



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 04/07/2023 TO 04/07/2023

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
2023/07/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	2025	03/08/2023		Bond Future	170.1687	170.1687	169.9608	169.9608	(0.122)	0.0000	0.0000	6,305
2023/07/04	2025	02/11/2023		Bond Future	173.9577	173.9577	173.7449	173.7449	(0.122)	0.0000	0.0000	0
2023/07/04	2025	01/02/2024		Bond Future	176.1607	176.1607	175.9434	175.9434	(0.123)	0.0000	0.0000	0
2023/07/04	2025	02/05/2024		Bond Future	180.2344	180.2344	180.0122	180.0122	(0.123)	0.0000	0.0000	0
2023/07/04	2025	01/08/2024		Bond Future	182.5252	182.5252	182.2996	182.2996	(0.124)	0.0000	0.0000	0
2023/07/04	2029	03/08/2023		Bond Future	123.0580	123.0580	123.0584	123.0584	0.000	0.0000	0.0000	2,375
2023/07/04	2029	02/11/2023		Bond Future	124.4661	124.4661	124.4665	124.4665	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
2023/07/04	2029	01/02/2024			Bond Future	127.3265	127.3265	127.3266	127.3266	0.000	0.0000	0.0000	0
2023/07/04	2029	02/05/2024			Bond Future	128.9019	128.9019	128.9028	128.9028	0.001	0.0000	0.0000	0
2023/07/04	2029	01/08/2024			Bond Future	131.8583	131.8583	131.8595	131.8595	0.001	0.0000	0.0000	0
2023/07/04	2030	03/08/2023	10.40	Call	Bond Future	673.1800	0.6732	582.4800	0.5825	(13.473)	0	0	1,012
2023/07/04	2030	03/08/2023	10.65	Call	Bond Future	1,279.9800	1.2800	1,152.9400	1.1529	(9.925)	0	0	350
2023/07/04	2030	03/08/2023	10.65	Put	Bond Future	700.3500	0.7003	764.1300	0.7641	9.107	0	0	0
2023/07/04	2030	03/08/2023	11.34	Call	Bond Future	3,588.3300	3.5883	3,409.9000	3.4099	(4.973)	0	0	0
2023/07/04	2030	03/08/2023	11.34	Put	Bond Future	147.6300	0.1476	160.0200	0.1600	8.393	0	0	0
2023/07/04	2030	03/08/2023	12.89	Call	Bond Future	9,451.6700	9.4517	9,260.8700	9.2609	(2.019)	0	0	0
2023/07/04	2030	03/08/2023	12.89	Put	Bond Future	1.7600	0.0018	1.7800	0.0018	1.136	0	0	350
2023/07/04	2030	03/08/2023	11.35	Call	Bond Future	3,625.4800	3.6255	3,446.7300	3.4467	(4.930)	0	0	0
2023/07/04	2030	03/08/2023	11.36	Put	Bond Future	140.8400	0.1408	152.5800	0.1526	8.336	0	0	0
2023/07/04	2030	03/08/2023			Bond Future	10.5137	88.5714	10.5584	88.3806	0.426	0.0000	0.0000	80,370
2023/07/04	2030	03/08/2023	10.40	Put	Bond Future	1,160.0700	1.1601	1,260.1900	1.2602	8.631	0	0	0
2023/07/04	2030	03/08/2023	11.35	Put	Bond Future	144.1900	0.1442	156.2600	0.1563	8.371	0	0	0
2023/07/04	2030	03/08/2023	11.36	Call	Bond Future	3,662.7000	3.6627	3,483.6200	3.4836	(4.889)	0	0	0
2023/07/04	2030	03/08/2023	12.59	Call	Bond Future	8,335.8600	8.3359	8,145.2000	8.1452	(2.287)	0	0	0
2023/07/04	2030	03/08/2023	12.59	Put	Bond Future	5.8300	0.0058	5.9900	0.0060	2.744	0	0	1,012
2023/07/04	2030	02/11/2023	12.27	Put	Bond Future	294.8000	0.2948	311.6900	0.3117	5.729	0	0	500
2023/07/04	2030	02/11/2023	11.43	Call	Bond Future	4,170.9900	4.1710	4,017.8000	4.0178	(3.673)	0	0	0
2023/07/04	2030	02/11/2023	11.43	Put	Bond Future	777.4900	0.7775	819.4800	0.8195	5.401	0	0	500
2023/07/04	2030	02/11/2023	10.80	Call	Bond Future	2,411.5800	2.4116	2,291.8900	2.2919	(4.963)	0	0	0
2023/07/04	2030	02/11/2023	10.80	Put	Bond Future	1,551.2700	1.5513	1,626.7600	1.6268	4.866	0	0	0
2023/07/04	2030	02/11/2023	10.81	Call	Bond Future	2,436.3800	2.4364	2,316.0500	2.3160	(4.939)	0	0	0
2023/07/04	2030	02/11/2023	10.81	Put	Bond Future	1,535.1300	1.5351	1,609.9800	1.6100	4.876	0	0	0
2023/07/04	2030	02/11/2023	10.07	Call	Bond Future	992.4300	0.9924	922.4700	0.9225	(7.049)	0	0	800
2023/07/04	2030	02/11/2023	10.07	Put	Bond Future	3,187.0200	3.1870	3,312.2400	3.3122	3.929	0	0	0
2023/07/04	2030	02/11/2023	10.39	Call	Bond Future	1,518.9800	1.5190	1,426.8800	1.4269	(6.063)	0	0	500
2023/07/04	2030	02/11/2023	9.57	Call	Bond Future	464.8900	0.4649	424.6100	0.4246	(8.664)	0	0	800
2023/07/04	2030	02/11/2023	9.57	Put	Bond Future	4,829.0700	4.8291	4,983.9700	4.9840	3.208	0	0	0
2023/07/04	2030	02/11/2023			Bond Future	10.5912	90.5220	10.6384	90.3268	0.445	0.0000	0.0000	19,740
2023/07/04	2030	02/11/2023	12.27	Call	Bond Future	6,924.0900	6.9241	6,745.8000	6.7458	(2.575)	0	0	0
2023/07/04	2030	02/11/2023	11.12	Call	Bond Future	3,257.5100	3.2575	3,119.1500	3.1192	(4.247)	0	0	500
2023/07/04	2030	02/11/2023	11.12	Put	Bond Future	1,098.8200	1.0988	1,155.6400	1.1556	5.171	0	0	0
2023/07/04	2030	02/11/2023	11.57	Call	Bond Future	4,606.9500	4.6069	4,448.1400	4.4481	(3.447)	0	0	0
2023/07/04	2030	02/11/2023	11.57	Put	Bond Future	663.0900	0.6631	699.4600	0.6995	5.485	0	0	800
2023/07/04	2030	02/11/2023	10.82	Call	Bond Future	2,461.0900	2.4611	2,340.1300	2.3401	(4.915)	0	0	0
2023/07/04	2030	02/11/2023	10.82	Put	Bond Future	1,518.9200	1.5189	1,593.1400	1.5931	4.886	0	0	0
2023/07/04	2030	02/11/2023	10.39	Put	Bond Future	2,358.2700	2.3583	2,461.3500	2.4613	4.371	0	0	0
2023/07/04	2030	02/11/2023	10.62	Call	Bond Future	1,991.1900	1.9912	1,883.2500	1.8832	(5.421)	0	0	500
2023/07/04	2030	02/11/2023	10.62	Put	Bond Future	1,872.0000	1.8720	1,959.2400	1.9592	4.660	0	0	0
2023/07/04	2030	02/11/2023	9.89	Call	Bond Future	766.0000	0.7660	707.6500	0.7077	(7.617)	0	0	500
2023/07/04	2030	02/11/2023	9.89	Put	Bond Future	3,734.2700	3.7343	3,871.1000	3.8711	3.664	0	0	0
2023/07/04	2030	01/02/2024	11.86	Put	Bond Future	925.7500	0.9258	967.2300	0.9672	4.481	0	0	500
2023/07/04	2030	01/02/2024	12.10	Put	Bond Future	761.4000	0.7614	796.0700	0.7961	4.553	0	0	400
2023/07/04	2030	01/02/2024	11.37	Call	Bond Future	4,170.8400	4.1708	4,030.0800	4.0301	(3.375)	0	0	0
2023/07/04	2030	01/02/2024	11.37	Put	Bond Future	1,378.0500	1.3781	1,436.9900	1.4370	4.277	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
2023/07/04	2030	01/02/2024	11.85	Call	Bond Future	5,554.5300	5.5545	5,396.6100	5.3966	(2.843)	0	0	0
2023/07/04	2030	01/02/2024	11.85	Put	Bond Future	933.1800	0.9332	974.9600	0.9750	4.477	0	0	500
2023/07/04	2030	01/02/2024	10.16	Call	Bond Future	1,500.5400	1.5005	1,420.9500	1.4209	(5.304)	0	0	200
2023/07/04	2030	01/02/2024	10.16	Put	Bond Future	3,544.1400	3.5441	3,664.2500	3.6643	3.389	0	0	0
2023/07/04	2030	01/02/2024	11.00	Call	Bond Future	3,202.2300	3.2022	3,077.9700	3.0780	(3.880)	0	0	0
2023/07/04	2030	01/02/2024	9.93	Call	Bond Future	1,179.1400	1.1791	1,111.6600	1.1117	(5.723)	0	0	1,360
2023/07/04	2030	01/02/2024	9.93	Put	Bond Future	4,180.3200	4.1803	4,312.5400	4.3125	3.163	0	0	0
2023/07/04	2030	01/02/2024	10.00	Call	Bond Future	1,271.5600	1.2716	1,200.4500	1.2005	(5.592)	0	0	500
2023/07/04	2030	01/02/2024	10.00	Put	Bond Future	3,979.9700	3.9800	4,108.5600	4.1086	3.231	0	0	0
2023/07/04	2030	01/02/2024	9.57	Put	Bond Future	5,327.6500	5.3276	5,476.6300	5.4766	2.796	0	0	0
2023/07/04	2030	01/02/2024	9.89	Put	Bond Future	4,297.5300	4.2975	4,431.8000	4.4318	3.124	0	0	0
2023/07/04	2030	01/02/2024			Bond Future	10.6612	88.5750	10.7109	88.3753	0.467	0.0000	0.0000	0
2023/07/04	2030	01/02/2024	11.86	Call	Bond Future	5,584.6700	5.5847	5,426.4500	5.4264	(2.833)	0	0	0
2023/07/04	2030	01/02/2024	12.10	Call	Bond Future	6,315.7000	6.3157	6,150.6700	6.1507	(2.613)	0	0	0
2023/07/04	2030	01/02/2024	11.75	Call	Bond Future	5,256.5300	5.2565	5,101.7900	5.1018	(2.944)	0	0	0
2023/07/04	2030	01/02/2024	11.75	Put	Bond Future	1,012.0500	1.0120	1,057.0100	1.0570	4.442	0	0	200
2023/07/04	2030	01/02/2024	11.31	Call	Bond Future	4,006.8100	4.0068	3,868.5300	3.8685	(3.451)	0	0	0
2023/07/04	2030	01/02/2024	11.31	Put	Bond Future	1,446.1000	1.4461	1,507.5200	1.5075	4.247	0	0	1,360
2023/07/04	2030	01/02/2024	11.35	Call	Bond Future	4,115.9100	4.1159	3,975.9700	3.9760	(3.400)	0	0	0
2023/07/04	2030	01/02/2024	11.35	Put	Bond Future	1,400.3900	1.4004	1,460.1500	1.4601	4.267	0	0	0
2023/07/04	2030	01/02/2024	11.36	Call	Bond Future	4,143.3400	4.1433	4,002.9900	4.0030	(3.387)	0	0	0
2023/07/04	2030	01/02/2024	11.36	Put	Bond Future	1,389.1800	1.3892	1,448.5300	1.4485	4.272	0	0	0
2023/07/04	2030	01/02/2024	10.39	Call	Bond Future	1,885.0700	1.8851	1,792.9000	1.7929	(4.889)	0	0	500
2023/07/04	2030	01/02/2024	10.39	Put	Bond Future	2,983.5600	2.9836	3,091.0900	3.0911	3.604	0	0	0
2023/07/04	2030	01/02/2024	11.00	Put	Bond Future	1,853.2300	1.8532	1,928.6700	1.9287	4.071	0	0	700
2023/07/04	2030	01/02/2024	10.07	Call	Bond Future	1,368.7300	1.3687	1,293.9400	1.2939	(5.464)	0	0	400
2023/07/04	2030	01/02/2024	10.07	Put	Bond Future	3,785.5400	3.7855	3,910.4500	3.9105	3.300	0	0	0
2023/07/04	2030	01/02/2024	9.57	Call	Bond Future	802.1400	0.8021	751.4200	0.7514	(6.323)	0	0	400
2023/07/04	2030	01/02/2024	9.89	Call	Bond Future	1,128.5300	1.1285	1,063.1000	1.0631	(5.798)	0	0	500
2023/07/04	2030	02/05/2024	11.12	Put	Bond Future	2,181.1600	2.1812	2,260.0000	2.2600	3.615	0	0	0
2023/07/04	2030	02/05/2024	12.38	Call	Bond Future	7,077.2500	7.0773	6,911.5800	6.9116	(2.341)	0	0	0
2023/07/04	2030	02/05/2024	12.38	Put	Bond Future	965.0500	0.9650	1,003.5900	1.0036	3.994	0	0	1,080
2023/07/04	2030	02/05/2024	10.62	Call	Bond Future	2,544.2300	2.5442	2,441.1100	2.4411	(4.053)	0	0	500
2023/07/04	2030	02/05/2024	10.62	Put	Bond Future	3,007.5100	3.0075	3,108.6000	3.1086	3.361	0	0	0
2023/07/04	2030	02/05/2024	10.82	Call	Bond Future	2,962.5200	2.9625	2,850.1700	2.8502	(3.792)	0	0	1,080
2023/07/04	2030	02/05/2024	10.82	Put	Bond Future	2,646.3600	2.6464	2,738.2200	2.7382	3.471	0	0	0
2023/07/04	2030	02/05/2024	9.81	Call	Bond Future	1,242.6100	1.2426	1,177.7300	1.1777	(5.221)	0	0	0
2023/07/04	2030	02/05/2024	9.81	Put	Bond Future	4,951.6700	4.9517	5,091.0000	5.0910	2.814	0	0	0
2023/07/04	2030	02/05/2024	9.82	Call	Bond Future	1,254.9800	1.2550	1,189.6400	1.1896	(5.206)	0	0	0
2023/07/04	2030	02/05/2024	9.82	Put	Bond Future	4,923.0800	4.9231	5,061.9500	5.0619	2.821	0	0	0
2023/07/04	2030	02/05/2024	9.66	Call	Bond Future	1,080.0100	1.0800	1,021.4600	1.0215	(5.421)	0	0	1,000
2023/07/04	2030	02/05/2024	9.66	Put	Bond Future	5,406.1900	5.4062	5,551.8500	5.5518	2.694	0	0	0
2023/07/04	2030	02/05/2024			Bond Future	10.7386	90.6031	10.7911	90.3988	0.489	0.0000	0.0000	0
2023/07/04	2030	02/05/2024	13.15	Call	Bond Future	9,329.1800	9.3292	9,147.8900	9.1479	(1.943)	0	0	0
2023/07/04	2030	02/05/2024	13.15	Put	Bond Future	532.1200	0.5321	555.0400	0.5550	4.307	0	0	500
2023/07/04	2030	02/05/2024	11.12	Call	Bond Future	3,650.5800	3.6506	3,525.2100	3.5252	(3.434)	0	0	500
2023/07/04	2030	02/05/2024	11.94	Call	Bond Future	5,809.4000	5.8094	5,655.1400	5.6551	(2.655)	0	0	0
2023/07/04	2030	02/05/2024	11.94	Put	Bond Future	1,282.4400	1.2824	1,332.3900	1.3324	3.895	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
2023/07/04	2030	02/05/2024	10.16	Call	Bond Future	1,726.1400	1.7261	1,645.0100	1.6450	(4.700)	0	0	1,000
2023/07/04	2030	02/05/2024	10.16	Put	Bond Future	4,014.9400	4.0149	4,138.0200	4.1380	3.066	0	0	0
2023/07/04	2030	02/05/2024	9.83	Call	Bond Future	1,267.7100	1.2677	1,201.9200	1.2019	(5.190)	0	0	0
2023/07/04	2030	02/05/2024	9.83	Put	Bond Future	4,894.8700	4.8949	5,033.2900	5.0333	2.828	0	0	0
2023/07/04	2030	01/08/2024	10.37	Call	Bond Future	2,182.0900	2.1821	2,091.2000	2.0912	(4.165)	0	0	0
2023/07/04	2030	01/08/2024	10.37	Put	Bond Future	3,928.4800	3.9285	4,046.2900	4.0463	2.999	0	0	0
2023/07/04	2030	01/08/2024	10.38	Call	Bond Future	2,199.3600	2.1994	2,108.0300	2.1080	(4.153)	0	0	0
2023/07/04	2030	01/08/2024	10.38	Put	Bond Future	3,907.2600	3.9073	4,024.6300	4.0246	3.004	0	0	0
2023/07/04	2030	01/08/2024			Bond Future	10.8290	88.6543	10.8847	88.4456	0.514	0.0000	0.0000	0
2023/07/04	2030	01/08/2024	10.39	Call	Bond Future	2,216.7100	2.2167	2,124.9300	2.1249	(4.140)	0	0	0
2023/07/04	2030	01/08/2024	10.39	Put	Bond Future	3,886.1300	3.8861	4,003.0500	4.0031	3.009	0	0	0
2023/07/04	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2023/07/04	2032	03/08/2023	9.60	Put	Bond Future	8,053.6400	8.0536	8,270.4000	8.2704	2.691	0	0	0
2023/07/04	2032	03/08/2023	10.30	Call	Bond Future	3.4900	0.0035	1.9800	0.0020	(43.266)	0	0	7,500
2023/07/04	2032	03/08/2023	10.30	Put	Bond Future	4,316.2300	4.3162	4,531.4800	4.5315	4.987	0	0	0
2023/07/04	2032	03/08/2023	12.04	Call	Bond Future	4,305.3900	4.3054	4,100.4800	4.1005	(4.759)	0	0	3,000
2023/07/04	2032	03/08/2023	12.04	Put	Bond Future	143.0200	0.1430	154.8700	0.1549	8.286	0	0	3,000
2023/07/04	2032	03/08/2023	11.77	Call	Bond Future	3,189.2000	3.1892	2,996.6300	2.9966	(6.038)	0	0	0
2023/07/04	2032	03/08/2023	11.77	Put	Bond Future	269.5900	0.2696	293.7800	0.2938	8.973	0	0	0
2023/07/04	2032	03/08/2023	11.90	Call	Bond Future	3,719.9500	3.7200	3,520.4600	3.5205	(5.363)	0	0	5,000
2023/07/04	2032	03/08/2023	11.90	Put	Bond Future	198.8000	0.1988	216.0700	0.2161	8.687	0	0	0
2023/07/04	2032	03/08/2023	11.55	Call	Bond Future	2,330.9600	2.3310	2,155.4300	2.1554	(7.530)	0	0	0
2023/07/04	2032	03/08/2023	11.55	Put	Bond Future	442.9200	0.4429	484.1500	0.4841	9.309	0	0	7,500
2023/07/04	2032	03/08/2023			Bond Future	11.1566	87.0463	11.2012	86.8295	0.399	0.0000	0.0000	119,254
2023/07/04	2032	03/08/2023	11.45	Call	Bond Future	1,965.8100	1.9658	1,800.7800	1.8008	(8.395)	0	0	0
2023/07/04	2032	03/08/2023	11.45	Put	Bond Future	552.3900	0.5524	604.1200	0.6041	9.365	0	0	7,500
2023/07/04	2032	03/08/2023	12.00	Call	Bond Future	4,137.0300	4.1370	3,933.4800	3.9335	(4.920)	0	0	5,000
2023/07/04	2032	03/08/2023	12.00	Put	Bond Future	157.1700	0.1572	170.3800	0.1704	8.405	0	0	0
2023/07/04	2032	03/08/2023	11.76	Call	Bond Future	3,149.0600	3.1491	2,957.1100	2.9571	(6.095)	0	0	0
2023/07/04	2032	03/08/2023	11.76	Put	Bond Future	275.9700	0.2760	300.7800	0.3008	8.990	0	0	0
2023/07/04	2032	03/08/2023	11.50	Call	Bond Future	2,146.3600	2.1464	1,975.8500	1.9759	(7.944)	0	0	11,000
2023/07/04	2032	03/08/2023	11.50	Put	Bond Future	495.1800	0.4952	541.4300	0.5414	9.340	0	0	11,000
2023/07/04	2032	03/08/2023	11.75	Call	Bond Future	3,108.9600	3.1090	2,917.6500	2.9176	(6.154)	0	0	0
2023/07/04	2032	03/08/2023	11.75	Put	Bond Future	282.4200	0.2824	307.8700	0.3079	9.011	0	0	0
2023/07/04	2032	02/11/2023	11.90	Call	Bond Future	4,190.9400	4.1909	4,027.2200	4.0272	(3.907)	0	0	0
2023/07/04	2032	02/11/2023	11.90	Put	Bond Future	1,176.4200	1.1764	1,234.3900	1.2344	4.928	0	0	0
2023/07/04	2032	02/11/2023	11.24	Call	Bond Future	2,250.5200	2.2505	2,129.9600	2.1300	(5.357)	0	0	0
2023/07/04	2032	02/11/2023	11.24	Put	Bond Future	2,307.5800	2.3076	2,408.7100	2.4087	4.383	0	0	0
2023/07/04	2032	02/11/2023	10.71	Call	Bond Future	1,143.1500	1.1431	1,063.8300	1.0638	(6.939)	0	0	500
2023/07/04	2032	02/11/2023	11.09	Put	Bond Future	2,667.1500	2.6671	2,779.7900	2.7798	4.223	0	0	0
2023/07/04	2032	02/11/2023	10.59	Call	Bond Future	960.5000	0.9605	890.1200	0.8901	(7.327)	0	0	500
2023/07/04	2032	02/11/2023	10.59	Put	Bond Future	4,193.6000	4.1936	4,344.9100	4.3449	3.608	0	0	0
2023/07/04	2032	02/11/2023			Bond Future	11.2520	84.8003	11.2986	84.5786	0.414	0.0000	0.0000	75,924
2023/07/04	2032	02/11/2023	11.78	Call	Bond Future	3,801.2500	3.8013	3,644.2500	3.6443	(4.130)	0	0	0
2023/07/04	2032	02/11/2023	11.78	Put	Bond Future	1,334.0800	1.3341	1,398.7700	1.3988	4.849	0	0	500
2023/07/04	2032	02/11/2023	12.26	Call	Bond Future	5,428.0600	5.4281	5,247.3300	5.2473	(3.330)	0	0	0
2023/07/04	2032	02/11/2023	12.26	Put	Bond Future	800.2800	0.8003	841.2400	0.8412	5.118	0	0	500

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
2023/07/04	2032	02/11/2023	11.23	Call	Bond Future	2,225.4200	2.2254	2,105.6200	2.1056	(5.383)	0	0	0
2023/07/04	2032	02/11/2023	11.23	Put	Bond Future	2,330.1900	2.3302	2,432.0800	2.4321	4.373	0	0	0
2023/07/04	2032	02/11/2023	11.28	Call	Bond Future	2,352.3000	2.3523	2,228.7500	2.2288	(5.252)	0	0	0
2023/07/04	2032	02/11/2023	11.28	Put	Bond Future	2,218.8900	2.2189	2,317.0300	2.3170	4.423	0	0	500
2023/07/04	2032	02/11/2023	10.71	Put	Bond Future	3,778.2500	3.7782	3,920.6200	3.9206	3.768	0	0	0
2023/07/04	2032	02/11/2023	11.09	Call	Bond Future	1,890.7600	1.8908	1,781.7100	1.7817	(5.768)	0	0	500
2023/07/04	2032	02/11/2023	11.22	Call	Bond Future	2,200.6700	2.2007	2,081.6100	2.0816	(5.410)	0	0	0
2023/07/04	2032	02/11/2023	11.22	Put	Bond Future	2,353.1800	2.3532	2,455.8100	2.4558	4.361	0	0	0
2023/07/04	2032	01/02/2024	12.50	Call	Bond Future	6,456.8200	6.4568	6,280.2900	6.2803	(2.734)	0	0	0
2023/07/04	2032	01/02/2024	12.73	Call	Bond Future	7,233.4500	7.2335	7,049.5600	7.0496	(2.542)	0	0	0
2023/07/04	2032	01/02/2024	12.73	Put	Bond Future	1,068.1200	1.0681	1,111.0600	1.1111	4.020	0	0	500
2023/07/04	2032	01/02/2024	11.83	Call	Bond Future	4,336.2200	4.3362	4,187.2600	4.1873	(3.435)	0	0	0
2023/07/04	2032	01/02/2024	11.83	Put	Bond Future	2,091.2400	2.0912	2,169.1100	2.1691	3.724	0	0	0
2023/07/04	2032	01/02/2024	11.84	Call	Bond Future	4,365.8600	4.3659	4,216.4200	4.2164	(3.423)	0	0	0
2023/07/04	2032	01/02/2024	11.84	Put	Bond Future	2,075.9100	2.0759	2,153.3000	2.1533	3.728	0	0	0
2023/07/04	2032	01/02/2024	10.78	Call	Bond Future	1,766.5500	1.7666	1,677.0100	1.6770	(5.069)	0	0	200
2023/07/04	2032	01/02/2024	11.09	Call	Bond Future	2,397.0300	2.3970	2,288.7500	2.2888	(4.517)	0	0	500
2023/07/04	2032	01/02/2024	11.09	Put	Bond Future	3,571.8200	3.5718	3,690.3700	3.6904	3.319	0	0	0
2023/07/04	2032	01/02/2024	11.75	Call	Bond Future	4,102.0700	4.1021	3,957.0400	3.9570	(3.536)	0	0	0
2023/07/04	2032	01/02/2024	11.75	Put	Bond Future	2,218.0200	2.2180	2,299.8200	2.2998	3.688	0	0	200
2023/07/04	2032	01/02/2024	10.01	Call	Bond Future	748.2000	0.7482	699.8400	0.6998	(6.464)	0	0	1,200
2023/07/04	2032	01/02/2024	10.01	Put	Bond Future	7,256.4500	7.2564	7,434.9200	7.4349	2.459	0	0	0
2023/07/04	2032	01/02/2024	10.59	Call	Bond Future	1,446.1600	1.4462	1,367.8500	1.3678	(5.415)	0	0	500
2023/07/04	2032	01/02/2024			Bond Future	11.3398	86.7295	11.3885	86.5027	0.430	0.0000	0.0000	0
2023/07/04	2032	01/02/2024	12.50	Put	Bond Future	1,269.3600	1.2694	1,319.6600	1.3197	3.963	0	0	200
2023/07/04	2032	01/02/2024	12.62	Call	Bond Future	6,859.8300	6.8598	6,679.3300	6.6793	(2.631)	0	0	0
2023/07/04	2032	01/02/2024	12.62	Put	Bond Future	1,160.1600	1.1602	1,206.4900	1.2065	3.993	0	0	1,200
2023/07/04	2032	01/02/2024	11.85	Call	Bond Future	4,395.5600	4.3956	4,245.6400	4.2456	(3.411)	0	0	0
2023/07/04	2032	01/02/2024	11.85	Put	Bond Future	2,060.6700	2.0607	2,137.5800	2.1376	3.732	0	0	0
2023/07/04	2032	01/02/2024	10.78	Put	Bond Future	4,429.4600	4.4295	4,566.7500	4.5668	3.099	0	0	0
2023/07/04	2032	01/02/2024	10.59	Put	Bond Future	5,037.9000	5.0379	5,186.4200	5.1864	2.948	0	0	0
2023/07/04	2032	01/02/2024	10.76	Call	Bond Future	1,729.8000	1.7298	1,641.4800	1.6415	(5.106)	0	0	1,200
2023/07/04	2032	01/02/2024	10.76	Put	Bond Future	4,489.8700	4.4899	4,628.3800	4.6284	3.085	0	0	0
2023/07/04	2032	02/05/2024	12.90	Call	Bond Future	7,622.2900	7.6223	7,438.1800	7.4382	(2.415)	0	0	0
2023/07/04	2032	02/05/2024	13.18	Call	Bond Future	8,552.1900	8.5522	8,360.7100	8.3607	(2.239)	0	0	0
2023/07/04	2032	02/05/2024	13.18	Put	Bond Future	1,056.0500	1.0561	1,096.5700	1.0966	3.837	0	0	500
2023/07/04	2032	02/05/2024	10.86	Call	Bond Future	2,047.3600	2.0474	1,953.6800	1.9537	(4.576)	0	0	1,000
2023/07/04	2032	02/05/2024	10.86	Put	Bond Future	4,702.5500	4.7025	4,840.8700	4.8409	2.941	0	0	0
2023/07/04	2032	02/05/2024	10.56	Call	Bond Future	1,545.6900	1.5457	1,468.1000	1.4681	(5.020)	0	0	0
2023/07/04	2032	02/05/2024	10.56	Put	Bond Future	5,639.2700	5.6393	5,793.6800	5.7937	2.738	0	0	0
2023/07/04	2032	02/05/2024	10.65	Call	Bond Future	1,687.0700	1.6871	1,604.7100	1.6047	(4.882)	0	0	1,550
2023/07/04	2032	02/05/2024	10.65	Put	Bond Future	5,345.9000	5.3459	5,495.5400	5.4955	2.799	0	0	0
2023/07/04	2032	02/05/2024	10.36	Call	Bond Future	1,283.6100	1.2836	1,215.8200	1.2158	(5.281)	0	0	1,000
2023/07/04	2032	02/05/2024	10.36	Put	Bond Future	6,353.3300	6.3533	6,517.5400	6.5175	2.585	0	0	0
2023/07/04	2032	02/05/2024			Bond Future	11.4312	84.5520	11.4822	84.3200	0.446	0.0000	0.0000	0
2023/07/04	2032	02/05/2024	12.90	Put	Bond Future	1,265.4400	1.2654	1,313.3300	1.3133	3.784	0	0	1,000
2023/07/04	2032	02/05/2024	13.35	Call	Bond Future	9,124.0500	9.1240	8,928.6400	8.9286	(2.142)	0	0	0
2023/07/04	2032	02/05/2024	13.35	Put	Bond Future	946.9700	0.9470	983.5600	0.9836	3.864	0	0	1,550

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/04	2032	02/05/2024	11.09	Call	Bond Future	2,496.6600	2.4967	2,390.4100	2.3904	(4.256)	0	0	500
2023/07/04	2032	02/05/2024	11.09	Put	Bond Future	4,069.6600	4.0697	4,195.4100	4.1954	3.090	0	0	0
2023/07/04	2032	02/05/2024	11.35	Call	Bond Future	3,078.9500	3.0789	2,958.6500	2.9587	(3.907)	0	0	1,550
2023/07/04	2032	02/05/2024	11.35	Put	Bond Future	3,449.6900	3.4497	3,561.3900	3.5614	3.238	0	0	0
2023/07/04	2032	02/05/2024	10.59	Call	Bond Future	1,591.8600	1.5919	1,512.6900	1.5127	(4.973)	0	0	500
2023/07/04	2032	02/05/2024	10.59	Put	Bond Future	5,540.2100	5.5402	5,693.0400	5.6930	2.759	0	0	0
2023/07/04	2032	02/05/2024	10.54	Call	Bond Future	1,515.2000	1.5152	1,438.6700	1.4387	(5.051)	0	0	0
2023/07/04	2032	02/05/2024	10.54	Put	Bond Future	5,705.7700	5.7058	5,861.2400	5.8612	2.725	0	0	0
2023/07/04	2032	02/05/2024	10.55	Call	Bond Future	1,530.4000	1.5304	1,453.3400	1.4533	(5.035)	0	0	0
2023/07/04	2032	02/05/2024	10.55	Put	Bond Future	5,672.4500	5.6725	5,827.3900	5.8274	2.731	0	0	0
2023/07/04	2032	01/08/2024	11.15	Call	Bond Future	2,628.3100	2.6283	2,521.1600	2.5212	(4.077)	0	0	0
2023/07/04	2032	01/08/2024	11.15	Put	Bond Future	4,350.5500	4.3506	4,480.4700	4.4805	2.986	0	0	0
2023/07/04	2032	01/08/2024			Bond Future	11.5321	86.4708	11.5856	86.2337	0.463	0.0000	0.0000	0
2023/07/04	2032	01/08/2024	11.13	Call	Bond Future	2,586.8600	2.5869	2,480.7400	2.4807	(4.102)	0	0	0
2023/07/04	2032	01/08/2024	11.13	Put	Bond Future	4,400.4900	4.4005	4,531.4400	4.5314	2.976	0	0	0
2023/07/04	2032	01/08/2024	11.14	Call	Bond Future	2,607.5400	2.6075	2,500.9100	2.5009	(4.089)	0	0	0
2023/07/04	2032	01/08/2024	11.14	Put	Bond Future	4,375.4600	4.3755	4,505.9000	4.5059	2.981	0	0	0
2023/07/04	2033	03/08/2023			Bond Future	116.5442	116.5442	116.5459	116.5459	0.001	0.0000	0.0000	7,167
2023/07/04	2033	02/11/2023			Bond Future	117.7146	117.7146	117.7161	117.7161	0.001	0.0000	0.0000	0
2023/07/04	2033	01/02/2024			Bond Future	120.4197	120.4197	120.4211	120.4211	0.001	0.0000	0.0000	0
2023/07/04	2033	02/05/2024			Bond Future	121.7405	121.7405	121.7426	121.7426	0.002	0.0000	0.0000	0
2023/07/04	2033	01/08/2024			Bond Future	124.5326	124.5326	124.5350	124.5350	0.002	0.0000	0.0000	0
2023/07/04	2037	03/08/2023	12.12	Call	Bond Future	1,384.3500	1.3844	1,240.5600	1.2406	(10.387)	0	0	0
2023/07/04	2037	03/08/2023	12.12	Put	Bond Future	1,212.3600	1.2124	1,306.9500	1.3069	7.802	0	0	0
2023/07/04	2037	03/08/2023	12.13	Call	Bond Future	1,413.6900	1.4137	1,268.3000	1.2683	(10.284)	0	0	0
2023/07/04	2037	03/08/2023	12.13	Put	Bond Future	1,187.9300	1.1879	1,280.9200	1.2809	7.828	0	0	0
2023/07/04	2037	03/08/2023			Bond Future	12.0881	76.5990	12.1323	76.3606	0.366	0.0000	0.0000	133,555
2023/07/04	2037	03/08/2023	10.30	Call	Bond Future	0.2200	0.0002	0.1200	0.0001	(45.455)	0	0	1,800
2023/07/04	2037	03/08/2023	10.30	Put	Bond Future	10,619.5600	10.6196	10,857.8400	10.8578	2.244	0	0	0
2023/07/04	2037	03/08/2023	11.00	Call	Bond Future	20.6300	0.0206	14.5500	0.0146	(29.472)	0	0	1,800
2023/07/04	2037	03/08/2023	11.00	Put	Bond Future	6,241.5600	6.2416	6,473.8600	6.4739	3.722	0	0	0
2023/07/04	2037	03/08/2023	12.14	Call	Bond Future	1,443.3400	1.4433	1,296.3700	1.2964	(10.183)	0	0	0
2023/07/04	2037	03/08/2023	12.14	Put	Bond Future	1,163.8700	1.1639	1,255.2800	1.2553	7.854	0	0	0
2023/07/04	2037	02/11/2023	12.52	Call	Bond Future	3,628.3800	3.6284	3,469.0400	3.4690	(4.391)	0	0	750
2023/07/04	2037	02/11/2023	12.52	Put	Bond Future	1,927.4600	1.9275	2,011.9200	2.0119	4.382	0	0	0
2023/07/04	2037	02/11/2023	13.89	Call	Bond Future	8,764.1400	8.7641	8,544.0400	8.5440	(2.511)	0	0	0
2023/07/04	2037	02/11/2023	13.89	Put	Bond Future	489.5800	0.4896	513.2800	0.5133	4.841	0	0	750
2023/07/04	2037	02/11/2023	11.56	Put	Bond Future	4,643.0100	4.6430	4,805.4200	4.8054	3.498	0	0	0
2023/07/04	2037	02/11/2023	11.57	Call	Bond Future	1,176.1000	1.1761	1,093.8800	1.0939	(6.991)	0	0	0
2023/07/04	2037	02/11/2023	11.55	Put	Bond Future	4,682.3500	4.6824	4,845.6000	4.8456	3.486	0	0	0
2023/07/04	2037	02/11/2023			Bond Future	12.1945	78.2860	12.2405	78.0422	0.377	0.0000	0.0000	13,711
2023/07/04	2037	02/11/2023	11.56	Call	Bond Future	1,158.5100	1.1585	1,077.1200	1.0771	(7.025)	0	0	0
2023/07/04	2037	02/11/2023	11.57	Put	Bond Future	4,603.8900	4.6039	4,765.4700	4.7655	3.510	0	0	0
2023/07/04	2037	02/11/2023	12.02	Call	Bond Future	2,155.6000	2.1556	2,035.0000	2.0350	(5.595)	0	0	750
2023/07/04	2037	02/11/2023	12.02	Put	Bond Future	3,091.3800	3.0914	3,214.5800	3.2146	3.985	0	0	0
2023/07/04	2037	02/11/2023	11.55	Call	Bond Future	1,141.0800	1.1411	1,060.5300	1.0605	(7.059)	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
2023/07/04	2037	01/02/2024	12.93	Call	Bond Future	5,413.4400	5.4134	5,241.7300	5.2417	(3.172)	0	0	0
2023/07/04	2037	01/02/2024	12.93	Put	Bond Future	2,212.3200	2.2123	2,290.0600	2.2901	3.514	0	0	2,500
2023/07/04	2037	01/02/2024	13.93	Put	Bond Future	1,087.3900	1.0874	1,128.1300	1.1281	3.747	0	0	2,500
2023/07/04	2037	01/02/2024	12.33	Call	Bond Future	3,542.6500	3.5426	3,403.6400	3.4036	(3.924)	0	0	0
2023/07/04	2037	01/02/2024	12.33	Put	Bond Future	3,376.0600	3.3761	3,486.5000	3.4865	3.271	0	0	0
2023/07/04	2037	01/02/2024	12.09	Put	Bond Future	3,989.8400	3.9898	4,115.3300	4.1153	3.145	0	0	0
2023/07/04	2037	01/02/2024			Bond Future	12.2981	75.8104	12.3459	75.5610	0.389	0.0000	0.0000	0
2023/07/04	2037	01/02/2024	13.93	Call	Bond Future	8,958.1500	8.9582	8,749.4400	8.7494	(2.330)	0	0	0
2023/07/04	2037	01/02/2024	12.31	Call	Bond Future	3,485.6200	3.4856	3,347.8400	3.3478	(3.953)	0	0	0
2023/07/04	2037	01/02/2024	12.31	Put	Bond Future	3,423.3800	3.4234	3,535.0500	3.5350	3.262	0	0	0
2023/07/04	2037	01/02/2024	12.32	Call	Bond Future	3,514.2000	3.5142	3,375.8100	3.3758	(3.938)	0	0	0
2023/07/04	2037	01/02/2024	12.32	Put	Bond Future	3,399.7600	3.3998	3,510.8200	3.5108	3.267	0	0	0
2023/07/04	2037	01/02/2024	12.09	Call	Bond Future	2,890.1400	2.8901	2,766.1800	2.7662	(4.289)	0	0	2,500
2023/07/04	2037	02/05/2024	11.44	Call	Bond Future	1,786.3800	1.7864	1,701.8300	1.7018	(4.733)	0	0	0
2023/07/04	2037	02/05/2024	11.44	Put	Bond Future	7,009.9000	7.0099	7,180.4500	7.1804	2.433	0	0	0
2023/07/04	2037	02/05/2024	11.45	Call	Bond Future	1,801.7000	1.8017	1,716.6300	1.7166	(4.722)	0	0	0
2023/07/04	2037	02/05/2024	11.43	Put	Bond Future	7,051.4200	7.0514	7,222.5000	7.2225	2.426	0	0	0
2023/07/04	2037	02/05/2024			Bond Future	12.4064	77.5460	12.4561	77.2909	0.400	0.0000	0.0000	0
2023/07/04	2037	02/05/2024	11.45	Put	Bond Future	6,968.5200	6.9685	7,138.5500	7.1386	2.440	0	0	0
2023/07/04	2037	02/05/2024	11.43	Call	Bond Future	1,771.1500	1.7712	1,687.1300	1.6871	(4.744)	0	0	0
2023/07/04	2037	01/08/2024	12.10	Call	Bond Future	3,163.8800	3.1639	3,044.3400	3.0443	(3.778)	0	0	0
2023/07/04	2037	01/08/2024	12.10	Put	Bond Future	5,360.5900	5.3606	5,501.7800	5.5018	2.634	0	0	0
2023/07/04	2037	01/08/2024	12.09	Call	Bond Future	3,140.5600	3.1406	3,021.5600	3.0216	(3.789)	0	0	0
2023/07/04	2037	01/08/2024	12.09	Put	Bond Future	5,390.0400	5.3900	5,531.7700	5.5318	2.629	0	0	0
2023/07/04	2037	01/08/2024			Bond Future	12.5253	75.0500	12.5770	74.7893	0.413	0.0000	0.0000	0
2023/07/04	2037	01/08/2024	12.11	Call	Bond Future	3,187.2800	3.1873	3,067.2000	3.0672	(3.767)	0	0	0
2023/07/04	2037	01/08/2024	12.11	Put	Bond Future	5,331.2700	5.3313	5,471.9200	5.4719	2.638	0	0	0
2023/07/04	2038	03/08/2023			Bond Future	125.9721	125.9721	125.9746	125.9746	0.002	0.0000	0.0000	3,059
2023/07/04	2038	02/11/2023			Bond Future	128.7770	128.7770	128.7794	128.7794	0.002	0.0000	0.0000	1,706
2023/07/04	2038	01/02/2024			Bond Future	129.7175	129.7175	129.7204	129.7204	0.002	0.0000	0.0000	0
2023/07/04	2038	02/05/2024			Bond Future	132.7170	132.7170	132.7201	132.7201	0.002	0.0000	0.0000	0
2023/07/04	2038	01/08/2024			Bond Future	133.6870	133.6870	133.6920	133.6920	0.004	0.0000	0.0000	0
2023/07/04	2040	03/08/2023	12.23	Call	Bond Future	1,163.8500	1.1639	1,030.2400	1.0302	(11.480)	0	0	0
2023/07/04	2040	03/08/2023	12.23	Put	Bond Future	1,585.8400	1.5858	1,703.6300	1.7036	7.428	0	0	0
2023/07/04	2040	03/08/2023			Bond Future	12.3038	77.0925	12.3480	76.8411	0.360	0.0000	0.0000	126,700
2023/07/04	2040	03/08/2023	12.21	Call	Bond Future	1,110.4400	1.1104	980.4100	0.9804	(11.710)	0	0	0
2023/07/04	2040	03/08/2023	12.21	Put	Bond Future	1,647.4900	1.6475	1,768.8600	1.7689	7.367	0	0	0
2023/07/04	2040	03/08/2023	12.22	Call	Bond Future	1,137.0100	1.1370	1,005.1800	1.0052	(11.594)	0	0	0
2023/07/04	2040	03/08/2023	12.22	Put	Bond Future	1,616.5000	1.6165	1,736.0700	1.7361	7.397	0	0	0
2023/07/04	2040	02/11/2023	12.60	Call	Bond Future	3,385.3900	3.3854	3,227.5500	3.2275	(4.662)	0	0	128
2023/07/04	2040	02/11/2023	12.60	Put	Bond Future	2,342.6700	2.3427	2,441.9100	2.4419	4.236	0	0	0
2023/07/04	2040	02/11/2023	13.64	Call	Bond Future	7,281.1100	7.2811	7,064.0600	7.0641	(2.981)	0	0	0
2023/07/04	2040	02/11/2023	13.64	Put	Bond Future	853.1500	0.8531	893.1800	0.8932	4.692	0	0	128
2023/07/04	2040	02/11/2023	11.58	Call	Bond Future	903.8900	0.9039	834.4800	0.8345	(7.679)	0	0	0
2023/07/04	2040	02/11/2023	11.58	Put	Bond Future	5,807.7200	5.8077	5,995.3900	5.9954	3.231	0	0	0
2023/07/04	2040	02/11/2023	11.59	Call	Bond Future	919.2700	0.9193	849.0300	0.8490	(7.641)	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
2023/07/04	2040	02/11/2023	11.60	Put	Bond Future	5,715.1100	5.7151	5,901.1100	5.9011	3.255	0	0	0
2023/07/04	2040	02/11/2023			Bond Future	12.4122	78.7903	12.4581	78.5332	0.370	0.0000	0.0000	6,490
2023/07/04	2040	02/11/2023	11.80	Call	Bond Future	1,281.4000	1.2814	1,193.0600	1.1931	(6.894)	0	0	128
2023/07/04	2040	02/11/2023	11.80	Put	Bond Future	4,842.1000	4.8421	5,010.8400	5.0108	3.485	0	0	0
2023/07/04	2040	02/11/2023	11.59	Put	Bond Future	5,761.2900	5.7613	5,948.1300	5.9481	3.243	0	0	0
2023/07/04	2040	02/11/2023	11.60	Call	Bond Future	934.8200	0.9348	863.7400	0.8637	(7.604)	0	0	0
2023/07/04	2040	01/02/2024	12.33	Call	Bond Future	3,137.1800	3.1372	3,004.5700	3.0046	(4.227)	0	0	0
2023/07/04	2040	01/02/2024	12.33	Put	Bond Future	4,187.8400	4.1878	4,318.2700	4.3183	3.114	0	0	0
2023/07/04	2040	01/02/2024	12.34	Call	Bond Future	3,165.0300	3.1650	3,031.7400	3.0317	(4.211)	0	0	0
2023/07/04	2040	01/02/2024	12.34	Put	Bond Future	4,159.2600	4.1593	4,289.0100	4.2890	3.120	0	0	0
2023/07/04	2040	01/02/2024			Bond Future	12.5181	76.0758	12.5658	75.8127	0.381	0.0000	0.0000	28
2023/07/04	2040	01/02/2024	12.35	Call	Bond Future	3,192.7500	3.1927	3,058.7900	3.0588	(4.196)	0	0	0
2023/07/04	2040	01/02/2024	12.35	Put	Bond Future	4,130.6100	4.1306	4,259.6900	4.2597	3.125	0	0	0
2023/07/04	2040	02/05/2024	11.60	Call	Bond Future	1,883.2800	1.8833	1,795.5600	1.7956	(4.658)	0	0	0
2023/07/04	2040	02/05/2024	11.61	Call	Bond Future	1,899.2800	1.8993	1,811.0200	1.8110	(4.647)	0	0	0
2023/07/04	2040	02/05/2024	11.62	Put	Bond Future	7,730.6700	7.7307	7,910.9000	7.9109	2.331	0	0	0
2023/07/04	2040	02/05/2024			Bond Future	12.6282	77.8175	12.6777	77.5485	0.392	0.0000	0.0000	0
2023/07/04	2040	02/05/2024	11.60	Put	Bond Future	7,820.8700	7.8209	8,002.1800	8.0022	2.318	0	0	0
2023/07/04	2040	02/05/2024	11.61	Put	Bond Future	7,775.6800	7.7757	7,956.4500	7.9564	2.325	0	0	0
2023/07/04	2040	02/05/2024	11.62	Call	Bond Future	1,915.3800	1.9154	1,826.5800	1.8266	(4.636)	0	0	0
2023/07/04	2040	01/08/2024	12.34	Call	Bond Future	3,623.6600	3.6237	3,494.3100	3.4943	(3.570)	0	0	0
2023/07/04	2040	01/08/2024	12.34	Put	Bond Future	5,861.2600	5.8613	6,006.8700	6.0069	2.484	0	0	0
2023/07/04	2040	01/08/2024			Bond Future	12.7486	75.0771	12.8001	74.8021	0.404	0.0000	0.0000	0
2023/07/04	2040	01/08/2024	12.32	Call	Bond Future	3,573.7600	3.5738	3,445.4900	3.4455	(3.589)	0	0	0
2023/07/04	2040	01/08/2024	12.32	Put	Bond Future	5,923.5500	5.9236	6,070.2400	6.0702	2.476	0	0	0
2023/07/04	2040	01/08/2024	12.33	Call	Bond Future	3,598.5200	3.5985	3,469.7100	3.4697	(3.580)	0	0	0
2023/07/04	2040	01/08/2024	12.33	Put	Bond Future	5,892.1800	5.8922	6,038.3300	6.0383	2.480	0	0	0
2023/07/04	2044	03/08/2023	12.00	Call	Bond Future	534.0300	0.5340	451.5600	0.4516	(15.443)	0	0	0
2023/07/04	2044	03/08/2023	12.00	Put	Bond Future	2,597.8800	2.5979	2,768.2100	2.7682	6.556	0	0	4,754
2023/07/04	2044	03/08/2023	12.15	Call	Bond Future	826.9300	0.8269	717.0200	0.7170	(13.291)	0	0	0
2023/07/04	2044	03/08/2023	12.15	Put	Bond Future	1,999.8100	1.9998	2,142.7000	2.1427	7.145	0	0	0
2023/07/04	2044	03/08/2023	12.16	Call	Bond Future	849.4100	0.8494	737.6300	0.7376	(13.160)	0	0	0
2023/07/04	2044	03/08/2023	12.16	Put	Bond Future	1,963.5200	1.9635	2,104.5400	2.1045	7.182	0	0	0
2023/07/04	2044	03/08/2023			Bond Future	12.3521	73.5281	12.3964	73.2753	0.358	0.0000	0.0000	84,932
2023/07/04	2044	03/08/2023	11.75	Call	Bond Future	222.3400	0.2223	178.7800	0.1788	(19.592)	0	0	4,553
2023/07/04	2044	03/08/2023	11.75	Put	Bond Future	3,811.3000	3.8113	4,020.5400	4.0205	5.490	0	0	3,076
2023/07/04	2044	03/08/2023	12.17	Call	Bond Future	872.2600	0.8723	758.6200	0.7586	(13.028)	0	0	0
2023/07/04	2044	03/08/2023	12.17	Put	Bond Future	1,927.6800	1.9277	2,066.8400	2.0668	7.219	0	0	0
2023/07/04	2044	03/08/2023	12.50	Call	Bond Future	1,830.7800	1.8308	1,659.3800	1.6594	(9.362)	0	0	0
2023/07/04	2044	03/08/2023	12.50	Put	Bond Future	992.2300	0.9922	1,073.6300	1.0736	8.204	0	0	9,106
2023/07/04	2044	02/11/2023	11.57	Call	Bond Future	844.5000	0.8445	778.5100	0.7785	(7.814)	0	0	0
2023/07/04	2044	02/11/2023	11.57	Put	Bond Future	6,151.1900	6.1512	6,343.7200	6.3437	3.130	0	0	0
2023/07/04	2044	02/11/2023			Bond Future	12.4564	75.1475	12.5023	74.8890	0.369	0.0000	0.0000	670
2023/07/04	2044	02/11/2023	11.55	Call	Bond Future	815.5400	0.8155	751.1800	0.7512	(7.892)	0	0	0
2023/07/04	2044	02/11/2023	11.55	Put	Bond Future	6,249.3200	6.2493	6,443.4800	6.4435	3.107	0	0	0
2023/07/04	2044	02/11/2023	11.56	Call	Bond Future	829.8700	0.8299	764.7000	0.7647	(7.853)	0	0	0
2023/07/04	2044	02/11/2023	11.56	Put	Bond Future	6,200.0600	6.2001	6,393.4100	6.3934	3.119	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
2023/07/04	2044	01/02/2024	12.29	Call	Bond Future	2,899.3100	2.8993	2,771.4900	2.7715	(4.409)	0	0	0
2023/07/04	2044	01/02/2024	12.29	Put	Bond Future	4,416.7900	4.4168	4,553.4600	4.5535	3.094	0	0	0
2023/07/04	2044	01/02/2024			Bond Future	12.5581	72.4753	12.6058	72.2108	0.380	0.0000	0.0000	0
2023/07/04	2044	01/02/2024	12.27	Call	Bond Future	2,846.4700	2.8465	2,720.0400	2.7200	(4.442)	0	0	0
2023/07/04	2044	01/02/2024	12.27	Put	Bond Future	4,479.2900	4.4793	4,617.3500	4.6174	3.082	0	0	0
2023/07/04	2044	01/02/2024	12.28	Call	Bond Future	2,872.9500	2.8730	2,745.8200	2.7458	(4.425)	0	0	0
2023/07/04	2044	01/02/2024	12.28	Put	Bond Future	4,448.0600	4.4481	4,585.4200	4.5854	3.088	0	0	0
2023/07/04	2044	02/05/2024	11.67	Call	Bond Future	1,974.3500	1.9744	1,883.6800	1.8837	(4.592)	0	0	0
2023/07/04	2044	02/05/2024	11.67	Put	Bond Future	7,787.6600	7.7877	7,967.5200	7.9675	2.310	0	0	0
2023/07/04	2044	02/05/2024			Bond Future	12.6634	74.1346	12.7129	73.8641	0.391	0.0000	0.0000	0
2023/07/04	2044	02/05/2024	11.65	Call	Bond Future	1,941.3200	1.9413	1,851.7500	1.8518	(4.614)	0	0	0
2023/07/04	2044	02/05/2024	11.65	Put	Bond Future	7,879.5900	7.8796	8,060.5500	8.0605	2.297	0	0	0
2023/07/04	2044	02/05/2024	11.66	Call	Bond Future	1,957.7800	1.9578	1,867.6700	1.8677	(4.603)	0	0	0
2023/07/04	2044	02/05/2024	11.66	Put	Bond Future	7,833.5300	7.8335	8,013.9500	8.0139	2.303	0	0	0
2023/07/04	2044	01/08/2024	12.28	Call	Bond Future	3,479.5800	3.4796	3,353.5100	3.3535	(3.623)	0	0	0
2023/07/04	2044	01/08/2024	12.28	Put	Bond Future	6,255.7900	6.2558	6,406.2300	6.4062	2.405	0	0	0
2023/07/04	2044	01/08/2024	12.29	Call	Bond Future	3,503.8900	3.5039	3,377.2900	3.3773	(3.613)	0	0	0
2023/07/04	2044	01/08/2024	12.29	Put	Bond Future	6,222.6300	6.2226	6,372.5400	6.3725	2.409	0	0	0
2023/07/04	2044	01/08/2024			Bond Future	12.7783	71.4357	12.8297	71.1592	0.402	0.0000	0.0000	0
2023/07/04	2044	01/08/2024	12.30	Call	Bond Future	3,528.5900	3.5286	3,401.4400	3.4014	(3.603)	0	0	0
2023/07/04	2044	01/08/2024	12.30	Put	Bond Future	6,189.9200	6.1899	6,339.2800	6.3393	2.413	0	0	0
2023/07/04	2046	03/08/2023			Bond Future	111.7966	111.7966	111.7985	111.7985	0.002	0.0000	0.0000	12,882
2023/07/04	2046	02/11/2023			Bond Future	112.1931	112.1931	112.1950	112.1950	0.002	0.0000	0.0000	4,626
2023/07/04	2046	01/02/2024			Bond Future	114.7715	114.7715	114.7732	114.7732	0.002	0.0000	0.0000	0
2023/07/04	2046	02/05/2024			Bond Future	115.2745	115.2745	115.2774	115.2774	0.003	0.0000	0.0000	0
2023/07/04	2046	01/08/2024			Bond Future	117.9176	117.9176	117.9208	117.9208	0.003	0.0000	0.0000	0
2023/07/04	2050	03/08/2023			Bond Future	110.5300	110.5300	110.5318	110.5318	0.002	0.0000	0.0000	10,740
2023/07/04	2050	02/11/2023			Bond Future	112.9910	112.9910	112.9927	112.9927	0.002	0.0000	0.0000	3,364
2023/07/04	2050	01/02/2024			Bond Future	113.3399	113.3399	113.3420	113.3420	0.002	0.0000	0.0000	0
2023/07/04	2050	02/05/2024			Bond Future	115.9607	115.9607	115.9631	115.9631	0.002	0.0000	0.0000	0
2023/07/04	2050	01/08/2024			Bond Future	116.3092	116.3092	116.3134	116.3134	0.004	0.0000	0.0000	0
2023/07/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	AL37	03/08/2023			Index Future	882.8480	882.8480	881.2690	881.2690	(0.179)	0.0000	0.0000	0
2023/07/04	AL37	02/11/2023			Index Future	902.2860	902.2860	900.6710	900.6710	(0.179)	0.0000	0.0000	0
2023/07/04	AL37	01/02/2024			Index Future	922.8060	922.8060	921.1530	921.1530	(0.179)	0.0000	0.0000	0
2023/07/04	AL37	02/05/2024			Index Future	943.9420	943.9420	942.2520	942.2520	(0.179)	0.0000	0.0000	0
2023/07/04	AL37	01/08/2024			Index Future	965.4010	965.4010	963.6740	963.6740	(0.179)	0.0000	0.0000	0
2023/07/04	AL7T	03/08/2023			Index Future	1,008.1200	1,008.1200	1,005.5220	1,005.5220	(0.258)	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
2023/07/04	AL7T	02/11/2023			Index Future	1,030.3160	1,030.3160	1,027.6590	1,027.6590	(0.258)	0.0000	0.0000	0
2023/07/04	AL7T	01/02/2024			Index Future	1,053.7480	1,053.7480	1,051.0290	1,051.0290	(0.258)	0.0000	0.0000	0
2023/07/04	AL7T	02/05/2024			Index Future	1,077.8830	1,077.8830	1,075.1030	1,075.1030	(0.258)	0.0000	0.0000	0
2023/07/04	AL7T	01/08/2024			Index Future	1,102.3870	1,102.3870	1,099.5460	1,099.5460	(0.258)	0.0000	0.0000	0
2023/07/04	ALBI	03/08/2023			Index Future	881.5150	881.5150	879.2600	879.2600	(0.256)	0.0000	0.0000	106
2023/07/04	ALBI	02/11/2023			Index Future	900.9230	900.9230	898.6170	898.6170	(0.256)	0.0000	0.0000	0
2023/07/04	ALBI	01/02/2024			Index Future	921.4120	921.4120	919.0530	919.0530	(0.256)	0.0000	0.0000	0
2023/07/04	ALBI	02/05/2024			Index Future	942.5160	942.5160	940.1040	940.1040	(0.256)	0.0000	0.0000	0
2023/07/04	ALBI	01/08/2024			Index Future	963.9430	963.9430	961.4770	961.4770	(0.256)	0.0000	0.0000	0
2023/07/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/04	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/04	ES33	03/08/2023			Bond Future	12.5865	74.3183	12.6306	74.1213	0.350	0.0000	0.0000	350
2023/07/04	ES33	02/11/2023			Bond Future	12.7267	72.1745	12.7727	71.9730	0.361	0.0000	0.0000	0
2023/07/04	ES33	01/02/2024			Bond Future	12.8659	73.8334	12.9140	73.6272	0.373	0.0000	0.0000	0
2023/07/04	ES33	02/05/2024			Bond Future	13.0071	71.7398	13.0572	71.5289	0.385	0.0000	0.0000	0
2023/07/04	ES33	01/08/2024			Bond Future	13.1582	73.3830	13.2105	73.1675	0.398	0.0000	0.0000	0
2023/07/04	ES42	03/08/2023			Bond Future	13.0189	70.9719	13.0631	70.7466	0.339	0.0000	0.0000	4,000
2023/07/04	ES42	02/11/2023			Bond Future	13.1520	68.2886	13.1980	68.0582	0.349	0.0000	0.0000	0
2023/07/04	ES42	01/02/2024			Bond Future	13.2778	69.8585	13.3256	69.6226	0.360	0.0000	0.0000	0
2023/07/04	ES42	02/05/2024			Bond Future	13.4101	67.2106	13.4598	66.9694	0.371	0.0000	0.0000	0
2023/07/04	ES42	01/08/2024			Bond Future	13.5481	68.7488	13.5998	68.5022	0.382	0.0000	0.0000	0
2023/07/04	GOVI	03/08/2023	837.21	Call	GOVI	316,860.0000	31.6860	294,580.0000	29.4580	(7.031)	0	0	0
2023/07/04	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/04	GOVI	03/08/2023	837.22	Call	GOVI	316,760.0000	31.6760	294,480.0000	29.4480	(7.034)	0	0	0
2023/07/04	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/04	GOVI	03/08/2023			GOVI	868.8960	868.8960	866.6680	866.6680	(0.256)	0.0000	0.0000	832
2023/07/04	GOVI	03/08/2023	837.23	Call	GOVI	316,660.0000	31.6660	294,380.0000	29.4380	(7.036)	0	0	0
2023/07/04	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/04	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	620.0000	0.0620	100.000	0	0	0
2023/07/04	GOVI	02/11/2023	885.82	Call	GOVI	22,060.0000	2.2060	0.0000	0.0000	(100.000)	0	0	0
2023/07/04	GOVI	02/11/2023			GOVI	888.0260	888.0260	885.7480	885.7480	(0.257)	0.0000	0.0000	0
2023/07/04	GOVI	02/11/2023	885.80	Call	GOVI	22,260.0000	2.2260	0.0000	0.0000	(100.000)	0	0	0
2023/07/04	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	520.0000	0.0520	100.000	0	0	0
2023/07/04	GOVI	02/11/2023	885.81	Call	GOVI	22,160.0000	2.2160	0.0000	0.0000	(100.000)	0	0	0
2023/07/04	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	720.0000	0.0720	100.000	0	0	0
2023/07/04	GOVI	01/02/2024	880.00	Call	GOVI	282,220.0000	28.2220	258,910.0000	25.8910	(8.260)	0	0	0
2023/07/04	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/04	GOVI	01/02/2024			GOVI	908.2220	908.2220	905.8910	905.8910	(0.257)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/04	GOVI	01/02/2024	879.98	Call	GOVI	282,420.0000	28.2420	259,110.0000	25.9110	(8.254)	0	0	0
2023/07/04	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/04	GOVI	01/02/2024	879.99	Call	GOVI	282,320.0000	28.2320	259,010.0000	25.9010	(8.257)	0	0	0
2023/07/04	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/04	GOVI	02/05/2024	950.97	Put	GOVI	219,460.0000	21.9460	243,300.0000	24.3300	10.863	0	0	0
2023/07/04	GOVI	02/05/2024	950.98	Put	GOVI	219,560.0000	21.9560	243,400.0000	24.3400	10.858	0	0	0
2023/07/04	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/04	GOVI	02/05/2024			GOVI	929.0240	929.0240	926.6400	926.6400	(0.257)	0.0000	0.0000	0
2023/07/04	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/04	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/04	GOVI	02/05/2024	950.99	Put	GOVI	219,660.0000	21.9660	243,500.0000	24.3500	10.853	0	0	0
2023/07/04	GOVI	01/08/2024	943.39	Call	GOVI	67,540.0000	6.7540	43,180.0000	4.3180	(36.068)	0	0	0
2023/07/04	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/04	GOVI	01/08/2024			GOVI	950.1440	950.1440	947.7080	947.7080	(0.256)	0.0000	0.0000	0
2023/07/04	GOVI	01/08/2024	943.37	Call	GOVI	67,740.0000	6.7740	43,380.0000	4.3380	(35.961)	0	0	0
2023/07/04	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/04	GOVI	01/08/2024	943.38	Call	GOVI	67,640.0000	6.7640	43,280.0000	4.3280	(36.014)	0	0	0
2023/07/04	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/04	IGOV	03/08/2023			Index Future	326.3860	326.3860	326.3540	326.3540	(0.010)	0.0000	0.0000	480
2023/07/04	IGOV	02/11/2023			Index Future	333.6520	333.6520	333.6190	333.6190	(0.010)	0.0000	0.0000	16
2023/07/04	IGOV	01/02/2024			Index Future	341.3190	341.3190	341.2850	341.2850	(0.010)	0.0000	0.0000	0
2023/07/04	IGOV	02/05/2024			Index Future	349.2130	349.2130	349.1780	349.1780	(0.010)	0.0000	0.0000	0
2023/07/04	IGOV	01/08/2024			Index Future	357.2260	357.2260	357.1910	357.1910	(0.010)	0.0000	0.0000	0
2023/07/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/07/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/04	JBAF	19/07/2023			Jibar Tradeable Future	8.5150	91.4850	8.5050	91.4950	(0.117)	0.0000	0.0000	0
2023/07/04	JBAF	16/08/2023			Jibar Tradeable Future	8.6650	91.3350	8.6500	91.3500	(0.173)	0.0000	0.0000	0
2023/07/04	JBAF	20/09/2023			Jibar Tradeable Future	8.7050	91.2950	8.6750	91.3250	(0.345)	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
2023/07/04	JBAF	18/10/2023			Jibar Tradeable Future	8.7250	91.2750	8.7100	91.2900	(0.172)	0.0000	0.0000	0
2023/07/04	JBAF	15/11/2023			Jibar Tradeable Future	8.7150	91.2850	8.7100	91.2900	(0.057)	0.0000	0.0000	0
2023/07/04	JBAF	20/12/2023			Jibar Tradeable Future	8.7200	91.2800	8.7350	91.2650	0.172	0.0000	0.0000	0
2023/07/04	JBAF	20/03/2024			Jibar Tradeable Future	8.6550	91.3450	8.7100	91.2900	0.635	0.0000	0.0000	0
2023/07/04	JBAF	19/06/2024			Jibar Tradeable Future	8.5250	91.4750	8.5500	91.4500	0.293	0.0000	0.0000	0
2023/07/04	JBAF	18/09/2024			Jibar Tradeable Future	8.3950	91.6050	8.4400	91.5600	0.536	0.0000	0.0000	0
2023/07/04	JBAF	18/12/2024			Jibar Tradeable Future	8.2750	91.7250	8.2950	91.7050	0.242	0.0000	0.0000	0
2023/07/04	JBAF	19/03/2025			Jibar Tradeable Future	8.2300	91.7700	8.2500	91.7500	0.243	0.0000	0.0000	0
2023/07/04	JBAF	18/06/2025			Jibar Tradeable Future	8.2200	91.7800	8.3350	91.6650	1.399	0.0000	0.0000	0
2023/07/04	R035	03/08/2023	12.00	Call	Bond Future	1,987.6900	1.9877	1,814.4700	1.8145	(8.715)	0	0	0
2023/07/04	R035	03/08/2023	12.00	Put	Bond Future	781.8400	0.7818	848.5400	0.8485	8.531	0	0	0
2023/07/04	R035	03/08/2023	12.50	Call	Bond Future	4,020.4300	4.0204	3,800.3200	3.8003	(5.475)	0	0	5,000
2023/07/04	R035	03/08/2023			Bond Future	11.7749	85.8009	11.8193	85.5610	0.377	0.0000	0.0000	63,447
2023/07/04	R035	03/08/2023	11.75	Call	Bond Future	1,200.4900	1.2005	1,066.0100	1.0660	(11.202)	0	0	0
2023/07/04	R035	03/08/2023	11.75	Put	Bond Future	1,335.4500	1.3354	1,440.8900	1.4409	7.895	0	0	4,870
2023/07/04	R035	03/08/2023	11.98	Call	Bond Future	1,917.7000	1.9177	1,747.2400	1.7472	(8.889)	0	0	0
2023/07/04	R035	03/08/2023	11.98	Put	Bond Future	817.9600	0.8180	887.4200	0.8874	8.492	0	0	0
2023/07/04	R035	03/08/2023	11.99	Call	Bond Future	1,952.5500	1.9525	1,780.7100	1.7807	(8.801)	0	0	0
2023/07/04	R035	03/08/2023	11.99	Put	Bond Future	799.7300	0.7997	867.8100	0.8678	8.513	0	0	0
2023/07/04	R035	03/08/2023	12.50	Put	Bond Future	224.9200	0.2249	244.7300	0.2447	8.808	0	0	0
2023/07/04	R035	02/11/2023	12.85	Call	Bond Future	5,898.6300	5.8986	5,701.0600	5.7011	(3.349)	0	0	0
2023/07/04	R035	02/11/2023	12.85	Put	Bond Future	980.7800	0.9808	1,028.5900	1.0286	4.875	0	0	400
2023/07/04	R035	02/11/2023	13.59	Call	Bond Future	8,851.9500	8.8520	8,629.3100	8.6293	(2.515)	0	0	0
2023/07/04	R035	02/11/2023	13.59	Put	Bond Future	450.3600	0.4504	473.1000	0.4731	5.049	0	0	750
2023/07/04	R035	02/11/2023	11.12	Call	Bond Future	915.7000	0.9157	845.6700	0.8457	(7.648)	0	0	400
2023/07/04	R035	02/11/2023	11.41	Call	Bond Future	1,423.7200	1.4237	1,329.2500	1.3293	(6.635)	0	0	0
2023/07/04	R035	02/11/2023	11.41	Put	Bond Future	3,996.7900	3.9968	4,147.7000	4.1477	3.776	0	0	0
2023/07/04	R035	02/11/2023	11.42	Call	Bond Future	1,443.7800	1.4438	1,348.4400	1.3484	(6.603)	0	0	0
2023/07/04	R035	02/11/2023	11.42	Put	Bond Future	3,961.3400	3.9613	4,111.3800	4.1114	3.788	0	0	0
2023/07/04	R035	02/11/2023			Bond Future	11.8835	83.1800	11.9297	82.9346	0.389	0.0000	0.0000	110,029
2023/07/04	R035	02/11/2023	11.43	Call	Bond Future	1,464.0100	1.4640	1,367.8000	1.3678	(6.572)	0	0	0
2023/07/04	R035	02/11/2023	11.43	Put	Bond Future	3,926.1000	3.9261	4,075.2700	4.0753	3.799	0	0	0
2023/07/04	R035	02/11/2023	11.74	Call	Bond Future	2,188.6800	2.1887	2,065.5100	2.0655	(5.628)	0	0	750
2023/07/04	R035	02/11/2023	11.74	Put	Bond Future	2,956.5300	2.9565	3,078.7400	3.0787	4.134	0	0	0
2023/07/04	R035	02/11/2023	12.24	Call	Bond Future	3,688.4100	3.6884	3,525.9900	3.5260	(4.404)	0	0	750
2023/07/04	R035	02/11/2023	12.24	Put	Bond Future	1,823.5300	1.8235	1,906.4900	1.9065	4.549	0	0	0
2023/07/04	R035	02/11/2023	11.12	Put	Bond Future	5,121.3500	5.1213	5,296.7000	5.2967	3.424	0	0	0
2023/07/04	R035	02/11/2023	10.62	Call	Bond Future	391.7000	0.3917	354.8500	0.3548	(9.408)	0	0	400
2023/07/04	R035	02/11/2023	10.62	Put	Bond Future	7,517.6700	7.5177	7,726.2000	7.7262	2.774	0	0	0
2023/07/04	R035	01/02/2024	11.12	Put	Bond Future	6,147.9700	6.1480	6,319.4200	6.3194	2.789	0	0	0
2023/07/04	R035	01/02/2024	12.18	Put	Bond Future	2,959.5100	2.9595	3,061.9900	3.0620	3.463	0	0	0
2023/07/04	R035	01/02/2024	12.19	Call	Bond Future	3,974.9200	3.9749	3,825.7100	3.8257	(3.754)	0	0	0
2023/07/04	R035	01/02/2024	12.19	Put	Bond Future	2,938.5500	2.9386	3,040.4400	3.0404	3.467	0	0	0
2023/07/04	R035	01/02/2024	10.62	Call	Bond Future	791.9800	0.7920	740.4200	0.7404	(6.510)	0	0	400
2023/07/04	R035	01/02/2024	10.62	Put	Bond Future	8,405.5500	8.4055	8,605.0900	8.6051	2.374	0	0	0
2023/07/04	R035	01/02/2024			Bond Future	11.9896	85.0723	12.0379	84.8212	0.402	0.0000	0.0000	0
2023/07/04	R035	01/02/2024	12.20	Call	Bond Future	4,005.0700	4.0051	3,855.2800	3.8553	(3.740)	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
2023/07/04	R035	01/02/2024	12.20	Put	Bond Future	2,917.4700	2.9175	3,018.7800	3.0188	3.473	0	0	0
2023/07/04	R035	01/02/2024	13.46	Call	Bond Future	8,360.4700	8.3605	8,154.7600	8.1548	(2.461)	0	0	0
2023/07/04	R035	01/02/2024	13.46	Put	Bond Future	1,170.9500	1.1709	1,216.3400	1.2163	3.876	0	0	400
2023/07/04	R035	01/02/2024	11.12	Call	Bond Future	1,424.7000	1.4247	1,345.0500	1.3450	(5.591)	0	0	400
2023/07/04	R035	01/02/2024	12.18	Call	Bond Future	3,944.5900	3.9446	3,795.9700	3.7960	(3.768)	0	0	0
2023/07/04	R035	02/05/2024	11.20	Call	Bond Future	1,862.5200	1.8625	1,774.3000	1.7743	(4.737)	0	0	0
2023/07/04	R035	02/05/2024	11.20	Put	Bond Future	6,613.8600	6.6139	6,782.4400	6.7824	2.549	0	0	0
2023/07/04	R035	02/05/2024	11.19	Call	Bond Future	1,846.8200	1.8468	1,759.1400	1.7591	(4.748)	0	0	0
2023/07/04	R035	02/05/2024	11.19	Put	Bond Future	6,653.7300	6.6537	6,822.8500	6.8228	2.542	0	0	0
2023/07/04	R035	02/05/2024			Bond Future	12.0899	82.5055	12.1401	82.2487	0.415	0.0000	0.0000	0
2023/07/04	R035	02/05/2024	11.21	Call	Bond Future	1,878.3100	1.8783	1,789.5600	1.7896	(4.725)	0	0	0
2023/07/04	R035	02/05/2024	11.21	Put	Bond Future	6,574.1400	6.5741	6,742.1900	6.7422	2.556	0	0	0
2023/07/04	R035	01/08/2024	11.80	Call	Bond Future	3,155.5300	3.1555	3,035.0500	3.0350	(3.818)	0	0	0
2023/07/04	R035	01/08/2024	11.80	Put	Bond Future	5,192.3800	5.1924	5,334.3200	5.3343	2.734	0	0	0
2023/07/04	R035	01/08/2024	11.81	Call	Bond Future	3,178.7500	3.1788	3,057.7300	3.0577	(3.807)	0	0	0
2023/07/04	R035	01/08/2024	11.79	Put	Bond Future	5,221.0500	5.2211	5,363.5400	5.3635	2.729	0	0	0
2023/07/04	R035	01/08/2024			Bond Future	12.1975	84.3780	12.2497	84.1156	0.428	0.0000	0.0000	0
2023/07/04	R035	01/08/2024	11.81	Put	Bond Future	5,163.4800	5.1635	5,304.8800	5.3049	2.738	0	0	0
2023/07/04	R035	01/08/2024	11.79	Call	Bond Future	3,132.0400	3.1320	3,012.1100	3.0121	(3.829)	0	0	0
2023/07/04	R053	03/08/2023	12.72	Call	Bond Future	3,445.0800	3.4451	3,185.2500	3.1852	(7.542)	0	0	0
2023/07/04	R053	03/08/2023	12.72	Put	Bond Future	838.6700	0.8387	907.9600	0.9080	8.262	0	0	0
2023/07/04	R053	03/08/2023			Bond Future	12.3605	98.3125	12.4049	97.9833	0.359	0.0000	0.0000	0
2023/07/04	R053	03/08/2023	12.70	Call	Bond Future	3,342.2300	3.3422	3,085.4400	3.0854	(7.683)	0	0	0
2023/07/04	R053	03/08/2023	12.70	Put	Bond Future	877.3000	0.8773	949.6300	0.9496	8.245	0	0	0
2023/07/04	R053	03/08/2023	12.71	Call	Bond Future	3,393.4700	3.3935	3,135.1500	3.1351	(7.612)	0	0	0
2023/07/04	R053	03/08/2023	12.71	Put	Bond Future	857.7500	0.8578	928.5500	0.9286	8.254	0	0	0
2023/07/04	R053	02/11/2023	12.81	Call	Bond Future	5,212.0500	5.2121	4,990.3100	4.9903	(4.254)	0	0	0
2023/07/04	R053	02/11/2023	12.81	Put	Bond Future	2,767.8200	2.7678	2,882.6500	2.8826	4.149	0	0	0
2023/07/04	R053	02/11/2023	12.82	Call	Bond Future	5,256.4300	5.2564	5,033.8000	5.0338	(4.235)	0	0	0
2023/07/04	R053	02/11/2023	12.82	Put	Bond Future	2,742.5700	2.7426	2,856.5100	2.8565	4.154	0	0	0
2023/07/04	R053	02/11/2023			Bond Future	12.4678	94.6115	12.5139	94.2750	0.370	0.0000	0.0000	1,349
2023/07/04	R053	02/11/2023	12.83	Call	Bond Future	5,301.1500	5.3012	5,077.6200	5.0776	(4.217)	0	0	0
2023/07/04	R053	02/11/2023	12.83	Put	Bond Future	2,717.7500	2.7177	2,830.7900	2.8308	4.159	0	0	0
2023/07/04	R053	01/02/2024	12.92	Call	Bond Future	6,280.2600	6.2803	6,062.6600	6.0627	(3.465)	0	0	0
2023/07/04	R053	01/02/2024	12.93	Call	Bond Future	6,322.8000	6.3228	6,104.4700	6.1045	(3.453)	0	0	0
2023/07/04	R053	01/02/2024	12.94	Put	Bond Future	3,761.1400	3.7611	3,886.4600	3.8865	3.332	0	0	0
2023/07/04	R053	01/02/2024			Bond Future	12.5691	96.7642	12.6170	96.4198	0.381	0.0000	0.0000	0
2023/07/04	R053	01/02/2024	12.92	Put	Bond Future	3,812.9300	3.8129	3,939.7000	3.9397	3.325	0	0	0
2023/07/04	R053	01/02/2024	12.93	Put	Bond Future	3,786.9500	3.7869	3,912.9900	3.9130	3.328	0	0	0
2023/07/04	R053	01/02/2024	12.94	Call	Bond Future	6,365.4200	6.3654	6,146.3700	6.1464	(3.441)	0	0	0
2023/07/04	R053	02/05/2024	13.02	Put	Bond Future	4,733.6000	4.7336	4,867.9400	4.8679	2.838	0	0	0
2023/07/04	R053	02/05/2024	13.03	Put	Bond Future	4,707.0800	4.7071	4,840.8000	4.8408	2.841	0	0	0
2023/07/04	R053	02/05/2024	13.04	Call	Bond Future	7,217.0400	7.2170	6,997.9600	6.9980	(3.036)	0	0	0
2023/07/04	R053	02/05/2024			Bond Future	12.6732	93.1131	12.7230	92.7609	0.393	0.0000	0.0000	0
2023/07/04	R053	02/05/2024	13.02	Call	Bond Future	7,135.3100	7.1353	6,917.4700	6.9175	(3.053)	0	0	0
2023/07/04	R053	02/05/2024	13.03	Call	Bond Future	7,176.3100	7.1763	6,957.8500	6.9578	(3.044)	0	0	0
2023/07/04	R053	02/05/2024	13.04	Put	Bond Future	4,680.3900	4.6804	4,813.4900	4.8135	2.844	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
2023/07/04	R053	01/08/2024	13.13	Call	Bond Future	7,729.8800	7.7299	7,510.3300	7.5103	(2.840)	0	0	0
2023/07/04	R053	01/08/2024	13.13	Put	Bond Future	5,368.8700	5.3689	5,509.3300	5.5093	2.616	0	0	0
2023/07/04	R053	01/08/2024	13.14	Call	Bond Future	7,769.3300	7.7693	7,549.2100	7.5492	(2.833)	0	0	0
2023/07/04	R053	01/08/2024	13.14	Put	Bond Future	5,341.8600	5.3419	5,481.7500	5.4817	2.619	0	0	0
2023/07/04	R053	01/08/2024			Bond Future	12.7835	95.2251	12.8353	94.8651	0.405	0.0000	0.0000	0
2023/07/04	R053	01/08/2024	13.15	Call	Bond Future	7,809.2200	7.8092	7,588.5200	7.5885	(2.826)	0	0	0
2023/07/04	R053	01/08/2024	13.15	Put	Bond Future	5,315.3900	5.3154	5,454.7000	5.4547	2.621	0	0	0
2023/07/04	R186	03/08/2023	9.73	Put	Bond Future	131.0700	0.1311	151.8500	0.1519	15.854	0	0	0
2023/07/04	R186	03/08/2023	9.74	Call	Bond Future	1,746.5000	1.7465	1,603.1500	1.6031	(8.208)	0	0	0
2023/07/04	R186	03/08/2023	9.74	Put	Bond Future	127.5800	0.1276	147.8100	0.1478	15.857	0	0	0
2023/07/04	R186	03/08/2023			Bond Future	9.1784	105.1109	9.2347	104.9473	0.613	0.0000	0.0000	57,801
2023/07/04	R186	03/08/2023	9.73	Call	Bond Future	1,721.4400	1.7214	1,578.6400	1.5786	(8.295)	0	0	0
2023/07/04	R186	03/08/2023	9.75	Call	Bond Future	1,771.5800	1.7716	1,627.6800	1.6277	(8.123)	0	0	0
2023/07/04	R186	03/08/2023	9.75	Put	Bond Future	124.1200	0.1241	143.8000	0.1438	15.856	0	0	0
2023/07/04	R186	02/11/2023	9.40	Call	Bond Future	1,391.4900	1.3915	1,291.4000	1.2914	(7.193)	0	0	0
2023/07/04	R186	02/11/2023	9.40	Put	Bond Future	847.7700	0.8478	915.0200	0.9150	7.933	0	0	0
2023/07/04	R186	02/11/2023	9.15	Call	Bond Future	1,015.5000	1.0155	931.9500	0.9319	(8.227)	0	0	1,715
2023/07/04	R186	02/11/2023			Bond Future	9.1994	107.4255	9.2610	107.2582	0.669	0.0000	0.0000	36,572
2023/07/04	R186	02/11/2023	10.42	Call	Bond Future	3,470.9300	3.4709	3,324.7300	3.3247	(4.212)	0	0	0
2023/07/04	R186	02/11/2023	10.42	Put	Bond Future	217.2200	0.2172	238.3600	0.2384	9.732	0	0	1,715
2023/07/04	R186	02/11/2023	9.15	Put	Bond Future	1,150.0200	1.1500	1,233.8100	1.2338	7.286	0	0	0
2023/07/04	R186	02/11/2023	9.38	Call	Bond Future	1,359.0100	1.3590	1,260.2000	1.2602	(7.271)	0	0	0
2023/07/04	R186	02/11/2023	9.38	Put	Bond Future	869.3400	0.8693	937.8700	0.9379	7.883	0	0	0
2023/07/04	R186	02/11/2023	9.39	Call	Bond Future	1,375.0800	1.3751	1,275.6300	1.2756	(7.232)	0	0	0
2023/07/04	R186	02/11/2023	9.39	Put	Bond Future	858.3800	0.8584	926.2700	0.9263	7.909	0	0	0
2023/07/04	R186	01/02/2024	9.51	Call	Bond Future	1,816.2600	1.8163	1,712.4200	1.7124	(5.717)	0	0	0
2023/07/04	R186	01/02/2024	9.52	Put	Bond Future	1,012.6600	1.0127	1,079.6400	1.0796	6.614	0	0	0
2023/07/04	R186	01/02/2024	9.50	Call	Bond Future	1,799.8100	1.7998	1,696.4500	1.6965	(5.743)	0	0	0
2023/07/04	R186	01/02/2024			Bond Future	9.1940	104.5577	9.2618	104.3864	0.738	0.0000	0.0000	0
2023/07/04	R186	01/02/2024	9.51	Put	Bond Future	1,021.4900	1.0215	1,088.9300	1.0889	6.602	0	0	0
2023/07/04	R186	01/02/2024	9.52	Call	Bond Future	1,832.4500	1.8325	1,728.1500	1.7281	(5.692)	0	0	0
2023/07/04	R186	01/02/2024	9.50	Put	Bond Future	1,030.0700	1.0301	1,097.9900	1.0980	6.594	0	0	0
2023/07/04	R186	02/05/2024	10.40	Call	Bond Future	3,436.7200	3.4367	3,303.8600	3.3039	(3.866)	0	0	0
2023/07/04	R186	02/05/2024	10.40	Put	Bond Future	643.7300	0.6437	685.9900	0.6860	6.565	0	0	2,030
2023/07/04	R186	02/05/2024	8.01	Call	Bond Future	381.6300	0.3816	345.0700	0.3451	(9.580)	0	0	0
2023/07/04	R186	02/05/2024	8.01	Put	Bond Future	3,156.9300	3.1569	3,295.4900	3.2955	4.389	0	0	0
2023/07/04	R186	02/05/2024	9.73	Put	Bond Future	1,009.5600	1.0096	1,072.6400	1.0726	6.248	0	0	0
2023/07/04	R186	02/05/2024			Bond Future	9.1807	106.9517	9.2559	106.7766	0.819	0.0000	0.0000	0
2023/07/04	R186	02/05/2024	8.00	Call	Bond Future	377.1300	0.3771	340.9100	0.3409	(9.604)	0	0	0
2023/07/04	R186	02/05/2024	8.00	Put	Bond Future	3,176.5500	3.1765	3,315.4500	3.3155	4.373	0	0	0
2023/07/04	R186	02/05/2024	9.73	Call	Bond Future	2,279.9500	2.2800	2,167.9100	2.1679	(4.914)	0	0	2,030
2023/07/04	R186	02/05/2024	7.99	Call	Bond Future	372.6800	0.3727	336.8000	0.3368	(9.628)	0	0	0
2023/07/04	R186	02/05/2024	7.99	Put	Bond Future	3,196.2200	3.1962	3,335.4600	3.3355	4.356	0	0	0
2023/07/04	R186	01/08/2024	8.70	Put	Bond Future	2,038.9200	2.0389	2,146.4500	2.1465	5.274	0	0	0
2023/07/04	R186	01/08/2024	8.68	Call	Bond Future	1,001.2100	1.0012	930.7100	0.9307	(7.041)	0	0	0
2023/07/04	R186	01/08/2024	8.69	Call	Bond Future	1,011.5200	1.0115	940.5800	0.9406	(7.013)	0	0	0
2023/07/04	R186	01/08/2024			Bond Future	9.1746	104.0689	9.2587	103.8900	0.916	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
2023/07/04	R186	01/08/2024	8.70	Call	Bond Future	1,021.4700	1.0215	950.1000	0.9501	(6.987)	0	0	0
2023/07/04	R186	01/08/2024	8.68	Put	Bond Future	2,061.8200	2.0618	2,170.2200	2.1702	5.257	0	0	0
2023/07/04	R186	01/08/2024	8.69	Put	Bond Future	2,050.5500	2.0506	2,158.5100	2.1585	5.265	0	0	0
2023/07/04	R197	03/08/2023			Bond Future	335.1800	335.1800	335.1760	335.1760	(0.001)	0.0000	0.0000	44
2023/07/04	R197	02/11/2023			Bond Future	342.6431	342.6431	342.6384	342.6384	(0.001)	0.0000	0.0000	0
2023/07/04	R202	03/08/2023			Bond Future	248.4002	248.4002	248.6146	248.6146	0.086	0.0000	0.0000	5,336
2023/07/04	R202	02/11/2023			Bond Future	253.9310	253.9310	254.1499	254.1499	0.086	0.0000	0.0000	0
2023/07/04	R202	01/02/2024			Bond Future	254.7980	254.7980	255.0228	255.0228	0.088	0.0000	0.0000	0
2023/07/04	R202	02/05/2024			Bond Future	260.6901	260.6901	260.9201	260.9201	0.088	0.0000	0.0000	0
2023/07/04	R202	01/08/2024			Bond Future	261.5596	261.5596	261.7984	261.7984	0.091	0.0000	0.0000	0
2023/07/04	R209	03/08/2023	10.00	Call	Bond Future	0.1200	0.0001	0.0600	0.0001	(50.000)	0	0	1,800
2023/07/04	R209	03/08/2023	10.00	Put	Bond Future	9,521.3900	9.5214	9,731.7200	9.7317	2.209	0	0	0
2023/07/04	R209	03/08/2023	10.70	Call	Bond Future	13.4900	0.0135	9.3300	0.0093	(30.838)	0	0	1,800
2023/07/04	R209	03/08/2023	11.95	Put	Bond Future	850.2600	0.8503	920.7700	0.9208	8.293	0	0	0
2023/07/04	R209	03/08/2023	12.00	Call	Bond Future	1,601.0700	1.6011	1,454.7300	1.4547	(9.140)	0	0	0
2023/07/04	R209	03/08/2023	12.00	Put	Bond Future	761.8100	0.7618	825.8600	0.8259	8.408	0	0	1,750
2023/07/04	R209	03/08/2023	11.25	Put	Bond Future	2,994.8800	2.9949	3,166.3300	3.1663	5.725	0	0	0
2023/07/04	R209	03/08/2023	11.93	Call	Bond Future	1,399.8600	1.3999	1,262.6600	1.2627	(9.801)	0	0	0
2023/07/04	R209	03/08/2023	11.94	Call	Bond Future	1,427.8000	1.4278	1,289.2500	1.2893	(9.704)	0	0	0
2023/07/04	R209	03/08/2023			Bond Future	11.8214	66.1014	11.8659	65.8910	0.376	0.0000	0.0000	13,051
2023/07/04	R209	03/08/2023	10.70	Put	Bond Future	5,658.0100	5.6580	5,864.2400	5.8642	3.645	0	0	0
2023/07/04	R209	03/08/2023	10.75	Call	Bond Future	17.7100	0.0177	12.4200	0.0124	(29.870)	0	0	7,000
2023/07/04	R209	03/08/2023	10.75	Put	Bond Future	5,396.1600	5.3962	5,601.2600	5.6013	3.801	0	0	0
2023/07/04	R209	03/08/2023	11.95	Call	Bond Future	1,456.0600	1.4561	1,316.1800	1.3162	(9.607)	0	0	0
2023/07/04	R209	03/08/2023	11.25	Call	Bond Future	201.5100	0.2015	162.5700	0.1626	(19.324)	0	0	7,000
2023/07/04	R209	03/08/2023	11.93	Put	Bond Future	887.7800	0.8878	960.9700	0.9610	8.244	0	0	0
2023/07/04	R209	03/08/2023	11.94	Put	Bond Future	868.8300	0.8688	940.6700	0.9407	8.269	0	0	0
2023/07/04	R209	02/11/2023	11.34	Call	Bond Future	1,073.8700	1.0739	998.6400	0.9986	(7.006)	0	0	0
2023/07/04	R209	02/11/2023	11.34	Put	Bond Future	3,856.2600	3.8563	3,996.1700	3.9962	3.628	0	0	0
2023/07/04	R209	02/11/2023	11.33	Call	Bond Future	1,057.8600	1.0579	983.3900	0.9834	(7.040)	0	0	0
2023/07/04	R209	02/11/2023	11.33	Put	Bond Future	3,889.9200	3.8899	4,030.5900	4.0306	3.616	0	0	0
2023/07/04	R209	02/11/2023			Bond Future	11.9172	64.4034	11.9633	64.1882	0.387	0.0000	0.0000	9,344
2023/07/04	R209	02/11/2023	11.35	Call	Bond Future	1,089.8900	1.0899	1,013.9000	1.0139	(6.972)	0	0	0
2023/07/04	R209	02/11/2023	11.35	Put	Bond Future	3,822.6600	3.8227	3,961.8100	3.9618	3.640	0	0	0
2023/07/04	R209	01/02/2024	12.13	Put	Bond Future	2,724.5900	2.7246	2,817.3000	2.8173	3.403	0	0	0
2023/07/04	R209	01/02/2024	12.14	Call	Bond Future	3,316.1200	3.3161	3,188.1700	3.1882	(3.858)	0	0	0
2023/07/04	R209	01/02/2024	12.14	Put	Bond Future	2,704.9600	2.7050	2,797.1400	2.7971	3.408	0	0	0
2023/07/04	R209	01/02/2024			Bond Future	12.0068	65.8686	12.0545	65.6484	0.398	0.0000	0.0000	0
2023/07/04	R209	01/02/2024	12.13	Call	Bond Future	3,290.1700	3.2902	3,162.7500	3.1627	(3.873)	0	0	0
2023/07/04	R209	01/02/2024	12.12	Call	Bond Future	3,264.2900	3.2643	3,137.4100	3.1374	(3.887)	0	0	0
2023/07/04	R209	01/02/2024	12.12	Put	Bond Future	2,744.3500	2.7444	2,837.6000	2.8376	3.398	0	0	0
2023/07/04	R209	02/05/2024	11.18	Call	Bond Future	1,576.7400	1.5767	1,500.8500	1.5009	(4.813)	0	0	0
2023/07/04	R209	02/05/2024	11.18	Put	Bond Future	5,960.2900	5.9603	6,109.5600	6.1096	2.504	0	0	0
2023/07/04	R209	02/05/2024	11.17	Call	Bond Future	1,562.9100	1.5629	1,487.5000	1.4875	(4.825)	0	0	0
2023/07/04	R209	02/05/2024	11.17	Put	Bond Future	5,996.4200	5.9964	6,146.1700	6.1462	2.497	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
2023/07/04	R209	02/05/2024			Bond Future	12.0988	64.2227	12.1484	63.9975	0.409	0.0000	0.0000	0
2023/07/04	R209	02/05/2024	11.19	Call	Bond Future	1,590.4400	1.5904	1,514.0800	1.5141	(4.801)	0	0	0
2023/07/04	R209	02/05/2024	11.19	Put	Bond Future	5,924.0900	5.9241	6,072.8900	6.0729	2.512	0	0	0
2023/07/04	R209	01/08/2024	11.79	Put	Bond Future	4,598.1000	4.5981	4,722.7500	4.7227	2.711	0	0	0
2023/07/04	R209	01/08/2024	11.80	Call	Bond Future	2,750.6700	2.7507	2,644.7100	2.6447	(3.852)	0	0	0
2023/07/04	R209	01/08/2024	11.80	Put	Bond Future	4,572.1500	4.5721	4,696.3100	4.6963	2.716	0	0	0
2023/07/04	R209	01/08/2024			Bond Future	12.1976	65.6801	12.2490	65.4500	0.421	0.0000	0.0000	0
2023/07/04	R209	01/08/2024	11.79	Call	Bond Future	2,729.8900	2.7299	2,624.4200	2.6244	(3.864)	0	0	0
2023/07/04	R209	01/08/2024	11.78	Call	Bond Future	2,709.1900	2.7092	2,604.2200	2.6042	(3.875)	0	0	0
2023/07/04	R209	01/08/2024	11.78	Put	Bond Future	4,624.1700	4.6242	4,749.3200	4.7493	2.706	0	0	0
2023/07/04	R210	03/08/2023			Bond Future	227.0647	227.0647	227.0143	227.0143	(0.022)	0.0000	0.0000	421
2023/07/04	R210	02/11/2023			Bond Future	228.9480	228.9480	228.8965	228.8965	(0.023)	0.0000	0.0000	0
2023/07/04	R210	01/02/2024			Bond Future	234.2095	234.2095	234.1565	234.1565	(0.023)	0.0000	0.0000	0
2023/07/04	R210	02/05/2024			Bond Future	236.3647	236.3647	236.3121	236.3121	(0.022)	0.0000	0.0000	0
2023/07/04	R210	01/08/2024			Bond Future	241.7851	241.7851	241.7319	241.7319	(0.022)	0.0000	0.0000	0
2023/07/04	R213	03/08/2023	11.62	Put	Bond Future	196.7600	0.1968	214.0600	0.2141	8.792	0	0	0
2023/07/04	R213	03/08/2023	11.63	Call	Bond Future	3,264.5900	3.2646	3,085.2500	3.0852	(5.493)	0	0	0
2023/07/04	R213	03/08/2023			Bond Future	10.9139	83.2458	10.9586	83.0496	0.409	0.0000	0.0000	24,410
2023/07/04	R213	03/08/2023	11.61	Call	Bond Future	3,190.0900	3.1901	3,011.6500	3.0117	(5.594)	0	0	0
2023/07/04	R213	03/08/2023	11.61	Put	Bond Future	201.4700	0.2015	219.2300	0.2192	8.815	0	0	0
2023/07/04	R213	03/08/2023	11.62	Call	Bond Future	3,227.2800	3.2273	3,048.3800	3.0484	(5.543)	0	0	0
2023/07/04	R213	03/08/2023	11.63	Put	Bond Future	192.2100	0.1922	209.0700	0.2091	8.772	0	0	0
2023/07/04	R213	02/11/2023	11.13	Call	Bond Future	2,326.9500	2.3269	2,209.0300	2.2090	(5.068)	0	0	0
2023/07/04	R213	02/11/2023	11.13	Put	Bond Future	1,798.4000	1.7984	1,881.1600	1.8812	4.602	0	0	0
2023/07/04	R213	02/11/2023	10.94	Call	Bond Future	1,889.0400	1.8890	1,784.0000	1.7840	(5.560)	0	0	750
2023/07/04	R213	02/11/2023	10.94	Put	Bond Future	2,174.6100	2.1746	2,270.2500	2.2703	4.398	0	0	0
2023/07/04	R213	02/11/2023			Bond Future	11.0064	81.5214	11.0532	81.3207	0.425	0.0000	0.0000	3,000
2023/07/04	R213	02/11/2023	11.44	Call	Bond Future	3,138.1300	3.1381	3,001.1700	3.0012	(4.364)	0	0	750
2023/07/04	R213	02/11/2023	11.44	Put	Bond Future	1,303.4700	1.3035	1,367.1900	1.3672	4.888	0	0	0
2023/07/04	R213	02/11/2023	12.70	Call	Bond Future	7,195.6100	7.1956	7,012.6000	7.0126	(2.543)	0	0	0
2023/07/04	R213	02/11/2023	12.70	Put	Bond Future	323.2200	0.3232	340.8900	0.3409	5.467	0	0	750
2023/07/04	R213	02/11/2023	11.11	Call	Bond Future	2,278.4700	2.2785	2,161.8800	2.1619	(5.117)	0	0	0
2023/07/04	R213	02/11/2023	11.11	Put	Bond Future	1,835.1300	1.8351	1,919.2200	1.9192	4.582	0	0	0
2023/07/04	R213	02/11/2023	11.12	Call	Bond Future	2,302.6500	2.3026	2,185.3900	2.1854	(5.092)	0	0	0
2023/07/04	R213	02/11/2023	11.12	Put	Bond Future	1,816.6900	1.8167	1,900.1100	1.9001	4.592	0	0	0
2023/07/04	R213	01/02/2024	11.70	Call	Bond Future	4,113.0500	4.1131	3,972.9200	3.9729	(3.407)	0	0	0
2023/07/04	R213	01/02/2024	11.70	Put	Bond Future	1,628.7100	1.6287	1,693.9300	1.6939	4.004	0	0	0
2023/07/04	R213	01/02/2024	11.71	Call	Bond Future	4,140.7000	4.1407	4,000.1500	4.0001	(3.394)	0	0	0
2023/07/04	R213	01/02/2024	11.71	Put	Bond Future	1,616.1300	1.6161	1,680.9300	1.6809	4.010	0	0	0
2023/07/04	R213	01/02/2024			Bond Future	11.0947	83.3759	11.1439	83.1706	0.443	0.0000	0.0000	0
2023/07/04	R213	01/02/2024	11.72	Call	Bond Future	4,168.4100	4.1684	4,027.4300	4.0274	(3.382)	0	0	0
2023/07/04	R213	01/02/2024	11.72	Put	Bond Future	1,603.6400	1.6036	1,668.0100	1.6680	4.014	0	0	0
2023/07/04	R213	02/05/2024	10.30	Call	Bond Future	1,386.7700	1.3868	1,316.8800	1.3169	(5.040)	0	0	0
2023/07/04	R213	02/05/2024	10.30	Put	Bond Future	5,070.1200	5.0701	5,210.2500	5.2102	2.764	0	0	0
2023/07/04	R213	02/05/2024			Bond Future	11.1769	81.7242	11.2284	81.5142	0.461	0.0000	0.0000	0
2023/07/04	R213	02/05/2024	10.28	Call	Bond Future	1,359.8600	1.3599	1,290.9100	1.2909	(5.070)	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
2023/07/04	R213	02/05/2024	10.28	Put	Bond Future	5,129.6500	5.1297	5,270.7200	5.2707	2.750	0	0	0
2023/07/04	R213	02/05/2024	10.29	Call	Bond Future	1,373.2700	1.3733	1,303.8500	1.3038	(5.055)	0	0	0
2023/07/04	R213	02/05/2024	10.29	Put	Bond Future	5,099.8300	5.0998	5,240.4300	5.2404	2.757	0	0	0
2023/07/04	R213	01/08/2024	10.86	Call	Bond Future	2,371.4300	2.3714	2,275.3800	2.2754	(4.050)	0	0	0
2023/07/04	R213	01/08/2024	10.86	Put	Bond Future	4,011.5000	4.0115	4,130.0100	4.1300	2.954	0	0	0
2023/07/04	R213	01/08/2024	10.87	Call	Bond Future	2,390.1400	2.3901	2,293.6200	2.2936	(4.038)	0	0	0
2023/07/04	R213	01/08/2024	10.87	Put	Bond Future	3,989.4400	3.9894	4,107.4800	4.1075	2.959	0	0	0
2023/07/04	R213	01/08/2024			Bond Future	11.2672	83.5796	11.3213	83.3650	0.480	0.0000	0.0000	0
2023/07/04	R213	01/08/2024	10.88	Call	Bond Future	2,408.5800	2.4086	2,311.6100	2.3116	(4.026)	0	0	0
2023/07/04	R213	01/08/2024	10.88	Put	Bond Future	3,967.1400	3.9671	4,084.7300	4.0847	2.964	0	0	0
2023/07/04	R214	03/08/2023	12.14	Call	Bond Future	1,084.5500	1.0845	963.4500	0.9634	(11.166)	0	0	0
2023/07/04	R214	03/08/2023	12.14	Put	Bond Future	1,165.0000	1.1650	1,257.2400	1.2572	7.918	0	0	0
2023/07/04	R214	03/08/2023	12.15	Call	Bond Future	1,109.2200	1.1092	986.6100	0.9866	(11.054)	0	0	0
2023/07/04	R214	03/08/2023	12.15	Put	Bond Future	1,141.4400	1.1414	1,232.1700	1.2322	7.949	0	0	0
2023/07/04	R214	03/08/2023			Bond Future	12.1567	62.1578	12.2011	61.9444	0.365	0.0000	0.0000	19,370
2023/07/04	R214	03/08/2023	12.16	Call	Bond Future	1,134.1800	1.1342	1,010.0700	1.0101	(10.943)	0	0	0
2023/07/04	R214	03/08/2023	12.16	Put	Bond Future	1,118.2400	1.1182	1,207.4700	1.2075	7.980	0	0	0
2023/07/04	R214	02/11/2023	11.45	Put	Bond Future	4,829.3400	4.8293	4,986.7600	4.9868	3.260	0	0	0
2023/07/04	R214	02/11/2023	11.46	Call	Bond Future	807.2000	0.8072	745.7500	0.7458	(7.613)	0	0	0
2023/07/04	R214	02/11/2023	11.46	Put	Bond Future	4,789.9300	4.7899	4,946.6300	4.9466	3.271	0	0	0
2023/07/04	R214	02/11/2023			Bond Future	12.2561	60.2232	12.3021	60.0051	0.375	0.0000	0.0000	12
2023/07/04	R214	02/11/2023	11.45	Call	Bond Future	793.9600	0.7940	733.2300	0.7332	(7.649)	0	0	0
2023/07/04	R214	02/11/2023	11.47	Call	Bond Future	820.6900	0.8207	758.5200	0.7585	(7.575)	0	0	0
2023/07/04	R214	02/11/2023	11.47	Put	Bond Future	4,750.8300	4.7508	4,906.8100	4.9068	3.283	0	0	0
2023/07/04	R214	01/02/2024	12.16	Call	Bond Future	2,571.8600	2.5719	2,460.0400	2.4600	(4.348)	0	0	0
2023/07/04	R214	01/02/2024	12.16	Put	Bond Future	3,489.2100	3.4892	3,600.5500	3.6006	3.191	0	0	0
2023/07/04	R214	01/02/2024			Bond Future	12.3531	61.5932	12.4008	61.3700	0.386	0.0000	0.0000	0
2023/07/04	R214	01/02/2024	12.14	Call	Bond Future	2,525.6700	2.5257	2,415.0300	2.4150	(4.381)	0	0	0
2023/07/04	R214	01/02/2024	12.14	Put	Bond Future	3,539.3300	3.5393	3,651.8500	3.6519	3.179	0	0	0
2023/07/04	R214	01/02/2024	12.15	Call	Bond Future	2,548.7100	2.5487	2,437.4800	2.4375	(4.364)	0	0	0
2023/07/04	R214	01/02/2024	12.15	Put	Bond Future	3,514.1900	3.5142	3,626.1200	3.6261	3.185	0	0	0
2023/07/04	R214	02/05/2024	11.46	Call	Bond Future	1,628.5000	1.6285	1,552.2500	1.5522	(4.682)	0	0	0
2023/07/04	R214	02/05/2024	11.46	Put	Bond Future	6,487.9100	6.4879	6,639.9500	6.6400	2.343	0	0	0
2023/07/04	R214	02/05/2024	11.47	Call	Bond Future	1,642.4100	1.6424	1,565.7000	1.5657	(4.671)	0	0	0
2023/07/04	R214	02/05/2024	11.47	Put	Bond Future	6,449.3800	6.4494	6,600.9600	6.6010	2.350	0	0	0
2023/07/04	R214	02/05/2024			Bond Future	12.4442	59.6970	12.4936	59.4687	0.396	0.0000	0.0000	0
2023/07/04	R214	02/05/2024	11.48	Call	Bond Future	1,656.6000	1.6566	1,579.4100	1.5794	(4.660)	0	0	0
2023/07/04	R214	02/05/2024	11.48	Put	Bond Future	6,411.1900	6.4112	6,562.2900	6.5623	2.357	0	0	0
2023/07/04	R214	01/08/2024	12.18	Call	Bond Future	3,159.5700	3.1596	3,047.5400	3.0475	(3.546)	0	0	0
2023/07/04	R214	01/08/2024	12.18	Put	Bond Future	4,849.5700	4.8496	4,970.8800	4.9709	2.501	0	0	0
2023/07/04	R214	01/08/2024			Bond Future	12.5406	61.0519	12.5916	60.8185	0.407	0.0000	0.0000	0
2023/07/04	R214	01/08/2024	12.16	Call	Bond Future	3,116.4800	3.1165	3,005.3800	3.0054	(3.565)	0	0	0
2023/07/04	R214	01/08/2024	12.16	Put	Bond Future	4,902.4200	4.9024	5,024.6600	5.0247	2.493	0	0	0
2023/07/04	R214	01/08/2024	12.17	Call	Bond Future	3,137.8600	3.1379	3,026.3000	3.0263	(3.555)	0	0	0
2023/07/04	R214	01/08/2024	12.17	Put	Bond Future	4,875.8000	4.8758	4,997.5800	4.9976	2.498	0	0	0
2023/07/04	R248	03/08/2023	11.80	Call	Bond Future	335.2600	0.3353	275.7200	0.2757	(17.759)	0	0	1,100

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
2023/07/04	R248	03/08/2023	11.80	Put	Bond Future	3,351.6900	3.3517	3,550.4000	3.5504	5.929	0	0	0
2023/07/04	R248	03/08/2023	12.11	Call	Bond Future	875.4400	0.8754	760.6400	0.7606	(13.113)	0	0	0
2023/07/04	R248	03/08/2023	12.11	Put	Bond Future	1,991.7900	1.9918	2,135.2400	2.1352	7.202	0	0	0
2023/07/04	R248	03/08/2023			Bond Future	12.2988	76.4971	12.3432	76.2389	0.361	0.0000	0.0000	97,118
2023/07/04	R248	03/08/2023	12.09	Call	Bond Future	829.5800	0.8296	718.5800	0.7186	(13.380)	0	0	0
2023/07/04	R248	03/08/2023	12.09	Put	Bond Future	2,065.9600	2.0660	2,213.2100	2.2132	7.127	0	0	0
2023/07/04	R248	03/08/2023	12.10	Call	Bond Future	852.3200	0.8523	739.4200	0.7394	(13.246)	0	0	0
2023/07/04	R248	03/08/2023	12.10	Put	Bond Future	2,028.6400	2.0286	2,173.9900	2.1740	7.165	0	0	0
2023/07/04	R248	03/08/2023	12.30	Call	Bond Future	1,385.9700	1.3860	1,235.7500	1.2358	(10.839)	0	0	1,100
2023/07/04	R248	03/08/2023	12.30	Put	Bond Future	1,378.9700	1.3790	1,487.0000	1.4870	7.834	0	0	0
2023/07/04	R248	03/08/2023	13.20	Call	Bond Future	5,100.1500	5.1001	4,855.4900	4.8555	(4.797)	0	0	0
2023/07/04	R248	03/08/2023	13.20	Put	Bond Future	163.1500	0.1632	176.7400	0.1767	8.330	0	0	1,100
2023/07/04	R248	02/11/2023	12.50	Call	Bond Future	3,203.9500	3.2039	3,048.7500	3.0488	(4.844)	0	0	220
2023/07/04	R248	02/11/2023	13.60	Call	Bond Future	7,274.5800	7.2746	7,053.7400	7.0537	(3.036)	0	0	0
2023/07/04	R248	02/11/2023	13.60	Put	Bond Future	943.3200	0.9433	986.5200	0.9865	4.580	0	0	220
2023/07/04	R248	02/11/2023	11.47	Call	Bond Future	801.8700	0.8019	737.9700	0.7380	(7.969)	0	0	0
2023/07/04	R248	02/11/2023	11.48	Call	Bond Future	814.7100	0.8147	750.0500	0.7500	(7.937)	0	0	0
2023/07/04	R248	02/11/2023	11.49	Put	Bond Future	6,437.9700	6.4380	6,636.5900	6.6366	3.085	0	0	0
2023/07/04	R248	02/11/2023			Bond Future	12.4039	73.7348	12.4500	73.4707	0.372	0.0000	0.0000	169,112
2023/07/04	R248	02/11/2023	11.80	Call	Bond Future	1,361.1200	1.3611	1,268.5800	1.2686	(6.799)	0	0	220
2023/07/04	R248	02/11/2023	11.80	Put	Bond Future	4,984.9400	4.9849	5,156.4400	5.1564	3.440	0	0	0
2023/07/04	R248	02/11/2023	12.50	Put	Bond Future	2,655.4200	2.6554	2,764.2600	2.7643	4.099	0	0	0
2023/07/04	R248	02/11/2023	11.47	Put	Bond Future	6,543.5600	6.5436	6,743.7000	6.7437	3.059	0	0	0
2023/07/04	R248	02/11/2023	11.48	Put	Bond Future	6,490.7100	6.4907	6,690.0900	6.6901	3.072	0	0	0
2023/07/04	R248	02/11/2023	11.49	Call	Bond Future	827.5700	0.8276	762.1500	0.7622	(7.905)	0	0	0
2023/07/04	R248	01/02/2024	12.14	Call	Bond Future	2,780.1400	2.7801	2,655.8300	2.6558	(4.471)	0	0	0
2023/07/04	R248	01/02/2024	12.14	Put	Bond Future	4,911.5200	4.9115	5,057.3700	5.0574	2.970	0	0	0
2023/07/04	R248	01/02/2024	12.15	Call	Bond Future	2,806.4200	2.8064	2,681.4000	2.6814	(4.455)	0	0	0
2023/07/04	R248	01/02/2024	12.15	Put	Bond Future	4,878.2300	4.8782	5,023.3700	5.0234	2.975	0	0	0
2023/07/04	R248	01/02/2024			Bond Future	12.5069	75.4122	12.5548	75.1420	0.383	0.0000	0.0000	0
2023/07/04	R248	01/02/2024	12.16	Call	Bond Future	2,832.8200	2.8328	2,707.0900	2.7071	(4.438)	0	0	0
2023/07/04	R248	01/02/2024	12.16	Put	Bond Future	4,845.1400	4.8451	4,989.5700	4.9896	2.981	0	0	0
2023/07/04	R248	02/05/2024	11.46	Call	Bond Future	1,794.6300	1.7946	1,709.7300	1.7097	(4.731)	0	0	0
2023/07/04	R248	02/05/2024	11.47	Call	Bond Future	1,810.4000	1.8104	1,724.9500	1.7250	(4.720)	0	0	0
2023/07/04	R248	02/05/2024	11.48	Put	Bond Future	8,627.6700	8.6277	8,817.9300	8.8179	2.205	0	0	0
2023/07/04	R248	02/05/2024			Bond Future	12.6040	72.6878	12.6536	72.4115	0.394	0.0000	0.0000	13,000
2023/07/04	R248	02/05/2024	11.46	Put	Bond Future	8,727.2600	8.7273	8,918.6200	8.9186	2.193	0	0	0
2023/07/04	R248	02/05/2024	11.47	Put	Bond Future	8,677.3700	8.6774	8,868.1800	8.8682	2.199	0	0	0
2023/07/04	R248	02/05/2024	11.48	Call	Bond Future	1,826.2600	1.8263	1,740.2600	1.7403	(4.709)	0	0	0
2023/07/04	R248	01/08/2024	12.30	Call	Bond Future	3,788.6300	3.7886	3,654.9500	3.6550	(3.528)	0	0	0
2023/07/04	R248	01/08/2024	12.30	Put	Bond Future	6,090.1400	6.0901	6,238.8500	6.2388	2.442	0	0	0
2023/07/04	R248	01/08/2024	12.31	Call	Bond Future	3,814.3500	3.8144	3,680.1200	3.6801	(3.519)	0	0	0
2023/07/04	R248	01/08/2024	12.31	Put	Bond Future	6,057.6800	6.0577	6,205.8400	6.2058	2.446	0	0	0
2023/07/04	R248	01/08/2024			Bond Future	12.7066	74.3373	12.7581	74.0549	0.405	0.0000	0.0000	0
2023/07/04	R248	01/08/2024	12.32	Call	Bond Future	3,840.4500	3.8405	3,705.6700	3.7057	(3.509)	0	0	0
2023/07/04	R248	01/08/2024	12.32	Put	Bond Future	6,025.6800	6.0257	6,173.2900	6.1733	2.450	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
Total												1527745