	0	0	0
2023/07/28	R035	02/11/2023	11.42	Call	Bond Future	1,788.0300	1.7880	1,900.1300	1,9001	6.269	0	0	0
2023/07/28	R035	02/11/2023	11.42	Put	Bond Future	2,948.8500	2.9488	2,781.9400	2,7819	(5.660)	0	0	0
2023/07/28	R035	02/11/2023			Bond Future	11.6312	84.5367	11.5801	84.8157	(0.440)	0.0000	0.0000	162,861
2023/07/28	R035	02/11/2023	11.43	Call	Bond Future	1,812.9900	1.8130	1,926.1300	1,9261	6.241	0	0	0
2023/07/28	R035	02/11/2023	11.43	Put	Bond Future	2,918.3400	2.9183	2,752.4700	2,7525	(5.684)	0	0	0
2023/07/28	R035	02/11/2023	11.74	Call	Bond Future	2,683.6300	2.6836	2,828.5400	2,8285	5.400	0	0	731
2023/07/28	R035	02/11/2023	11.74	Put	Bond Future	2,094.7400	2.0947	1,960.6400	1,9606	(6.402)	0	0	0
2023/07/28	R035	02/11/2023	12.24	Call	Bond Future	4,409.3400	4.4093	4,599.1000	4,5991	4.304	0	0	731
2023/07/28	R035	02/11/2023	12.24	Put	Bond Future	1,187.7200	1.1877	1,098.4700	1,0985	(7.514)	0	0	0
2023/07/28	R035	02/11/2023	11.12	Put	Bond Future	3,982.1100	3.9821	3,784.5800	3,7846	(4.960)	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
2023/07/28	R035	02/11/2023	10.62	Call	Bond Future	448.4200		0.4484	487.8800	0.4879	8.800	0	0	400
2023/07/28	R035	02/11/2023	10.62	Put	Bond Future	6,217.6500		6.2176	5,978.1000	5.9781	(3.853)	0	0	0
2023/07/28	R035	01/02/2024	11.12	Put	Bond Future	5,037.3800		5.0374	4,854.0900	4.8541	(3.639)	0	0	0
2023/07/28	R035	01/02/2024	12.18	Put	Bond Future	2,209.8600		2.2099	2,103.0600	2.1031	(4.833)	0	0	0
2023/07/28	R035	01/02/2024	12.19	Call	Bond Future	4,609.2300		4.6092	4,775.7000	4.7757	3.612	0	0	0
2023/07/28	R035	01/02/2024	12.19	Put	Bond Future	2,192.2100		2.1922	2,086.0500	2.0860	(4.843)	0	0	0
2023/07/28	R035	01/02/2024	10.62	Call	Bond Future	937.3400		0.9373	993.9700	0.9940	6.042	0	0	400
2023/07/28	R035	01/02/2024	10.62	Put	Bond Future	7,170.2600		7.1703	6,954.2600	6.9543	(3.012)	0	0	0
2023/07/28	R035	01/02/2024			Bond Future	11.7283		86.4529	11.6774	86.7255	(0.434)	0.0000	0.0000	0
2023/07/28	R035	01/02/2024	12.20	Call	Bond Future	4,642.7300		4.6427	4,809.8300	4.8098	3.599	0	0	0
2023/07/28	R035	01/02/2024	12.20	Put	Bond Future	2,174.4800		2.1745	2,068.9500	2.0690	(4.853)	0	0	0
2023/07/28	R035	01/02/2024	13.46	Call	Bond Future	9,353.6300		9.3536	9,579.6600	9.5797	2.416	0	0	0
2023/07/28	R035	01/02/2024	13.46	Put	Bond Future	783.4600		0.7835	736.8600	0.7369	(5.948)	0	0	400
2023/07/28	R035	01/02/2024	11.12	Call	Bond Future	1,694.7600		1.6948	1,784.1000	1.7841	5.272	0	0	400
2023/07/28	R035	01/02/2024	12.18	Call	Bond Future	4,575.5900		4.5756	4,741.4200	4.7414	3.624	0	0	0
2023/07/28	R035	02/05/2024	11.20	Call	Bond Future	2,339.5500		2.3396	2,435.6500	2.4356	4.108	0	0	0
2023/07/28	R035	02/05/2024	11.20	Put	Bond Future	5,693.0200		5.6930	5,525.0800	5.5251	(2.950)	0	0	0
2023/07/28	R035	02/05/2024	11.19	Call	Bond Future	2,318.6900		2.3187	2,414.1900	2.4142	4.119	0	0	0
2023/07/28	R035	02/05/2024	11.19	Put	Bond Future	5,727.7300		5.7277	5,559.1900	5.5592	(2.943)	0	0	0
2023/07/28	R035	02/05/2024			Bond Future	11.8207		83.9033	11.7706	84.1674	(0.424)	0.0000	0.0000	0
2023/07/28	R035	02/05/2024	11.21	Call	Bond Future	2,360.5200		2.3605	2,457.2100	2.4572	4.096	0	0	0
2023/07/28	R035	02/05/2024	11.21	Put	Bond Future	5,658.4800		5.6585	5,491.1300	5.4911	(2.958)	0	0	0
2023/07/28	R035	01/08/2024	11.80	Call	Bond Future	3,983.4900		3.9835	4,109.8600	4.1099	3.172	0	0	0
2023/07/28	R035	01/08/2024	11.80	Put	Bond Future	4,561.6500		4.5617	4,427.9900	4.4280	(2.930)	0	0	0
2023/07/28	R035	01/08/2024	11.81	Call	Bond Future	4,010.3000		4.0103	4,137.1800	4.1372	3.164	0	0	0
2023/07/28	R035	01/08/2024	11.79	Put	Bond Future	4,587.0800		4.5871	4,452.9200	4.4529	(2.925)	0	0	0
2023/07/28	R035	01/08/2024			Bond Future	11.9114		85.8367	11.8612	86.0967	(0.422)	0.0000	0.0000	0
2023/07/28	R035	01/08/2024	11.81	Put	Bond Future	4,536.3400		4.5363	4,403.1900	4.4032	(2.935)	0	0	0
2023/07/28	R035	01/08/2024	11.79	Call	Bond Future	3,956.7600		3.9568	4,082.6300	4.0826	3.181	0	0	0
2023/07/28	R053	03/08/2023	12.72	Call	Bond Future	4,278.5100		4.2785	4,964.1100	4.9641	16.024	0	0	0
2023/07/28	R053	03/08/2023	12.72	Put	Bond Future	29.7100		0.0297	7.5900	0.0076	(74.453)	0	0	0
2023/07/28	R053	03/08/2023			Bond Future	12.1433		99.9548	12.0518	100.6626	(0.753)	0.0000	0.0000	0
2023/07/28	R053	03/08/2023	12.70	Call	Bond Future	4,141.6900		4.1417	4,824.1300	4.8241	16.477	0	0	0
2023/07/28	R053	03/08/2023	12.70	Put	Bond Future	34.3700		0.0344	9.0900	0.0091	(73.553)	0	0	0
2023/07/28	R053	03/08/2023	12.71	Call	Bond Future	4,210.0700		4.2101	4,894.1400	4.8941	16.248	0	0	0
2023/07/28	R053	03/08/2023	12.71	Put	Bond Future	31.9600		0.0320	8.3100	0.0083	(73.999)	0	0	0
2023/07/28	R053	02/11/2023	12.81	Call	Bond Future	5,952.6800		5.9527	6,462.6400	6.4626	8.567	0	0	0
2023/07/28	R053	02/11/2023	12.81	Put	Bond Future	1,858.1800		1.8582	1,626.5400	1.6265	(12.466)	0	0	0
2023/07/28	R053	02/11/2023	12.82	Call	Bond Future	6,002.1100		6.0021	6,514.0400	6.5140	8.529	0	0	0
2023/07/28	R053	02/11/2023	12.82	Put	Bond Future	1,837.9800		1.8380	1,608.3100	1.6083	(12.496)	0	0	0
2023/07/28	R053	02/11/2023			Bond Future	12.2460		96.2618	12.1486	97.0034	(0.795)	0.0000	0.0000	5,189
2023/07/28	R053	02/11/2023	12.83	Call	Bond Future	6,051.8300		6.0518	6,565.7100	6.5657	8.491	0	0	0
2023/07/28	R053	02/11/2023	12.83	Put	Bond Future	1,818.1600		1.8182	1,590.4400	1.5904	(12.525)	0	0	0
2023/07/28	R053	01/02/2024	12.92	Call	Bond Future	7,204.9700		7.2050	7,689.6500	7.6897	6.727	0	0	0
2023/07/28	R053	01/02/2024	12.93	Call	Bond Future	7,251.4800		7.2515	7,737.6400	7.7376	6.704	0	0	0
2023/07/28	R053	01/02/2024	12.94	Put	Bond Future	3,013.4900		3.0135	2,757.4900	2.7575	(8.495)	0	0	0
2023/07/28	R053	01/02/2024			Bond Future	12.3399		98.4442	12.2409	99.1878	(0.803)	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
2023/07/28	R053	01/02/2024	12.92	Put	Bond Future	3,057.6100	3.0576	2,798.6500	2.7987	(8.469)	0	0	0
2023/07/28	R053	01/02/2024	12.93	Put	Bond Future	3,035.6000	3.0356	2,778.1200	2.7781	(8.482)	0	0	0
2023/07/28	R053	01/02/2024	12.94	Call	Bond Future	7,297.8000	7.2978	7,785.4400	7.7854	6.682	0	0	0
2023/07/28	R053	02/05/2024	13.02	Put	Bond Future	3,932.6000	3.9326	3,663.1800	3.6632	(6.851)	0	0	0
2023/07/28	R053	02/05/2024	13.03	Put	Bond Future	3,909.0700	3.9091	3,640.9300	3.6409	(6.859)	0	0	0
2023/07/28	R053	02/05/2024	13.04	Call	Bond Future	8,123.9200	8.1239	8,600.4400	8.6004	5.866	0	0	0
2023/07/28	R053	02/05/2024			Bond Future	12.4374	94.8149	12.3369	95.5583	(0.808)	0.0000	0.0000	0
2023/07/28	R053	02/05/2024	13.02	Call	Bond Future	8,036.2000	8.0362	8,510.1700	8.5102	5.898	0	0	0
2023/07/28	R053	02/05/2024	13.03	Call	Bond Future	8,080.1900	8.0802	8,555.4400	8.5554	5.882	0	0	0
2023/07/28	R053	02/05/2024	13.04	Put	Bond Future	3,885.3800	3.8854	3,618.5100	3.6185	(6.869)	0	0	0
2023/07/28	R053	01/08/2024	13.13	Call	Bond Future	8,687.2900	8.6873	9,160.0600	9.1601	5.442	0	0	0
2023/07/28	R053	01/08/2024	13.13	Put	Bond Future	4,552.2300	4.5522	4,276.0400	4.2760	(6.067)	0	0	0
2023/07/28	R053	01/08/2024	13.14	Call	Bond Future	8,729.5300	8.7295	9,203.4500	9.2035	5.429	0	0	0
2023/07/28	R053	01/08/2024	13.14	Put	Bond Future	4,528.0100	4.5280	4,252.9700	4.2530	(6.074)	0	0	0
2023/07/28	R053	01/08/2024			Bond Future	12.5339	96.9992	12.4312	97.7482	(0.820)	0.0000	0.0000	0
2023/07/28	R053	01/08/2024	13.15	Call	Bond Future	8,772.1800	8.7722	9,247.2400	9.2472	5.416	0	0	0
2023/07/28	R053	01/08/2024	13.15	Put	Bond Future	4,504.3000	4.5043	4,230.4000	4.2304	(6.081)	0	0	0
2023/07/28	R186	03/08/2023	9.73	Put	Bond Future	0.3500	0.0004	0.1000	0.0001	(71.429)	0	0	0
2023/07/28	R186	03/08/2023	9.74	Call	Bond Future	2,443.1000	2.4431	2,503.4300	2.5034	2.469	0	0	0
2023/07/28	R186	03/08/2023	9.74	Put	Bond Future	0.3200	0.0003	0.0900	0.0001	(71.875)	0	0	0
2023/07/28	R186	03/08/2023			Bond Future	8.8969	105.9348	8.8763	105.9953	(0.231)	0.0000	0.0000	14,827
2023/07/28	R186	03/08/2023	9.73	Call	Bond Future	2,414.5800	2.4146	2,474.8900	2.4749	2.498	0	0	0
2023/07/28	R186	03/08/2023	9.75	Call	Bond Future	2,471.6100	2.4716	2,531.9600	2.5320	2.442	0	0	0
2023/07/28	R186	03/08/2023	9.75	Put	Bond Future	0.2900	0.0003	0.0800	0.0001	(72.414)	0	0	0
2023/07/28	R186	02/11/2023	9.40	Call	Bond Future	1,839.1700	1.8392	1,892.9400	1.8929	2.924	0	0	0
2023/07/28	R186	02/11/2023	9.40	Put	Bond Future	484.0600	0.4841	455.9500	0.4559	(5.807)	0	0	0
2023/07/28	R186	02/11/2023	9.15	Call	Bond Future	1,377.7900	1.3778	1,423.3800	1.4234	3.309	0	0	1,715
2023/07/28	R186	02/11/2023			Bond Future	8.9025	108.2369	8.8727	108.3188	(0.335)	0.0000	0.0000	139,483
2023/07/28	R186	02/11/2023	10.42	Call	Bond Future	4,157.6900	4.1577	4,231.9200	4.2319	1.785	0	0	0
2023/07/28	R186	02/11/2023	10.42	Put	Bond Future	92.5900	0.0926	84.9400	0.0849	(8.262)	0	0	1,715
2023/07/28	R186	02/11/2023	9.15	Put	Bond Future	700.9200	0.7009	664.6300	0.6646	(5.177)	0	0	0
2023/07/28	R186	02/11/2023	9.38	Call	Bond Future	1,799.9100	1.7999	1,853.0700	1.8531	2.953	0	0	0
2023/07/28	R186	02/11/2023	9.38	Put	Bond Future	498.8500	0.4988	470.1300	0.4701	(5.757)	0	0	0
2023/07/28	R186	02/11/2023	9.39	Call	Bond Future	1,819.4000	1.8194	1,872.8700	1.8729	2.939	0	0	0
2023/07/28	R186	02/11/2023	9.39	Put	Bond Future	491.3100	0.4913	462.9000	0.4629	(5.782)	0	0	0
2023/07/28	R186	01/02/2024	9.51	Call	Bond Future	2,332.6700	2.3327	2,376.2200	2.3762	1.867	0	0	0
2023/07/28	R186	01/02/2024	9.52	Put	Bond Future	710.0700	0.7101	685.9300	0.6859	(3.400)	0	0	0
2023/07/28	R186	01/02/2024	9.50	Call	Bond Future	2,314.4800	2.3145	2,357.8600	2.3579	1.874	0	0	0
2023/07/28	R186	01/02/2024			Bond Future	8.8706	105.3790	8.8440	105.4468	(0.300)	0.0000	0.0000	0
2023/07/28	R186	01/02/2024	9.51	Put	Bond Future	716.5700	0.7166	692.2700	0.6923	(3.391)	0	0	0
2023/07/28	R186	01/02/2024	9.52	Call	Bond Future	2,351.1900	2.3512	2,394.9000	2.3949	1.859	0	0	0
2023/07/28	R186	01/02/2024	9.50	Put	Bond Future	723.4100	0.7234	698.9400	0.6989	(3.383)	0	0	0
2023/07/28	R186	02/05/2024	10.40	Call	Bond Future	4,085.9400	4.0859	4,124.9100	4.1249	0.954	0	0	0
2023/07/28	R186	02/05/2024	10.40	Put	Bond Future	471.0500	0.4710	459.2400	0.4592	(2.507)	0	0	2,030
2023/07/28	R186	02/05/2024	8.01	Call	Bond Future	563.3800	0.5634	575.8400	0.5758	2.212	0	0	0
2023/07/28	R186	02/05/2024	8.01	Put	Bond Future	2,516.7800	2.5168	2,478.4600	2.4785	(1.523)	0	0	0
2023/07/28	R186	02/05/2024	9.73	Put	Bond Future	756.7600	0.7568	739.5200	0.7395	(2.278)	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
2023/07/28	R186	02/05/2024			Bond Future	8.8298	107.7736	8.8083	107.8244	(0.244)	0.0000	0.0000	0
2023/07/28	R186	02/05/2024	8.00	Call	Bond Future	555.9000	0.5559	568.2300	0.5682	2.218	0	0	0
2023/07/28	R186	02/05/2024	8.00	Put	Bond Future	2,533.4200	2.5334	2,494.9700	2.4950	(1.518)	0	0	0
2023/07/28	R186	02/05/2024	9.73	Call	Bond Future	2,849.0500	2.8490	2,882.5900	2.8826	1.177	0	0	2,030
2023/07/28	R186	02/05/2024	7.99	Call	Bond Future	549.7500	0.5498	561.9700	0.5620	2.223	0	0	0
2023/07/28	R186	02/05/2024	7.99	Put	Bond Future	2,551.3900	2.5514	2,512.8300	2.5128	(1.511)	0	0	0
2023/07/28	R186	01/08/2024	8.70	Put	Bond Future	1,540.3300	1.5403	1,518.4700	1.5185	(1.419)	0	0	0
2023/07/28	R186	01/08/2024	8.68	Call	Bond Future	1,375.4500	1.3754	1,392.6800	1.3927	1.253	0	0	0
2023/07/28	R186	01/08/2024	8.69	Call	Bond Future	1,387.7900	1.3878	1,405.1200	1.4051	1.249	0	0	0
2023/07/28	R186	01/08/2024			Bond Future	8.7652	104.9458	8.7470	104.9850	(0.208)	0.0000	0.0000	0
2023/07/28	R186	01/08/2024	8.70	Call	Bond Future	1,399.7700	1.3998	1,417.1800	1.4172	1.244	0	0	0
2023/07/28	R186	01/08/2024	8.68	Put	Bond Future	1,559.1700	1.5592	1,537.1300	1.5371	(1.414)	0	0	0
2023/07/28	R186	01/08/2024	8.69	Put	Bond Future	1,549.9300	1.5499	1,527.9900	1.5280	(1.416)	0	0	0
2023/07/28	R197	03/08/2023			Bond Future	334.7107	334.7107	334.6923	334.6923	(0.005)	0.0000	0.0000	44
2023/07/28	R197	02/11/2023			Bond Future	342.0675	342.0675	342.1120	342.1120	0.013	0.0000	0.0000	0
2023/07/28	R202	03/08/2023			Bond Future	250.7994	250.7994	252.4864	252.4864	0.673	0.0000	0.0000	5,054
2023/07/28	R202	02/11/2023			Bond Future	256.3119	256.3119	258.0836	258.0836	0.691	0.0000	0.0000	4,746
2023/07/28	R202	01/02/2024			Bond Future	257.2287	257.2287	259.0038	259.0038	0.690	0.0000	0.0000	460
2023/07/28	R202	02/05/2024			Bond Future	263.1332	263.1332	264.9040	264.9040	0.673	0.0000	0.0000	0
2023/07/28	R202	01/08/2024			Bond Future	264.1703	264.1703	265.9527	265.9527	0.675	0.0000	0.0000	0
2023/07/28	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/28	R209	03/08/2023	10.00	Put	Bond Future	8,397.6200	8.3976	8,172.2500	8.1723	(2.684)	0	0	0
2023/07/28	R209	03/08/2023	10.70	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	1,730
2023/07/28	R209	03/08/2023	11.95	Put	Bond Future	64.1200	0.0641	31.9400	0.0319	(50.187)	0	0	0
2023/07/28	R209	03/08/2023	12.00	Call	Bond Future	2,007.7400	2.0077	2,209.1800	2.2092	10.033	0	0	0
2023/07/28	R209	03/08/2023	12.00	Put	Bond Future	44.8300	0.0448	20.9000	0.0209	(53.379)	0	0	1,750
2023/07/28	R209	03/08/2023	11.25	Put	Bond Future	1,726.3200	1.7263	1,507.5200	1.5075	(12.674)	0	0	0
2023/07/28	R209	03/08/2023	11.93	Call	Bond Future	1,709.3800	1.7094	1,898.7400	1.8987	11.078	0	0	0
2023/07/28	R209	03/08/2023	11.94	Call	Bond Future	1,751.3600	1.7514	1,942.6800	1.9427	10.924	0	0	0
2023/07/28	R209	03/08/2023			Bond Future	11.5875	67.2251	11.5412	67.4504	(0.399)	0.0000	0.0000	7,550
2023/07/28	R209	03/08/2023	10.70	Put	Bond Future	4,520.9100	4.5209	4,295.5300	4.2955	(4.985)	0	0	0
2023/07/28	R209	03/08/2023	10.75	Call	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	7,000
2023/07/28	R209	03/08/2023	10.75	Put	Bond Future	4,254.8900	4.2549	4,029.4900	4.0295	(5.297)	0	0	0
2023/07/28	R209	03/08/2023	11.95	Call	Bond Future	1,793.5700	1.7936	1,986.7600	1.9868	10.771	0	0	0
2023/07/28	R209	03/08/2023	11.25	Call	Bond Future	56.6000	0.0566	63.1700	0.0632	11.608	0	0	7,000
2023/07/28	R209	03/08/2023	11.93	Put	Bond Future	73.6500	0.0737	37.6400	0.0376	(48.893)	0	0	0
2023/07/28	R209	03/08/2023	11.94	Put	Bond Future	68.7400	0.0687	34.6900	0.0347	(49.534)	0	0	0
2023/07/28	R209	02/11/2023	11.34	Call	Bond Future	1,308.8700	1.3089	1,395.1100	1.3951	6.589	0	0	0
2023/07/28	R209	02/11/2023	11.34	Put	Bond Future	2,961.9900	2.9620	2,805.4800	2.8055	(5.284)	0	0	0
2023/07/28	R209	02/11/2023	11.33	Call	Bond Future	1,289.2200	1.2892	1,374.5700	1.3746	6.620	0	0	0
2023/07/28	R209	02/11/2023	11.33	Put	Bond Future	2,992.0100	2.9920	2,834.6100	2.8346	(5.261)	0	0	0
2023/07/28	R209	02/11/2023			Bond Future	11.6788	65.5326	11.6283	65.7754	(0.432)	0.0000	0.0000	28,549
2023/07/28	R209	02/11/2023	11.35	Call	Bond Future	1,328.8200	1.3288	1,415.9600	1.4160	6.558	0	0	0
2023/07/28	R209	02/11/2023	11.35	Put	Bond Future	2,932.3200	2.9323	2,776.7100	2.7767	(5.307)	0	0	0
2023/07/28	R209	01/02/2024	12.13	Put	Bond Future	2,076.7900	2.0768	1,979.3600	1.9794	(4.691)	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
2023/07/28	R209	01/02/2024	12.14	Call	Bond Future	3,820.7800	3.8208	3,962.2700	3.9623	3.703	0	0	0
2023/07/28	R209	01/02/2024	12.14	Put	Bond Future	2,059.9900	2.0600	1,963.1300	1.9631	(4.702)	0	0	0
2023/07/28	R209	01/02/2024			Bond Future	11.7609	67.0182	11.7107	67.2565	(0.427)	0.0000	0.0000	1,690
2023/07/28	R209	01/02/2024	12.13	Call	Bond Future	3,792.0000	3.7920	3,932.9200	3.9329	3.716	0	0	0
2023/07/28	R209	01/02/2024	12.12	Call	Bond Future	3,763.1000	3.7631	3,903.4500	3.9035	3.730	0	0	0
2023/07/28	R209	01/02/2024	12.12	Put	Bond Future	2,093.5300	2.0935	1,995.5300	1.9955	(4.681)	0	0	0
2023/07/28	R209	02/05/2024	11.18	Call	Bond Future	1,987.5000	1.9875	2,070.0600	2.0701	4.154	0	0	0
2023/07/28	R209	02/05/2024	11.18	Put	Bond Future	5,206.4700	5.2065	5,056.8900	5.0569	(2.873)	0	0	0
2023/07/28	R209	02/05/2024	11.17	Call	Bond Future	1,969.6500	1.9697	2,051.6900	2.0517	4.165	0	0	0
2023/07/28	R209	02/05/2024	11.17	Put	Bond Future	5,238.5800	5.2386	5,088.4800	5.0885	(2.865)	0	0	0
2023/07/28	R209	02/05/2024			Bond Future	11.8464	65.3873	11.7968	65.6194	(0.418)	0.0000	0.0000	0
2023/07/28	R209	02/05/2024	11.19	Call	Bond Future	2,005.6600	2.0057	2,088.7400	2.0887	4.142	0	0	0
2023/07/28	R209	02/05/2024	11.19	Put	Bond Future	5,174.7300	5.1747	5,025.6700	5.0257	(2.881)	0	0	0
2023/07/28	R209	01/08/2024	11.79	Put	Bond Future	4,190.3500	4.1904	4,071.8400	4.0718	(2.828)	0	0	0
2023/07/28	R209	01/08/2024	11.80	Call	Bond Future	3,559.3800	3.5594	3,670.9100	3.6709	3.133	0	0	0
2023/07/28	R209	01/08/2024	11.80	Put	Bond Future	4,167.1300	4.1671	4,049.0700	4.0491	(2.833)	0	0	0
2023/07/28	R209	01/08/2024			Bond Future	11.9310	66.8939	11.8813	67.1235	(0.416)	0.0000	0.0000	0
2023/07/28	R209	01/08/2024	11.79	Call	Bond Future	3,535.8700	3.5359	3,646.9500	3.6469	3.142	0	0	0
2023/07/28	R209	01/08/2024	11.78	Call	Bond Future	3,512.4300	3.5124	3,623.0700	3.6231	3.150	0	0	0
2023/07/28	R209	01/08/2024	11.78	Put	Bond Future	4,213.6800	4.2137	4,094.7300	4.0947	(2.823)	0	0	0
2023/07/28	R210	03/08/2023			Bond Future	224.8532	224.8532	225.3231	225.3231	0.209	0.0000	0.0000	350
2023/07/28	R210	02/11/2023			Bond Future	226.6294	226.6294	227.1519	227.1519	0.231	0.0000	0.0000	70
2023/07/28	R210	01/02/2024			Bond Future	231.8196	231.8196	232.3206	232.3206	0.216	0.0000	0.0000	300
2023/07/28	R210	02/05/2024			Bond Future	233.8937	233.8937	234.3669	234.3669	0.202	0.0000	0.0000	0
2023/07/28	R210	01/08/2024			Bond Future	239.3355	239.3355	239.7921	239.7921	0.191	0.0000	0.0000	0
2023/07/28	R213	03/08/2023	11.62	Put	Bond Future	0.4400	0.0004	0.1000	0.0001	(77.273)	0	0	0
2023/07/28	R213	03/08/2023	11.63	Call	Bond Future	4,348.7100	4.3487	4,510.8900	4.5109	3.729	0	0	0
2023/07/28	R213	03/08/2023			Bond Future	10.6267	84.5217	10.5905	84.6842	(0.340)	0.0000	0.0000	4,288
2023/07/28	R213	03/08/2023	11.61	Call	Bond Future	4,265.0300	4.2650	4,427.1500	4.4271	3.801	0	0	0
2023/07/28	R213	03/08/2023	11.61	Put	Bond Future	0.4800	0.0005	0.1100	0.0001	(77.083)	0	0	0
2023/07/28	R213	03/08/2023	11.62	Call	Bond Future	4,306.8900	4.3069	4,469.0400	4.4690	3.765	0	0	0
2023/07/28	R213	03/08/2023	11.63	Put	Bond Future	0.4000	0.0004	0.0900	0.0001	(77.500)	0	0	0
2023/07/28	R213	02/11/2023	11.13	Call	Bond Future	2,921.7200	2.9217	3,033.9900	3.0340	3.843	0	0	0
2023/07/28	R213	02/11/2023	11.13	Put	Bond Future	1,112.9100	1.1129	1,043.6500	1.0436	(6.223)	0	0	0
2023/07/28	R213	02/11/2023	10.94	Call	Bond Future	2,395.8600	2.3959	2,496.1400	2.4961	4.186	0	0	731
2023/07/28	R213	02/11/2023	10.94	Put	Bond Future	1,401.1700	1.4012	1,319.9200	1.3199	(5.799)	0	0	0
2023/07/28	R213	02/11/2023			Bond Future	10.7111	82.8017	10.6697	82.9832	(0.386)	0.0000	0.0000	32,147
2023/07/28	R213	02/11/2023	11.44	Call	Bond Future	3,869.0900	3.8691	3,998.5600	3.9986	3.346	0	0	731
2023/07/28	R213	02/11/2023	11.44	Put	Bond Future	754.1700	0.7542	702.1100	0.7021	(6.903)	0	0	0
2023/07/28	R213	02/11/2023	12.70	Call	Bond Future	8,290.7500	8.2908	8,459.2300	8.4592	2.032	0	0	0
2023/07/28	R213	02/11/2023	12.70	Put	Bond Future	138.1000	0.1381	125.0500	0.1251	(9.450)	0	0	731
2023/07/28	R213	02/11/2023	11.11	Call	Bond Future	2,864.2700	2.8643	2,975.3200	2.9753	3.877	0	0	0
2023/07/28	R213	02/11/2023	11.11	Put	Bond Future	1,140.6700	1.1407	1,070.1900	1.0702	(6.179)	0	0	0
2023/07/28	R213	02/11/2023	11.12	Call	Bond Future	2,892.8600	2.8929	3,004.5200	3.0045	3.860	0	0	0
2023/07/28	R213	02/11/2023	11.12	Put	Bond Future	1,126.6400	1.1266	1,056.7700	1.0568	(6.202)	0	0	0
2023/07/28	R213	01/02/2024	11.70	Call	Bond Future	4,945.1200	4.9451	5,066.6500	5.0667	2.458	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
2023/07/28	R213	01/02/2024	11.70	Put	Bond Future	1,158.2500	1.1583	1,106.4500	1.1064	(4.472)	0	0	0
2023/07/28	R213	01/02/2024	11.71	Call	Bond Future	4,975.4700	4.9755	5,097.3500	5.0974	2.450	0	0	0
2023/07/28	R213	01/02/2024	11.71	Put	Bond Future	1,148.3700	1.1484	1,096.9200	1.0969	(4.480)	0	0	0
2023/07/28	R213	01/02/2024			Bond Future	10.7867	84.6784	10.7462	84.8518	(0.376)	0.0000	0.0000	0
2023/07/28	R213	01/02/2024	11.72	Call	Bond Future	5,006.0800	5.0061	5,128.2900	5.1283	2.441	0	0	0
2023/07/28	R213	01/02/2024	11.72	Put	Bond Future	1,138.7800	1.1388	1,087.6600	1.0877	(4.489)	0	0	0
2023/07/28	R213	02/05/2024	10.30	Call	Bond Future	1,843.4400	1.8434	1,902.3300	1.9023	3.195	0	0	0
2023/07/28	R213	02/05/2024	10.30	Put	Bond Future	4,208.6300	4.2086	4,104.7700	4.1048	(2.468)	0	0	0
2023/07/28	R213	02/05/2024			Bond Future	10.8574	83.0424	10.8184	83.2051	(0.359)	0.0000	0.0000	0
2023/07/28	R213	02/05/2024	10.28	Call	Bond Future	1,810.7000	1.8107	1,868.8600	1.8689	3.212	0	0	0
2023/07/28	R213	02/05/2024	10.28	Put	Bond Future	4,262.3300	4.2623	4,157.7400	4.1577	(2.454)	0	0	0
2023/07/28	R213	02/05/2024	10.29	Call	Bond Future	1,827.0300	1.8270	1,885.5500	1.8856	3.203	0	0	0
2023/07/28	R213	02/05/2024	10.29	Put	Bond Future	4,235.4300	4.2354	4,131.2000	4.1312	(2.461)	0	0	0
2023/07/28	R213	01/08/2024	10.86	Call	Bond Future	3,037.5200	3.0375	3,112.9900	3.1130	2.485	0	0	0
2023/07/28	R213	01/08/2024	10.86	Put	Bond Future	3,301.1000	3.3011	3,220.0000	3.2200	(2.457)	0	0	0
2023/07/28	R213	01/08/2024	10.87	Call	Bond Future	3,059.0400	3.0590	3,134.8300	3.1348	2.478	0	0	0
2023/07/28	R213	01/08/2024	10.87	Put	Bond Future	3,281.8500	3.2819	3,201.0700	3.2011	(2.461)	0	0	0
2023/07/28	R213	01/08/2024			Bond Future	10.9248	84.9561	10.8863	85.1126	(0.352)	0.0000	0.0000	0
2023/07/28	R213	01/08/2024	10.88	Call	Bond Future	3,080.6300	3.0806	3,156.7400	3.1567	2.471	0	0	0
2023/07/28	R213	01/08/2024	10.88	Put	Bond Future	3,262.7000	3.2627	3,182.2400	3.1822	(2.466)	0	0	0
2023/07/28	R214	03/08/2023	12.14	Call	Bond Future	1,037.2500	1.0372	1,297.2400	1.2972	25.065	0	0	0
2023/07/28	R214	03/08/2023	12.14	Put	Bond Future	245.7100	0.2457	127.7600	0.1278	(48.004)	0	0	0
2023/07/28	R214	03/08/2023	12.15	Call	Bond Future	1,072.4200	1.0724	1,337.1900	1.3372	24.689	0	0	0
2023/07/28	R214	03/08/2023	12.15	Put	Bond Future	232.6500	0.2327	119.4800	0.1195	(48.644)	0	0	0
2023/07/28	R214	03/08/2023			Bond Future	11.9777	63.0298	11.9013	63.4077	(0.637)	0.0000	0.0000	14,094
2023/07/28	R214	03/08/2023	12.16	Call	Bond Future	1,108.1100	1.1081	1,377.5300	1.3775	24.313	0	0	0
2023/07/28	R214	03/08/2023	12.16	Put	Bond Future	220.1800	0.2202	111.6600	0.1117	(49.287)	0	0	0
2023/07/28	R214	02/11/2023	11.45	Put	Bond Future	4,003.7400	4.0037	3,714.7600	3.7148	(7.218)	0	0	0
2023/07/28	R214	02/11/2023	11.46	Call	Bond Future	856.9000	0.8569	966.9600	0.9670	12.844	0	0	0
2023/07/28	R214	02/11/2023	11.46	Put	Bond Future	3,966.0300	3.9660	3,678.4400	3.6784	(7.251)	0	0	0
2023/07/28	R214	02/11/2023			Bond Future	12.0744	61.0968	11.9931	61.4944	(0.673)	0.0000	0.0000	13,140
2023/07/28	R214	02/11/2023	11.45	Call	Bond Future	841.9600	0.8420	950.6300	0.9506	12.907	0	0	0
2023/07/28	R214	02/11/2023	11.47	Call	Bond Future	872.0100	0.8720	983.4700	0.9835	12.782	0	0	0
2023/07/28	R214	02/11/2023	11.47	Put	Bond Future	3,928.5500	3.9286	3,642.3600	3.6424	(7.285)	0	0	0
2023/07/28	R214	01/02/2024	12.16	Call	Bond Future	2,904.6900	2.9047	3,108.6600	3.1087	7.022	0	0	0
2023/07/28	R214	01/02/2024	12.16	Put	Bond Future	2,933.6300	2.9336	2,740.0600	2.7401	(6.598)	0	0	0
2023/07/28	R214	01/02/2024			Bond Future	12.1660	62.4816	12.0837	62.8791	(0.676)	0.0000	0.0000	0
2023/07/28	R214	01/02/2024	12.14	Call	Bond Future	2,853.4500	2.8535	3,055.3400	3.0553	7.075	0	0	0
2023/07/28	R214	01/02/2024	12.14	Put	Bond Future	2,978.7000	2.9787	2,783.0500	2.7831	(6.568)	0	0	0
2023/07/28	R214	01/02/2024	12.15	Call	Bond Future	2,879.0200	2.8790	3,081.9500	3.0819	7.049	0	0	0
2023/07/28	R214	01/02/2024	12.15	Put	Bond Future	2,956.0900	2.9561	2,761.4800	2.7615	(6.583)	0	0	0
2023/07/28	R214	02/05/2024	11.46	Call	Bond Future	1,820.3800	1.8204	1,956.1300	1.9561	7.457	0	0	0
2023/07/28	R214	02/05/2024	11.46	Put	Bond Future	5,781.4300	5.7814	5,521.3800	5.5214	(4.498)	0	0	0
2023/07/28	R214	02/05/2024	11.47	Call	Bond Future	1,836.1100	1.8361	1,972.7200	1.9727	7.440	0	0	0
2023/07/28	R214	02/05/2024	11.47	Put	Bond Future	5,744.7200	5.7447	5,485.5300	5.4855	(4.512)	0	0	0
2023/07/28	R214	02/05/2024			Bond Future	12.2530	60.5953	12.1701	60.9911	(0.676)	0.0000	0.0000	0
2023/07/28	R214	02/05/2024	11.48	Call	Bond Future	1,851.7300	1.8517	1,989.1900	1.9892	7.423	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
2023/07/28	R214	02/05/2024	11.48	Put	Bond Future	5,707.9600	5.7080	5,449.6200	5.4496	(4.526)	0	0	0
2023/07/28	R214	01/08/2024	12.18	Call	Bond Future	3,521.2300	3.5212	3,718.2400	3.7182	5.595	0	0	0
2023/07/28	R214	01/08/2024	12.18	Put	Bond Future	4,271.4900	4.2715	4,070.8700	4.0709	(4.697)	0	0	0
2023/07/28	R214	01/08/2024			Bond Future	12.3381	61.9916	12.2539	62.3893	(0.682)	0.0000	0.0000	0
2023/07/28	R214	01/08/2024	12.16	Call	Bond Future	3,474.6200	3.4746	3,670.0600	3.6701	5.625	0	0	0
2023/07/28	R214	01/08/2024	12.16	Put	Bond Future	4,320.8200	4.3208	4,118.6300	4.1186	(4.679)	0	0	0
2023/07/28	R214	01/08/2024	12.17	Call	Bond Future	3,497.7700	3.4978	3,693.9900	3.6940	5.610	0	0	0
2023/07/28	R214	01/08/2024	12.17	Put	Bond Future	4,295.9700	4.2960	4,094.5600	4.0946	(4.688)	0	0	0
2023/07/28	R248	03/08/2023	11.80	Call	Bond Future	74.5300	0.0745	113.1900	0.1132	51.872	0	0	1,053
2023/07/28	R248	03/08/2023	11.80	Put	Bond Future	2,202.7500	2.2028	1,722.9100	1.7229	(21.784)	0	0	0
2023/07/28	R248	03/08/2023	12.11	Call	Bond Future	561.7800	0.5618	778.0100	0.7780	38.490	0	0	0
2023/07/28	R248	03/08/2023	12.11	Put	Bond Future	789.9200	0.7899	487.6500	0.4877	(38.266)	0	0	0
2023/07/28	R248	03/08/2023			Bond Future	12.1482	77.3853	12.0617	77.9038	(0.712)	0.0000	0.0000	48,932
2023/07/28	R248	03/08/2023	12.09	Call	Bond Future	508.8600	0.5089	709.9200	0.7099	39.512	0	0	0
2023/07/28	R248	03/08/2023	12.09	Put	Bond Future	857.0300	0.8570	539.5900	0.5396	(37.040)	0	0	0
2023/07/28	R248	03/08/2023	12.10	Call	Bond Future	534.9200	0.5349	743.5400	0.7435	39.000	0	0	0
2023/07/28	R248	03/08/2023	12.10	Put	Bond Future	823.0300	0.8230	513.1500	0.5131	(37.651)	0	0	0
2023/07/28	R248	03/08/2023	12.30	Call	Bond Future	1,219.6600	1.2197	1,575.0800	1.5751	29.141	0	0	1,053
2023/07/28	R248	03/08/2023	12.30	Put	Bond Future	324.4500	0.3245	161.3700	0.1614	(50.264)	0	0	0
2023/07/28	R248	03/08/2023	13.20	Call	Bond Future	5,825.5900	5.8256	6,343.7500	6.3438	8.895	0	0	0
2023/07/28	R248	03/08/2023	13.20	Put	Bond Future	0.3800	0.0004	0.0400	0.0000	(89.474)	0	0	1,053
2023/07/28	R248	02/11/2023	12.50	Call	Bond Future	3,427.1200	3.4271	3,750.4900	3.7505	9.436	0	0	207
2023/07/28	R248	02/11/2023	13.60	Call	Bond Future	7,805.4000	7.8054	8,266.5900	8.2666	5.909	0	0	0
2023/07/28	R248	02/11/2023	13.60	Put	Bond Future	587.8400	0.5878	505.1400	0.5051	(14.068)	0	0	207
2023/07/28	R248	02/11/2023	11.47	Call	Bond Future	795.9400	0.7959	919.8400	0.9198	15.566	0	0	0
2023/07/28	R248	02/11/2023	11.48	Call	Bond Future	809.7300	0.8097	935.3000	0.9353	15.508	0	0	0
2023/07/28	R248	02/11/2023	11.49	Put	Bond Future	5,547.9100	5.5479	5,131.2800	5.1313	(7.510)	0	0	0
2023/07/28	R248	02/11/2023			Bond Future	12.2513	74.6211	12.1593	75.1649	(0.751)	0.0000	0.0000	232,305
2023/07/28	R248	02/11/2023	11.80	Call	Bond Future	1,403.3100	1.4033	1,589.7100	1.5897	13.283	0	0	207
2023/07/28	R248	02/11/2023	11.80	Put	Bond Future	4,140.8300	4.1408	3,783.3400	3.7833	(8.633)	0	0	0
2023/07/28	R248	02/11/2023	12.50	Put	Bond Future	1,992.2900	1.9923	1,771.7700	1.7718	(11.069)	0	0	0
2023/07/28	R248	02/11/2023	11.47	Put	Bond Future	5,651.3300	5.6513	5,231.3400	5.2313	(7.432)	0	0	0
2023/07/28	R248	02/11/2023	11.48	Put	Bond Future	5,599.4300	5.5994	5,181.1100	5.1811	(7.471)	0	0	0
2023/07/28	R248	02/11/2023	11.49	Call	Bond Future	823.8100	0.8238	951.0700	0.9511	15.448	0	0	0
2023/07/28	R248	01/02/2024	12.14	Call	Bond Future	2,973.9800	2.9740	3,226.3300	3.2263	8.485	0	0	0
2023/07/28	R248	01/02/2024	12.14	Put	Bond Future	4,205.0900	4.2051	3,912.4800	3.9125	(6.958)	0	0	0
2023/07/28	R248	01/02/2024	12.15	Call	Bond Future	3,002.2700	3.0023	3,256.0800	3.2561	8.454	0	0	0
2023/07/28	R248	01/02/2024	12.15	Put	Bond Future	4,173.8100	4.1738	3,882.6600	3.8827	(6.976)	0	0	0
2023/07/28	R248	01/02/2024			Bond Future	12.3496	76.3125	12.2561	76.8574	(0.758)	0.0000	0.0000	0
2023/07/28	R248	01/02/2024	12.16	Call	Bond Future	3,030.6900	3.0307	3,285.9600	3.2860	8.423	0	0	0
2023/07/28	R248	01/02/2024	12.16	Put	Bond Future	4,142.7400	4.1427	3,853.0500	3.8531	(6.993)	0	0	0
2023/07/28	R248	02/05/2024	11.46	Call	Bond Future	1,941.9700	1.9420	2,110.4800	2.1105	8.677	0	0	0
2023/07/28	R248	02/05/2024	11.47	Call	Bond Future	1,959.1900	1.9592	2,128.8200	2.1288	8.658	0	0	0
2023/07/28	R248	02/05/2024	11.48	Put	Bond Future	7,869.8300	7.8698	7,496.3900	7.4964	(4.745)	0	0	0
2023/07/28	R248	02/05/2024			Bond Future	12.4431	73.5961	12.3484	74.1403	(0.761)	0.0000	0.0000	0
2023/07/28	R248	02/05/2024	11.46	Put	Bond Future	7,966.2900	7.9663	7,590.6000	7.5906	(4.716)	0	0	0
2023/07/28	R248	02/05/2024	11.47	Put	Bond Future	7,917.8500	7.9178	7,543.2800	7.5433	(4.731)	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
2023/07/28	R248	02/05/2024	11.48	Call	Bond Future	1,976.7300	1.9767	2,147.4900	2.1475	8.639	0	0	0
2023/07/28	R248	01/08/2024	12.30	Call	Bond Future	4,136.3300	4.1363	4,401.5400	4.4015	6.412	0	0	0
2023/07/28	R248	01/08/2024	12.30	Put	Bond Future	5,483.2800	5.4833	5,200.6700	5.2007	(5.154)	0	0	0
2023/07/28	R248	01/08/2024	12.31	Call	Bond Future	4,164.1000	4.1641	4,430.3800	4.4304	6.395	0	0	0
2023/07/28	R248	01/08/2024	12.31	Put	Bond Future	5,452.8700	5.4529	5,171.3300	5.1713	(5.163)	0	0	0
2023/07/28	R248	01/08/2024			Bond Future	12.5352	75.2918	12.4386	75.8396	(0.770)	0.0000	0.0000	13,000
2023/07/28	R248	01/08/2024	12.32	Call	Bond Future	4,191.9300	4.1919	4,459.2800	4.4593	6.378	0	0	0
2023/07/28	R248	01/08/2024	12.32	Put	Bond Future	5,422.6000	5.4226	5,142.1300	5.1421	(5.172)	0	0	0
Total												1838095	