



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/07/2023 TO 27/07/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	2025	03/08/2023		Bond Future	169.5164	169.5164	169.5903	169.5903	0.044	0.0000	0.0000	812
2023/07/27	2025	02/11/2023		Bond Future	173.2428	173.2428	173.3179	173.3179	0.043	0.0000	0.0000	5,566
2023/07/27	2025	01/02/2024		Bond Future	175.4229	175.4229	175.4992	175.4992	0.043	0.0000	0.0000	214
2023/07/27	2025	02/05/2024		Bond Future	179.4495	179.4495	179.5277	179.5277	0.044	0.0000	0.0000	0
2023/07/27	2025	01/08/2024		Bond Future	181.7911	181.7911	181.8708	181.8708	0.044	0.0000	0.0000	0
2023/07/27	2029	03/08/2023		Bond Future	122.6138	122.6138	122.8390	122.8390	0.184	0.0000	0.0000	1,075
2023/07/27	2029	02/11/2023		Bond Future	123.9801	123.9801	124.2099	124.2099	0.185	0.0000	0.0000	1,287

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/27	2029	01/02/2024			Bond Future	126.8197		126.8197	127.0544	0.185	0.0000	0.0000	728
2023/07/27	2029	02/05/2024			Bond Future	128.3676		128.3676	128.6076	0.187	0.0000	0.0000	0
2023/07/27	2029	01/08/2024			Bond Future	131.3543		131.3543	131.6000	0.187	0.0000	0.0000	0
2023/07/27	2030	03/08/2023	10.40	Call	Bond Future	893.7100	0.8937	982.0400	0.9820	9.884	0	0	1,012
2023/07/27	2030	03/08/2023	10.65	Call	Bond Future	1,787.0500	1.7871	1,918.6600	1.9187	7.365	0	0	350
2023/07/27	2030	03/08/2023	10.65	Put	Bond Future	58.8200	0.0588	34.1400	0.0341	(41.959)	0	0	0
2023/07/27	2030	03/08/2023	11.34	Call	Bond Future	4,589.7900	4.5898	4,745.7300	4.7457	3.398	0	0	0
2023/07/27	2030	03/08/2023	11.34	Put	Bond Future	0.4900	0.0005	0.1400	0.0001	(71.429)	0	0	0
2023/07/27	2030	03/08/2023	12.89	Call	Bond Future	10,598.5100	10.5985	10,754.8000	10.7548	1.475	0	0	0
2023/07/27	2030	03/08/2023	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2023/07/27	2030	03/08/2023	11.35	Call	Bond Future	4,630.3400	4.6303	4,786.3100	4.7863	3.368	0	0	0
2023/07/27	2030	03/08/2023	11.36	Put	Bond Future	0.4100	0.0004	0.1200	0.0001	(70.732)	0	0	0
2023/07/27	2030	03/08/2023			Bond Future	10.2468	89.7200	10.2108	89.8763	(0.351)	0.0000	0.0000	43,833
2023/07/27	2030	03/08/2023	10.40	Put	Bond Future	232.0000	0.2320	164.0400	0.1640	(29.293)	0	0	0
2023/07/27	2030	03/08/2023	11.35	Put	Bond Future	0.4500	0.0005	0.1300	0.0001	(71.111)	0	0	0
2023/07/27	2030	03/08/2023	11.36	Call	Bond Future	4,670.8700	4.6709	4,826.8700	4.8269	3.340	0	0	0
2023/07/27	2030	03/08/2023	12.59	Call	Bond Future	9,478.6300	9.4786	9,634.9200	9.6349	1.649	0	0	0
2023/07/27	2030	03/08/2023	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,012
2023/07/27	2030	02/11/2023	12.27	Put	Bond Future	121.1900	0.1212	110.0800	0.1101	(9.167)	0	0	500
2023/07/27	2030	02/11/2023	11.43	Call	Bond Future	4,943.6300	4.9436	5,072.9800	5.0730	2.616	0	0	0
2023/07/27	2030	02/11/2023	11.43	Put	Bond Future	402.1000	0.4021	372.0400	0.3720	(7.476)	0	0	500
2023/07/27	2030	02/11/2023	10.80	Call	Bond Future	2,953.2500	2.9532	3,055.2100	3.0552	3.452	0	0	0
2023/07/27	2030	02/11/2023	10.80	Put	Bond Future	944.9100	0.9449	887.4600	0.8875	(6.080)	0	0	0
2023/07/27	2030	02/11/2023	10.81	Call	Bond Future	2,982.1000	2.9821	3,084.5900	3.0846	3.437	0	0	0
2023/07/27	2030	02/11/2023	10.81	Put	Bond Future	932.8200	0.9328	875.9000	0.8759	(6.102)	0	0	0
2023/07/27	2030	02/11/2023	10.07	Call	Bond Future	1,244.3000	1.2443	1,302.7800	1.3028	4.700	0	0	800
2023/07/27	2030	02/11/2023	10.07	Put	Bond Future	2,290.8600	2.2909	2,189.9300	2.1899	(4.406)	0	0	0
2023/07/27	2030	02/11/2023	10.39	Call	Bond Future	1,891.5300	1.8915	1,969.6800	1.9697	4.132	0	0	500
2023/07/27	2030	02/11/2023	9.57	Call	Bond Future	577.4500	0.5774	609.2200	0.6092	5.502	0	0	800
2023/07/27	2030	02/11/2023	9.57	Put	Bond Future	3,793.6000	3.7936	3,665.9600	3.6660	(3.365)	0	0	0
2023/07/27	2030	02/11/2023			Bond Future	10.3166	91.6700	10.2788	91.8294	(0.366)	0.0000	0.0000	91,535
2023/07/27	2030	02/11/2023	12.27	Call	Bond Future	7,898.5100	7.8985	8,046.8100	8.0468	1.878	0	0	0
2023/07/27	2030	02/11/2023	11.12	Call	Bond Future	3,924.0600	3.9241	4,041.5000	4.0415	2.993	0	0	500
2023/07/27	2030	02/11/2023	11.12	Put	Bond Future	617.3400	0.6173	575.3700	0.5754	(6.799)	0	0	0
2023/07/27	2030	02/11/2023	11.57	Call	Bond Future	5,422.0800	5.4221	5,555.8200	5.5558	2.467	0	0	0
2023/07/27	2030	02/11/2023	11.57	Put	Bond Future	330.1900	0.3302	304.5200	0.3045	(7.774)	0	0	800
2023/07/27	2030	02/11/2023	10.82	Call	Bond Future	3,010.8800	3.0109	3,113.9000	3.1139	3.422	0	0	0
2023/07/27	2030	02/11/2023	10.82	Put	Bond Future	920.6800	0.9207	864.2900	0.8643	(6.125)	0	0	0
2023/07/27	2030	02/11/2023	10.39	Put	Bond Future	1,582.7900	1.5828	1,501.5300	1.5015	(5.134)	0	0	0
2023/07/27	2030	02/11/2023	10.62	Call	Bond Future	2,458.4500	2.4584	2,550.3800	2.5504	3.739	0	0	500
2023/07/27	2030	02/11/2023	10.62	Put	Bond Future	1,191.2300	1.1912	1,123.7500	1.1238	(5.665)	0	0	0
2023/07/27	2030	02/11/2023	9.89	Call	Bond Future	960.0600	0.9601	1,008.0600	1.0081	5.000	0	0	500
2023/07/27	2030	02/11/2023	9.89	Put	Bond Future	2,780.3000	2.7803	2,668.8900	2.6689	(4.007)	0	0	0
2023/07/27	2030	01/02/2024	11.86	Put	Bond Future	650.1200	0.6501	617.7900	0.6178	(4.973)	0	0	500
2023/07/27	2030	01/02/2024	12.10	Put	Bond Future	525.9500	0.5259	498.8200	0.4988	(5.158)	0	0	400
2023/07/27	2030	01/02/2024	11.37	Call	Bond Future	4,959.1900	4.9592	5,076.3800	5.0764	2.363	0	0	0
2023/07/27	2030	01/02/2024	11.37	Put	Bond Future	999.7000	0.9997	954.0400	0.9540	(4.567)	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
2023/07/27	2030	01/02/2024	11.85	Call	Bond Future	6,443.8200	6.4438	6,574.1200	6.5741	2.022	0	0	0
2023/07/27	2030	01/02/2024	11.85	Put	Bond Future	655.7700	0.6558	623.2200	0.6232	(4.964)	0	0	500
2023/07/27	2030	01/02/2024	10.16	Call	Bond Future	1,914.9200	1.9149	1,983.5100	1.9835	3.582	0	0	200
2023/07/27	2030	01/02/2024	10.16	Put	Bond Future	2,791.8200	2.7918	2,697.5600	2.6976	(3.376)	0	0	0
2023/07/27	2030	01/02/2024	11.00	Call	Bond Future	3,893.6800	3.8937	3,998.1700	3.9982	2.684	0	0	0
2023/07/27	2030	01/02/2024	9.93	Call	Bond Future	1,513.8800	1.5139	1,572.1400	1.5721	3.848	0	0	1,360
2023/07/27	2030	01/02/2024	9.93	Put	Bond Future	3,348.3600	3.3484	3,243.7700	3.2438	(3.124)	0	0	0
2023/07/27	2030	01/02/2024	10.00	Call	Bond Future	1,625.9600	1.6260	1,687.3200	1.6873	3.774	0	0	500
2023/07/27	2030	01/02/2024	10.00	Put	Bond Future	3,167.6700	3.1677	3,066.1800	3.0662	(3.204)	0	0	0
2023/07/27	2030	01/02/2024	9.57	Put	Bond Future	4,376.3900	4.3764	4,256.7500	4.2568	(2.734)	0	0	0
2023/07/27	2030	01/02/2024	9.89	Put	Bond Future	3,454.2800	3.4543	3,347.9400	3.3479	(3.078)	0	0	0
2023/07/27	2030	01/02/2024			Bond Future	10.3733	89.7417	10.3335	89.9046	(0.384)	0.0000	0.0000	0
2023/07/27	2030	01/02/2024	11.86	Call	Bond Future	6,475.7400	6.4757	6,606.2600	6.6063	2.016	0	0	0
2023/07/27	2030	01/02/2024	12.10	Call	Bond Future	7,246.9500	7.2470	7,382.6700	7.3827	1.873	0	0	0
2023/07/27	2030	01/02/2024	11.75	Call	Bond Future	6,127.3100	6.1273	6,255.1800	6.2552	2.087	0	0	0
2023/07/27	2030	01/02/2024	11.75	Put	Bond Future	716.1300	0.7161	681.1500	0.6811	(4.885)	0	0	200
2023/07/27	2030	01/02/2024	11.31	Call	Bond Future	4,781.0400	4.7810	4,896.3200	4.8963	2.411	0	0	0
2023/07/27	2030	01/02/2024	11.31	Put	Bond Future	1,053.6300	1.0536	1,006.0600	1.0061	(4.515)	0	0	1,360
2023/07/27	2030	01/02/2024	11.35	Call	Bond Future	4,899.6000	4.8996	5,016.1600	5.0162	2.379	0	0	0
2023/07/27	2030	01/02/2024	11.35	Put	Bond Future	1,017.3800	1.0174	971.0900	0.9711	(4.550)	0	0	0
2023/07/27	2030	01/02/2024	11.36	Call	Bond Future	4,929.3700	4.9294	5,046.2400	5.0462	2.371	0	0	0
2023/07/27	2030	01/02/2024	11.36	Put	Bond Future	1,008.5100	1.0085	962.5300	0.9625	(4.559)	0	0	0
2023/07/27	2030	01/02/2024	10.39	Call	Bond Future	2,382.0000	2.3820	2,461.0100	2.4610	3.317	0	0	500
2023/07/27	2030	01/02/2024	10.39	Put	Bond Future	2,313.7900	2.3138	2,229.9500	2.2300	(3.623)	0	0	0
2023/07/27	2030	01/02/2024	11.00	Put	Bond Future	1,377.9800	1.3780	1,319.6200	1.3196	(4.235)	0	0	700
2023/07/27	2030	01/02/2024	10.07	Call	Bond Future	1,749.0700	1.7491	1,813.5800	1.8136	3.688	0	0	400
2023/07/27	2030	01/02/2024	10.07	Put	Bond Future	2,999.1800	2.9992	2,900.8400	2.9008	(3.279)	0	0	0
2023/07/27	2030	01/02/2024	9.57	Call	Bond Future	1,017.5800	1.0176	1,060.7900	1.0608	4.246	0	0	400
2023/07/27	2030	01/02/2024	9.89	Call	Bond Future	1,451.9800	1.4520	1,508.4900	1.5085	3.892	0	0	500
2023/07/27	2030	02/05/2024	11.12	Put	Bond Future	1,741.1500	1.7412	1,680.1400	1.6801	(3.504)	0	0	0
2023/07/27	2030	02/05/2024	12.38	Call	Bond Future	8,031.4300	8.0314	8,167.5200	8.1675	1.694	0	0	0
2023/07/27	2030	02/05/2024	12.38	Put	Bond Future	741.3700	0.7414	710.8400	0.7108	(4.118)	0	0	1,080
2023/07/27	2030	02/05/2024	10.62	Call	Bond Future	3,152.8000	3.1528	3,241.2900	3.2413	2.807	0	0	500
2023/07/27	2030	02/05/2024	10.62	Put	Bond Future	2,438.2200	2.4382	2,360.0900	2.3601	(3.204)	0	0	0
2023/07/27	2030	02/05/2024	10.82	Call	Bond Future	3,624.7400	3.6247	3,720.4000	3.7204	2.639	0	0	1,080
2023/07/27	2030	02/05/2024	10.82	Put	Bond Future	2,130.7200	2.1307	2,059.7600	2.0598	(3.330)	0	0	0
2023/07/27	2030	02/05/2024	9.81	Call	Bond Future	1,613.4200	1.6134	1,670.9100	1.6709	3.563	0	0	0
2023/07/27	2030	02/05/2024	9.81	Put	Bond Future	4,144.6200	4.1446	4,035.4900	4.0355	(2.633)	0	0	0
2023/07/27	2030	02/05/2024	9.82	Call	Bond Future	1,628.3200	1.6283	1,686.1900	1.6862	3.554	0	0	0
2023/07/27	2030	02/05/2024	9.82	Put	Bond Future	4,118.5600	4.1186	4,009.8100	4.0098	(2.640)	0	0	0
2023/07/27	2030	02/05/2024	9.66	Call	Bond Future	1,401.0900	1.4011	1,453.0200	1.4530	3.706	0	0	1,000
2023/07/27	2030	02/05/2024	9.66	Put	Bond Future	4,549.4100	4.5494	4,434.7200	4.4347	(2.521)	0	0	0
2023/07/27	2030	02/05/2024			Bond Future	10.4386	91.7809	10.3965	91.9475	(0.403)	0.0000	0.0000	0
2023/07/27	2030	02/05/2024	13.15	Call	Bond Future	10,342.7000	10.3427	10,491.8500	10.4918	1.442	0	0	0
2023/07/27	2030	02/05/2024	13.15	Put	Bond Future	367.7800	0.3678	350.3100	0.3503	(4.750)	0	0	500
2023/07/27	2030	02/05/2024	11.12	Call	Bond Future	4,388.4300	4.3884	4,494.0400	4.4940	2.407	0	0	500
2023/07/27	2030	02/05/2024	11.94	Call	Bond Future	6,702.3600	6.7024	6,829.8300	6.8298	1.902	0	0	0
2023/07/27	2030	02/05/2024	11.94	Put	Bond Future	997.5400	0.9975	958.3900	0.9584	(3.925)	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/27	2030	02/05/2024	10.16	Call	Bond Future	2,195.9300		2.1959	2,266.8900	2.2669	3.231	0	0	1,000
2023/07/27	2030	02/05/2024	10.16	Put	Bond Future	3,306.8700		3.3069	3,211.2100	3.2112	(2.893)	0	0	0
2023/07/27	2030	02/05/2024	9.83	Call	Bond Future	1,643.0000		1.6430	1,701.2400	1.7012	3.545	0	0	0
2023/07/27	2030	02/05/2024	9.83	Put	Bond Future	4,092.3000		4.0923	3,983.9200	3.9839	(2.648)	0	0	0
2023/07/27	2030	01/08/2024	10.37	Call	Bond Future	2,697.7800		2.6978	2,777.9800	2.7780	2.973	0	0	0
2023/07/27	2030	01/08/2024	10.37	Put	Bond Future	3,208.5500		3.2086	3,118.2000	3.1182	(2.816)	0	0	0
2023/07/27	2030	01/08/2024	10.38	Call	Bond Future	2,717.5500		2.7175	2,798.1000	2.7981	2.964	0	0	0
2023/07/27	2030	01/08/2024	10.38	Put	Bond Future	3,189.8300		3.1898	3,099.8300	3.0998	(2.821)	0	0	0
2023/07/27	2030	01/08/2024			Bond Future	10.5031		89.8900	10.4586	90.0605	(0.424)	0.0000	0.0000	0
2023/07/27	2030	01/08/2024	10.39	Call	Bond Future	2,737.4000		2.7374	2,818.3000	2.8183	2.955	0	0	0
2023/07/27	2030	01/08/2024	10.39	Put	Bond Future	3,171.2000		3.1712	3,081.5500	3.0815	(2.827)	0	0	0
2023/07/27	2032	03/08/2023	9.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,441
2023/07/27	2032	03/08/2023	9.60	Put	Bond Future	6,783.4000		6.7834	6,603.3900	6.6034	(2.654)	0	0	0
2023/07/27	2032	03/08/2023	10.30	Call	Bond Future	0.3200		0.0003	0.2900	0.0003	(9.375)	0	0	7,500
2023/07/27	2032	03/08/2023	10.30	Put	Bond Future	3,042.8200		3.0428	2,862.7800	2.8628	(5.917)	0	0	0
2023/07/27	2032	03/08/2023	12.04	Call	Bond Future	5,432.9600		5.4330	5,612.7100	5.6127	3.309	0	0	3,000
2023/07/27	2032	03/08/2023	12.04	Put	Bond Future	0.3500		0.0004	0.0900	0.0001	(74.286)	0	0	3,000
2023/07/27	2032	03/08/2023	11.77	Call	Bond Future	4,192.4800		4.1925	4,370.8000	4.3708	4.253	0	0	0
2023/07/27	2032	03/08/2023	11.77	Put	Bond Future	2.6300		0.0026	0.9400	0.0009	(64.259)	0	0	0
2023/07/27	2032	03/08/2023	11.90	Call	Bond Future	4,792.4000		4.7924	4,971.7200	4.9717	3.742	0	0	5,000
2023/07/27	2032	03/08/2023	11.90	Put	Bond Future	1.0100		0.0010	0.3200	0.0003	(68.317)	0	0	0
2023/07/27	2032	03/08/2023	11.55	Call	Bond Future	3,170.7400		3.1707	3,343.9000	3.3439	5.461	0	0	0
2023/07/27	2032	03/08/2023	11.55	Put	Bond Future	12.4600		0.0125	5.6100	0.0056	(54.976)	0	0	7,500
2023/07/27	2032	03/08/2023			Bond Future	10.8984		88.3165	10.8623	88.4966	(0.332)	0.0000	0.0000	72,904
2023/07/27	2032	03/08/2023	11.45	Call	Bond Future	2,707.9400		2.7079	2,875.7400	2.8757	6.197	0	0	0
2023/07/27	2032	03/08/2023	11.45	Put	Bond Future	24.2800		0.0243	12.0700	0.0121	(50.288)	0	0	7,500
2023/07/27	2032	03/08/2023	12.00	Call	Bond Future	5,250.5800		5.2506	5,430.2400	5.4302	3.422	0	0	5,000
2023/07/27	2032	03/08/2023	12.00	Put	Bond Future	0.4800		0.0005	0.1300	0.0001	(72.917)	0	0	0
2023/07/27	2032	03/08/2023	11.76	Call	Bond Future	4,146.1500		4.1462	4,324.3600	4.3244	4.298	0	0	0
2023/07/27	2032	03/08/2023	11.76	Put	Bond Future	2.8200		0.0028	1.0200	0.0010	(63.830)	0	0	0
2023/07/27	2032	03/08/2023	11.50	Call	Bond Future	2,938.9200		2.9389	3,109.7200	3.1097	5.812	0	0	11,000
2023/07/27	2032	03/08/2023	11.50	Put	Bond Future	17.5000		0.0175	8.2900	0.0083	(52.629)	0	0	11,000
2023/07/27	2032	03/08/2023	11.75	Call	Bond Future	4,099.8100		4.0998	4,277.9000	4.2779	4.344	0	0	0
2023/07/27	2032	03/08/2023	11.75	Put	Bond Future	3.0300		0.0030	1.1100	0.0011	(63.366)	0	0	0
2023/07/27	2032	02/11/2023	11.90	Call	Bond Future	4,977.5100		4.9775	5,115.6300	5.1156	2.775	0	0	0
2023/07/27	2032	02/11/2023	11.90	Put	Bond Future	689.6300		0.6896	644.1000	0.6441	(6.602)	0	0	0
2023/07/27	2032	02/11/2023	11.24	Call	Bond Future	2,758.8900		2.7589	2,860.7000	2.8607	3.690	0	0	0
2023/07/27	2032	02/11/2023	11.24	Put	Bond Future	1,542.5900		1.5426	1,460.7500	1.4607	(5.305)	0	0	0
2023/07/27	2032	02/11/2023	11.50	Put	Bond Future	1,131.0900		1.1311	1,065.1800	1.0652	(5.827)	0	0	500
2023/07/27	2032	02/11/2023	11.09	Put	Bond Future	1,833.6100		1.8336	1,741.8500	1.7419	(5.004)	0	0	0
2023/07/27	2032	02/11/2023	10.59	Call	Bond Future	1,182.6500		1.1827	1,240.3800	1.2404	4.881	0	0	500
2023/07/27	2032	02/11/2023	10.59	Put	Bond Future	3,142.3900		3.1424	3,016.4700	3.0165	(4.007)	0	0	0
2023/07/27	2032	02/11/2023	10.71	Call	Bond Future	1,416.3400		1.4163	1,482.1300	1.4821	4.645	0	0	500
2023/07/27	2032	02/11/2023	11.00	Call	Bond Future	2,090.0300		2.0900	2,175.8000	2.1758	4.104	0	0	0
2023/07/27	2032	02/11/2023	11.00	Put	Bond Future	2,028.5300		2.0285	1,930.6500	1.9306	(4.825)	0	0	500
2023/07/27	2032	02/11/2023	10.58	Put	Bond Future	3,174.2900		3.1743	3,047.7100	3.0477	(3.988)	0	0	0
2023/07/27	2032	02/11/2023			Bond Future	10.9873		86.0736	10.9496	86.2573	(0.343)	0.0000	0.0000	178,714

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
2023/07/27	2032	02/11/2023	11.78	Call	Bond Future	4,542.3700	4.5424	4,674.9300	4.6749	2.918	0	0	0
2023/07/27	2032	02/11/2023	11.78	Put	Bond Future	801.8400	0.8018	750.7500	0.7508	(6.372)	0	0	500
2023/07/27	2032	02/11/2023	12.26	Call	Bond Future	6,335.2200	6.3352	6,487.2500	6.4873	2.400	0	0	0
2023/07/27	2032	02/11/2023	12.26	Put	Bond Future	434.0800	0.4341	402.4600	0.4025	(7.284)	0	0	500
2023/07/27	2032	02/11/2023	11.28	Call	Bond Future	2,878.6900	2.8787	2,983.0600	2.9831	3.626	0	0	0
2023/07/27	2032	02/11/2023	11.28	Put	Bond Future	1,471.9200	1.4719	1,392.6400	1.3926	(5.386)	0	0	500
2023/07/27	2032	02/11/2023	11.50	Call	Bond Future	3,575.3800	3.5754	3,693.1200	3.6931	3.293	0	0	0
2023/07/27	2032	02/11/2023	11.09	Call	Bond Future	2,330.5800	2.3306	2,422.4700	2.4225	3.943	0	0	500
2023/07/27	2032	02/11/2023	11.22	Call	Bond Future	2,699.9200	2.6999	2,800.4300	2.8004	3.723	0	0	0
2023/07/27	2032	02/11/2023	11.22	Put	Bond Future	1,579.0700	1.5791	1,495.9300	1.4959	(5.265)	0	0	0
2023/07/27	2032	02/11/2023	11.23	Call	Bond Future	2,729.2400	2.7292	2,830.4100	2.8304	3.707	0	0	0
2023/07/27	2032	02/11/2023	11.23	Put	Bond Future	1,560.6500	1.5606	1,478.1700	1.4782	(5.285)	0	0	0
2023/07/27	2032	02/11/2023	10.71	Put	Bond Future	2,778.0800	2.7781	2,660.2200	2.6602	(4.242)	0	0	0
2023/07/27	2032	02/11/2023	10.58	Call	Bond Future	1,164.4700	1.1645	1,221.5400	1.2215	4.901	0	0	500
2023/07/27	2032	01/02/2024	12.50	Call	Bond Future	7,347.5500	7.3475	7,494.8900	7.4949	2.005	0	0	0
2023/07/27	2032	01/02/2024	12.73	Call	Bond Future	8,173.8500	8.1738	8,327.0700	8.3271	1.875	0	0	0
2023/07/27	2032	01/02/2024	12.73	Put	Bond Future	712.9700	0.7130	678.5600	0.6786	(4.826)	0	0	500
2023/07/27	2032	01/02/2024	11.83	Call	Bond Future	5,050.4300	5.0504	5,175.5700	5.1756	2.478	0	0	0
2023/07/27	2032	01/02/2024	11.83	Put	Bond Future	1,509.9000	1.5099	1,447.4100	1.4474	(4.139)	0	0	0
2023/07/27	2032	01/02/2024	11.84	Call	Bond Future	5,082.9700	5.0830	5,208.5000	5.2085	2.470	0	0	0
2023/07/27	2032	01/02/2024	11.84	Put	Bond Future	1,497.4700	1.4975	1,435.3700	1.4354	(4.147)	0	0	0
2023/07/27	2032	01/02/2024	10.78	Call	Bond Future	2,144.9700	2.1450	2,220.8500	2.2209	3.538	0	0	200
2023/07/27	2032	01/02/2024	11.09	Call	Bond Future	2,876.2900	2.8763	2,967.9600	2.9680	3.187	0	0	500
2023/07/27	2032	01/02/2024	11.09	Put	Bond Future	2,755.5300	2.7555	2,659.5700	2.6596	(3.482)	0	0	0
2023/07/27	2032	01/02/2024	11.75	Call	Bond Future	4,792.2300	4.7922	4,914.1800	4.9142	2.545	0	0	0
2023/07/27	2032	01/02/2024	11.75	Put	Bond Future	1,612.6300	1.6126	1,546.9500	1.5469	(4.073)	0	0	200
2023/07/27	2032	01/02/2024	10.01	Call	Bond Future	923.3600	0.9234	963.4800	0.9635	4.345	0	0	1,200
2023/07/27	2032	01/02/2024	10.01	Put	Bond Future	6,136.0600	6.1361	5,988.5500	5.9886	(2.404)	0	0	0
2023/07/27	2032	01/02/2024	10.59	Call	Bond Future	1,766.5700	1.7666	1,832.8300	1.8328	3.751	0	0	500
2023/07/27	2032	01/02/2024			Bond Future	11.0646	88.0251	11.0252	88.2127	(0.356)	0.0000	0.0000	0
2023/07/27	2032	01/02/2024	12.50	Put	Bond Future	864.5400	0.8645	824.2500	0.8242	(4.660)	0	0	200
2023/07/27	2032	01/02/2024	12.62	Call	Bond Future	7,777.0300	7.7770	7,927.5500	7.9275	1.935	0	0	0
2023/07/27	2032	01/02/2024	12.62	Put	Bond Future	781.8100	0.7818	744.7000	0.7447	(4.747)	0	0	1,200
2023/07/27	2032	01/02/2024	11.85	Call	Bond Future	5,115.5800	5.1156	5,241.5000	5.2415	2.461	0	0	0
2023/07/27	2032	01/02/2024	11.85	Put	Bond Future	1,485.1400	1.4851	1,423.4300	1.4234	(4.155)	0	0	0
2023/07/27	2032	01/02/2024	10.78	Put	Bond Future	3,512.3300	3.5123	3,400.5800	3.4006	(3.182)	0	0	0
2023/07/27	2032	01/02/2024	10.59	Put	Bond Future	4,062.7600	4.0628	3,941.3900	3.9414	(2.987)	0	0	0
2023/07/27	2032	01/02/2024	10.76	Call	Bond Future	2,101.9600	2.1020	2,176.8100	2.1768	3.561	0	0	1,200
2023/07/27	2032	01/02/2024	10.76	Put	Bond Future	3,566.4800	3.5665	3,453.7000	3.4537	(3.162)	0	0	0
2023/07/27	2032	02/05/2024	12.90	Call	Bond Future	8,692.7300	8.6927	8,845.0500	8.8450	1.752	0	0	0
2023/07/27	2032	02/05/2024	13.18	Call	Bond Future	9,658.2800	9.6583	9,816.3200	9.8163	1.636	0	0	0
2023/07/27	2032	02/05/2024	13.18	Put	Bond Future	851.9100	0.8519	818.0300	0.8180	(3.977)	0	0	500
2023/07/27	2032	02/05/2024	10.86	Call	Bond Future	2,623.3200	2.6233	2,705.4400	2.7054	3.130	0	0	1,000
2023/07/27	2032	02/05/2024	10.86	Put	Bond Future	3,968.2800	3.9683	3,858.4800	3.8585	(2.767)	0	0	0
2023/07/27	2032	02/05/2024	10.56	Call	Bond Future	2,024.1100	2.0241	2,093.0400	2.0930	3.405	0	0	0
2023/07/27	2032	02/05/2024	10.56	Put	Bond Future	4,807.4600	4.8075	4,684.4700	4.6845	(2.558)	0	0	0
2023/07/27	2032	02/05/2024	10.65	Call	Bond Future	2,192.2900	2.1923	2,265.1400	2.2651	3.323	0	0	1,550
2023/07/27	2032	02/05/2024	10.65	Put	Bond Future	4,540.8900	4.5409	4,421.8200	4.4218	(2.622)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/27	2032	02/05/2024	10.36	Call	Bond Future	1,678.8600	1.6789	1,739.2100	1.7392	3.595	0	0	1,000
2023/07/27	2032	02/05/2024	10.36	Put	Bond Future	5,438.3500	5.4384	5,306.7800	5.3068	(2.419)	0	0	0
2023/07/27	2032	02/05/2024			Bond Future	11.1464	85.8622	11.1052	86.0541	(0.370)	0.0000	0.0000	0
2023/07/27	2032	02/05/2024	12.90	Put	Bond Future	1,025.6500	1.0256	986.0500	0.9861	(3.861)	0	0	1,000
2023/07/27	2032	02/05/2024	13.35	Call	Bond Future	10,231.4400	10.2314	10,392.9500	10.3930	1.579	0	0	0
2023/07/27	2032	02/05/2024	13.35	Put	Bond Future	744.1300	0.7441	713.7200	0.7137	(4.087)	0	0	1,550
2023/07/27	2032	02/05/2024	11.09	Call	Bond Future	3,154.5800	3.1546	3,246.8100	3.2468	2.924	0	0	500
2023/07/27	2032	02/05/2024	11.09	Put	Bond Future	3,417.3500	3.4174	3,317.6600	3.3177	(2.917)	0	0	0
2023/07/27	2032	02/05/2024	11.35	Call	Bond Future	3,819.8800	3.8199	3,923.1300	3.9231	2.703	0	0	1,550
2023/07/27	2032	02/05/2024	11.35	Put	Bond Future	2,880.3900	2.8804	2,791.7200	2.7917	(3.078)	0	0	0
2023/07/27	2032	02/05/2024	10.59	Call	Bond Future	2,079.1900	2.0792	2,149.4200	2.1494	3.378	0	0	500
2023/07/27	2032	02/05/2024	10.59	Put	Bond Future	4,717.3100	4.7173	4,595.6200	4.5956	(2.580)	0	0	0
2023/07/27	2032	02/05/2024	10.54	Call	Bond Future	1,987.7000	1.9877	2,055.7500	2.0557	3.424	0	0	0
2023/07/27	2032	02/05/2024	10.54	Put	Bond Future	4,868.0400	4.8680	4,744.1700	4.7442	(2.545)	0	0	0
2023/07/27	2032	02/05/2024	10.55	Call	Bond Future	2,005.8600	2.0059	2,074.3500	2.0744	3.414	0	0	0
2023/07/27	2032	02/05/2024	10.55	Put	Bond Future	4,837.6800	4.8377	4,714.2500	4.7143	(2.551)	0	0	0
2023/07/27	2032	01/08/2024	11.15	Call	Bond Future	3,300.5700	3.3006	3,395.7000	3.3957	2.882	0	0	0
2023/07/27	2032	01/08/2024	11.15	Put	Bond Future	3,653.0700	3.6531	3,551.7800	3.5518	(2.773)	0	0	0
2023/07/27	2032	01/08/2024			Bond Future	11.2274	87.8405	11.1842	88.0369	(0.385)	0.0000	0.0000	0
2023/07/27	2032	01/08/2024	11.13	Call	Bond Future	3,253.0300	3.2530	3,347.3400	3.3473	2.899	0	0	0
2023/07/27	2032	01/08/2024	11.13	Put	Bond Future	3,696.9200	3.6969	3,594.8100	3.5948	(2.762)	0	0	0
2023/07/27	2032	01/08/2024	11.14	Call	Bond Future	3,276.5900	3.2766	3,371.3100	3.3713	2.891	0	0	0
2023/07/27	2032	01/08/2024	11.14	Put	Bond Future	3,674.7700	3.6748	3,573.0700	3.5731	(2.768)	0	0	0
2023/07/27	2033	03/08/2023			Bond Future	117.4727	117.4727	117.9587	117.9587	0.414	0.0000	0.0000	977
2023/07/27	2033	02/11/2023			Bond Future	118.6307	118.6307	119.1271	119.1271	0.418	0.0000	0.0000	2,255
2023/07/27	2033	01/02/2024			Bond Future	121.3478	121.3478	121.8552	121.8552	0.418	0.0000	0.0000	6,141
2023/07/27	2033	02/05/2024			Bond Future	122.6754	122.6754	123.1943	123.1943	0.423	0.0000	0.0000	0
2023/07/27	2033	01/08/2024			Bond Future	125.5296	125.5296	126.0608	126.0608	0.423	0.0000	0.0000	0
2023/07/27	2037	03/08/2023	12.12	Call	Bond Future	1,385.8300	1.3858	1,510.9300	1.5109	9.027	0	0	0
2023/07/27	2037	03/08/2023	12.12	Put	Bond Future	240.6900	0.2407	165.9200	0.1659	(31.065)	0	0	0
2023/07/27	2037	03/08/2023	12.13	Call	Bond Future	1,427.1600	1.4272	1,554.9200	1.5549	8.952	0	0	0
2023/07/27	2037	03/08/2023	12.13	Put	Bond Future	228.2500	0.2282	156.1400	0.1561	(31.593)	0	0	0
2023/07/27	2037	03/08/2023			Bond Future	11.9094	77.5722	11.8732	77.7720	(0.305)	0.0000	0.0000	45,217
2023/07/27	2037	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/27	2037	03/08/2023	10.30	Put	Bond Future	9,646.1900	9.6462	9,446.3200	9.4463	(2.072)	0	0	0
2023/07/27	2037	03/08/2023	11.00	Call	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	1,730
2023/07/27	2037	03/08/2023	11.00	Put	Bond Future	5,247.9000	5.2479	5,047.9900	5.0480	(3.809)	0	0	0
2023/07/27	2037	03/08/2023	12.14	Call	Bond Future	1,468.9500	1.4690	1,599.3500	1.5994	8.877	0	0	0
2023/07/27	2037	03/08/2023	12.14	Put	Bond Future	216.3300	0.2163	146.8600	0.1469	(32.113)	0	0	0
2023/07/27	2037	02/11/2023	12.52	Call	Bond Future	4,080.6100	4.0806	4,208.6500	4.2087	3.138	0	0	731
2023/07/27	2037	02/11/2023	12.52	Put	Bond Future	1,407.5400	1.4075	1,331.5700	1.3316	(5.397)	0	0	0
2023/07/27	2037	02/11/2023	13.89	Call	Bond Future	9,537.1100	9.5371	9,719.0800	9.7191	1.908	0	0	0
2023/07/27	2037	02/11/2023	13.89	Put	Bond Future	290.4000	0.2904	268.3600	0.2684	(7.590)	0	0	731
2023/07/27	2037	02/11/2023	11.56	Put	Bond Future	3,817.4600	3.8175	3,674.8300	3.6748	(3.736)	0	0	0
2023/07/27	2037	02/11/2023	11.57	Call	Bond Future	1,325.6000	1.3256	1,387.6800	1.3877	4.683	0	0	0
2023/07/27	2037	02/11/2023	11.55	Put	Bond Future	3,853.7800	3.8538	3,710.4400	3.7104	(3.719)	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
2023/07/27	2037	02/11/2023			Bond Future	12.0133	79.2581	11.9757	79.4621	(0.313)	0.0000	0.0000	64,154
2023/07/27	2037	02/11/2023	11.56	Call	Bond Future	1,305.1100	1.3051	1,366.4900	1.3665	4.703	0	0	0
2023/07/27	2037	02/11/2023	11.57	Put	Bond Future	3,781.2400	3.7812	3,639.3100	3.6393	(3.754)	0	0	0
2023/07/27	2037	02/11/2023	12.02	Call	Bond Future	2,448.1600	2.4482	2,542.8300	2.5428	3.867	0	0	731
2023/07/27	2037	02/11/2023	12.02	Put	Bond Future	2,411.7900	2.4118	2,302.4500	2.3025	(4.534)	0	0	0
2023/07/27	2037	02/11/2023	11.55	Call	Bond Future	1,284.6600	1.2847	1,345.3300	1.3453	4.723	0	0	0
2023/07/27	2037	01/02/2024	12.93	Call	Bond Future	5,915.9300	5.9159	6,056.2900	6.0563	2.373	0	0	0
2023/07/27	2037	01/02/2024	12.93	Put	Bond Future	1,726.9800	1.7270	1,658.9200	1.6589	(3.941)	0	0	2,500
2023/07/27	2037	01/02/2024	13.93	Put	Bond Future	792.2400	0.7922	755.7700	0.7558	(4.603)	0	0	2,500
2023/07/27	2037	01/02/2024	12.33	Call	Bond Future	3,902.4700	3.9025	4,015.1600	4.0152	2.888	0	0	0
2023/07/27	2037	01/02/2024	12.33	Put	Bond Future	2,748.0500	2.7481	2,652.3200	2.6523	(3.484)	0	0	0
2023/07/27	2037	01/02/2024	12.09	Put	Bond Future	3,302.5600	3.3026	3,194.1200	3.1941	(3.284)	0	0	0
2023/07/27	2037	01/02/2024			Bond Future	12.1110	76.7982	12.0719	77.0067	(0.322)	0.0000	0.0000	76,958
2023/07/27	2037	01/02/2024	13.93	Call	Bond Future	9,650.8300	9.6508	9,822.7800	9.8228	1.782	0	0	0
2023/07/27	2037	01/02/2024	12.31	Call	Bond Future	3,840.6900	3.8407	3,952.3500	3.9524	2.907	0	0	0
2023/07/27	2037	01/02/2024	12.31	Put	Bond Future	2,790.6200	2.7906	2,693.8600	2.6939	(3.467)	0	0	0
2023/07/27	2037	01/02/2024	12.32	Call	Bond Future	3,871.6400	3.8716	3,983.8200	3.9838	2.897	0	0	0
2023/07/27	2037	01/02/2024	12.32	Put	Bond Future	2,769.3700	2.7694	2,673.1300	2.6731	(3.475)	0	0	0
2023/07/27	2037	01/02/2024	12.09	Call	Bond Future	3,190.6900	3.1907	3,290.6700	3.2907	3.133	0	0	2,500
2023/07/27	2037	02/05/2024	11.44	Call	Bond Future	2,116.1500	2.1162	2,186.1200	2.1861	3.306	0	0	0
2023/07/27	2037	02/05/2024	11.44	Put	Bond Future	6,342.5300	6.3425	6,199.2900	6.1993	(2.258)	0	0	0
2023/07/27	2037	02/05/2024	11.45	Call	Bond Future	2,135.8400	2.1358	2,206.2600	2.2063	3.297	0	0	0
2023/07/27	2037	02/05/2024	11.43	Put	Bond Future	6,379.9500	6.3800	6,236.2500	6.2363	(2.252)	0	0	0
2023/07/27	2037	02/05/2024			Bond Future	12.2145	78.5432	12.1740	78.7564	(0.332)	0.0000	0.0000	0
2023/07/27	2037	02/05/2024	11.45	Put	Bond Future	6,305.5200	6.3055	6,162.7300	6.1627	(2.265)	0	0	0
2023/07/27	2037	02/05/2024	11.43	Call	Bond Future	2,096.8200	2.0968	2,166.3300	2.1663	3.315	0	0	0
2023/07/27	2037	01/08/2024	12.10	Call	Bond Future	3,838.5800	3.8386	3,939.8300	3.9398	2.638	0	0	0
2023/07/27	2037	01/08/2024	12.10	Put	Bond Future	4,988.6700	4.9887	4,871.7300	4.8717	(2.344)	0	0	0
2023/07/27	2037	01/08/2024	12.09	Call	Bond Future	3,813.1800	3.8132	3,914.0100	3.9140	2.644	0	0	0
2023/07/27	2037	01/08/2024	12.09	Put	Bond Future	5,016.0400	5.0160	4,898.6800	4.8987	(2.340)	0	0	0
2023/07/27	2037	01/08/2024			Bond Future	12.3204	76.0966	12.2782	76.3148	(0.342)	0.0000	0.0000	0
2023/07/27	2037	01/08/2024	12.11	Call	Bond Future	3,864.0600	3.8641	3,965.7300	3.9657	2.631	0	0	0
2023/07/27	2037	01/08/2024	12.11	Put	Bond Future	4,961.4300	4.9614	4,844.9100	4.8449	(2.349)	0	0	0
2023/07/27	2038	03/08/2023			Bond Future	126.4852	126.4852	126.4726	126.4726	(0.010)	0.0000	0.0000	737
2023/07/27	2038	02/11/2023			Bond Future	129.2657	129.2657	129.2526	129.2526	(0.010)	0.0000	0.0000	4,602
2023/07/27	2038	01/02/2024			Bond Future	130.2152	130.2152	130.2012	130.2012	(0.011)	0.0000	0.0000	0
2023/07/27	2038	02/05/2024			Bond Future	133.2040	133.2040	133.1899	133.1899	(0.011)	0.0000	0.0000	0
2023/07/27	2038	01/08/2024			Bond Future	134.2401	134.2401	134.2253	134.2253	(0.011)	0.0000	0.0000	0
2023/07/27	2040	03/08/2023	12.23	Call	Bond Future	899.8800	0.8999	877.7200	0.8777	(2.463)	0	0	0
2023/07/27	2040	03/08/2023	12.23	Put	Bond Future	523.2500	0.5233	465.0000	0.4650	(11.132)	0	0	0
2023/07/27	2040	03/08/2023			Bond Future	12.1647	77.8911	12.1585	77.9272	(0.051)	0.0000	0.0000	17,110
2023/07/27	2040	03/08/2023	12.21	Call	Bond Future	832.8300	0.8328	809.1800	0.8092	(2.840)	0	0	0
2023/07/27	2040	03/08/2023	12.21	Put	Bond Future	571.2600	0.5713	511.5200	0.5115	(10.458)	0	0	0
2023/07/27	2040	03/08/2023	12.22	Call	Bond Future	866.0200	0.8660	843.1000	0.8431	(2.647)	0	0	0
2023/07/27	2040	03/08/2023	12.22	Put	Bond Future	546.8900	0.5469	487.8800	0.4879	(10.790)	0	0	0
2023/07/27	2040	02/11/2023	12.60	Call	Bond Future	3,600.8300	3.6008	3,611.3700	3.6114	0.293	0	0	128

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/27	2040	02/11/2023	12.60	Put	Bond Future	1,764.4200	1.7644	1,738.2700	1.7383	(1.482)	0	0	0
2023/07/27	2040	02/11/2023	13.64	Call	Bond Future	7,762.8500	7.7628	7,786.2800	7.7863	0.302	0	0	0
2023/07/27	2040	02/11/2023	13.64	Put	Bond Future	541.2000	0.5412	527.9400	0.5279	(2.450)	0	0	128
2023/07/27	2040	02/11/2023	11.60	Put	Bond Future	4,922.7900	4.9228	4,886.0500	4.8861	(0.746)	0	0	0
2023/07/27	2040	02/11/2023	12.10	Put	Bond Future	3,014.2100	3.0142	2,981.7100	2.9817	(1.078)	0	0	0
2023/07/27	2040	02/11/2023	11.50	Call	Bond Future	778.7500	0.7788	778.2100	0.7782	(0.069)	0	0	875
2023/07/27	2040	02/11/2023	11.50	Put	Bond Future	5,385.9800	5.3860	5,348.7500	5.3488	(0.691)	0	0	0
2023/07/27	2040	02/11/2023	11.58	Call	Bond Future	903.1600	0.9032	903.0000	0.9030	(0.018)	0	0	0
2023/07/27	2040	02/11/2023	11.58	Put	Bond Future	5,013.3000	5.0133	4,976.4500	4.9764	(0.735)	0	0	0
2023/07/27	2040	02/11/2023	11.59	Call	Bond Future	919.5800	0.9196	919.4700	0.9195	(0.012)	0	0	0
2023/07/27	2040	02/11/2023			Bond Future	12.2719	79.5840	12.2655	79.6206	(0.052)	0.0000	0.0000	34,067
2023/07/27	2040	02/11/2023	12.97	Call	Bond Future	4,991.7100	4.9917	5,007.2600	5.0073	0.312	0	0	0
2023/07/27	2040	02/11/2023	12.97	Put	Bond Future	1,165.8900	1.1659	1,144.7500	1.1447	(1.813)	0	0	875
2023/07/27	2040	02/11/2023	11.60	Call	Bond Future	936.1900	0.9362	936.1400	0.9361	(0.005)	0	0	0
2023/07/27	2040	02/11/2023	11.80	Call	Bond Future	1,309.7400	1.3097	1,311.0300	1.3110	0.098	0	0	128
2023/07/27	2040	02/11/2023	11.80	Put	Bond Future	4,076.7500	4.0768	4,041.3500	4.0413	(0.868)	0	0	0
2023/07/27	2040	02/11/2023	12.10	Call	Bond Future	2,023.8400	2.0238	2,028.0300	2.0280	0.207	0	0	875
2023/07/27	2040	02/11/2023	11.59	Put	Bond Future	4,967.9100	4.9679	4,931.1100	4.9311	(0.741)	0	0	0
2023/07/27	2040	01/02/2024	12.33	Call	Bond Future	3,334.0700	3.3341	3,344.0600	3.3441	0.300	0	0	0
2023/07/27	2040	01/02/2024	12.33	Put	Bond Future	3,579.4100	3.5794	3,552.1400	3.5521	(0.762)	0	0	0
2023/07/27	2040	01/02/2024	12.34	Call	Bond Future	3,363.7800	3.3638	3,373.8500	3.3738	0.299	0	0	0
2023/07/27	2040	01/02/2024	12.34	Put	Bond Future	3,552.6900	3.5527	3,525.5000	3.5255	(0.765)	0	0	0
2023/07/27	2040	01/02/2024			Bond Future	12.3736	76.8811	12.3669	76.9184	(0.054)	0.0000	0.0000	93,216
2023/07/27	2040	01/02/2024	12.35	Call	Bond Future	3,393.6000	3.3936	3,403.7600	3.4038	0.299	0	0	0
2023/07/27	2040	01/02/2024	12.35	Put	Bond Future	3,526.1400	3.5261	3,499.0400	3.4990	(0.769)	0	0	0
2023/07/27	2040	02/05/2024	11.60	Call	Bond Future	2,046.1300	2.0461	2,052.3800	2.0524	0.305	0	0	0
2023/07/27	2040	02/05/2024	11.61	Call	Bond Future	2,065.7900	2.0658	2,072.1000	2.0721	0.305	0	0	0
2023/07/27	2040	02/05/2024	11.62	Put	Bond Future	7,090.4600	7.0905	7,058.6200	7.0586	(0.449)	0	0	0
2023/07/27	2040	02/05/2024			Bond Future	12.4805	78.6279	12.4736	78.6661	(0.055)	0.0000	0.0000	0
2023/07/27	2040	02/05/2024	11.60	Put	Bond Future	7,173.3300	7.1733	7,141.3700	7.1414	(0.446)	0	0	0
2023/07/27	2040	02/05/2024	11.61	Put	Bond Future	7,131.8000	7.1318	7,099.9000	7.0999	(0.447)	0	0	0
2023/07/27	2040	02/05/2024	11.62	Call	Bond Future	2,085.5600	2.0856	2,091.9300	2.0919	0.305	0	0	0
2023/07/27	2040	01/08/2024	12.34	Call	Bond Future	3,925.4300	3.9254	3,938.2300	3.9382	0.326	0	0	0
2023/07/27	2040	01/08/2024	12.34	Put	Bond Future	5,307.2900	5.3073	5,280.9000	5.2809	(0.497)	0	0	0
2023/07/27	2040	01/08/2024			Bond Future	12.5901	75.9328	12.5829	75.9720	(0.057)	0.0000	0.0000	0
2023/07/27	2040	01/08/2024	12.32	Call	Bond Future	3,872.4200	3.8724	3,885.0800	3.8851	0.327	0	0	0
2023/07/27	2040	01/08/2024	12.32	Put	Bond Future	5,366.4700	5.3665	5,339.9400	5.3399	(0.494)	0	0	0
2023/07/27	2040	01/08/2024	12.33	Call	Bond Future	3,899.0400	3.8990	3,911.7700	3.9118	0.326	0	0	0
2023/07/27	2040	01/08/2024	12.33	Put	Bond Future	5,336.9600	5.3370	5,310.5000	5.3105	(0.496)	0	0	0
2023/07/27	2044	03/08/2023	12.00	Call	Bond Future	201.8900	0.2019	189.7800	0.1898	(5.998)	0	0	0
2023/07/27	2044	03/08/2023	12.00	Put	Bond Future	1,615.5600	1.6156	1,509.0800	1.5091	(6.591)	0	0	4,754
2023/07/27	2044	03/08/2023	12.15	Call	Bond Future	468.7300	0.4687	462.4800	0.4625	(1.333)	0	0	0
2023/07/27	2044	03/08/2023	12.15	Put	Bond Future	991.4300	0.9914	890.8100	0.8908	(10.149)	0	0	0
2023/07/27	2044	03/08/2023	12.16	Call	Bond Future	492.1800	0.4922	486.7700	0.4868	(1.099)	0	0	0
2023/07/27	2044	03/08/2023	12.16	Put	Bond Future	956.1100	0.9561	856.3300	0.8563	(10.436)	0	0	0
2023/07/27	2044	03/08/2023			Bond Future	12.2394	74.1783	12.2232	74.2727	(0.133)	0.0000	0.0000	15,600
2023/07/27	2044	03/08/2023	11.75	Call	Bond Future	28.7600	0.0288	23.2500	0.0233	(19.159)	0	0	4,553



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/27	2044	03/08/2023	11.75	Put	Bond Future	2,967.5400	2.9675	2,867.6600	2.8677	(3.366)	0	0	3,076
2023/07/27	2044	03/08/2023	12.17	Call	Bond Future	516.3300	0.5163	511.8200	0.5118	(0.873)	0	0	0
2023/07/27	2044	03/08/2023	12.17	Put	Bond Future	921.5700	0.9216	822.6900	0.8227	(10.730)	0	0	0
2023/07/27	2044	03/08/2023	12.50	Call	Bond Future	1,696.5800	1.6966	1,741.7300	1.7417	2.661	0	0	0
2023/07/27	2044	03/08/2023	12.50	Put	Bond Future	207.8500	0.2079	158.6300	0.1586	(23.681)	0	0	9,106
2023/07/27	2044	02/11/2023	11.57	Call	Bond Future	798.3000	0.7983	811.8400	0.8118	1.696	0	0	0
2023/07/27	2044	02/11/2023	11.57	Put	Bond Future	5,461.9500	5.4620	5,379.3200	5.3793	(1.513)	0	0	0
2023/07/27	2044	02/11/2023			Bond Future	12.3433	75.7905	12.3265	75.8867	(0.136)	0.0000	0.0000	50,723
2023/07/27	2044	02/11/2023	11.55	Call	Bond Future	768.4900	0.7685	781.5600	0.7816	1.701	0	0	0
2023/07/27	2044	02/11/2023	11.55	Put	Bond Future	5,559.2300	5.5592	5,476.1300	5.4761	(1.495)	0	0	0
2023/07/27	2044	02/11/2023	11.56	Call	Bond Future	783.3000	0.7833	796.6100	0.7966	1.699	0	0	0
2023/07/27	2044	02/11/2023	11.56	Put	Bond Future	5,510.4500	5.5104	5,427.5900	5.4276	(1.504)	0	0	0
2023/07/27	2044	01/02/2024	12.29	Call	Bond Future	3,080.1600	3.0802	3,118.7700	3.1188	1.254	0	0	0
2023/07/27	2044	01/02/2024	12.29	Put	Bond Future	3,946.1000	3.9461	3,886.5200	3.8865	(1.510)	0	0	0
2023/07/27	2044	01/02/2024			Bond Future	12.4418	73.1269	12.4245	73.2250	(0.140)	0.0000	0.0000	31,797
2023/07/27	2044	01/02/2024	12.27	Call	Bond Future	3,023.5300	3.0235	3,061.6400	3.0616	1.260	0	0	0
2023/07/27	2044	01/02/2024	12.27	Put	Bond Future	4,004.8100	4.0048	3,944.7300	3.9447	(1.500)	0	0	0
2023/07/27	2044	01/02/2024	12.28	Call	Bond Future	3,051.8900	3.0519	3,090.2500	3.0902	1.257	0	0	0
2023/07/27	2044	01/02/2024	12.28	Put	Bond Future	3,975.4600	3.9755	3,915.6300	3.9156	(1.505)	0	0	0
2023/07/27	2044	02/05/2024	11.67	Call	Bond Future	2,069.0000	2.0690	2,096.2000	2.0962	1.315	0	0	0
2023/07/27	2044	02/05/2024	11.67	Put	Bond Future	7,228.5900	7.2286	7,155.2900	7.1553	(1.014)	0	0	0
2023/07/27	2044	02/05/2024			Bond Future	12.5451	74.7883	12.5271	74.8888	(0.144)	0.0000	0.0000	0
2023/07/27	2044	02/05/2024	11.65	Call	Bond Future	2,033.6600	2.0337	2,060.4700	2.0605	1.318	0	0	0
2023/07/27	2044	02/05/2024	11.65	Put	Bond Future	7,318.2100	7.3182	7,244.5200	7.2445	(1.007)	0	0	0
2023/07/27	2044	02/05/2024	11.66	Call	Bond Future	2,051.1600	2.0512	2,078.1700	2.0782	1.317	0	0	0
2023/07/27	2044	02/05/2024	11.66	Put	Bond Future	7,273.1900	7.2732	7,199.7000	7.1997	(1.010)	0	0	0
2023/07/27	2044	01/08/2024	12.28	Call	Bond Future	3,689.7200	3.6897	3,731.1300	3.7311	1.122	0	0	0
2023/07/27	2044	01/08/2024	12.28	Put	Bond Future	5,771.6600	5.7717	5,710.2200	5.7102	(1.065)	0	0	0
2023/07/27	2044	01/08/2024	12.29	Call	Bond Future	3,715.5500	3.7156	3,757.1600	3.7572	1.120	0	0	0
2023/07/27	2044	01/08/2024	12.29	Put	Bond Future	5,740.0200	5.7400	5,678.7800	5.6788	(1.067)	0	0	0
2023/07/27	2044	01/08/2024			Bond Future	12.6507	72.1300	12.6319	72.2328	(0.148)	0.0000	0.0000	0
2023/07/27	2044	01/08/2024	12.30	Call	Bond Future	3,741.4600	3.7415	3,783.2700	3.7833	1.117	0	0	0
2023/07/27	2044	01/08/2024	12.30	Put	Bond Future	5,708.5200	5.7085	5,647.4800	5.6475	(1.069)	0	0	0
2023/07/27	2046	03/08/2023			Bond Future	111.3205	111.3205	111.5804	111.5804	0.234	0.0000	0.0000	10,131
2023/07/27	2046	02/11/2023			Bond Future	111.6790	111.6790	111.9445	111.9445	0.238	0.0000	0.0000	16,070
2023/07/27	2046	01/02/2024			Bond Future	114.2371	114.2371	114.5083	114.5083	0.237	0.0000	0.0000	0
2023/07/27	2046	02/05/2024			Bond Future	114.7174	114.7174	114.9946	114.9946	0.242	0.0000	0.0000	0
2023/07/27	2046	01/08/2024			Bond Future	117.3861	117.3861	117.6699	117.6699	0.242	0.0000	0.0000	0
2023/07/27	2050	03/08/2023			Bond Future	110.7622	110.7622	111.7241	111.7241	0.868	0.0000	0.0000	9,124
2023/07/27	2050	02/11/2023			Bond Future	113.1969	113.1969	114.1798	114.1798	0.868	0.0000	0.0000	14,011
2023/07/27	2050	01/02/2024			Bond Future	113.5498	113.5498	114.5547	114.5547	0.885	0.0000	0.0000	0
2023/07/27	2050	02/05/2024			Bond Future	116.1561	116.1561	117.1841	117.1841	0.885	0.0000	0.0000	0
2023/07/27	2050	01/08/2024			Bond Future	116.5593	116.5593	117.6110	117.6110	0.902	0.0000	0.0000	0
2023/07/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	AL37	03/08/2023			Index Future	891.2790	891.2790	892.3230	892.3230	0.117	0.0000	0.0000	0
2023/07/27	AL37	02/11/2023			Index Future	910.6500	910.6500	911.7140	911.7140	0.117	0.0000	0.0000	0
2023/07/27	AL37	01/02/2024			Index Future	931.2900	931.2900	932.3760	932.3760	0.117	0.0000	0.0000	0
2023/07/27	AL37	02/05/2024			Index Future	952.4570	952.4570	953.5680	953.5680	0.117	0.0000	0.0000	0
2023/07/27	AL37	01/08/2024			Index Future	974.4140	974.4140	975.5520	975.5520	0.117	0.0000	0.0000	0
2023/07/27	AL7T	03/08/2023			Index Future	1,022.2010	1,022.2010	1,024.2380	1,024.2380	0.199	0.0000	0.0000	0
2023/07/27	AL7T	02/11/2023			Index Future	1,044.4180	1,044.4180	1,046.4960	1,046.4960	0.199	0.0000	0.0000	0
2023/07/27	AL7T	01/02/2024			Index Future	1,068.0890	1,068.0890	1,070.2130	1,070.2130	0.199	0.0000	0.0000	0
2023/07/27	AL7T	02/05/2024			Index Future	1,092.3660	1,092.3660	1,094.5380	1,094.5380	0.199	0.0000	0.0000	0
2023/07/27	AL7T	01/08/2024			Index Future	1,117.5480	1,117.5480	1,119.7720	1,119.7720	0.199	0.0000	0.0000	0
2023/07/27	ALBI	03/08/2023			Index Future	891.3560	891.3560	892.6760	892.6760	0.148	0.0000	0.0000	1
2023/07/27	ALBI	02/11/2023			Index Future	910.7290	910.7290	912.0750	912.0750	0.148	0.0000	0.0000	106
2023/07/27	ALBI	01/02/2024			Index Future	931.3710	931.3710	932.7450	932.7450	0.148	0.0000	0.0000	0
2023/07/27	ALBI	02/05/2024			Index Future	952.5390	952.5390	953.9460	953.9460	0.148	0.0000	0.0000	0
2023/07/27	ALBI	01/08/2024			Index Future	974.4990	974.4990	975.9390	975.9390	0.148	0.0000	0.0000	0
2023/07/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/07/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/07/27	ES33	03/08/2023			Bond Future	12.3723	75.2861	12.3406	75.4305	(0.256)	0.0000	0.0000	350
2023/07/27	ES33	02/11/2023			Bond Future	12.5080	73.1431	12.4751	73.2904	(0.263)	0.0000	0.0000	0
2023/07/27	ES33	01/02/2024			Bond Future	12.6389	74.8187	12.6046	74.9692	(0.271)	0.0000	0.0000	0
2023/07/27	ES33	02/05/2024			Bond Future	12.7731	72.7355	12.7373	72.8896	(0.280)	0.0000	0.0000	0
2023/07/27	ES33	01/08/2024			Bond Future	12.9078	74.4270	12.8704	74.5847	(0.290)	0.0000	0.0000	0
2023/07/27	ES42	03/08/2023			Bond Future	12.8517	71.8367	12.8302	71.9494	(0.168)	0.0000	0.0000	4,000
2023/07/27	ES42	02/11/2023			Bond Future	12.9821	69.1525	12.9597	69.2675	(0.172)	0.0000	0.0000	0
2023/07/27	ES42	01/02/2024			Bond Future	13.1022	70.7371	13.0790	70.8546	(0.177)	0.0000	0.0000	0
2023/07/27	ES42	02/05/2024			Bond Future	13.2298	68.0977	13.2057	68.2178	(0.182)	0.0000	0.0000	0
2023/07/27	ES42	01/08/2024			Bond Future	13.3556	69.6807	13.3305	69.8038	(0.188)	0.0000	0.0000	0
2023/07/27	GOVI	03/08/2023	837.21	Call	GOVI	413,910.0000	41.3910	427,010.0000	42.7010	3.165	0	0	0
2023/07/27	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GOVI	03/08/2023	837.22	Call	GOVI	413,810.0000	41.3810	426,910.0000	42.6910	3.166	0	0	0
2023/07/27	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GOVI	03/08/2023			GOVI	878.6010	878.6010	879.9110	879.9110	0.149	0.0000	0.0000	13
2023/07/27	GOVI	03/08/2023	837.23	Call	GOVI	413,710.0000	41.3710	426,810.0000	42.6810	3.166	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/27	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GOVI	02/11/2023	885.82	Call	GOVI	118,760.0000	11.8760	132,130.0000	13.2130	11.258	0	0	0
2023/07/27	GOVI	02/11/2023			GOVI	897.6960	897.6960	899.0330	899.0330	0.149	0.0000	0.0000	825
2023/07/27	GOVI	02/11/2023	885.80	Call	GOVI	118,960.0000	11.8960	132,330.0000	13.2330	11.239	0	0	0
2023/07/27	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GOVI	02/11/2023	885.81	Call	GOVI	118,860.0000	11.8860	132,230.0000	13.2230	11.249	0	0	0
2023/07/27	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GOVI	01/02/2024	880.00	Call	GOVI	380,430.0000	38.0430	394,070.0000	39.4070	3.585	0	0	0
2023/07/27	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GOVI	01/02/2024			GOVI	918.0430	918.0430	919.4070	919.4070	0.149	0.0000	0.0000	0
2023/07/27	GOVI	01/02/2024	879.98	Call	GOVI	380,630.0000	38.0630	394,270.0000	39.4270	3.584	0	0	0
2023/07/27	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GOVI	01/02/2024	879.99	Call	GOVI	380,530.0000	38.0530	394,170.0000	39.4170	3.584	0	0	0
2023/07/27	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GOVI	02/05/2024	950.97	Put	GOVI	120,620.0000	12.0620	106,660.0000	10.6660	(11.574)	0	0	0
2023/07/27	GOVI	02/05/2024	950.98	Put	GOVI	120,720.0000	12.0720	106,760.0000	10.6760	(11.564)	0	0	0
2023/07/27	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GOVI	02/05/2024			GOVI	938.9080	938.9080	940.3040	940.3040	0.149	0.0000	0.0000	0
2023/07/27	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GOVI	02/05/2024	950.99	Put	GOVI	120,820.0000	12.0820	106,860.0000	10.6860	(11.554)	0	0	0
2023/07/27	GOVI	01/08/2024	943.39	Call	GOVI	171,630.0000	17.1630	185,920.0000	18.5920	8.326	0	0	0
2023/07/27	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GOVI	01/08/2024			GOVI	960.5530	960.5530	961.9820	961.9820	0.149	0.0000	0.0000	0
2023/07/27	GOVI	01/08/2024	943.37	Call	GOVI	171,830.0000	17.1830	186,120.0000	18.6120	8.316	0	0	0
2023/07/27	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GOVI	01/08/2024	943.38	Call	GOVI	171,730.0000	17.1730	186,020.0000	18.6020	8.321	0	0	0
2023/07/27	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/07/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/07/27	IGOV	03/08/2023			Index Future	326.3310	326.3310	327.3060	327.3060	0.299	0.0000	0.0000	168
2023/07/27	IGOV	02/11/2023			Index Future	333.5050	333.5050	334.5000	334.5000	0.298	0.0000	0.0000	515
2023/07/27	IGOV	01/02/2024			Index Future	341.1430	341.1430	342.1600	342.1600	0.298	0.0000	0.0000	0
2023/07/27	IGOV	02/05/2024			Index Future	348.9740	348.9740	350.0150	350.0150	0.298	0.0000	0.0000	0
2023/07/27	IGOV	01/08/2024			Index Future	357.0940	357.0940	358.1600	358.1600	0.299	0.0000	0.0000	0
2023/07/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/07/27	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/07/27	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/07/27	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/07/27	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/07/27	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/07/27	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/07/27	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/07/27	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/27	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/07/27	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/07/27	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/07/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/07/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/07/27	JBAF	16/08/2023			Jibar Tradeable Future	8.4350	91.5650	8.4300	91.5700	(0.059)	0.0000	0.0000	0
2023/07/27	JBAF	20/09/2023			Jibar Tradeable Future	8.4300	91.5700	8.4250	91.5750	(0.059)	0.0000	0.0000	0
2023/07/27	JBAF	18/10/2023			Jibar Tradeable Future	8.4950	91.5050	8.4700	91.5300	(0.294)	0.0000	0.0000	0
2023/07/27	JBAF	15/11/2023			Jibar Tradeable Future	8.5000	91.5000	8.4750	91.5250	(0.294)	0.0000	0.0000	0
2023/07/27	JBAF	20/12/2023			Jibar Tradeable Future	8.5050	91.4950	8.4650	91.5350	(0.470)	0.0000	0.0000	0
2023/07/27	JBAF	17/01/2024			Jibar Tradeable Future	8.4700	91.5300	8.4250	91.5750	(0.531)	0.0000	0.0000	0
2023/07/27	JBAF	20/03/2024			Jibar Tradeable Future	8.4300	91.5700	8.3750	91.6250	(0.652)	0.0000	0.0000	0
2023/07/27	JBAF	19/06/2024			Jibar Tradeable Future	8.2200	91.7800	8.1450	91.8550	(0.912)	0.0000	0.0000	0
2023/07/27	JBAF	18/09/2024			Jibar Tradeable Future	8.1650	91.8350	8.0800	91.9200	(1.041)	0.0000	0.0000	0
2023/07/27	JBAF	18/12/2024			Jibar Tradeable Future	7.9450	92.0550	7.8700	92.1300	(0.944)	0.0000	0.0000	0
2023/07/27	JBAF	19/03/2025			Jibar Tradeable Future	7.8700	92.1300	7.7950	92.2050	(0.953)	0.0000	0.0000	0
2023/07/27	JBAF	18/06/2025			Jibar Tradeable Future	7.8450	92.1550	7.7850	92.2150	(0.765)	0.0000	0.0000	0
2023/07/27	R035	03/08/2023	12.00	Call	Bond Future	2,440.0100	2.4400	2,589.4100	2.5894	6.123	0	0	0
2023/07/27	R035	03/08/2023	12.00	Put	Bond Future	55.7800	0.0558	32.1900	0.0322	(42.291)	0	0	0
2023/07/27	R035	03/08/2023	12.50	Call	Bond Future	4,974.9200	4.9749	5,147.2100	5.1472	3.463	0	0	5,000
2023/07/27	R035	03/08/2023			Bond Future	11.5594	86.9793	11.5282	87.1523	(0.271)	0.0000	0.0000	28,591
2023/07/27	R035	03/08/2023	11.75	Call	Bond Future	1,297.3200	1.2973	1,397.9000	1.3979	7.753	0	0	0
2023/07/27	R035	03/08/2023	11.75	Put	Bond Future	253.9000	0.2539	181.4900	0.1815	(28.519)	0	0	4,870
2023/07/27	R035	03/08/2023	11.98	Call	Bond Future	2,341.9000	2.3419	2,488.6300	2.4886	6.265	0	0	0
2023/07/27	R035	03/08/2023	11.98	Put	Bond Future	63.7800	0.0638	37.5200	0.0375	(41.173)	0	0	0
2023/07/27	R035	03/08/2023	11.99	Call	Bond Future	2,390.8600	2.3909	2,538.9500	2.5390	6.194	0	0	0
2023/07/27	R035	03/08/2023	11.99	Put	Bond Future	59.6600	0.0597	34.7600	0.0348	(41.737)	0	0	0
2023/07/27	R035	03/08/2023	12.50	Put	Bond Future	1.0300	0.0010	0.3300	0.0003	(67.961)	0	0	0
2023/07/27	R035	02/11/2023	12.85	Call	Bond Future	6,706.0900	6.7061	6,845.9600	6.8460	2.086	0	0	0
2023/07/27	R035	02/11/2023	12.85	Put	Bond Future	607.9800	0.6080	571.3700	0.5714	(6.022)	0	0	400
2023/07/27	R035	02/11/2023	13.59	Call	Bond Future	9,826.9000	9.8269	9,985.8100	9.9858	1.617	0	0	0
2023/07/27	R035	02/11/2023	13.59	Put	Bond Future	245.0500	0.2450	227.4800	0.2275	(7.170)	0	0	731
2023/07/27	R035	02/11/2023	11.12	Call	Bond Future	1,087.6200	1.0876	1,133.2000	1.1332	4.191	0	0	400
2023/07/27	R035	02/11/2023	11.41	Call	Bond Future	1,699.6300	1.6996	1,763.1000	1.7631	3.734	0	0	0
2023/07/27	R035	02/11/2023	11.41	Put	Bond Future	3,092.4400	3.0924	2,979.4300	2.9794	(3.654)	0	0	0
2023/07/27	R035	02/11/2023	11.42	Call	Bond Future	1,723.9200	1.7239	1,788.0300	1.7880	3.719	0	0	0
2023/07/27	R035	02/11/2023	11.42	Put	Bond Future	3,061.2200	3.0612	2,948.8500	2.9488	(3.671)	0	0	0
2023/07/27	R035	02/11/2023			Bond Future	11.6637	84.3602	11.6312	84.5367	(0.278)	0.0000	0.0000	162,829
2023/07/27	R035	02/11/2023	11.43	Call	Bond Future	1,748.2400	1.7482	1,812.9900	1.8130	3.704	0	0	0
2023/07/27	R035	02/11/2023	11.43	Put	Bond Future	3,030.0700	3.0301	2,918.3400	2.9183	(3.687)	0	0	0
2023/07/27	R035	02/11/2023	11.74	Call	Bond Future	2,599.0600	2.5991	2,683.6300	2.6836	3.254	0	0	731
2023/07/27	R035	02/11/2023	11.74	Put	Bond Future	2,186.6500	2.1866	2,094.7400	2.0947	(4.203)	0	0	0
2023/07/27	R035	02/11/2023	12.24	Call	Bond Future	4,295.7900	4.2958	4,409.3400	4.4093	2.643	0	0	731
2023/07/27	R035	02/11/2023	12.24	Put	Bond Future	1,250.6500	1.2506	1,187.7200	1.1877	(5.032)	0	0	0
2023/07/27	R035	02/11/2023	11.12	Put	Bond Future	4,113.0100	4.1130	3,982.1100	3.9821	(3.183)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/27	R035	02/11/2023	10.62	Call	Bond Future	427.3100		0.4273	448.4200	0.4484	4.940	0	0	400
2023/07/27	R035	02/11/2023	10.62	Put	Bond Future	6,373.0200		6.3730	6,217.6500	6.2176	(2.438)	0	0	0
2023/07/27	R035	01/02/2024	11.12	Put	Bond Future	5,162.9300		5.1629	5,037.3800	5.0374	(2.432)	0	0	0
2023/07/27	R035	01/02/2024	12.18	Put	Bond Future	2,285.2100		2.2852	2,209.8600	2.2099	(3.297)	0	0	0
2023/07/27	R035	01/02/2024	12.19	Call	Bond Future	4,503.8500		4.5038	4,609.2300	4.6092	2.340	0	0	0
2023/07/27	R035	01/02/2024	12.19	Put	Bond Future	2,267.1500		2.2672	2,192.2100	2.1922	(3.305)	0	0	0
2023/07/27	R035	01/02/2024	10.62	Call	Bond Future	903.2800		0.9033	937.3400	0.9373	3.771	0	0	400
2023/07/27	R035	01/02/2024	10.62	Put	Bond Future	7,316.5200		7.3165	7,170.2600	7.1703	(1.999)	0	0	0
2023/07/27	R035	01/02/2024			Bond Future	11.7620		86.2726	11.7283	86.4529	(0.287)	0.0000	0.0000	0
2023/07/27	R035	01/02/2024	12.20	Call	Bond Future	4,536.9100		4.5369	4,642.7300	4.6427	2.332	0	0	0
2023/07/27	R035	01/02/2024	12.20	Put	Bond Future	2,248.9800		2.2490	2,174.4800	2.1745	(3.313)	0	0	0
2023/07/27	R035	01/02/2024	13.46	Call	Bond Future	9,207.3500		9.2074	9,353.6300	9.3536	1.589	0	0	0
2023/07/27	R035	01/02/2024	13.46	Put	Bond Future	817.5000		0.8175	783.4600	0.7835	(4.164)	0	0	400
2023/07/27	R035	01/02/2024	11.12	Call	Bond Future	1,639.9900		1.6400	1,694.7600	1.6948	3.340	0	0	400
2023/07/27	R035	01/02/2024	12.18	Call	Bond Future	4,470.6200		4.4706	4,575.5900	4.5756	2.348	0	0	0
2023/07/27	R035	02/05/2024	11.20	Call	Bond Future	2,275.9400		2.2759	2,339.5500	2.3396	2.795	0	0	0
2023/07/27	R035	02/05/2024	11.20	Put	Bond Future	5,813.8200		5.8138	5,693.0200	5.6930	(2.078)	0	0	0
2023/07/27	R035	02/05/2024	11.19	Call	Bond Future	2,255.4800		2.2555	2,318.6900	2.3187	2.803	0	0	0
2023/07/27	R035	02/05/2024	11.19	Put	Bond Future	5,848.9300		5.8489	5,727.7300	5.7277	(2.072)	0	0	0
2023/07/27	R035	02/05/2024			Bond Future	11.8559		83.7189	11.8207	83.9033	(0.296)	0.0000	0.0000	0
2023/07/27	R035	02/05/2024	11.21	Call	Bond Future	2,296.5000		2.2965	2,360.5200	2.3605	2.788	0	0	0
2023/07/27	R035	02/05/2024	11.21	Put	Bond Future	5,778.8700		5.7789	5,658.4800	5.6585	(2.083)	0	0	0
2023/07/27	R035	01/08/2024	11.80	Call	Bond Future	3,894.8800		3.8949	3,983.4900	3.9835	2.275	0	0	0
2023/07/27	R035	01/08/2024	11.80	Put	Bond Future	4,661.8100		4.6618	4,561.6500	4.5617	(2.149)	0	0	0
2023/07/27	R035	01/08/2024	11.81	Call	Bond Future	3,921.3200		3.9213	4,010.3000	4.0103	2.269	0	0	0
2023/07/27	R035	01/08/2024	11.79	Put	Bond Future	4,687.6100		4.6876	4,587.0800	4.5871	(2.145)	0	0	0
2023/07/27	R035	01/08/2024			Bond Future	11.9481		85.6479	11.9114	85.8367	(0.306)	0.0000	0.0000	0
2023/07/27	R035	01/08/2024	11.81	Put	Bond Future	4,636.1300		4.6361	4,536.3400	4.5363	(2.152)	0	0	0
2023/07/27	R035	01/08/2024	11.79	Call	Bond Future	3,868.5200		3.8685	3,956.7600	3.9568	2.281	0	0	0
2023/07/27	R053	03/08/2023	12.72	Call	Bond Future	4,099.1300		4.0991	4,278.5100	4.2785	4.376	0	0	0
2023/07/27	R053	03/08/2023	12.72	Put	Bond Future	51.8500		0.0518	29.7100	0.0297	(42.700)	0	0	0
2023/07/27	R053	03/08/2023			Bond Future	12.1696		99.7533	12.1433	99.9548	(0.216)	0.0000	0.0000	0
2023/07/27	R053	03/08/2023	12.70	Call	Bond Future	3,964.7400		3.9647	4,141.6900	4.1417	4.463	0	0	0
2023/07/27	R053	03/08/2023	12.70	Put	Bond Future	58.9400		0.0589	34.3700	0.0344	(41.686)	0	0	0
2023/07/27	R053	03/08/2023	12.71	Call	Bond Future	4,031.8900		4.0319	4,210.0700	4.2101	4.419	0	0	0
2023/07/27	R053	03/08/2023	12.71	Put	Bond Future	55.3000		0.0553	31.9600	0.0320	(42.206)	0	0	0
2023/07/27	R053	02/11/2023	12.81	Call	Bond Future	5,827.0200		5.8270	5,952.6800	5.9527	2.157	0	0	0
2023/07/27	R053	02/11/2023	12.81	Put	Bond Future	1,938.0800		1.9381	1,858.1800	1.8582	(4.123)	0	0	0
2023/07/27	R053	02/11/2023	12.82	Call	Bond Future	5,875.8600		5.8759	6,002.1100	6.0021	2.149	0	0	0
2023/07/27	R053	02/11/2023	12.82	Put	Bond Future	1,917.2900		1.9173	1,837.9800	1.8380	(4.137)	0	0	0
2023/07/27	R053	02/11/2023			Bond Future	12.2732		96.0563	12.2460	96.2618	(0.222)	0.0000	0.0000	5,189
2023/07/27	R053	02/11/2023	12.83	Call	Bond Future	5,924.9900		5.9250	6,051.8300	6.0518	2.141	0	0	0
2023/07/27	R053	02/11/2023	12.83	Put	Bond Future	1,896.8800		1.8969	1,818.1600	1.8182	(4.150)	0	0	0
2023/07/27	R053	01/02/2024	12.92	Call	Bond Future	7,079.7900		7.0798	7,204.9700	7.2050	1.768	0	0	0
2023/07/27	R053	01/02/2024	12.93	Call	Bond Future	7,125.8600		7.1259	7,251.4800	7.2515	1.763	0	0	0
2023/07/27	R053	01/02/2024	12.94	Put	Bond Future	3,097.4700		3.0975	3,013.4900	3.0135	(2.711)	0	0	0
2023/07/27	R053	01/02/2024			Bond Future	12.3682		98.2342	12.3399	98.4442	(0.228)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/27	R053	01/02/2024	12.92	Put	Bond Future	3,142.4700	3.1425	3,057.6100	3.0576	(2.700)	0	0	0
2023/07/27	R053	01/02/2024	12.93	Put	Bond Future	3,120.0200	3.1200	3,035.6000	3.0356	(2.706)	0	0	0
2023/07/27	R053	01/02/2024	12.94	Call	Bond Future	7,171.7400	7.1717	7,297.8000	7.2978	1.758	0	0	0
2023/07/27	R053	02/05/2024	13.02	Put	Bond Future	4,020.1100	4.0201	3,932.6000	3.9326	(2.177)	0	0	0
2023/07/27	R053	02/05/2024	13.03	Put	Bond Future	3,996.2000	3.9962	3,909.0700	3.9091	(2.180)	0	0	0
2023/07/27	R053	02/05/2024	13.04	Call	Bond Future	7,995.8100	7.9958	8,123.9200	8.1239	1.602	0	0	0
2023/07/27	R053	02/05/2024			Bond Future	12.4667	94.6001	12.4374	94.8149	(0.235)	0.0000	0.0000	0
2023/07/27	R053	02/05/2024	13.02	Call	Bond Future	7,908.8400	7.9088	8,036.2000	8.0362	1.610	0	0	0
2023/07/27	R053	02/05/2024	13.03	Call	Bond Future	7,952.4500	7.9525	8,080.1900	8.0802	1.606	0	0	0
2023/07/27	R053	02/05/2024	13.04	Put	Bond Future	3,972.1400	3.9721	3,885.3800	3.8854	(2.184)	0	0	0
2023/07/27	R053	01/08/2024	13.13	Call	Bond Future	8,556.8700	8.5569	8,687.2900	8.6873	1.524	0	0	0
2023/07/27	R053	01/08/2024	13.13	Put	Bond Future	4,641.6400	4.6416	4,552.2300	4.5522	(1.926)	0	0	0
2023/07/27	R053	01/08/2024	13.14	Call	Bond Future	8,598.7700	8.5988	8,729.5300	8.7295	1.521	0	0	0
2023/07/27	R053	01/08/2024	13.14	Put	Bond Future	4,617.0800	4.6171	4,528.0100	4.5280	(1.929)	0	0	0
2023/07/27	R053	01/08/2024			Bond Future	12.5644	96.7794	12.5339	96.9992	(0.242)	0.0000	0.0000	0
2023/07/27	R053	01/08/2024	13.15	Call	Bond Future	8,641.0800	8.6411	8,772.1800	8.7722	1.517	0	0	0
2023/07/27	R053	01/08/2024	13.15	Put	Bond Future	4,593.0300	4.5930	4,504.3000	4.5043	(1.932)	0	0	0
2023/07/27	R186	03/08/2023	9.73	Put	Bond Future	0.9600	0.0010	0.3500	0.0004	(63.542)	0	0	0
2023/07/27	R186	03/08/2023	9.74	Call	Bond Future	2,368.8300	2.3688	2,443.1000	2.4431	3.135	0	0	0
2023/07/27	R186	03/08/2023	9.74	Put	Bond Future	0.8800	0.0009	0.3200	0.0003	(63.636)	0	0	0
2023/07/27	R186	03/08/2023			Bond Future	8.9223	105.8600	8.8969	105.9348	(0.285)	0.0000	0.0000	14,864
2023/07/27	R186	03/08/2023	9.73	Call	Bond Future	2,340.3600	2.3404	2,414.5800	2.4146	3.171	0	0	0
2023/07/27	R186	03/08/2023	9.75	Call	Bond Future	2,397.3000	2.3973	2,471.6100	2.4716	3.100	0	0	0
2023/07/27	R186	03/08/2023	9.75	Put	Bond Future	0.8100	0.0008	0.2900	0.0003	(64.198)	0	0	0
2023/07/27	R186	02/11/2023	9.40	Call	Bond Future	1,790.4000	1.7904	1,839.1700	1.8392	2.724	0	0	0
2023/07/27	R186	02/11/2023	9.40	Put	Bond Future	511.4500	0.5115	484.0600	0.4841	(5.355)	0	0	0
2023/07/27	R186	02/11/2023	9.15	Call	Bond Future	1,336.6900	1.3367	1,377.7900	1.3778	3.075	0	0	1,715
2023/07/27	R186	02/11/2023			Bond Future	8.9303	108.1607	8.9025	108.2369	(0.311)	0.0000	0.0000	133,930
2023/07/27	R186	02/11/2023	10.42	Call	Bond Future	4,089.2400	4.0892	4,157.6900	4.1577	1.674	0	0	0
2023/07/27	R186	02/11/2023	10.42	Put	Bond Future	100.3000	0.1003	92.5900	0.0926	(7.687)	0	0	1,715
2023/07/27	R186	02/11/2023	9.15	Put	Bond Future	735.9800	0.7360	700.9200	0.7009	(4.764)	0	0	0
2023/07/27	R186	02/11/2023	9.38	Call	Bond Future	1,751.7200	1.7517	1,799.9100	1.7999	2.751	0	0	0
2023/07/27	R186	02/11/2023	9.38	Put	Bond Future	526.8200	0.5268	498.8500	0.4988	(5.309)	0	0	0
2023/07/27	R186	02/11/2023	9.39	Call	Bond Future	1,770.9200	1.7709	1,819.4000	1.8194	2.738	0	0	0
2023/07/27	R186	02/11/2023	9.39	Put	Bond Future	518.9900	0.5190	491.3100	0.4913	(5.333)	0	0	0
2023/07/27	R186	01/02/2024	9.51	Call	Bond Future	2,283.0200	2.2830	2,332.6700	2.3327	2.175	0	0	0
2023/07/27	R186	01/02/2024	9.52	Put	Bond Future	737.8300	0.7378	710.0700	0.7101	(3.762)	0	0	0
2023/07/27	R186	01/02/2024	9.50	Call	Bond Future	2,265.0200	2.2650	2,314.4800	2.3145	2.184	0	0	0
2023/07/27	R186	01/02/2024			Bond Future	8.9010	105.3014	8.8706	105.3790	(0.342)	0.0000	0.0000	0
2023/07/27	R186	01/02/2024	9.51	Put	Bond Future	744.5300	0.7445	716.5700	0.7166	(3.755)	0	0	0
2023/07/27	R186	01/02/2024	9.52	Call	Bond Future	2,301.3400	2.3013	2,351.1900	2.3512	2.166	0	0	0
2023/07/27	R186	01/02/2024	9.50	Put	Bond Future	751.5600	0.7516	723.4100	0.7234	(3.746)	0	0	0
2023/07/27	R186	02/05/2024	10.40	Call	Bond Future	4,024.1400	4.0241	4,085.9400	4.0859	1.536	0	0	0
2023/07/27	R186	02/05/2024	10.40	Put	Bond Future	488.7300	0.4887	471.0500	0.4710	(3.618)	0	0	2,030
2023/07/27	R186	02/05/2024	8.01	Call	Bond Future	543.2300	0.5432	563.3800	0.5634	3.709	0	0	0
2023/07/27	R186	02/05/2024	8.01	Put	Bond Future	2,576.1100	2.5761	2,516.7800	2.5168	(2.303)	0	0	0
2023/07/27	R186	02/05/2024	9.73	Put	Bond Future	782.8300	0.7828	756.7600	0.7568	(3.330)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/27	R186	02/05/2024			Bond Future	8.8636		107.6942	8.8298	107.7736	(0.381)	0.0000	0.0000	0
2023/07/27	R186	02/05/2024	8.00	Call	Bond Future	535.9500		0.5359	555.9000	0.5559	3.722	0	0	0
2023/07/27	R186	02/05/2024	8.00	Put	Bond Future	2,592.9500		2.5930	2,533.4200	2.5334	(2.296)	0	0	0
2023/07/27	R186	02/05/2024	9.73	Call	Bond Future	2,795.6400		2.7956	2,849.0500	2.8490	1.910	0	0	2,030
2023/07/27	R186	02/05/2024	7.99	Call	Bond Future	529.9800		0.5300	549.7500	0.5498	3.730	0	0	0
2023/07/27	R186	02/05/2024	7.99	Put	Bond Future	2,611.1000		2.6111	2,551.3900	2.5514	(2.287)	0	0	0
2023/07/27	R186	01/08/2024	8.70	Put	Bond Future	1,584.0300		1.5840	1,540.3300	1.5403	(2.759)	0	0	0
2023/07/27	R186	01/08/2024	8.68	Call	Bond Future	1,338.1200		1.3381	1,375.4500	1.3754	2.790	0	0	0
2023/07/27	R186	01/08/2024	8.69	Call	Bond Future	1,350.2800		1.3503	1,387.7900	1.3878	2.778	0	0	0
2023/07/27	R186	01/08/2024			Bond Future	8.8030		104.8643	8.7652	104.9458	(0.430)	0.0000	0.0000	0
2023/07/27	R186	01/08/2024	8.70	Call	Bond Future	1,362.0600		1.3621	1,399.7700	1.3998	2.769	0	0	0
2023/07/27	R186	01/08/2024	8.68	Put	Bond Future	1,603.2500		1.6032	1,559.1700	1.5592	(2.749)	0	0	0
2023/07/27	R186	01/08/2024	8.69	Put	Bond Future	1,593.8300		1.5938	1,549.9300	1.5499	(2.754)	0	0	0
2023/07/27	R197	03/08/2023			Bond Future	334.7112		334.7112	334.7107	334.7107	0.000	0.0000	0.0000	44
2023/07/27	R197	02/11/2023			Bond Future	342.0690		342.0690	342.0675	342.0675	0.000	0.0000	0.0000	0
2023/07/27	R202	03/08/2023			Bond Future	249.3212		249.3212	250.7994	250.7994	0.593	0.0000	0.0000	5,054
2023/07/27	R202	02/11/2023			Bond Future	254.8019		254.8019	256.3119	256.3119	0.593	0.0000	0.0000	4,746
2023/07/27	R202	01/02/2024			Bond Future	255.6852		255.6852	257.2287	257.2287	0.604	0.0000	0.0000	460
2023/07/27	R202	02/05/2024			Bond Future	261.5539		261.5539	263.1332	263.1332	0.604	0.0000	0.0000	0
2023/07/27	R202	01/08/2024			Bond Future	262.5549		262.5549	264.1703	264.1703	0.615	0.0000	0.0000	0
2023/07/27	R209	03/08/2023	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,730
2023/07/27	R209	03/08/2023	10.00	Put	Bond Future	8,548.9000		8.5489	8,397.6200	8.3976	(1.770)	0	0	0
2023/07/27	R209	03/08/2023	10.70	Call	Bond Future	0.0700		0.0001	0.0400	0.0000	(42.857)	0	0	1,730
2023/07/27	R209	03/08/2023	11.95	Put	Bond Future	100.1400		0.1001	64.1200	0.0641	(35.970)	0	0	0
2023/07/27	R209	03/08/2023	12.00	Call	Bond Future	1,884.8400		1.8848	2,007.7400	2.0077	6.520	0	0	0
2023/07/27	R209	03/08/2023	12.00	Put	Bond Future	73.2100		0.0732	44.8300	0.0448	(38.765)	0	0	1,750
2023/07/27	R209	03/08/2023	11.25	Put	Bond Future	1,877.9200		1.8779	1,726.3200	1.7263	(8.073)	0	0	0
2023/07/27	R209	03/08/2023	11.93	Call	Bond Future	1,597.5200		1.5975	1,709.3800	1.7094	7.002	0	0	0
2023/07/27	R209	03/08/2023	11.94	Call	Bond Future	1,637.7800		1.6378	1,751.3600	1.7514	6.935	0	0	0
2023/07/27	R209	03/08/2023			Bond Future	11.6186		67.0738	11.5875	67.2251	(0.268)	0.0000	0.0000	7,550
2023/07/27	R209	03/08/2023	10.70	Put	Bond Future	4,672.2200		4.6722	4,520.9100	4.5209	(3.239)	0	0	0
2023/07/27	R209	03/08/2023	10.75	Call	Bond Future	0.1500		0.0002	0.0900	0.0001	(40.000)	0	0	7,000
2023/07/27	R209	03/08/2023	10.75	Put	Bond Future	4,406.2300		4.4062	4,254.8900	4.2549	(3.435)	0	0	0
2023/07/27	R209	03/08/2023	11.95	Call	Bond Future	1,678.3100		1.6783	1,793.5700	1.7936	6.868	0	0	0
2023/07/27	R209	03/08/2023	11.25	Call	Bond Future	56.9200		0.0569	56.6000	0.0566	(0.562)	0	0	7,000
2023/07/27	R209	03/08/2023	11.93	Put	Bond Future	113.0700		0.1131	73.6500	0.0737	(34.863)	0	0	0
2023/07/27	R209	03/08/2023	11.94	Put	Bond Future	106.4400		0.1064	68.7400	0.0687	(35.419)	0	0	0
2023/07/27	R209	02/11/2023	11.34	Call	Bond Future	1,259.6900		1.2597	1,308.8700	1.3089	3.904	0	0	0
2023/07/27	R209	02/11/2023	11.34	Put	Bond Future	3,067.1400		3.0671	2,961.9900	2.9620	(3.428)	0	0	0
2023/07/27	R209	02/11/2023	11.33	Call	Bond Future	1,240.6000		1.2406	1,289.2200	1.2892	3.919	0	0	0
2023/07/27	R209	02/11/2023	11.33	Put	Bond Future	3,097.7200		3.0977	2,992.0100	2.9920	(3.413)	0	0	0
2023/07/27	R209	02/11/2023			Bond Future	11.7111		65.3783	11.6788	65.5326	(0.275)	0.0000	0.0000	28,549
2023/07/27	R209	02/11/2023	11.35	Call	Bond Future	1,279.0900		1.2791	1,328.8200	1.3288	3.888	0	0	0
2023/07/27	R209	02/11/2023	11.35	Put	Bond Future	3,036.9200		3.0369	2,932.3200	2.9323	(3.444)	0	0	0
2023/07/27	R209	01/02/2024	12.13	Put	Bond Future	2,145.4000		2.1454	2,076.7900	2.0768	(3.198)	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
2023/07/27	R209	01/02/2024	12.14	Call	Bond Future	3,731.3400	3.7313	3,820.7800	3.8208	2.397	0	0	0
2023/07/27	R209	01/02/2024	12.14	Put	Bond Future	2,128.2100	2.1282	2,059.9900	2.0600	(3.206)	0	0	0
2023/07/27	R209	01/02/2024			Bond Future	11.7943	66.8605	11.7609	67.0182	(0.283)	0.0000	0.0000	1,690
2023/07/27	R209	01/02/2024	12.13	Call	Bond Future	3,702.9500	3.7030	3,792.0000	3.7920	2.405	0	0	0
2023/07/27	R209	01/02/2024	12.12	Call	Bond Future	3,674.4400	3.6744	3,763.1000	3.7631	2.413	0	0	0
2023/07/27	R209	01/02/2024	12.12	Put	Bond Future	2,162.5300	2.1625	2,093.5300	2.0935	(3.191)	0	0	0
2023/07/27	R209	02/05/2024	11.18	Call	Bond Future	1,933.2000	1.9332	1,987.5000	1.9875	2.809	0	0	0
2023/07/27	R209	02/05/2024	11.18	Put	Bond Future	5,313.4400	5.3134	5,206.4700	5.2065	(2.013)	0	0	0
2023/07/27	R209	02/05/2024	11.17	Call	Bond Future	1,915.7000	1.9157	1,969.6500	1.9697	2.816	0	0	0
2023/07/27	R209	02/05/2024	11.17	Put	Bond Future	5,345.9000	5.3459	5,238.5800	5.2386	(2.008)	0	0	0
2023/07/27	R209	02/05/2024			Bond Future	11.8810	65.2260	11.8464	65.3873	(0.291)	0.0000	0.0000	0
2023/07/27	R209	02/05/2024	11.19	Call	Bond Future	1,951.0100	1.9510	2,005.6600	2.0057	2.801	0	0	0
2023/07/27	R209	02/05/2024	11.19	Put	Bond Future	5,281.3500	5.2813	5,174.7300	5.1747	(2.019)	0	0	0
2023/07/27	R209	01/08/2024	11.79	Put	Bond Future	4,278.3200	4.2783	4,190.3500	4.1904	(2.056)	0	0	0
2023/07/27	R209	01/08/2024	11.80	Call	Bond Future	3,481.9700	3.4820	3,559.3800	3.5594	2.223	0	0	0
2023/07/27	R209	01/08/2024	11.80	Put	Bond Future	4,254.7800	4.2548	4,167.1300	4.1671	(2.060)	0	0	0
2023/07/27	R209	01/08/2024			Bond Future	11.9668	66.7288	11.9310	66.8939	(0.300)	0.0000	0.0000	0
2023/07/27	R209	01/08/2024	11.79	Call	Bond Future	3,458.7800	3.4588	3,535.8700	3.5359	2.229	0	0	0
2023/07/27	R209	01/08/2024	11.78	Call	Bond Future	3,435.6600	3.4357	3,512.4300	3.5124	2.235	0	0	0
2023/07/27	R209	01/08/2024	11.78	Put	Bond Future	4,301.9700	4.3020	4,213.6800	4.2137	(2.052)	0	0	0
2023/07/27	R210	03/08/2023			Bond Future	225.0449	225.0449	224.8532	224.8532	(0.085)	0.0000	0.0000	350
2023/07/27	R210	02/11/2023			Bond Future	226.8258	226.8258	226.6294	226.6294	(0.087)	0.0000	0.0000	70
2023/07/27	R210	01/02/2024			Bond Future	232.0211	232.0211	231.8196	231.8196	(0.087)	0.0000	0.0000	300
2023/07/27	R210	02/05/2024			Bond Future	234.1001	234.1001	233.8937	233.8937	(0.088)	0.0000	0.0000	0
2023/07/27	R210	01/08/2024			Bond Future	239.5465	239.5465	239.3355	239.3355	(0.088)	0.0000	0.0000	0
2023/07/27	R213	03/08/2023	11.62	Put	Bond Future	1.3300	0.0013	0.4400	0.0004	(66.917)	0	0	0
2023/07/27	R213	03/08/2023	11.63	Call	Bond Future	4,187.7700	4.1878	4,348.7100	4.3487	3.843	0	0	0
2023/07/27	R213	03/08/2023			Bond Future	10.6628	84.3599	10.6267	84.5217	(0.339)	0.0000	0.0000	4,288
2023/07/27	R213	03/08/2023	11.61	Call	Bond Future	4,104.2100	4.1042	4,265.0300	4.2650	3.918	0	0	0
2023/07/27	R213	03/08/2023	11.61	Put	Bond Future	1.4300	0.0014	0.4800	0.0005	(66.434)	0	0	0
2023/07/27	R213	03/08/2023	11.62	Call	Bond Future	4,146.0100	4.1460	4,306.8900	4.3069	3.880	0	0	0
2023/07/27	R213	03/08/2023	11.63	Put	Bond Future	1.2300	0.0012	0.4000	0.0004	(67.480)	0	0	0
2023/07/27	R213	02/11/2023	11.13	Call	Bond Future	2,822.8500	2.8229	2,921.7200	2.9217	3.502	0	0	0
2023/07/27	R213	02/11/2023	11.13	Put	Bond Future	1,179.0700	1.1791	1,112.9100	1.1129	(5.611)	0	0	0
2023/07/27	R213	02/11/2023	10.94	Call	Bond Future	2,307.9900	2.3080	2,395.8600	2.3959	3.807	0	0	731
2023/07/27	R213	02/11/2023	10.94	Put	Bond Future	1,478.3300	1.4783	1,401.1700	1.4012	(5.219)	0	0	0
2023/07/27	R213	02/11/2023			Bond Future	10.7488	82.6367	10.7111	82.8017	(0.351)	0.0000	0.0000	30,298
2023/07/27	R213	02/11/2023	11.44	Call	Bond Future	3,754.2600	3.7543	3,869.0900	3.8691	3.059	0	0	731
2023/07/27	R213	02/11/2023	11.44	Put	Bond Future	804.3700	0.8044	754.1700	0.7542	(6.241)	0	0	0
2023/07/27	R213	02/11/2023	12.70	Call	Bond Future	8,138.7800	8.1388	8,290.7500	8.2908	1.867	0	0	0
2023/07/27	R213	02/11/2023	12.70	Put	Bond Future	151.1600	0.1512	138.1000	0.1381	(8.640)	0	0	731
2023/07/27	R213	02/11/2023	11.11	Call	Bond Future	2,766.5200	2.7665	2,864.2700	2.8643	3.533	0	0	0
2023/07/27	R213	02/11/2023	11.11	Put	Bond Future	1,207.9500	1.2080	1,140.6700	1.1407	(5.570)	0	0	0
2023/07/27	R213	02/11/2023	11.12	Call	Bond Future	2,794.5400	2.7945	2,892.8600	2.8929	3.518	0	0	0
2023/07/27	R213	02/11/2023	11.12	Put	Bond Future	1,193.3500	1.1933	1,126.6400	1.1266	(5.590)	0	0	0
2023/07/27	R213	01/02/2024	11.70	Call	Bond Future	4,828.6600	4.8287	4,945.1200	4.9451	2.412	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
2023/07/27	R213	01/02/2024	11.70	Put	Bond Future	1,210.3500	1.2103	1,158.2500	1.1583	(4.305)	0	0	0
2023/07/27	R213	01/02/2024	11.71	Call	Bond Future	4,858.6700	4.8587	4,975.4700	4.9755	2.404	0	0	0
2023/07/27	R213	01/02/2024	11.71	Put	Bond Future	1,200.1300	1.2001	1,148.3700	1.1484	(4.313)	0	0	0
2023/07/27	R213	01/02/2024			Bond Future	10.8263	84.5099	10.7867	84.6784	(0.365)	0.0000	0.0000	0
2023/07/27	R213	01/02/2024	11.72	Call	Bond Future	4,888.9400	4.8889	5,006.0800	5.0061	2.396	0	0	0
2023/07/27	R213	01/02/2024	11.72	Put	Bond Future	1,190.2000	1.1902	1,138.7800	1.1388	(4.320)	0	0	0
2023/07/27	R213	02/05/2024	10.30	Call	Bond Future	1,782.2100	1.7822	1,843.4400	1.8434	3.436	0	0	0
2023/07/27	R213	02/05/2024	10.30	Put	Bond Future	4,319.8500	4.3199	4,208.6300	4.2086	(2.575)	0	0	0
2023/07/27	R213	02/05/2024			Bond Future	10.8989	82.8699	10.8574	83.0424	(0.380)	0.0000	0.0000	0
2023/07/27	R213	02/05/2024	10.28	Call	Bond Future	1,750.2500	1.7503	1,810.7000	1.8107	3.454	0	0	0
2023/07/27	R213	02/05/2024	10.28	Put	Bond Future	4,374.3300	4.3743	4,262.3300	4.2623	(2.560)	0	0	0
2023/07/27	R213	02/05/2024	10.29	Call	Bond Future	1,766.1900	1.7662	1,827.0300	1.8270	3.445	0	0	0
2023/07/27	R213	02/05/2024	10.29	Put	Bond Future	4,347.0400	4.3470	4,235.4300	4.2354	(2.567)	0	0	0
2023/07/27	R213	01/08/2024	10.86	Call	Bond Future	2,953.3500	2.9533	3,037.5200	3.0375	2.850	0	0	0
2023/07/27	R213	01/08/2024	10.86	Put	Bond Future	3,393.4300	3.3934	3,301.1000	3.3011	(2.721)	0	0	0
2023/07/27	R213	01/08/2024	10.87	Call	Bond Future	2,974.5100	2.9745	3,059.0400	3.0590	2.842	0	0	0
2023/07/27	R213	01/08/2024	10.87	Put	Bond Future	3,373.8200	3.3738	3,281.8500	3.2819	(2.726)	0	0	0
2023/07/27	R213	01/08/2024			Bond Future	10.9683	84.7796	10.9248	84.9561	(0.397)	0.0000	0.0000	0
2023/07/27	R213	01/08/2024	10.88	Call	Bond Future	2,995.7400	2.9957	3,080.6300	3.0806	2.834	0	0	0
2023/07/27	R213	01/08/2024	10.88	Put	Bond Future	3,354.3100	3.3543	3,262.7000	3.2627	(2.731)	0	0	0
2023/07/27	R214	03/08/2023	12.14	Call	Bond Future	997.7300	0.9977	1,037.2500	1.0372	3.961	0	0	0
2023/07/27	R214	03/08/2023	12.14	Put	Bond Future	310.3000	0.3103	245.7100	0.2457	(20.815)	0	0	0
2023/07/27	R214	03/08/2023	12.15	Call	Bond Future	1,031.1500	1.0311	1,072.4200	1.0724	4.002	0	0	0
2023/07/27	R214	03/08/2023	12.15	Put	Bond Future	295.4900	0.2955	232.6500	0.2327	(21.266)	0	0	0
2023/07/27	R214	03/08/2023			Bond Future	11.9988	62.9257	11.9777	63.0298	(0.176)	0.0000	0.0000	14,094
2023/07/27	R214	03/08/2023	12.16	Call	Bond Future	1,065.1000	1.0651	1,108.1100	1.1081	4.038	0	0	0
2023/07/27	R214	03/08/2023	12.16	Put	Bond Future	281.2800	0.2813	220.1800	0.2202	(21.722)	0	0	0
2023/07/27	R214	02/11/2023	11.45	Put	Bond Future	4,088.8100	4.0888	4,003.7400	4.0037	(2.081)	0	0	0
2023/07/27	R214	02/11/2023	11.46	Call	Bond Future	835.4500	0.8355	856.9000	0.8569	2.567	0	0	0
2023/07/27	R214	02/11/2023	11.46	Put	Bond Future	4,050.7800	4.0508	3,966.0300	3.9660	(2.092)	0	0	0
2023/07/27	R214	02/11/2023			Bond Future	12.0963	60.9906	12.0744	61.0968	(0.181)	0.0000	0.0000	13,140
2023/07/27	R214	02/11/2023	11.45	Call	Bond Future	820.8300	0.8208	841.9600	0.8420	2.574	0	0	0
2023/07/27	R214	02/11/2023	11.47	Call	Bond Future	850.2400	0.8502	872.0100	0.8720	2.560	0	0	0
2023/07/27	R214	02/11/2023	11.47	Put	Bond Future	4,012.9800	4.0130	3,928.5500	3.9286	(2.104)	0	0	0
2023/07/27	R214	01/02/2024	12.16	Call	Bond Future	2,856.1500	2.8562	2,904.6900	2.9047	1.699	0	0	0
2023/07/27	R214	01/02/2024	12.16	Put	Bond Future	2,993.4900	2.9935	2,933.6300	2.9336	(2.000)	0	0	0
2023/07/27	R214	01/02/2024			Bond Future	12.1886	62.3732	12.1660	62.4816	(0.185)	0.0000	0.0000	0
2023/07/27	R214	01/02/2024	12.14	Call	Bond Future	2,805.4700	2.8055	2,853.4500	2.8535	1.710	0	0	0
2023/07/27	R214	01/02/2024	12.14	Put	Bond Future	3,039.1200	3.0391	2,978.7000	2.9787	(1.988)	0	0	0
2023/07/27	R214	01/02/2024	12.15	Call	Bond Future	2,830.7600	2.8308	2,879.0200	2.8790	1.705	0	0	0
2023/07/27	R214	01/02/2024	12.15	Put	Bond Future	3,016.2300	3.0162	2,956.0900	2.9561	(1.994)	0	0	0
2023/07/27	R214	02/05/2024	11.46	Call	Bond Future	1,787.4700	1.7875	1,820.3800	1.8204	1.841	0	0	0
2023/07/27	R214	02/05/2024	11.46	Put	Bond Future	5,859.4600	5.8595	5,781.4300	5.7814	(1.332)	0	0	0
2023/07/27	R214	02/05/2024	11.47	Call	Bond Future	1,802.9700	1.8030	1,836.1100	1.8361	1.838	0	0	0
2023/07/27	R214	02/05/2024	11.47	Put	Bond Future	5,822.5200	5.8225	5,744.7200	5.7447	(1.336)	0	0	0
2023/07/27	R214	02/05/2024			Bond Future	12.2763	60.4844	12.2530	60.5953	(0.190)	0.0000	0.0000	0
2023/07/27	R214	02/05/2024	11.48	Call	Bond Future	1,818.3600	1.8184	1,851.7300	1.8517	1.835	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
2023/07/27	R214	02/05/2024	11.48	Put	Bond Future	5,785.5300	5.7855	5,707.9600	5.7080	(1.341)	0	0	0
2023/07/27	R214	01/08/2024	12.18	Call	Bond Future	3,469.8600	3.4699	3,521.2300	3.5212	1.480	0	0	0
2023/07/27	R214	01/08/2024	12.18	Put	Bond Future	4,333.6700	4.3337	4,271.4900	4.2715	(1.435)	0	0	0
2023/07/27	R214	01/08/2024			Bond Future	12.3623	61.8781	12.3381	61.9916	(0.196)	0.0000	0.0000	0
2023/07/27	R214	01/08/2024	12.16	Call	Bond Future	3,423.6900	3.4237	3,474.6200	3.4746	1.488	0	0	0
2023/07/27	R214	01/08/2024	12.16	Put	Bond Future	4,383.4400	4.3834	4,320.8200	4.3208	(1.429)	0	0	0
2023/07/27	R214	01/08/2024	12.17	Call	Bond Future	3,446.6200	3.4466	3,497.7700	3.4978	1.484	0	0	0
2023/07/27	R214	01/08/2024	12.17	Put	Bond Future	4,358.3700	4.3584	4,295.9700	4.2960	(1.432)	0	0	0
2023/07/27	R248	03/08/2023	11.80	Call	Bond Future	87.6300	0.0876	74.5300	0.0745	(14.949)	0	0	1,053
2023/07/27	R248	03/08/2023	11.80	Put	Bond Future	2,282.5500	2.2825	2,202.7500	2.2028	(3.496)	0	0	0
2023/07/27	R248	03/08/2023	12.11	Call	Bond Future	577.8300	0.5778	561.7800	0.5618	(2.778)	0	0	0
2023/07/27	R248	03/08/2023	12.11	Put	Bond Future	872.6700	0.8727	789.9200	0.7899	(9.482)	0	0	0
2023/07/27	R248	03/08/2023			Bond Future	12.1594	77.3186	12.1482	77.3853	(0.092)	0.0000	0.0000	48,932
2023/07/27	R248	03/08/2023	12.09	Call	Bond Future	526.0700	0.5261	508.8600	0.5089	(3.271)	0	0	0
2023/07/27	R248	03/08/2023	12.09	Put	Bond Future	940.9400	0.9409	857.0300	0.8570	(8.918)	0	0	0
2023/07/27	R248	03/08/2023	12.10	Call	Bond Future	551.5700	0.5516	534.9200	0.5349	(3.019)	0	0	0
2023/07/27	R248	03/08/2023	12.10	Put	Bond Future	906.3800	0.9064	823.0300	0.8230	(9.196)	0	0	0
2023/07/27	R248	03/08/2023	12.30	Call	Bond Future	1,215.2000	1.2152	1,219.6600	1.2197	0.367	0	0	1,053
2023/07/27	R248	03/08/2023	12.30	Put	Bond Future	386.6900	0.3867	324.4500	0.3245	(16.096)	0	0	0
2023/07/27	R248	03/08/2023	13.20	Call	Bond Future	5,759.4600	5.7595	5,825.5900	5.8256	1.148	0	0	0
2023/07/27	R248	03/08/2023	13.20	Put	Bond Future	0.9500	0.0010	0.3800	0.0004	(60.000)	0	0	1,053
2023/07/27	R248	02/11/2023	12.50	Call	Bond Future	3,399.4700	3.3995	3,427.1200	3.4271	0.813	0	0	207
2023/07/27	R248	02/11/2023	13.60	Call	Bond Future	7,756.2200	7.7562	7,805.4000	7.8054	0.634	0	0	0
2023/07/27	R248	02/11/2023	13.60	Put	Bond Future	606.6000	0.6066	587.8400	0.5878	(3.093)	0	0	207
2023/07/27	R248	02/11/2023	11.47	Call	Bond Future	789.6700	0.7897	795.9400	0.7959	0.794	0	0	0
2023/07/27	R248	02/11/2023	11.48	Call	Bond Future	803.3200	0.8033	809.7300	0.8097	0.798	0	0	0
2023/07/27	R248	02/11/2023	11.49	Put	Bond Future	5,609.2900	5.6093	5,547.9100	5.5479	(1.094)	0	0	0
2023/07/27	R248	02/11/2023			Bond Future	12.2629	74.5531	12.2513	74.6211	(0.094)	0.0000	0.0000	232,305
2023/07/27	R248	02/11/2023	11.80	Call	Bond Future	1,391.4600	1.3915	1,403.3100	1.4033	0.852	0	0	207
2023/07/27	R248	02/11/2023	11.80	Put	Bond Future	4,196.9200	4.1969	4,140.8300	4.1408	(1.336)	0	0	0
2023/07/27	R248	02/11/2023	12.50	Put	Bond Future	2,032.5800	2.0326	1,992.2900	1.9923	(1.982)	0	0	0
2023/07/27	R248	02/11/2023	11.47	Put	Bond Future	5,713.0000	5.7130	5,651.3300	5.6513	(1.079)	0	0	0
2023/07/27	R248	02/11/2023	11.48	Put	Bond Future	5,660.9600	5.6610	5,599.4300	5.5994	(1.087)	0	0	0
2023/07/27	R248	02/11/2023	11.49	Call	Bond Future	817.2500	0.8172	823.8100	0.8238	0.803	0	0	0
2023/07/27	R248	01/02/2024	12.14	Call	Bond Future	2,950.9400	2.9509	2,973.9800	2.9740	0.781	0	0	0
2023/07/27	R248	01/02/2024	12.14	Put	Bond Future	4,251.3200	4.2513	4,205.0900	4.2051	(1.087)	0	0	0
2023/07/27	R248	01/02/2024	12.15	Call	Bond Future	2,979.0600	2.9791	3,002.2700	3.0023	0.779	0	0	0
2023/07/27	R248	01/02/2024	12.15	Put	Bond Future	4,219.8700	4.2199	4,173.8100	4.1738	(1.092)	0	0	0
2023/07/27	R248	01/02/2024			Bond Future	12.3616	76.2432	12.3496	76.3125	(0.097)	0.0000	0.0000	0
2023/07/27	R248	01/02/2024	12.16	Call	Bond Future	3,007.3100	3.0073	3,030.6900	3.0307	0.777	0	0	0
2023/07/27	R248	01/02/2024	12.16	Put	Bond Future	4,188.6300	4.1886	4,142.7400	4.1427	(1.096)	0	0	0
2023/07/27	R248	02/05/2024	11.46	Call	Bond Future	1,926.4000	1.9264	1,941.9700	1.9420	0.808	0	0	0
2023/07/27	R248	02/05/2024	11.47	Call	Bond Future	1,943.4900	1.9435	1,959.1900	1.9592	0.808	0	0	0
2023/07/27	R248	02/05/2024	11.48	Put	Bond Future	7,924.9200	7.9249	7,869.8300	7.8698	(0.695)	0	0	0
2023/07/27	R248	02/05/2024			Bond Future	12.4555	73.5252	12.4431	73.5961	(0.100)	0.0000	0.0000	0
2023/07/27	R248	02/05/2024	11.46	Put	Bond Future	8,021.6400	8.0216	7,966.2900	7.9663	(0.690)	0	0	0
2023/07/27	R248	02/05/2024	11.47	Put	Bond Future	7,973.0700	7.9731	7,917.8500	7.9178	(0.693)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/07/27	R248	02/05/2024	11.48	Call	Bond Future	1,960.9000	1.9609	1,976.7300	1.9767	0.807	0	0	0
2023/07/27	R248	01/08/2024	12.30	Call	Bond Future	4,107.4600	4.1075	4,136.3300	4.1363	0.703	0	0	0
2023/07/27	R248	01/08/2024	12.30	Put	Bond Future	5,527.0200	5.5270	5,483.2800	5.4833	(0.791)	0	0	0
2023/07/27	R248	01/08/2024	12.31	Call	Bond Future	4,135.0800	4.1351	4,164.1000	4.1641	0.702	0	0	0
2023/07/27	R248	01/08/2024	12.31	Put	Bond Future	5,496.4600	5.4965	5,452.8700	5.4529	(0.793)	0	0	0
2023/07/27	R248	01/08/2024			Bond Future	12.5481	75.2192	12.5352	75.2918	(0.103)	0.0000	0.0000	13,000
2023/07/27	R248	01/08/2024	12.32	Call	Bond Future	4,162.7800	4.1628	4,191.9300	4.1919	0.700	0	0	0
2023/07/27	R248	01/08/2024	12.32	Put	Bond Future	5,466.0600	5.4661	5,422.6000	5.4226	(0.795)	0	0	0

**Total**

**1834191**