



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/06/2023 TO 13/06/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	2025	03/08/2023		Bond Future	171.5514	171.5514	171.7730	171.7730	0.129	0.0000	0.0000	6,305
2023/06/13	2025	02/11/2023		Bond Future	175.4299	175.4299	175.6540	175.6540	0.128	0.0000	0.0000	0
2023/06/13	2025	01/02/2024		Bond Future	177.7426	177.7426	177.9708	177.9708	0.128	0.0000	0.0000	0
2023/06/13	2025	02/05/2024		Bond Future	182.0107	182.0107	182.2438	182.2438	0.128	0.0000	0.0000	0
2023/06/13	2025	01/08/2024		Bond Future	184.3507	184.3507	184.5920	184.5920	0.131	0.0000	0.0000	0
2023/06/13	2029	03/08/2023		Bond Future	124.4509	124.4509	124.9966	124.9966	0.438	0.0000	0.0000	2,275
2023/06/13	2029	02/11/2023		Bond Future	125.9289	125.9289	126.4852	126.4852	0.442	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
2023/06/13	2029	01/02/2024			Bond Future	128.8845	128.8845	129.4528	129.4528	0.441	0.0000	0.0000	0
2023/06/13	2029	02/05/2024			Bond Future	130.6008	130.6008	131.1827	131.1827	0.446	0.0000	0.0000	0
2023/06/13	2029	01/08/2024			Bond Future	133.6112	133.6112	134.2081	134.2081	0.447	0.0000	0.0000	0
2023/06/13	2030	03/08/2023	10.40	Call	Bond Future	539.1600	0.5392	573.4100	0.5734	6.352	0	0	1,012
2023/06/13	2030	03/08/2023	10.65	Call	Bond Future	957.6000	0.9576	1,009.8700	1.0099	5.458	0	0	350
2023/06/13	2030	03/08/2023	10.65	Put	Bond Future	1,672.8000	1.6728	1,574.5200	1.5745	(5.875)	0	0	0
2023/06/13	2030	03/08/2023	11.34	Call	Bond Future	2,758.1100	2.7581	2,857.8700	2.8579	3.617	0	0	0
2023/06/13	2030	03/08/2023	11.34	Put	Bond Future	612.2400	0.6122	561.4500	0.5615	(8.296)	0	0	0
2023/06/13	2030	03/08/2023	12.89	Call	Bond Future	8,204.9700	8.2050	8,348.8300	8.3488	1.753	0	0	0
2023/06/13	2030	03/08/2023	12.89	Put	Bond Future	49.8900	0.0499	43.2000	0.0432	(13.410)	0	0	350
2023/06/13	2030	03/08/2023	11.35	Call	Bond Future	2,789.4500	2.7894	2,889.7800	2.8898	3.597	0	0	0
2023/06/13	2030	03/08/2023	11.36	Put	Bond Future	593.7800	0.5938	544.1200	0.5441	(8.363)	0	0	0
2023/06/13	2030	03/08/2023			Bond Future	10.8198	87.2766	10.7839	87.4271	(0.332)	0.0000	0.0000	96,972
2023/06/13	2030	03/08/2023	10.40	Put	Bond Future	2,320.8800	2.3209	2,204.5800	2.2046	(5.011)	0	0	0
2023/06/13	2030	03/08/2023	11.35	Put	Bond Future	602.9900	0.6030	552.7700	0.5528	(8.328)	0	0	0
2023/06/13	2030	03/08/2023	11.36	Call	Bond Future	2,820.8100	2.8208	2,921.7000	2.9217	3.577	0	0	0
2023/06/13	2030	03/08/2023	12.59	Call	Bond Future	7,116.8600	7.1169	7,257.2300	7.2572	1.972	0	0	0
2023/06/13	2030	03/08/2023	12.59	Put	Bond Future	81.6600	0.0817	71.4800	0.0715	(12.466)	0	0	1,012
2023/06/13	2030	02/11/2023	12.27	Put	Bond Future	634.5700	0.6346	601.8700	0.6019	(5.153)	0	0	500
2023/06/13	2030	02/11/2023	11.43	Call	Bond Future	3,488.9700	3.4890	3,582.2400	3.5822	2.673	0	0	0
2023/06/13	2030	02/11/2023	11.43	Put	Bond Future	1,388.3600	1.3884	1,329.0400	1.3290	(4.273)	0	0	500
2023/06/13	2030	02/11/2023	10.80	Call	Bond Future	2,003.9400	2.0039	2,070.4700	2.0705	3.320	0	0	0
2023/06/13	2030	02/11/2023	10.80	Put	Bond Future	2,436.5200	2.4365	2,350.4600	2.3505	(3.532)	0	0	0
2023/06/13	2030	02/11/2023	10.81	Call	Bond Future	2,024.0300	2.0240	2,091.0100	2.0910	3.309	0	0	0
2023/06/13	2030	02/11/2023	10.81	Put	Bond Future	2,415.6700	2.4157	2,330.0600	2.3301	(3.544)	0	0	0
2023/06/13	2030	02/11/2023	10.07	Call	Bond Future	889.5000	0.8895	925.6500	0.9256	4.064	0	0	800
2023/06/13	2030	02/11/2023	10.07	Put	Bond Future	4,376.9800	4.3770	4,260.5400	4.2605	(2.660)	0	0	0
2023/06/13	2030	02/11/2023	10.39	Call	Bond Future	1,296.2900	1.2963	1,344.9400	1.3449	3.753	0	0	500
2023/06/13	2030	02/11/2023	9.57	Call	Bond Future	498.7000	0.4987	520.2600	0.5203	4.323	0	0	800
2023/06/13	2030	02/11/2023	9.57	Put	Bond Future	6,155.7700	6.1558	6,024.7400	6.0247	(2.129)	0	0	0
2023/06/13	2030	02/11/2023			Bond Future	10.9060	89.2291	10.8685	89.3817	(0.343)	0.0000	0.0000	312
2023/06/13	2030	02/11/2023	12.27	Call	Bond Future	5,970.9700	5.9710	6,090.8600	6.0909	2.008	0	0	0
2023/06/13	2030	02/11/2023	11.12	Call	Bond Future	2,705.3600	2.7054	2,785.9500	2.7860	2.979	0	0	500
2023/06/13	2030	02/11/2023	11.12	Put	Bond Future	1,839.5600	1.8396	1,767.5600	1.7676	(3.914)	0	0	0
2023/06/13	2030	02/11/2023	11.57	Call	Bond Future	3,871.7600	3.8718	3,970.2900	3.9703	2.545	0	0	0
2023/06/13	2030	02/11/2023	11.57	Put	Bond Future	1,220.7900	1.2208	1,166.7300	1.1667	(4.428)	0	0	800
2023/06/13	2030	02/11/2023	10.82	Call	Bond Future	2,044.4500	2.0444	2,111.8800	2.1119	3.298	0	0	0
2023/06/13	2030	02/11/2023	10.82	Put	Bond Future	2,395.1700	2.3952	2,310.0100	2.3100	(3.555)	0	0	0
2023/06/13	2030	02/11/2023	10.39	Put	Bond Future	3,428.4700	3.4285	3,324.5300	3.3245	(3.032)	0	0	0
2023/06/13	2030	02/11/2023	10.62	Call	Bond Future	1,665.4200	1.6654	1,723.9600	1.7240	3.515	0	0	500
2023/06/13	2030	02/11/2023	10.62	Put	Bond Future	2,839.1200	2.8391	2,745.0700	2.7451	(3.313)	0	0	0
2023/06/13	2030	02/11/2023	9.89	Call	Bond Future	720.7400	0.7207	750.9100	0.7509	4.186	0	0	500
2023/06/13	2030	02/11/2023	9.89	Put	Bond Future	4,981.9000	4.9819	4,859.4800	4.8595	(2.457)	0	0	0
2023/06/13	2030	01/02/2024	11.86	Put	Bond Future	1,421.1100	1.4211	1,369.8200	1.3698	(3.609)	0	0	500
2023/06/13	2030	01/02/2024	12.10	Put	Bond Future	1,197.9400	1.1979	1,153.0600	1.1531	(3.746)	0	0	400
2023/06/13	2030	01/02/2024	11.37	Call	Bond Future	3,531.5800	3.5316	3,620.3600	3.6204	2.514	0	0	0
2023/06/13	2030	01/02/2024	11.37	Put	Bond Future	2,017.0100	2.0170	1,950.4900	1.9505	(3.298)	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
2023/06/13	2030	01/02/2024	11.85	Call	Bond Future	4,774.2100	4.7742	4,877.9300	4.8779	2.173	0	0	0
2023/06/13	2030	01/02/2024	11.85	Put	Bond Future	1,431.0800	1.4311	1,379.5000	1.3795	(3.604)	0	0	500
2023/06/13	2030	01/02/2024	10.16	Call	Bond Future	1,311.6700	1.3117	1,357.2300	1.3572	3.473	0	0	200
2023/06/13	2030	01/02/2024	10.16	Put	Bond Future	4,633.4900	4.6335	4,523.7500	4.5238	(2.368)	0	0	0
2023/06/13	2030	01/02/2024	11.00	Call	Bond Future	2,694.0500	2.6940	2,769.7500	2.7698	2.810	0	0	0
2023/06/13	2030	01/02/2024	9.93	Call	Bond Future	1,076.2100	1.0762	1,114.8300	1.1148	3.589	0	0	1,360
2023/06/13	2030	01/02/2024	9.93	Put	Bond Future	5,355.6100	5.3556	5,238.9300	5.2389	(2.179)	0	0	0
2023/06/13	2030	01/02/2024	10.00	Call	Bond Future	1,144.0000	1.1440	1,184.6600	1.1847	3.554	0	0	500
2023/06/13	2030	01/02/2024	10.00	Put	Bond Future	5,130.6300	5.1306	5,015.9900	5.0160	(2.234)	0	0	0
2023/06/13	2030	01/02/2024	9.57	Put	Bond Future	6,581.4600	6.5815	6,455.3700	6.4554	(1.916)	0	0	0
2023/06/13	2030	01/02/2024	9.89	Put	Bond Future	5,486.3500	5.4863	5,368.5300	5.3685	(2.148)	0	0	0
2023/06/13	2030	01/02/2024			Bond Future	10.9821	87.2968	10.9428	87.4521	(0.358)	0.0000	0.0000	0
2023/06/13	2030	01/02/2024	11.86	Call	Bond Future	4,801.8100	4.8018	4,905.8200	4.9058	2.166	0	0	0
2023/06/13	2030	01/02/2024	12.10	Call	Bond Future	5,474.0200	5.4740	5,584.4400	5.5844	2.017	0	0	0
2023/06/13	2030	01/02/2024	11.75	Call	Bond Future	4,502.3500	4.5024	4,603.1900	4.6032	2.240	0	0	0
2023/06/13	2030	01/02/2024	11.75	Put	Bond Future	1,536.0900	1.5361	1,481.6300	1.4816	(3.545)	0	0	200
2023/06/13	2030	01/02/2024	11.31	Call	Bond Future	3,387.1400	3.3871	3,473.8800	3.4739	2.561	0	0	0
2023/06/13	2030	01/02/2024	11.31	Put	Bond Future	2,104.6500	2.1047	2,036.0900	2.0361	(3.258)	0	0	1,360
2023/06/13	2030	01/02/2024	11.35	Call	Bond Future	3,483.1600	3.4832	3,571.2600	3.5713	2.529	0	0	0
2023/06/13	2030	01/02/2024	11.35	Put	Bond Future	2,045.8600	2.0459	1,978.6600	1.9787	(3.285)	0	0	0
2023/06/13	2030	01/02/2024	11.36	Call	Bond Future	3,507.3400	3.5073	3,595.7800	3.5958	2.522	0	0	0
2023/06/13	2030	01/02/2024	11.36	Put	Bond Future	2,031.4000	2.0314	1,964.5400	1.9645	(3.291)	0	0	0
2023/06/13	2030	01/02/2024	10.39	Call	Bond Future	1,612.4200	1.6124	1,665.7800	1.6658	3.309	0	0	500
2023/06/13	2030	01/02/2024	10.39	Put	Bond Future	3,989.1300	3.9891	3,887.1900	3.8872	(2.555)	0	0	0
2023/06/13	2030	01/02/2024	11.00	Put	Bond Future	2,623.2700	2.6233	2,543.6700	2.5437	(3.034)	0	0	700
2023/06/13	2030	01/02/2024	10.07	Call	Bond Future	1,215.1900	1.2152	1,257.9600	1.2580	3.520	0	0	400
2023/06/13	2030	01/02/2024	10.07	Put	Bond Future	4,910.2200	4.9102	4,797.6900	4.7977	(2.292)	0	0	0
2023/06/13	2030	01/02/2024	9.57	Call	Bond Future	777.7300	0.7777	806.9400	0.8069	3.756	0	0	400
2023/06/13	2030	01/02/2024	9.89	Call	Bond Future	1,039.1300	1.0391	1,076.6100	1.0766	3.607	0	0	500
2023/06/13	2030	02/05/2024	11.12	Put	Bond Future	2,851.0000	2.8510	2,772.5000	2.7725	(2.753)	0	0	0
2023/06/13	2030	02/05/2024	12.38	Call	Bond Future	6,235.3300	6.2353	6,349.4700	6.3495	1.831	0	0	0
2023/06/13	2030	02/05/2024	12.38	Put	Bond Future	1,351.4000	1.3514	1,306.9700	1.3070	(3.288)	0	0	1,080
2023/06/13	2030	02/05/2024	10.62	Call	Bond Future	2,139.6000	2.1396	2,203.1300	2.2031	2.969	0	0	500
2023/06/13	2030	02/05/2024	10.62	Put	Bond Future	3,831.1500	3.8312	3,736.1100	3.7361	(2.481)	0	0	0
2023/06/13	2030	02/05/2024	10.82	Call	Bond Future	2,491.5200	2.4915	2,561.7400	2.5617	2.818	0	0	1,080
2023/06/13	2030	02/05/2024	10.82	Put	Bond Future	3,403.6300	3.4036	3,315.2800	3.3153	(2.596)	0	0	0
2023/06/13	2030	02/05/2024	9.81	Call	Bond Future	1,109.2700	1.1093	1,148.1300	1.1481	3.503	0	0	0
2023/06/13	2030	02/05/2024	9.81	Put	Bond Future	6,046.6000	6.0466	5,926.8900	5.9269	(1.980)	0	0	0
2023/06/13	2030	02/05/2024	9.82	Call	Bond Future	1,118.5400	1.1185	1,157.6700	1.1577	3.498	0	0	0
2023/06/13	2030	02/05/2024	9.82	Put	Bond Future	6,014.9100	6.0149	5,895.4700	5.8955	(1.986)	0	0	0
2023/06/13	2030	02/05/2024	9.66	Call	Bond Future	976.7200	0.9767	1,011.7500	1.0117	3.586	0	0	1,000
2023/06/13	2030	02/05/2024	9.66	Put	Bond Future	6,531.1700	6.5312	6,407.6300	6.4076	(1.892)	0	0	0
2023/06/13	2030	02/05/2024			Bond Future	11.0569	89.3748	11.0155	89.5333	(0.374)	0.0000	0.0000	0
2023/06/13	2030	02/05/2024	13.15	Call	Bond Future	8,430.8800	8.4309	8,558.9400	8.5589	1.519	0	0	0
2023/06/13	2030	02/05/2024	13.15	Put	Bond Future	862.0900	0.8621	831.5800	0.8316	(3.539)	0	0	500
2023/06/13	2030	02/05/2024	11.12	Call	Bond Future	3,092.1500	3.0921	3,172.2200	3.1722	2.589	0	0	500
2023/06/13	2030	02/05/2024	11.94	Call	Bond Future	5,049.5100	5.0495	5,153.4000	5.1534	2.057	0	0	0
2023/06/13	2030	02/05/2024	11.94	Put	Bond Future	1,750.8200	1.7508	1,696.1400	1.6961	(3.123)	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
2023/06/13	2030	02/05/2024	10.16	Call	Bond Future	1,471.5700	1.4716	1,520.2700	1.5203	3.309	0	0	1,000
2023/06/13	2030	02/05/2024	10.16	Put	Bond Future	4,988.6400	4.9886	4,878.7700	4.8788	(2.202)	0	0	0
2023/06/13	2030	02/05/2024	9.83	Call	Bond Future	1,127.8700	1.1279	1,167.2600	1.1673	3.492	0	0	0
2023/06/13	2030	02/05/2024	9.83	Put	Bond Future	5,983.3000	5.9833	5,864.1200	5.8641	(1.992)	0	0	0
2023/06/13	2030	01/08/2024	10.37	Call	Bond Future	1,872.6600	1.8727	1,929.9800	1.9300	3.061	0	0	0
2023/06/13	2030	01/08/2024	10.37	Put	Bond Future	4,865.7200	4.8657	4,759.7500	4.7598	(2.178)	0	0	0
2023/06/13	2030	01/08/2024	10.38	Call	Bond Future	1,887.3800	1.8874	1,945.0000	1.9450	3.053	0	0	0
2023/06/13	2030	01/08/2024	10.38	Put	Bond Future	4,841.9500	4.8419	4,736.2800	4.7363	(2.182)	0	0	0
2023/06/13	2030	01/08/2024			Bond Future	11.1637	87.4077	11.1195	87.5710	(0.396)	0.0000	0.0000	0
2023/06/13	2030	01/08/2024	10.39	Call	Bond Future	1,901.8200	1.9018	1,959.7400	1.9597	3.046	0	0	0
2023/06/13	2030	01/08/2024	10.39	Put	Bond Future	4,817.9100	4.8179	4,712.5400	4.7125	(2.187)	0	0	0
2023/06/13	2032	03/08/2023	9.60	Call	Bond Future	1.5700	0.0016	1.6800	0.0017	7.006	0	0	1,500
2023/06/13	2032	03/08/2023	9.60	Put	Bond Future	9,185.1000	9.1851	9,038.7300	9.0387	(1.594)	0	0	0
2023/06/13	2032	03/08/2023	10.30	Call	Bond Future	51.0700	0.0511	54.7500	0.0547	7.206	0	0	7,500
2023/06/13	2032	03/08/2023	10.30	Put	Bond Future	5,493.7000	5.4937	5,350.9000	5.3509	(2.599)	0	0	0
2023/06/13	2032	03/08/2023	12.04	Call	Bond Future	3,604.6600	3.6047	3,706.6400	3.7066	2.829	0	0	3,000
2023/06/13	2032	03/08/2023	12.04	Put	Bond Future	572.1800	0.5722	527.6800	0.5277	(7.777)	0	0	3,000
2023/06/13	2032	03/08/2023	11.77	Call	Bond Future	2,651.4400	2.6514	2,738.3500	2.7383	3.278	0	0	0
2023/06/13	2032	03/08/2023	11.77	Put	Bond Future	861.7200	0.8617	802.1500	0.8022	(6.913)	0	0	0
2023/06/13	2032	03/08/2023	11.90	Call	Bond Future	3,099.7600	3.0998	3,194.3100	3.1943	3.050	0	0	5,000
2023/06/13	2032	03/08/2023	11.90	Put	Bond Future	708.5000	0.7085	656.5700	0.6566	(7.330)	0	0	0
2023/06/13	2032	03/08/2023	11.55	Call	Bond Future	1,949.2500	1.9493	2,021.7700	2.0218	3.720	0	0	0
2023/06/13	2032	03/08/2023	11.55	Put	Bond Future	1,191.1000	1.1911	1,117.1400	1.1171	(6.209)	0	0	7,500
2023/06/13	2032	03/08/2023			Bond Future	11.3906	85.9164	11.3601	86.0629	(0.268)	0.0000	0.0000	119,720
2023/06/13	2032	03/08/2023	11.45	Call	Bond Future	1,658.8300	1.6588	1,724.3100	1.7243	3.947	0	0	0
2023/06/13	2032	03/08/2023	11.45	Put	Bond Future	1,375.3000	1.3753	1,294.3000	1.2943	(5.890)	0	0	7,500
2023/06/13	2032	03/08/2023	12.00	Call	Bond Future	3,458.7000	3.4587	3,558.6300	3.5586	2.889	0	0	5,000
2023/06/13	2032	03/08/2023	12.00	Put	Bond Future	608.7300	0.6087	562.1800	0.5622	(7.647)	0	0	0
2023/06/13	2032	03/08/2023	11.76	Call	Bond Future	2,617.9900	2.6180	2,704.2700	2.7043	3.296	0	0	0
2023/06/13	2032	03/08/2023	11.76	Put	Bond Future	874.7900	0.8748	814.5900	0.8146	(6.882)	0	0	0
2023/06/13	2032	03/08/2023	11.50	Call	Bond Future	1,801.7700	1.8018	1,870.8000	1.8708	3.831	0	0	11,000
2023/06/13	2032	03/08/2023	11.50	Put	Bond Future	1,280.4800	1.2805	1,203.0300	1.2030	(6.049)	0	0	11,000
2023/06/13	2032	03/08/2023	11.75	Call	Bond Future	2,584.5600	2.5846	2,670.2300	2.6702	3.315	0	0	0
2023/06/13	2032	03/08/2023	11.75	Put	Bond Future	887.9100	0.8879	827.1000	0.8271	(6.849)	0	0	0
2023/06/13	2032	02/11/2023	11.24	Call	Bond Future	2,029.7100	2.0297	2,087.2100	2.0872	2.833	0	0	0
2023/06/13	2032	02/11/2023	11.24	Put	Bond Future	3,212.4100	3.2124	3,121.3500	3.1213	(2.835)	0	0	0
2023/06/13	2032	02/11/2023	11.90	Call	Bond Future	3,717.1700	3.7172	3,801.9600	3.8020	2.281	0	0	0
2023/06/13	2032	02/11/2023	11.90	Put	Bond Future	1,828.2900	1.8283	1,764.5200	1.7645	(3.488)	0	0	0
2023/06/13	2032	02/11/2023	11.09	Put	Bond Future	3,634.5900	3.6346	3,537.2400	3.5372	(2.678)	0	0	0
2023/06/13	2032	02/11/2023	10.59	Call	Bond Future	969.0100	0.9690	1,001.2900	1.0013	3.331	0	0	500
2023/06/13	2032	02/11/2023	10.59	Put	Bond Future	5,327.7500	5.3277	5,211.4700	5.2115	(2.183)	0	0	0
2023/06/13	2032	02/11/2023			Bond Future	11.4903	83.6746	11.4586	83.8232	(0.276)	0.0000	0.0000	65,300
2023/06/13	2032	02/11/2023	12.26	Call	Bond Future	4,829.3700	4.8294	4,927.1100	4.9271	2.024	0	0	0
2023/06/13	2032	02/11/2023	12.26	Put	Bond Future	1,327.2300	1.3272	1,276.4100	1.2764	(3.829)	0	0	500
2023/06/13	2032	02/11/2023	11.09	Call	Bond Future	1,732.5600	1.7326	1,783.7700	1.7838	2.956	0	0	500
2023/06/13	2032	02/11/2023	11.22	Call	Bond Future	1,988.5500	1.9885	2,045.2000	2.0452	2.849	0	0	0
2023/06/13	2032	02/11/2023	11.22	Put	Bond Future	3,266.7000	3.2667	3,174.7900	3.1748	(2.814)	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
2023/06/13	2032	02/11/2023	11.23	Call	Bond Future	2,009.0700	2.0091	2,066.1400	2.0661	2.841	0	0	0
2023/06/13	2032	02/11/2023	11.23	Put	Bond Future	3,239.4800	3.2395	3,147.9900	3.1480	(2.824)	0	0	0
2023/06/13	2032	01/02/2024	12.50	Call	Bond Future	5,801.1800	5.8012	5,901.5000	5.9015	1.729	0	0	0
2023/06/13	2032	01/02/2024	12.73	Call	Bond Future	6,531.1100	6.5311	6,637.1700	6.6372	1.624	0	0	0
2023/06/13	2032	01/02/2024	12.73	Put	Bond Future	1,475.3300	1.4753	1,430.1800	1.4302	(3.060)	0	0	500
2023/06/13	2032	01/02/2024	11.83	Call	Bond Future	3,842.6800	3.8427	3,923.2200	3.9232	2.096	0	0	0
2023/06/13	2032	01/02/2024	11.83	Put	Bond Future	2,707.2500	2.7073	2,636.5800	2.6366	(2.610)	0	0	0
2023/06/13	2032	01/02/2024	11.84	Call	Bond Future	3,869.5400	3.8695	3,950.4000	3.9504	2.090	0	0	0
2023/06/13	2032	01/02/2024	11.84	Put	Bond Future	2,689.1400	2.6891	2,618.7900	2.6188	(2.616)	0	0	0
2023/06/13	2032	01/02/2024	10.78	Call	Bond Future	1,601.4400	1.6014	1,646.1000	1.6461	2.789	0	0	200
2023/06/13	2032	01/02/2024	11.09	Call	Bond Future	2,136.7200	2.1367	2,191.8300	2.1918	2.579	0	0	500
2023/06/13	2032	01/02/2024	11.09	Put	Bond Future	4,421.0600	4.4211	4,324.9600	4.3250	(2.174)	0	0	0
2023/06/13	2032	01/02/2024	11.75	Call	Bond Future	3,629.7500	3.6298	3,707.6500	3.7076	2.146	0	0	0
2023/06/13	2032	01/02/2024	11.75	Put	Bond Future	2,855.2500	2.8552	2,781.9400	2.7819	(2.568)	0	0	200
2023/06/13	2032	01/02/2024	10.01	Call	Bond Future	770.3600	0.7704	794.5100	0.7945	3.135	0	0	1,200
2023/06/13	2032	01/02/2024	10.01	Put	Bond Future	8,388.1600	8.3882	8,261.1000	8.2611	(1.515)	0	0	0
2023/06/13	2032	01/02/2024	10.59	Call	Bond Future	1,348.5300	1.3485	1,387.4100	1.3874	2.883	0	0	500
2023/06/13	2032	01/02/2024			Bond Future	11.5799	85.6200	11.5469	85.7712	(0.285)	0.0000	0.0000	0
2023/06/13	2032	01/02/2024	12.50	Put	Bond Future	1,723.2700	1.7233	1,672.3800	1.6724	(2.953)	0	0	200
2023/06/13	2032	01/02/2024	12.62	Call	Bond Future	6,179.1400	6.1791	6,282.5300	6.2825	1.673	0	0	0
2023/06/13	2032	01/02/2024	12.62	Put	Bond Future	1,589.0200	1.5890	1,541.2000	1.5412	(3.009)	0	0	1,200
2023/06/13	2032	01/02/2024	11.85	Call	Bond Future	3,896.7500	3.8968	3,977.9400	3.9779	2.084	0	0	0
2023/06/13	2032	01/02/2024	11.85	Put	Bond Future	2,671.4100	2.6714	2,601.3900	2.6014	(2.621)	0	0	0
2023/06/13	2032	01/02/2024	10.78	Put	Bond Future	5,373.9000	5.3739	5,267.3500	5.2674	(1.983)	0	0	0
2023/06/13	2032	01/02/2024	10.59	Put	Bond Future	6,049.8200	6.0498	5,937.4900	5.9375	(1.857)	0	0	0
2023/06/13	2032	01/02/2024	10.76	Call	Bond Future	1,570.2900	1.5703	1,614.3100	1.6143	2.803	0	0	1,200
2023/06/13	2032	01/02/2024	10.76	Put	Bond Future	5,439.9100	5.4399	5,332.7200	5.3327	(1.970)	0	0	0
2023/06/13	2032	02/05/2024	12.90	Call	Bond Future	6,887.0100	6.8870	6,996.6500	6.9966	1.592	0	0	0
2023/06/13	2032	02/05/2024	13.18	Call	Bond Future	7,777.8400	7.7778	7,893.2400	7.8932	1.484	0	0	0
2023/06/13	2032	02/05/2024	13.18	Put	Bond Future	1,340.8400	1.3408	1,301.8300	1.3018	(2.909)	0	0	500
2023/06/13	2032	02/05/2024	10.86	Call	Bond Future	1,758.0200	1.7580	1,807.0300	1.8070	2.788	0	0	1,000
2023/06/13	2032	02/05/2024	10.86	Put	Bond Future	5,472.3500	5.4724	5,366.9500	5.3670	(1.926)	0	0	0
2023/06/13	2032	02/05/2024	10.56	Call	Bond Future	1,349.3100	1.3493	1,389.3000	1.3893	2.964	0	0	0
2023/06/13	2032	02/05/2024	10.56	Put	Bond Future	6,502.0300	6.5020	6,387.6100	6.3876	(1.760)	0	0	0
2023/06/13	2032	02/05/2024	10.65	Call	Bond Future	1,458.1300	1.4581	1,500.6800	1.5007	2.918	0	0	1,550
2023/06/13	2032	02/05/2024	10.65	Put	Bond Future	6,176.1000	6.1761	6,064.2400	6.0642	(1.811)	0	0	0
2023/06/13	2032	02/05/2024	10.36	Call	Bond Future	1,129.4700	1.1295	1,164.0800	1.1641	3.064	0	0	1,000
2023/06/13	2032	02/05/2024	10.36	Put	Bond Future	7,258.3300	7.2583	7,138.5300	7.1385	(1.651)	0	0	0
2023/06/13	2032	02/05/2024			Bond Future	11.6656	83.4928	11.6312	83.6473	(0.295)	0.0000	0.0000	0
2023/06/13	2032	02/05/2024	12.90	Put	Bond Future	1,589.3000	1.5893	1,544.5300	1.5445	(2.817)	0	0	1,000
2023/06/13	2032	02/05/2024	13.35	Call	Bond Future	8,327.9600	8.3280	8,446.5200	8.4465	1.424	0	0	0
2023/06/13	2032	02/05/2024	13.35	Put	Bond Future	1,210.0200	1.2100	1,174.1700	1.1742	(2.963)	0	0	1,550
2023/06/13	2032	02/05/2024	11.09	Call	Bond Future	2,152.2500	2.1522	2,208.7800	2.2088	2.627	0	0	500
2023/06/13	2032	02/05/2024	11.09	Put	Bond Future	4,784.3900	4.7844	4,686.5100	4.6865	(2.046)	0	0	0
2023/06/13	2032	02/05/2024	11.35	Call	Bond Future	2,661.5100	2.6615	2,726.7300	2.7267	2.450	0	0	1,550
2023/06/13	2032	02/05/2024	11.35	Put	Bond Future	4,091.3900	4.0914	4,002.2000	4.0022	(2.180)	0	0	0
2023/06/13	2032	02/05/2024	10.59	Call	Bond Future	1,384.8900	1.3849	1,425.7200	1.4257	2.948	0	0	500
2023/06/13	2032	02/05/2024	10.59	Put	Bond Future	6,392.3800	6.3924	6,278.8000	6.2788	(1.777)	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
2023/06/13	2032	02/05/2024	10.54	Call	Bond Future	1,326.1400	1.3261	1,365.5800	1.3656	2.974	0	0	0
2023/06/13	2032	02/05/2024	10.54	Put	Bond Future	6,575.8500	6.5759	6,460.8800	6.4609	(1.748)	0	0	0
2023/06/13	2032	02/05/2024	10.55	Call	Bond Future	1,337.6900	1.3377	1,377.4000	1.3774	2.969	0	0	0
2023/06/13	2032	02/05/2024	10.55	Put	Bond Future	6,538.8800	6.5389	6,424.1800	6.4242	(1.754)	0	0	0
2023/06/13	2032	01/08/2024	11.15	Call	Bond Future	2,318.6200	2.3186	2,378.0500	2.3781	2.563	0	0	0
2023/06/13	2032	01/08/2024	11.15	Put	Bond Future	5,115.5800	5.1156	5,016.0500	5.0161	(1.946)	0	0	0
2023/06/13	2032	01/08/2024			Bond Future	11.7758	85.3960	11.7395	85.5550	(0.308)	0.0000	0.0000	0
2023/06/13	2032	01/08/2024	11.13	Call	Bond Future	2,282.9900	2.2830	2,341.8000	2.3418	2.576	0	0	0
2023/06/13	2032	01/08/2024	11.13	Put	Bond Future	5,171.3400	5.1713	5,071.1900	5.0712	(1.937)	0	0	0
2023/06/13	2032	01/08/2024	11.14	Call	Bond Future	2,300.5900	2.3006	2,359.7100	2.3597	2.570	0	0	0
2023/06/13	2032	01/08/2024	11.14	Put	Bond Future	5,143.2300	5.1432	5,043.3900	5.0434	(1.941)	0	0	0
2023/06/13	2033	03/08/2023			Bond Future	118.2529	118.2529	118.2898	118.2898	0.031	0.0000	0.0000	7,227
2023/06/13	2033	02/11/2023			Bond Future	119.4984	119.4984	119.5345	119.5345	0.030	0.0000	0.0000	0
2023/06/13	2033	01/02/2024			Bond Future	122.3030	122.3030	122.3390	122.3390	0.029	0.0000	0.0000	0
2023/06/13	2033	02/05/2024			Bond Future	123.7663	123.7663	123.8029	123.8029	0.030	0.0000	0.0000	0
2023/06/13	2033	01/08/2024			Bond Future	126.6192	126.6192	126.6582	126.6582	0.031	0.0000	0.0000	0
2023/06/13	2037	03/08/2023	12.12	Call	Bond Future	1,543.6200	1.5436	1,580.2800	1.5803	2.375	0	0	0
2023/06/13	2037	03/08/2023	12.12	Put	Bond Future	1,963.6400	1.9636	1,888.4500	1.8884	(3.829)	0	0	0
2023/06/13	2037	03/08/2023	12.13	Call	Bond Future	1,569.7900	1.5698	1,606.9900	1.6070	2.370	0	0	0
2023/06/13	2037	03/08/2023	12.13	Put	Bond Future	1,936.0400	1.9360	1,861.3900	1.8614	(3.856)	0	0	0
2023/06/13	2037	03/08/2023			Bond Future	12.1984	76.0070	12.1775	76.1189	(0.172)	0.0000	0.0000	132,562
2023/06/13	2037	03/08/2023	10.30	Call	Bond Future	6.1800	0.0062	6.1800	0.0062	0.000	0	0	1,800
2023/06/13	2037	03/08/2023	10.30	Put	Bond Future	11,217.5300	11.2175	11,105.6800	11.1057	(0.997)	0	0	0
2023/06/13	2037	03/08/2023	11.00	Call	Bond Future	91.8300	0.0918	93.6900	0.0937	2.025	0	0	1,800
2023/06/13	2037	03/08/2023	11.00	Put	Bond Future	6,904.7700	6.9048	6,794.7800	6.7948	(1.593)	0	0	0
2023/06/13	2037	03/08/2023	12.14	Call	Bond Future	1,596.3200	1.5963	1,634.0400	1.6340	2.363	0	0	0
2023/06/13	2037	03/08/2023	12.14	Put	Bond Future	1,908.8600	1.9089	1,834.7300	1.8347	(3.883)	0	0	0
2023/06/13	2037	02/11/2023	12.52	Call	Bond Future	3,543.6700	3.5437	3,599.3800	3.5994	1.572	0	0	750
2023/06/13	2037	02/11/2023	12.52	Put	Bond Future	2,421.2400	2.4212	2,363.7500	2.3638	(2.374)	0	0	0
2023/06/13	2037	02/11/2023	13.89	Call	Bond Future	8,430.3900	8.4304	8,518.9700	8.5190	1.051	0	0	0
2023/06/13	2037	02/11/2023	13.89	Put	Bond Future	734.3200	0.7343	709.7000	0.7097	(3.353)	0	0	750
2023/06/13	2037	02/11/2023	11.56	Put	Bond Future	5,295.0800	5.2951	5,207.4300	5.2074	(1.655)	0	0	0
2023/06/13	2037	02/11/2023	11.57	Call	Bond Future	1,249.1700	1.2492	1,275.0100	1.2750	2.069	0	0	0
2023/06/13	2037	02/11/2023	11.55	Put	Bond Future	5,335.0700	5.3351	5,247.1400	5.2471	(1.648)	0	0	0
2023/06/13	2037	02/11/2023			Bond Future	12.3040	77.7075	12.2825	77.8207	(0.175)	0.0000	0.0000	481
2023/06/13	2037	02/11/2023	11.56	Call	Bond Future	1,232.0900	1.2321	1,257.6400	1.2576	2.074	0	0	0
2023/06/13	2037	02/11/2023	11.57	Put	Bond Future	5,255.4500	5.2554	5,168.0900	5.1681	(1.662)	0	0	0
2023/06/13	2037	02/11/2023	12.02	Call	Bond Future	2,165.3900	2.1654	2,205.0700	2.2051	1.832	0	0	750
2023/06/13	2037	02/11/2023	12.02	Put	Bond Future	3,679.6600	3.6797	3,606.1400	3.6061	(1.998)	0	0	0
2023/06/13	2037	02/11/2023	11.55	Call	Bond Future	1,215.3100	1.2153	1,240.5800	1.2406	2.079	0	0	0
2023/06/13	2037	01/02/2024	12.93	Call	Bond Future	5,260.4300	5.2604	5,325.9200	5.3259	1.245	0	0	0
2023/06/13	2037	01/02/2024	12.93	Put	Bond Future	2,612.5400	2.6125	2,562.9100	2.5629	(1.900)	0	0	2,500
2023/06/13	2037	01/02/2024	13.93	Put	Bond Future	1,359.8100	1.3598	1,329.1000	1.3291	(2.258)	0	0	2,500
2023/06/13	2037	01/02/2024	12.33	Call	Bond Future	3,481.1000	3.4811	3,531.9800	3.5320	1.462	0	0	0
2023/06/13	2037	01/02/2024	12.33	Put	Bond Future	3,867.7400	3.8677	3,803.5000	3.8035	(1.661)	0	0	0
2023/06/13	2037	01/02/2024	12.09	Put	Bond Future	4,518.1400	4.5181	4,447.6400	4.4476	(1.560)	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
2023/06/13	2037	01/02/2024			Bond Future	12.4045	75.2572	12.3822	75.3723	(0.179)	0.0000	0.0000	0
2023/06/13	2037	01/02/2024	13.93	Call	Bond Future	8,677.3400	8.6773	8,761.7500	8.7617	0.973	0	0	0
2023/06/13	2037	01/02/2024	12.31	Call	Bond Future	3,427.4300	3.4274	3,477.7900	3.4778	1.469	0	0	0
2023/06/13	2037	01/02/2024	12.31	Put	Bond Future	3,918.4200	3.9184	3,853.6600	3.8537	(1.653)	0	0	0
2023/06/13	2037	01/02/2024	12.32	Call	Bond Future	3,454.3400	3.4543	3,504.9600	3.5050	1.465	0	0	0
2023/06/13	2037	01/02/2024	12.32	Put	Bond Future	3,893.1300	3.8931	3,828.6300	3.8286	(1.657)	0	0	0
2023/06/13	2037	01/02/2024	12.09	Call	Bond Future	2,865.2100	2.8652	2,909.8300	2.9098	1.557	0	0	2,500
2023/06/13	2037	02/05/2024	11.44	Call	Bond Future	1,678.7700	1.6788	1,709.1500	1.7091	1.810	0	0	0
2023/06/13	2037	02/05/2024	11.44	Put	Bond Future	7,399.5600	7.3996	7,312.4500	7.3125	(1.177)	0	0	0
2023/06/13	2037	02/05/2024	11.45	Call	Bond Future	1,693.2300	1.6932	1,723.8300	1.7238	1.807	0	0	0
2023/06/13	2037	02/05/2024	11.43	Put	Bond Future	7,441.9400	7.4419	7,354.6200	7.3546	(1.173)	0	0	0
2023/06/13	2037	02/05/2024			Bond Future	12.5034	77.0488	12.4804	77.1663	(0.184)	0.0000	0.0000	0
2023/06/13	2037	02/05/2024	11.45	Put	Bond Future	7,357.3200	7.3573	7,270.4300	7.2704	(1.181)	0	0	0
2023/06/13	2037	02/05/2024	11.43	Call	Bond Future	1,664.4000	1.6644	1,694.5700	1.6946	1.813	0	0	0
2023/06/13	2037	01/08/2024	12.10	Call	Bond Future	2,967.3100	2.9673	3,014.2300	3.0142	1.581	0	0	0
2023/06/13	2037	01/08/2024	12.10	Put	Bond Future	5,664.5800	5.6646	5,590.4000	5.5904	(1.310)	0	0	0
2023/06/13	2037	01/08/2024	12.09	Call	Bond Future	2,945.8600	2.9459	2,992.5400	2.9925	1.585	0	0	0
2023/06/13	2037	01/08/2024	12.09	Put	Bond Future	5,695.9000	5.6959	5,621.4800	5.6215	(1.307)	0	0	0
2023/06/13	2037	01/08/2024			Bond Future	12.6247	74.5494	12.6006	74.6705	(0.191)	0.0000	0.0000	0
2023/06/13	2037	01/08/2024	12.11	Call	Bond Future	2,988.8500	2.9888	3,036.0000	3.0360	1.578	0	0	0
2023/06/13	2037	01/08/2024	12.11	Put	Bond Future	5,633.4000	5.6334	5,559.4500	5.5595	(1.313)	0	0	0
2023/06/13	2038	03/08/2023			Bond Future	127.6163	127.6163	128.0327	128.0327	0.326	0.0000	0.0000	3,019
2023/06/13	2038	02/11/2023			Bond Future	130.5016	130.5016	130.9256	130.9256	0.325	0.0000	0.0000	1,706
2023/06/13	2038	01/02/2024			Bond Future	131.5344	131.5344	131.9676	131.9676	0.329	0.0000	0.0000	0
2023/06/13	2038	02/05/2024			Bond Future	134.6931	134.6931	135.1363	135.1363	0.329	0.0000	0.0000	0
2023/06/13	2038	01/08/2024			Bond Future	135.7096	135.7096	136.1653	136.1653	0.336	0.0000	0.0000	0
2023/06/13	2040	03/08/2023	12.23	Call	Bond Future	1,457.0400	1.4570	1,428.1900	1.4282	(1.980)	0	0	0
2023/06/13	2040	03/08/2023	12.23	Put	Bond Future	2,275.1400	2.2751	2,272.2200	2.2722	(0.128)	0	0	0
2023/06/13	2040	03/08/2023			Bond Future	12.3736	76.6964	12.3782	76.6704	0.037	0.0000	0.0000	133,167
2023/06/13	2040	03/08/2023	12.21	Call	Bond Future	1,405.7700	1.4058	1,377.2800	1.3773	(2.027)	0	0	0
2023/06/13	2040	03/08/2023	12.21	Put	Bond Future	2,338.9300	2.3389	2,336.3700	2.3364	(0.109)	0	0	0
2023/06/13	2040	03/08/2023	12.22	Call	Bond Future	1,431.3400	1.4313	1,402.6600	1.4027	(2.004)	0	0	0
2023/06/13	2040	03/08/2023	12.22	Put	Bond Future	2,306.9400	2.3069	2,304.1900	2.3042	(0.119)	0	0	0
2023/06/13	2040	02/11/2023	12.60	Call	Bond Future	3,525.5100	3.5255	3,499.1300	3.4991	(0.748)	0	0	128
2023/06/13	2040	02/11/2023	12.60	Put	Bond Future	2,860.7500	2.8607	2,862.0300	2.8620	0.045	0	0	0
2023/06/13	2040	02/11/2023	13.64	Call	Bond Future	7,247.5000	7.2475	7,216.7300	7.2167	(0.425)	0	0	0
2023/06/13	2040	02/11/2023	13.64	Put	Bond Future	1,197.5000	1.1975	1,194.3900	1.1944	(0.260)	0	0	128
2023/06/13	2040	02/11/2023	11.58	Call	Bond Future	1,087.0500	1.0870	1,071.6700	1.0717	(1.415)	0	0	0
2023/06/13	2040	02/11/2023	11.58	Put	Bond Future	6,368.8400	6.3688	6,381.1200	6.3811	0.193	0	0	0
2023/06/13	2040	02/11/2023	11.59	Call	Bond Future	1,103.0000	1.1030	1,087.4900	1.0875	(1.406)	0	0	0
2023/06/13	2040	02/11/2023	11.60	Put	Bond Future	6,277.3400	6.2773	6,289.3700	6.2894	0.192	0	0	0
2023/06/13	2040	02/11/2023			Bond Future	12.4798	78.4123	12.4848	78.3847	0.040	0.0000	0.0000	0
2023/06/13	2040	02/11/2023	11.80	Call	Bond Future	1,473.5200	1.4735	1,455.3800	1.4554	(1.231)	0	0	128
2023/06/13	2040	02/11/2023	11.80	Put	Bond Future	5,412.1800	5.4122	5,421.7000	5.4217	0.176	0	0	0
2023/06/13	2040	02/11/2023	11.59	Put	Bond Future	6,322.9800	6.3230	6,335.1300	6.3351	0.192	0	0	0
2023/06/13	2040	02/11/2023	11.60	Call	Bond Future	1,119.0900	1.1191	1,103.4600	1.1035	(1.397)	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
2023/06/13	2040	01/02/2024	12.33	Call	Bond Future	3,207.4600	3.2075	3,185.7100	3.1857	(0.678)	0	0	0
2023/06/13	2040	01/02/2024	12.33	Put	Bond Future	4,605.8900	4.6059	4,613.2000	4.6132	0.159	0	0	0
2023/06/13	2040	01/02/2024	12.34	Call	Bond Future	3,233.9900	3.2340	3,212.1700	3.2122	(0.675)	0	0	0
2023/06/13	2040	01/02/2024	12.34	Put	Bond Future	4,575.9900	4.5760	4,583.2300	4.5832	0.158	0	0	0
2023/06/13	2040	01/02/2024			Bond Future	12.5813	75.7280	12.5865	75.6990	0.042	0.0000	0.0000	28
2023/06/13	2040	01/02/2024	12.35	Call	Bond Future	3,260.8700	3.2609	3,238.9600	3.2390	(0.672)	0	0	0
2023/06/13	2040	01/02/2024	12.35	Put	Bond Future	4,546.5000	4.5465	4,553.6500	4.5537	0.157	0	0	0
2023/06/13	2040	02/05/2024	11.60	Call	Bond Future	1,804.4200	1.8044	1,789.9800	1.7900	(0.800)	0	0	0
2023/06/13	2040	02/05/2024	11.61	Call	Bond Future	1,819.8800	1.8199	1,805.3700	1.8054	(0.797)	0	0	0
2023/06/13	2040	02/05/2024	11.62	Put	Bond Future	7,937.2900	7.9373	7,952.8400	7.9528	0.196	0	0	0
2023/06/13	2040	02/05/2024			Bond Future	12.6810	77.5309	12.6865	77.5008	0.044	0.0000	0.0000	0
2023/06/13	2040	02/05/2024	11.60	Put	Bond Future	8,028.5700	8.0286	8,044.2700	8.0443	0.196	0	0	0
2023/06/13	2040	02/05/2024	11.61	Put	Bond Future	7,982.8400	7.9828	7,998.4700	7.9985	0.196	0	0	0
2023/06/13	2040	02/05/2024	11.62	Call	Bond Future	1,835.4400	1.8354	1,820.8500	1.8209	(0.795)	0	0	0
2023/06/13	2040	01/08/2024	12.34	Call	Bond Future	3,344.8300	3.3448	3,326.4400	3.3264	(0.550)	0	0	0
2023/06/13	2040	01/08/2024	12.34	Put	Bond Future	5,867.5600	5.8676	5,879.0100	5.8790	0.195	0	0	0
2023/06/13	2040	01/08/2024			Bond Future	12.8020	74.7920	12.8076	74.7621	0.044	0.0000	0.0000	0
2023/06/13	2040	01/08/2024	12.32	Call	Bond Future	3,297.9900	3.2980	3,279.7400	3.2797	(0.553)	0	0	0
2023/06/13	2040	01/08/2024	12.32	Put	Bond Future	5,932.9100	5.9329	5,944.5000	5.9445	0.195	0	0	0
2023/06/13	2040	01/08/2024	12.33	Call	Bond Future	3,321.2100	3.3212	3,302.8900	3.3029	(0.552)	0	0	0
2023/06/13	2040	01/08/2024	12.33	Put	Bond Future	5,900.0000	5.9000	5,911.5200	5.9115	0.195	0	0	0
2023/06/13	2044	03/08/2023	12.00	Call	Bond Future	878.5800	0.8786	854.6900	0.8547	(2.719)	0	0	0
2023/06/13	2044	03/08/2023	12.00	Put	Bond Future	3,276.0400	3.2760	3,279.5300	3.2795	0.107	0	0	4,754
2023/06/13	2044	03/08/2023	12.15	Call	Bond Future	1,195.2600	1.1953	1,167.8400	1.1678	(2.294)	0	0	0
2023/06/13	2044	03/08/2023	12.15	Put	Bond Future	2,701.7500	2.7018	2,701.7100	2.7017	(0.001)	0	0	0
2023/06/13	2044	03/08/2023	12.16	Call	Bond Future	1,218.5200	1.2185	1,190.8800	1.1909	(2.268)	0	0	0
2023/06/13	2044	03/08/2023	12.16	Put	Bond Future	2,666.2400	2.6662	2,665.9800	2.6660	(0.010)	0	0	0
2023/06/13	2044	03/08/2023			Bond Future	12.4106	73.1945	12.4154	73.1672	0.039	0.0000	0.0000	81,128
2023/06/13	2044	03/08/2023	11.75	Call	Bond Future	488.3500	0.4884	470.8700	0.4709	(3.579)	0	0	4,553
2023/06/13	2044	03/08/2023	11.75	Put	Bond Future	4,410.9200	4.4109	4,420.8200	4.4208	0.224	0	0	3,076
2023/06/13	2044	03/08/2023	12.17	Call	Bond Future	1,241.9400	1.2419	1,214.0800	1.2141	(2.243)	0	0	0
2023/06/13	2044	03/08/2023	12.17	Put	Bond Future	2,630.9700	2.6310	2,630.4900	2.6305	(0.018)	0	0	0
2023/06/13	2044	03/08/2023	12.50	Call	Bond Future	2,161.8600	2.1619	2,128.4500	2.1284	(1.545)	0	0	0
2023/06/13	2044	03/08/2023	12.50	Put	Bond Future	1,656.9200	1.6569	1,650.8900	1.6509	(0.364)	0	0	9,106
2023/06/13	2044	02/11/2023	11.57	Call	Bond Future	1,042.9700	1.0430	1,027.5800	1.0276	(1.476)	0	0	0
2023/06/13	2044	02/11/2023	11.57	Put	Bond Future	6,664.9800	6.6650	6,678.7100	6.6787	0.206	0	0	0
2023/06/13	2044	02/11/2023			Bond Future	12.5125	74.8322	12.5177	74.8030	0.042	0.0000	0.0000	0
2023/06/13	2044	02/11/2023	11.55	Call	Bond Future	1,012.0900	1.0121	996.9600	0.9970	(1.495)	0	0	0
2023/06/13	2044	02/11/2023	11.55	Put	Bond Future	6,761.1900	6.7612	6,775.1800	6.7752	0.207	0	0	0
2023/06/13	2044	02/11/2023	11.56	Call	Bond Future	1,027.4600	1.0275	1,012.1900	1.0122	(1.486)	0	0	0
2023/06/13	2044	02/11/2023	11.56	Put	Bond Future	6,712.9700	6.7130	6,726.8200	6.7268	0.206	0	0	0
2023/06/13	2044	01/02/2024	12.29	Call	Bond Future	3,084.2100	3.0842	3,062.1900	3.0622	(0.714)	0	0	0
2023/06/13	2044	01/02/2024	12.29	Put	Bond Future	4,887.1800	4.8872	4,895.6000	4.8956	0.172	0	0	0
2023/06/13	2044	01/02/2024			Bond Future	12.6096	72.1898	12.6151	72.1594	0.044	0.0000	0.0000	0
2023/06/13	2044	01/02/2024	12.27	Call	Bond Future	3,032.0400	3.0320	3,010.1900	3.0102	(0.721)	0	0	0
2023/06/13	2044	01/02/2024	12.27	Put	Bond Future	4,950.3500	4.9504	4,958.9400	4.9589	0.174	0	0	0
2023/06/13	2044	01/02/2024	12.28	Call	Bond Future	3,057.9600	3.0580	3,036.0300	3.0360	(0.717)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/13	2044	01/02/2024	12.28	Put	Bond Future	4,918.5600	4.9186	4,927.0700	4.9271	0.173	0	0	0
2023/06/13	2044	02/05/2024	11.67	Call	Bond Future	2,107.1100	2.1071	2,091.0000	2.0910	(0.765)	0	0	0
2023/06/13	2044	02/05/2024	11.67	Put	Bond Future	8,146.5200	8.1465	8,161.9200	8.1619	0.189	0	0	0
2023/06/13	2044	02/05/2024			Bond Future	12.7048	73.9085	12.7106	73.8770	0.045	0.0000	0.0000	0
2023/06/13	2044	02/05/2024	11.65	Call	Bond Future	2,073.9100	2.0739	2,057.9600	2.0580	(0.769)	0	0	0
2023/06/13	2044	02/05/2024	11.65	Put	Bond Future	8,238.2800	8.2383	8,253.8400	8.2538	0.189	0	0	0
2023/06/13	2044	02/05/2024	11.66	Call	Bond Future	2,090.4700	2.0905	2,074.4400	2.0744	(0.767)	0	0	0
2023/06/13	2044	02/05/2024	11.66	Put	Bond Future	8,192.3200	8.1923	8,207.8000	8.2078	0.189	0	0	0
2023/06/13	2044	01/08/2024	12.28	Call	Bond Future	3,513.2300	3.5132	3,493.9100	3.4939	(0.550)	0	0	0
2023/06/13	2044	01/08/2024	12.28	Put	Bond Future	6,513.0600	6.5131	6,525.1300	6.5251	0.185	0	0	0
2023/06/13	2044	01/08/2024	12.29	Call	Bond Future	3,536.6900	3.5367	3,517.3000	3.5173	(0.548)	0	0	0
2023/06/13	2044	01/08/2024	12.29	Put	Bond Future	6,479.0500	6.4790	6,491.0500	6.4911	0.185	0	0	0
2023/06/13	2044	01/08/2024			Bond Future	12.8198	71.2121	12.8257	71.1807	0.046	0.0000	0.0000	0
2023/06/13	2044	01/08/2024	12.30	Call	Bond Future	3,560.2300	3.5602	3,540.7800	3.5408	(0.546)	0	0	0
2023/06/13	2044	01/08/2024	12.30	Put	Bond Future	6,445.1800	6.4452	6,457.1200	6.4571	0.185	0	0	0
2023/06/13	2046	03/08/2023			Bond Future	113.9118	113.9118	113.2555	113.2555	(0.576)	0.0000	0.0000	12,882
2023/06/13	2046	02/11/2023			Bond Future	114.3886	114.3886	113.7160	113.7160	(0.588)	0.0000	0.0000	4,626
2023/06/13	2046	01/02/2024			Bond Future	117.0736	117.0736	116.3842	116.3842	(0.589)	0.0000	0.0000	0
2023/06/13	2046	02/05/2024			Bond Future	117.7189	117.7189	117.0131	117.0131	(0.600)	0.0000	0.0000	0
2023/06/13	2046	01/08/2024			Bond Future	120.4313	120.4313	119.7106	119.7106	(0.598)	0.0000	0.0000	0
2023/06/13	2050	03/08/2023			Bond Future	113.0405	113.0405	113.2760	113.2760	0.208	0.0000	0.0000	10,740
2023/06/13	2050	02/11/2023			Bond Future	115.5961	115.5961	115.8353	115.8353	0.207	0.0000	0.0000	3,364
2023/06/13	2050	01/02/2024			Bond Future	116.0501	116.0501	116.2942	116.2942	0.210	0.0000	0.0000	0
2023/06/13	2050	02/05/2024			Bond Future	118.8370	118.8370	119.0865	119.0865	0.210	0.0000	0.0000	0
2023/06/13	2050	01/08/2024			Bond Future	119.2489	119.2489	119.5063	119.5063	0.216	0.0000	0.0000	0
2023/06/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	AL37	03/08/2023			Index Future	873.3290	873.3290	873.8370	873.8370	0.058	0.0000	0.0000	0
2023/06/13	AL37	02/11/2023			Index Future	892.8540	892.8540	893.3700	893.3700	0.058	0.0000	0.0000	0
2023/06/13	AL37	01/02/2024			Index Future	913.5960	913.5960	914.1220	914.1220	0.058	0.0000	0.0000	0
2023/06/13	AL37	02/05/2024			Index Future	935.3290	935.3290	935.8660	935.8660	0.057	0.0000	0.0000	0
2023/06/13	AL37	01/08/2024			Index Future	956.7080	956.7080	957.2610	957.2610	0.058	0.0000	0.0000	0
2023/06/13	AL7T	03/08/2023			Index Future	996.0960	996.0960	997.7430	997.7430	0.165	0.0000	0.0000	0
2023/06/13	AL7T	02/11/2023			Index Future	1,018.3660	1,018.3660	1,020.0450	1,020.0450	0.165	0.0000	0.0000	0
2023/06/13	AL7T	01/02/2024			Index Future	1,042.0240	1,042.0240	1,043.7400	1,043.7400	0.165	0.0000	0.0000	0
2023/06/13	AL7T	02/05/2024			Index Future	1,066.8120	1,066.8120	1,068.5680	1,068.5680	0.165	0.0000	0.0000	0
2023/06/13	AL7T	01/08/2024			Index Future	1,091.1970	1,091.1970	1,092.9960	1,092.9960	0.165	0.0000	0.0000	0
2023/06/13	ALBI	03/08/2023			Index Future	873.7920	873.7920	874.3360	874.3360	0.062	0.0000	0.0000	106

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
2023/06/13	ALBI	02/11/2023			Index Future	893.3270	893.3270	893.8800	893.8800	0.062	0.0000	0.0000	0
2023/06/13	ALBI	01/02/2024			Index Future	914.0800	914.0800	914.6440	914.6440	0.062	0.0000	0.0000	0
2023/06/13	ALBI	02/05/2024			Index Future	935.8240	935.8240	936.4010	936.4010	0.062	0.0000	0.0000	0
2023/06/13	ALBI	01/08/2024			Index Future	957.2150	957.2150	957.8070	957.8070	0.062	0.0000	0.0000	0
2023/06/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C303	28/02/2033			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
2023/06/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/13	ES33	03/08/2023			Bond Future	12.7427	73.6241	12.7156	73.7437	(0.212)	0.0000	0.0000	350
2023/06/13	ES33	02/11/2023			Bond Future	12.8839	71.4895	12.8559	71.6108	(0.217)	0.0000	0.0000	0
2023/06/13	ES33	01/02/2024			Bond Future	13.0216	73.1680	12.9926	73.2915	(0.223)	0.0000	0.0000	0
2023/06/13	ES33	02/05/2024			Bond Future	13.1542	71.1232	13.1240	71.2494	(0.230)	0.0000	0.0000	0
2023/06/13	ES33	01/08/2024			Bond Future	13.3102	72.7594	13.2784	72.8893	(0.239)	0.0000	0.0000	0
2023/06/13	ES42	03/08/2023			Bond Future	13.1066	70.5252	13.1107	70.5045	0.031	0.0000	0.0000	4,000
2023/06/13	ES42	02/11/2023			Bond Future	13.2385	67.8559	13.2430	67.8338	0.034	0.0000	0.0000	0
2023/06/13	ES42	01/02/2024			Bond Future	13.3608	69.4496	13.3655	69.4264	0.036	0.0000	0.0000	0
2023/06/13	ES42	02/05/2024			Bond Future	13.4836	66.8543	13.4886	66.8302	0.037	0.0000	0.0000	0
2023/06/13	ES42	01/08/2024			Bond Future	13.6234	68.3904	13.6284	68.3666	0.037	0.0000	0.0000	0
2023/06/13	GOVI	03/08/2023	837.21	Call	GOVI	239,860.0000	23.9860	245,650.0000	24.5650	2.414	0	0	0
2023/06/13	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GOVI	03/08/2023	837.22	Call	GOVI	239,760.0000	23.9760	245,550.0000	24.5550	2.415	0	0	0
2023/06/13	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GOVI	03/08/2023			GOVI	861.1960	861.1960	861.7750	861.7750	0.067	0.0000	0.0000	834
2023/06/13	GOVI	03/08/2023	837.23	Call	GOVI	239,660.0000	23.9660	245,450.0000	24.5450	2.416	0	0	0
2023/06/13	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GOVI	02/11/2023	885.81	Put	GOVI	53,610.0000	5.3610	47,710.0000	4.7710	(11.005)	0	0	0
2023/06/13	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GOVI	02/11/2023			GOVI	880.4490	880.4490	881.0390	881.0390	0.067	0.0000	0.0000	0
2023/06/13	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GOVI	02/11/2023	885.80	Put	GOVI	53,510.0000	5.3510	47,610.0000	4.7610	(11.026)	0	0	0
2023/06/13	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GOVI	02/11/2023	885.82	Put	GOVI	53,710.0000	5.3710	47,810.0000	4.7810	(10.985)	0	0	0
2023/06/13	GOVI	01/02/2024	880.00	Call	GOVI	209,040.0000	20.9040	215,050.0000	21.5050	2.875	0	0	0
2023/06/13	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GOVI	01/02/2024			GOVI	900.9040	900.9040	901.5050	901.5050	0.067	0.0000	0.0000	0
2023/06/13	GOVI	01/02/2024	879.98	Call	GOVI	209,240.0000	20.9240	215,250.0000	21.5250	2.872	0	0	0
2023/06/13	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GOVI	01/02/2024	879.99	Call	GOVI	209,140.0000	20.9140	215,150.0000	21.5150	2.874	0	0	0
2023/06/13	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GOVI	02/05/2024	950.97	Put	GOVI	286,360.0000	28.6360	280,210.0000	28.0210	(2.148)	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
2023/06/13	GOVI	02/05/2024	950.98	Put	GOVI	286.460.0000	28.6460	280,310.0000	28.0310	(2.147)	0	0	0
2023/06/13	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GOVI	02/05/2024			GOVI	922.3340	922.3340	922.9490	922.9490	0.067	0.0000	0.0000	0
2023/06/13	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GOVI	02/05/2024	950.99	Put	GOVI	286,560.0000	28.6560	280,410.0000	28.0410	(2.146)	0	0	0
2023/06/13	GOVI	01/08/2024	943.39	Call	GOVI	270.0000	0.0270	6,580.0000	0.6580	2337.037	0	0	0
2023/06/13	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GOVI	01/08/2024			GOVI	943.4170	943.4170	944.0480	944.0480	0.067	0.0000	0.0000	0
2023/06/13	GOVI	01/08/2024	943.37	Call	GOVI	470.0000	0.0470	6,780.0000	0.6780	1342.553	0	0	0
2023/06/13	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GOVI	01/08/2024	943.38	Call	GOVI	370.0000	0.0370	6,680.0000	0.6680	1705.405	0	0	0
2023/06/13	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/13	IGOV	03/08/2023			Index Future	329.2610	329.2610	328.8380	328.8380	(0.128)	0.0000	0.0000	639
2023/06/13	IGOV	02/11/2023			Index Future	336.7020	336.7020	336.2690	336.2690	(0.129)	0.0000	0.0000	16
2023/06/13	IGOV	01/02/2024			Index Future	344.6030	344.6030	344.1580	344.1580	(0.129)	0.0000	0.0000	0
2023/06/13	IGOV	02/05/2024			Index Future	352.8760	352.8760	352.4210	352.4210	(0.129)	0.0000	0.0000	0
2023/06/13	IGOV	01/08/2024			Index Future	361.0170	361.0170	360.5510	360.5510	(0.129)	0.0000	0.0000	0
2023/06/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/06/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/13	JBAF	21/06/2023			Jibar Tradeable Future	8.5050	91.4950	8.5050	91.4950	0.000	0.0000	0.0000	0
2023/06/13	JBAF	19/07/2023			Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000	0
2023/06/13	JBAF	16/08/2023			Jibar Tradeable Future	8.7750	91.2250	8.7900	91.2100	0.171	0.0000	0.0000	0
2023/06/13	JBAF	20/09/2023			Jibar Tradeable Future	8.8150	91.1850	8.8150	91.1850	0.000	0.0000	0.0000	0
2023/06/13	JBAF	18/10/2023			Jibar Tradeable Future	8.8800	91.1200	8.8700	91.1300	(0.113)	0.0000	0.0000	0
2023/06/13	JBAF	15/11/2023			Jibar Tradeable Future	8.9000	91.1000	8.8800	91.1200	(0.225)	0.0000	0.0000	0
2023/06/13	JBAF	20/12/2023			Jibar Tradeable Future	8.9300	91.0700	8.9200	91.0800	(0.112)	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
2023/06/13	JBAF	20/03/2024			Jibar Tradeable Future	8.9700	91.0300	8.9250	91.0750	(0.502)	0.0000	0.0000	0
2023/06/13	JBAF	19/06/2024			Jibar Tradeable Future	8.8400	91.1600	8.8200	91.1800	(0.226)	0.0000	0.0000	0
2023/06/13	JBAF	18/09/2024			Jibar Tradeable Future	8.7350	91.2650	8.7400	91.2600	0.057	0.0000	0.0000	0
2023/06/13	JBAF	18/12/2024			Jibar Tradeable Future	8.5400	91.4600	8.5500	91.4500	0.117	0.0000	0.0000	0
2023/06/13	JBAF	19/03/2025			Jibar Tradeable Future	8.4850	91.5150	8.5000	91.5000	0.177	0.0000	0.0000	0
2023/06/13	R035	03/08/2023	12.00	Call	Bond Future	1,940.2600	1.9403	2,029.5700	2.0296	4.603	0	0	0
2023/06/13	R035	03/08/2023	12.00	Put	Bond Future	1,560.4100	1.5604	1,458.1500	1.4581	(6.553)	0	0	0
2023/06/13	R035	03/08/2023	12.50	Call	Bond Future	3,674.1000	3.6741	3,805.5500	3.8056	3.578	0	0	5,000
2023/06/13	R035	03/08/2023			Bond Future	11.9286	84.9749	11.8927	85.1665	(0.300)	0.0000	0.0000	60,975
2023/06/13	R035	03/08/2023	11.75	Call	Bond Future	1,270.8700	1.2709	1,336.9500	1.3369	5.200	0	0	0
2023/06/13	R035	03/08/2023	11.75	Put	Bond Future	2,231.8300	2.2318	2,106.3400	2.1063	(5.623)	0	0	4,870
2023/06/13	R035	03/08/2023	11.98	Call	Bond Future	1,881.3100	1.8813	1,968.7700	1.9688	4.649	0	0	0
2023/06/13	R035	03/08/2023	11.98	Put	Bond Future	1,607.5700	1.6076	1,503.4600	1.5035	(6.476)	0	0	0
2023/06/13	R035	03/08/2023	11.99	Call	Bond Future	1,910.6700	1.9107	1,999.0600	1.9991	4.626	0	0	0
2023/06/13	R035	03/08/2023	11.99	Put	Bond Future	1,583.8500	1.5838	1,480.6700	1.4807	(6.515)	0	0	0
2023/06/13	R035	03/08/2023	12.50	Put	Bond Future	704.5900	0.7046	644.4700	0.6445	(8.533)	0	0	0
2023/06/13	R035	02/11/2023	12.85	Call	Bond Future	5,514.7200	5.5147	5,646.8800	5.6469	2.396	0	0	0
2023/06/13	R035	02/11/2023	12.85	Put	Bond Future	1,412.6100	1.4126	1,350.1200	1.3501	(4.424)	0	0	400
2023/06/13	R035	02/11/2023	13.59	Call	Bond Future	8,312.4200	8.3124	8,469.9300	8.4699	1.895	0	0	0
2023/06/13	R035	02/11/2023	13.59	Put	Bond Future	726.5700	0.7266	689.4300	0.6894	(5.112)	0	0	750
2023/06/13	R035	02/11/2023	11.12	Call	Bond Future	957.3900	0.9574	998.9200	0.9989	4.338	0	0	400
2023/06/13	R035	02/11/2023	11.41	Call	Bond Future	1,409.1300	1.4091	1,465.2700	1.4653	3.984	0	0	0
2023/06/13	R035	02/11/2023	11.41	Put	Bond Future	4,797.9400	4.7979	4,659.4300	4.6594	(2.887)	0	0	0
2023/06/13	R035	02/11/2023	11.42	Call	Bond Future	1,427.6700	1.4277	1,484.3600	1.4844	3.971	0	0	0
2023/06/13	R035	02/11/2023	11.42	Put	Bond Future	4,760.9700	4.7610	4,623.0100	4.6230	(2.898)	0	0	0
2023/06/13	R035	02/11/2023			Bond Future	12.0380	82.3642	12.0009	82.5589	(0.308)	0.0000	0.0000	109,778
2023/06/13	R035	02/11/2023	11.43	Call	Bond Future	1,446.3600	1.4464	1,503.5900	1.5036	3.957	0	0	0
2023/06/13	R035	02/11/2023	11.43	Put	Bond Future	4,724.1900	4.7242	4,586.7700	4.5868	(2.909)	0	0	0
2023/06/13	R035	02/11/2023	11.74	Call	Bond Future	2,097.6100	2.0976	2,172.2900	2.1723	3.560	0	0	750
2023/06/13	R035	02/11/2023	11.74	Put	Bond Future	3,681.2000	3.6812	3,561.2300	3.5612	(3.259)	0	0	0
2023/06/13	R035	02/11/2023	12.24	Call	Bond Future	3,462.8900	3.4629	3,565.7300	3.5657	2.970	0	0	750
2023/06/13	R035	02/11/2023	12.24	Put	Bond Future	2,413.7500	2.4138	2,321.9400	2.3219	(3.804)	0	0	0
2023/06/13	R035	02/11/2023	11.12	Put	Bond Future	5,978.7800	5.9788	5,825.6600	5.8257	(2.561)	0	0	0
2023/06/13	R035	02/11/2023	10.62	Call	Bond Future	463.6700	0.4637	486.0700	0.4861	4.831	0	0	400
2023/06/13	R035	02/11/2023	10.62	Put	Bond Future	8,405.3800	8.4054	8,233.1300	8.2331	(2.049)	0	0	0
2023/06/13	R035	01/02/2024	11.12	Put	Bond Future	6,952.5900	6.9526	6,804.9600	6.8050	(2.123)	0	0	0
2023/06/13	R035	01/02/2024	12.18	Put	Bond Future	3,541.9600	3.5420	3,441.8100	3.4418	(2.828)	0	0	0
2023/06/13	R035	01/02/2024	12.19	Call	Bond Future	3,761.6900	3.7617	3,860.3200	3.8603	2.622	0	0	0
2023/06/13	R035	01/02/2024	12.19	Put	Bond Future	3,518.6500	3.5187	3,418.9400	3.4189	(2.834)	0	0	0
2023/06/13	R035	01/02/2024	10.62	Call	Bond Future	849.9400	0.8499	882.9400	0.8829	3.883	0	0	400
2023/06/13	R035	01/02/2024	10.62	Put	Bond Future	9,256.8400	9.2568	9,091.5000	9.0915	(1.786)	0	0	0
2023/06/13	R035	01/02/2024			Bond Future	12.1427	84.2789	12.1042	84.4773	(0.317)	0.0000	0.0000	0
2023/06/13	R035	01/02/2024	12.20	Call	Bond Future	3,789.7400	3.7897	3,888.8200	3.8888	2.614	0	0	0
2023/06/13	R035	01/02/2024	12.20	Put	Bond Future	3,495.4700	3.4955	3,396.2100	3.3962	(2.840)	0	0	0
2023/06/13	R035	01/02/2024	13.46	Call	Bond Future	7,916.8000	7.9168	8,061.7900	8.0618	1.831	0	0	0
2023/06/13	R035	01/02/2024	13.46	Put	Bond Future	1,520.6100	1.5206	1,467.2600	1.4673	(3.508)	0	0	400
2023/06/13	R035	01/02/2024	11.12	Call	Bond Future	1,435.9900	1.4360	1,486.7000	1.4867	3.531	0	0	400

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
2023/06/13	R035	01/02/2024	12.18	Call	Bond Future	3,733.7100	3.7337	3,831.9000	3.8319	2.630	0	0	0
2023/06/13	R035	02/05/2024	11.20	Call	Bond Future	1,688.9200	1.6889	1,746.0700	1.7461	3.384	0	0	0
2023/06/13	R035	02/05/2024	11.20	Put	Bond Future	7,178.1800	7.1782	7,032.5900	7.0326	(2.028)	0	0	0
2023/06/13	R035	02/05/2024	11.19	Call	Bond Future	1,674.5400	1.6745	1,731.3100	1.7313	3.390	0	0	0
2023/06/13	R035	02/05/2024	11.19	Put	Bond Future	7,219.3700	7.2194	7,073.4000	7.0734	(2.022)	0	0	0
2023/06/13	R035	02/05/2024			Bond Future	12.2347	81.7676	12.1947	81.9703	(0.327)	0.0000	0.0000	0
2023/06/13	R035	02/05/2024	11.21	Call	Bond Future	1,703.3900	1.7034	1,760.9200	1.7609	3.377	0	0	0
2023/06/13	R035	02/05/2024	11.21	Put	Bond Future	7,137.1400	7.1371	6,991.9300	6.9919	(2.035)	0	0	0
2023/06/13	R035	01/08/2024	11.80	Call	Bond Future	2,856.4000	2.8564	2,939.2900	2.9393	2.902	0	0	0
2023/06/13	R035	01/08/2024	11.80	Put	Bond Future	5,639.4800	5.6395	5,514.0100	5.5140	(2.225)	0	0	0
2023/06/13	R035	01/08/2024	11.81	Call	Bond Future	2,877.4900	2.8775	2,960.7900	2.9608	2.895	0	0	0
2023/06/13	R035	01/08/2024	11.79	Put	Bond Future	5,670.6400	5.6706	5,544.7600	5.5448	(2.220)	0	0	0
2023/06/13	R035	01/08/2024			Bond Future	12.3466	83.6318	12.3048	83.8401	(0.339)	0.0000	0.0000	0
2023/06/13	R035	01/08/2024	11.81	Put	Bond Future	5,608.4500	5.6085	5,483.3900	5.4834	(2.230)	0	0	0
2023/06/13	R035	01/08/2024	11.79	Call	Bond Future	2,835.4000	2.8354	2,917.8800	2.9179	2.909	0	0	0
2023/06/13	R053	03/08/2023	12.72	Call	Bond Future	4,033.2500	4.0332	3,959.3100	3.9593	(1.833)	0	0	0
2023/06/13	R053	03/08/2023	12.72	Put	Bond Future	1,468.4900	1.4685	1,471.3800	1.4714	0.197	0	0	0
2023/06/13	R053	03/08/2023			Bond Future	12.3661	98.2708	12.3765	98.1940	0.084	0.0000	0.0000	0
2023/06/13	R053	03/08/2023	12.70	Call	Bond Future	3,937.6000	3.9376	3,864.1100	3.8641	(1.866)	0	0	0
2023/06/13	R053	03/08/2023	12.70	Put	Bond Future	1,514.3200	1.5143	1,517.6600	1.5177	0.221	0	0	0
2023/06/13	R053	03/08/2023	12.71	Call	Bond Future	3,985.3200	3.9853	3,911.6000	3.9116	(1.850)	0	0	0
2023/06/13	R053	03/08/2023	12.71	Put	Bond Future	1,491.2500	1.4913	1,494.3600	1.4944	0.209	0	0	0
2023/06/13	R053	02/11/2023	12.81	Call	Bond Future	5,633.8700	5.6339	5,570.4000	5.5704	(1.127)	0	0	0
2023/06/13	R053	02/11/2023	12.81	Put	Bond Future	3,199.0100	3.1990	3,215.4700	3.2155	0.515	0	0	0
2023/06/13	R053	02/11/2023	12.82	Call	Bond Future	5,677.7100	5.6777	5,614.0500	5.6140	(1.121)	0	0	0
2023/06/13	R053	02/11/2023	12.82	Put	Bond Future	3,173.2200	3.1732	3,189.4900	3.1895	0.513	0	0	0
2023/06/13	R053	02/11/2023			Bond Future	12.4691	94.6022	12.4800	94.5222	0.088	0.0000	0.0000	1,349
2023/06/13	R053	02/11/2023	12.83	Call	Bond Future	5,721.4400	5.7214	5,657.6000	5.6576	(1.116)	0	0	0
2023/06/13	R053	02/11/2023	12.83	Put	Bond Future	3,147.4100	3.1474	3,163.5000	3.1635	0.511	0	0	0
2023/06/13	R053	01/02/2024	12.92	Call	Bond Future	6,664.0400	6.6640	6,603.2200	6.6032	(0.913)	0	0	0
2023/06/13	R053	01/02/2024	12.93	Call	Bond Future	6,706.0700	6.7061	6,645.0900	6.6451	(0.909)	0	0	0
2023/06/13	R053	01/02/2024	12.94	Put	Bond Future	4,106.2500	4.1063	4,127.8000	4.1278	0.525	0	0	0
2023/06/13	R053	01/02/2024			Bond Future	12.5639	96.8018	12.5754	96.7191	0.091	0.0000	0.0000	0
2023/06/13	R053	01/02/2024	12.92	Put	Bond Future	4,159.0600	4.1591	4,180.9300	4.1809	0.526	0	0	0
2023/06/13	R053	01/02/2024	12.93	Put	Bond Future	4,132.5700	4.1326	4,154.2800	4.1543	0.525	0	0	0
2023/06/13	R053	01/02/2024	12.94	Call	Bond Future	6,748.1800	6.7482	6,687.0400	6.6870	(0.906)	0	0	0
2023/06/13	R053	02/05/2024	13.02	Put	Bond Future	4,929.7700	4.9298	4,954.8100	4.9548	0.508	0	0	0
2023/06/13	R053	02/05/2024	13.03	Put	Bond Future	4,903.0200	4.9030	4,927.9200	4.9279	0.508	0	0	0
2023/06/13	R053	02/05/2024	13.04	Call	Bond Future	7,537.2900	7.5373	7,476.9500	7.4770	(0.801)	0	0	0
2023/06/13	R053	02/05/2024			Bond Future	12.6557	93.2373	12.6677	93.1522	0.095	0.0000	0.0000	0
2023/06/13	R053	02/05/2024	13.02	Call	Bond Future	7,455.6900	7.4557	7,395.6400	7.3956	(0.805)	0	0	0
2023/06/13	R053	02/05/2024	13.03	Call	Bond Future	7,496.4600	7.4965	7,436.2700	7.4363	(0.803)	0	0	0
2023/06/13	R053	02/05/2024	13.04	Put	Bond Future	4,876.4300	4.8764	4,901.1800	4.9012	0.508	0	0	0
2023/06/13	R053	01/08/2024	13.13	Call	Bond Future	8,029.7100	8.0297	7,970.8100	7.9708	(0.734)	0	0	0
2023/06/13	R053	01/08/2024	13.13	Put	Bond Future	5,532.6300	5.5326	5,559.6400	5.5596	0.488	0	0	0
2023/06/13	R053	01/08/2024	13.14	Call	Bond Future	8,069.2900	8.0693	8,010.2600	8.0103	(0.732)	0	0	0
2023/06/13	R053	01/08/2024	13.14	Put	Bond Future	5,505.7500	5.5058	5,532.6300	5.5326	0.488	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
2023/06/13	R053	01/08/2024			Bond Future	12.7641	95.3612	12.7763	95.2753	0.096	0.0000	0.0000	0
2023/06/13	R053	01/08/2024	13.15	Call	Bond Future	8,109.3000	8.1093	8,050.1400	8.0501	(0.730)	0	0	0
2023/06/13	R053	01/08/2024	13.15	Put	Bond Future	5,479.4000	5.4794	5,506.1500	5.5062	0.488	0	0	0
2023/06/13	R186	03/08/2023	9.73	Put	Bond Future	591.8600	0.5919	585.7600	0.5858	(1.031)	0	0	0
2023/06/13	R186	03/08/2023	9.74	Call	Bond Future	1,352.2400	1.3522	1,339.9300	1.3399	(0.910)	0	0	0
2023/06/13	R186	03/08/2023	9.74	Put	Bond Future	582.7700	0.5828	576.6600	0.5767	(1.048)	0	0	0
2023/06/13	R186	03/08/2023			Bond Future	9.4717	104.2615	9.4739	104.2553	0.023	0.0000	0.0000	73,345
2023/06/13	R186	03/08/2023	9.73	Call	Bond Future	1,332.7800	1.3328	1,320.4800	1.3205	(0.923)	0	0	0
2023/06/13	R186	03/08/2023	9.75	Call	Bond Future	1,371.6800	1.3717	1,359.3600	1.3594	(0.898)	0	0	0
2023/06/13	R186	03/08/2023	9.75	Put	Bond Future	573.6700	0.5737	567.5500	0.5676	(1.067)	0	0	0
2023/06/13	R186	02/11/2023	9.40	Call	Bond Future	1,240.5200	1.2405	1,232.0200	1.2320	(0.685)	0	0	0
2023/06/13	R186	02/11/2023	9.40	Put	Bond Future	1,529.1600	1.5292	1,528.4600	1.5285	(0.046)	0	0	0
2023/06/13	R186	02/11/2023	9.15	Call	Bond Future	936.8900	0.9369	929.2200	0.9292	(0.819)	0	0	1,715
2023/06/13	R186	02/11/2023			Bond Future	9.5070	106.5931	9.5099	106.5853	0.031	0.0000	0.0000	14,654
2023/06/13	R186	02/11/2023	10.42	Call	Bond Future	3,004.1800	3.0042	2,994.1200	2.9941	(0.335)	0	0	0
2023/06/13	R186	02/11/2023	10.42	Put	Bond Future	582.8300	0.5828	580.5700	0.5806	(0.388)	0	0	1,715
2023/06/13	R186	02/11/2023	9.15	Put	Bond Future	1,903.7700	1.9038	1,903.9000	1.9039	0.007	0	0	0
2023/06/13	R186	02/11/2023	9.38	Call	Bond Future	1,214.2100	1.2142	1,205.7700	1.2058	(0.695)	0	0	0
2023/06/13	R186	02/11/2023	9.38	Put	Bond Future	1,556.9000	1.5569	1,556.2600	1.5563	(0.041)	0	0	0
2023/06/13	R186	02/11/2023	9.39	Call	Bond Future	1,227.3300	1.2273	1,218.8500	1.2189	(0.691)	0	0	0
2023/06/13	R186	02/11/2023	9.39	Put	Bond Future	1,542.9900	1.5430	1,542.3100	1.5423	(0.044)	0	0	0
2023/06/13	R186	01/02/2024	9.51	Call	Bond Future	1,636.3700	1.6364	1,628.3200	1.6283	(0.492)	0	0	0
2023/06/13	R186	01/02/2024	9.52	Put	Bond Future	1,630.3300	1.6303	1,631.2200	1.6312	0.055	0	0	0
2023/06/13	R186	01/02/2024	9.50	Call	Bond Future	1,622.4300	1.6224	1,614.4100	1.6144	(0.494)	0	0	0
2023/06/13	R186	01/02/2024			Bond Future	9.5120	103.7579	9.5156	103.7489	0.038	0.0000	0.0000	0
2023/06/13	R186	01/02/2024	9.51	Put	Bond Future	1,641.3700	1.6414	1,642.2800	1.6423	0.055	0	0	0
2023/06/13	R186	01/02/2024	9.52	Call	Bond Future	1,650.3500	1.6503	1,642.2800	1.6423	(0.489)	0	0	0
2023/06/13	R186	01/02/2024	9.50	Put	Bond Future	1,652.4600	1.6525	1,653.4000	1.6534	0.057	0	0	0
2023/06/13	R186	02/05/2024	10.40	Call	Bond Future	3,153.1200	3.1531	3,143.9200	3.1439	(0.292)	0	0	0
2023/06/13	R186	02/05/2024	10.40	Put	Bond Future	1,084.5700	1.0846	1,084.9800	1.0850	0.038	0	0	2,030
2023/06/13	R186	02/05/2024	8.01	Call	Bond Future	446.6800	0.4467	443.0100	0.4430	(0.822)	0	0	0
2023/06/13	R186	02/05/2024	8.01	Put	Bond Future	3,946.4200	3.9464	3,952.3600	3.9524	0.151	0	0	0
2023/06/13	R186	02/05/2024	9.73	Put	Bond Future	1,558.3200	1.5583	1,559.8100	1.5598	0.096	0	0	0
2023/06/13	R186	02/05/2024			Bond Future	9.4929	106.2273	9.4970	106.2177	0.044	0.0000	0.0000	0
2023/06/13	R186	02/05/2024	8.00	Call	Bond Future	442.0900	0.4421	438.4400	0.4384	(0.826)	0	0	0
2023/06/13	R186	02/05/2024	8.00	Put	Bond Future	3,965.9500	3.9660	3,971.9100	3.9719	0.150	0	0	0
2023/06/13	R186	02/05/2024	9.73	Call	Bond Future	2,104.2700	2.1043	2,096.1500	2.0962	(0.386)	0	0	2,030
2023/06/13	R186	02/05/2024	7.99	Call	Bond Future	437.5400	0.4375	433.9100	0.4339	(0.830)	0	0	0
2023/06/13	R186	02/05/2024	7.99	Put	Bond Future	3,985.5200	3.9855	3,991.5000	3.9915	0.150	0	0	0
2023/06/13	R186	01/08/2024	8.70	Put	Bond Future	2,677.9000	2.6779	2,681.7300	2.6817	0.143	0	0	0
2023/06/13	R186	01/08/2024	8.68	Call	Bond Future	916.2000	0.9162	911.4400	0.9114	(0.520)	0	0	0
2023/06/13	R186	01/08/2024	8.69	Call	Bond Future	923.2600	0.9233	918.4800	0.9185	(0.518)	0	0	0
2023/06/13	R186	01/08/2024			Bond Future	9.5189	103.3388	9.5230	103.3301	0.043	0.0000	0.0000	0
2023/06/13	R186	01/08/2024	8.70	Call	Bond Future	930.3600	0.9304	925.5600	0.9256	(0.516)	0	0	0
2023/06/13	R186	01/08/2024	8.68	Put	Bond Future	2,706.9000	2.7069	2,710.7700	2.7108	0.143	0	0	0
2023/06/13	R186	01/08/2024	8.69	Put	Bond Future	2,692.3800	2.6924	2,696.2300	2.6962	0.143	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
2023/06/13	R197	03/08/2023			Bond Future	337.1325	337.1325	337.4317	337.4317	0.089	0.0000	0.0000	44
2023/06/13	R197	02/11/2023			Bond Future	344.7539	344.7539	345.0552	345.0552	0.087	0.0000	0.0000	0
2023/06/13	R202	03/08/2023			Bond Future	250.2202	250.2202	250.4079	250.4079	0.075	0.0000	0.0000	5,336
2023/06/13	R202	02/11/2023			Bond Future	255.8769	255.8769	256.0652	256.0652	0.074	0.0000	0.0000	0
2023/06/13	R202	01/02/2024			Bond Future	256.8918	256.8918	257.0832	257.0832	0.075	0.0000	0.0000	0
2023/06/13	R202	02/05/2024			Bond Future	263.0607	263.0607	263.2556	263.2556	0.074	0.0000	0.0000	0
2023/06/13	R202	01/08/2024			Bond Future	263.9783	263.9783	264.1824	264.1824	0.077	0.0000	0.0000	0
2023/06/13	R209	03/08/2023	10.00	Call	Bond Future	3.5000	0.0035	3.5600	0.0036	1.714	0	0	1,800
2023/06/13	R209	03/08/2023	10.00	Put	Bond Future	10,212.2300	10.2122	10,094.8500	10.0949	(1.149)	0	0	0
2023/06/13	R209	03/08/2023	10.70	Call	Bond Future	59.8100	0.0598	61.8400	0.0618	3.394	0	0	1,800
2023/06/13	R209	03/08/2023	11.95	Put	Bond Future	1,558.4200	1.5584	1,486.1100	1.4861	(4.640)	0	0	0
2023/06/13	R209	03/08/2023	12.00	Call	Bond Future	1,599.9000	1.5999	1,647.8800	1.6479	2.999	0	0	0
2023/06/13	R209	03/08/2023	12.00	Put	Bond Future	1,448.1000	1.4481	1,378.6400	1.3786	(4.797)	0	0	1,750
2023/06/13	R209	03/08/2023	11.25	Put	Bond Future	3,809.5300	3.8095	3,704.1800	3.7042	(2.765)	0	0	0
2023/06/13	R209	03/08/2023	11.93	Call	Bond Future	1,428.9000	1.4289	1,472.9000	1.4729	3.079	0	0	0
2023/06/13	R209	03/08/2023	11.94	Call	Bond Future	1,452.7300	1.4527	1,497.2900	1.4973	3.067	0	0	0
2023/06/13	R209	03/08/2023			Bond Future	11.9675	65.4140	11.9424	65.5314	(0.210)	0.0000	0.0000	11,456
2023/06/13	R209	03/08/2023	10.70	Put	Bond Future	6,391.7900	6.3918	6,276.3800	6.2764	(1.806)	0	0	0
2023/06/13	R209	03/08/2023	10.75	Call	Bond Future	70.8400	0.0708	73.3100	0.0733	3.487	0	0	7,000
2023/06/13	R209	03/08/2023	10.75	Put	Bond Future	6,136.7500	6.1367	6,021.7800	6.0218	(1.873)	0	0	0
2023/06/13	R209	03/08/2023	11.95	Call	Bond Future	1,476.7600	1.4768	1,521.8900	1.5219	3.056	0	0	0
2023/06/13	R209	03/08/2023	11.25	Call	Bond Future	328.7000	0.3287	340.7900	0.3408	3.678	0	0	7,000
2023/06/13	R209	03/08/2023	11.93	Put	Bond Future	1,604.2800	1.6043	1,530.8400	1.5308	(4.578)	0	0	0
2023/06/13	R209	03/08/2023	11.94	Put	Bond Future	1,581.2200	1.5812	1,508.3400	1.5083	(4.609)	0	0	0
2023/06/13	R209	02/11/2023	11.34	Call	Bond Future	1,085.5800	1.0856	1,114.5600	1.1146	2.670	0	0	0
2023/06/13	R209	02/11/2023	11.34	Put	Bond Future	4,548.4000	4.5484	4,458.2600	4.4583	(1.982)	0	0	0
2023/06/13	R209	02/11/2023	11.33	Call	Bond Future	1,070.7200	1.0707	1,099.3900	1.0994	2.678	0	0	0
2023/06/13	R209	02/11/2023	11.33	Put	Bond Future	4,583.2100	4.5832	4,492.7600	4.4928	(1.974)	0	0	0
2023/06/13	R209	02/11/2023			Bond Future	12.0638	63.7229	12.0380	63.8420	(0.214)	0.0000	0.0000	497
2023/06/13	R209	02/11/2023	11.35	Call	Bond Future	1,100.5600	1.1006	1,129.8500	1.1298	2.661	0	0	0
2023/06/13	R209	02/11/2023	11.35	Put	Bond Future	4,513.7600	4.5138	4,423.9300	4.4239	(1.990)	0	0	0
2023/06/13	R209	01/02/2024	12.13	Put	Bond Future	3,233.7400	3.2337	3,169.0100	3.1690	(2.002)	0	0	0
2023/06/13	R209	01/02/2024	12.14	Call	Bond Future	3,159.3600	3.1594	3,216.2100	3.2162	1.799	0	0	0
2023/06/13	R209	01/02/2024	12.14	Put	Bond Future	3,212.3700	3.2124	3,147.9100	3.1479	(2.007)	0	0	0
2023/06/13	R209	01/02/2024			Bond Future	12.1516	65.2044	12.1250	65.3257	(0.219)	0.0000	0.0000	0
2023/06/13	R209	01/02/2024	12.13	Call	Bond Future	3,135.1500	3.1351	3,191.7300	3.1917	1.805	0	0	0
2023/06/13	R209	01/02/2024	12.12	Call	Bond Future	3,111.2200	3.1112	3,167.5200	3.1675	1.810	0	0	0
2023/06/13	R209	01/02/2024	12.12	Put	Bond Future	3,255.4500	3.2555	3,190.4400	3.1904	(1.997)	0	0	0
2023/06/13	R209	02/05/2024	11.18	Call	Bond Future	1,449.2800	1.4493	1,482.3000	1.4823	2.278	0	0	0
2023/06/13	R209	02/05/2024	11.18	Put	Bond Future	6,454.5100	6.4545	6,363.5800	6.3636	(1.409)	0	0	0
2023/06/13	R209	02/05/2024	11.17	Call	Bond Future	1,436.7300	1.4367	1,469.5100	1.4695	2.282	0	0	0
2023/06/13	R209	02/05/2024	11.17	Put	Bond Future	6,491.9200	6.4919	6,400.7500	6.4008	(1.404)	0	0	0
2023/06/13	R209	02/05/2024			Bond Future	12.2362	63.6010	12.2087	63.7250	(0.225)	0.0000	0.0000	0
2023/06/13	R209	02/05/2024	11.19	Call	Bond Future	1,461.9100	1.4619	1,495.1500	1.4951	2.274	0	0	0
2023/06/13	R209	02/05/2024	11.19	Put	Bond Future	6,417.2400	6.4172	6,326.5300	6.3265	(1.414)	0	0	0
2023/06/13	R209	01/08/2024	11.79	Put	Bond Future	5,010.0300	5.0100	4,932.0000	4.9320	(1.557)	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
2023/06/13	R209	01/08/2024	11.80	Call	Bond Future	2,531.2700	2.5313	2,581.0300	2.5810	1.966	0	0	0
2023/06/13	R209	01/08/2024	11.80	Put	Bond Future	4,982.0700	4.9821	4,904.2900	4.9043	(1.561)	0	0	0
2023/06/13	R209	01/08/2024			Bond Future	12.3387	65.0508	12.3099	65.1784	(0.233)	0.0000	0.0000	0
2023/06/13	R209	01/08/2024	11.79	Call	Bond Future	2,512.5000	2.5125	2,562.0100	2.5620	1.971	0	0	0
2023/06/13	R209	01/08/2024	11.78	Call	Bond Future	2,493.8200	2.4938	2,543.0700	2.5431	1.975	0	0	0
2023/06/13	R209	01/08/2024	11.78	Put	Bond Future	5,038.1200	5.0381	4,959.8300	4.9598	(1.554)	0	0	0
2023/06/13	R210	03/08/2023			Bond Future	229.1297	229.1297	228.7675	228.7675	(0.158)	0.0000	0.0000	421
2023/06/13	R210	02/11/2023			Bond Future	231.1285	231.1285	230.7551	230.7551	(0.162)	0.0000	0.0000	0
2023/06/13	R210	01/02/2024			Bond Future	236.5534	236.5534	236.1693	236.1693	(0.162)	0.0000	0.0000	0
2023/06/13	R210	02/05/2024			Bond Future	238.9503	238.9503	238.5569	238.5569	(0.165)	0.0000	0.0000	0
2023/06/13	R210	01/08/2024			Bond Future	244.4573	244.4573	244.0576	244.0576	(0.164)	0.0000	0.0000	0
2023/06/13	R213	03/08/2023	11.62	Put	Bond Future	743.1200	0.7431	691.7400	0.6917	(6.914)	0	0	0
2023/06/13	R213	03/08/2023	11.63	Call	Bond Future	2,612.5700	2.6126	2,692.9200	2.6929	3.076	0	0	0
2023/06/13	R213	03/08/2023			Bond Future	11.1876	82.0538	11.1572	82.1850	(0.271)	0.0000	0.0000	23,526
2023/06/13	R213	03/08/2023	11.61	Call	Bond Future	2,550.7600	2.5508	2,630.0600	2.6301	3.109	0	0	0
2023/06/13	R213	03/08/2023	11.61	Put	Bond Future	754.1700	0.7542	702.2700	0.7023	(6.882)	0	0	0
2023/06/13	R213	03/08/2023	11.62	Call	Bond Future	2,581.6100	2.5816	2,661.4300	2.6614	3.092	0	0	0
2023/06/13	R213	03/08/2023	11.63	Put	Bond Future	732.2200	0.7322	681.3700	0.6814	(6.945)	0	0	0
2023/06/13	R213	02/11/2023	11.13	Call	Bond Future	1,973.4100	1.9734	2,028.3000	2.0283	2.781	0	0	0
2023/06/13	R213	02/11/2023	11.13	Put	Bond Future	2,635.4800	2.6355	2,557.4000	2.5574	(2.963)	0	0	0
2023/06/13	R213	02/11/2023	10.94	Call	Bond Future	1,616.6600	1.6167	1,664.2400	1.6642	2.943	0	0	750
2023/06/13	R213	02/11/2023	10.94	Put	Bond Future	3,092.8500	3.0929	3,007.4600	3.0075	(2.761)	0	0	0
2023/06/13	R213	02/11/2023			Bond Future	11.2863	80.3308	11.2548	80.4638	(0.279)	0.0000	0.0000	11,538
2023/06/13	R213	02/11/2023	11.44	Call	Bond Future	2,655.2500	2.6552	2,722.0500	2.7220	2.516	0	0	750
2023/06/13	R213	02/11/2023	11.44	Put	Bond Future	2,011.2100	2.0112	1,945.0400	1.9450	(3.290)	0	0	0
2023/06/13	R213	02/11/2023	12.70	Call	Bond Future	6,313.5600	6.3136	6,418.0900	6.4181	1.656	0	0	0
2023/06/13	R213	02/11/2023	12.70	Put	Bond Future	631.7900	0.6318	603.3500	0.6034	(4.501)	0	0	750
2023/06/13	R213	02/11/2023	11.11	Call	Bond Future	1,933.5700	1.9336	1,987.6800	1.9877	2.798	0	0	0
2023/06/13	R213	02/11/2023	11.11	Put	Bond Future	2,680.8500	2.6808	2,601.9900	2.6020	(2.942)	0	0	0
2023/06/13	R213	02/11/2023	11.12	Call	Bond Future	1,953.5400	1.9535	2,008.0400	2.0080	2.790	0	0	0
2023/06/13	R213	02/11/2023	11.12	Put	Bond Future	2,658.2000	2.6582	2,579.7300	2.5797	(2.952)	0	0	0
2023/06/13	R213	01/02/2024	11.70	Call	Bond Future	3,566.3100	3.5663	3,640.5300	3.6405	2.081	0	0	0
2023/06/13	R213	01/02/2024	11.70	Put	Bond Future	2,259.8400	2.2598	2,198.7600	2.1988	(2.703)	0	0	0
2023/06/13	R213	01/02/2024	11.71	Call	Bond Future	3,590.9700	3.5910	3,665.4800	3.6655	2.075	0	0	0
2023/06/13	R213	01/02/2024	11.71	Put	Bond Future	2,244.2700	2.2443	2,183.4800	2.1835	(2.709)	0	0	0
2023/06/13	R213	01/02/2024			Bond Future	11.3787	82.1980	11.3458	82.3333	(0.289)	0.0000	0.0000	0
2023/06/13	R213	01/02/2024	11.72	Call	Bond Future	3,615.7000	3.6157	3,690.5100	3.6905	2.069	0	0	0
2023/06/13	R213	01/02/2024	11.72	Put	Bond Future	2,228.8000	2.2288	2,168.3100	2.1683	(2.714)	0	0	0
2023/06/13	R213	02/05/2024	10.30	Call	Bond Future	1,209.5100	1.2095	1,244.5200	1.2445	2.895	0	0	0
2023/06/13	R213	02/05/2024	10.30	Put	Bond Future	6,025.7400	6.0257	5,922.5500	5.9225	(1.712)	0	0	0
2023/06/13	R213	02/05/2024			Bond Future	11.4568	80.5913	11.4224	80.7295	(0.300)	0.0000	0.0000	0
2023/06/13	R213	02/05/2024	10.28	Call	Bond Future	1,188.9700	1.1890	1,223.4900	1.2235	2.903	0	0	0
2023/06/13	R213	02/05/2024	10.28	Put	Bond Future	6,091.6400	6.0916	5,987.9600	5.9880	(1.702)	0	0	0
2023/06/13	R213	02/05/2024	10.29	Call	Bond Future	1,199.0800	1.1991	1,233.8400	1.2338	2.899	0	0	0
2023/06/13	R213	02/05/2024	10.29	Put	Bond Future	6,058.5200	6.0585	5,955.0800	5.9551	(1.707)	0	0	0
2023/06/13	R213	01/08/2024	10.86	Call	Bond Future	2,038.0900	2.0381	2,089.5500	2.0896	2.525	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
2023/06/13	R213	01/08/2024	10.86	Put	Bond Future	4,828.1600	4.8282	4,737.3100	4.7373	(1.882)	0	0	0
2023/06/13	R213	01/08/2024	10.87	Call	Bond Future	2,053.6500	2.0537	2,105.3800	2.1054	2.519	0	0	0
2023/06/13	R213	01/08/2024	10.87	Put	Bond Future	4,802.9500	4.8030	4,712.3700	4.7124	(1.886)	0	0	0
2023/06/13	R213	01/08/2024			Bond Future	11.5590	82.4296	11.5226	82.5719	(0.315)	0.0000	0.0000	0
2023/06/13	R213	01/08/2024	10.88	Call	Bond Future	2,069.6100	2.0696	2,121.6200	2.1216	2.513	0	0	0
2023/06/13	R213	01/08/2024	10.88	Put	Bond Future	4,778.1700	4.7782	4,687.8700	4.6879	(1.890)	0	0	0
2023/06/13	R214	03/08/2023	12.14	Call	Bond Future	1,338.0300	1.3380	1,310.7800	1.3108	(2.037)	0	0	0
2023/06/13	R214	03/08/2023	12.14	Put	Bond Future	1,800.5000	1.8005	1,799.7900	1.7998	(0.039)	0	0	0
2023/06/13	R214	03/08/2023	12.15	Call	Bond Future	1,361.1500	1.3612	1,333.7400	1.3337	(2.014)	0	0	0
2023/06/13	R214	03/08/2023	12.15	Put	Bond Future	1,775.3900	1.7754	1,774.5200	1.7745	(0.049)	0	0	0
2023/06/13	R214	03/08/2023			Bond Future	12.2364	61.7758	12.2420	61.7492	0.046	0.0000	0.0000	20,463
2023/06/13	R214	03/08/2023	12.16	Call	Bond Future	1,384.4800	1.3845	1,356.9000	1.3569	(1.992)	0	0	0
2023/06/13	R214	03/08/2023	12.16	Put	Bond Future	1,750.5600	1.7506	1,749.5200	1.7495	(0.059)	0	0	0
2023/06/13	R214	02/11/2023	11.45	Put	Bond Future	5,310.8000	5.3108	5,324.6800	5.3247	0.261	0	0	0
2023/06/13	R214	02/11/2023	11.46	Call	Bond Future	917.6800	0.9177	903.4600	0.9035	(1.550)	0	0	0
2023/06/13	R214	02/11/2023	11.46	Put	Bond Future	5,270.1700	5.2702	5,283.9500	5.2839	0.261	0	0	0
2023/06/13	R214	02/11/2023			Bond Future	12.3342	59.8534	12.3402	59.8254	0.048	0.0000	0.0000	12
2023/06/13	R214	02/11/2023	11.45	Call	Bond Future	905.6600	0.9057	891.5400	0.8915	(1.559)	0	0	0
2023/06/13	R214	02/11/2023	11.47	Call	Bond Future	929.8200	0.9298	915.4900	0.9155	(1.541)	0	0	0
2023/06/13	R214	02/11/2023	11.47	Put	Bond Future	5,229.7200	5.2297	5,243.3900	5.2434	0.261	0	0	0
2023/06/13	R214	01/02/2024	12.16	Call	Bond Future	2,669.8500	2.6699	2,649.4000	2.6494	(0.766)	0	0	0
2023/06/13	R214	01/02/2024	12.16	Put	Bond Future	3,935.5900	3.9356	3,944.3800	3.9444	0.223	0	0	0
2023/06/13	R214	01/02/2024			Bond Future	12.4276	61.2448	12.4339	61.2156	0.051	0.0000	0.0000	0
2023/06/13	R214	01/02/2024	12.14	Call	Bond Future	2,625.2600	2.6253	2,604.9700	2.6050	(0.773)	0	0	0
2023/06/13	R214	01/02/2024	12.14	Put	Bond Future	3,987.3100	3.9873	3,996.2600	3.9963	0.224	0	0	0
2023/06/13	R214	01/02/2024	12.15	Call	Bond Future	2,647.5100	2.6475	2,627.1400	2.6271	(0.769)	0	0	0
2023/06/13	R214	01/02/2024	12.15	Put	Bond Future	3,961.3800	3.9614	3,970.2500	3.9702	0.224	0	0	0
2023/06/13	R214	02/05/2024	11.46	Call	Bond Future	1,586.6400	1.5866	1,572.6700	1.5727	(0.880)	0	0	0
2023/06/13	R214	02/05/2024	11.46	Put	Bond Future	6,748.9400	6.7489	6,765.1600	6.7652	0.240	0	0	0
2023/06/13	R214	02/05/2024	11.47	Call	Bond Future	1,600.0900	1.6001	1,586.0500	1.5860	(0.877)	0	0	0
2023/06/13	R214	02/05/2024	11.47	Put	Bond Future	6,709.9500	6.7100	6,726.1000	6.7261	0.241	0	0	0
2023/06/13	R214	02/05/2024			Bond Future	12.5098	59.3941	12.5163	59.3639	0.052	0.0000	0.0000	0
2023/06/13	R214	02/05/2024	11.48	Call	Bond Future	1,613.6200	1.6136	1,599.5000	1.5995	(0.875)	0	0	0
2023/06/13	R214	02/05/2024	11.48	Put	Bond Future	6,671.1000	6.6711	6,687.1700	6.6872	0.241	0	0	0
2023/06/13	R214	01/08/2024	12.18	Call	Bond Future	2,951.8300	2.9518	2,933.7400	2.9337	(0.613)	0	0	0
2023/06/13	R214	01/08/2024	12.18	Put	Bond Future	4,945.5300	4.9455	4,957.6200	4.9576	0.244	0	0	0
2023/06/13	R214	01/08/2024			Bond Future	12.6071	60.7482	12.6137	60.7180	0.053	0.0000	0.0000	0
2023/06/13	R214	01/08/2024	12.16	Call	Bond Future	2,911.4400	2.9114	2,893.4800	2.8935	(0.617)	0	0	0
2023/06/13	R214	01/08/2024	12.16	Put	Bond Future	5,001.0800	5.0011	5,013.3000	5.0133	0.244	0	0	0
2023/06/13	R214	01/08/2024	12.17	Call	Bond Future	2,931.4700	2.9315	2,913.4500	2.9135	(0.615)	0	0	0
2023/06/13	R214	01/08/2024	12.17	Put	Bond Future	4,973.1100	4.9731	4,985.2700	4.9853	0.245	0	0	0
2023/06/13	R248	03/08/2023	11.80	Call	Bond Future	671.0700	0.6711	656.6200	0.6566	(2.153)	0	0	1,100
2023/06/13	R248	03/08/2023	11.80	Put	Bond Future	3,892.2700	3.8923	3,879.4400	3.8794	(0.330)	0	0	0
2023/06/13	R248	03/08/2023	12.11	Call	Bond Future	1,296.3700	1.2964	1,278.2300	1.2782	(1.399)	0	0	0
2023/06/13	R248	03/08/2023	12.11	Put	Bond Future	2,617.4900	2.6175	2,600.9700	2.6010	(0.631)	0	0	0
2023/06/13	R248	03/08/2023			Bond Future	12.3340	76.2923	12.3343	76.2907	0.002	0.0000	0.0000	240,009

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
2023/06/13	R248	03/08/2023	12.09	Call	Bond Future	1,247.8000	1.2478	1,229.8300	1.2298	(1.440)	0	0	0
2023/06/13	R248	03/08/2023	12.09	Put	Bond Future	2,688.9500	2.6889	2,672.6000	2.6726	(0.608)	0	0	0
2023/06/13	R248	03/08/2023	12.10	Call	Bond Future	1,271.9500	1.2719	1,253.9000	1.2539	(1.419)	0	0	0
2023/06/13	R248	03/08/2023	12.10	Put	Bond Future	2,653.0400	2.6530	2,636.6100	2.6366	(0.619)	0	0	0
2023/06/13	R248	03/08/2023	12.30	Call	Bond Future	1,811.2300	1.8112	1,792.0100	1.7920	(1.061)	0	0	1,100
2023/06/13	R248	03/08/2023	12.30	Put	Bond Future	2,009.0000	2.0090	1,991.4000	1.9914	(0.876)	0	0	0
2023/06/13	R248	03/08/2023	13.20	Call	Bond Future	5,223.0200	5.2230	5,208.8700	5.2089	(0.271)	0	0	0
2023/06/13	R248	03/08/2023	13.20	Put	Bond Future	490.7900	0.4908	478.2600	0.4783	(2.553)	0	0	1,100
2023/06/13	R248	02/11/2023	12.50	Call	Bond Future	3,454.2100	3.4542	3,441.3000	3.4413	(0.374)	0	0	220
2023/06/13	R248	02/11/2023	13.60	Call	Bond Future	7,396.3500	7.3963	7,384.6500	7.3847	(0.158)	0	0	0
2023/06/13	R248	02/11/2023	13.60	Put	Bond Future	1,248.7800	1.2488	1,239.8300	1.2398	(0.717)	0	0	220
2023/06/13	R248	02/11/2023	11.47	Call	Bond Future	1,021.6000	1.0216	1,012.7000	1.0127	(0.871)	0	0	0
2023/06/13	R248	02/11/2023	11.48	Call	Bond Future	1,035.4900	1.0355	1,026.5400	1.0265	(0.864)	0	0	0
2023/06/13	R248	02/11/2023	11.49	Put	Bond Future	6,843.6000	6.8436	6,837.3400	6.8373	(0.091)	0	0	0
2023/06/13	R248	02/11/2023			Bond Future	12.4359	73.5511	12.4364	73.5483	0.004	0.0000	0.0000	11,069
2023/06/13	R248	02/11/2023	11.80	Call	Bond Future	1,613.3400	1.6133	1,602.5800	1.6026	(0.667)	0	0	220
2023/06/13	R248	02/11/2023	11.80	Put	Bond Future	5,420.8500	5.4209	5,412.8400	5.4128	(0.148)	0	0	0
2023/06/13	R248	02/11/2023	12.50	Put	Bond Future	3,089.3700	3.0894	3,079.2100	3.0792	(0.329)	0	0	0
2023/06/13	R248	02/11/2023	11.47	Put	Bond Future	6,946.9800	6.9470	6,940.8300	6.9408	(0.089)	0	0	0
2023/06/13	R248	02/11/2023	11.48	Put	Bond Future	6,895.1800	6.8952	6,888.9800	6.8890	(0.090)	0	0	0
2023/06/13	R248	02/11/2023	11.49	Call	Bond Future	1,049.5100	1.0495	1,040.5000	1.0405	(0.858)	0	0	0
2023/06/13	R248	01/02/2024	12.14	Call	Bond Future	2,943.1000	2.9431	2,933.2700	2.9333	(0.334)	0	0	0
2023/06/13	R248	01/02/2024	12.14	Put	Bond Future	5,225.7800	5.2258	5,219.5000	5.2195	(0.120)	0	0	0
2023/06/13	R248	01/02/2024	12.15	Call	Bond Future	2,968.4400	2.9684	2,958.5900	2.9586	(0.332)	0	0	0
2023/06/13	R248	01/02/2024	12.15	Put	Bond Future	5,191.5500	5.1915	5,185.2500	5.1852	(0.121)	0	0	0
2023/06/13	R248	01/02/2024			Bond Future	12.5337	75.2609	12.5343	75.2573	0.005	0.0000	0.0000	0
2023/06/13	R248	01/02/2024	12.16	Call	Bond Future	2,993.6500	2.9937	2,983.7800	2.9838	(0.330)	0	0	0
2023/06/13	R248	01/02/2024	12.16	Put	Bond Future	5,157.2700	5.1573	5,150.9500	5.1510	(0.123)	0	0	0
2023/06/13	R248	02/05/2024	11.46	Call	Bond Future	1,966.6000	1.9666	1,959.4400	1.9594	(0.364)	0	0	0
2023/06/13	R248	02/05/2024	11.47	Call	Bond Future	1,982.7700	1.9828	1,975.5900	1.9756	(0.362)	0	0	0
2023/06/13	R248	02/05/2024	11.48	Put	Bond Future	8,889.5600	8.8896	8,886.3100	8.8863	(0.037)	0	0	0
2023/06/13	R248	02/05/2024			Bond Future	12.6199	72.5986	12.6207	72.5947	0.006	0.0000	0.0000	13,000
2023/06/13	R248	02/05/2024	11.46	Put	Bond Future	8,988.3500	8.9884	8,985.1500	8.9851	(0.036)	0	0	0
2023/06/13	R248	02/05/2024	11.47	Put	Bond Future	8,938.8600	8.9389	8,935.6400	8.9356	(0.036)	0	0	0
2023/06/13	R248	02/05/2024	11.48	Call	Bond Future	1,999.0300	1.9990	1,991.8200	1.9918	(0.361)	0	0	0
2023/06/13	R248	01/08/2024	12.30	Call	Bond Future	3,956.8000	3.9568	3,949.4000	3.9494	(0.187)	0	0	0
2023/06/13	R248	01/08/2024	12.30	Put	Bond Future	6,342.1800	6.3422	6,337.9100	6.3379	(0.067)	0	0	0
2023/06/13	R248	01/08/2024	12.31	Call	Bond Future	3,982.5400	3.9825	3,975.1300	3.9751	(0.186)	0	0	0
2023/06/13	R248	01/08/2024	12.31	Put	Bond Future	6,309.7400	6.3097	6,305.4600	6.3055	(0.068)	0	0	0
2023/06/13	R248	01/08/2024			Bond Future	12.7219	74.2534	12.7224	74.2502	0.004	0.0000	0.0000	0
2023/06/13	R248	01/08/2024	12.32	Call	Bond Future	4,008.6600	4.0087	4,001.2400	4.0012	(0.185)	0	0	0
2023/06/13	R248	01/08/2024	12.32	Put	Bond Future	6,277.7600	6.2778	6,273.4700	6.2735	(0.068)	0	0	0

**Total**

**1468678**