



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 31/07/2023 TO 31/07/2023

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
2023/07/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	2025	03/08/2023		Bond Future	169.4831	169.4831	169.4976	169.4976	0.009	0.0000	0.0000	812
2023/07/31	2025	02/11/2023		Bond Future	173.2403	173.2403	173.2545	173.2545	0.008	0.0000	0.0000	5,566
2023/07/31	2025	01/02/2024		Bond Future	175.3947	175.3947	175.4091	175.4091	0.008	0.0000	0.0000	214
2023/07/31	2025	02/05/2024		Bond Future	179.3905	179.3905	179.4055	179.4055	0.008	0.0000	0.0000	0
2023/07/31	2025	01/08/2024		Bond Future	181.7100	181.7100	181.7253	181.7253	0.008	0.0000	0.0000	0
2023/07/31	2029	03/08/2023		Bond Future	123.2507	123.2507	123.1153	123.1153	(0.110)	0.0000	0.0000	1,075
2023/07/31	2029	02/11/2023		Bond Future	124.6536	124.6536	124.5149	124.5149	(0.111)	0.0000	0.0000	1,287

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
2023/07/31	2029	01/02/2024			Bond Future	127.4901	127.4901	127.3481	127.3481	(0.111)	0.0000	0.0000	728
2023/07/31	2029	02/05/2024			Bond Future	129.0318	129.0318	128.8866	128.8866	(0.112)	0.0000	0.0000	0
2023/07/31	2029	01/08/2024			Bond Future	132.0188	132.0188	131.8704	131.8704	(0.112)	0.0000	0.0000	0
2023/07/31	2030	03/08/2023	10.40	Call	Bond Future	1,099.3300	1.0993	914.4500	0.9144	(16.818)	0	0	1,012
2023/07/31	2030	03/08/2023	10.65	Call	Bond Future	2,079.6100	2.0796	1,937.7800	1.9378	(6.820)	0	0	350
2023/07/31	2030	03/08/2023	10.65	Put	Bond Future	16.2400	0.0162	1.9800	0.0020	(87.808)	0	0	0
2023/07/31	2030	03/08/2023	11.34	Call	Bond Future	4,924.4700	4.9245	4,796.8700	4.7969	(2.591)	0	0	0
2023/07/31	2030	03/08/2023	11.34	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	2030	03/08/2023	12.89	Call	Bond Future	10,933.6500	10.9337	10,806.0800	10.8061	(1.167)	0	0	0
2023/07/31	2030	03/08/2023	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/07/31	2030	03/08/2023	11.35	Call	Bond Future	4,965.0500	4.9650	4,837.4600	4.8375	(2.570)	0	0	0
2023/07/31	2030	03/08/2023	11.36	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	2030	03/08/2023			Bond Future	10.1697	90.0551	10.1990	89.9276	0.288	0.0000	0.0000	43,823
2023/07/31	2030	03/08/2023	10.40	Put	Bond Future	102.4800	0.1025	45.1700	0.0452	(55.923)	0	0	0
2023/07/31	2030	03/08/2023	11.35	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	2030	03/08/2023	11.36	Call	Bond Future	5,005.6200	5.0056	4,878.0300	4.8780	(2.549)	0	0	0
2023/07/31	2030	03/08/2023	12.59	Call	Bond Future	9,813.7700	9.8138	9,686.2000	9.6862	(1.300)	0	0	0
2023/07/31	2030	03/08/2023	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,012
2023/07/31	2030	02/11/2023	12.27	Put	Bond Future	97.9200	0.0979	98.4800	0.0985	0.572	0	0	500
2023/07/31	2030	02/11/2023	11.43	Call	Bond Future	5,238.6700	5.2387	5,118.1500	5.1181	(2.301)	0	0	0
2023/07/31	2030	02/11/2023	11.43	Put	Bond Future	337.9900	0.3380	348.2100	0.3482	3.024	0	0	500
2023/07/31	2030	02/11/2023	10.80	Call	Bond Future	3,188.0800	3.1881	3,080.2400	3.0802	(3.383)	0	0	0
2023/07/31	2030	02/11/2023	10.80	Put	Bond Future	820.5900	0.8206	843.4900	0.8435	2.791	0	0	0
2023/07/31	2030	02/11/2023	10.81	Call	Bond Future	3,218.1000	3.2181	3,109.9100	3.1099	(3.362)	0	0	0
2023/07/31	2030	02/11/2023	10.81	Put	Bond Future	809.6700	0.8097	832.2200	0.8322	2.785	0	0	0
2023/07/31	2030	02/11/2023	10.07	Call	Bond Future	1,381.2800	1.3813	1,289.4200	1.2894	(6.650)	0	0	800
2023/07/31	2030	02/11/2023	10.07	Put	Bond Future	2,068.6900	2.0687	2,107.5700	2.1076	1.879	0	0	0
2023/07/31	2030	02/11/2023	10.39	Call	Bond Future	2,073.1100	2.0731	1,973.9900	1.9740	(4.781)	0	0	500
2023/07/31	2030	02/11/2023	9.57	Call	Bond Future	652.9400	0.6529	577.8900	0.5779	(11.494)	0	0	800
2023/07/31	2030	02/11/2023	9.57	Put	Bond Future	3,509.9400	3.5099	3,565.6300	3.5656	1.587	0	0	0
2023/07/31	2030	02/11/2023			Bond Future	10.2315	92.0291	10.2624	91.8984	0.302	0.0000	0.0000	89,738
2023/07/31	2030	02/11/2023	12.27	Call	Bond Future	8,234.3900	8.2344	8,104.2100	8.1042	(1.581)	0	0	0
2023/07/31	2030	02/11/2023	11.12	Call	Bond Future	4,193.0800	4.1931	4,077.8400	4.0778	(2.748)	0	0	500
2023/07/31	2030	02/11/2023	11.12	Put	Bond Future	527.2100	0.5272	542.7100	0.5427	2.940	0	0	0
2023/07/31	2030	02/11/2023	11.57	Call	Bond Future	5,726.6600	5.7267	5,604.1800	5.6042	(2.139)	0	0	0
2023/07/31	2030	02/11/2023	11.57	Put	Bond Future	275.6200	0.2756	283.8800	0.2839	2.997	0	0	800
2023/07/31	2030	02/11/2023	10.82	Call	Bond Future	3,248.0600	3.2481	3,139.6800	3.1397	(3.337)	0	0	0
2023/07/31	2030	02/11/2023	10.82	Put	Bond Future	798.7100	0.7987	821.0700	0.8211	2.800	0	0	0
2023/07/31	2030	02/11/2023	10.39	Put	Bond Future	1,405.2200	1.4052	1,436.8400	1.4368	2.250	0	0	0
2023/07/31	2030	02/11/2023	10.62	Call	Bond Future	2,670.9500	2.6710	2,566.7000	2.5667	(3.903)	0	0	500
2023/07/31	2030	02/11/2023	10.62	Put	Bond Future	1,044.5800	1.0446	1,071.0700	1.0711	2.536	0	0	0
2023/07/31	2030	02/11/2023	9.89	Call	Bond Future	1,073.0500	1.0731	982.9500	0.9830	(8.397)	0	0	500
2023/07/31	2030	02/11/2023	9.89	Put	Bond Future	2,534.1400	2.5341	2,574.7800	2.5748	1.604	0	0	0
2023/07/31	2030	01/02/2024	11.86	Put	Bond Future	582.1600	0.5822	601.4300	0.6014	3.310	0	0	500
2023/07/31	2030	01/02/2024	12.10	Put	Bond Future	469.0400	0.4690	484.4300	0.4844	3.281	0	0	400
2023/07/31	2030	01/02/2024	11.37	Call	Bond Future	5,216.4500	5.2164	5,111.9900	5.1120	(2.003)	0	0	0
2023/07/31	2030	01/02/2024	11.37	Put	Bond Future	903.2900	0.9033	932.6100	0.9326	3.246	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
2023/07/31	2030	01/02/2024	11.85	Call	Bond Future	6,729.0400	6.7290	6,614.8600	6.6149	(1.697)	0	0	0
2023/07/31	2030	01/02/2024	11.85	Put	Bond Future	587.3200	0.5873	606.9200	0.6069	3.337	0	0	500
2023/07/31	2030	01/02/2024	10.16	Call	Bond Future	2,067.1700	2.0672	1,985.2800	1.9853	(3.961)	0	0	200
2023/07/31	2030	01/02/2024	10.16	Put	Bond Future	2,590.4000	2.5904	2,642.2900	2.6423	2.003	0	0	0
2023/07/31	2030	01/02/2024	11.00	Call	Bond Future	4,123.6700	4.1237	4,029.7600	4.0298	(2.277)	0	0	0
2023/07/31	2030	01/02/2024	9.93	Call	Bond Future	1,643.5300	1.6435	1,561.4400	1.5614	(4.995)	0	0	1,360
2023/07/31	2030	01/02/2024	9.93	Put	Bond Future	3,124.3400	3.1243	3,176.0300	3.1760	1.654	0	0	0
2023/07/31	2030	01/02/2024	10.00	Call	Bond Future	1,762.3900	1.7624	1,682.3300	1.6823	(4.543)	0	0	500
2023/07/31	2030	01/02/2024	10.00	Put	Bond Future	2,950.4300	2.9504	3,004.1500	3.0042	1.821	0	0	0
2023/07/31	2030	01/02/2024	9.57	Put	Bond Future	4,119.3100	4.1193	4,176.5600	4.1766	1.390	0	0	0
2023/07/31	2030	01/02/2024	9.89	Put	Bond Future	3,226.4200	3.2264	3,277.3800	3.2774	1.579	0	0	0
2023/07/31	2030	01/02/2024			Bond Future	10.2870	90.0954	10.3196	89.9616	0.317	0.0000	0.0000	0
2023/07/31	2030	01/02/2024	11.86	Call	Bond Future	6,761.4500	6.7614	6,646.9400	6.6469	(1.694)	0	0	0
2023/07/31	2030	01/02/2024	12.10	Call	Bond Future	7,543.7100	7.5437	7,425.3200	7.4253	(1.569)	0	0	0
2023/07/31	2030	01/02/2024	11.75	Call	Bond Future	6,407.3600	6.4074	6,295.1400	6.2951	(1.751)	0	0	0
2023/07/31	2030	01/02/2024	11.75	Put	Bond Future	642.5100	0.6425	664.0700	0.6641	3.356	0	0	200
2023/07/31	2030	01/02/2024	11.31	Call	Bond Future	5,034.2100	5.0342	4,930.8300	4.9308	(2.054)	0	0	0
2023/07/31	2030	01/02/2024	11.31	Put	Bond Future	953.1300	0.9531	983.5300	0.9835	3.189	0	0	1,360
2023/07/31	2030	01/02/2024	11.35	Call	Bond Future	5,155.5100	5.1555	5,051.5500	5.0515	(2.016)	0	0	0
2023/07/31	2030	01/02/2024	11.35	Put	Bond Future	919.6200	0.9196	949.4400	0.9494	3.243	0	0	0
2023/07/31	2030	01/02/2024	11.36	Call	Bond Future	5,185.9500	5.1860	5,081.7400	5.0817	(2.009)	0	0	0
2023/07/31	2030	01/02/2024	11.36	Put	Bond Future	911.4200	0.9114	940.9900	0.9410	3.244	0	0	0
2023/07/31	2030	01/02/2024	10.39	Call	Bond Future	2,556.9300	2.5569	2,473.2500	2.4732	(3.273)	0	0	500
2023/07/31	2030	01/02/2024	10.39	Put	Bond Future	2,135.0500	2.1350	2,185.1500	2.1851	2.347	0	0	0
2023/07/31	2030	01/02/2024	11.00	Put	Bond Future	1,254.3000	1.2543	1,294.1700	1.2942	3.179	0	0	700
2023/07/31	2030	01/02/2024	10.07	Call	Bond Future	1,892.4000	1.8924	1,811.4000	1.8114	(4.280)	0	0	400
2023/07/31	2030	01/02/2024	10.07	Put	Bond Future	2,788.8400	2.7888	2,841.6200	2.8416	1.893	0	0	0
2023/07/31	2030	01/02/2024	9.57	Call	Bond Future	1,114.1700	1.1142	1,037.6400	1.0376	(6.869)	0	0	400
2023/07/31	2030	01/02/2024	9.89	Call	Bond Future	1,577.7900	1.5778	1,494.9700	1.4950	(5.249)	0	0	500
2023/07/31	2030	02/05/2024	11.12	Put	Bond Future	1,616.5100	1.6165	1,664.4000	1.6644	2.963	0	0	0
2023/07/31	2030	02/05/2024	12.38	Call	Bond Future	8,315.1800	8.3152	8,178.1600	8.1782	(1.648)	0	0	0
2023/07/31	2030	02/05/2024	12.38	Put	Bond Future	679.3300	0.6793	678.9400	0.6789	(0.057)	0	0	1,080
2023/07/31	2030	02/05/2024	10.62	Call	Bond Future	3,338.5700	3.3386	3,261.0600	3.2611	(2.322)	0	0	500
2023/07/31	2030	02/05/2024	10.62	Put	Bond Future	2,278.2000	2.2782	2,337.3200	2.3373	2.595	0	0	0
2023/07/31	2030	02/05/2024	10.82	Call	Bond Future	3,825.3400	3.8253	3,745.1500	3.7451	(2.096)	0	0	1,080
2023/07/31	2030	02/05/2024	10.82	Put	Bond Future	1,985.5300	1.9855	2,041.9700	2.0420	2.843	0	0	0
2023/07/31	2030	02/05/2024	9.81	Call	Bond Future	1,734.7400	1.7347	1,657.2700	1.6573	(4.466)	0	0	0
2023/07/31	2030	02/05/2024	9.81	Put	Bond Future	3,920.1500	3.9201	3,979.3100	3.9793	1.509	0	0	0
2023/07/31	2030	02/05/2024	9.82	Call	Bond Future	1,750.4200	1.7504	1,673.1900	1.6732	(4.412)	0	0	0
2023/07/31	2030	02/05/2024	9.82	Put	Bond Future	3,894.8700	3.8949	3,954.2700	3.9543	1.525	0	0	0
2023/07/31	2030	02/05/2024	9.66	Call	Bond Future	1,510.7900	1.5108	1,435.4500	1.4354	(4.987)	0	0	1,000
2023/07/31	2030	02/05/2024	9.66	Put	Bond Future	4,313.3200	4.3133	4,374.6100	4.3746	1.421	0	0	0
2023/07/31	2030	02/05/2024			Bond Future	10.3514	92.1267	10.3858	91.9901	0.332	0.0000	0.0000	0
2023/07/31	2030	02/05/2024	13.15	Call	Bond Future	10,653.1500	10.6532	10,501.3900	10.5014	(1.425)	0	0	0
2023/07/31	2030	02/05/2024	13.15	Put	Bond Future	332.4400	0.3324	317.3100	0.3173	(4.551)	0	0	500
2023/07/31	2030	02/05/2024	11.12	Call	Bond Future	4,609.5800	4.6096	4,520.8400	4.5208	(1.925)	0	0	500
2023/07/31	2030	02/05/2024	11.94	Call	Bond Future	6,968.4500	6.9685	6,860.9700	6.8610	(1.542)	0	0	0
2023/07/31	2030	02/05/2024	11.94	Put	Bond Future	917.8400	0.9178	946.9900	0.9470	3.176	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
2023/07/31	2030	02/05/2024	10.16	Call	Bond Future	2,345.3100	2.3453	2,271.3400	2.2713	(3.154)	0	0	1,000
2023/07/31	2030	02/05/2024	10.16	Put	Bond Future	3,110.4600	3.1105	3,173.1200	3.1731	2.014	0	0	0
2023/07/31	2030	02/05/2024	9.83	Call	Bond Future	1,765.8900	1.7659	1,688.9000	1.6889	(4.360)	0	0	0
2023/07/31	2030	02/05/2024	9.83	Put	Bond Future	3,869.4000	3.8694	3,929.0400	3.9290	1.541	0	0	0
2023/07/31	2030	01/08/2024	10.37	Call	Bond Future	2,860.6200	2.8606	2,789.1800	2.7892	(2.497)	0	0	0
2023/07/31	2030	01/08/2024	10.37	Put	Bond Future	3,028.5100	3.0285	3,096.7400	3.0967	2.253	0	0	0
2023/07/31	2030	01/08/2024	10.38	Call	Bond Future	2,881.1100	2.8811	2,809.3600	2.8094	(2.490)	0	0	0
2023/07/31	2030	01/08/2024	10.38	Put	Bond Future	3,010.5100	3.0105	3,078.4300	3.0784	2.256	0	0	0
2023/07/31	2030	01/08/2024			Bond Future	10.4137	90.2328	10.4500	90.0932	0.349	0.0000	0.0000	0
2023/07/31	2030	01/08/2024	10.39	Call	Bond Future	2,901.6600	2.9017	2,829.9800	2.8300	(2.470)	0	0	0
2023/07/31	2030	01/08/2024	10.39	Put	Bond Future	2,992.5800	2.9926	3,060.5700	3.0606	2.272	0	0	0
2023/07/31	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,441
2023/07/31	2032	03/08/2023	9.60	Put	Bond Future	6,422.5800	6.4226	6,617.5900	6.6176	3.036	0	0	0
2023/07/31	2032	03/08/2023	10.30	Call	Bond Future	0.2400	0.0002	0.0000	0.0000	(100.000)	0	0	7,500
2023/07/31	2032	03/08/2023	10.30	Put	Bond Future	2,681.9200	2.6819	2,876.6900	2.8767	7.262	0	0	0
2023/07/31	2032	03/08/2023	12.04	Call	Bond Future	5,793.4500	5.7935	5,598.4200	5.5984	(3.366)	0	0	3,000
2023/07/31	2032	03/08/2023	12.04	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2023/07/31	2032	03/08/2023	11.77	Call	Bond Future	4,550.9200	4.5509	4,355.6600	4.3557	(4.291)	0	0	0
2023/07/31	2032	03/08/2023	11.77	Put	Bond Future	0.2500	0.0003	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	2032	03/08/2023	11.90	Call	Bond Future	5,152.2800	5.1523	4,957.2000	4.9572	(3.786)	0	0	5,000
2023/07/31	2032	03/08/2023	11.90	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	2032	03/08/2023	11.55	Call	Bond Future	3,521.1000	3.5211	3,324.2100	3.3242	(5.592)	0	0	0
2023/07/31	2032	03/08/2023	11.55	Put	Bond Future	2.0000	0.0020	0.1200	0.0001	(94.000)	0	0	7,500
2023/07/31	2032	03/08/2023			Bond Future	10.8260	88.6774	10.8651	88.4824	0.361	0.0000	0.0000	61,507
2023/07/31	2032	03/08/2023	11.45	Call	Bond Future	3,049.3800	3.0494	2,850.0000	2.8500	(6.538)	0	0	0
2023/07/31	2032	03/08/2023	11.45	Put	Bond Future	4.9000	0.0049	0.5300	0.0005	(89.184)	0	0	7,500
2023/07/31	2032	03/08/2023	12.00	Call	Bond Future	5,610.9500	5.6110	5,415.9100	5.4159	(3.476)	0	0	5,000
2023/07/31	2032	03/08/2023	12.00	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	2032	03/08/2023	11.76	Call	Bond Future	4,504.4200	4.5044	4,309.1400	4.3091	(4.335)	0	0	0
2023/07/31	2032	03/08/2023	11.76	Put	Bond Future	0.2700	0.0003	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	2032	03/08/2023	11.50	Call	Bond Future	3,285.4000	3.2854	3,087.4800	3.0875	(6.024)	0	0	11,000
2023/07/31	2032	03/08/2023	11.50	Put	Bond Future	3.1600	0.0032	0.2500	0.0003	(92.089)	0	0	11,000
2023/07/31	2032	03/08/2023	11.75	Call	Bond Future	4,457.9000	4.4579	4,262.5900	4.2626	(4.381)	0	0	0
2023/07/31	2032	03/08/2023	11.75	Put	Bond Future	0.3000	0.0003	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	2032	02/11/2023	11.90	Call	Bond Future	5,270.0300	5.2700	5,060.9500	5.0610	(3.967)	0	0	0
2023/07/31	2032	02/11/2023	11.90	Put	Bond Future	597.3300	0.5973	587.9100	0.5879	(1.577)	0	0	0
2023/07/31	2032	02/11/2023	11.50	Put	Bond Future	996.6800	0.9967	997.3200	0.9973	0.064	0	0	500
2023/07/31	2032	02/11/2023	11.24	Call	Bond Future	2,976.1400	2.9761	2,788.5000	2.7885	(6.305)	0	0	0
2023/07/31	2032	02/11/2023	11.24	Put	Bond Future	1,375.0200	1.3750	1,387.0400	1.3870	0.874	0	0	0
2023/07/31	2032	02/11/2023	11.00	Call	Bond Future	2,273.7000	2.2737	2,101.2900	2.1013	(7.583)	0	0	0
2023/07/31	2032	02/11/2023	11.00	Put	Bond Future	1,827.3800	1.8274	1,854.6300	1.8546	1.491	0	0	500
2023/07/31	2032	02/11/2023	11.09	Put	Bond Future	1,645.3000	1.6453	1,666.2800	1.6663	1.275	0	0	0
2023/07/31	2032	02/11/2023	10.58	Put	Bond Future	2,912.5600	2.9126	2,976.8900	2.9769	2.209	0	0	0
2023/07/31	2032	02/11/2023	10.59	Call	Bond Future	1,307.1400	1.3071	1,170.8100	1.1708	(10.430)	0	0	500
2023/07/31	2032	02/11/2023	10.59	Put	Bond Future	2,882.0600	2.8821	2,945.3900	2.9454	2.197	0	0	0
2023/07/31	2032	02/11/2023	10.71	Call	Bond Future	1,557.9100	1.5579	1,409.8800	1.4099	(9.502)	0	0	500
2023/07/31	2032	02/11/2023	10.35	Call	Bond Future	0.0000	0.0000	780.8700	0.7809	100.000	0	0	7,750

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/31	2032	02/11/2023			Bond Future	10.9084	86.4584	10.9493	86.2588	0.375	0.0000	0.0000	194,410
2023/07/31	2032	02/11/2023	12.26	Call	Bond Future	6,656.2700	6.6563	6,444.5800	6.4446	(3.180)	0	0	0
2023/07/31	2032	02/11/2023	12.26	Put	Bond Future	370.3100	0.3703	358.2800	0.3583	(3.249)	0	0	500
2023/07/31	2032	02/11/2023	11.50	Call	Bond Future	3,825.7900	3.8258	3,626.7700	3.6268	(5.202)	0	0	0
2023/07/31	2032	02/11/2023	11.60	Call	Bond Future	0.0000	0.0000	3,971.6700	3.9717	100.000	0	0	0
2023/07/31	2032	02/11/2023	11.60	Put	Bond Future	0.0000	0.0000	876.1900	0.8762	100.000	0	0	15,500
2023/07/31	2032	02/11/2023	11.78	Call	Bond Future	4,823.4300	4.8234	4,616.5100	4.6165	(4.290)	0	0	0
2023/07/31	2032	02/11/2023	11.78	Put	Bond Future	698.0800	0.6981	690.8200	0.6908	(1.040)	0	0	500
2023/07/31	2032	02/11/2023	11.23	Call	Bond Future	2,945.1400	2.9451	2,758.0500	2.7581	(6.352)	0	0	0
2023/07/31	2032	02/11/2023	11.23	Put	Bond Future	1,391.7300	1.3917	1,404.3000	1.4043	0.903	0	0	0
2023/07/31	2032	02/11/2023	11.28	Call	Bond Future	3,101.2800	3.1013	2,911.5700	2.9116	(6.117)	0	0	0
2023/07/31	2032	02/11/2023	11.28	Put	Bond Future	1,309.6900	1.3097	1,319.6400	1.3196	0.760	0	0	500
2023/07/31	2032	02/11/2023	11.09	Call	Bond Future	2,527.0900	2.5271	2,348.4100	2.3484	(7.071)	0	0	500
2023/07/31	2032	02/11/2023	11.22	Call	Bond Future	2,914.4500	2.9144	2,727.9100	2.7279	(6.401)	0	0	0
2023/07/31	2032	02/11/2023	11.22	Put	Bond Future	1,408.7800	1.4088	1,421.9000	1.4219	0.931	0	0	0
2023/07/31	2032	02/11/2023	10.58	Call	Bond Future	1,287.5600	1.2876	1,152.2300	1.1522	(10.511)	0	0	500
2023/07/31	2032	02/11/2023	10.71	Put	Bond Future	2,534.8300	2.5348	2,586.4600	2.5865	2.037	0	0	0
2023/07/31	2032	02/11/2023	10.35	Put	Bond Future	0.0000	0.0000	3,767.6900	3.7677	100.000	0	0	0
2023/07/31	2032	01/02/2024	12.73	Call	Bond Future	8,485.8300	8.4858	8,317.6600	8.3177	(1.982)	0	0	0
2023/07/31	2032	01/02/2024	12.73	Put	Bond Future	644.6600	0.6447	680.6900	0.6807	5.589	0	0	500
2023/07/31	2032	01/02/2024	11.84	Call	Bond Future	5,339.3900	5.3394	5,202.9200	5.2029	(2.556)	0	0	0
2023/07/31	2032	01/02/2024	11.84	Put	Bond Future	1,373.6000	1.3736	1,441.3300	1.4413	4.931	0	0	0
2023/07/31	2032	01/02/2024	12.50	Call	Bond Future	7,647.7600	7.6478	7,486.1400	7.4861	(2.113)	0	0	0
2023/07/31	2032	01/02/2024	11.09	Call	Bond Future	3,064.3300	3.0643	2,958.6600	2.9587	(3.448)	0	0	500
2023/07/31	2032	01/02/2024	11.09	Put	Bond Future	2,563.2800	2.5633	2,661.8100	2.6618	3.844	0	0	0
2023/07/31	2032	01/02/2024	11.75	Call	Bond Future	5,041.4400	5.0414	4,908.9000	4.9089	(2.629)	0	0	0
2023/07/31	2032	01/02/2024	11.75	Put	Bond Future	1,481.5500	1.4816	1,553.2100	1.5532	4.837	0	0	200
2023/07/31	2032	01/02/2024	11.83	Call	Bond Future	5,306.0600	5.3061	5,169.8300	5.1698	(2.567)	0	0	0
2023/07/31	2032	01/02/2024	11.83	Put	Bond Future	1,385.2400	1.3852	1,453.2100	1.4532	4.907	0	0	0
2023/07/31	2032	01/02/2024	10.59	Call	Bond Future	1,902.9600	1.9030	1,804.1500	1.8041	(5.192)	0	0	500
2023/07/31	2032	01/02/2024	10.78	Call	Bond Future	2,300.9600	2.3010	2,202.7900	2.2028	(4.266)	0	0	200
2023/07/31	2032	01/02/2024	10.01	Call	Bond Future	1,006.2800	1.0063	898.8200	0.8988	(10.679)	0	0	1,200
2023/07/31	2032	01/02/2024	10.01	Put	Bond Future	5,838.6900	5.8387	5,935.4300	5.9354	1.657	0	0	0
2023/07/31	2032	01/02/2024			Bond Future	10.9848	88.4053	11.0276	88.2011	0.389	0.0000	0.0000	0
2023/07/31	2032	01/02/2024	12.62	Call	Bond Future	8,083.5900	8.0836	7,918.5100	7.9185	(2.042)	0	0	0
2023/07/31	2032	01/02/2024	12.62	Put	Bond Future	708.0800	0.7081	747.2000	0.7472	5.525	0	0	1,200
2023/07/31	2032	01/02/2024	11.85	Call	Bond Future	5,372.7800	5.3728	5,235.8600	5.2359	(2.548)	0	0	0
2023/07/31	2032	01/02/2024	11.85	Put	Bond Future	1,362.0500	1.3621	1,429.3300	1.4293	4.940	0	0	0
2023/07/31	2032	01/02/2024	12.50	Put	Bond Future	784.4600	0.7845	827.0400	0.8270	5.428	0	0	200
2023/07/31	2032	01/02/2024	10.59	Put	Bond Future	3,818.8600	3.8189	3,924.2500	3.9243	2.760	0	0	0
2023/07/31	2032	01/02/2024	10.76	Call	Bond Future	2,255.8600	2.2559	2,158.1500	2.1581	(4.331)	0	0	1,200
2023/07/31	2032	01/02/2024	10.76	Put	Bond Future	3,340.0900	3.3401	3,446.5800	3.4466	3.188	0	0	0
2023/07/31	2032	01/02/2024	10.78	Put	Bond Future	3,288.0300	3.2880	3,394.0600	3.3941	3.225	0	0	0
2023/07/31	2032	02/05/2024	13.18	Call	Bond Future	9,966.7500	9.9667	9,777.5200	9.7775	(1.899)	0	0	0
2023/07/31	2032	02/05/2024	13.18	Put	Bond Future	786.6800	0.7867	806.1200	0.8061	2.471	0	0	500
2023/07/31	2032	02/05/2024	12.90	Call	Bond Future	8,990.1400	8.9901	8,842.5800	8.8426	(1.641)	0	0	0
2023/07/31	2032	02/05/2024	10.65	Call	Bond Future	2,335.4100	2.3354	2,262.6000	2.2626	(3.118)	0	0	1,550
2023/07/31	2032	02/05/2024	10.65	Put	Bond Future	4,310.3100	4.3103	4,446.1700	4.4462	3.152	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
2023/07/31	2032	02/05/2024	10.86	Call	Bond Future	2,784.5300	2.7845	2,712.4700	2.7125	(2.588)	0	0	1,000
2023/07/31	2032	02/05/2024	10.86	Put	Bond Future	3,755.7900	3.7558	3,892.4000	3.8924	3.637	0	0	0
2023/07/31	2032	02/05/2024	10.56	Call	Bond Future	2,159.5700	2.1596	2,084.7200	2.0847	(3.466)	0	0	0
2023/07/31	2032	02/05/2024	10.56	Put	Bond Future	4,569.2200	4.5692	4,703.0400	4.7030	2.929	0	0	0
2023/07/31	2032	02/05/2024	10.36	Call	Bond Future	1,797.5700	1.7976	1,728.3900	1.7284	(3.849)	0	0	1,000
2023/07/31	2032	02/05/2024	10.36	Put	Bond Future	5,183.3600	5.1834	5,322.8500	5.3228	2.691	0	0	0
2023/07/31	2032	02/05/2024			Bond Future	11.0663	86.2359	11.1110	86.0273	0.404	0.0000	0.0000	0
2023/07/31	2032	02/05/2024	13.35	Call	Bond Future	10,546.6200	10.5466	10,342.9900	10.3430	(1.931)	0	0	0
2023/07/31	2032	02/05/2024	13.35	Put	Bond Future	685.6100	0.6856	690.6500	0.6906	0.735	0	0	1,550
2023/07/31	2032	02/05/2024	11.09	Call	Bond Future	3,335.4700	3.3355	3,259.5600	3.2596	(2.276)	0	0	500
2023/07/31	2032	02/05/2024	11.09	Put	Bond Future	3,224.5400	3.2245	3,357.3000	3.3573	4.117	0	0	0
2023/07/31	2032	02/05/2024	11.35	Call	Bond Future	4,022.2100	4.0222	3,938.1400	3.9381	(2.090)	0	0	1,550
2023/07/31	2032	02/05/2024	11.35	Put	Bond Future	2,709.0200	2.7090	2,833.6200	2.8336	4.599	0	0	0
2023/07/31	2032	02/05/2024	12.90	Put	Bond Future	949.3600	0.9494	1,010.4700	1.0105	6.437	0	0	1,000
2023/07/31	2032	02/05/2024	10.59	Call	Bond Future	2,217.2000	2.2172	2,143.2100	2.1432	(3.337)	0	0	500
2023/07/31	2032	02/05/2024	10.59	Put	Bond Future	4,481.6200	4.4816	4,616.3000	4.6163	3.005	0	0	0
2023/07/31	2032	02/05/2024	10.54	Call	Bond Future	2,121.4600	2.1215	2,046.4300	2.0464	(3.537)	0	0	0
2023/07/31	2032	02/05/2024	10.54	Put	Bond Future	4,628.1000	4.6281	4,761.7400	4.7617	2.888	0	0	0
2023/07/31	2032	02/05/2024	10.55	Call	Bond Future	2,140.4700	2.1405	2,065.5300	2.0655	(3.501)	0	0	0
2023/07/31	2032	02/05/2024	10.55	Put	Bond Future	4,598.9900	4.5986	4,732.3200	4.7323	2.908	0	0	0
2023/07/31	2032	01/08/2024	11.15	Call	Bond Future	3,481.7200	3.4817	3,304.8500	3.3049	(5.080)	0	0	0
2023/07/31	2032	01/08/2024	11.15	Put	Bond Future	3,462.2200	3.4622	3,498.6900	3.4987	1.053	0	0	0
2023/07/31	2032	01/08/2024			Bond Future	11.1457	88.2125	11.1925	87.9992	0.420	0.0000	0.0000	0
2023/07/31	2032	01/08/2024	11.14	Call	Bond Future	3,456.9600	3.4570	3,280.5300	3.2805	(5.104)	0	0	0
2023/07/31	2032	01/08/2024	11.14	Put	Bond Future	3,483.1400	3.4831	3,520.0500	3.5200	1.060	0	0	0
2023/07/31	2032	01/08/2024	11.13	Call	Bond Future	3,432.6200	3.4326	3,256.6600	3.2567	(5.126)	0	0	0
2023/07/31	2032	01/08/2024	11.13	Put	Bond Future	3,504.5100	3.5045	3,541.8900	3.5419	1.067	0	0	0
2023/07/31	2033	03/08/2023			Bond Future	118.1521	118.1521	117.9482	117.9482	(0.173)	0.0000	0.0000	977
2023/07/31	2033	02/11/2023			Bond Future	119.3469	119.3469	119.1380	119.1380	(0.175)	0.0000	0.0000	2,255
2023/07/31	2033	01/02/2024			Bond Future	122.0626	122.0626	121.8488	121.8488	(0.175)	0.0000	0.0000	6,141
2023/07/31	2033	02/05/2024			Bond Future	123.3858	123.3858	123.1674	123.1674	(0.177)	0.0000	0.0000	0
2023/07/31	2033	01/08/2024			Bond Future	126.2421	126.2421	126.0188	126.0188	(0.177)	0.0000	0.0000	0
2023/07/31	2037	03/08/2023	12.12	Call	Bond Future	1,698.0300	1.6980	1,431.7000	1.4317	(15.685)	0	0	0
2023/07/31	2037	03/08/2023	12.12	Put	Bond Future	96.5000	0.0965	45.7700	0.0458	(52.570)	0	0	0
2023/07/31	2037	03/08/2023	12.13	Call	Bond Future	1,745.1200	1.7451	1,480.8200	1.4808	(15.145)	0	0	0
2023/07/31	2037	03/08/2023	12.13	Put	Bond Future	89.8200	0.0898	41.1200	0.0411	(54.220)	0	0	0
2023/07/31	2037	03/08/2023			Bond Future	11.8268	78.0285	11.8658	77.8130	0.329	0.0000	0.0000	45,217
2023/07/31	2037	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/31	2037	03/08/2023	10.30	Put	Bond Future	9,189.8000	9.1898	9,405.4000	9.4054	2.346	0	0	0
2023/07/31	2037	03/08/2023	11.00	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	1,730
2023/07/31	2037	03/08/2023	11.00	Put	Bond Future	4,791.4400	4.7914	5,006.9900	5.0070	4.499	0	0	0
2023/07/31	2037	03/08/2023	12.14	Call	Bond Future	1,792.5500	1.7925	1,530.2800	1.5303	(14.631)	0	0	0
2023/07/31	2037	03/08/2023	12.14	Put	Bond Future	83.5400	0.0835	36.8700	0.0369	(55.865)	0	0	0
2023/07/31	2037	02/11/2023	12.52	Call	Bond Future	4,390.5200	4.3905	4,205.3800	4.2054	(4.217)	0	0	731
2023/07/31	2037	02/11/2023	12.52	Put	Bond Future	1,236.6200	1.2366	1,272.1300	1.2721	2.872	0	0	0
2023/07/31	2037	02/11/2023	13.89	Call	Bond Future	9,969.8500	9.9699	9,750.5900	9.7506	(2.199)	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
2023/07/31	2037	02/11/2023	13.89	Put	Bond Future	242.3100	0.2423	243.7000	0.2437	0.574	0	0	731
2023/07/31	2037	02/11/2023	11.56	Put	Bond Future	3,489.0300	3.4890	3,597.2400	3.5972	3.101	0	0	0
2023/07/31	2037	02/11/2023	11.57	Call	Bond Future	1,479.7000	1.4797	1,366.2800	1.3663	(7.665)	0	0	0
2023/07/31	2037	02/11/2023	11.55	Put	Bond Future	3,523.6600	3.5237	3,632.8500	3.6329	3.099	0	0	0
2023/07/31	2037	02/11/2023			Bond Future	11.9249	79.7390	11.9653	79.5183	0.339	0.0000	0.0000	64,136
2023/07/31	2037	02/11/2023	11.56	Call	Bond Future	1,457.5100	1.4575	1,345.0700	1.3451	(7.715)	0	0	0
2023/07/31	2037	02/11/2023	11.57	Put	Bond Future	3,454.5100	3.4545	3,561.7400	3.5617	3.104	0	0	0
2023/07/31	2037	02/11/2023	12.02	Call	Bond Future	2,679.9700	2.6800	2,526.1200	2.5261	(5.741)	0	0	731
2023/07/31	2037	02/11/2023	12.02	Put	Bond Future	2,162.7700	2.1628	2,229.5700	2.2296	3.089	0	0	0
2023/07/31	2037	02/11/2023	11.55	Call	Bond Future	1,435.3700	1.4354	1,323.9100	1.3239	(7.765)	0	0	0
2023/07/31	2037	01/02/2024	12.93	Call	Bond Future	6,244.1800	6.2442	6,129.5400	6.1295	(1.836)	0	0	0
2023/07/31	2037	01/02/2024	12.93	Put	Bond Future	1,575.3800	1.5754	1,686.4100	1.6864	7.048	0	0	2,500
2023/07/31	2037	01/02/2024	13.93	Put	Bond Future	711.8500	0.7119	772.3200	0.7723	8.495	0	0	2,500
2023/07/31	2037	01/02/2024	12.33	Call	Bond Future	4,167.6000	4.1676	4,087.4200	4.0874	(1.924)	0	0	0
2023/07/31	2037	01/02/2024	12.33	Put	Bond Future	2,533.3300	2.5333	2,678.8200	2.6788	5.743	0	0	0
2023/07/31	2037	01/02/2024	12.09	Put	Bond Future	3,058.6100	3.0586	3,214.6300	3.2146	5.101	0	0	0
2023/07/31	2037	01/02/2024			Bond Future	12.0213	77.2781	12.0634	77.0524	0.350	0.0000	0.0000	76,958
2023/07/31	2037	01/02/2024	13.93	Call	Bond Future	10,050.2900	10.0503	9,885.0900	9.8851	(1.644)	0	0	0
2023/07/31	2037	01/02/2024	12.31	Call	Bond Future	4,103.4600	4.1035	4,024.3600	4.0244	(1.928)	0	0	0
2023/07/31	2037	01/02/2024	12.31	Put	Bond Future	2,573.5400	2.5735	2,720.1100	2.7201	5.695	0	0	0
2023/07/31	2037	01/02/2024	12.32	Call	Bond Future	4,135.5900	4.1356	4,055.8400	4.0558	(1.928)	0	0	0
2023/07/31	2037	01/02/2024	12.32	Put	Bond Future	2,553.4700	2.5535	2,699.3900	2.6994	5.715	0	0	0
2023/07/31	2037	01/02/2024	12.09	Call	Bond Future	3,426.5900	3.4266	3,356.9400	3.3569	(2.033)	0	0	2,500
2023/07/31	2037	02/05/2024	11.44	Call	Bond Future	2,276.4900	2.2765	2,217.6900	2.2177	(2.583)	0	0	0
2023/07/31	2037	02/05/2024	11.44	Put	Bond Future	6,025.8900	6.0259	6,197.6600	6.1977	2.851	0	0	0
2023/07/31	2037	02/05/2024	11.45	Call	Bond Future	2,297.2200	2.2972	2,237.6800	2.2377	(2.592)	0	0	0
2023/07/31	2037	02/05/2024	11.43	Put	Bond Future	6,062.2900	6.0623	6,234.2700	6.2343	2.837	0	0	0
2023/07/31	2037	02/05/2024			Bond Future	12.1240	79.0202	12.1677	78.7896	0.360	0.0000	0.0000	0
2023/07/31	2037	02/05/2024	11.45	Put	Bond Future	5,989.9200	5.9899	6,160.9500	6.1610	2.855	0	0	0
2023/07/31	2037	02/05/2024	11.43	Call	Bond Future	2,256.1400	2.2561	2,197.5500	2.1975	(2.597)	0	0	0
2023/07/31	2037	01/08/2024	12.10	Call	Bond Future	4,064.0700	4.0641	3,982.8000	3.9828	(2.000)	0	0	0
2023/07/31	2037	01/08/2024	12.10	Put	Bond Future	4,735.4700	4.7355	4,890.0200	4.8900	3.264	0	0	0
2023/07/31	2037	01/08/2024	12.09	Call	Bond Future	4,037.7500	4.0377	3,956.6400	3.9566	(2.009)	0	0	0
2023/07/31	2037	01/08/2024	12.09	Put	Bond Future	4,761.9200	4.7619	4,916.6300	4.9166	3.249	0	0	0
2023/07/31	2037	01/08/2024			Bond Future	12.2281	76.5753	12.2735	76.3395	0.371	0.0000	0.0000	0
2023/07/31	2037	01/08/2024	12.11	Call	Bond Future	4,090.4700	4.0905	4,009.0300	4.0090	(1.991)	0	0	0
2023/07/31	2037	01/08/2024	12.11	Put	Bond Future	4,709.1500	4.7092	4,863.5300	4.8635	3.278	0	0	0
2023/07/31	2038	03/08/2023			Bond Future	127.0615	127.0615	127.2048	127.2048	0.113	0.0000	0.0000	737
2023/07/31	2038	02/11/2023			Bond Future	129.8783	129.8783	130.0242	130.0242	0.112	0.0000	0.0000	4,602
2023/07/31	2038	01/02/2024			Bond Future	130.8227	130.8227	130.9719	130.9719	0.114	0.0000	0.0000	0
2023/07/31	2038	02/05/2024			Bond Future	133.8028	133.8028	133.9557	133.9557	0.114	0.0000	0.0000	0
2023/07/31	2038	01/08/2024			Bond Future	134.8375	134.8375	134.9939	134.9939	0.116	0.0000	0.0000	0
2023/07/31	2040	03/08/2023	12.23	Call	Bond Future	1,148.5900	1.1486	890.3300	0.8903	(22.485)	0	0	0
2023/07/31	2040	03/08/2023	12.23	Put	Bond Future	261.4200	0.2614	171.9000	0.1719	(34.244)	0	0	0
2023/07/31	2040	03/08/2023			Bond Future	12.0770	78.4016	12.1059	78.2329	0.239	0.0000	0.0000	17,094
2023/07/31	2040	03/08/2023	12.21	Call	Bond Future	1,066.2200	1.0662	806.2800	0.8063	(24.380)	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
2023/07/31	2040	03/08/2023	12.21	Put	Bond Future	294.1100	0.2941	202.9100	0.2029	(31.009)	0	0	0
2023/07/31	2040	03/08/2023	12.22	Call	Bond Future	1,107.0800	1.1071	847.8300	0.8478	(23.417)	0	0	0
2023/07/31	2040	03/08/2023	12.22	Put	Bond Future	277.4100	0.2774	186.9000	0.1869	(32.627)	0	0	0
2023/07/31	2040	02/11/2023	12.60	Call	Bond Future	3,920.9600	3.9210	3,842.5200	3.8425	(2.001)	0	0	128
2023/07/31	2040	02/11/2023	12.60	Put	Bond Future	1,548.3200	1.5483	1,642.6900	1.6427	6.095	0	0	0
2023/07/31	2040	02/11/2023	13.64	Call	Bond Future	8,213.2700	8.2133	8,077.3500	8.0774	(1.655)	0	0	0
2023/07/31	2040	02/11/2023	13.64	Put	Bond Future	455.3900	0.4554	492.2800	0.4923	8.101	0	0	128
2023/07/31	2040	02/11/2023	11.60	Put	Bond Future	4,517.5000	4.5175	4,654.7600	4.6548	3.038	0	0	0
2023/07/31	2040	02/11/2023	12.10	Put	Bond Future	2,704.4500	2.7044	2,827.3600	2.8274	4.545	0	0	0
2023/07/31	2040	02/11/2023	11.50	Call	Bond Future	892.5600	0.8926	861.9100	0.8619	(3.434)	0	0	875
2023/07/31	2040	02/11/2023	11.50	Put	Bond Future	4,963.5600	4.9636	5,105.7200	5.1057	2.864	0	0	0
2023/07/31	2040	02/11/2023	11.58	Call	Bond Future	1,030.6000	1.0306	996.0300	0.9960	(3.354)	0	0	0
2023/07/31	2040	02/11/2023	11.58	Put	Bond Future	4,604.5100	4.6045	4,742.7500	4.7427	3.002	0	0	0
2023/07/31	2040	02/11/2023	11.59	Call	Bond Future	1,048.7600	1.0488	1,013.6400	1.0136	(3.349)	0	0	0
2023/07/31	2040	02/11/2023			Bond Future	12.1784	80.1202	12.2084	79.9474	0.247	0.0000	0.0000	34,021
2023/07/31	2040	02/11/2023	12.97	Call	Bond Future	5,369.2100	5.3692	5,268.3800	5.2684	(1.878)	0	0	0
2023/07/31	2040	02/11/2023	12.97	Put	Bond Future	1,007.1600	1.0072	1,079.1400	1.0791	7.147	0	0	875
2023/07/31	2040	02/11/2023	11.60	Call	Bond Future	1,067.1300	1.0671	1,031.5800	1.0316	(3.331)	0	0	0
2023/07/31	2040	02/11/2023	11.80	Call	Bond Future	1,477.4600	1.4775	1,433.6000	1.4336	(2.969)	0	0	128
2023/07/31	2040	02/11/2023	11.80	Put	Bond Future	3,708.2400	3.7082	3,837.1900	3.8372	3.477	0	0	0
2023/07/31	2040	02/11/2023	12.10	Call	Bond Future	2,250.3100	2.2503	2,200.4100	2.2004	(2.217)	0	0	875
2023/07/31	2040	02/11/2023	11.59	Put	Bond Future	4,560.8600	4.5609	4,698.5500	4.6986	3.019	0	0	0
2023/07/31	2040	01/02/2024	12.33	Call	Bond Future	3,596.6100	3.5966	3,561.9700	3.5620	(0.963)	0	0	0
2023/07/31	2040	01/02/2024	12.33	Put	Bond Future	3,305.5300	3.3055	3,447.6100	3.4476	4.298	0	0	0
2023/07/31	2040	01/02/2024	12.34	Call	Bond Future	3,627.7000	3.6277	3,592.5500	3.5925	(0.969)	0	0	0
2023/07/31	2040	01/02/2024	12.34	Put	Bond Future	3,280.1900	3.2802	3,421.7600	3.4218	4.316	0	0	0
2023/07/31	2040	01/02/2024			Bond Future	12.2786	77.4175	12.3098	77.2408	0.254	0.0000	0.0000	93,216
2023/07/31	2040	01/02/2024	12.35	Call	Bond Future	3,658.9100	3.6589	3,623.4600	3.6235	(0.969)	0	0	0
2023/07/31	2040	01/02/2024	12.35	Put	Bond Future	3,255.0300	3.2550	3,396.3000	3.3963	4.340	0	0	0
2023/07/31	2040	02/05/2024	11.60	Call	Bond Future	2,215.7600	2.2158	2,133.1100	2.1331	(3.730)	0	0	0
2023/07/31	2040	02/05/2024	11.61	Call	Bond Future	2,236.5700	2.2366	2,153.4600	2.1535	(3.716)	0	0	0
2023/07/31	2040	02/05/2024	11.62	Put	Bond Future	6,727.5400	6.7275	6,824.5400	6.8245	1.442	0	0	0
2023/07/31	2040	02/05/2024			Bond Future	12.3844	79.1627	12.4168	78.9821	0.261	0.0000	0.0000	0
2023/07/31	2040	02/05/2024	11.60	Put	Bond Future	6,808.1100	6.8081	6,906.0400	6.9060	1.438	0	0	0
2023/07/31	2040	02/05/2024	11.61	Put	Bond Future	6,767.7300	6.7677	6,865.2000	6.8652	1.440	0	0	0
2023/07/31	2040	02/05/2024	11.62	Call	Bond Future	2,257.4900	2.2575	2,173.9100	2.1739	(3.702)	0	0	0
2023/07/31	2040	01/08/2024	12.34	Call	Bond Future	4,177.3800	4.1774	3,960.5500	3.9606	(5.191)	0	0	0
2023/07/31	2040	01/08/2024	12.34	Put	Bond Future	5,021.4500	5.0214	4,989.2400	4.9892	(0.641)	0	0	0
2023/07/31	2040	01/08/2024			Bond Future	12.4919	76.4706	12.5255	76.2860	0.269	0.0000	0.0000	0
2023/07/31	2040	01/08/2024	12.32	Call	Bond Future	4,122.2600	4.1223	3,905.6100	3.9056	(5.256)	0	0	0
2023/07/31	2040	01/08/2024	12.32	Put	Bond Future	5,078.5200	5.0785	5,046.4900	5.0465	(0.631)	0	0	0
2023/07/31	2040	01/08/2024	12.33	Call	Bond Future	4,149.9400	4.1499	3,932.8900	3.9329	(5.230)	0	0	0
2023/07/31	2040	01/08/2024	12.33	Put	Bond Future	5,050.0700	5.0501	5,017.6400	5.0176	(0.642)	0	0	0
2023/07/31	2044	03/08/2023	12.00	Call	Bond Future	270.6600	0.2707	92.9900	0.0930	(65.643)	0	0	0
2023/07/31	2044	03/08/2023	12.00	Put	Bond Future	1,113.1400	1.1131	1,134.8400	1.1348	1.949	0	0	4,754
2023/07/31	2044	03/08/2023	12.15	Call	Bond Future	632.4200	0.6324	359.7400	0.3597	(43.117)	0	0	0
2023/07/31	2044	03/08/2023	12.15	Put	Bond Future	583.9300	0.5839	510.6200	0.5106	(12.555)	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
2023/07/31	2044	03/08/2023	12.16	Call	Bond Future	663.5200	0.6635	386.8300	0.3868	(41.700)	0	0	0
2023/07/31	2044	03/08/2023	12.16	Put	Bond Future	556.2600	0.5563	478.9400	0.4789	(13.900)	0	0	0
2023/07/31	2044	03/08/2023			Bond Future	12.1418	74.7495	12.1757	74.5501	0.280	0.0000	0.0000	15,600
2023/07/31	2044	03/08/2023	11.75	Call	Bond Future	33.9500	0.0340	2.4300	0.0024	(92.842)	0	0	4,553
2023/07/31	2044	03/08/2023	11.75	Put	Bond Future	2,401.5400	2.4015	2,569.3900	2.5694	6.989	0	0	3,076
2023/07/31	2044	03/08/2023	12.17	Call	Bond Future	695.4400	0.6954	415.1600	0.4152	(40.303)	0	0	0
2023/07/31	2044	03/08/2023	12.17	Put	Bond Future	529.4900	0.5295	448.5800	0.4486	(15.281)	0	0	0
2023/07/31	2044	03/08/2023	12.50	Call	Bond Future	2,129.5500	2.1296	1,882.3100	1.8823	(11.610)	0	0	0
2023/07/31	2044	03/08/2023	12.50	Put	Bond Future	69.6300	0.0696	21.7600	0.0218	(68.749)	0	0	9,106
2023/07/31	2044	02/11/2023	11.57	Call	Bond Future	928.9200	0.9289	892.7200	0.8927	(3.897)	0	0	0
2023/07/31	2044	02/11/2023	11.57	Put	Bond Future	4,995.0700	4.9951	5,162.9100	5.1629	3.360	0	0	0
2023/07/31	2044	02/11/2023			Bond Future	12.2397	76.3880	12.2749	76.1840	0.288	0.0000	0.0000	50,738
2023/07/31	2044	02/11/2023	11.55	Call	Bond Future	895.3800	0.8954	860.4000	0.8604	(3.907)	0	0	0
2023/07/31	2044	02/11/2023	11.55	Put	Bond Future	5,088.6200	5.0886	5,257.6800	5.2577	3.322	0	0	0
2023/07/31	2044	02/11/2023	11.56	Call	Bond Future	912.0500	0.9120	876.4600	0.8765	(3.902)	0	0	0
2023/07/31	2044	02/11/2023	11.56	Put	Bond Future	5,041.7000	5.0417	5,210.1500	5.2101	3.341	0	0	0
2023/07/31	2044	01/02/2024	12.29	Call	Bond Future	3,360.3400	3.3603	3,319.6400	3.3196	(1.211)	0	0	0
2023/07/31	2044	01/02/2024	12.29	Put	Bond Future	3,626.6400	3.6266	3,794.6200	3.7946	4.632	0	0	0
2023/07/31	2044	01/02/2024			Bond Future	12.3364	73.7265	12.3729	73.5178	0.296	0.0000	0.0000	31,797
2023/07/31	2044	01/02/2024	12.27	Call	Bond Future	3,300.5500	3.3006	3,260.6000	3.2606	(1.210)	0	0	0
2023/07/31	2044	01/02/2024	12.27	Put	Bond Future	3,682.1900	3.6822	3,850.9200	3.8509	4.582	0	0	0
2023/07/31	2044	01/02/2024	12.28	Call	Bond Future	3,330.4900	3.3305	3,289.9600	3.2900	(1.217)	0	0	0
2023/07/31	2044	01/02/2024	12.28	Put	Bond Future	3,654.4200	3.6544	3,822.5700	3.8226	4.601	0	0	0
2023/07/31	2044	02/05/2024	11.67	Call	Bond Future	2,262.6200	2.2626	2,217.1100	2.2171	(2.011)	0	0	0
2023/07/31	2044	02/05/2024	11.67	Put	Bond Future	6,822.0200	6.8220	6,989.8200	6.9898	2.460	0	0	0
2023/07/31	2044	02/05/2024			Bond Future	12.4381	75.3885	12.4759	75.1752	0.305	0.0000	0.0000	0
2023/07/31	2044	02/05/2024	11.65	Call	Bond Future	2,224.7800	2.2248	2,175.4900	2.1755	(2.215)	0	0	0
2023/07/31	2044	02/05/2024	11.65	Put	Bond Future	6,909.1400	6.9091	7,073.1600	7.0732	2.374	0	0	0
2023/07/31	2044	02/05/2024	11.66	Call	Bond Future	2,243.5300	2.2435	2,196.2400	2.1962	(2.108)	0	0	0
2023/07/31	2044	02/05/2024	11.66	Put	Bond Future	6,865.3700	6.8654	7,031.3900	7.0314	2.418	0	0	0
2023/07/31	2044	01/08/2024	12.28	Call	Bond Future	3,962.3900	3.9624	3,939.1200	3.9391	(0.587)	0	0	0
2023/07/31	2044	01/08/2024	12.28	Put	Bond Future	5,439.2900	5.4393	5,634.1000	5.6341	3.582	0	0	0
2023/07/31	2044	01/08/2024	12.29	Call	Bond Future	3,989.4100	3.9894	3,966.0100	3.9660	(0.587)	0	0	0
2023/07/31	2044	01/08/2024	12.29	Put	Bond Future	5,408.8400	5.4088	5,603.5200	5.6035	3.599	0	0	0
2023/07/31	2044	01/08/2024			Bond Future	12.5411	72.7350	12.5804	72.5169	0.313	0.0000	0.0000	0
2023/07/31	2044	01/08/2024	12.30	Call	Bond Future	4,016.5200	4.0165	3,992.9900	3.9930	(0.586)	0	0	0
2023/07/31	2044	01/08/2024	12.30	Put	Bond Future	5,378.5400	5.3785	5,573.0900	5.5731	3.617	0	0	0
2023/07/31	2046	03/08/2023			Bond Future	112.1812	112.1812	112.1764	112.1764	(0.004)	0.0000	0.0000	10,131
2023/07/31	2046	02/11/2023			Bond Future	112.5794	112.5794	112.5741	112.5741	(0.005)	0.0000	0.0000	16,070
2023/07/31	2046	01/02/2024			Bond Future	115.1411	115.1411	115.1355	115.1355	(0.005)	0.0000	0.0000	0
2023/07/31	2046	02/05/2024			Bond Future	115.6225	115.6225	115.6170	115.6170	(0.005)	0.0000	0.0000	0
2023/07/31	2046	01/08/2024			Bond Future	118.2988	118.2988	118.2932	118.2932	(0.005)	0.0000	0.0000	0
2023/07/31	2050	03/08/2023			Bond Future	110.9514	110.9514	112.1024	112.1024	1.037	0.0000	0.0000	9,124
2023/07/31	2050	02/11/2023			Bond Future	113.4110	113.4110	114.5871	114.5871	1.037	0.0000	0.0000	14,011
2023/07/31	2050	01/02/2024			Bond Future	113.7520	113.7520	114.9547	114.9547	1.057	0.0000	0.0000	0
2023/07/31	2050	02/05/2024			Bond Future	116.3433	116.3433	117.5736	117.5736	1.057	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
2023/07/31	2050	01/08/2024			Bond Future	116.7376	116.7376	117.9962	117.9962	1.078	0.0000	0.0000	0
2023/07/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	AL37	03/08/2023			Index Future	893.3970	893.3970	892.3940	892.3940	(0.112)	0.0000	0.0000	0
2023/07/31	AL37	02/11/2023			Index Future	912.9810	912.9810	911.9450	911.9450	(0.113)	0.0000	0.0000	0
2023/07/31	AL37	01/02/2024			Index Future	933.5380	933.5380	932.4770	932.4770	(0.114)	0.0000	0.0000	0
2023/07/31	AL37	02/05/2024			Index Future	954.5960	954.5960	953.5150	953.5150	(0.113)	0.0000	0.0000	0
2023/07/31	AL37	01/08/2024			Index Future	976.4910	976.4910	975.3890	975.3890	(0.113)	0.0000	0.0000	0
2023/07/31	AL7T	03/08/2023			Index Future	1,026.6770	1,026.6770	1,024.5940	1,024.5940	(0.203)	0.0000	0.0000	0
2023/07/31	AL7T	02/11/2023			Index Future	1,049.1820	1,049.1820	1,047.0410	1,047.0410	(0.204)	0.0000	0.0000	0
2023/07/31	AL7T	01/02/2024			Index Future	1,072.8060	1,072.8060	1,070.6140	1,070.6140	(0.204)	0.0000	0.0000	0
2023/07/31	AL7T	02/05/2024			Index Future	1,097.0060	1,097.0060	1,094.7690	1,094.7690	(0.204)	0.0000	0.0000	0
2023/07/31	AL7T	01/08/2024			Index Future	1,122.1670	1,122.1670	1,119.8830	1,119.8830	(0.204)	0.0000	0.0000	0
2023/07/31	ALBI	03/08/2023			Index Future	895.5630	895.5630	893.9260	893.9260	(0.183)	0.0000	0.0000	1
2023/07/31	ALBI	02/11/2023			Index Future	915.1940	915.1940	913.5110	913.5110	(0.184)	0.0000	0.0000	106
2023/07/31	ALBI	01/02/2024			Index Future	935.8010	935.8010	934.0780	934.0780	(0.184)	0.0000	0.0000	0
2023/07/31	ALBI	02/05/2024			Index Future	956.9100	956.9100	955.1520	955.1520	(0.184)	0.0000	0.0000	0
2023/07/31	ALBI	01/08/2024			Index Future	978.8590	978.8590	977.0630	977.0630	(0.183)	0.0000	0.0000	0
2023/07/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C050	31/12/2050			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
2023/07/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/31	ES33	03/08/2023			Bond Future	12.2939	75.6445	12.3275	75.4905	0.273	0.0000	0.0000	350
2023/07/31	ES33	02/11/2023			Bond Future	12.4233	73.5231	12.4583	73.3654	0.282	0.0000	0.0000	0
2023/07/31	ES33	01/02/2024			Bond Future	12.5531	75.1961	12.5897	75.0348	0.292	0.0000	0.0000	0
2023/07/31	ES33	02/05/2024			Bond Future	12.6865	73.1088	12.7246	72.9440	0.301	0.0000	0.0000	0
2023/07/31	ES33	01/08/2024			Bond Future	12.8194	74.8002	12.8592	74.6317	0.311	0.0000	0.0000	0
2023/07/31	ES42	03/08/2023			Bond Future	12.7535	72.3535	12.7871	72.1758	0.264	0.0000	0.0000	4,000
2023/07/31	ES42	02/11/2023			Bond Future	12.8773	69.6940	12.9124	69.5121	0.272	0.0000	0.0000	0
2023/07/31	ES42	01/02/2024			Bond Future	12.9956	71.2801	13.0320	71.0939	0.280	0.0000	0.0000	0
2023/07/31	ES42	02/05/2024			Bond Future	13.1213	68.6407	13.1592	68.4504	0.288	0.0000	0.0000	0
2023/07/31	ES42	01/08/2024			Bond Future	13.2446	70.2281	13.2839	70.0335	0.297	0.0000	0.0000	0
2023/07/31	GOVI	03/08/2023	837.21	Call	GOVI	455,360.0000	45.5360	439,170.0000	43.9170	(3.555)	0	0	0
2023/07/31	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/31	GOVI	03/08/2023	837.22	Call	GOVI	455,260.0000	45.5260	439,070.0000	43.9070	(3.556)	0	0	0
2023/07/31	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/31	GOVI	03/08/2023			GOVI	882.7460	882.7460	881.1270	881.1270	(0.183)	0.0000	0.0000	13
2023/07/31	GOVI	03/08/2023	837.23	Call	GOVI	455,160.0000	45.5160	438,970.0000	43.8970	(3.557)	0	0	0
2023/07/31	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/31	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/31	GOVI	02/11/2023	885.82	Call	GOVI	162,760.0000	16.2760	146,100.0000	14.6100	(10.236)	0	0	0
2023/07/31	GOVI	02/11/2023			GOVI	902.0960	902.0960	900.4300	900.4300	(0.185)	0.0000	0.0000	825
2023/07/31	GOVI	02/11/2023	885.80	Call	GOVI	162,960.0000	16.2960	146,300.0000	14.6300	(10.223)	0	0	0
2023/07/31	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/31	GOVI	02/11/2023	885.81	Call	GOVI	162,860.0000	16.2860	146,200.0000	14.6200	(10.230)	0	0	0
2023/07/31	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/31	GOVI	01/02/2024	880.00	Call	GOVI	424,080.0000	42.4080	407,030.0000	40.7030	(4.020)	0	0	0
2023/07/31	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/31	GOVI	01/02/2024			GOVI	922.4080	922.4080	920.7030	920.7030	(0.185)	0.0000	0.0000	0
2023/07/31	GOVI	01/02/2024	879.98	Call	GOVI	424,280.0000	42.4280	407,230.0000	40.7230	(4.019)	0	0	0
2023/07/31	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/31	GOVI	01/02/2024	879.99	Call	GOVI	424,180.0000	42.4180	407,130.0000	40.7130	(4.020)	0	0	0
2023/07/31	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/31	GOVI	02/05/2024	950.97	Put	GOVI	77,540.0000	7.7540	94,940.0000	9.4940	22.440	0	0	0
2023/07/31	GOVI	02/05/2024	950.98	Put	GOVI	77,640.0000	7.7640	95,040.0000	9.5040	22.411	0	0	0
2023/07/31	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/31	GOVI	02/05/2024			GOVI	943.2160	943.2160	941.4760	941.4760	(0.184)	0.0000	0.0000	0
2023/07/31	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/31	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/31	GOVI	02/05/2024	950.99	Put	GOVI	77,740.0000	7.7740	95,140.0000	9.5140	22.382	0	0	0
2023/07/31	GOVI	01/08/2024	943.39	Call	GOVI	214,600.0000	21.4600	196,830.0000	19.6830	(8.281)	0	0	0
2023/07/31	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/31	GOVI	01/08/2024			GOVI	964.8500	964.8500	963.0730	963.0730	(0.184)	0.0000	0.0000	0
2023/07/31	GOVI	01/08/2024	943.37	Call	GOVI	214,800.0000	21.4800	197,030.0000	19.7030	(8.273)	0	0	0
2023/07/31	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/31	GOVI	01/08/2024	943.38	Call	GOVI	214,700.0000	21.4700	196,930.0000	19.6930	(8.277)	0	0	0
2023/07/31	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/31	IGOV	03/08/2023			Index Future	327.8960	327.8960	328.3150	328.3150	0.128	0.0000	0.0000	168
2023/07/31	IGOV	02/11/2023			Index Future	335.1650	335.1650	335.5900	335.5900	0.127	0.0000	0.0000	515
2023/07/31	IGOV	01/02/2024			Index Future	342.7910	342.7910	343.2250	343.2250	0.127	0.0000	0.0000	0
2023/07/31	IGOV	02/05/2024			Index Future	350.6020	350.6020	351.0470	351.0470	0.127	0.0000	0.0000	0
2023/07/31	IGOV	01/08/2024			Index Future	358.7190	358.7190	359.1760	359.1760	0.127	0.0000	0.0000	0
2023/07/31	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/31	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/31	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/31	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/31	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	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
2023/07/31	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/31	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/31	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/31	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/07/31	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/31	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/31	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/31	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/31	JBAF	16/08/2023			Jibar Tradeable Future	8.4350	91.5650	8.4400	91.5600	0.059	0.0000	0.0000	0
2023/07/31	JBAF	20/09/2023			Jibar Tradeable Future	8.4400	91.5600	8.4450	91.5550	0.059	0.0000	0.0000	0
2023/07/31	JBAF	18/10/2023			Jibar Tradeable Future	8.4800	91.5200	8.4850	91.5150	0.059	0.0000	0.0000	0
2023/07/31	JBAF	15/11/2023			Jibar Tradeable Future	8.4900	91.5100	8.4950	91.5050	0.059	0.0000	0.0000	0
2023/07/31	JBAF	20/12/2023			Jibar Tradeable Future	8.4800	91.5200	8.4950	91.5050	0.177	0.0000	0.0000	0
2023/07/31	JBAF	17/01/2024			Jibar Tradeable Future	8.4450	91.5550	8.4700	91.5300	0.296	0.0000	0.0000	0
2023/07/31	JBAF	20/03/2024			Jibar Tradeable Future	8.4000	91.6000	8.4150	91.5850	0.179	0.0000	0.0000	0
2023/07/31	JBAF	19/06/2024			Jibar Tradeable Future	8.1950	91.8050	8.2550	91.7450	0.732	0.0000	0.0000	0
2023/07/31	JBAF	18/09/2024			Jibar Tradeable Future	8.1050	91.8950	8.1500	91.8500	0.555	0.0000	0.0000	0
2023/07/31	JBAF	18/12/2024			Jibar Tradeable Future	7.8900	92.1100	7.9750	92.0250	1.077	0.0000	0.0000	0
2023/07/31	JBAF	19/03/2025			Jibar Tradeable Future	7.8050	92.1950	7.8900	92.1100	1.089	0.0000	0.0000	0
2023/07/31	JBAF	18/06/2025			Jibar Tradeable Future	7.7950	92.2050	7.8700	92.1300	0.962	0.0000	0.0000	0
2023/07/31	R035	03/08/2023	12.00	Call	Bond Future	2,828.4600	2.8285	2,628.1600	2.6282	(7.082)	0	0	0
2023/07/31	R035	03/08/2023	12.00	Put	Bond Future	13.7200	0.0137	2.0400	0.0020	(85.131)	0	0	0
2023/07/31	R035	03/08/2023	12.50	Call	Bond Future	5,404.4600	5.4045	5,215.7800	5.2158	(3.491)	0	0	5,000
2023/07/31	R035	03/08/2023			Bond Future	11.4818	87.4098	11.5157	87.2212	0.296	0.0000	0.0000	28,467
2023/07/31	R035	03/08/2023	11.75	Call	Bond Future	1,580.6100	1.5806	1,336.6200	1.3366	(15.436)	0	0	0
2023/07/31	R035	03/08/2023	11.75	Put	Bond Future	106.6800	0.1067	51.3100	0.0513	(51.903)	0	0	4,870
2023/07/31	R035	03/08/2023	11.98	Call	Bond Future	2,725.0900	2.7251	2,522.7500	2.5228	(7.425)	0	0	0
2023/07/31	R035	03/08/2023	11.98	Put	Bond Future	16.4600	0.0165	2.7400	0.0027	(83.354)	0	0	0
2023/07/31	R035	03/08/2023	11.99	Call	Bond Future	2,776.7500	2.7768	2,575.4600	2.5755	(7.249)	0	0	0
2023/07/31	R035	03/08/2023	11.99	Put	Bond Future	15.0400	0.0150	2.3700	0.0024	(84.242)	0	0	0
2023/07/31	R035	03/08/2023	12.50	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	R035	02/11/2023	12.85	Call	Bond Future	7,074.7600	7.0748	6,921.9500	6.9220	(2.160)	0	0	0
2023/07/31	R035	02/11/2023	12.85	Put	Bond Future	521.1600	0.5212	561.4800	0.5615	7.737	0	0	400
2023/07/31	R035	02/11/2023	13.59	Call	Bond Future	10,241.6100	10.2416	10,059.0600	10.0591	(1.782)	0	0	0
2023/07/31	R035	02/11/2023	13.59	Put	Bond Future	204.2700	0.2043	214.8500	0.2148	5.179	0	0	731
2023/07/31	R035	02/11/2023	11.12	Call	Bond Future	1,214.6800	1.2147	1,164.5200	1.1645	(4.129)	0	0	400
2023/07/31	R035	02/11/2023	11.41	Call	Bond Future	1,874.1500	1.8741	1,812.3900	1.8124	(3.295)	0	0	0
2023/07/31	R035	02/11/2023	11.41	Put	Bond Future	2,811.4700	2.8115	2,942.8400	2.9428	4.673	0	0	0
2023/07/31	R035	02/11/2023	11.42	Call	Bond Future	1,900.1300	1.9001	1,837.6200	1.8376	(3.290)	0	0	0
2023/07/31	R035	02/11/2023	11.42	Put	Bond Future	2,781.9400	2.7819	2,912.5600	2.9126	4.695	0	0	0
2023/07/31	R035	02/11/2023			Bond Future	11.5801	84.8157	11.6155	84.6226	0.306	0.0000	0.0000	162,861
2023/07/31	R035	02/11/2023	11.43	Call	Bond Future	1,926.1300	1.9261	1,863.2200	1.8632	(3.266)	0	0	0
2023/07/31	R035	02/11/2023	11.43	Put	Bond Future	2,752.4700	2.7525	2,882.6900	2.8827	4.731	0	0	0
2023/07/31	R035	02/11/2023	11.74	Call	Bond Future	2,828.5400	2.8285	2,746.9000	2.7469	(2.886)	0	0	731

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
2023/07/31	R035	02/11/2023	11.74	Put	Bond Future	1,960.6400	1.9606	2,072.1300	2.0721	5.686	0	0	0
2023/07/31	R035	02/11/2023	12.24	Call	Bond Future	4,599.1000	4.5991	4,481.0100	4.4810	(2.568)	0	0	731
2023/07/31	R035	02/11/2023	12.24	Put	Bond Future	1,098.4700	1.0985	1,173.5100	1.1735	6.831	0	0	0
2023/07/31	R035	02/11/2023	11.12	Put	Bond Future	3,784.5800	3.7846	3,927.5500	3.9275	3.778	0	0	0
2023/07/31	R035	02/11/2023	10.62	Call	Bond Future	487.8800	0.4879	447.6800	0.4477	(8.240)	0	0	400
2023/07/31	R035	02/11/2023	10.62	Put	Bond Future	5,978.1000	5.9781	6,131.0300	6.1310	2.558	0	0	0
2023/07/31	R035	01/02/2024	11.12	Put	Bond Future	4,854.0900	4.8541	5,002.7500	5.0027	3.063	0	0	0
2023/07/31	R035	01/02/2024	12.18	Put	Bond Future	2,103.0600	2.1031	2,222.3700	2.2224	5.673	0	0	0
2023/07/31	R035	01/02/2024	12.19	Call	Bond Future	4,775.7000	4.7757	4,696.9500	4.6969	(1.649)	0	0	0
2023/07/31	R035	01/02/2024	12.19	Put	Bond Future	2,086.0500	2.0860	2,204.7900	2.2048	5.692	0	0	0
2023/07/31	R035	01/02/2024	10.62	Call	Bond Future	993.9700	0.9940	925.2300	0.9252	(6.916)	0	0	400
2023/07/31	R035	01/02/2024	10.62	Put	Bond Future	6,954.2600	6.9543	7,083.0100	7.0830	1.851	0	0	0
2023/07/31	R035	01/02/2024			Bond Future	11.6774	86.7255	11.7142	86.5281	0.315	0.0000	0.0000	0
2023/07/31	R035	01/02/2024	12.20	Call	Bond Future	4,809.8300	4.8098	4,730.7300	4.7307	(1.645)	0	0	0
2023/07/31	R035	01/02/2024	12.20	Put	Bond Future	2,068.9500	2.0690	2,187.3400	2.1873	5.722	0	0	0
2023/07/31	R035	01/02/2024	13.46	Call	Bond Future	9,579.6600	9.5797	9,438.9300	9.4389	(1.469)	0	0	0
2023/07/31	R035	01/02/2024	13.46	Put	Bond Future	736.8600	0.7369	793.6200	0.7936	7.703	0	0	400
2023/07/31	R035	01/02/2024	11.12	Call	Bond Future	1,784.1000	1.7841	1,735.2700	1.7353	(2.737)	0	0	400
2023/07/31	R035	01/02/2024	12.18	Call	Bond Future	4,741.4200	4.7414	4,663.2400	4.6632	(1.649)	0	0	0
2023/07/31	R035	02/05/2024	11.20	Call	Bond Future	2,435.6500	2.4356	2,377.0400	2.3770	(2.406)	0	0	0
2023/07/31	R035	02/05/2024	11.20	Put	Bond Future	5,525.0800	5.5251	5,668.2700	5.6683	2.592	0	0	0
2023/07/31	R035	02/05/2024	11.19	Call	Bond Future	2,414.1900	2.4142	2,356.3000	2.3563	(2.398)	0	0	0
2023/07/31	R035	02/05/2024	11.19	Put	Bond Future	5,559.1900	5.5592	5,703.1000	5.7031	2.589	0	0	0
2023/07/31	R035	02/05/2024			Bond Future	11.7706	84.1674	11.8089	83.9656	0.325	0.0000	0.0000	0
2023/07/31	R035	02/05/2024	11.21	Call	Bond Future	2,457.2100	2.4572	2,398.1600	2.3982	(2.403)	0	0	0
2023/07/31	R035	02/05/2024	11.21	Put	Bond Future	5,491.1300	5.4911	5,633.8800	5.6339	2.600	0	0	0
2023/07/31	R035	01/08/2024	11.80	Call	Bond Future	4,109.8600	4.1099	3,960.7400	3.9607	(3.628)	0	0	0
2023/07/31	R035	01/08/2024	11.80	Put	Bond Future	4,427.9900	4.4280	4,485.2300	4.4852	1.293	0	0	0
2023/07/31	R035	01/08/2024	11.81	Call	Bond Future	4,137.1800	4.1372	3,987.6500	3.9876	(3.614)	0	0	0
2023/07/31	R035	01/08/2024	11.79	Put	Bond Future	4,452.9200	4.4529	4,510.5800	4.5106	1.295	0	0	0
2023/07/31	R035	01/08/2024			Bond Future	11.8612	86.0967	11.9010	85.8904	0.336	0.0000	0.0000	0
2023/07/31	R035	01/08/2024	11.81	Put	Bond Future	4,403.1900	4.4032	4,460.0200	4.4600	1.291	0	0	0
2023/07/31	R035	01/08/2024	11.79	Call	Bond Future	4,082.6300	4.0826	3,933.9300	3.9339	(3.642)	0	0	0
2023/07/31	R053	03/08/2023	12.72	Call	Bond Future	4,964.1100	4.9641	4,732.3500	4.7324	(4.669)	0	0	0
2023/07/31	R053	03/08/2023	12.72	Put	Bond Future	7.5900	0.0076	0.5800	0.0006	(92.358)	0	0	0
2023/07/31	R053	03/08/2023			Bond Future	12.0518	100.6626	12.0808	100.4378	0.240	0.0000	0.0000	0
2023/07/31	R053	03/08/2023	12.70	Call	Bond Future	4,824.1300	4.8241	4,591.0700	4.5911	(4.831)	0	0	0
2023/07/31	R053	03/08/2023	12.70	Put	Bond Future	9.0900	0.0091	0.7800	0.0008	(91.419)	0	0	0
2023/07/31	R053	03/08/2023	12.71	Call	Bond Future	4,894.1400	4.8941	4,661.7500	4.6618	(4.748)	0	0	0
2023/07/31	R053	03/08/2023	12.71	Put	Bond Future	8.3100	0.0083	0.6700	0.0007	(91.937)	0	0	0
2023/07/31	R053	02/11/2023	12.81	Call	Bond Future	6,462.6400	6.4626	6,354.7800	6.3548	(1.669)	0	0	0
2023/07/31	R053	02/11/2023	12.81	Put	Bond Future	1,626.5400	1.6265	1,748.7400	1.7487	7.513	0	0	0
2023/07/31	R053	02/11/2023	12.82	Call	Bond Future	6,514.0400	6.5140	6,405.4700	6.4055	(1.667)	0	0	0
2023/07/31	R053	02/11/2023	12.82	Put	Bond Future	1,608.3100	1.6083	1,729.8000	1.7298	7.554	0	0	0
2023/07/31	R053	02/11/2023			Bond Future	12.1486	97.0034	12.1787	96.7733	0.247	0.0000	0.0000	5,189
2023/07/31	R053	02/11/2023	12.83	Call	Bond Future	6,565.7100	6.5657	6,456.2600	6.4563	(1.667)	0	0	0
2023/07/31	R053	02/11/2023	12.83	Put	Bond Future	1,590.4400	1.5904	1,711.0500	1.7110	7.583	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
2023/07/31	R053	01/02/2024	12.92	Call	Bond Future	7,689.6500	7.6897	7,637.5900	7.6376	(0.677)	0	0	0
2023/07/31	R053	01/02/2024	12.93	Call	Bond Future	7,737.6400	7.7376	7,684.5700	7.6846	(0.686)	0	0	0
2023/07/31	R053	01/02/2024	12.94	Put	Bond Future	2,757.4900	2.7575	2,938.9700	2.9390	6.581	0	0	0
2023/07/31	R053	01/02/2024			Bond Future	12.2409	99.1878	12.2720	98.9525	0.255	0.0000	0.0000	0
2023/07/31	R053	01/02/2024	12.92	Put	Bond Future	2,798.6500	2.7987	2,981.8900	2.9819	6.547	0	0	0
2023/07/31	R053	01/02/2024	12.93	Put	Bond Future	2,778.1200	2.7781	2,960.3500	2.9604	6.559	0	0	0
2023/07/31	R053	01/02/2024	12.94	Call	Bond Future	7,785.4400	7.7854	7,731.6200	7.7316	(0.691)	0	0	0
2023/07/31	R053	02/05/2024	13.02	Put	Bond Future	3,663.1800	3.6632	3,995.4900	3.9955	9.072	0	0	0
2023/07/31	R053	02/05/2024	13.03	Put	Bond Future	3,640.9300	3.6409	3,972.3600	3.9724	9.103	0	0	0
2023/07/31	R053	02/05/2024	13.04	Call	Bond Future	8,600.4400	8.6004	8,691.1200	8.6911	1.054	0	0	0
2023/07/31	R053	02/05/2024			Bond Future	12.3369	95.5583	12.3692	95.3178	0.262	0.0000	0.0000	0
2023/07/31	R053	02/05/2024	13.02	Call	Bond Future	8,510.1700	8.5102	8,601.9800	8.6020	1.079	0	0	0
2023/07/31	R053	02/05/2024	13.03	Call	Bond Future	8,555.4400	8.5554	8,646.3700	8.6464	1.063	0	0	0
2023/07/31	R053	02/05/2024	13.04	Put	Bond Future	3,618.5100	3.6185	3,949.6900	3.9497	9.152	0	0	0
2023/07/31	R053	01/08/2024	13.13	Call	Bond Future	9,160.0600	9.1601	9,185.2300	9.1852	0.275	0	0	0
2023/07/31	R053	01/08/2024	13.13	Put	Bond Future	4,276.0400	4.2760	4,547.0500	4.5470	6.338	0	0	0
2023/07/31	R053	01/08/2024	13.14	Call	Bond Future	9,203.4500	9.2035	9,228.3200	9.2283	0.270	0	0	0
2023/07/31	R053	01/08/2024	13.14	Put	Bond Future	4,252.9700	4.2530	4,523.6800	4.5237	6.365	0	0	0
2023/07/31	R053	01/08/2024			Bond Future	12.4312	97.7482	12.4647	97.5023	0.270	0.0000	0.0000	0
2023/07/31	R053	01/08/2024	13.15	Call	Bond Future	9,247.2400	9.2472	9,271.4400	9.2714	0.262	0	0	0
2023/07/31	R053	01/08/2024	13.15	Put	Bond Future	4,230.4000	4.2304	4,500.4400	4.5004	6.383	0	0	0
2023/07/31	R186	03/08/2023	9.73	Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	R186	03/08/2023	9.74	Call	Bond Future	2,503.4300	2.5034	2,400.5900	2.4006	(4.108)	0	0	0
2023/07/31	R186	03/08/2023	9.74	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	R186	03/08/2023			Bond Future	8.8763	105.9953	8.9112	105.8926	0.394	0.0000	0.0000	14,827
2023/07/31	R186	03/08/2023	9.73	Call	Bond Future	2,474.8900	2.4749	2,372.0400	2.3720	(4.156)	0	0	0
2023/07/31	R186	03/08/2023	9.75	Call	Bond Future	2,531.9600	2.5320	2,429.1300	2.4291	(4.061)	0	0	0
2023/07/31	R186	03/08/2023	9.75	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	R186	02/11/2023	9.40	Call	Bond Future	1,892.9400	1.8929	1,808.5700	1.8086	(4.457)	0	0	0
2023/07/31	R186	02/11/2023	9.40	Put	Bond Future	455.9500	0.4559	477.0300	0.4770	4.623	0	0	0
2023/07/31	R186	02/11/2023	9.15	Call	Bond Future	1,423.3800	1.4234	1,345.9800	1.3460	(5.438)	0	0	1,715
2023/07/31	R186	02/11/2023			Bond Future	8.8727	108.3188	8.9111	108.2133	0.433	0.0000	0.0000	143,123
2023/07/31	R186	02/11/2023	10.42	Call	Bond Future	4,231.9200	4.2319	4,129.6500	4.1296	(2.417)	0	0	0
2023/07/31	R186	02/11/2023	10.42	Put	Bond Future	84.9400	0.0849	88.1200	0.0881	3.744	0	0	1,715
2023/07/31	R186	02/11/2023	9.15	Put	Bond Future	664.6300	0.6646	692.6800	0.6927	4.220	0	0	0
2023/07/31	R186	02/11/2023	9.38	Call	Bond Future	1,853.0700	1.8531	1,769.3700	1.7694	(4.517)	0	0	0
2023/07/31	R186	02/11/2023	9.38	Put	Bond Future	470.1300	0.4701	491.8800	0.4919	4.626	0	0	0
2023/07/31	R186	02/11/2023	9.39	Call	Bond Future	1,872.8700	1.8729	1,789.0200	1.7890	(4.477)	0	0	0
2023/07/31	R186	02/11/2023	9.39	Put	Bond Future	462.9000	0.4629	484.5000	0.4845	4.666	0	0	0
2023/07/31	R186	01/02/2024	9.51	Call	Bond Future	2,376.2200	2.3762	2,308.4100	2.3084	(2.854)	0	0	0
2023/07/31	R186	01/02/2024	9.52	Put	Bond Future	685.9300	0.6859	725.4500	0.7255	5.762	0	0	0
2023/07/31	R186	01/02/2024	9.50	Call	Bond Future	2,357.8600	2.3579	2,290.0700	2.2901	(2.875)	0	0	0
2023/07/31	R186	01/02/2024			Bond Future	8.8440	105.4468	8.8863	105.3390	0.478	0.0000	0.0000	0
2023/07/31	R186	01/02/2024	9.51	Put	Bond Future	692.2700	0.6923	732.3500	0.7323	5.790	0	0	0
2023/07/31	R186	01/02/2024	9.52	Call	Bond Future	2,394.9000	2.3949	2,326.5300	2.3265	(2.855)	0	0	0
2023/07/31	R186	01/02/2024	9.50	Put	Bond Future	698.9400	0.6989	739.0400	0.7390	5.737	0	0	0
2023/07/31	R186	02/05/2024	10.40	Call	Bond Future	4,124.9100	4.1249	4,040.3900	4.0404	(2.049)	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
2023/07/31	R186	02/05/2024	10.40	Put	Bond Future	459.2400	0.4592	484.9100	0.4849	5.590	0	0	2,030
2023/07/31	R186	02/05/2024	8.01	Call	Bond Future	575.8400	0.5758	543.6800	0.5437	(5.585)	0	0	0
2023/07/31	R186	02/05/2024	8.01	Put	Bond Future	2,478.4600	2.4785	2,556.4900	2.5565	3.148	0	0	0
2023/07/31	R186	02/05/2024	9.73	Put	Bond Future	739.5200	0.7395	780.5800	0.7806	5.552	0	0	0
2023/07/31	R186	02/05/2024			Bond Future	8.8083	107.8244	8.8551	107.7142	0.531	0.0000	0.0000	0
2023/07/31	R186	02/05/2024	8.00	Call	Bond Future	568.2300	0.5682	536.3700	0.5364	(5.607)	0	0	0
2023/07/31	R186	02/05/2024	8.00	Put	Bond Future	2,494.9700	2.4950	2,573.3000	2.5733	3.140	0	0	0
2023/07/31	R186	02/05/2024	9.73	Call	Bond Future	2,882.5900	2.8826	2,813.4600	2.8135	(2.398)	0	0	2,030
2023/07/31	R186	02/05/2024	7.99	Call	Bond Future	561.9700	0.5620	529.1400	0.5291	(5.842)	0	0	0
2023/07/31	R186	02/05/2024	7.99	Put	Bond Future	2,512.8300	2.5128	2,590.1900	2.5902	3.079	0	0	0
2023/07/31	R186	01/08/2024	8.70	Put	Bond Future	1,518.4700	1.5185	1,590.0600	1.5901	4.715	0	0	0
2023/07/31	R186	01/08/2024	8.68	Call	Bond Future	1,392.6800	1.3927	1,351.8300	1.3518	(2.933)	0	0	0
2023/07/31	R186	01/08/2024	8.69	Call	Bond Future	1,405.1200	1.4051	1,364.0000	1.3640	(2.926)	0	0	0
2023/07/31	R186	01/08/2024			Bond Future	8.7470	104.9850	8.7993	104.8725	0.598	0.0000	0.0000	0
2023/07/31	R186	01/08/2024	8.70	Call	Bond Future	1,417.1800	1.4172	1,376.2100	1.3762	(2.891)	0	0	0
2023/07/31	R186	01/08/2024	8.68	Put	Bond Future	1,537.1300	1.5371	1,608.8400	1.6088	4.665	0	0	0
2023/07/31	R186	01/08/2024	8.69	Put	Bond Future	1,527.9900	1.5280	1,599.4300	1.5994	4.675	0	0	0
2023/07/31	R197	03/08/2023			Bond Future	334.6923	334.6923	334.6797	334.6797	(0.004)	0.0000	0.0000	44
2023/07/31	R197	02/11/2023			Bond Future	342.1120	342.1120	342.0978	342.0978	(0.004)	0.0000	0.0000	0
2023/07/31	R202	03/08/2023			Bond Future	252.4864	252.4864	252.0702	252.0702	(0.165)	0.0000	0.0000	5,054
2023/07/31	R202	02/11/2023			Bond Future	258.0836	258.0836	257.6574	257.6574	(0.165)	0.0000	0.0000	4,746
2023/07/31	R202	01/02/2024			Bond Future	259.0038	259.0038	258.5677	258.5677	(0.168)	0.0000	0.0000	460
2023/07/31	R202	02/05/2024			Bond Future	264.9040	264.9040	264.4583	264.4583	(0.168)	0.0000	0.0000	0
2023/07/31	R202	01/08/2024			Bond Future	265.9527	265.9527	265.4966	265.4966	(0.171)	0.0000	0.0000	0
2023/07/31	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/31	R209	03/08/2023	10.00	Put	Bond Future	8,172.2500	8.1723	8,338.1800	8.3382	2.030	0	0	0
2023/07/31	R209	03/08/2023	10.70	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	1,730
2023/07/31	R209	03/08/2023	11.95	Put	Bond Future	31.9400	0.0319	8.6000	0.0086	(73.075)	0	0	0
2023/07/31	R209	03/08/2023	12.00	Call	Bond Future	2,209.1800	2.2092	2,026.7300	2.0267	(8.259)	0	0	0
2023/07/31	R209	03/08/2023	12.00	Put	Bond Future	20.9000	0.0209	4.3800	0.0044	(79.043)	0	0	1,750
2023/07/31	R209	03/08/2023	11.25	Put	Bond Future	1,507.5200	1.5075	1,620.4300	1.6204	7.490	0	0	0
2023/07/31	R209	03/08/2023	11.93	Call	Bond Future	1,898.7400	1.8987	1,706.2900	1.7063	(10.136)	0	0	0
2023/07/31	R209	03/08/2023	11.94	Call	Bond Future	1,942.6800	1.9427	1,751.8400	1.7518	(9.824)	0	0	0
2023/07/31	R209	03/08/2023			Bond Future	11.5412	67.4504	11.5753	67.2845	0.295	0.0000	0.0000	7,550
2023/07/31	R209	03/08/2023	10.70	Put	Bond Future	4,295.5300	4.2955	4,461.4300	4.4614	3.862	0	0	0
2023/07/31	R209	03/08/2023	10.75	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	7,000
2023/07/31	R209	03/08/2023	10.75	Put	Bond Future	4,029.4900	4.0295	4,195.3600	4.1954	4.116	0	0	0
2023/07/31	R209	03/08/2023	11.95	Call	Bond Future	1,986.7600	1.9868	1,797.4900	1.7975	(9.527)	0	0	0
2023/07/31	R209	03/08/2023	11.25	Call	Bond Future	63.1700	0.0632	10.1500	0.0101	(83.932)	0	0	7,000
2023/07/31	R209	03/08/2023	11.93	Put	Bond Future	37.6400	0.0376	11.1200	0.0111	(70.457)	0	0	0
2023/07/31	R209	03/08/2023	11.94	Put	Bond Future	34.6900	0.0347	9.7800	0.0098	(71.807)	0	0	0
2023/07/31	R209	02/11/2023	11.34	Call	Bond Future	1,395.1100	1.3951	1,297.4700	1.2975	(6.999)	0	0	0
2023/07/31	R209	02/11/2023	11.34	Put	Bond Future	2,805.4800	2.8055	2,877.6600	2.8777	2.573	0	0	0
2023/07/31	R209	02/11/2023	11.33	Call	Bond Future	1,374.5700	1.3746	1,277.7000	1.2777	(7.047)	0	0	0
2023/07/31	R209	02/11/2023	11.33	Put	Bond Future	2,834.6100	2.8346	2,907.5600	2.9076	2.574	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
2023/07/31	R209	02/11/2023			Bond Future	11.6283	65.7754	11.6636	65.6056	0.304	0.0000	0.0000	28,526
2023/07/31	R209	02/11/2023	11.35	Call	Bond Future	1,415.9600	1.4160	1,317.5500	1.3175	(6.950)	0	0	0
2023/07/31	R209	02/11/2023	11.35	Put	Bond Future	2,776.7100	2.7767	2,848.1200	2.8481	2.572	0	0	0
2023/07/31	R209	01/02/2024	12.13	Put	Bond Future	1,979.3600	1.9794	2,087.9900	2.0880	5.488	0	0	0
2023/07/31	R209	01/02/2024	12.14	Call	Bond Future	3,962.2700	3.9623	3,896.8400	3.8968	(1.651)	0	0	0
2023/07/31	R209	01/02/2024	12.14	Put	Bond Future	1,963.1300	1.9631	2,071.4300	2.0714	5.517	0	0	0
2023/07/31	R209	01/02/2024			Bond Future	11.7107	67.2565	11.7473	67.0828	0.312	0.0000	0.0000	1,690
2023/07/31	R209	01/02/2024	12.13	Call	Bond Future	3,932.9200	3.9329	3,867.8200	3.8678	(1.655)	0	0	0
2023/07/31	R209	01/02/2024	12.12	Call	Bond Future	3,903.4500	3.9035	3,838.8700	3.8389	(1.654)	0	0	0
2023/07/31	R209	01/02/2024	12.12	Put	Bond Future	1,995.5300	1.9955	2,104.6800	2.1047	5.470	0	0	0
2023/07/31	R209	02/05/2024	11.18	Call	Bond Future	2,070.0600	2.0701	2,019.3600	2.0194	(2.449)	0	0	0
2023/07/31	R209	02/05/2024	11.18	Put	Bond Future	5,056.8900	5.0569	5,183.7400	5.1837	2.508	0	0	0
2023/07/31	R209	02/05/2024	11.17	Call	Bond Future	2,051.6900	2.0517	2,001.1600	2.0012	(2.463)	0	0	0
2023/07/31	R209	02/05/2024	11.17	Put	Bond Future	5,088.4800	5.0885	5,215.5000	5.2155	2.496	0	0	0
2023/07/31	R209	02/05/2024			Bond Future	11.7968	65.6194	11.8347	65.4419	0.321	0.0000	0.0000	0
2023/07/31	R209	02/05/2024	11.19	Call	Bond Future	2,088.7400	2.0887	2,037.6500	2.0376	(2.446)	0	0	0
2023/07/31	R209	02/05/2024	11.19	Put	Bond Future	5,025.6700	5.0257	5,152.1300	5.1521	2.516	0	0	0
2023/07/31	R209	01/08/2024	11.79	Put	Bond Future	4,071.8400	4.0718	4,134.9700	4.1350	1.550	0	0	0
2023/07/31	R209	01/08/2024	11.80	Call	Bond Future	3,670.9100	3.6709	3,552.1500	3.5521	(3.235)	0	0	0
2023/07/31	R209	01/08/2024	11.80	Put	Bond Future	4,049.0700	4.0491	4,111.8300	4.1118	1.550	0	0	0
2023/07/31	R209	01/08/2024			Bond Future	11.8813	67.1235	11.9205	66.9419	0.330	0.0000	0.0000	0
2023/07/31	R209	01/08/2024	11.79	Call	Bond Future	3,646.9500	3.6469	3,528.5600	3.5286	(3.246)	0	0	0
2023/07/31	R209	01/08/2024	11.78	Call	Bond Future	3,623.0700	3.6231	3,505.0400	3.5050	(3.258)	0	0	0
2023/07/31	R209	01/08/2024	11.78	Put	Bond Future	4,094.7300	4.0947	4,158.2200	4.1582	1.551	0	0	0
2023/07/31	R210	03/08/2023			Bond Future	225.3231	225.3231	225.1178	225.1178	(0.091)	0.0000	0.0000	350
2023/07/31	R210	02/11/2023			Bond Future	227.1519	227.1519	226.9412	226.9412	(0.093)	0.0000	0.0000	70
2023/07/31	R210	01/02/2024			Bond Future	232.3206	232.3206	232.1049	232.1049	(0.093)	0.0000	0.0000	300
2023/07/31	R210	02/05/2024			Bond Future	234.3669	234.3669	234.1465	234.1465	(0.094)	0.0000	0.0000	0
2023/07/31	R210	01/08/2024			Bond Future	239.7921	239.7921	239.5669	239.5669	(0.094)	0.0000	0.0000	0
2023/07/31	R213	03/08/2023	11.62	Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	R213	03/08/2023	11.63	Call	Bond Future	4,510.8900	4.5109	4,334.8100	4.3348	(3.903)	0	0	0
2023/07/31	R213	03/08/2023			Bond Future	10.5905	84.6842	10.6297	84.5082	0.370	0.0000	0.0000	4,288
2023/07/31	R213	03/08/2023	11.61	Call	Bond Future	4,427.1500	4.4271	4,251.0500	4.2511	(3.978)	0	0	0
2023/07/31	R213	03/08/2023	11.61	Put	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	R213	03/08/2023	11.62	Call	Bond Future	4,469.0400	4.4690	4,292.9500	4.2930	(3.940)	0	0	0
2023/07/31	R213	03/08/2023	11.63	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/07/31	R213	02/11/2023	11.13	Call	Bond Future	3,033.9900	3.0340	2,861.3700	2.8614	(5.690)	0	0	0
2023/07/31	R213	02/11/2023	11.13	Put	Bond Future	1,043.6500	1.0436	1,051.2000	1.0512	0.723	0	0	0
2023/07/31	R213	02/11/2023	10.94	Call	Bond Future	2,496.1400	2.4961	2,333.2800	2.3333	(6.524)	0	0	731
2023/07/31	R213	02/11/2023	10.94	Put	Bond Future	1,319.9200	1.3199	1,337.2300	1.3372	1.311	0	0	0
2023/07/31	R213	02/11/2023			Bond Future	10.6697	82.9832	10.7108	82.8031	0.385	0.0000	0.0000	32,160
2023/07/31	R213	02/11/2023	11.44	Call	Bond Future	3,998.5600	3.9986	3,815.1300	3.8151	(4.587)	0	0	731
2023/07/31	R213	02/11/2023	11.44	Put	Bond Future	702.1100	0.7021	698.8500	0.6989	(0.464)	0	0	0
2023/07/31	R213	02/11/2023	12.70	Call	Bond Future	8,459.2300	8.4592	8,270.8400	8.2708	(2.227)	0	0	0
2023/07/31	R213	02/11/2023	12.70	Put	Bond Future	125.0500	0.1251	116.8300	0.1168	(6.573)	0	0	731
2023/07/31	R213	02/11/2023	11.11	Call	Bond Future	2,975.3200	2.9753	2,803.5200	2.8035	(5.774)	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
2023/07/31	R213	02/11/2023	11.11	Put	Bond Future	1,070.1900	1.0702	1,078.5600	1.0786	0.782	0	0	0
2023/07/31	R213	02/11/2023	11.12	Call	Bond Future	3,004.5200	3.0045	2,832.4600	2.8325	(5.727)	0	0	0
2023/07/31	R213	02/11/2023	11.12	Put	Bond Future	1,056.7700	1.0568	1,064.8800	1.0649	0.767	0	0	0
2023/07/31	R213	01/02/2024	11.70	Call	Bond Future	5,066.6500	5.0667	4,935.5400	4.9355	(2.588)	0	0	0
2023/07/31	R213	01/02/2024	11.70	Put	Bond Future	1,106.4500	1.1064	1,159.6000	1.1596	4.804	0	0	0
2023/07/31	R213	01/02/2024	11.71	Call	Bond Future	5,097.3500	5.0974	4,965.8600	4.9659	(2.580)	0	0	0
2023/07/31	R213	01/02/2024	11.71	Put	Bond Future	1,096.9200	1.0969	1,149.6900	1.1497	4.811	0	0	0
2023/07/31	R213	01/02/2024			Bond Future	10.7462	84.8518	10.7893	84.6675	0.401	0.0000	0.0000	0
2023/07/31	R213	01/02/2024	11.72	Call	Bond Future	5,128.2900	5.1283	4,996.4200	4.9964	(2.571)	0	0	0
2023/07/31	R213	01/02/2024	11.72	Put	Bond Future	1,087.6600	1.0877	1,140.0500	1.1400	4.817	0	0	0
2023/07/31	R213	02/05/2024	10.30	Call	Bond Future	1,902.3300	1.9023	1,816.3000	1.8163	(4.522)	0	0	0
2023/07/31	R213	02/05/2024	10.30	Put	Bond Future	4,104.7700	4.1048	4,207.0400	4.2070	2.491	0	0	0
2023/07/31	R213	02/05/2024			Bond Future	10.8184	83.2051	10.8636	83.0168	0.417	0.0000	0.0000	0
2023/07/31	R213	02/05/2024	10.28	Call	Bond Future	1,868.8600	1.8689	1,782.3800	1.7824	(4.627)	0	0	0
2023/07/31	R213	02/05/2024	10.28	Put	Bond Future	4,157.7400	4.1577	4,259.5600	4.2596	2.449	0	0	0
2023/07/31	R213	02/05/2024	10.29	Call	Bond Future	1,885.5500	1.8856	1,799.4300	1.7994	(4.567)	0	0	0
2023/07/31	R213	02/05/2024	10.29	Put	Bond Future	4,131.2000	4.1312	4,233.3800	4.2334	2.473	0	0	0
2023/07/31	R213	01/08/2024	10.86	Call	Bond Future	3,112.9900	3.1130	2,947.9200	2.9479	(5.303)	0	0	0
2023/07/31	R213	01/08/2024	10.86	Put	Bond Future	3,220.0000	3.2200	3,247.4800	3.2475	0.853	0	0	0
2023/07/31	R213	01/08/2024	10.87	Call	Bond Future	3,134.8300	3.1348	2,969.3600	2.9694	(5.278)	0	0	0
2023/07/31	R213	01/08/2024	10.87	Put	Bond Future	3,201.0700	3.2011	3,228.1500	3.2281	0.846	0	0	0
2023/07/31	R213	01/08/2024			Bond Future	10.8863	85.1126	10.9336	84.9201	0.435	0.0000	0.0000	0
2023/07/31	R213	01/08/2024	10.88	Call	Bond Future	3,156.7400	3.1567	2,990.8700	2.9909	(5.254)	0	0	0
2023/07/31	R213	01/08/2024	10.88	Put	Bond Future	3,182.2400	3.1822	3,208.9200	3.2089	0.838	0	0	0
2023/07/31	R214	03/08/2023	12.14	Call	Bond Future	1,297.2400	1.2972	1,063.7100	1.0637	(18.002)	0	0	0
2023/07/31	R214	03/08/2023	12.14	Put	Bond Future	127.7600	0.1278	63.0600	0.0631	(50.642)	0	0	0
2023/07/31	R214	03/08/2023	12.15	Call	Bond Future	1,337.1900	1.3372	1,105.7800	1.1058	(17.306)	0	0	0
2023/07/31	R214	03/08/2023	12.15	Put	Bond Future	119.4800	0.1195	56.9000	0.0569	(52.377)	0	0	0
2023/07/31	R214	03/08/2023			Bond Future	11.9013	63.4077	11.9353	63.2389	0.286	0.0000	0.0000	14,094
2023/07/31	R214	03/08/2023	12.16	Call	Bond Future	1,377.5300	1.3775	1,148.3100	1.1483	(16.640)	0	0	0
2023/07/31	R214	03/08/2023	12.16	Put	Bond Future	111.6600	0.1117	51.2700	0.0513	(54.084)	0	0	0
2023/07/31	R214	02/11/2023	11.45	Put	Bond Future	3,714.7600	3.7148	3,847.6500	3.8476	3.577	0	0	0
2023/07/31	R214	02/11/2023	11.46	Call	Bond Future	966.9600	0.9670	926.5300	0.9265	(4.181)	0	0	0
2023/07/31	R214	02/11/2023	11.46	Put	Bond Future	3,678.4400	3.6784	3,810.8400	3.8108	3.599	0	0	0
2023/07/31	R214	02/11/2023			Bond Future	11.9931	61.4944	12.0284	61.3216	0.294	0.0000	0.0000	13,140
2023/07/31	R214	02/11/2023	11.45	Call	Bond Future	950.6300	0.9506	910.6900	0.9107	(4.201)	0	0	0
2023/07/31	R214	02/11/2023	11.47	Call	Bond Future	983.4700	0.9835	942.4500	0.9425	(4.171)	0	0	0
2023/07/31	R214	02/11/2023	11.47	Put	Bond Future	3,642.3600	3.6424	3,774.1700	3.7742	3.619	0	0	0
2023/07/31	R214	01/02/2024	12.16	Call	Bond Future	3,108.6600	3.1087	3,065.2100	3.0652	(1.398)	0	0	0
2023/07/31	R214	01/02/2024	12.16	Put	Bond Future	2,740.0600	2.7401	2,873.3700	2.8734	4.865	0	0	0
2023/07/31	R214	01/02/2024			Bond Future	12.0837	62.8791	12.1202	62.7024	0.302	0.0000	0.0000	0
2023/07/31	R214	01/02/2024	12.14	Call	Bond Future	3,055.3400	3.0553	3,012.7400	3.0127	(1.394)	0	0	0
2023/07/31	R214	01/02/2024	12.14	Put	Bond Future	2,783.0500	2.7831	2,917.2100	2.9172	4.821	0	0	0
2023/07/31	R214	01/02/2024	12.15	Call	Bond Future	3,081.9500	3.0819	3,038.8400	3.0388	(1.399)	0	0	0
2023/07/31	R214	01/02/2024	12.15	Put	Bond Future	2,761.4800	2.7615	2,895.1300	2.8951	4.840	0	0	0
2023/07/31	R214	02/05/2024	11.46	Call	Bond Future	1,956.1300	1.9561	1,912.0200	1.9120	(2.255)	0	0	0
2023/07/31	R214	02/05/2024	11.46	Put	Bond Future	5,521.3800	5.5214	5,657.9000	5.6579	2.473	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
2023/07/31	R214	02/05/2024	11.47	Call	Bond Future	1,972.7200	1.9727	1,929.8400	1.9298	(2.174)	0	0	0
2023/07/31	R214	02/05/2024	11.47	Put	Bond Future	5,485.5300	5.4855	5,623.2800	5.6233	2.511	0	0	0
2023/07/31	R214	02/05/2024			Bond Future	12.1701	60.9911	12.2078	60.8105	0.310	0.0000	0.0000	0
2023/07/31	R214	02/05/2024	11.48	Call	Bond Future	1,989.1900	1.9892	1,947.9500	1.9479	(2.073)	0	0	0
2023/07/31	R214	02/05/2024	11.48	Put	Bond Future	5,449.6200	5.4496	5,589.0100	5.5890	2.558	0	0	0
2023/07/31	R214	01/08/2024	12.18	Call	Bond Future	3,718.2400	3.7182	3,568.2000	3.5682	(4.035)	0	0	0
2023/07/31	R214	01/08/2024	12.18	Put	Bond Future	4,070.8700	4.0709	4,105.5600	4.1056	0.852	0	0	0
2023/07/31	R214	01/08/2024			Bond Future	12.2539	62.3893	12.2929	62.2045	0.318	0.0000	0.0000	0
2023/07/31	R214	01/08/2024	12.16	Call	Bond Future	3,670.0600	3.6701	3,520.2600	3.5203	(4.082)	0	0	0
2023/07/31	R214	01/08/2024	12.16	Put	Bond Future	4,118.6300	4.1186	4,153.5600	4.1536	0.848	0	0	0
2023/07/31	R214	01/08/2024	12.17	Call	Bond Future	3,693.9900	3.6940	3,544.3200	3.5443	(4.052)	0	0	0
2023/07/31	R214	01/08/2024	12.17	Put	Bond Future	4,094.5600	4.0946	4,129.6200	4.1296	0.856	0	0	0
2023/07/31	R248	03/08/2023	11.80	Call	Bond Future	113.1900	0.1132	25.5900	0.0256	(77.392)	0	0	1,053
2023/07/31	R248	03/08/2023	11.80	Put	Bond Future	1,722.9100	1.7229	1,809.6000	1.8096	5.032	0	0	0
2023/07/31	R248	03/08/2023	12.11	Call	Bond Future	778.0100	0.7780	515.4800	0.5155	(33.744)	0	0	0
2023/07/31	R248	03/08/2023	12.11	Put	Bond Future	487.6500	0.4877	399.4100	0.3994	(18.095)	0	0	0
2023/07/31	R248	03/08/2023			Bond Future	12.0617	77.9038	12.0907	77.7295	0.240	0.0000	0.0000	48,932
2023/07/31	R248	03/08/2023	12.09	Call	Bond Future	709.9200	0.7099	452.3400	0.4523	(36.283)	0	0	0
2023/07/31	R248	03/08/2023	12.09	Put	Bond Future	539.5900	0.5396	456.3000	0.4563	(15.436)	0	0	0
2023/07/31	R248	03/08/2023	12.10	Call	Bond Future	743.5400	0.7435	483.3000	0.4833	(35.000)	0	0	0
2023/07/31	R248	03/08/2023	12.10	Put	Bond Future	513.1500	0.5131	427.2000	0.4272	(16.749)	0	0	0
2023/07/31	R248	03/08/2023	12.30	Call	Bond Future	1,575.0800	1.5751	1,323.8900	1.3239	(15.948)	0	0	1,053
2023/07/31	R248	03/08/2023	12.30	Put	Bond Future	161.3700	0.1614	84.4700	0.0845	(47.654)	0	0	0
2023/07/31	R248	03/08/2023	13.20	Call	Bond Future	6,343.7500	6.3438	6,169.4200	6.1694	(2.748)	0	0	0
2023/07/31	R248	03/08/2023	13.20	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	1,053
2023/07/31	R248	02/11/2023	12.50	Call	Bond Future	3,750.4900	3.7505	3,679.4400	3.6794	(1.894)	0	0	207
2023/07/31	R248	02/11/2023	13.60	Call	Bond Future	8,266.5900	8.2666	8,131.9300	8.1319	(1.629)	0	0	0
2023/07/31	R248	02/11/2023	13.60	Put	Bond Future	505.1400	0.5051	548.9400	0.5489	8.671	0	0	207
2023/07/31	R248	02/11/2023	11.47	Call	Bond Future	919.8400	0.9198	887.7200	0.8877	(3.492)	0	0	0
2023/07/31	R248	02/11/2023	11.48	Call	Bond Future	935.3000	0.9353	904.2800	0.9043	(3.317)	0	0	0
2023/07/31	R248	02/11/2023	11.49	Put	Bond Future	5,131.2800	5.1313	5,279.8300	5.2798	2.895	0	0	0
2023/07/31	R248	02/11/2023			Bond Future	12.1593	75.1649	12.1893	74.9865	0.247	0.0000	0.0000	232,305
2023/07/31	R248	02/11/2023	11.80	Call	Bond Future	1,589.7100	1.5897	1,546.8300	1.5468	(2.697)	0	0	207
2023/07/31	R248	02/11/2023	11.80	Put	Bond Future	3,783.3400	3.7833	3,918.9200	3.9189	3.584	0	0	0
2023/07/31	R248	02/11/2023	12.50	Put	Bond Future	1,771.7700	1.7718	1,879.1800	1.8792	6.062	0	0	0
2023/07/31	R248	02/11/2023	11.47	Put	Bond Future	5,231.3400	5.2313	5,377.6800	5.3777	2.797	0	0	0
2023/07/31	R248	02/11/2023	11.48	Put	Bond Future	5,181.1100	5.1811	5,328.5500	5.3286	2.846	0	0	0
2023/07/31	R248	02/11/2023	11.49	Call	Bond Future	951.0700	0.9511	921.1600	0.9212	(3.145)	0	0	0
2023/07/31	R248	01/02/2024	12.14	Call	Bond Future	3,226.3300	3.2263	3,204.2100	3.2042	(0.686)	0	0	0
2023/07/31	R248	01/02/2024	12.14	Put	Bond Future	3,912.4800	3.9125	4,072.8600	4.0729	4.099	0	0	0
2023/07/31	R248	01/02/2024	12.15	Call	Bond Future	3,256.0800	3.2561	3,233.9000	3.2339	(0.681)	0	0	0
2023/07/31	R248	01/02/2024	12.15	Put	Bond Future	3,882.6600	3.8827	4,042.9800	4.0430	4.129	0	0	0
2023/07/31	R248	01/02/2024			Bond Future	12.2561	76.8574	12.2872	76.6749	0.254	0.0000	0.0000	0
2023/07/31	R248	01/02/2024	12.16	Call	Bond Future	3,285.9600	3.2860	3,263.7100	3.2637	(0.677)	0	0	0
2023/07/31	R248	01/02/2024	12.16	Put	Bond Future	3,853.0500	3.8531	4,013.3000	4.0133	4.159	0	0	0
2023/07/31	R248	02/05/2024	11.46	Call	Bond Future	2,110.4800	2.1105	2,090.7700	2.0908	(0.934)	0	0	0
2023/07/31	R248	02/05/2024	11.47	Call	Bond Future	2,128.8200	2.1288	2,111.1500	2.1112	(0.830)	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
2023/07/31	R248	02/05/2024	11.48	Put	Bond Future	7,496.3900	7.4964	7,667.0200	7.6670	2.276	0	0	0
2023/07/31	R248	02/05/2024			Bond Future	12.3484	74.1403	12.3807	73.9538	0.262	0.0000	0.0000	0
2023/07/31	R248	02/05/2024	11.46	Put	Bond Future	7,590.6000	7.5906	7,757.3800	7.7574	2.197	0	0	0
2023/07/31	R248	02/05/2024	11.47	Put	Bond Future	7,543.2800	7.5433	7,712.1000	7.7121	2.238	0	0	0
2023/07/31	R248	02/05/2024	11.48	Call	Bond Future	2,147.4900	2.1475	2,131.6300	2.1316	(0.739)	0	0	0
2023/07/31	R248	01/08/2024	12.30	Call	Bond Future	4,401.5400	4.4015	4,421.5100	4.4215	0.454	0	0	0
2023/07/31	R248	01/08/2024	12.30	Put	Bond Future	5,200.6700	5.2007	5,411.3200	5.4113	4.050	0	0	0
2023/07/31	R248	01/08/2024	12.31	Call	Bond Future	4,430.3800	4.4304	4,450.2500	4.4502	0.448	0	0	0
2023/07/31	R248	01/08/2024	12.31	Put	Bond Future	5,171.3300	5.1713	5,381.8800	5.3819	4.071	0	0	0
2023/07/31	R248	01/08/2024			Bond Future	12.4386	75.8396	12.4721	75.6490	0.269	0.0000	0.0000	13,000
2023/07/31	R248	01/08/2024	12.32	Call	Bond Future	4,459.2800	4.4593	4,479.0700	4.4791	0.444	0	0	0
2023/07/31	R248	01/08/2024	12.32	Put	Bond Future	5,142.1300	5.1421	5,352.6000	5.3526	4.093	0	0	0
Total													1870771