



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 09/06/2023 TO 09/06/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	2025	03/08/2023		Bond Future	171.2773	171.2773	171.4689	171.4689	0.112	0.0000	0.0000	6,305
2023/06/09	2025	02/11/2023		Bond Future	175.1508	175.1508	175.3461	175.3461	0.111	0.0000	0.0000	0
2023/06/09	2025	01/02/2024		Bond Future	177.4576	177.4576	177.6572	177.6572	0.112	0.0000	0.0000	0
2023/06/09	2025	02/05/2024		Bond Future	181.7192	181.7192	181.9235	181.9235	0.112	0.0000	0.0000	0
2023/06/09	2025	01/08/2024		Bond Future	184.0520	184.0520	184.2609	184.2609	0.114	0.0000	0.0000	0
2023/06/09	2029	03/08/2023		Bond Future	124.5281	124.5281	124.4894	124.4894	(0.031)	0.0000	0.0000	2,275
2023/06/09	2029	02/11/2023		Bond Future	126.0089	126.0089	125.9687	125.9687	(0.032)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/09	2029	01/02/2024			Bond Future	128.9669	128.9669	128.9255	128.9255	(0.032)	0.0000	0.0000	0
2023/06/09	2029	02/05/2024			Bond Future	130.6862	130.6862	130.6430	130.6430	(0.033)	0.0000	0.0000	0
2023/06/09	2029	01/08/2024			Bond Future	133.6978	133.6978	133.6540	133.6540	(0.033)	0.0000	0.0000	0
2023/06/09	2030	03/08/2023	10.40	Call	Bond Future	503.0400	0.5030	506.6900	0.5067	0.726	0	0	1,012
2023/06/09	2030	03/08/2023	10.65	Call	Bond Future	895.2100	0.8952	902.8400	0.9028	0.852	0	0	350
2023/06/09	2030	03/08/2023	10.65	Put	Bond Future	1,880.0400	1.8800	1,839.1900	1.8392	(2.173)	0	0	0
2023/06/09	2030	03/08/2023	11.34	Call	Bond Future	2,611.8200	2.6118	2,634.1700	2.6342	0.856	0	0	0
2023/06/09	2030	03/08/2023	11.34	Put	Bond Future	735.5800	0.7356	709.4500	0.7094	(3.552)	0	0	0
2023/06/09	2030	03/08/2023	12.89	Call	Bond Future	7,956.5400	7.9565	7,999.9200	7.9999	0.545	0	0	0
2023/06/09	2030	03/08/2023	12.89	Put	Bond Future	71.0900	0.0711	65.9900	0.0660	(7.174)	0	0	350
2023/06/09	2030	03/08/2023	11.35	Call	Bond Future	2,642.0500	2.6420	2,664.6100	2.6646	0.854	0	0	0
2023/06/09	2030	03/08/2023	11.36	Put	Bond Future	714.8700	0.7149	689.1700	0.6892	(3.595)	0	0	0
2023/06/09	2030	03/08/2023			Bond Future	10.8843	87.0069	10.8727	87.0554	(0.107)	0.0000	0.0000	96,972
2023/06/09	2030	03/08/2023	10.40	Put	Bond Future	2,554.3900	2.5544	2,509.5600	2.5096	(1.755)	0	0	0
2023/06/09	2030	03/08/2023	11.35	Put	Bond Future	725.2200	0.7252	699.3000	0.6993	(3.574)	0	0	0
2023/06/09	2030	03/08/2023	11.36	Call	Bond Future	2,672.2700	2.6723	2,695.0500	2.6950	0.852	0	0	0
2023/06/09	2030	03/08/2023	12.59	Call	Bond Future	6,878.0900	6.8781	6,919.3100	6.9193	0.599	0	0	0
2023/06/09	2030	03/08/2023	12.59	Put	Bond Future	112.5200	0.1125	105.2600	0.1053	(6.452)	0	0	1,012
2023/06/09	2030	02/11/2023	12.27	Put	Bond Future	709.6600	0.7097	694.1800	0.6942	(2.181)	0	0	500
2023/06/09	2030	02/11/2023	11.43	Call	Bond Future	3,341.4000	3.3414	3,365.3000	3.3653	0.715	0	0	0
2023/06/09	2030	02/11/2023	11.43	Put	Bond Future	1,515.8000	1.5158	1,490.4700	1.4905	(1.671)	0	0	500
2023/06/09	2030	02/11/2023	10.80	Call	Bond Future	1,904.7400	1.9047	1,920.0100	1.9200	0.802	0	0	0
2023/06/09	2030	02/11/2023	10.80	Put	Bond Future	2,612.3300	2.6123	2,578.3700	2.5784	(1.300)	0	0	0
2023/06/09	2030	02/11/2023	10.81	Call	Bond Future	1,924.0500	1.9241	1,939.4500	1.9394	0.800	0	0	0
2023/06/09	2030	02/11/2023	10.81	Put	Bond Future	2,590.7000	2.5907	2,556.8700	2.5569	(1.306)	0	0	0
2023/06/09	2030	02/11/2023	10.07	Call	Bond Future	840.6900	0.8407	847.4900	0.8475	0.809	0	0	800
2023/06/09	2030	02/11/2023	10.07	Put	Bond Future	4,603.1800	4.6032	4,560.7500	4.5607	(0.922)	0	0	0
2023/06/09	2030	02/11/2023	10.39	Call	Bond Future	1,227.3800	1.2274	1,237.4900	1.2375	0.824	0	0	500
2023/06/09	2030	02/11/2023	9.57	Call	Bond Future	472.2000	0.4722	475.4900	0.4755	0.697	0	0	800
2023/06/09	2030	02/11/2023	9.57	Put	Bond Future	6,404.2800	6.4043	6,358.3400	6.3583	(0.717)	0	0	0
2023/06/09	2030	02/11/2023			Bond Future	10.9737	88.9541	10.9615	89.0033	(0.111)	0.0000	0.0000	312
2023/06/09	2030	02/11/2023	12.27	Call	Bond Future	5,771.0500	5.7711	5,804.8000	5.8048	0.585	0	0	0
2023/06/09	2030	02/11/2023	11.12	Call	Bond Future	2,581.2200	2.5812	2,600.8800	2.6009	0.762	0	0	500
2023/06/09	2030	02/11/2023	11.12	Put	Bond Future	1,990.4300	1.9904	1,960.8600	1.9609	(1.486)	0	0	0
2023/06/09	2030	02/11/2023	11.57	Call	Bond Future	3,714.2000	3.7142	3,739.9400	3.7399	0.693	0	0	0
2023/06/09	2030	02/11/2023	11.57	Put	Bond Future	1,338.2400	1.3382	1,314.7500	1.3147	(1.755)	0	0	800
2023/06/09	2030	02/11/2023	10.82	Call	Bond Future	1,943.7000	1.9437	1,959.2400	1.9592	0.800	0	0	0
2023/06/09	2030	02/11/2023	10.82	Put	Bond Future	2,569.4300	2.5694	2,535.7400	2.5357	(1.311)	0	0	0
2023/06/09	2030	02/11/2023	10.39	Put	Bond Future	3,634.5700	3.6346	3,595.4500	3.5955	(1.076)	0	0	0
2023/06/09	2030	02/11/2023	10.62	Call	Bond Future	1,579.9700	1.5800	1,592.8700	1.5929	0.816	0	0	500
2023/06/09	2030	02/11/2023	10.62	Put	Bond Future	3,028.6800	3.0287	2,992.3500	2.9924	(1.200)	0	0	0
2023/06/09	2030	02/11/2023	9.89	Call	Bond Future	681.2300	0.6812	686.5500	0.6866	0.781	0	0	500
2023/06/09	2030	02/11/2023	9.89	Put	Bond Future	5,217.4000	5.2174	5,173.4900	5.1735	(0.842)	0	0	0
2023/06/09	2030	01/02/2024	11.86	Put	Bond Future	1,528.9000	1.5289	1,507.8000	1.5078	(1.380)	0	0	500
2023/06/09	2030	01/02/2024	12.10	Put	Bond Future	1,293.4300	1.2934	1,274.6000	1.2746	(1.456)	0	0	400
2023/06/09	2030	01/02/2024	11.37	Call	Bond Future	3,386.8600	3.3869	3,410.7600	3.4108	0.706	0	0	0
2023/06/09	2030	01/02/2024	11.37	Put	Bond Future	2,153.2800	2.1533	2,127.0000	2.1270	(1.220)	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
2023/06/09	2030	01/02/2024	11.85	Call	Bond Future	4,601.5400	4.6015	4,630.5200	4.6305	0.630	0	0	0
2023/06/09	2030	01/02/2024	11.85	Put	Bond Future	1,539.4000	1.5394	1,518.2000	1.5182	(1.377)	0	0	500
2023/06/09	2030	01/02/2024	10.16	Call	Bond Future	1,242.8700	1.2429	1,253.5300	1.2535	0.858	0	0	200
2023/06/09	2030	01/02/2024	10.16	Put	Bond Future	4,845.6800	4.8457	4,806.1600	4.8062	(0.816)	0	0	0
2023/06/09	2030	01/02/2024	11.00	Call	Bond Future	2,573.0100	2.5730	2,592.7000	2.5927	0.765	0	0	0
2023/06/09	2030	01/02/2024	9.93	Call	Bond Future	1,019.0000	1.0190	1,027.7100	1.0277	0.855	0	0	1,360
2023/06/09	2030	01/02/2024	9.93	Put	Bond Future	5,579.3900	5.5794	5,537.9200	5.5379	(0.743)	0	0	0
2023/06/09	2030	01/02/2024	10.00	Call	Bond Future	1,083.4100	1.0834	1,092.6900	1.0927	0.857	0	0	500
2023/06/09	2030	01/02/2024	10.00	Put	Bond Future	5,351.0300	5.3510	5,310.1300	5.3101	(0.764)	0	0	0
2023/06/09	2030	01/02/2024	9.57	Put	Bond Future	6,820.5500	6.8205	6,776.5500	6.7765	(0.645)	0	0	0
2023/06/09	2030	01/02/2024	9.89	Put	Bond Future	5,712.0000	5.7120	5,670.2100	5.6702	(0.732)	0	0	0
2023/06/09	2030	01/02/2024			Bond Future	11.0534	87.0158	11.0406	87.0660	(0.115)	0.0000	0.0000	0
2023/06/09	2030	01/02/2024	11.86	Call	Bond Future	4,628.6100	4.6286	4,657.6900	4.6577	0.628	0	0	0
2023/06/09	2030	01/02/2024	12.10	Call	Bond Future	5,288.5200	5.2885	5,319.8700	5.3199	0.593	0	0	0
2023/06/09	2030	01/02/2024	11.75	Call	Bond Future	4,335.1400	4.3351	4,363.1200	4.3631	0.645	0	0	0
2023/06/09	2030	01/02/2024	11.75	Put	Bond Future	1,649.8700	1.6499	1,627.6700	1.6277	(1.346)	0	0	200
2023/06/09	2030	01/02/2024	11.31	Call	Bond Future	3,246.1600	3.2462	3,269.3900	3.2694	0.716	0	0	0
2023/06/09	2030	01/02/2024	11.31	Put	Bond Future	2,244.6600	2.2447	2,217.7100	2.2177	(1.201)	0	0	1,360
2023/06/09	2030	01/02/2024	11.35	Call	Bond Future	3,339.6800	3.3397	3,363.3600	3.3634	0.709	0	0	0
2023/06/09	2030	01/02/2024	11.35	Put	Bond Future	2,183.3700	2.1834	2,156.8700	2.1569	(1.214)	0	0	0
2023/06/09	2030	01/02/2024	11.36	Call	Bond Future	3,363.2300	3.3632	3,387.0200	3.3870	0.707	0	0	0
2023/06/09	2030	01/02/2024	11.36	Put	Bond Future	2,168.2800	2.1683	2,141.8900	2.1419	(1.217)	0	0	0
2023/06/09	2030	01/02/2024	10.39	Call	Bond Future	1,530.4100	1.5304	1,543.3100	1.5433	0.843	0	0	500
2023/06/09	2030	01/02/2024	10.39	Put	Bond Future	4,188.1100	4.1881	4,150.8300	4.1508	(0.890)	0	0	0
2023/06/09	2030	01/02/2024	11.00	Put	Bond Future	2,783.2200	2.7832	2,752.7300	2.7527	(1.095)	0	0	700
2023/06/09	2030	01/02/2024	10.07	Call	Bond Future	1,151.1000	1.1511	1,160.9600	1.1610	0.857	0	0	400
2023/06/09	2030	01/02/2024	10.07	Put	Bond Future	5,127.1200	5.1271	5,086.8000	5.0868	(0.786)	0	0	0
2023/06/09	2030	01/02/2024	9.57	Call	Bond Future	735.8300	0.7358	742.0100	0.7420	0.840	0	0	400
2023/06/09	2030	01/02/2024	9.89	Call	Bond Future	983.7900	0.9838	992.1800	0.9922	0.853	0	0	500
2023/06/09	2030	02/05/2024	11.12	Put	Bond Future	3,006.6600	3.0067	2,977.2700	2.9773	(0.977)	0	0	0
2023/06/09	2030	02/05/2024	12.38	Call	Bond Future	6,040.2600	6.0403	6,073.5900	6.0736	0.552	0	0	0
2023/06/09	2030	02/05/2024	12.38	Put	Bond Future	1,443.8300	1.4438	1,425.8600	1.4259	(1.245)	0	0	1,080
2023/06/09	2030	02/05/2024	10.62	Call	Bond Future	2,037.0900	2.0371	2,053.8600	2.0539	0.823	0	0	500
2023/06/09	2030	02/05/2024	10.62	Put	Bond Future	4,016.1400	4.0161	3,981.6100	3.9816	(0.860)	0	0	0
2023/06/09	2030	02/05/2024	10.82	Call	Bond Future	2,377.2700	2.3773	2,396.0900	2.3961	0.792	0	0	1,080
2023/06/09	2030	02/05/2024	10.82	Put	Bond Future	3,576.8800	3.5769	3,544.4000	3.5444	(0.908)	0	0	0
2023/06/09	2030	02/05/2024	9.81	Call	Bond Future	1,049.0800	1.0491	1,058.6000	1.0586	0.907	0	0	0
2023/06/09	2030	02/05/2024	9.81	Put	Bond Future	6,273.9100	6.2739	6,232.1300	6.2321	(0.666)	0	0	0
2023/06/09	2030	02/05/2024	9.82	Call	Bond Future	1,057.9100	1.0579	1,067.5000	1.0675	0.907	0	0	0
2023/06/09	2030	02/05/2024	9.82	Put	Bond Future	6,241.7800	6.2418	6,200.0700	6.2001	(0.668)	0	0	0
2023/06/09	2030	02/05/2024	9.66	Call	Bond Future	922.9200	0.9229	931.3700	0.9314	0.916	0	0	1,000
2023/06/09	2030	02/05/2024	9.66	Put	Bond Future	6,764.8700	6.7649	6,722.0200	6.7220	(0.633)	0	0	0
2023/06/09	2030	02/05/2024			Bond Future	11.1322	89.0873	11.1187	89.1386	(0.121)	0.0000	0.0000	0
2023/06/09	2030	02/05/2024	13.15	Call	Bond Future	8,208.6600	8.2087	8,247.0600	8.2471	0.468	0	0	0
2023/06/09	2030	02/05/2024	13.15	Put	Bond Future	927.3700	0.9274	914.4700	0.9145	(1.391)	0	0	500
2023/06/09	2030	02/05/2024	11.12	Call	Bond Future	2,960.3100	2.9603	2,982.2200	2.9822	0.740	0	0	500
2023/06/09	2030	02/05/2024	11.94	Call	Bond Future	4,873.9000	4.8739	4,903.6700	4.9037	0.611	0	0	0
2023/06/09	2030	02/05/2024	11.94	Put	Bond Future	1,862.7100	1.8627	1,841.1800	1.8412	(1.156)	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/09	2030	02/05/2024	10.16	Call	Bond Future	1,394.7100	1.3947	1,407.0700	1.4071	0.886	0	0	1,000
2023/06/09	2030	02/05/2024	10.16	Put	Bond Future	5,199.2800	5.1993	5,160.3400	5.1603	(0.749)	0	0	0
2023/06/09	2030	02/05/2024	9.83	Call	Bond Future	1,066.7900	1.0668	1,076.4700	1.0765	0.907	0	0	0
2023/06/09	2030	02/05/2024	9.83	Put	Bond Future	6,209.7200	6.2097	6,168.1000	6.1681	(0.670)	0	0	0
2023/06/09	2030	01/08/2024	10.37	Call	Bond Future	1,779.9400	1.7799	1,795.2800	1.7953	0.862	0	0	0
2023/06/09	2030	01/08/2024	10.37	Put	Bond Future	5,067.5700	5.0676	5,030.2000	5.0302	(0.737)	0	0	0
2023/06/09	2030	01/08/2024	10.38	Call	Bond Future	1,794.1400	1.7941	1,809.5700	1.8096	0.860	0	0	0
2023/06/09	2030	01/08/2024	10.38	Put	Bond Future	5,043.2800	5.0433	5,006.0000	5.0060	(0.739)	0	0	0
2023/06/09	2030	01/08/2024			Bond Future	11.2436	87.1131	11.2293	87.1658	(0.127)	0.0000	0.0000	0
2023/06/09	2030	01/08/2024	10.39	Call	Bond Future	1,808.0500	1.8081	1,823.5800	1.8236	0.859	0	0	0
2023/06/09	2030	01/08/2024	10.39	Put	Bond Future	5,018.7100	5.0187	4,981.5300	4.9815	(0.741)	0	0	0
2023/06/09	2032	03/08/2023	9.60	Call	Bond Future	1.6300	0.0016	1.5700	0.0016	(3.681)	0	0	1,500
2023/06/09	2032	03/08/2023	9.60	Put	Bond Future	9,515.7900	9.5158	9,460.7200	9.4607	(0.579)	0	0	0
2023/06/09	2032	03/08/2023	10.30	Call	Bond Future	47.6400	0.0476	47.4100	0.0474	(0.483)	0	0	7,500
2023/06/09	2032	03/08/2023	10.30	Put	Bond Future	5,820.9000	5.8209	5,765.6600	5.7657	(0.949)	0	0	0
2023/06/09	2032	03/08/2023	12.04	Call	Bond Future	3,404.2400	3.4042	3,432.5400	3.4325	0.831	0	0	3,000
2023/06/09	2032	03/08/2023	12.04	Put	Bond Future	702.3900	0.7024	675.6800	0.6757	(3.803)	0	0	3,000
2023/06/09	2032	03/08/2023	11.77	Call	Bond Future	2,487.7700	2.4878	2,509.5600	2.5096	0.876	0	0	0
2023/06/09	2032	03/08/2023	11.77	Put	Bond Future	1,028.6800	1.0287	995.4600	0.9955	(3.229)	0	0	0
2023/06/09	2032	03/08/2023	11.90	Call	Bond Future	2,917.7600	2.9178	2,942.7500	2.9427	0.856	0	0	5,000
2023/06/09	2032	03/08/2023	11.90	Put	Bond Future	857.1300	0.8571	827.1100	0.8271	(3.502)	0	0	0
2023/06/09	2032	03/08/2023	11.55	Call	Bond Future	1,818.5100	1.8185	1,834.8100	1.8348	0.896	0	0	0
2023/06/09	2032	03/08/2023	11.55	Put	Bond Future	1,390.9900	1.3910	1,352.2800	1.3523	(2.783)	0	0	7,500
2023/06/09	2032	03/08/2023			Bond Future	11.4599	85.5858	11.4483	85.6408	(0.101)	0.0000	0.0000	119,853
2023/06/09	2032	03/08/2023	11.45	Call	Bond Future	1,543.4900	1.5435	1,557.3300	1.5573	0.897	0	0	0
2023/06/09	2032	03/08/2023	11.45	Put	Bond Future	1,590.5900	1.5906	1,549.4200	1.5494	(2.588)	0	0	7,500
2023/06/09	2032	03/08/2023	12.00	Call	Bond Future	3,263.4300	3.2634	3,290.7900	3.2908	0.838	0	0	5,000
2023/06/09	2032	03/08/2023	12.00	Put	Bond Future	744.0900	0.7441	716.4400	0.7164	(3.716)	0	0	0
2023/06/09	2032	03/08/2023	11.76	Call	Bond Future	2,455.7700	2.4558	2,477.3200	2.4773	0.878	0	0	0
2023/06/09	2032	03/08/2023	11.76	Put	Bond Future	1,043.2000	1.0432	1,009.7400	1.0097	(3.207)	0	0	0
2023/06/09	2032	03/08/2023	11.50	Call	Bond Future	1,678.7300	1.6787	1,693.7900	1.6938	0.897	0	0	11,000
2023/06/09	2032	03/08/2023	11.50	Put	Bond Future	1,488.0700	1.4881	1,448.1200	1.4481	(2.685)	0	0	11,000
2023/06/09	2032	03/08/2023	11.75	Call	Bond Future	2,423.8100	2.4238	2,445.1000	2.4451	0.878	0	0	0
2023/06/09	2032	03/08/2023	11.75	Put	Bond Future	1,057.7900	1.0578	1,024.0700	1.0241	(3.188)	0	0	0
2023/06/09	2032	02/11/2023	11.24	Call	Bond Future	1,918.6600	1.9187	1,933.7500	1.9338	0.786	0	0	0
2023/06/09	2032	02/11/2023	11.24	Put	Bond Future	3,438.7500	3.4388	3,397.9400	3.3979	(1.187)	0	0	0
2023/06/09	2032	02/11/2023	11.90	Call	Bond Future	3,544.9400	3.5449	3,570.0000	3.5700	0.707	0	0	0
2023/06/09	2032	02/11/2023	11.90	Put	Bond Future	1,993.4500	1.9934	1,962.6100	1.9626	(1.547)	0	0	0
2023/06/09	2032	02/11/2023	11.09	Put	Bond Future	3,874.4800	3.8745	3,831.5600	3.8316	(1.108)	0	0	0
2023/06/09	2032	02/11/2023	10.59	Call	Bond Future	910.8700	0.9109	917.9400	0.9179	0.776	0	0	500
2023/06/09	2032	02/11/2023	10.59	Put	Bond Future	5,607.0000	5.6070	5,558.1700	5.5582	(0.871)	0	0	0
2023/06/09	2032	02/11/2023			Bond Future	11.5626	83.3372	11.5506	83.3931	(0.104)	0.0000	0.0000	65,300
2023/06/09	2032	02/11/2023	12.26	Call	Bond Future	4,626.5900	4.6266	4,656.8700	4.6569	0.654	0	0	0
2023/06/09	2032	02/11/2023	12.26	Put	Bond Future	1,461.8400	1.4618	1,436.2200	1.4362	(1.753)	0	0	500
2023/06/09	2032	02/11/2023	11.09	Call	Bond Future	1,635.0600	1.6351	1,648.0400	1.6480	0.794	0	0	500
2023/06/09	2032	02/11/2023	11.22	Call	Bond Future	1,879.3400	1.8793	1,894.1400	1.8941	0.788	0	0	0
2023/06/09	2032	02/11/2023	11.22	Put	Bond Future	3,494.8800	3.4949	3,453.7800	3.4538	(1.176)	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
2023/06/09	2032	02/11/2023	11.23	Call	Bond Future	1,898.9400	1.8989	1,913.8800	1.9139	0.787	0	0	0
2023/06/09	2032	02/11/2023	11.23	Put	Bond Future	3,466.7400	3.4667	3,425.7800	3.4258	(1.182)	0	0	0
2023/06/09	2032	01/02/2024	12.50	Call	Bond Future	5,587.2700	5.5873	5,620.0700	5.6201	0.587	0	0	0
2023/06/09	2032	01/02/2024	12.73	Call	Bond Future	6,303.5100	6.3035	6,338.6700	6.3387	0.558	0	0	0
2023/06/09	2032	01/02/2024	12.73	Put	Bond Future	1,592.5900	1.5926	1,570.7300	1.5707	(1.373)	0	0	500
2023/06/09	2032	01/02/2024	11.83	Call	Bond Future	3,674.8700	3.6749	3,699.9100	3.6999	0.681	0	0	0
2023/06/09	2032	01/02/2024	11.83	Put	Bond Future	2,884.3000	2.8843	2,852.3200	2.8523	(1.109)	0	0	0
2023/06/09	2032	01/02/2024	11.84	Call	Bond Future	3,700.9900	3.7010	3,726.1500	3.7262	0.680	0	0	0
2023/06/09	2032	01/02/2024	11.84	Put	Bond Future	2,865.4500	2.8655	2,833.5900	2.8336	(1.112)	0	0	0
2023/06/09	2032	01/02/2024	10.78	Call	Bond Future	1,513.0400	1.5130	1,525.4000	1.5254	0.817	0	0	200
2023/06/09	2032	01/02/2024	11.09	Call	Bond Future	2,025.7500	2.0257	2,041.6200	2.0416	0.783	0	0	500
2023/06/09	2032	01/02/2024	11.09	Put	Bond Future	4,654.9500	4.6550	4,613.8000	4.6138	(0.884)	0	0	0
2023/06/09	2032	01/02/2024	11.75	Call	Bond Future	3,467.9500	3.4680	3,492.0000	3.4920	0.693	0	0	0
2023/06/09	2032	01/02/2024	11.75	Put	Bond Future	3,038.3100	3.0383	3,005.3400	3.0053	(1.085)	0	0	200
2023/06/09	2032	01/02/2024	10.01	Call	Bond Future	724.9600	0.7250	730.8300	0.7308	0.810	0	0	1,200
2023/06/09	2032	01/02/2024	10.01	Put	Bond Future	8,687.6200	8.6876	8,636.4700	8.6365	(0.589)	0	0	0
2023/06/09	2032	01/02/2024	10.59	Call	Bond Future	1,272.4900	1.2725	1,282.9400	1.2829	0.821	0	0	500
2023/06/09	2032	01/02/2024			Bond Future	11.6554	85.2751	11.6429	85.3321	(0.107)	0.0000	0.0000	0
2023/06/09	2032	01/02/2024	12.50	Put	Bond Future	1,854.2200	1.8542	1,830.0000	1.8300	(1.306)	0	0	200
2023/06/09	2032	01/02/2024	12.62	Call	Bond Future	5,957.9400	5.9579	5,991.9900	5.9920	0.572	0	0	0
2023/06/09	2032	01/02/2024	12.62	Put	Bond Future	1,712.6800	1.7127	1,689.7100	1.6897	(1.341)	0	0	1,200
2023/06/09	2032	01/02/2024	11.85	Call	Bond Future	3,727.4500	3.7275	3,752.7400	3.7527	0.678	0	0	0
2023/06/09	2032	01/02/2024	11.85	Put	Bond Future	2,846.9700	2.8470	2,815.2400	2.8152	(1.115)	0	0	0
2023/06/09	2032	01/02/2024	10.78	Put	Bond Future	5,630.3600	5.6304	5,585.7000	5.5857	(0.793)	0	0	0
2023/06/09	2032	01/02/2024	10.59	Put	Bond Future	6,318.6400	6.3186	6,272.0700	6.2721	(0.737)	0	0	0
2023/06/09	2032	01/02/2024	10.76	Call	Bond Future	1,483.2900	1.4833	1,495.4300	1.4954	0.818	0	0	1,200
2023/06/09	2032	01/02/2024	10.76	Put	Bond Future	5,697.7700	5.6978	5,652.8900	5.6529	(0.788)	0	0	0
2023/06/09	2032	02/05/2024	12.90	Call	Bond Future	6,648.0500	6.6480	6,685.5700	6.6856	0.564	0	0	0
2023/06/09	2032	02/05/2024	13.18	Call	Bond Future	7,525.0500	7.5250	7,564.9600	7.5650	0.530	0	0	0
2023/06/09	2032	02/05/2024	13.18	Put	Bond Future	1,440.9400	1.4409	1,422.5400	1.4225	(1.277)	0	0	500
2023/06/09	2032	02/05/2024	10.86	Call	Bond Future	1,657.3700	1.6574	1,672.1600	1.6722	0.892	0	0	1,000
2023/06/09	2032	02/05/2024	10.86	Put	Bond Future	5,724.5900	5.7246	5,681.0700	5.6811	(0.760)	0	0	0
2023/06/09	2032	02/05/2024	10.56	Call	Bond Future	1,268.1900	1.2682	1,279.9300	1.2799	0.926	0	0	0
2023/06/09	2032	02/05/2024	10.56	Put	Bond Future	6,773.8000	6.7738	6,727.2300	6.7272	(0.688)	0	0	0
2023/06/09	2032	02/05/2024	10.65	Call	Bond Future	1,371.4800	1.3715	1,384.0800	1.3841	0.919	0	0	1,550
2023/06/09	2032	02/05/2024	10.65	Put	Bond Future	6,442.3400	6.4423	6,396.6300	6.3966	(0.710)	0	0	0
2023/06/09	2032	02/05/2024	10.36	Call	Bond Future	1,059.8800	1.0599	1,069.8300	1.0698	0.939	0	0	1,000
2023/06/09	2032	02/05/2024	10.36	Put	Bond Future	7,541.6300	7.5416	7,493.2700	7.4933	(0.641)	0	0	0
2023/06/09	2032	02/05/2024			Bond Future	11.7446	83.1400	11.7315	83.1983	(0.111)	0.0000	0.0000	0
2023/06/09	2032	02/05/2024	12.90	Put	Bond Future	1,703.2300	1.7032	1,682.4400	1.6824	(1.221)	0	0	1,000
2023/06/09	2032	02/05/2024	13.35	Call	Bond Future	8,067.5200	8.0675	8,108.7600	8.1088	0.511	0	0	0
2023/06/09	2032	02/05/2024	13.35	Put	Bond Future	1,302.4700	1.3025	1,285.4000	1.2854	(1.311)	0	0	1,550
2023/06/09	2032	02/05/2024	11.09	Call	Bond Future	2,035.0800	2.0351	2,052.4900	2.0525	0.855	0	0	500
2023/06/09	2032	02/05/2024	11.09	Put	Bond Future	5,020.1100	5.0201	4,979.2100	4.9792	(0.815)	0	0	0
2023/06/09	2032	02/05/2024	11.35	Call	Bond Future	2,525.0400	2.5250	2,545.5300	2.5455	0.811	0	0	1,550
2023/06/09	2032	02/05/2024	11.35	Put	Bond Future	4,307.8100	4.3078	4,269.9900	4.2700	(0.878)	0	0	0
2023/06/09	2032	02/05/2024	10.59	Call	Bond Future	1,301.9500	1.3019	1,313.9700	1.3140	0.923	0	0	500
2023/06/09	2032	02/05/2024	10.59	Put	Bond Future	6,662.3300	6.6623	6,616.0400	6.6160	(0.695)	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
2023/06/09	2032	02/05/2024	10.54	Call	Bond Future	1,246.2200	1.2462	1,257.7800	1.2578	0.928	0	0	0
2023/06/09	2032	02/05/2024	10.54	Put	Bond Future	6,848.8200	6.8488	6,802.0700	6.8021	(0.683)	0	0	0
2023/06/09	2032	02/05/2024	10.55	Call	Bond Future	1,257.1700	1.2572	1,268.8200	1.2688	0.927	0	0	0
2023/06/09	2032	02/05/2024	10.55	Put	Bond Future	6,811.2500	6.8113	6,764.5900	6.7646	(0.685)	0	0	0
2023/06/09	2032	01/08/2024	11.15	Call	Bond Future	2,194.2600	2.1943	2,213.1600	2.2132	0.861	0	0	0
2023/06/09	2032	01/08/2024	11.15	Put	Bond Future	5,352.6400	5.3526	5,311.6700	5.3117	(0.765)	0	0	0
2023/06/09	2032	01/08/2024			Bond Future	11.8587	85.0346	11.8449	85.0945	(0.116)	0.0000	0.0000	0
2023/06/09	2032	01/08/2024	11.13	Call	Bond Future	2,160.0200	2.1600	2,178.7000	2.1787	0.865	0	0	0
2023/06/09	2032	01/08/2024	11.13	Put	Bond Future	5,409.7900	5.4098	5,368.6000	5.3686	(0.761)	0	0	0
2023/06/09	2032	01/08/2024	11.14	Call	Bond Future	2,176.9300	2.1769	2,195.7200	2.1957	0.863	0	0	0
2023/06/09	2032	01/08/2024	11.14	Put	Bond Future	5,380.9900	5.3810	5,339.9100	5.3399	(0.763)	0	0	0
2023/06/09	2033	03/08/2023			Bond Future	117.1303	117.1303	117.3898	117.3898	0.221	0.0000	0.0000	7,227
2023/06/09	2033	02/11/2023			Bond Future	118.3513	118.3513	118.6161	118.6161	0.224	0.0000	0.0000	0
2023/06/09	2033	01/02/2024			Bond Future	121.1295	121.1295	121.4003	121.4003	0.224	0.0000	0.0000	0
2023/06/09	2033	02/05/2024			Bond Future	122.5651	122.5651	122.8420	122.8420	0.226	0.0000	0.0000	0
2023/06/09	2033	01/08/2024			Bond Future	125.3896	125.3896	125.6732	125.6732	0.226	0.0000	0.0000	0
2023/06/09	2037	03/08/2023	12.12	Call	Bond Future	1,451.9400	1.4519	1,415.3300	1.4153	(2.521)	0	0	0
2023/06/09	2037	03/08/2023	12.12	Put	Bond Future	2,213.8400	2.2138	2,223.9000	2.2239	0.454	0	0	0
2023/06/09	2037	03/08/2023	12.13	Call	Bond Future	1,476.6100	1.4766	1,439.7300	1.4397	(2.498)	0	0	0
2023/06/09	2037	03/08/2023	12.13	Put	Bond Future	2,184.7400	2.1847	2,194.5300	2.1945	0.448	0	0	0
2023/06/09	2037	03/08/2023			Bond Future	12.2627	75.6651	12.2715	75.6185	0.072	0.0000	0.0000	133,342
2023/06/09	2037	03/08/2023	10.30	Call	Bond Future	6.6600	0.0067	5.9100	0.0059	(11.261)	0	0	1,800
2023/06/09	2037	03/08/2023	10.30	Put	Bond Future	11,559.8900	11.5599	11,605.8100	11.6058	0.397	0	0	0
2023/06/09	2037	03/08/2023	11.00	Call	Bond Future	89.9800	0.0900	83.6800	0.0837	(7.002)	0	0	1,800
2023/06/09	2037	03/08/2023	11.00	Put	Bond Future	7,244.8000	7.2448	7,285.1700	7.2852	0.557	0	0	0
2023/06/09	2037	03/08/2023	12.14	Call	Bond Future	1,501.6200	1.5016	1,464.4800	1.4645	(2.473)	0	0	0
2023/06/09	2037	03/08/2023	12.14	Put	Bond Future	2,156.0400	2.1560	2,165.5700	2.1656	0.442	0	0	0
2023/06/09	2037	02/11/2023	12.52	Call	Bond Future	3,385.4200	3.3854	3,348.4800	3.3485	(1.091)	0	0	750
2023/06/09	2037	02/11/2023	12.52	Put	Bond Future	2,611.9000	2.6119	2,622.9500	2.6230	0.423	0	0	0
2023/06/09	2037	02/11/2023	13.89	Call	Bond Future	8,167.5100	8.1675	8,120.2900	8.1203	(0.578)	0	0	0
2023/06/09	2037	02/11/2023	13.89	Put	Bond Future	820.3500	0.8203	821.1200	0.8211	0.094	0	0	750
2023/06/09	2037	02/11/2023	11.56	Put	Bond Future	5,575.3900	5.5754	5,601.9300	5.6019	0.476	0	0	0
2023/06/09	2037	02/11/2023	11.57	Call	Bond Future	1,179.7600	1.1798	1,158.1300	1.1581	(1.833)	0	0	0
2023/06/09	2037	02/11/2023	11.55	Put	Bond Future	5,616.2000	5.6162	5,642.9100	5.6429	0.476	0	0	0
2023/06/09	2037	02/11/2023			Bond Future	12.3706	77.3586	12.3798	77.3106	0.074	0.0000	0.0000	0
2023/06/09	2037	02/11/2023	11.56	Call	Bond Future	1,163.4900	1.1635	1,142.0400	1.1420	(1.844)	0	0	0
2023/06/09	2037	02/11/2023	11.57	Put	Bond Future	5,534.9500	5.5350	5,561.3100	5.5613	0.476	0	0	0
2023/06/09	2037	02/11/2023	12.02	Call	Bond Future	2,055.5300	2.0555	2,026.0900	2.0261	(1.432)	0	0	750
2023/06/09	2037	02/11/2023	12.02	Put	Bond Future	3,918.7100	3.9187	3,937.2600	3.9373	0.473	0	0	0
2023/06/09	2037	02/11/2023	11.55	Call	Bond Future	1,147.5300	1.1475	1,126.2500	1.1263	(1.854)	0	0	0
2023/06/09	2037	01/02/2024	12.93	Call	Bond Future	5,067.9500	5.0680	5,029.6600	5.0297	(0.756)	0	0	0
2023/06/09	2037	01/02/2024	12.93	Put	Bond Future	2,776.7400	2.7767	2,787.7500	2.7877	0.397	0	0	2,500
2023/06/09	2037	01/02/2024	13.93	Put	Bond Future	1,463.8100	1.4638	1,468.1900	1.4682	0.299	0	0	2,500
2023/06/09	2037	01/02/2024	12.33	Call	Bond Future	3,333.8500	3.3338	3,301.8900	3.3019	(0.959)	0	0	0
2023/06/09	2037	01/02/2024	12.33	Put	Bond Future	4,077.1700	4.0772	4,094.5100	4.0945	0.425	0	0	0
2023/06/09	2037	01/02/2024	12.09	Put	Bond Future	4,746.6000	4.7466	4,766.9300	4.7669	0.428	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
2023/06/09	2037	01/02/2024			Bond Future	12.4737	74.9005	12.4833	74.8512	0.077	0.0000	0.0000	0
2023/06/09	2037	01/02/2024	13.93	Call	Bond Future	8,424.6600	8.4247	8,379.7400	8.3797	(0.533)	0	0	0
2023/06/09	2037	01/02/2024	12.31	Call	Bond Future	3,281.7500	3.2818	3,250.0300	3.2500	(0.967)	0	0	0
2023/06/09	2037	01/02/2024	12.31	Put	Bond Future	4,129.4200	4.1294	4,147.0000	4.1470	0.426	0	0	0
2023/06/09	2037	01/02/2024	12.32	Call	Bond Future	3,307.8700	3.3079	3,276.0300	3.2760	(0.963)	0	0	0
2023/06/09	2037	01/02/2024	12.32	Put	Bond Future	4,103.3400	4.1033	4,120.8000	4.1208	0.426	0	0	0
2023/06/09	2037	01/02/2024	12.09	Call	Bond Future	2,736.9900	2.7370	2,708.0200	2.7080	(1.058)	0	0	2,500
2023/06/09	2037	02/05/2024	11.44	Call	Bond Future	1,591.4400	1.5914	1,572.0800	1.5721	(1.217)	0	0	0
2023/06/09	2037	02/05/2024	11.44	Put	Bond Future	7,677.2100	7.6772	7,708.3900	7.7084	0.406	0	0	0
2023/06/09	2037	02/05/2024	11.45	Call	Bond Future	1,605.2600	1.6053	1,585.7900	1.5858	(1.213)	0	0	0
2023/06/09	2037	02/05/2024	11.43	Put	Bond Future	7,720.2200	7.7202	7,751.5200	7.7515	0.405	0	0	0
2023/06/09	2037	02/05/2024			Bond Future	12.5753	76.6838	12.5853	76.6332	0.079	0.0000	0.0000	0
2023/06/09	2037	02/05/2024	11.45	Put	Bond Future	7,634.3300	7.6343	7,665.4000	7.6654	0.407	0	0	0
2023/06/09	2037	02/05/2024	11.43	Call	Bond Future	1,577.7000	1.5777	1,558.4600	1.5585	(1.219)	0	0	0
2023/06/09	2037	01/08/2024	12.10	Call	Bond Future	2,830.1100	2.8301	2,804.2000	2.8042	(0.916)	0	0	0
2023/06/09	2037	01/08/2024	12.10	Put	Bond Future	5,901.1600	5.9012	5,926.7400	5.9267	0.433	0	0	0
2023/06/09	2037	01/08/2024	12.09	Call	Bond Future	2,809.3700	2.8094	2,783.5700	2.7836	(0.918)	0	0	0
2023/06/09	2037	01/08/2024	12.09	Put	Bond Future	5,933.1900	5.9332	5,958.8800	5.9589	0.433	0	0	0
2023/06/09	2037	01/08/2024			Bond Future	12.6996	74.1756	12.7100	74.1242	0.082	0.0000	0.0000	0
2023/06/09	2037	01/08/2024	12.11	Call	Bond Future	2,850.9300	2.8509	2,824.9100	2.8249	(0.913)	0	0	0
2023/06/09	2037	01/08/2024	12.11	Put	Bond Future	5,869.2600	5.8693	5,894.7300	5.8947	0.434	0	0	0
2023/06/09	2038	03/08/2023			Bond Future	127.3327	127.3327	127.5500	127.5500	0.171	0.0000	0.0000	3,022
2023/06/09	2038	02/11/2023			Bond Future	130.2124	130.2124	130.4342	130.4342	0.170	0.0000	0.0000	1,706
2023/06/09	2038	01/02/2024			Bond Future	131.2389	131.2389	131.4657	131.4657	0.173	0.0000	0.0000	0
2023/06/09	2038	02/05/2024			Bond Future	134.3908	134.3908	134.6229	134.6229	0.173	0.0000	0.0000	0
2023/06/09	2038	01/08/2024			Bond Future	135.4001	135.4001	135.6374	135.6374	0.175	0.0000	0.0000	21
2023/06/09	2040	03/08/2023	12.23	Call	Bond Future	1,381.9200	1.3819	1,333.1600	1.3332	(3.528)	0	0	0
2023/06/09	2040	03/08/2023	12.23	Put	Bond Future	2,533.1700	2.5332	2,562.4700	2.5625	1.157	0	0	0
2023/06/09	2040	03/08/2023			Bond Future	12.4327	76.3632	12.4466	76.2851	0.112	0.0000	0.0000	133,347
2023/06/09	2040	03/08/2023	12.21	Call	Bond Future	1,333.4400	1.3334	1,285.5600	1.2856	(3.591)	0	0	0
2023/06/09	2040	03/08/2023	12.21	Put	Bond Future	2,599.7500	2.5998	2,629.9300	2.6299	1.161	0	0	0
2023/06/09	2040	03/08/2023	12.22	Call	Bond Future	1,357.6200	1.3576	1,309.2900	1.3093	(3.560)	0	0	0
2023/06/09	2040	03/08/2023	12.22	Put	Bond Future	2,566.3700	2.5664	2,596.1000	2.5961	1.158	0	0	0
2023/06/09	2040	02/11/2023	12.60	Call	Bond Future	3,384.2500	3.3843	3,330.4400	3.3304	(1.590)	0	0	128
2023/06/09	2040	02/11/2023	12.60	Put	Bond Future	3,059.4600	3.0595	3,085.8100	3.0858	0.861	0	0	0
2023/06/09	2040	02/11/2023	13.64	Call	Bond Future	7,022.5800	7.0226	6,952.0100	6.9520	(1.005)	0	0	0
2023/06/09	2040	02/11/2023	13.64	Put	Bond Future	1,312.5500	1.3125	1,322.1400	1.3221	0.731	0	0	128
2023/06/09	2040	02/11/2023	11.58	Call	Bond Future	1,033.8000	1.0338	1,006.3100	1.0063	(2.659)	0	0	0
2023/06/09	2040	02/11/2023	11.58	Put	Bond Future	6,655.5600	6.6556	6,708.2300	6.7082	0.791	0	0	0
2023/06/09	2040	02/11/2023	11.59	Call	Bond Future	1,049.0400	1.0490	1,021.2900	1.0213	(2.645)	0	0	0
2023/06/09	2040	02/11/2023	11.60	Put	Bond Future	6,562.6500	6.5626	6,614.7900	6.6148	0.794	0	0	0
2023/06/09	2040	02/11/2023			Bond Future	12.5411	78.0723	12.5556	77.9922	0.116	0.0000	0.0000	0
2023/06/09	2040	02/11/2023	11.80	Call	Bond Future	1,403.6400	1.4036	1,370.2800	1.3703	(2.377)	0	0	128
2023/06/09	2040	02/11/2023	11.80	Put	Bond Future	5,682.2700	5.6823	5,729.0700	5.7291	0.824	0	0	0
2023/06/09	2040	02/11/2023	11.59	Put	Bond Future	6,608.9900	6.6090	6,661.4000	6.6614	0.793	0	0	0
2023/06/09	2040	02/11/2023	11.60	Call	Bond Future	1,064.4300	1.0644	1,036.4100	1.0364	(2.632)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/09	2040	01/02/2024	12.33	Call	Bond Future	3,079.6500		3.0796	3,034.4400	3.0344	(1.468)	0	0	0
2023/06/09	2040	01/02/2024	12.33	Put	Bond Future	4,825.5800		4.8256	4,862.5400	4.8625	0.766	0	0	0
2023/06/09	2040	01/02/2024	12.34	Call	Bond Future	3,105.4100		3.1054	3,059.9900	3.0600	(1.463)	0	0	0
2023/06/09	2040	01/02/2024	12.34	Put	Bond Future	4,794.9100		4.7949	4,831.6600	4.8317	0.766	0	0	0
2023/06/09	2040	01/02/2024			Bond Future	12.6448		75.3805	12.6599	75.2984	0.119	0.0000	0.0000	28
2023/06/09	2040	01/02/2024	12.35	Call	Bond Future	3,131.5100		3.1315	3,085.8900	3.0859	(1.457)	0	0	0
2023/06/09	2040	01/02/2024	12.35	Put	Bond Future	4,764.6400		4.7646	4,801.1900	4.8012	0.767	0	0	0
2023/06/09	2040	02/05/2024	11.60	Call	Bond Future	1,721.0800		1.7211	1,691.6000	1.6916	(1.713)	0	0	0
2023/06/09	2040	02/05/2024	11.61	Call	Bond Future	1,735.9300		1.7359	1,706.2800	1.7063	(1.708)	0	0	0
2023/06/09	2040	02/05/2024	11.62	Put	Bond Future	8,208.3800		8.2084	8,262.7500	8.2627	0.662	0	0	0
2023/06/09	2040	02/05/2024			Bond Future	12.7469		77.1753	12.7626	77.0911	0.123	0.0000	0.0000	0
2023/06/09	2040	02/05/2024	11.60	Put	Bond Future	8,300.8900		8.3009	8,355.6100	8.3556	0.659	0	0	0
2023/06/09	2040	02/05/2024	11.61	Put	Bond Future	8,254.5500		8.2546	8,309.1000	8.3091	0.661	0	0	0
2023/06/09	2040	02/05/2024	11.62	Call	Bond Future	1,750.8700		1.7509	1,721.0400	1.7210	(1.704)	0	0	0
2023/06/09	2040	01/08/2024	12.34	Call	Bond Future	3,207.5000		3.2075	3,165.6900	3.1657	(1.304)	0	0	0
2023/06/09	2040	01/08/2024	12.34	Put	Bond Future	6,094.4600		6.0945	6,138.5300	6.1385	0.723	0	0	0
2023/06/09	2040	01/08/2024			Bond Future	12.8707		74.4277	12.8870	74.3419	0.126	0.0000	0.0000	0
2023/06/09	2040	01/08/2024	12.32	Call	Bond Future	3,162.0500		3.1620	3,120.5900	3.1206	(1.311)	0	0	0
2023/06/09	2040	01/08/2024	12.32	Put	Bond Future	6,161.2000		6.1612	6,205.6200	6.2056	0.721	0	0	0
2023/06/09	2040	01/08/2024	12.33	Call	Bond Future	3,184.5800		3.1846	3,142.9500	3.1430	(1.307)	0	0	0
2023/06/09	2040	01/08/2024	12.33	Put	Bond Future	6,127.6000		6.1276	6,171.8500	6.1718	0.722	0	0	0
2023/06/09	2044	03/08/2023	12.00	Call	Bond Future	862.6600		0.8627	799.7200	0.7997	(7.296)	0	0	0
2023/06/09	2044	03/08/2023	12.00	Put	Bond Future	3,507.5400		3.5075	3,610.0400	3.6100	2.922	0	0	4,754
2023/06/09	2044	03/08/2023	12.15	Call	Bond Future	1,167.7200		1.1677	1,091.7500	1.0917	(6.506)	0	0	0
2023/06/09	2044	03/08/2023	12.15	Put	Bond Future	2,921.6300		2.9216	3,011.1000	3.0111	3.062	0	0	0
2023/06/09	2044	03/08/2023	12.16	Call	Bond Future	1,190.1100		1.1901	1,113.2800	1.1133	(6.456)	0	0	0
2023/06/09	2044	03/08/2023	12.16	Put	Bond Future	2,885.2500		2.8852	2,973.8600	2.9739	3.071	0	0	0
2023/06/09	2044	03/08/2023			Bond Future	12.4543		72.9471	12.4836	72.7817	0.236	0.0000	0.0000	84,728
2023/06/09	2044	03/08/2023	11.75	Call	Bond Future	485.6400		0.4856	442.9800	0.4430	(8.784)	0	0	4,553
2023/06/09	2044	03/08/2023	11.75	Put	Bond Future	4,655.6300		4.6556	4,778.4100	4.7784	2.637	0	0	3,076
2023/06/09	2044	03/08/2023	12.17	Call	Bond Future	1,212.6400		1.2126	1,134.9400	1.1349	(6.408)	0	0	0
2023/06/09	2044	03/08/2023	12.17	Put	Bond Future	2,849.0900		2.8491	2,936.8300	2.9368	3.080	0	0	0
2023/06/09	2044	03/08/2023	12.50	Call	Bond Future	2,098.4700		2.0985	1,993.5700	1.9936	(4.999)	0	0	0
2023/06/09	2044	03/08/2023	12.50	Put	Bond Future	1,840.9500		1.8409	1,901.4900	1.9015	3.289	0	0	9,106
2023/06/09	2044	02/11/2023	11.57	Call	Bond Future	1,013.6000		1.0136	965.6000	0.9656	(4.736)	0	0	0
2023/06/09	2044	02/11/2023	11.57	Put	Bond Future	6,888.0100		6.8880	7,009.4000	7.0094	1.762	0	0	0
2023/06/09	2044	02/11/2023			Bond Future	12.5576		74.5798	12.5881	74.4104	0.243	0.0000	0.0000	0
2023/06/09	2044	02/11/2023	11.55	Call	Bond Future	983.6200		0.9836	936.6200	0.9366	(4.778)	0	0	0
2023/06/09	2044	02/11/2023	11.55	Put	Bond Future	6,985.1200		6.9851	7,107.5100	7.1075	1.752	0	0	0
2023/06/09	2044	02/11/2023	11.56	Call	Bond Future	998.5400		0.9985	951.0400	0.9510	(4.757)	0	0	0
2023/06/09	2044	02/11/2023	11.56	Put	Bond Future	6,936.4500		6.9364	7,058.3400	7.0583	1.757	0	0	0
2023/06/09	2044	01/02/2024	12.29	Call	Bond Future	3,001.0900		3.0011	2,916.5500	2.9165	(2.817)	0	0	0
2023/06/09	2044	01/02/2024	12.29	Put	Bond Future	5,061.9200		5.0619	5,150.9000	5.1509	1.758	0	0	0
2023/06/09	2044	01/02/2024			Bond Future	12.6564		71.9320	12.6881	71.7584	0.250	0.0000	0.0000	0
2023/06/09	2044	01/02/2024	12.27	Call	Bond Future	2,950.0300		2.9500	2,866.3400	2.8663	(2.837)	0	0	0
2023/06/09	2044	01/02/2024	12.27	Put	Bond Future	5,126.2000		5.1262	5,216.0300	5.2160	1.752	0	0	0
2023/06/09	2044	01/02/2024	12.28	Call	Bond Future	2,975.3900		2.9754	2,891.2800	2.8913	(2.827)	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
2023/06/09	2044	01/02/2024	12.28	Put	Bond Future	5,093.8500	5.0938	5,183.2600	5.1833	1.755	0	0	0
2023/06/09	2044	02/05/2024	11.67	Call	Bond Future	2,046.8000	2.0468	1,985.5800	1.9856	(2.991)	0	0	0
2023/06/09	2044	02/05/2024	11.67	Put	Bond Future	8,350.0500	8.3500	8,466.5400	8.4665	1.395	0	0	0
2023/06/09	2044	02/05/2024			Bond Future	12.7533	73.6447	12.7861	73.4669	0.258	0.0000	0.0000	0
2023/06/09	2044	02/05/2024	11.65	Call	Bond Future	2,014.4900	2.0145	1,953.9500	1.9540	(3.005)	0	0	0
2023/06/09	2044	02/05/2024	11.65	Put	Bond Future	8,442.7000	8.4427	8,559.8700	8.5599	1.388	0	0	0
2023/06/09	2044	02/05/2024	11.66	Call	Bond Future	2,030.6000	2.0306	1,969.7300	1.9697	(2.998)	0	0	0
2023/06/09	2044	02/05/2024	11.66	Put	Bond Future	8,396.2900	8.3963	8,513.1300	8.5131	1.392	0	0	0
2023/06/09	2044	01/08/2024	12.28	Call	Bond Future	3,419.0600	3.4191	3,336.3900	3.3364	(2.418)	0	0	0
2023/06/09	2044	01/08/2024	12.28	Put	Bond Future	6,689.2100	6.6892	6,788.1200	6.7881	1.479	0	0	0
2023/06/09	2044	01/08/2024	12.29	Call	Bond Future	3,442.0400	3.4420	3,359.0300	3.3590	(2.412)	0	0	0
2023/06/09	2044	01/08/2024	12.29	Put	Bond Future	6,654.7200	6.6547	6,753.2900	6.7533	1.481	0	0	0
2023/06/09	2044	01/08/2024			Bond Future	12.8704	70.9418	12.9045	70.7602	0.265	0.0000	0.0000	0
2023/06/09	2044	01/08/2024	12.30	Call	Bond Future	3,465.1000	3.4651	3,381.7500	3.3818	(2.405)	0	0	0
2023/06/09	2044	01/08/2024	12.30	Put	Bond Future	6,620.3700	6.6204	6,718.6000	6.7186	1.484	0	0	0
2023/06/09	2046	03/08/2023			Bond Future	113.7070	113.7070	113.8541	113.8541	0.129	0.0000	0.0000	12,882
2023/06/09	2046	02/11/2023			Bond Future	114.1802	114.1802	114.3298	114.3298	0.131	0.0000	0.0000	4,626
2023/06/09	2046	01/02/2024			Bond Future	116.8608	116.8608	117.0137	117.0137	0.131	0.0000	0.0000	0
2023/06/09	2046	02/05/2024			Bond Future	117.5023	117.5023	117.6577	117.6577	0.132	0.0000	0.0000	0
2023/06/09	2046	01/08/2024			Bond Future	120.2089	120.2089	120.3683	120.3683	0.133	0.0000	0.0000	0
2023/06/09	2050	03/08/2023			Bond Future	109.8211	109.8211	113.7757	113.7757	3.601	0.0000	0.0000	10,740
2023/06/09	2050	02/11/2023			Bond Future	112.3046	112.3046	116.3483	116.3483	3.601	0.0000	0.0000	3,364
2023/06/09	2050	01/02/2024			Bond Future	112.6818	112.6818	116.8202	116.8202	3.673	0.0000	0.0000	0
2023/06/09	2050	02/05/2024			Bond Future	115.3880	115.3880	119.6256	119.6256	3.672	0.0000	0.0000	0
2023/06/09	2050	01/08/2024			Bond Future	115.7207	115.7207	120.0554	120.0554	3.746	0.0000	0.0000	0
2023/06/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	AL37	03/08/2023			Index Future	871.2170	871.2170	871.5690	871.5690	0.040	0.0000	0.0000	0
2023/06/09	AL37	02/11/2023			Index Future	890.7070	890.7070	891.0640	891.0640	0.040	0.0000	0.0000	0
2023/06/09	AL37	01/02/2024			Index Future	911.4080	911.4080	911.7710	911.7710	0.040	0.0000	0.0000	0
2023/06/09	AL37	02/05/2024			Index Future	933.0920	933.0920	933.4630	933.4630	0.040	0.0000	0.0000	0
2023/06/09	AL37	01/08/2024			Index Future	954.4100	954.4100	954.7920	954.7920	0.040	0.0000	0.0000	0
2023/06/09	AL7T	03/08/2023			Index Future	992.2540	992.2540	992.4240	992.4240	0.017	0.0000	0.0000	0
2023/06/09	AL7T	02/11/2023			Index Future	1,014.4510	1,014.4510	1,014.6220	1,014.6220	0.017	0.0000	0.0000	0
2023/06/09	AL7T	01/02/2024			Index Future	1,038.0280	1,038.0280	1,038.2000	1,038.2000	0.017	0.0000	0.0000	0
2023/06/09	AL7T	02/05/2024			Index Future	1,062.7240	1,062.7240	1,062.9000	1,062.9000	0.017	0.0000	0.0000	0
2023/06/09	AL7T	01/08/2024			Index Future	1,087.0040	1,087.0040	1,087.1870	1,087.1870	0.017	0.0000	0.0000	0
2023/06/09	ALBI	03/08/2023			Index Future	870.8050	870.8050	870.4570	870.4570	(0.040)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/09	ALBI	02/11/2023			Index Future	890.2860	890.2860	889.9270	889.9270	(0.040)	0.0000	0.0000	0
2023/06/09	ALBI	01/02/2024			Index Future	910.9770	910.9770	910.6080	910.6080	(0.041)	0.0000	0.0000	0
2023/06/09	ALBI	02/05/2024			Index Future	932.6500	932.6500	932.2720	932.2720	(0.041)	0.0000	0.0000	0
2023/06/09	ALBI	01/08/2024			Index Future	953.9590	953.9590	953.5740	953.5740	(0.040)	0.0000	0.0000	0
2023/06/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/06/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/06/09	ES33	03/08/2023			Bond Future	12.8127	73.3159	12.8161	73.3007	0.027	0.0000	0.0000	350
2023/06/09	ES33	02/11/2023			Bond Future	12.9568	71.1749	12.9604	71.1591	0.028	0.0000	0.0000	0
2023/06/09	ES33	01/02/2024			Bond Future	13.0976	72.8463	13.1015	72.8300	0.029	0.0000	0.0000	0
2023/06/09	ES33	02/05/2024			Bond Future	13.2335	70.7939	13.2376	70.7772	0.031	0.0000	0.0000	0
2023/06/09	ES33	01/08/2024			Bond Future	13.3932	72.4220	13.3974	72.4051	0.031	0.0000	0.0000	0
2023/06/09	ES42	03/08/2023			Bond Future	13.1610	70.2511	13.1799	70.1560	0.144	0.0000	0.0000	4,000
2023/06/09	ES42	02/11/2023			Bond Future	13.2949	67.5761	13.3147	67.4786	0.149	0.0000	0.0000	0
2023/06/09	ES42	01/02/2024			Bond Future	13.4194	69.1636	13.4399	69.0637	0.153	0.0000	0.0000	0
2023/06/09	ES42	02/05/2024			Bond Future	13.5445	66.5615	13.5659	66.4592	0.158	0.0000	0.0000	0
2023/06/09	ES42	01/08/2024			Bond Future	13.6868	68.0905	13.7091	67.9859	0.162	0.0000	0.0000	0
2023/06/09	GOVI	03/08/2023	837.21	Call	GOVI	210,410.0000	21.0410	207,100.0000	20.7100	(1.573)	0	0	0
2023/06/09	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	03/08/2023	837.22	Call	GOVI	210,310.0000	21.0310	207,000.0000	20.7000	(1.574)	0	0	0
2023/06/09	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	03/08/2023			GOVI	858.2510	858.2510	857.9200	857.9200	(0.039)	0.0000	0.0000	836
2023/06/09	GOVI	03/08/2023	837.23	Call	GOVI	210,210.0000	21.0210	206,900.0000	20.6900	(1.575)	0	0	0
2023/06/09	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	02/11/2023	885.81	Put	GOVI	83,590.0000	8.3590	87,010.0000	8.7010	4.091	0	0	0
2023/06/09	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	02/11/2023			GOVI	877.4510	877.4510	877.1090	877.1090	(0.039)	0.0000	0.0000	0
2023/06/09	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	02/11/2023	885.80	Put	GOVI	83,490.0000	8.3490	86,910.0000	8.6910	4.096	0	0	0
2023/06/09	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	02/11/2023	885.82	Put	GOVI	83,690.0000	8.3690	87,110.0000	8.7110	4.087	0	0	0
2023/06/09	GOVI	01/02/2024	880.00	Call	GOVI	178,440.0000	17.8440	174,920.0000	17.4920	(1.973)	0	0	0
2023/06/09	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	01/02/2024			GOVI	897.8440	897.8440	897.4920	897.4920	(0.039)	0.0000	0.0000	0
2023/06/09	GOVI	01/02/2024	879.98	Call	GOVI	178,640.0000	17.8640	175,120.0000	17.5120	(1.970)	0	0	0
2023/06/09	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	01/02/2024	879.99	Call	GOVI	178,540.0000	17.8540	175,020.0000	17.5020	(1.972)	0	0	0
2023/06/09	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	02/05/2024	950.97	Put	GOVI	317,650.0000	31.7650	321,260.0000	32.1260	1.136	0	0	0
2023/06/09	GOVI	02/05/2024	950.98	Put	GOVI	317,750.0000	31.7750	321,360.0000	32.1360	1.136	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/09	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	02/05/2024			GOVI	919.2050	919.2050	918.8440	918.8440	(0.039)	0.0000	0.0000	0
2023/06/09	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	02/05/2024	950.99	Put	GOVI	317,850.0000	31.7850	321,460.0000	32.1460	1.136	0	0	0
2023/06/09	GOVI	01/08/2024	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	01/08/2024	943.39	Put	GOVI	31,840.0000	3.1840	35,510.0000	3.5510	11.526	0	0	0
2023/06/09	GOVI	01/08/2024			GOVI	940.2060	940.2060	939.8390	939.8390	(0.039)	0.0000	0.0000	0
2023/06/09	GOVI	01/08/2024	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	01/08/2024	943.37	Put	GOVI	31,640.0000	3.1640	35,310.0000	3.5310	11.599	0	0	0
2023/06/09	GOVI	01/08/2024	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/06/09	GOVI	01/08/2024	943.38	Put	GOVI	31,740.0000	3.1740	35,410.0000	3.5410	11.563	0	0	0
2023/06/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/06/09	IGOV	03/08/2023			Index Future	327.1110	327.1110	329.4190	329.4190	0.706	0.0000	0.0000	639
2023/06/09	IGOV	02/11/2023			Index Future	334.5080	334.5080	336.8670	336.8670	0.705	0.0000	0.0000	16
2023/06/09	IGOV	01/02/2024			Index Future	342.3600	342.3600	344.7740	344.7740	0.705	0.0000	0.0000	0
2023/06/09	IGOV	02/05/2024			Index Future	350.5810	350.5810	353.0520	353.0520	0.705	0.0000	0.0000	0
2023/06/09	IGOV	01/08/2024			Index Future	358.6640	358.6640	361.1940	361.1940	0.705	0.0000	0.0000	0
2023/06/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/06/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/06/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/06/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/06/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/06/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/06/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/06/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/06/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/06/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/06/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/06/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/06/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/06/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/06/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/06/09	JBAF	21/06/2023			Jibar Tradeable Future	8.5300	91.4700	8.5250	91.4750	(0.059)	0.0000	0.0000	0
2023/06/09	JBAF	19/07/2023			Jibar Tradeable Future	8.5500	91.4500	8.5500	91.4500	0.000	0.0000	0.0000	0
2023/06/09	JBAF	16/08/2023			Jibar Tradeable Future	8.8650	91.1350	8.8100	91.1900	(0.620)	0.0000	0.0000	0
2023/06/09	JBAF	20/09/2023			Jibar Tradeable Future	8.9400	91.0600	8.8650	91.1350	(0.839)	0.0000	0.0000	0
2023/06/09	JBAF	18/10/2023			Jibar Tradeable Future	9.0000	91.0000	8.9200	91.0800	(0.889)	0.0000	0.0000	0
2023/06/09	JBAF	15/11/2023			Jibar Tradeable Future	9.0450	90.9550	8.9650	91.0350	(0.884)	0.0000	0.0000	0
2023/06/09	JBAF	20/12/2023			Jibar Tradeable Future	9.0850	90.9150	9.0050	90.9950	(0.881)	0.0000	0.0000	0
2023/06/09	JBAF	20/03/2024			Jibar Tradeable Future	9.0950	90.9050	9.0200	90.9800	(0.825)	0.0000	0.0000	0
2023/06/09	JBAF	19/06/2024			Jibar Tradeable Future	8.9600	91.0400	8.8900	91.1100	(0.781)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/09	JBAF	18/09/2024			Jibar Tradeable Future	8.8500	91.1500	8.7900	91.2100	(0.678)	0.0000	0.0000	0
2023/06/09	JBAF	18/12/2024			Jibar Tradeable Future	8.6700	91.3300	8.5900	91.4100	(0.923)	0.0000	0.0000	0
2023/06/09	JBAF	19/03/2025			Jibar Tradeable Future	8.6100	91.3900	8.5400	91.4600	(0.813)	0.0000	0.0000	0
2023/06/09	R035	03/08/2023	12.00	Call	Bond Future	1,839.4400	1.8394	1,798.8800	1.7989	(2.205)	0	0	0
2023/06/09	R035	03/08/2023	12.00	Put	Bond Future	1,773.4100	1.7734	1,780.2200	1.7802	0.384	0	0	0
2023/06/09	R035	03/08/2023	12.50	Call	Bond Future	3,499.6800	3.4997	3,451.0700	3.4511	(1.389)	0	0	5,000
2023/06/09	R035	03/08/2023			Bond Future	11.9876	84.6611	11.9965	84.6137	0.074	0.0000	0.0000	61,015
2023/06/09	R035	03/08/2023	11.75	Call	Bond Future	1,204.9100	1.2049	1,171.0400	1.1710	(2.811)	0	0	0
2023/06/09	R035	03/08/2023	11.75	Put	Bond Future	2,479.6900	2.4797	2,493.1900	2.4932	0.544	0	0	4,870
2023/06/09	R035	03/08/2023	11.98	Call	Bond Future	1,783.4200	1.7834	1,743.3400	1.7433	(2.247)	0	0	0
2023/06/09	R035	03/08/2023	11.98	Put	Bond Future	1,823.5000	1.8235	1,830.7900	1.8308	0.400	0	0	0
2023/06/09	R035	03/08/2023	11.99	Call	Bond Future	1,811.3200	1.8113	1,771.0000	1.7710	(2.226)	0	0	0
2023/06/09	R035	03/08/2023	11.99	Put	Bond Future	1,798.3200	1.7983	1,805.3700	1.8054	0.392	0	0	0
2023/06/09	R035	03/08/2023	12.50	Put	Bond Future	843.9900	0.8440	842.7500	0.8428	(0.147)	0	0	0
2023/06/09	R035	02/11/2023	12.85	Call	Bond Future	5,323.1300	5.3231	5,279.5500	5.2796	(0.819)	0	0	0
2023/06/09	R035	02/11/2023	12.85	Put	Bond Future	1,541.2300	1.5412	1,546.3600	1.5464	0.333	0	0	400
2023/06/09	R035	02/11/2023	13.59	Call	Bond Future	8,073.4800	8.0735	8,025.7900	8.0258	(0.591)	0	0	0
2023/06/09	R035	02/11/2023	13.59	Put	Bond Future	807.8400	0.8078	808.8600	0.8089	0.126	0	0	750
2023/06/09	R035	02/11/2023	11.12	Call	Bond Future	909.0600	0.9091	890.4600	0.8905	(2.046)	0	0	400
2023/06/09	R035	02/11/2023	11.41	Call	Bond Future	1,340.1800	1.3402	1,316.6200	1.3166	(1.758)	0	0	0
2023/06/09	R035	02/11/2023	11.41	Put	Bond Future	5,049.2000	5.0492	5,074.3500	5.0744	0.498	0	0	0
2023/06/09	R035	02/11/2023	11.42	Call	Bond Future	1,357.9300	1.3579	1,334.1900	1.3342	(1.748)	0	0	0
2023/06/09	R035	02/11/2023	11.42	Put	Bond Future	5,011.4400	5.0114	5,036.4100	5.0364	0.498	0	0	0
2023/06/09	R035	02/11/2023			Bond Future	12.0992	82.0440	12.1086	81.9953	0.077	0.0000	0.0000	109,778
2023/06/09	R035	02/11/2023	11.43	Call	Bond Future	1,375.8400	1.3758	1,351.9200	1.3519	(1.739)	0	0	0
2023/06/09	R035	02/11/2023	11.43	Put	Bond Future	4,973.8800	4.9739	4,998.6700	4.9987	0.498	0	0	0
2023/06/09	R035	02/11/2023	11.74	Call	Bond Future	2,001.1200	2.0011	1,971.7700	1.9718	(1.467)	0	0	750
2023/06/09	R035	02/11/2023	11.74	Put	Bond Future	3,904.9200	3.9049	3,924.2800	3.9243	0.496	0	0	0
2023/06/09	R035	02/11/2023	12.24	Call	Bond Future	3,321.7000	3.3217	3,284.6500	3.2846	(1.115)	0	0	750
2023/06/09	R035	02/11/2023	12.24	Put	Bond Future	2,592.7700	2.5928	2,604.4300	2.6044	0.450	0	0	0
2023/06/09	R035	02/11/2023	11.12	Put	Bond Future	6,250.6600	6.2507	6,280.7700	6.2808	0.482	0	0	0
2023/06/09	R035	02/11/2023	10.62	Call	Bond Future	440.4800	0.4405	429.1000	0.4291	(2.584)	0	0	400
2023/06/09	R035	02/11/2023	10.62	Put	Bond Future	8,702.4000	8.7024	8,739.7300	8.7397	0.429	0	0	0
2023/06/09	R035	01/02/2024	11.12	Put	Bond Future	7,213.3100	7.2133	7,243.7600	7.2438	0.422	0	0	0
2023/06/09	R035	01/02/2024	12.18	Put	Bond Future	3,729.0000	3.7290	3,745.5900	3.7456	0.445	0	0	0
2023/06/09	R035	01/02/2024	12.19	Call	Bond Future	3,620.7000	3.6207	3,587.1400	3.5871	(0.927)	0	0	0
2023/06/09	R035	01/02/2024	12.19	Put	Bond Future	3,704.9600	3.7050	3,721.4400	3.7214	0.445	0	0	0
2023/06/09	R035	01/02/2024	10.62	Call	Bond Future	808.9000	0.8089	795.1400	0.7951	(1.701)	0	0	400
2023/06/09	R035	01/02/2024	10.62	Put	Bond Future	9,543.1000	9.5431	9,579.3800	9.5794	0.380	0	0	0
2023/06/09	R035	01/02/2024			Bond Future	12.2064	83.9516	12.2162	83.9016	0.080	0.0000	0.0000	0
2023/06/09	R035	01/02/2024	12.20	Call	Bond Future	3,648.0400	3.6480	3,614.3600	3.6144	(0.923)	0	0	0
2023/06/09	R035	01/02/2024	12.20	Put	Bond Future	3,681.0700	3.6811	3,697.4300	3.6974	0.444	0	0	0
2023/06/09	R035	01/02/2024	13.46	Call	Bond Future	7,696.5800	7.6966	7,652.2100	7.6522	(0.576)	0	0	0
2023/06/09	R035	01/02/2024	13.46	Put	Bond Future	1,627.6900	1.6277	1,633.3600	1.6334	0.348	0	0	400
2023/06/09	R035	01/02/2024	11.12	Call	Bond Future	1,369.4100	1.3694	1,349.8200	1.3498	(1.431)	0	0	400
2023/06/09	R035	01/02/2024	12.18	Call	Bond Future	3,593.4500	3.5935	3,560.0000	3.5600	(0.931)	0	0	0
2023/06/09	R035	02/05/2024	11.20	Call	Bond Future	1,608.9900	1.6090	1,589.2200	1.5892	(1.229)	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
2023/06/09	R035	02/05/2024	11.20	Put	Bond Future	7,433.1400	7.4331	7,464.7100	7.4647	0.425	0	0	0
2023/06/09	R035	02/05/2024	11.19	Call	Bond Future	1,595.1900	1.5952	1,575.5300	1.5755	(1.232)	0	0	0
2023/06/09	R035	02/05/2024	11.19	Put	Bond Future	7,474.9100	7.4749	7,506.5900	7.5066	0.424	0	0	0
2023/06/09	R035	02/05/2024			Bond Future	12.3010	81.4327	12.3112	81.3813	0.083	0.0000	0.0000	0
2023/06/09	R035	02/05/2024	11.21	Call	Bond Future	1,622.8700	1.6229	1,602.9900	1.6030	(1.225)	0	0	0
2023/06/09	R035	02/05/2024	11.21	Put	Bond Future	7,391.5100	7.3915	7,422.9700	7.4230	0.426	0	0	0
2023/06/09	R035	01/08/2024	11.80	Call	Bond Future	2,734.4300	2.7344	2,708.7000	2.7087	(0.941)	0	0	0
2023/06/09	R035	01/08/2024	11.80	Put	Bond Future	5,860.5500	5.8605	5,887.0800	5.8871	0.453	0	0	0
2023/06/09	R035	01/08/2024	11.81	Call	Bond Future	2,754.8600	2.7549	2,729.0200	2.7290	(0.938)	0	0	0
2023/06/09	R035	01/08/2024	11.79	Put	Bond Future	5,892.3600	5.8924	5,919.0000	5.9190	0.452	0	0	0
2023/06/09	R035	01/08/2024			Bond Future	12.4159	83.2888	12.4264	83.2365	0.085	0.0000	0.0000	0
2023/06/09	R035	01/08/2024	11.81	Put	Bond Future	5,828.8600	5.8289	5,855.2800	5.8553	0.453	0	0	0
2023/06/09	R035	01/08/2024	11.79	Call	Bond Future	2,714.0800	2.7141	2,688.4600	2.6885	(0.944)	0	0	0
2023/06/09	R053	03/08/2023	12.72	Call	Bond Future	3,935.9100	3.9359	3,750.1100	3.7501	(4.721)	0	0	0
2023/06/09	R053	03/08/2023	12.72	Put	Bond Future	1,655.4400	1.6554	1,724.5400	1.7245	4.174	0	0	0
2023/06/09	R053	03/08/2023			Bond Future	12.4045	97.9865	12.4390	97.7316	0.279	0.0000	0.0000	0
2023/06/09	R053	03/08/2023	12.70	Call	Bond Future	3,843.0500	3.8431	3,659.1600	3.6592	(4.785)	0	0	0
2023/06/09	R053	03/08/2023	12.70	Put	Bond Future	1,704.0600	1.7041	1,775.0700	1.7751	4.167	0	0	0
2023/06/09	R053	03/08/2023	12.71	Call	Bond Future	3,889.3700	3.8894	3,704.5300	3.7045	(4.752)	0	0	0
2023/06/09	R053	03/08/2023	12.71	Put	Bond Future	1,679.5900	1.6796	1,749.6500	1.7497	4.171	0	0	0
2023/06/09	R053	02/11/2023	12.81	Call	Bond Future	5,516.5600	5.5166	5,346.4500	5.3464	(3.084)	0	0	0
2023/06/09	R053	02/11/2023	12.81	Put	Bond Future	3,371.6500	3.3717	3,462.4700	3.4625	2.694	0	0	0
2023/06/09	R053	02/11/2023	12.82	Call	Bond Future	5,559.6500	5.5597	5,388.9100	5.3889	(3.071)	0	0	0
2023/06/09	R053	02/11/2023	12.82	Put	Bond Future	3,345.1100	3.3451	3,435.3000	3.4353	2.696	0	0	0
2023/06/09	R053	02/11/2023			Bond Future	12.5088	94.3122	12.5448	94.0513	0.287	0.0000	0.0000	1,349
2023/06/09	R053	02/11/2023	12.83	Call	Bond Future	5,602.6300	5.6026	5,431.2600	5.4313	(3.059)	0	0	0
2023/06/09	R053	02/11/2023	12.83	Put	Bond Future	3,318.5500	3.3186	3,408.1100	3.4081	2.699	0	0	0
2023/06/09	R053	01/02/2024	12.92	Call	Bond Future	6,531.6100	6.5316	6,363.1000	6.3631	(2.580)	0	0	0
2023/06/09	R053	01/02/2024	12.93	Call	Bond Future	6,573.0400	6.5730	6,404.0000	6.4040	(2.572)	0	0	0
2023/06/09	R053	01/02/2024	12.94	Put	Bond Future	4,268.7900	4.2688	4,366.4600	4.3665	2.288	0	0	0
2023/06/09	R053	01/02/2024			Bond Future	12.6051	96.5056	12.6424	96.2384	0.296	0.0000	0.0000	0
2023/06/09	R053	01/02/2024	12.92	Put	Bond Future	4,322.8000	4.3228	4,421.5300	4.4215	2.284	0	0	0
2023/06/09	R053	01/02/2024	12.93	Put	Bond Future	4,295.7100	4.2957	4,393.9100	4.3939	2.286	0	0	0
2023/06/09	R053	01/02/2024	12.94	Call	Bond Future	6,614.5500	6.6146	6,444.9800	6.4450	(2.564)	0	0	0
2023/06/09	R053	02/05/2024	13.02	Put	Bond Future	5,089.6900	5.0897	5,193.5700	5.1936	2.041	0	0	0
2023/06/09	R053	02/05/2024	13.03	Put	Bond Future	5,062.4100	5.0624	5,165.8200	5.1658	2.043	0	0	0
2023/06/09	R053	02/05/2024	13.04	Call	Bond Future	7,393.1300	7.3931	7,222.3300	7.2223	(2.310)	0	0	0
2023/06/09	R053	02/05/2024			Bond Future	12.6984	92.9342	12.7372	92.6605	0.306	0.0000	0.0000	0
2023/06/09	R053	02/05/2024	13.02	Call	Bond Future	7,312.5900	7.3126	7,142.7200	7.1427	(2.323)	0	0	0
2023/06/09	R053	02/05/2024	13.03	Call	Bond Future	7,352.8300	7.3528	7,182.4900	7.1825	(2.317)	0	0	0
2023/06/09	R053	02/05/2024	13.04	Put	Bond Future	5,035.2900	5.0353	5,138.2400	5.1382	2.045	0	0	0
2023/06/09	R053	01/08/2024	13.13	Call	Bond Future	7,878.1300	7.8781	7,706.9500	7.7070	(2.173)	0	0	0
2023/06/09	R053	01/08/2024	13.13	Put	Bond Future	5,691.5800	5.6916	5,800.1300	5.8001	1.907	0	0	0
2023/06/09	R053	01/08/2024	13.14	Call	Bond Future	7,917.2200	7.9172	7,745.6100	7.7456	(2.168)	0	0	0
2023/06/09	R053	01/08/2024	13.14	Put	Bond Future	5,664.2100	5.6642	5,772.3300	5.7723	1.909	0	0	0
2023/06/09	R053	01/08/2024			Bond Future	12.8086	95.0507	12.8489	94.7710	0.315	0.0000	0.0000	0
2023/06/09	R053	01/08/2024	13.15	Call	Bond Future	7,956.7600	7.9568	7,784.7100	7.7847	(2.162)	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
2023/06/09	R053	01/08/2024	13.15	Put	Bond Future	5,637.3900	5.6374	5,745.0700	5.7451	1.910	0	0	0
2023/06/09	R186	03/08/2023	9.73	Put	Bond Future	703.2200	0.7032	681.7800	0.6818	(3.049)	0	0	0
2023/06/09	R186	03/08/2023	9.74	Call	Bond Future	1,261.1000	1.2611	1,272.5000	1.2725	0.904	0	0	0
2023/06/09	R186	03/08/2023	9.74	Put	Bond Future	693.1800	0.6932	671.8900	0.6719	(3.071)	0	0	0
2023/06/09	R186	03/08/2023			Bond Future	9.5417	104.0599	9.5304	104.0926	(0.119)	0.0000	0.0000	73,345
2023/06/09	R186	03/08/2023	9.73	Call	Bond Future	1,242.5900	1.2426	1,253.8400	1.2538	0.905	0	0	0
2023/06/09	R186	03/08/2023	9.75	Call	Bond Future	1,279.5700	1.2796	1,291.1300	1.2911	0.903	0	0	0
2023/06/09	R186	03/08/2023	9.75	Put	Bond Future	683.1100	0.6831	661.9800	0.6620	(3.093)	0	0	0
2023/06/09	R186	02/11/2023	9.40	Call	Bond Future	1,164.7600	1.1648	1,174.9800	1.1750	0.877	0	0	0
2023/06/09	R186	02/11/2023	9.40	Put	Bond Future	1,658.6900	1.6587	1,635.8700	1.6359	(1.376)	0	0	0
2023/06/09	R186	02/11/2023	9.15	Call	Bond Future	876.0600	0.8761	884.0000	0.8840	0.906	0	0	1,715
2023/06/09	R186	02/11/2023			Bond Future	9.5834	106.3878	9.5711	106.4209	(0.128)	0.0000	0.0000	14,654
2023/06/09	R186	02/11/2023	10.42	Call	Bond Future	2,870.0000	2.8700	2,889.7500	2.8898	0.688	0	0	0
2023/06/09	R186	02/11/2023	10.42	Put	Bond Future	653.9400	0.6539	640.6500	0.6406	(2.032)	0	0	1,715
2023/06/09	R186	02/11/2023	9.15	Put	Bond Future	2,048.2300	2.0482	2,023.1300	2.0231	(1.225)	0	0	0
2023/06/09	R186	02/11/2023	9.38	Call	Bond Future	1,139.6700	1.1397	1,149.7100	1.1497	0.881	0	0	0
2023/06/09	R186	02/11/2023	9.38	Put	Bond Future	1,687.6500	1.6876	1,664.6500	1.6647	(1.363)	0	0	0
2023/06/09	R186	02/11/2023	9.39	Call	Bond Future	1,152.1800	1.1522	1,162.3000	1.1623	0.878	0	0	0
2023/06/09	R186	02/11/2023	9.39	Put	Bond Future	1,673.1300	1.6731	1,650.2100	1.6502	(1.370)	0	0	0
2023/06/09	R186	01/02/2024	9.51	Call	Bond Future	1,546.0600	1.5461	1,559.0100	1.5590	0.838	0	0	0
2023/06/09	R186	01/02/2024	9.52	Put	Bond Future	1,749.1200	1.7491	1,728.5600	1.7286	(1.175)	0	0	0
2023/06/09	R186	01/02/2024	9.50	Call	Bond Future	1,532.6300	1.5326	1,545.5000	1.5455	0.840	0	0	0
2023/06/09	R186	01/02/2024			Bond Future	9.5959	103.5483	9.5824	103.5819	(0.140)	0.0000	0.0000	0
2023/06/09	R186	01/02/2024	9.51	Put	Bond Future	1,760.6400	1.7606	1,740.0100	1.7400	(1.172)	0	0	0
2023/06/09	R186	01/02/2024	9.52	Call	Bond Future	1,559.5600	1.5596	1,572.5800	1.5726	0.835	0	0	0
2023/06/09	R186	01/02/2024	9.50	Put	Bond Future	1,772.2400	1.7722	1,751.5300	1.7515	(1.169)	0	0	0
2023/06/09	R186	02/05/2024	10.40	Call	Bond Future	3,021.7500	3.0218	3,041.5100	3.0415	0.654	0	0	0
2023/06/09	R186	02/05/2024	10.40	Put	Bond Future	1,167.5400	1.1675	1,153.0300	1.1530	(1.243)	0	0	2,030
2023/06/09	R186	02/05/2024	8.01	Call	Bond Future	411.6800	0.4117	416.5100	0.4165	1.173	0	0	0
2023/06/09	R186	02/05/2024	8.01	Put	Bond Future	4,125.7600	4.1258	4,096.3200	4.0963	(0.714)	0	0	0
2023/06/09	R186	02/05/2024	9.73	Put	Bond Future	1,666.5600	1.6666	1,647.9900	1.6480	(1.114)	0	0	0
2023/06/09	R186	02/05/2024			Bond Future	9.5858	106.0130	9.5709	106.0472	(0.155)	0.0000	0.0000	0
2023/06/09	R186	02/05/2024	8.00	Call	Bond Future	407.3900	0.4074	412.1800	0.4122	1.176	0	0	0
2023/06/09	R186	02/05/2024	8.00	Put	Bond Future	4,145.5900	4.1456	4,116.1100	4.1161	(0.711)	0	0	0
2023/06/09	R186	02/05/2024	9.73	Call	Bond Future	1,998.1700	1.9982	2,013.8700	2.0139	0.786	0	0	2,030
2023/06/09	R186	02/05/2024	7.99	Call	Bond Future	403.1400	0.4031	407.8800	0.4079	1.176	0	0	0
2023/06/09	R186	02/05/2024	7.99	Put	Bond Future	4,165.4600	4.1655	4,135.9300	4.1359	(0.709)	0	0	0
2023/06/09	R186	01/08/2024	8.70	Put	Bond Future	2,831.2600	2.8313	2,805.7000	2.8057	(0.903)	0	0	0
2023/06/09	R186	01/08/2024	8.68	Call	Bond Future	850.4800	0.8505	860.1600	0.8602	1.138	0	0	0
2023/06/09	R186	01/08/2024	8.69	Call	Bond Future	857.1500	0.8572	866.8900	0.8669	1.136	0	0	0
2023/06/09	R186	01/08/2024			Bond Future	9.6232	103.1189	9.6064	103.1543	(0.174)	0.0000	0.0000	0
2023/06/09	R186	01/08/2024	8.70	Call	Bond Future	863.8600	0.8639	873.6600	0.8737	1.134	0	0	0
2023/06/09	R186	01/08/2024	8.68	Put	Bond Future	2,861.0400	2.8610	2,835.3600	2.8354	(0.898)	0	0	0
2023/06/09	R186	01/08/2024	8.69	Put	Bond Future	2,846.1300	2.8461	2,820.5100	2.8205	(0.900)	0	0	0
2023/06/09	R197	03/08/2023			Bond Future	336.3436	336.3436	336.9795	336.9795	0.189	0.0000	0.0000	44
2023/06/09	R197	02/11/2023			Bond Future	343.9495	343.9495	344.5986	344.5986	0.189	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/09	R202	03/08/2023			Bond Future	249.5386	249.5386	251.4875	251.4875	0.781	0.0000	0.0000	5,336
2023/06/09	R202	02/11/2023			Bond Future	255.1815	255.1815	257.1737	257.1737	0.781	0.0000	0.0000	0
2023/06/09	R202	01/02/2024			Bond Future	256.1816	256.1816	258.2198	258.2198	0.796	0.0000	0.0000	0
2023/06/09	R202	02/05/2024			Bond Future	262.3341	262.3341	264.4207	264.4207	0.795	0.0000	0.0000	0
2023/06/09	R202	01/08/2024			Bond Future	263.2362	263.2362	265.3690	265.3690	0.810	0.0000	0.0000	0
2023/06/09	R209	03/08/2023	10.00	Call	Bond Future	3.7500	0.0038	3.3700	0.0034	(10.133)	0	0	1,800
2023/06/09	R209	03/08/2023	10.00	Put	Bond Future	10,532.8700	10.5329	10,550.6200	10.5506	0.169	0	0	0
2023/06/09	R209	03/08/2023	10.70	Call	Bond Future	58.0700	0.0581	54.5800	0.0546	(6.010)	0	0	1,800
2023/06/09	R209	03/08/2023	11.95	Put	Bond Future	1,779.8400	1.7798	1,775.4400	1.7754	(0.247)	0	0	0
2023/06/09	R209	03/08/2023	12.00	Call	Bond Future	1,493.5300	1.4935	1,470.4500	1.4704	(1.545)	0	0	0
2023/06/09	R209	03/08/2023	12.00	Put	Bond Future	1,662.1200	1.6621	1,657.1700	1.6572	(0.298)	0	0	1,750
2023/06/09	R209	03/08/2023	11.25	Put	Bond Future	4,109.3000	4.1093	4,116.4700	4.1165	0.174	0	0	0
2023/06/09	R209	03/08/2023	11.93	Call	Bond Future	1,332.8600	1.3329	1,310.5600	1.3106	(1.673)	0	0	0
2023/06/09	R209	03/08/2023	11.94	Call	Bond Future	1,355.2300	1.3552	1,332.8100	1.3328	(1.654)	0	0	0
2023/06/09	R209	03/08/2023			Bond Future	12.0363	65.0936	12.0402	65.0754	0.032	0.0000	0.0000	11,356
2023/06/09	R209	03/08/2023	10.70	Put	Bond Future	6,710.4400	6.7104	6,725.0800	6.7251	0.218	0	0	0
2023/06/09	R209	03/08/2023	10.75	Call	Bond Future	68.4500	0.0684	64.5100	0.0645	(5.756)	0	0	7,000
2023/06/09	R209	03/08/2023	10.75	Put	Bond Future	6,454.7500	6.4548	6,468.9400	6.4689	0.220	0	0	0
2023/06/09	R209	03/08/2023	11.95	Call	Bond Future	1,377.7900	1.3778	1,355.2600	1.3553	(1.635)	0	0	0
2023/06/09	R209	03/08/2023	11.25	Call	Bond Future	308.0800	0.3081	297.1200	0.2971	(3.558)	0	0	7,000
2023/06/09	R209	03/08/2023	11.93	Put	Bond Future	1,828.6300	1.8286	1,824.4600	1.8245	(0.228)	0	0	0
2023/06/09	R209	03/08/2023	11.94	Put	Bond Future	1,804.1100	1.8041	1,799.8200	1.7998	(0.238)	0	0	0
2023/06/09	R209	02/11/2023	11.34	Call	Bond Future	1,017.9500	1.0180	1,005.6800	1.0057	(1.205)	0	0	0
2023/06/09	R209	02/11/2023	11.34	Put	Bond Future	4,807.8600	4.8079	4,814.3400	4.8143	0.135	0	0	0
2023/06/09	R209	02/11/2023	11.33	Call	Bond Future	1,003.8900	1.0039	991.7100	0.9917	(1.213)	0	0	0
2023/06/09	R209	02/11/2023	11.33	Put	Bond Future	4,843.4700	4.8435	4,850.0400	4.8500	0.136	0	0	0
2023/06/09	R209	02/11/2023			Bond Future	12.1350	63.3958	12.1391	63.3771	0.034	0.0000	0.0000	497
2023/06/09	R209	02/11/2023	11.35	Call	Bond Future	1,032.1500	1.0322	1,019.7900	1.0198	(1.198)	0	0	0
2023/06/09	R209	02/11/2023	11.35	Put	Bond Future	4,772.4400	4.7724	4,778.8300	4.7788	0.134	0	0	0
2023/06/09	R209	01/02/2024	12.13	Put	Bond Future	3,424.1600	3.4242	3,427.0600	3.4271	0.085	0	0	0
2023/06/09	R209	01/02/2024	12.14	Call	Bond Future	3,014.6600	3.0147	2,998.1700	2,9982	(0.547)	0	0	0
2023/06/09	R209	01/02/2024	12.14	Put	Bond Future	3,402.0400	3.4020	3,404.8900	3.4049	0.084	0	0	0
2023/06/09	R209	01/02/2024			Bond Future	12.2254	64.8700	12.2297	64.8507	0.035	0.0000	0.0000	0
2023/06/09	R209	01/02/2024	12.13	Call	Bond Future	2,991.2000	2.9912	2,974.7600	2,9748	(0.550)	0	0	0
2023/06/09	R209	01/02/2024	12.12	Call	Bond Future	2,968.0200	2.9680	2,951.6400	2,9516	(0.552)	0	0	0
2023/06/09	R209	01/02/2024	12.12	Put	Bond Future	3,446.6200	3.4466	3,449.5800	3,4496	0.086	0	0	0
2023/06/09	R209	02/05/2024	11.18	Call	Bond Future	1,366.2700	1.3663	1,356.3800	1.3564	(0.724)	0	0	0
2023/06/09	R209	02/05/2024	11.18	Put	Bond Future	6,713.6900	6.7137	6,723.6400	6.7236	0.148	0	0	0
2023/06/09	R209	02/05/2024	11.17	Call	Bond Future	1,354.3200	1.3543	1,344.4900	1,3445	(0.726)	0	0	0
2023/06/09	R209	02/05/2024	11.17	Put	Bond Future	6,751.7000	6.7517	6,761.7100	6.7617	0.148	0	0	0
2023/06/09	R209	02/05/2024			Bond Future	12.3126	63.2588	12.3171	63.2390	0.036	0.0000	0.0000	0
2023/06/09	R209	02/05/2024	11.19	Call	Bond Future	1,378.2800	1.3783	1,368.3400	1,3683	(0.721)	0	0	0
2023/06/09	R209	02/05/2024	11.19	Put	Bond Future	6,675.8000	6.6758	6,685.7000	6,6857	0.148	0	0	0
2023/06/09	R209	01/08/2024	11.79	Put	Bond Future	5,233.0100	5.2330	5,240.8900	5,2409	0.151	0	0	0
2023/06/09	R209	01/08/2024	11.80	Call	Bond Future	2,403.1500	2.4031	2,390.8900	2,3909	(0.510)	0	0	0
2023/06/09	R209	01/08/2024	11.80	Put	Bond Future	5,204.3600	5.2044	5,212.1900	5,2122	0.150	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
2023/06/09	R209	01/08/2024			Bond Future	12.4180	64.7004	12.4226	64.6803	0.037	0.0000	0.0000	0
2023/06/09	R209	01/08/2024	11.79	Call	Bond Future	2,385.0700	2.3851	2,372.8600	2.3729	(0.512)	0	0	0
2023/06/09	R209	01/08/2024	11.78	Call	Bond Future	2,367.0700	2.3671	2,354.9000	2.3549	(0.514)	0	0	0
2023/06/09	R209	01/08/2024	11.78	Put	Bond Future	5,261.7800	5.2618	5,269.7000	5.2697	0.151	0	0	0
2023/06/09	R210	03/08/2023			Bond Future	228.7048	228.7048	228.9679	228.9679	0.115	0.0000	0.0000	421
2023/06/09	R210	02/11/2023			Bond Future	230.6961	230.6961	230.9638	230.9638	0.116	0.0000	0.0000	0
2023/06/09	R210	01/02/2024			Bond Future	236.1119	236.1119	236.3853	236.3853	0.116	0.0000	0.0000	0
2023/06/09	R210	02/05/2024			Bond Future	238.5000	238.5000	238.7783	238.7783	0.117	0.0000	0.0000	0
2023/06/09	R210	01/08/2024			Bond Future	243.9953	243.9953	244.2808	244.2808	0.117	0.0000	0.0000	0
2023/06/09	R213	03/08/2023	11.62	Put	Bond Future	881.5800	0.8816	852.5500	0.8525	(3.293)	0	0	0
2023/06/09	R213	03/08/2023	11.63	Call	Bond Future	2,473.9100	2.4739	2,494.5300	2.4945	0.833	0	0	0
2023/06/09	R213	03/08/2023			Bond Future	11.2516	81.7778	11.2401	81.8272	(0.102)	0.0000	0.0000	23,712
2023/06/09	R213	03/08/2023	11.61	Call	Bond Future	2,414.4600	2.4145	2,434.6400	2.4346	0.836	0	0	0
2023/06/09	R213	03/08/2023	11.61	Put	Bond Future	893.8200	0.8938	864.5700	0.8646	(3.272)	0	0	0
2023/06/09	R213	03/08/2023	11.62	Call	Bond Future	2,444.1200	2.4441	2,464.5200	2.4645	0.835	0	0	0
2023/06/09	R213	03/08/2023	11.63	Put	Bond Future	869.5100	0.8695	840.7000	0.8407	(3.313)	0	0	0
2023/06/09	R213	02/11/2023	11.13	Call	Bond Future	1,875.6600	1.8757	1,890.5500	1.8906	0.794	0	0	0
2023/06/09	R213	02/11/2023	11.13	Put	Bond Future	2,819.2700	2.8193	2,783.8900	2.7839	(1.255)	0	0	0
2023/06/09	R213	02/11/2023	10.94	Call	Bond Future	1,533.6000	1.5336	1,545.9800	1.5460	0.807	0	0	750
2023/06/09	R213	02/11/2023	10.94	Put	Bond Future	3,291.3300	3.2913	3,253.4400	3.2534	(1.151)	0	0	0
2023/06/09	R213	02/11/2023			Bond Future	11.3533	80.0493	11.3413	80.0995	(0.106)	0.0000	0.0000	9,263
2023/06/09	R213	02/11/2023	11.44	Call	Bond Future	2,532.7900	2.5328	2,552.0000	2.5520	0.758	0	0	750
2023/06/09	R213	02/11/2023	11.44	Put	Bond Future	2,170.2900	2.1703	2,139.2300	2.1392	(1.431)	0	0	0
2023/06/09	R213	02/11/2023	12.70	Call	Bond Future	6,106.6000	6.1066	6,141.4800	6.1415	0.571	0	0	0
2023/06/09	R213	02/11/2023	12.70	Put	Bond Future	706.3700	0.7064	690.9800	0.6910	(2.179)	0	0	750
2023/06/09	R213	02/11/2023	11.11	Call	Bond Future	1,837.3900	1.8374	1,852.0100	1.8520	0.796	0	0	0
2023/06/09	R213	02/11/2023	11.11	Put	Bond Future	2,866.2100	2.8662	2,830.5600	2.8306	(1.244)	0	0	0
2023/06/09	R213	02/11/2023	11.12	Call	Bond Future	1,856.5700	1.8566	1,871.3200	1.8713	0.794	0	0	0
2023/06/09	R213	02/11/2023	11.12	Put	Bond Future	2,842.7700	2.8428	2,807.2500	2.8073	(1.249)	0	0	0
2023/06/09	R213	01/02/2024	11.70	Call	Bond Future	3,423.0800	3.4231	3,446.5300	3.4465	0.685	0	0	0
2023/06/09	R213	01/02/2024	11.70	Put	Bond Future	2,404.3000	2.4043	2,376.5200	2.3765	(1.155)	0	0	0
2023/06/09	R213	01/02/2024	11.71	Call	Bond Future	3,447.1100	3.4471	3,470.6800	3.4707	0.684	0	0	0
2023/06/09	R213	01/02/2024	11.71	Put	Bond Future	2,388.1000	2.3881	2,360.4400	2.3604	(1.158)	0	0	0
2023/06/09	R213	01/02/2024			Bond Future	11.4489	81.9103	11.4364	81.9616	(0.109)	0.0000	0.0000	0
2023/06/09	R213	01/02/2024	11.72	Call	Bond Future	3,471.2200	3.4712	3,494.8900	3.4949	0.682	0	0	0
2023/06/09	R213	01/02/2024	11.72	Put	Bond Future	2,372.0100	2.3720	2,344.4500	2.3444	(1.162)	0	0	0
2023/06/09	R213	02/05/2024	10.30	Call	Bond Future	1,144.4000	1.1444	1,154.7000	1.1547	0.900	0	0	0
2023/06/09	R213	02/05/2024	10.30	Put	Bond Future	6,254.9900	6.2550	6,212.9100	6.2129	(0.673)	0	0	0
2023/06/09	R213	02/05/2024			Bond Future	11.5303	80.2969	11.5172	80.3493	(0.114)	0.0000	0.0000	0
2023/06/09	R213	02/05/2024	10.28	Call	Bond Future	1,124.8200	1.1248	1,134.9500	1.1350	0.901	0	0	0
2023/06/09	R213	02/05/2024	10.28	Put	Bond Future	6,321.8500	6.3218	6,279.6000	6.2796	(0.668)	0	0	0
2023/06/09	R213	02/05/2024	10.29	Call	Bond Future	1,134.4500	1.1344	1,144.6700	1.1447	0.901	0	0	0
2023/06/09	R213	02/05/2024	10.29	Put	Bond Future	6,288.2500	6.2883	6,246.0900	6.2461	(0.670)	0	0	0
2023/06/09	R213	01/08/2024	10.86	Call	Bond Future	1,938.8400	1.9388	1,955.2300	1.9552	0.845	0	0	0
2023/06/09	R213	01/08/2024	10.86	Put	Bond Future	5,030.4500	5.0305	4,993.0500	4.9931	(0.743)	0	0	0
2023/06/09	R213	01/08/2024	10.87	Call	Bond Future	1,953.8400	1.9538	1,970.3300	1.9703	0.844	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
2023/06/09	R213	01/08/2024	10.87	Put	Bond Future	5,004.6800	5.0047	4,967.3800	4.9674	(0.745)	0	0	0
2023/06/09	R213	01/08/2024			Bond Future	11.6364	82.1280	11.6226	82.1818	(0.119)	0.0000	0.0000	0
2023/06/09	R213	01/08/2024	10.88	Call	Bond Future	1,969.2500	1.9693	1,985.8300	1.9858	0.842	0	0	0
2023/06/09	R213	01/08/2024	10.88	Put	Bond Future	4,979.3500	4.9794	4,942.1400	4.9421	(0.747)	0	0	0
2023/06/09	R214	03/08/2023	12.14	Call	Bond Future	1,280.9700	1.2810	1,226.9200	1.2269	(4.219)	0	0	0
2023/06/09	R214	03/08/2023	12.14	Put	Bond Future	1,997.1500	1.9972	2,034.1200	2.0341	1.851	0	0	0
2023/06/09	R214	03/08/2023	12.15	Call	Bond Future	1,303.0100	1.3030	1,248.4800	1.2485	(4.185)	0	0	0
2023/06/09	R214	03/08/2023	12.15	Put	Bond Future	1,970.9600	1.9710	2,007.4500	2.0075	1.851	0	0	0
2023/06/09	R214	03/08/2023			Bond Future	12.2898	61.5220	12.3091	61.4310	0.157	0.0000	0.0000	20,176
2023/06/09	R214	03/08/2023	12.16	Call	Bond Future	1,325.2400	1.3252	1,270.2300	1.2702	(4.151)	0	0	0
2023/06/09	R214	03/08/2023	12.16	Put	Bond Future	1,945.0300	1.9450	1,981.0400	1.9810	1.851	0	0	0
2023/06/09	R214	02/11/2023	11.45	Put	Bond Future	5,531.0700	5.5311	5,594.7800	5.5948	1.152	0	0	0
2023/06/09	R214	02/11/2023	11.46	Call	Bond Future	878.4800	0.8785	848.6700	0.8487	(3.393)	0	0	0
2023/06/09	R214	02/11/2023	11.46	Put	Bond Future	5,489.9300	5.4899	5,553.3600	5.5534	1.155	0	0	0
2023/06/09	R214	02/11/2023			Bond Future	12.3894	59.5945	12.4094	59.5012	0.161	0.0000	0.0000	20
2023/06/09	R214	02/11/2023	11.45	Call	Bond Future	866.9700	0.8670	837.4400	0.8374	(3.406)	0	0	0
2023/06/09	R214	02/11/2023	11.47	Call	Bond Future	890.0900	0.8901	860.0100	0.8600	(3.379)	0	0	0
2023/06/09	R214	02/11/2023	11.47	Put	Bond Future	5,448.9500	5.4489	5,512.1100	5.5121	1.159	0	0	0
2023/06/09	R214	01/02/2024	12.16	Call	Bond Future	2,575.7600	2.5758	2,525.9500	2.5259	(1.934)	0	0	0
2023/06/09	R214	01/02/2024	12.16	Put	Bond Future	4,106.1600	4.1062	4,151.9600	4.1520	1.115	0	0	0
2023/06/09	R214	01/02/2024			Bond Future	12.4847	60.9802	12.5055	60.8845	0.166	0.0000	0.0000	0
2023/06/09	R214	01/02/2024	12.14	Call	Bond Future	2,532.3500	2.5324	2,483.0200	2.4830	(1.948)	0	0	0
2023/06/09	R214	01/02/2024	12.14	Put	Bond Future	4,159.0600	4.1591	4,205.3400	4.2053	1.113	0	0	0
2023/06/09	R214	01/02/2024	12.15	Call	Bond Future	2,554.0100	2.5540	2,504.4400	2.5044	(1.941)	0	0	0
2023/06/09	R214	01/02/2024	12.15	Put	Bond Future	4,132.5400	4.1325	4,178.5800	4.1786	1.114	0	0	0
2023/06/09	R214	02/05/2024	11.46	Call	Bond Future	1,522.8500	1.5228	1,489.2200	1.4892	(2.208)	0	0	0
2023/06/09	R214	02/05/2024	11.46	Put	Bond Future	6,956.0100	6.9560	7,020.3200	7.0203	0.925	0	0	0
2023/06/09	R214	02/05/2024	11.47	Call	Bond Future	1,535.8300	1.5358	1,502.0000	1.5020	(2.203)	0	0	0
2023/06/09	R214	02/05/2024	11.47	Put	Bond Future	6,916.5500	6.9165	6,980.6600	6.9807	0.927	0	0	0
2023/06/09	R214	02/05/2024			Bond Future	12.5688	59.1232	12.5903	59.0253	0.171	0.0000	0.0000	0
2023/06/09	R214	02/05/2024	11.48	Call	Bond Future	1,548.8800	1.5489	1,514.8500	1.5149	(2.197)	0	0	0
2023/06/09	R214	02/05/2024	11.48	Put	Bond Future	6,877.2200	6.8772	6,941.1300	6.9411	0.929	0	0	0
2023/06/09	R214	01/08/2024	12.18	Call	Bond Future	2,846.7100	2.8467	2,798.5800	2.7986	(1.691)	0	0	0
2023/06/09	R214	01/08/2024	12.18	Put	Bond Future	5,117.7900	5.1178	5,169.6700	5.1697	1.014	0	0	0
2023/06/09	R214	01/08/2024			Bond Future	12.6683	60.4708	12.6905	60.3708	0.175	0.0000	0.0000	0
2023/06/09	R214	01/08/2024	12.16	Call	Bond Future	2,807.3600	2.8074	2,759.6400	2.7596	(1.700)	0	0	0
2023/06/09	R214	01/08/2024	12.16	Put	Bond Future	5,174.3800	5.1744	5,226.6700	5.2267	1.011	0	0	0
2023/06/09	R214	01/08/2024	12.17	Call	Bond Future	2,826.8700	2.8269	2,778.9500	2.7789	(1.695)	0	0	0
2023/06/09	R214	01/08/2024	12.17	Put	Bond Future	5,145.8900	5.1459	5,197.9800	5.1980	1.012	0	0	0
2023/06/09	R248	03/08/2023	11.80	Call	Bond Future	662.9600	0.6630	609.5000	0.6095	(8.064)	0	0	1,100
2023/06/09	R248	03/08/2023	11.80	Put	Bond Future	4,135.0000	4.1350	4,251.1200	4.2511	2.808	0	0	0
2023/06/09	R248	03/08/2023	12.11	Call	Bond Future	1,265.4700	1.2655	1,184.7400	1.1847	(6.379)	0	0	0
2023/06/09	R248	03/08/2023	12.11	Put	Bond Future	2,837.4300	2.8374	2,926.2800	2.9263	3.131	0	0	0
2023/06/09	R248	03/08/2023			Bond Future	12.3773	76.0415	12.4068	75.8719	0.238	0.0000	0.0000	240,273
2023/06/09	R248	03/08/2023	12.09	Call	Bond Future	1,218.7200	1.2187	1,139.7700	1.1398	(6.478)	0	0	0
2023/06/09	R248	03/08/2023	12.09	Put	Bond Future	2,910.7100	2.9107	3,001.3400	3.0013	3.114	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/06/09	R248	03/08/2023	12.10	Call	Bond Future	1,241.9700	1.2420	1,162.1300	1.1621	(6.428)	0	0	0
2023/06/09	R248	03/08/2023	12.10	Put	Bond Future	2,873.9000	2.8739	2,963.6400	2.9636	3.123	0	0	0
2023/06/09	R248	03/08/2023	12.30	Call	Bond Future	1,761.0300	1.7610	1,663.7500	1.6638	(5.524)	0	0	1,100
2023/06/09	R248	03/08/2023	12.30	Put	Bond Future	2,209.6400	2.2096	2,281.9400	2.2819	3.272	0	0	0
2023/06/09	R248	03/08/2023	13.20	Call	Bond Future	5,069.0800	5.0691	4,918.7400	4.9187	(2.966)	0	0	0
2023/06/09	R248	03/08/2023	13.20	Put	Bond Future	587.6900	0.5877	606.9300	0.6069	3.274	0	0	1,100
2023/06/09	R248	02/11/2023	12.50	Call	Bond Future	3,362.8800	3.3629	3,260.6900	3.2607	(3.039)	0	0	220
2023/06/09	R248	02/11/2023	13.60	Call	Bond Future	7,237.1900	7.2372	7,094.8400	7.0948	(1.967)	0	0	0
2023/06/09	R248	02/11/2023	13.60	Put	Bond Future	1,345.5300	1.3455	1,376.8500	1.3769	2.328	0	0	220
2023/06/09	R248	02/11/2023	11.47	Call	Bond Future	993.1900	0.9932	945.3200	0.9453	(4.820)	0	0	0
2023/06/09	R248	02/11/2023	11.48	Call	Bond Future	1,006.6300	1.0066	958.2900	0.9583	(4.802)	0	0	0
2023/06/09	R248	02/11/2023	11.49	Put	Bond Future	7,070.1900	7.0702	7,195.0600	7.1951	1.766	0	0	0
2023/06/09	R248	02/11/2023			Bond Future	12.4808	73.2952	12.5114	73.1215	0.245	0.0000	0.0000	11,069
2023/06/09	R248	02/11/2023	11.80	Call	Bond Future	1,567.7500	1.5678	1,502.5400	1.5025	(4.159)	0	0	220
2023/06/09	R248	02/11/2023	11.80	Put	Bond Future	5,631.1700	5.6312	5,739.6300	5.7396	1.926	0	0	0
2023/06/09	R248	02/11/2023	12.50	Put	Bond Future	3,253.9500	3.2539	3,325.4300	3.3254	2.197	0	0	0
2023/06/09	R248	02/11/2023	11.47	Put	Bond Future	7,174.4800	7.1745	7,300.2800	7.3003	1.753	0	0	0
2023/06/09	R248	02/11/2023	11.48	Put	Bond Future	7,122.2300	7.1222	7,247.5600	7.2476	1.760	0	0	0
2023/06/09	R248	02/11/2023	11.49	Call	Bond Future	1,020.1900	1.0202	971.3900	0.9714	(4.783)	0	0	0
2023/06/09	R248	01/02/2024	12.14	Call	Bond Future	2,863.3800	2.8634	2,780.1800	2.7802	(2.906)	0	0	0
2023/06/09	R248	01/02/2024	12.14	Put	Bond Future	5,407.5300	5.4075	5,502.2000	5.5022	1.751	0	0	0
2023/06/09	R248	01/02/2024	12.15	Call	Bond Future	2,888.1600	2.8882	2,804.5200	2.8045	(2.896)	0	0	0
2023/06/09	R248	01/02/2024	12.15	Put	Bond Future	5,372.7400	5.3727	5,466.9700	5.4670	1.754	0	0	0
2023/06/09	R248	01/02/2024			Bond Future	12.5802	74.9994	12.6120	74.8215	0.253	0.0000	0.0000	0
2023/06/09	R248	01/02/2024	12.16	Call	Bond Future	2,912.8000	2.9128	2,828.7300	2.8287	(2.886)	0	0	0
2023/06/09	R248	01/02/2024	12.16	Put	Bond Future	5,337.8900	5.3379	5,431.6900	5.4317	1.757	0	0	0
2023/06/09	R248	02/05/2024	11.46	Call	Bond Future	1,910.8300	1.9108	1,852.0900	1.8521	(3.074)	0	0	0
2023/06/09	R248	02/05/2024	11.47	Call	Bond Future	1,926.5700	1.9266	1,867.4800	1.8675	(3.067)	0	0	0
2023/06/09	R248	02/05/2024	11.48	Put	Bond Future	9,100.5000	9.1005	9,223.2600	9.2233	1.349	0	0	0
2023/06/09	R248	02/05/2024			Bond Future	12.6681	72.3311	12.7011	72.1489	0.260	0.0000	0.0000	13,000
2023/06/09	R248	02/05/2024	11.46	Put	Bond Future	9,200.1500	9.2001	9,323.6100	9.3236	1.342	0	0	0
2023/06/09	R248	02/05/2024	11.47	Put	Bond Future	9,150.2300	9.1502	9,273.3400	9.2733	1.345	0	0	0
2023/06/09	R248	02/05/2024	11.48	Call	Bond Future	1,942.4000	1.9424	1,882.9600	1.8830	(3.060)	0	0	0
2023/06/09	R248	01/08/2024	12.30	Call	Bond Future	3,855.9000	3.8559	3,766.7100	3.7667	(2.313)	0	0	0
2023/06/09	R248	01/08/2024	12.30	Put	Bond Future	6,515.3900	6.5154	6,612.3400	6.6123	1.488	0	0	0
2023/06/09	R248	01/08/2024	12.31	Call	Bond Future	3,881.1600	3.8812	3,791.6100	3.7916	(2.307)	0	0	0
2023/06/09	R248	01/08/2024	12.31	Put	Bond Future	6,482.4700	6.4825	6,579.0600	6.5791	1.490	0	0	0
2023/06/09	R248	01/08/2024			Bond Future	12.7720	73.9793	12.8062	73.7931	0.268	0.0000	0.0000	0
2023/06/09	R248	01/08/2024	12.32	Call	Bond Future	3,906.8000	3.9068	3,816.9000	3.8169	(2.301)	0	0	0
2023/06/09	R248	01/08/2024	12.32	Put	Bond Future	6,450.0100	6.4500	6,546.2500	6.5463	1.492	0	0	0

Total

1470752