



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 03/08/2023 TO 03/08/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	2025	03/08/2023		Bond Future	169.3845	169.3845	169.3746	169.3746	(0.006)	0.0000	0.0000	0
2023/08/03	2025	02/11/2023		Bond Future	173.1362	173.1362	173.1367	173.1367	0.000	0.0000	0.0000	5,566
2023/08/03	2025	01/02/2024		Bond Future	175.2886	175.2886	175.2969	175.2969	0.005	0.0000	0.0000	214
2023/08/03	2025	02/05/2024		Bond Future	179.2834	179.2834	179.2944	179.2944	0.006	0.0000	0.0000	0
2023/08/03	2025	01/08/2024		Bond Future	181.6046	181.6046	181.5827	181.5827	(0.012)	0.0000	0.0000	0
2023/08/03	2029	03/08/2023		Bond Future	123.6732	123.6732	123.6596	123.6596	(0.011)	0.0000	0.0000	0
2023/08/03	2029	02/11/2023		Bond Future	125.0831	125.0831	125.0441	125.0441	(0.031)	0.0000	0.0000	1,287

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	2029	01/02/2024			Bond Future	127.9290	127.9290	127.8947	127.8947	(0.027)	0.0000	0.0000	728
2023/08/03	2029	02/05/2024			Bond Future	129.4832	129.4832	129.4500	129.4500	(0.026)	0.0000	0.0000	0
2023/08/03	2029	01/08/2024			Bond Future	132.4814	132.4814	132.4234	132.4234	(0.044)	0.0000	0.0000	0
2023/08/03	2030	03/08/2023	10.40	Call	Bond Future	241.2200	0.2412	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	2030	03/08/2023	10.65	Call	Bond Future	1,192.3900	1.1924	916.2300	0.9162	(23.160)	0	0	0
2023/08/03	2030	03/08/2023	10.65	Put	Bond Future	0.6700	0.0007	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	2030	03/08/2023	11.34	Call	Bond Future	4,052.7900	4.0528	3,777.3000	3.7773	(6.798)	0	0	0
2023/08/03	2030	03/08/2023	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2030	03/08/2023	12.89	Call	Bond Future	10,062.0000	10.0620	9,786.5100	9.7865	(2.738)	0	0	0
2023/08/03	2030	03/08/2023	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2030	03/08/2023	11.35	Call	Bond Future	4,093.3800	4.0934	3,817.8900	3.8179	(6.730)	0	0	0
2023/08/03	2030	03/08/2023	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2030	03/08/2023			Bond Future	10.3709	89.1835	10.4350	88.9080	0.618	0.0000	0.0000	0
2023/08/03	2030	03/08/2023	10.40	Put	Bond Future	116.0200	0.1160	150.2900	0.1503	29.538	0	0	0
2023/08/03	2030	03/08/2023	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2030	03/08/2023	11.36	Call	Bond Future	4,133.9500	4.1339	3,858.4600	3.8585	(6.664)	0	0	0
2023/08/03	2030	03/08/2023	12.59	Call	Bond Future	8,942.1200	8.9421	8,666.6300	8.6666	(3.081)	0	0	0
2023/08/03	2030	03/08/2023	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2030	02/11/2023	12.27	Put	Bond Future	133.1800	0.1332	148.8800	0.1489	11.789	0	0	500
2023/08/03	2030	02/11/2023	11.43	Call	Bond Future	4,466.3300	4.4663	4,217.5800	4.2176	(5.569)	0	0	0
2023/08/03	2030	02/11/2023	11.43	Put	Bond Future	458.1500	0.4581	507.3100	0.5073	10.730	0	0	500
2023/08/03	2030	02/11/2023	10.80	Call	Bond Future	2,549.5500	2.5496	2,352.7800	2.3528	(7.718)	0	0	0
2023/08/03	2030	02/11/2023	10.80	Put	Bond Future	1,074.5600	1.0746	1,175.7000	1.1757	9.412	0	0	0
2023/08/03	2030	02/11/2023	10.81	Call	Bond Future	2,576.7600	2.5768	2,378.9600	2.3790	(7.676)	0	0	0
2023/08/03	2030	02/11/2023	10.81	Put	Bond Future	1,060.8300	1.0608	1,160.9400	1.1609	9.437	0	0	0
2023/08/03	2030	02/11/2023	10.07	Call	Bond Future	971.5400	0.9715	860.6100	0.8606	(11.418)	0	0	800
2023/08/03	2030	02/11/2023	10.07	Put	Bond Future	2,551.4500	2.5515	2,738.4300	2.7384	7.328	0	0	0
2023/08/03	2030	02/11/2023	10.39	Call	Bond Future	1,556.9300	1.5569	1,406.8800	1.4069	(9.638)	0	0	500
2023/08/03	2030	02/11/2023	9.57	Call	Bond Future	401.9100	0.4019	343.8400	0.3438	(14.449)	0	0	800
2023/08/03	2030	02/11/2023	9.57	Put	Bond Future	4,151.4100	4.1514	4,391.2500	4.3913	5.777	0	0	0
2023/08/03	2030	02/11/2023			Bond Future	10.4436	91.1366	10.5150	90.8387	0.683	0.0000	0.0000	91,297
2023/08/03	2030	02/11/2023	12.27	Call	Bond Future	7,377.1500	7.3772	7,094.9400	7.0949	(3.825)	0	0	0
2023/08/03	2030	02/11/2023	11.12	Call	Bond Future	3,477.1600	3.4772	3,250.6400	3.2506	(6.515)	0	0	500
2023/08/03	2030	02/11/2023	11.12	Put	Bond Future	703.7900	0.7038	775.1800	0.7752	10.144	0	0	0
2023/08/03	2030	02/11/2023	11.57	Call	Bond Future	4,934.1600	4.9342	4,677.4000	4.6774	(5.204)	0	0	0
2023/08/03	2030	02/11/2023	11.57	Put	Bond Future	375.6200	0.3756	416.7700	0.4168	10.955	0	0	800
2023/08/03	2030	02/11/2023	10.82	Call	Bond Future	2,604.1000	2.6041	2,405.2700	2.4053	(7.635)	0	0	0
2023/08/03	2030	02/11/2023	10.82	Put	Bond Future	1,047.2500	1.0472	1,146.3300	1.1463	9.461	0	0	0
2023/08/03	2030	02/11/2023	10.39	Put	Bond Future	1,781.5400	1.7815	1,929.4000	1.9294	8.300	0	0	0
2023/08/03	2030	02/11/2023	10.62	Call	Bond Future	2,082.9900	2.0830	1,905.7900	1.9058	(8.507)	0	0	500
2023/08/03	2030	02/11/2023	10.62	Put	Bond Future	1,349.1200	1.3491	1,469.8300	1.4698	8.947	0	0	0
2023/08/03	2030	02/11/2023	9.89	Call	Bond Future	720.0000	0.7200	630.0100	0.6300	(12.499)	0	0	500
2023/08/03	2030	02/11/2023	9.89	Put	Bond Future	3,073.5900	3.0736	3,281.5100	3.2815	6.765	0	0	0
2023/08/03	2030	01/02/2024	11.86	Put	Bond Future	731.5200	0.7315	786.6600	0.7867	7.538	0	0	500
2023/08/03	2030	01/02/2024	12.10	Put	Bond Future	591.5500	0.5916	637.0500	0.6370	7.692	0	0	400
2023/08/03	2030	01/02/2024	11.37	Call	Bond Future	4,523.4300	4.5234	4,303.1700	4.3032	(4.869)	0	0	0
2023/08/03	2030	01/02/2024	11.37	Put	Bond Future	1,123.2300	1.1232	1,203.4900	1.2035	7.145	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	2030	01/02/2024	11.85	Call	Bond Future	5,966.8200	5.9668	5,721.8800	5.7219	(4.105)	0	0	0
2023/08/03	2030	01/02/2024	11.85	Put	Bond Future	738.0600	0.7381	793.6400	0.7936	7.531	0	0	500
2023/08/03	2030	01/02/2024	10.16	Call	Bond Future	1,630.1300	1.6301	1,503.1900	1.5032	(7.787)	0	0	200
2023/08/03	2030	01/02/2024	10.16	Put	Bond Future	3,066.3200	3.0663	3,239.9000	3.2399	5.661	0	0	0
2023/08/03	2030	01/02/2024	11.00	Call	Bond Future	3,500.5600	3.5006	3,304.5800	3.3046	(5.599)	0	0	0
2023/08/03	2030	01/02/2024	9.93	Call	Bond Future	1,258.4000	1.2584	1,151.4300	1.1514	(8.500)	0	0	1,360
2023/08/03	2030	01/02/2024	9.93	Put	Bond Future	3,652.1700	3.6522	3,845.7200	3.8457	5.300	0	0	0
2023/08/03	2030	01/02/2024	10.00	Call	Bond Future	1,363.5600	1.3636	1,250.5900	1.2506	(8.285)	0	0	500
2023/08/03	2030	01/02/2024	10.00	Put	Bond Future	3,464.5600	3.4646	3,652.1100	3.6521	5.413	0	0	0
2023/08/03	2030	01/02/2024	9.57	Put	Bond Future	4,729.7500	4.7298	4,952.1100	4.9521	4.701	0	0	0
2023/08/03	2030	01/02/2024	9.89	Put	Bond Future	3,762.4500	3.7625	3,959.3900	3.9594	5.234	0	0	0
2023/08/03	2030	01/02/2024			Bond Future	10.5107	89.1825	10.5850	88.8819	0.707	0.0000	0.0000	0
2023/08/03	2030	01/02/2024	11.86	Call	Bond Future	5,997.8500	5.9978	5,752.4700	5.7525	(4.091)	0	0	0
2023/08/03	2030	01/02/2024	12.10	Call	Bond Future	6,753.2600	6.7533	6,498.2400	6.4982	(3.776)	0	0	0
2023/08/03	2030	01/02/2024	11.75	Call	Bond Future	5,657.9800	5.6580	5,417.5700	5.4176	(4.249)	0	0	0
2023/08/03	2030	01/02/2024	11.75	Put	Bond Future	806.0900	0.8061	866.2000	0.8662	7.457	0	0	200
2023/08/03	2030	01/02/2024	11.31	Call	Bond Future	4,351.0500	4.3511	4,134.4100	4.1344	(4.979)	0	0	0
2023/08/03	2030	01/02/2024	11.31	Put	Bond Future	1,182.9300	1.1829	1,266.8100	1.2668	7.091	0	0	1,360
2023/08/03	2030	01/02/2024	11.35	Call	Bond Future	4,465.8800	4.4659	4,246.8200	4.2468	(4.905)	0	0	0
2023/08/03	2030	01/02/2024	11.35	Put	Bond Future	1,142.9500	1.1430	1,224.4100	1.2244	7.127	0	0	0
2023/08/03	2030	01/02/2024	11.36	Call	Bond Future	4,494.6200	4.4946	4,274.9600	4.2750	(4.887)	0	0	0
2023/08/03	2030	01/02/2024	11.36	Put	Bond Future	1,133.0500	1.1331	1,213.9100	1.2139	7.136	0	0	0
2023/08/03	2030	01/02/2024	10.39	Call	Bond Future	2,066.5000	2.0665	1,919.4500	1.9194	(7.116)	0	0	500
2023/08/03	2030	01/02/2024	10.39	Put	Bond Future	2,557.5800	2.5576	2,711.0500	2.7111	6.001	0	0	0
2023/08/03	2030	01/02/2024	11.00	Put	Bond Future	1,544.1500	1.5441	1,648.6900	1.6487	6.770	0	0	700
2023/08/03	2030	01/02/2024	10.07	Call	Bond Future	1,476.7000	1.4767	1,357.6400	1.3576	(8.063)	0	0	400
2023/08/03	2030	01/02/2024	10.07	Put	Bond Future	3,286.1000	3.2861	3,467.5600	3.4676	5.522	0	0	0
2023/08/03	2030	01/02/2024	9.57	Call	Bond Future	811.6500	0.8117	733.4900	0.7335	(9.630)	0	0	400
2023/08/03	2030	01/02/2024	9.89	Call	Bond Future	1,200.8600	1.2009	1,097.2800	1.0973	(8.625)	0	0	500
2023/08/03	2030	02/05/2024	11.12	Put	Bond Future	1,934.1500	1.9341	2,045.2300	2.0452	5.743	0	0	0
2023/08/03	2030	02/05/2024	12.38	Call	Bond Future	7,507.5000	7.5075	7,253.9200	7.2539	(3.378)	0	0	0
2023/08/03	2030	02/05/2024	12.38	Put	Bond Future	804.5500	0.8045	857.0200	0.8570	6.522	0	0	1,080
2023/08/03	2030	02/05/2024	10.62	Call	Bond Future	2,816.9100	2.8169	2,654.7000	2.6547	(5.758)	0	0	500
2023/08/03	2030	02/05/2024	10.62	Put	Bond Future	2,689.4400	2.6894	2,833.2800	2.8333	5.348	0	0	0
2023/08/03	2030	02/05/2024	10.82	Call	Bond Future	3,266.3600	3.2664	3,090.4600	3.0905	(5.385)	0	0	1,080
2023/08/03	2030	02/05/2024	10.82	Put	Bond Future	2,359.4500	2.3594	2,489.6000	2.4896	5.516	0	0	0
2023/08/03	2030	02/05/2024	9.81	Call	Bond Future	1,366.3500	1.3663	1,263.3100	1.2633	(7.541)	0	0	0
2023/08/03	2030	02/05/2024	9.81	Put	Bond Future	4,484.6600	4.4847	4,687.6700	4.6877	4.527	0	0	0
2023/08/03	2030	02/05/2024	9.82	Call	Bond Future	1,380.3600	1.3804	1,276.6000	1.2766	(7.517)	0	0	0
2023/08/03	2030	02/05/2024	9.82	Put	Bond Future	4,457.7100	4.4577	4,660.0000	4.6600	4.538	0	0	0
2023/08/03	2030	02/05/2024	9.66	Call	Bond Future	1,172.4700	1.1725	1,079.9200	1.0799	(7.894)	0	0	1,000
2023/08/03	2030	02/05/2024	9.66	Put	Bond Future	4,907.9000	4.9079	5,121.4000	5.1214	4.350	0	0	0
2023/08/03	2030	02/05/2024			Bond Future	10.5875	91.1938	10.6656	90.8877	0.738	0.0000	0.0000	0
2023/08/03	2030	02/05/2024	13.15	Call	Bond Future	9,772.6600	9.7727	9,495.2300	9.4952	(2.839)	0	0	0
2023/08/03	2030	02/05/2024	13.15	Put	Bond Future	384.8500	0.3848	413.4700	0.4135	7.437	0	0	500
2023/08/03	2030	02/05/2024	11.12	Call	Bond Future	3,994.3200	3.9943	3,799.3500	3.7994	(4.881)	0	0	500
2023/08/03	2030	02/05/2024	11.94	Call	Bond Future	6,231.6600	6.2317	5,995.0200	5.9950	(3.797)	0	0	0
2023/08/03	2030	02/05/2024	11.94	Put	Bond Future	1,113.9500	1.1139	1,183.3600	1.1834	6.231	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	2030	02/05/2024	10.16	Call	Bond Future	1,913.1000	1.9131	1,784.3800	1.7844	(6.728)	0	0	1,000
2023/08/03	2030	02/05/2024	10.16	Put	Bond Future	3,611.1500	3.6112	3,788.4800	3.7885	4.911	0	0	0
2023/08/03	2030	02/05/2024	9.83	Call	Bond Future	1,394.1800	1.3942	1,289.7000	1.2897	(7.494)	0	0	0
2023/08/03	2030	02/05/2024	9.83	Put	Bond Future	4,430.5900	4.4306	4,632.1600	4.6322	4.550	0	0	0
2023/08/03	2030	01/08/2024	10.37	Call	Bond Future	2,392.5000	2.3925	2,241.2000	2.2412	(6.324)	0	0	0
2023/08/03	2030	01/08/2024	10.37	Put	Bond Future	3,514.1900	3.5142	3,693.1900	3.6932	5.094	0	0	0
2023/08/03	2030	01/08/2024	10.38	Call	Bond Future	2,410.9500	2.4109	2,258.9400	2.2589	(6.305)	0	0	0
2023/08/03	2030	01/08/2024	10.38	Put	Bond Future	3,494.1500	3.4942	3,672.4400	3.6724	5.103	0	0	0
2023/08/03	2030	01/08/2024			Bond Future	10.6636	89.2790	10.7509	88.9487	0.819	0.0000	0.0000	0
2023/08/03	2030	01/08/2024	10.39	Call	Bond Future	2,429.8300	2.4298	2,277.1100	2.2771	(6.285)	0	0	0
2023/08/03	2030	01/08/2024	10.39	Put	Bond Future	3,474.5500	3.4745	3,652.1300	3.6521	5.111	0	0	0
2023/08/03	2032	03/08/2023	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2032	03/08/2023	9.60	Put	Bond Future	7,390.0000	7.3900	7,728.2600	7.7283	4.577	0	0	0
2023/08/03	2032	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2032	03/08/2023	10.30	Put	Bond Future	3,649.1000	3.6491	3,987.3600	3.9874	9.270	0	0	0
2023/08/03	2032	03/08/2023	12.04	Call	Bond Future	4,826.0100	4.8260	4,487.7500	4.4877	(7.009)	0	0	0
2023/08/03	2032	03/08/2023	12.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2032	03/08/2023	11.77	Call	Bond Future	3,583.2500	3.5832	3,244.9900	3.2450	(9.440)	0	0	0
2023/08/03	2032	03/08/2023	11.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2032	03/08/2023	11.90	Call	Bond Future	4,184.7900	4.1848	3,846.5300	3.8465	(8.083)	0	0	0
2023/08/03	2032	03/08/2023	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2032	03/08/2023	11.55	Call	Bond Future	2,551.6800	2.5517	2,213.4200	2.2134	(13.256)	0	0	0
2023/08/03	2032	03/08/2023	11.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2032	03/08/2023			Bond Future	11.0211	87.7099	11.0900	87.3717	0.625	0.0000	0.0000	0
2023/08/03	2032	03/08/2023	11.45	Call	Bond Future	2,077.0800	2.0771	1,738.8000	1.7388	(16.286)	0	0	0
2023/08/03	2032	03/08/2023	11.45	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	2032	03/08/2023	12.00	Call	Bond Future	4,643.5000	4.6435	4,305.2400	4.3052	(7.285)	0	0	0
2023/08/03	2032	03/08/2023	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2032	03/08/2023	11.76	Call	Bond Future	3,536.7300	3.5367	3,198.4700	3.1985	(9.564)	0	0	0
2023/08/03	2032	03/08/2023	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2032	03/08/2023	11.50	Call	Bond Future	2,314.8200	2.3148	1,976.5600	1.9766	(14.613)	0	0	0
2023/08/03	2032	03/08/2023	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2032	03/08/2023	11.75	Call	Bond Future	3,490.1800	3.4902	3,151.9200	3.1519	(9.692)	0	0	0
2023/08/03	2032	03/08/2023	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2032	02/11/2023	11.90	Call	Bond Future	4,419.6100	4.4196	4,114.4400	4.1144	(6.905)	0	0	0
2023/08/03	2032	02/11/2023	11.90	Put	Bond Future	737.3000	0.7373	822.4500	0.8225	11.549	0	0	0
2023/08/03	2032	02/11/2023	11.50	Put	Bond Future	1,230.5200	1.2305	1,361.0000	1.3610	10.604	0	0	500
2023/08/03	2032	02/11/2023	11.24	Call	Bond Future	2,300.2100	2.3002	2,076.7600	2.0768	(9.714)	0	0	0
2023/08/03	2032	02/11/2023	11.24	Put	Bond Future	1,689.4800	1.6895	1,856.3500	1.8563	9.877	0	0	0
2023/08/03	2032	02/11/2023	11.00	Call	Bond Future	1,685.4700	1.6855	1,499.0800	1.4991	(11.059)	0	0	0
2023/08/03	2032	02/11/2023	11.00	Put	Bond Future	2,229.5400	2.2295	2,433.4700	2.4335	9.147	0	0	500
2023/08/03	2032	02/11/2023	11.09	Put	Bond Future	2,013.2400	2.0132	2,202.9800	2.2030	9.425	0	0	0
2023/08/03	2032	02/11/2023	10.58	Put	Bond Future	3,486.7300	3.4867	3,756.7300	3.7567	7.744	0	0	0
2023/08/03	2032	02/11/2023	10.59	Call	Bond Future	886.7500	0.8867	764.9400	0.7649	(13.737)	0	0	500
2023/08/03	2032	02/11/2023	10.59	Put	Bond Future	3,452.0600	3.4521	3,720.5700	3.7206	7.778	0	0	0
2023/08/03	2032	02/11/2023	10.71	Call	Bond Future	1,087.3400	1.0873	947.0500	0.9470	(12.902)	0	0	500
2023/08/03	2032	02/11/2023	10.35	Call	Bond Future	569.2000	0.5692	481.1400	0.4811	(15.471)	0	0	7,750

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	2032	02/11/2023			Bond Future	11.1125	85.4681	11.1939	85.0777	0.732	0.0000	0.0000	199,431
2023/08/03	2032	02/11/2023	12.26	Call	Bond Future	5,750.1700	5.7502	5,415.4900	5.4155	(5.820)	0	0	0
2023/08/03	2032	02/11/2023	12.26	Put	Bond Future	454.6000	0.4546	510.2400	0.5102	12.239	0	0	500
2023/08/03	2032	02/11/2023	11.50	Call	Bond Future	3,069.2400	3.0692	2,809.4000	2.8094	(8.466)	0	0	0
2023/08/03	2032	02/11/2023	11.60	Call	Bond Future	3,390.5800	3.3906	3,118.1500	3.1181	(8.035)	0	0	0
2023/08/03	2032	02/11/2023	11.60	Put	Bond Future	1,085.8300	1.0858	1,203.7200	1.2037	10.857	0	0	15,500
2023/08/03	2032	02/11/2023	11.78	Call	Bond Future	3,997.4200	3.9974	3,704.4200	3.7044	(7.330)	0	0	0
2023/08/03	2032	02/11/2023	11.78	Put	Bond Future	862.4600	0.8625	959.7800	0.9598	11.284	0	0	500
2023/08/03	2032	02/11/2023	11.23	Call	Bond Future	2,272.6300	2.2726	2,050.6700	2.0507	(9.767)	0	0	0
2023/08/03	2032	02/11/2023	11.23	Put	Bond Future	1,709.6100	1.7096	1,877.9700	1.8780	9.848	0	0	0
2023/08/03	2032	02/11/2023	11.28	Call	Bond Future	2,411.9300	2.4119	2,182.5800	2.1826	(9.509)	0	0	0
2023/08/03	2032	02/11/2023	11.28	Put	Bond Future	1,610.7300	1.6107	1,771.7000	1.7717	9.994	0	0	500
2023/08/03	2032	02/11/2023	11.09	Call	Bond Future	1,904.6400	1.9046	1,704.0600	1.7041	(10.531)	0	0	500
2023/08/03	2032	02/11/2023	11.22	Call	Bond Future	2,245.3800	2.2454	2,024.9200	2.0249	(9.818)	0	0	0
2023/08/03	2032	02/11/2023	11.22	Put	Bond Future	1,730.1000	1.7301	1,899.9600	1.9000	9.818	0	0	0
2023/08/03	2032	02/11/2023	10.58	Call	Bond Future	871.3400	0.8713	751.0200	0.7510	(13.809)	0	0	500
2023/08/03	2032	02/11/2023	10.71	Put	Bond Future	3,054.6500	3.0546	3,304.6800	3.3047	8.185	0	0	0
2023/08/03	2032	02/11/2023	10.35	Put	Bond Future	4,346.7500	4.3468	4,649.0100	4.6490	6.954	0	0	0
2023/08/03	2032	01/02/2024	12.73	Call	Bond Future	7,631.1700	7.6312	7,302.2800	7.3023	(4.310)	0	0	0
2023/08/03	2032	01/02/2024	12.73	Put	Bond Future	802.9800	0.8030	869.4500	0.8694	8.278	0	0	500
2023/08/03	2032	01/02/2024	11.84	Call	Bond Future	4,629.6600	4.6297	4,360.2300	4.3602	(5.820)	0	0	0
2023/08/03	2032	01/02/2024	11.84	Put	Bond Future	1,676.8500	1.6769	1,802.7800	1.8028	7.510	0	0	0
2023/08/03	2032	01/02/2024	12.50	Call	Bond Future	6,823.0600	6.8231	6,506.6100	6.5066	(4.638)	0	0	0
2023/08/03	2032	01/02/2024	11.09	Call	Bond Future	2,531.2300	2.5312	2,335.8200	2.3358	(7.720)	0	0	500
2023/08/03	2032	01/02/2024	11.09	Put	Bond Future	3,043.1600	3.0432	3,243.1100	3.2431	6.570	0	0	0
2023/08/03	2032	01/02/2024	11.75	Call	Bond Future	4,350.7200	4.3507	4,089.0700	4.0891	(6.014)	0	0	0
2023/08/03	2032	01/02/2024	11.75	Put	Bond Future	1,803.8100	1.8038	1,937.5200	1.9375	7.413	0	0	200
2023/08/03	2032	01/02/2024	11.83	Call	Bond Future	4,598.2100	4.5982	4,329.6200	4.3296	(5.841)	0	0	0
2023/08/03	2032	01/02/2024	11.83	Put	Bond Future	1,690.3700	1.6904	1,817.1400	1.8171	7.500	0	0	0
2023/08/03	2032	01/02/2024	10.59	Call	Bond Future	1,491.0500	1.4910	1,351.6000	1.3516	(9.352)	0	0	500
2023/08/03	2032	01/02/2024	10.78	Call	Bond Future	1,845.8300	1.8458	1,685.1500	1.6851	(8.705)	0	0	200
2023/08/03	2032	01/02/2024	10.01	Call	Bond Future	709.6300	0.7096	628.3400	0.6283	(11.455)	0	0	1,200
2023/08/03	2032	01/02/2024	10.01	Put	Bond Future	6,555.0200	6.5550	6,869.0900	6.8691	4.791	0	0	0
2023/08/03	2032	01/02/2024			Bond Future	11.1983	87.3924	11.2825	86.9970	0.752	0.0000	0.0000	0
2023/08/03	2032	01/02/2024	12.62	Call	Bond Future	7,242.7600	7.2428	6,919.5900	6.9196	(4.462)	0	0	0
2023/08/03	2032	01/02/2024	12.62	Put	Bond Future	880.2300	0.8802	952.4200	0.9524	8.201	0	0	1,200
2023/08/03	2032	01/02/2024	11.85	Call	Bond Future	4,660.9700	4.6610	4,390.6900	4.3907	(5.799)	0	0	0
2023/08/03	2032	01/02/2024	11.85	Put	Bond Future	1,663.2200	1.6632	1,788.3000	1.7883	7.520	0	0	0
2023/08/03	2032	01/02/2024	12.50	Put	Bond Future	972.7400	0.9727	1,051.6500	1.0517	8.112	0	0	200
2023/08/03	2032	01/02/2024	10.59	Put	Bond Future	4,419.9300	4.4199	4,675.8400	4.6758	5.790	0	0	0
2023/08/03	2032	01/02/2024	10.76	Call	Bond Future	1,805.8200	1.8058	1,647.3900	1.6474	(8.773)	0	0	1,200
2023/08/03	2032	01/02/2024	10.76	Put	Bond Future	3,903.0300	3.9030	4,139.9600	4.1400	6.070	0	0	0
2023/08/03	2032	01/02/2024	10.78	Put	Bond Future	3,845.8800	3.8459	4,080.5600	4.0806	6.102	0	0	0
2023/08/03	2032	02/05/2024	13.18	Call	Bond Future	9,075.8100	9.0758	8,739.4900	8.7395	(3.706)	0	0	0
2023/08/03	2032	02/05/2024	13.18	Put	Bond Future	930.9200	0.9309	997.6600	0.9977	7.169	0	0	500
2023/08/03	2032	02/05/2024	12.90	Call	Bond Future	8,166.5000	8.1665	7,843.5100	7.8435	(3.955)	0	0	0
2023/08/03	2032	02/05/2024	10.65	Call	Bond Future	1,927.6600	1.9277	1,776.3800	1.7764	(7.848)	0	0	1,550
2023/08/03	2032	02/05/2024	10.65	Put	Bond Future	4,937.7400	4.9377	5,189.5200	5.1895	5.099	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
2023/08/03	2032	02/05/2024	10.86	Call	Bond Future	2,336.2400	2.3362	2,164.9100	2.1649	(7.334)	0	0	1,000
2023/08/03	2032	02/05/2024	10.86	Put	Bond Future	4,342.6800	4.3427	4,574.4100	4.5744	5.336	0	0	0
2023/08/03	2032	02/05/2024	10.56	Call	Bond Future	1,767.4700	1.7675	1,624.7100	1.6247	(8.077)	0	0	0
2023/08/03	2032	02/05/2024	10.56	Put	Bond Future	5,212.3000	5.2123	5,472.6000	5.4726	4.994	0	0	0
2023/08/03	2032	02/05/2024	10.36	Call	Bond Future	1,449.6000	1.4496	1,325.2000	1.3252	(8.582)	0	0	1,000
2023/08/03	2032	02/05/2024	10.36	Put	Bond Future	5,870.5700	5.8706	6,149.2300	6.1492	4.747	0	0	0
2023/08/03	2032	02/05/2024			Bond Future	11.2894	85.2007	11.3773	84.7977	0.778	0.0000	0.0000	0
2023/08/03	2032	02/05/2024	13.35	Call	Bond Future	9,626.6700	9.6267	9,282.7400	9.2827	(3.573)	0	0	0
2023/08/03	2032	02/05/2024	13.35	Put	Bond Future	800.8400	0.8008	859.9700	0.8600	7.383	0	0	1,550
2023/08/03	2032	02/05/2024	11.09	Call	Bond Future	2,838.9000	2.8389	2,645.7700	2.6458	(6.803)	0	0	500
2023/08/03	2032	02/05/2024	11.09	Put	Bond Future	3,763.1500	3.7631	3,973.0800	3.9731	5.579	0	0	0
2023/08/03	2032	02/05/2024	11.35	Call	Bond Future	3,469.5600	3.4696	3,252.6200	3.2526	(6.253)	0	0	1,550
2023/08/03	2032	02/05/2024	11.35	Put	Bond Future	3,191.5500	3.1915	3,377.6700	3.3777	5.832	0	0	0
2023/08/03	2032	02/05/2024	12.90	Put	Bond Future	1,160.9000	1.1609	1,240.9700	1.2410	6.897	0	0	1,000
2023/08/03	2032	02/05/2024	10.59	Call	Bond Future	1,820.0600	1.8201	1,674.4600	1.6745	(8.000)	0	0	500
2023/08/03	2032	02/05/2024	10.59	Put	Bond Future	5,119.6600	5.1197	5,377.1200	5.3771	5.029	0	0	0
2023/08/03	2032	02/05/2024	10.54	Call	Bond Future	1,733.1000	1.7331	1,592.2200	1.5922	(8.129)	0	0	0
2023/08/03	2032	02/05/2024	10.54	Put	Bond Future	5,274.9200	5.2749	5,537.1000	5.5371	4.970	0	0	0
2023/08/03	2032	02/05/2024	10.55	Call	Bond Future	1,750.2400	1.7502	1,608.4200	1.6084	(8.103)	0	0	0
2023/08/03	2032	02/05/2024	10.55	Put	Bond Future	5,243.5400	5.2435	5,504.7800	5.5048	4.982	0	0	0
2023/08/03	2032	01/08/2024	11.15	Call	Bond Future	2,881.2500	2.8813	2,679.4300	2.6794	(7.005)	0	0	0
2023/08/03	2032	01/08/2024	11.15	Put	Bond Future	3,920.1700	3.9202	4,147.0400	4.1470	5.787	0	0	0
2023/08/03	2032	01/08/2024			Bond Future	11.3793	87.1541	11.4750	86.7254	0.841	0.0000	0.0000	0
2023/08/03	2032	01/08/2024	11.14	Call	Bond Future	2,858.7800	2.8588	2,657.9200	2.6579	(7.026)	0	0	0
2023/08/03	2032	01/08/2024	11.14	Put	Bond Future	3,943.3800	3.9434	4,171.2100	4.1712	5.778	0	0	0
2023/08/03	2032	01/08/2024	11.13	Call	Bond Future	2,836.7500	2.8368	2,636.8300	2.6368	(7.048)	0	0	0
2023/08/03	2032	01/08/2024	11.13	Put	Bond Future	3,967.0600	3.9671	4,195.8300	4.1958	5.767	0	0	0
2023/08/03	2033	03/08/2023			Bond Future	117.8268	117.8268	118.3161	118.3161	0.415	0.0000	0.0000	0
2023/08/03	2033	02/11/2023			Bond Future	119.0120	119.0120	119.5195	119.5195	0.426	0.0000	0.0000	2,258
2023/08/03	2033	01/02/2024			Bond Future	121.7197	121.7197	122.2441	122.2441	0.431	0.0000	0.0000	6,141
2023/08/03	2033	02/05/2024			Bond Future	123.0374	123.0374	123.5755	123.5755	0.437	0.0000	0.0000	0
2023/08/03	2033	01/08/2024			Bond Future	125.8865	125.8865	126.4139	126.4139	0.419	0.0000	0.0000	0
2023/08/03	2037	03/08/2023	12.12	Call	Bond Future	552.7000	0.5527	107.6900	0.1077	(80.516)	0	0	0
2023/08/03	2037	03/08/2023	12.12	Put	Bond Future	72.9100	0.0729	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	2037	03/08/2023	12.13	Call	Bond Future	595.8300	0.5958	161.4600	0.1615	(72.902)	0	0	0
2023/08/03	2037	03/08/2023	12.13	Put	Bond Future	62.2700	0.0623	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	2037	03/08/2023			Bond Future	12.0312	76.9068	12.1000	76.5347	0.572	0.0000	0.0000	0
2023/08/03	2037	03/08/2023	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2037	03/08/2023	10.30	Put	Bond Future	10,311.5400	10.3115	10,683.6400	10.6836	3.609	0	0	0
2023/08/03	2037	03/08/2023	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2037	03/08/2023	11.00	Put	Bond Future	5,913.1300	5.9131	6,285.2300	6.2852	6.293	0	0	0
2023/08/03	2037	03/08/2023	12.14	Call	Bond Future	640.1900	0.6402	215.1700	0.2152	(66.390)	0	0	0
2023/08/03	2037	03/08/2023	12.14	Put	Bond Future	52.9200	0.0529	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	2037	02/11/2023	12.52	Call	Bond Future	3,559.3400	3.5593	3,224.3100	3.2243	(9.413)	0	0	731
2023/08/03	2037	02/11/2023	12.52	Put	Bond Future	1,553.3600	1.5534	1,731.2700	1.7313	11.453	0	0	0
2023/08/03	2037	02/11/2023	13.89	Call	Bond Future	8,887.5500	8.8875	8,417.5300	8.4175	(5.289)	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
2023/08/03	2037	02/11/2023	13.89	Put	Bond Future	307.9300	0.3079	350.8500	0.3509	13.938	0	0	731
2023/08/03	2037	02/11/2023	11.56	Put	Bond Future	4,196.5300	4.1965	4,554.0500	4.5540	8.519	0	0	0
2023/08/03	2037	02/11/2023	11.57	Call	Bond Future	1,034.7300	1.0347	877.4200	0.8774	(15.203)	0	0	0
2023/08/03	2037	02/11/2023	11.55	Put	Bond Future	4,235.7100	4.2357	4,595.1300	4.5951	8.485	0	0	0
2023/08/03	2037	02/11/2023			Bond Future	12.1373	78.5910	12.2337	78.0781	0.795	0.0000	0.0000	65,753
2023/08/03	2037	02/11/2023	11.56	Call	Bond Future	1,017.0900	1.0171	861.6700	0.8617	(15.281)	0	0	0
2023/08/03	2037	02/11/2023	11.57	Put	Bond Future	4,157.4600	4.1575	4,513.0900	4.5131	8.554	0	0	0
2023/08/03	2037	02/11/2023	12.02	Call	Bond Future	2,033.9500	2.0340	1,788.4400	1.7884	(12.071)	0	0	731
2023/08/03	2037	02/11/2023	12.02	Put	Bond Future	2,664.6700	2.6647	2,932.1000	2.9321	10.036	0	0	0
2023/08/03	2037	02/11/2023	11.55	Call	Bond Future	999.5000	0.9995	845.9800	0.8460	(15.360)	0	0	0
2023/08/03	2037	01/02/2024	12.93	Call	Bond Future	5,451.3100	5.4513	5,094.3600	5.0944	(6.548)	0	0	0
2023/08/03	2037	01/02/2024	12.93	Put	Bond Future	1,956.5200	1.9565	2,120.6200	2.1206	8.387	0	0	2,500
2023/08/03	2037	01/02/2024	13.93	Put	Bond Future	907.9000	0.9079	991.9900	0.9920	9.262	0	0	2,500
2023/08/03	2037	01/02/2024	12.33	Call	Bond Future	3,532.5600	3.5326	3,246.7300	3.2467	(8.091)	0	0	0
2023/08/03	2037	01/02/2024	12.33	Put	Bond Future	3,072.3000	3.0723	3,307.5200	3.3075	7.656	0	0	0
2023/08/03	2037	01/02/2024	12.09	Put	Bond Future	3,666.2600	3.6663	3,934.2400	3.9342	7.309	0	0	0
2023/08/03	2037	01/02/2024			Bond Future	12.2421	76.1041	12.3417	75.5830	0.813	0.0000	0.0000	76,958
2023/08/03	2037	01/02/2024	13.93	Call	Bond Future	9,072.3300	9.0723	8,635.3700	8.6354	(4.816)	0	0	0
2023/08/03	2037	01/02/2024	12.31	Call	Bond Future	3,474.1900	3.4742	3,191.0000	3.1910	(8.151)	0	0	0
2023/08/03	2037	01/02/2024	12.31	Put	Bond Future	3,118.2800	3.1183	3,356.1400	3.3561	7.628	0	0	0
2023/08/03	2037	01/02/2024	12.32	Call	Bond Future	3,503.3200	3.5033	3,218.8100	3.2188	(8.121)	0	0	0
2023/08/03	2037	01/02/2024	12.32	Put	Bond Future	3,095.2100	3.0952	3,331.7500	3.3318	7.642	0	0	0
2023/08/03	2037	01/02/2024	12.09	Call	Bond Future	2,860.2300	2.8602	2,607.1600	2.6072	(8.848)	0	0	2,500
2023/08/03	2037	02/05/2024	11.44	Call	Bond Future	1,870.9500	1.8709	1,697.3100	1.6973	(9.281)	0	0	0
2023/08/03	2037	02/05/2024	11.44	Put	Bond Future	6,820.2500	6.8202	7,178.3900	7.1784	5.251	0	0	0
2023/08/03	2037	02/05/2024	11.45	Call	Bond Future	1,888.7800	1.8888	1,713.9900	1.7140	(9.254)	0	0	0
2023/08/03	2037	02/05/2024	11.43	Put	Bond Future	6,859.0300	6.8590	7,218.3400	7.2183	5.238	0	0	0
2023/08/03	2037	02/05/2024			Bond Future	12.3532	77.8203	12.4565	77.2885	0.836	0.0000	0.0000	0
2023/08/03	2037	02/05/2024	11.45	Put	Bond Future	6,781.3800	6.7814	7,138.3700	7.1384	5.264	0	0	0
2023/08/03	2037	02/05/2024	11.43	Call	Bond Future	1,852.9800	1.8530	1,680.5100	1.6805	(9.308)	0	0	0
2023/08/03	2037	01/08/2024	12.10	Call	Bond Future	3,497.0000	3.4970	3,239.9500	3.2400	(7.351)	0	0	0
2023/08/03	2037	01/08/2024	12.10	Put	Bond Future	5,395.4500	5.3954	5,697.0900	5.6971	5.591	0	0	0
2023/08/03	2037	01/08/2024	12.09	Call	Bond Future	3,472.7700	3.4728	3,216.8200	3.2168	(7.370)	0	0	0
2023/08/03	2037	01/08/2024	12.09	Put	Bond Future	5,423.9900	5.4240	5,726.7300	5.7267	5.581	0	0	0
2023/08/03	2037	01/08/2024			Bond Future	12.4665	75.3482	12.5769	74.7896	0.886	0.0000	0.0000	0
2023/08/03	2037	01/08/2024	12.11	Call	Bond Future	3,521.3000	3.5213	3,263.1500	3.2631	(7.331)	0	0	0
2023/08/03	2037	01/08/2024	12.11	Put	Bond Future	5,367.0300	5.3670	5,667.5700	5.6676	5.600	0	0	0
2023/08/03	2038	03/08/2023			Bond Future	127.4807	127.4807	127.4752	127.4752	(0.004)	0.0000	0.0000	0
2023/08/03	2038	02/11/2023			Bond Future	130.3043	130.3043	130.3067	130.3067	0.002	0.0000	0.0000	4,602
2023/08/03	2038	01/02/2024			Bond Future	131.2589	131.2589	131.2672	131.2672	0.006	0.0000	0.0000	0
2023/08/03	2038	02/05/2024			Bond Future	134.2500	134.2500	134.2605	134.2605	0.008	0.0000	0.0000	0
2023/08/03	2038	01/08/2024			Bond Future	135.2996	135.2996	135.2852	135.2852	(0.011)	0.0000	0.0000	0
2023/08/03	2040	03/08/2023	12.23	Call	Bond Future	123.8700	0.1239	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	2040	03/08/2023	12.23	Put	Bond Future	446.0600	0.4461	741.4100	0.7414	66.213	0	0	0
2023/08/03	2040	03/08/2023			Bond Future	12.2863	77.1923	12.3600	76.7730	0.600	0.0000	0.0000	0
2023/08/03	2040	03/08/2023	12.21	Call	Bond Future	91.9000	0.0919	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	2040	03/08/2023	12.21	Put	Bond Future	529.1500	0.5291	856.4700	0.8565	61.858	0	0	0
2023/08/03	2040	03/08/2023	12.22	Call	Bond Future	107.0100	0.1070	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	2040	03/08/2023	12.22	Put	Bond Future	486.7000	0.4867	798.9100	0.7989	64.148	0	0	0
2023/08/03	2040	02/11/2023	12.60	Call	Bond Future	3,158.4000	3.1584	2,821.3700	2.8214	(10.671)	0	0	128
2023/08/03	2040	02/11/2023	12.60	Put	Bond Future	2,023.1600	2.0232	2,254.1200	2.2541	11.416	0	0	0
2023/08/03	2040	02/11/2023	13.64	Call	Bond Future	7,148.2400	7.1482	6,666.4800	6.6665	(6.740)	0	0	0
2023/08/03	2040	02/11/2023	13.64	Put	Bond Future	627.7600	0.6278	713.9900	0.7140	13.736	0	0	128
2023/08/03	2040	02/11/2023	11.60	Put	Bond Future	5,425.1300	5.4251	5,863.4900	5.8635	8.080	0	0	0
2023/08/03	2040	02/11/2023	12.10	Put	Bond Future	3,395.9900	3.3960	3,730.6700	3.7307	9.855	0	0	0
2023/08/03	2040	02/11/2023	11.50	Call	Bond Future	604.7300	0.6047	493.1500	0.4931	(18.451)	0	0	875
2023/08/03	2040	02/11/2023	11.50	Put	Bond Future	5,913.1300	5.9131	6,369.5400	6.3695	7.719	0	0	0
2023/08/03	2040	02/11/2023	11.58	Call	Bond Future	709.3600	0.7094	583.4400	0.5834	(17.751)	0	0	0
2023/08/03	2040	02/11/2023	11.58	Put	Bond Future	5,520.6700	5.5207	5,962.7400	5.9627	8.008	0	0	0
2023/08/03	2040	02/11/2023	11.59	Call	Bond Future	723.2100	0.7232	595.4500	0.5955	(17.666)	0	0	0
2023/08/03	2040	02/11/2023			Bond Future	12.3957	78.8828	12.4973	78.3148	0.820	0.0000	0.0000	36,771
2023/08/03	2040	02/11/2023	12.97	Call	Bond Future	4,473.6200	4.4736	4,072.6400	4.0726	(8.963)	0	0	0
2023/08/03	2040	02/11/2023	12.97	Put	Bond Future	1,348.9700	1.3490	1,515.9800	1.5160	12.381	0	0	875
2023/08/03	2040	02/11/2023	11.60	Call	Bond Future	737.3600	0.7374	607.7300	0.6077	(17.580)	0	0	0
2023/08/03	2040	02/11/2023	11.80	Call	Bond Future	1,060.6800	1.0607	891.6400	0.8916	(15.937)	0	0	128
2023/08/03	2040	02/11/2023	11.80	Put	Bond Future	4,528.8600	4.5289	4,927.8100	4.9278	8.809	0	0	0
2023/08/03	2040	02/11/2023	12.10	Call	Bond Future	1,704.4500	1.7044	1,471.1400	1.4711	(13.688)	0	0	875
2023/08/03	2040	02/11/2023	11.59	Put	Bond Future	5,472.7100	5.4727	5,912.9400	5.9129	8.044	0	0	0
2023/08/03	2040	01/02/2024	12.33	Call	Bond Future	2,995.4600	2.9955	2,718.0500	2.7181	(9.261)	0	0	0
2023/08/03	2040	01/02/2024	12.33	Put	Bond Future	3,969.9100	3.9699	4,269.7900	4.2698	7.554	0	0	0
2023/08/03	2040	01/02/2024	12.34	Call	Bond Future	3,023.1900	3.0232	2,744.2400	2.7442	(9.227)	0	0	0
2023/08/03	2040	01/02/2024	12.34	Put	Bond Future	3,941.2100	3.9412	4,239.5500	4.2395	7.570	0	0	0
2023/08/03	2040	01/02/2024			Bond Future	12.5043	76.1520	12.6092	75.5747	0.839	0.0000	0.0000	93,226
2023/08/03	2040	01/02/2024	12.35	Call	Bond Future	3,051.2500	3.0513	2,770.7600	2.7708	(9.193)	0	0	0
2023/08/03	2040	01/02/2024	12.35	Put	Bond Future	3,912.9000	3.9129	4,209.7000	4.2097	7.585	0	0	0
2023/08/03	2040	02/05/2024	11.60	Call	Bond Future	1,761.0700	1.7611	1,583.1600	1.5832	(10.102)	0	0	0
2023/08/03	2040	02/05/2024	11.61	Call	Bond Future	1,778.9200	1.7789	1,599.7400	1.5997	(10.072)	0	0	0
2023/08/03	2040	02/05/2024	11.62	Put	Bond Future	7,560.4800	7.5605	7,969.2800	7.9693	5.407	0	0	0
2023/08/03	2040	02/05/2024			Bond Future	12.6187	77.8692	12.7275	77.2799	0.862	0.0000	0.0000	0
2023/08/03	2040	02/05/2024	11.60	Put	Bond Future	7,646.9700	7.6470	8,058.3300	8.0583	5.379	0	0	0
2023/08/03	2040	02/05/2024	11.61	Put	Bond Future	7,603.6300	7.6036	8,013.7200	8.0137	5.393	0	0	0
2023/08/03	2040	02/05/2024	11.62	Call	Bond Future	1,796.8800	1.7969	1,616.4100	1.6164	(10.044)	0	0	0
2023/08/03	2040	01/08/2024	12.34	Call	Bond Future	3,411.7600	3.4118	3,134.3600	3.1344	(8.131)	0	0	0
2023/08/03	2040	01/08/2024	12.34	Put	Bond Future	5,578.5500	5.5786	5,918.7200	5.9187	6.098	0	0	0
2023/08/03	2040	01/08/2024			Bond Future	12.7354	75.1479	12.8513	74.5303	0.911	0.0000	0.0000	0
2023/08/03	2040	01/08/2024	12.32	Call	Bond Future	3,361.5100	3.3615	3,086.6700	3.0867	(8.176)	0	0	0
2023/08/03	2040	01/08/2024	12.32	Put	Bond Future	5,640.4900	5.6405	5,983.2200	5.9832	6.076	0	0	0
2023/08/03	2040	01/08/2024	12.33	Call	Bond Future	3,386.4400	3.3864	3,110.3200	3.1103	(8.154)	0	0	0
2023/08/03	2040	01/08/2024	12.33	Put	Bond Future	5,609.2900	5.6093	5,950.7400	5.9507	6.087	0	0	0
2023/08/03	2044	03/08/2023	12.00	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	2044	03/08/2023	12.00	Put	Bond Future	2,115.9000	2.1159	2,535.8200	2.5358	19.846	0	0	0
2023/08/03	2044	03/08/2023	12.15	Call	Bond Future	5.5700	0.0056	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	2044	03/08/2023	12.15	Put	Bond Future	1,230.4600	1.2305	1,644.8500	1.6449	33.678	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	2044	03/08/2023	12.16	Call	Bond Future	7.1800	0.0072	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	2044	03/08/2023	12.16	Put	Bond Future	1,173.3000	1.1733	1,586.0800	1.5861	35.181	0	0	0
2023/08/03	2044	03/08/2023			Bond Future	12.3612	73.4761	12.4350	73.0562	0.597	0.0000	0.0000	0
2023/08/03	2044	03/08/2023	11.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	2044	03/08/2023	11.75	Put	Bond Future	3,640.9700	3.6410	4,060.9300	4.0609	11.534	0	0	0
2023/08/03	2044	03/08/2023	12.17	Call	Bond Future	9.1800	0.0092	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	2044	03/08/2023	12.17	Put	Bond Future	1,116.6100	1.1166	1,527.3900	1.5274	36.788	0	0	0
2023/08/03	2044	03/08/2023	12.50	Call	Bond Future	819.9300	0.8199	366.5800	0.3666	(55.291)	0	0	0
2023/08/03	2044	03/08/2023	12.50	Put	Bond Future	33.3900	0.0334	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	2044	02/11/2023	11.57	Call	Bond Future	623.9100	0.6239	510.4200	0.5104	(18.190)	0	0	0
2023/08/03	2044	02/11/2023	11.57	Put	Bond Future	5,992.8700	5.9929	6,448.4000	6.4484	7.601	0	0	0
2023/08/03	2044	02/11/2023			Bond Future	12.4674	75.0852	12.5691	74.5162	0.815	0.0000	0.0000	52,345
2023/08/03	2044	02/11/2023	11.55	Call	Bond Future	599.0000	0.5990	488.9900	0.4890	(18.366)	0	0	0
2023/08/03	2044	02/11/2023	11.55	Put	Bond Future	6,095.0500	6.0950	6,554.0600	6.5541	7.531	0	0	0
2023/08/03	2044	02/11/2023	11.56	Call	Bond Future	611.3600	0.6114	499.6200	0.4996	(18.277)	0	0	0
2023/08/03	2044	02/11/2023	11.56	Put	Bond Future	6,043.8200	6.0438	6,501.1000	6.5011	7.566	0	0	0
2023/08/03	2044	01/02/2024	12.29	Call	Bond Future	2,764.3500	2.7644	2,501.4700	2.5015	(9.510)	0	0	0
2023/08/03	2044	01/02/2024	12.29	Put	Bond Future	4,362.9600	4.3630	4,678.6200	4.6786	7.235	0	0	0
2023/08/03	2044	01/02/2024			Bond Future	12.5727	72.3942	12.6776	71.8156	0.835	0.0000	0.0000	31,815
2023/08/03	2044	01/02/2024	12.27	Call	Bond Future	2,711.3000	2.7113	2,451.5500	2.4516	(9.580)	0	0	0
2023/08/03	2044	01/02/2024	12.27	Put	Bond Future	4,425.2500	4.4252	4,744.0400	4.7440	7.204	0	0	0
2023/08/03	2044	01/02/2024	12.28	Call	Bond Future	2,737.6600	2.7377	2,476.3500	2.4763	(9.545)	0	0	0
2023/08/03	2044	01/02/2024	12.28	Put	Bond Future	4,393.9000	4.3939	4,711.1300	4.7111	7.220	0	0	0
2023/08/03	2044	02/05/2024	11.67	Call	Bond Future	1,827.2300	1.8272	1,645.8300	1.6458	(9.928)	0	0	0
2023/08/03	2044	02/05/2024	11.67	Put	Bond Future	7,748.5400	7.7485	8,157.7600	8.1578	5.281	0	0	0
2023/08/03	2044	02/05/2024			Bond Future	12.6832	74.0266	12.7919	73.4360	0.857	0.0000	0.0000	0
2023/08/03	2044	02/05/2024	11.65	Call	Bond Future	1,790.7600	1.7908	1,611.9300	1.6119	(9.986)	0	0	0
2023/08/03	2044	02/05/2024	11.65	Put	Bond Future	7,837.0300	7.8370	8,248.8200	8.2488	5.254	0	0	0
2023/08/03	2044	02/05/2024	11.66	Call	Bond Future	1,808.9400	1.8089	1,628.8300	1.6288	(9.957)	0	0	0
2023/08/03	2044	02/05/2024	11.66	Put	Bond Future	7,792.6900	7.7927	8,203.2000	8.2032	5.268	0	0	0
2023/08/03	2044	01/08/2024	12.28	Call	Bond Future	3,391.6400	3.3916	3,123.0100	3.1230	(7.920)	0	0	0
2023/08/03	2044	01/08/2024	12.28	Put	Bond Future	6,261.2100	6.2612	6,610.7900	6.6108	5.583	0	0	0
2023/08/03	2044	01/08/2024	12.29	Call	Bond Future	3,416.2000	3.4162	3,146.3500	3.1463	(7.899)	0	0	0
2023/08/03	2044	01/08/2024	12.29	Put	Bond Future	6,228.3000	6.2283	6,576.6600	6.5767	5.593	0	0	0
2023/08/03	2044	01/08/2024			Bond Future	12.7956	71.3424	12.9113	70.7241	0.904	0.0000	0.0000	0
2023/08/03	2044	01/08/2024	12.30	Call	Bond Future	3,440.8500	3.4408	3,169.7700	3.1698	(7.878)	0	0	0
2023/08/03	2044	01/08/2024	12.30	Put	Bond Future	6,195.5400	6.1955	6,542.6700	6.5427	5.603	0	0	0
2023/08/03	2046	03/08/2023			Bond Future	112.6785	112.6785	112.6737	112.6737	(0.004)	0.0000	0.0000	0
2023/08/03	2046	02/11/2023			Bond Future	113.0856	113.0856	113.0875	113.0875	0.002	0.0000	0.0000	16,070
2023/08/03	2046	01/02/2024			Bond Future	115.6585	115.6585	115.6657	115.6657	0.006	0.0000	0.0000	0
2023/08/03	2046	02/05/2024			Bond Future	116.1550	116.1550	116.1641	116.1641	0.008	0.0000	0.0000	0
2023/08/03	2046	01/08/2024			Bond Future	118.8443	118.8443	118.8318	118.8318	(0.011)	0.0000	0.0000	0
2023/08/03	2050	03/08/2023			Bond Future	112.2770	112.2770	112.3693	112.3693	0.082	0.0000	0.0000	0
2023/08/03	2050	02/11/2023			Bond Future	114.7640	114.7640	114.9646	114.9646	0.175	0.0000	0.0000	14,011
2023/08/03	2050	01/02/2024			Bond Future	115.1356	115.1356	115.3461	115.3461	0.183	0.0000	0.0000	0
2023/08/03	2050	02/05/2024			Bond Future	117.7592	117.7592	117.9763	117.9763	0.184	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	2050	01/08/2024			Bond Future	118.1900	118.1900	118.3901	118.3901	0.169	0.0000	0.0000	0
2023/08/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	AL37	03/08/2023			Index Future	886.6690	886.6690	885.2580	885.2580	(0.159)	0.0000	0.0000	0
2023/08/03	AL37	02/11/2023			Index Future	906.0870	906.0870	904.0390	904.0390	(0.226)	0.0000	0.0000	0
2023/08/03	AL37	01/02/2024			Index Future	926.4860	926.4860	924.4320	924.4320	(0.222)	0.0000	0.0000	0
2023/08/03	AL37	02/05/2024			Index Future	947.3920	947.3920	945.3060	945.3060	(0.220)	0.0000	0.0000	0
2023/08/03	AL37	01/08/2024			Index Future	969.1270	969.1270	966.8190	966.8190	(0.238)	0.0000	0.0000	0
2023/08/03	AL7T	03/08/2023			Index Future	1,014.9340	1,014.9340	1,010.9850	1,010.9850	(0.389)	0.0000	0.0000	0
2023/08/03	AL7T	02/11/2023			Index Future	1,037.1610	1,037.1610	1,032.5430	1,032.5430	(0.445)	0.0000	0.0000	0
2023/08/03	AL7T	01/02/2024			Index Future	1,060.5100	1,060.5100	1,055.8350	1,055.8350	(0.441)	0.0000	0.0000	0
2023/08/03	AL7T	02/05/2024			Index Future	1,084.4400	1,084.4400	1,079.6750	1,079.6750	(0.439)	0.0000	0.0000	0
2023/08/03	AL7T	01/08/2024			Index Future	1,109.3200	1,109.3200	1,104.2460	1,104.2460	(0.457)	0.0000	0.0000	0
2023/08/03	ALBI	03/08/2023			Index Future	884.9250	884.9250	881.7150	881.7150	(0.363)	0.0000	0.0000	0
2023/08/03	ALBI	02/11/2023			Index Future	904.3050	904.3050	900.0840	900.0840	(0.467)	0.0000	0.0000	106
2023/08/03	ALBI	01/02/2024			Index Future	924.6630	924.6630	920.3880	920.3880	(0.462)	0.0000	0.0000	0
2023/08/03	ALBI	02/05/2024			Index Future	945.5280	945.5280	941.1700	941.1700	(0.461)	0.0000	0.0000	0
2023/08/03	ALBI	01/08/2024			Index Future	967.2200	967.2200	962.5890	962.5890	(0.479)	0.0000	0.0000	0
2023/08/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/08/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/03	ES33	03/08/2023			Bond Future	12.4916	74.7449	12.5600	74.4371	0.548	0.0000	0.0000	0
2023/08/03	ES33	02/11/2023			Bond Future	12.6297	72.6021	12.7260	72.1775	0.763	0.0000	0.0000	0
2023/08/03	ES33	01/02/2024			Bond Future	12.7685	74.2540	12.8684	73.8229	0.782	0.0000	0.0000	0
2023/08/03	ES33	02/05/2024			Bond Future	12.9111	72.1458	13.0151	71.7059	0.805	0.0000	0.0000	0
2023/08/03	ES33	01/08/2024			Bond Future	13.0539	73.8154	13.1659	73.3515	0.858	0.0000	0.0000	0
2023/08/03	ES42	03/08/2023			Bond Future	12.9665	71.2411	13.0400	70.8641	0.567	0.0000	0.0000	0
2023/08/03	ES42	02/11/2023			Bond Future	13.0991	68.5556	13.2007	68.0444	0.776	0.0000	0.0000	0
2023/08/03	ES42	01/02/2024			Bond Future	13.2261	70.1155	13.3311	69.5957	0.794	0.0000	0.0000	0
2023/08/03	ES42	02/05/2024			Bond Future	13.3610	67.4502	13.4701	66.9194	0.817	0.0000	0.0000	0
2023/08/03	ES42	01/08/2024			Bond Future	13.4936	69.0104	13.6099	68.4542	0.862	0.0000	0.0000	0
2023/08/03	GOVI	03/08/2023	837.21	Call	GOVI	350,150.0000	35.0150	318,390.0000	31.8390	(9.070)	0	0	0
2023/08/03	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	GOVI	03/08/2023	837.22	Call	GOVI	350,050.0000	35.0050	318,290.0000	31.8290	(9.073)	0	0	0
2023/08/03	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	GOVI	03/08/2023			GOVI	872.2250	872.2250	869.0490	869.0490	(0.364)	0.0000	0.0000	0
2023/08/03	GOVI	03/08/2023	837.23	Call	GOVI	349,950.0000	34.9950	318,190.0000	31.8190	(9.076)	0	0	0
2023/08/03	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	GOVI	02/11/2023	885.82	Call	GOVI	55,070.0000	5.5070	13,590.0000	1.3590	(75.322)	0	0	0
2023/08/03	GOVI	02/11/2023			GOVI	891.3270	891.3270	887.1790	887.1790	(0.465)	0.0000	0.0000	824
2023/08/03	GOVI	02/11/2023	885.80	Call	GOVI	55,270.0000	5.5270	13,790.0000	1.3790	(75.050)	0	0	0
2023/08/03	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	GOVI	02/11/2023	885.81	Call	GOVI	55,170.0000	5.5170	13,690.0000	1.3690	(75.186)	0	0	0
2023/08/03	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	GOVI	01/02/2024	880.00	Call	GOVI	313,930.0000	31.3930	271,920.0000	27.1920	(13.382)	0	0	0
2023/08/03	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	GOVI	01/02/2024			GOVI	911.3930	911.3930	907.1920	907.1920	(0.461)	0.0000	0.0000	0
2023/08/03	GOVI	01/02/2024	879.98	Call	GOVI	314,130.0000	31.4130	272,120.0000	27.2120	(13.373)	0	0	0
2023/08/03	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	GOVI	01/02/2024	879.99	Call	GOVI	314,030.0000	31.4030	272,020.0000	27.2020	(13.378)	0	0	0
2023/08/03	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	GOVI	02/05/2024	950.97	Put	GOVI	190,120.0000	19.0120	232,940.0000	23.2940	22.523	0	0	0
2023/08/03	GOVI	02/05/2024	950.98	Put	GOVI	190,220.0000	19.0220	233,040.0000	23.3040	22.511	0	0	0
2023/08/03	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	GOVI	02/05/2024			GOVI	931.9580	931.9580	927.6760	927.6760	(0.459)	0.0000	0.0000	0
2023/08/03	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	GOVI	02/05/2024	950.99	Put	GOVI	190,320.0000	19.0320	233,140.0000	23.3140	22.499	0	0	0
2023/08/03	GOVI	01/08/2024	943.39	Call	GOVI	99,490.0000	9.9490	53,970.0000	5.3970	(45.753)	0	0	0
2023/08/03	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	GOVI	01/08/2024			GOVI	953.3390	953.3390	948.7870	948.7870	(0.477)	0.0000	0.0000	0
2023/08/03	GOVI	01/08/2024	943.37	Call	GOVI	99,690.0000	9.9690	54,170.0000	5.4170	(45.662)	0	0	0
2023/08/03	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	GOVI	01/08/2024	943.38	Call	GOVI	99,590.0000	9.9590	54,070.0000	5.4070	(45.707)	0	0	0
2023/08/03	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/08/03	IGOV	03/08/2023			Index Future	328.9530	328.9530	329.0060	329.0060	0.016	0.0000	0.0000	0
2023/08/03	IGOV	02/11/2023			Index Future	336.2390	336.2390	336.4660	336.4660	0.068	0.0000	0.0000	515
2023/08/03	IGOV	01/02/2024			Index Future	343.8890	343.8890	344.1360	344.1360	0.072	0.0000	0.0000	0
2023/08/03	IGOV	02/05/2024			Index Future	351.7270	351.7270	351.9850	351.9850	0.073	0.0000	0.0000	0
2023/08/03	IGOV	01/08/2024			Index Future	359.8730	359.8730	360.0710	360.0710	0.055	0.0000	0.0000	0
2023/08/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/08/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/08/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/08/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/08/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/08/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/08/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/08/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/08/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/08/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/08/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/08/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/08/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/08/03	JBAF	16/08/2023			Jibar Tradeable Future	8.4400	91.5600	8.4400	91.5600	0.000	0.0000	0.0000	0
2023/08/03	JBAF	20/09/2023			Jibar Tradeable Future	8.4600	91.5400	8.4750	91.5250	0.177	0.0000	0.0000	0
2023/08/03	JBAF	18/10/2023			Jibar Tradeable Future	8.5000	91.5000	8.5250	91.4750	0.294	0.0000	0.0000	0
2023/08/03	JBAF	15/11/2023			Jibar Tradeable Future	8.5100	91.4900	8.5300	91.4700	0.235	0.0000	0.0000	0
2023/08/03	JBAF	20/12/2023			Jibar Tradeable Future	8.5150	91.4850	8.5450	91.4550	0.352	0.0000	0.0000	0
2023/08/03	JBAF	17/01/2024			Jibar Tradeable Future	8.5050	91.4950	8.5400	91.4600	0.412	0.0000	0.0000	0
2023/08/03	JBAF	20/03/2024			Jibar Tradeable Future	8.4350	91.5650	8.4700	91.5300	0.415	0.0000	0.0000	0
2023/08/03	JBAF	19/06/2024			Jibar Tradeable Future	8.3100	91.6900	8.3550	91.6450	0.542	0.0000	0.0000	0
2023/08/03	JBAF	18/09/2024			Jibar Tradeable Future	8.2250	91.7750	8.2850	91.7150	0.729	0.0000	0.0000	0
2023/08/03	JBAF	18/12/2024			Jibar Tradeable Future	8.0500	91.9500	8.1200	91.8800	0.870	0.0000	0.0000	0
2023/08/03	JBAF	19/03/2025			Jibar Tradeable Future	7.9900	92.0100	8.0650	91.9350	0.939	0.0000	0.0000	0
2023/08/03	JBAF	18/06/2025			Jibar Tradeable Future	7.9450	92.0550	8.0100	91.9900	0.818	0.0000	0.0000	0
2023/08/03	R035	03/08/2023	12.00	Call	Bond Future	1,715.6100	1.7156	1,367.9400	1.3679	(20.265)	0	0	0
2023/08/03	R035	03/08/2023	12.00	Put	Bond Future	0.3800	0.0004	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R035	03/08/2023	12.50	Call	Bond Future	4,304.8900	4.3049	3,957.6000	3.9576	(8.067)	0	0	0
2023/08/03	R035	03/08/2023			Bond Future	11.6812	86.3103	11.7450	85.9630	0.546	0.0000	0.0000	0
2023/08/03	R035	03/08/2023	11.75	Call	Bond Future	467.9100	0.4679	27.1300	0.0271	(94.202)	0	0	0
2023/08/03	R035	03/08/2023	11.75	Put	Bond Future	93.4900	0.0935	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R035	03/08/2023	11.98	Call	Bond Future	1,609.8000	1.6098	1,261.8300	1.2618	(21.616)	0	0	0
2023/08/03	R035	03/08/2023	11.98	Put	Bond Future	0.6800	0.0007	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R035	03/08/2023	11.99	Call	Bond Future	1,662.7100	1.6627	1,314.9100	1.3149	(20.918)	0	0	0
2023/08/03	R035	03/08/2023	11.99	Put	Bond Future	0.5100	0.0005	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R035	03/08/2023	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	R035	02/11/2023	12.85	Call	Bond Future	6,130.0500	6.1300	5,793.8500	5.7938	(5.484)	0	0	0
2023/08/03	R035	02/11/2023	12.85	Put	Bond Future	701.7900	0.7018	770.7900	0.7708	9.832	0	0	400
2023/08/03	R035	02/11/2023	13.59	Call	Bond Future	9,185.3400	9.1853	8,809.2500	8.8092	(4.094)	0	0	0
2023/08/03	R035	02/11/2023	13.59	Put	Bond Future	273.3400	0.2733	302.4500	0.3025	10.650	0	0	731
2023/08/03	R035	02/11/2023	11.12	Call	Bond Future	867.4500	0.8675	754.8200	0.7548	(12.984)	0	0	400
2023/08/03	R035	02/11/2023	11.41	Call	Bond Future	1,411.0600	1.4111	1,254.0300	1.2540	(11.129)	0	0	0
2023/08/03	R035	02/11/2023	11.41	Put	Bond Future	3,473.7200	3.4737	3,721.8900	3.7219	7.144	0	0	0
2023/08/03	R035	02/11/2023	11.42	Call	Bond Future	1,432.6800	1.4327	1,274.0800	1.2741	(11.070)	0	0	0
2023/08/03	R035	02/11/2023	11.42	Put	Bond Future	3,439.8300	3.4398	3,686.4300	3.6864	7.169	0	0	0
2023/08/03	R035	02/11/2023			Bond Future	11.7879	83.6904	11.8637	83.2852	0.643	0.0000	0.0000	168,407
2023/08/03	R035	02/11/2023	11.43	Call	Bond Future	1,454.6500	1.4547	1,294.4800	1.2945	(11.011)	0	0	0
2023/08/03	R035	02/11/2023	11.43	Put	Bond Future	3,406.3300	3.4063	3,651.3600	3.6514	7.193	0	0	0
2023/08/03	R035	02/11/2023	11.74	Call	Bond Future	2,229.2400	2.2292	2,020.8200	2.0208	(9.349)	0	0	731

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	R035	02/11/2023	11.74	Put	Bond Future	2,486.6800	2.4867	2,683.4600	2.6835	7.913	0	0	0
2023/08/03	R035	02/11/2023	12.24	Call	Bond Future	3,813.7500	3.8138	3,536.7600	3.5368	(7.263)	0	0	731
2023/08/03	R035	02/11/2023	12.24	Put	Bond Future	1,438.4600	1.4385	1,566.6700	1.5667	8.913	0	0	0
2023/08/03	R035	02/11/2023	11.12	Put	Bond Future	4,562.6900	4.5627	4,855.2600	4.8553	6.412	0	0	0
2023/08/03	R035	02/11/2023	10.62	Call	Bond Future	304.0400	0.3040	253.1800	0.2532	(16.728)	0	0	400
2023/08/03	R035	02/11/2023	10.62	Put	Bond Future	6,919.6000	6.9196	7,273.9400	7.2739	5.121	0	0	0
2023/08/03	R035	01/02/2024	11.12	Put	Bond Future	5,626.8500	5.6268	5,908.5000	5.9085	5.005	0	0	0
2023/08/03	R035	01/02/2024	12.18	Put	Bond Future	2,574.1800	2.5742	2,737.3000	2.7373	6.337	0	0	0
2023/08/03	R035	01/02/2024	12.19	Call	Bond Future	4,093.0800	4.0931	3,844.6100	3.8446	(6.070)	0	0	0
2023/08/03	R035	01/02/2024	12.19	Put	Bond Future	2,554.3800	2.5544	2,716.5100	2.7165	6.347	0	0	0
2023/08/03	R035	01/02/2024	10.62	Call	Bond Future	718.1400	0.7181	639.5500	0.6395	(10.944)	0	0	400
2023/08/03	R035	01/02/2024	10.62	Put	Bond Future	7,829.3800	7.8294	8,161.3900	8.1614	4.241	0	0	0
2023/08/03	R035	01/02/2024			Bond Future	11.8938	85.5746	11.9721	85.1640	0.658	0.0000	0.0000	0
2023/08/03	R035	01/02/2024	12.20	Call	Bond Future	4,124.6500	4.1246	3,875.1900	3.8752	(6.048)	0	0	0
2023/08/03	R035	01/02/2024	12.20	Put	Bond Future	2,534.7200	2.5347	2,695.8600	2.6959	6.357	0	0	0
2023/08/03	R035	01/02/2024	13.46	Call	Bond Future	8,630.7000	8.6307	8,288.7100	8.2887	(3.962)	0	0	0
2023/08/03	R035	01/02/2024	13.46	Put	Bond Future	938.8500	0.9389	1,007.4600	1.0075	7.308	0	0	400
2023/08/03	R035	01/02/2024	11.12	Call	Bond Future	1,405.9100	1.4059	1,276.9600	1.2770	(9.172)	0	0	400
2023/08/03	R035	01/02/2024	12.18	Call	Bond Future	4,061.5900	4.0616	3,814.1100	3.8141	(6.093)	0	0	0
2023/08/03	R035	02/05/2024	11.20	Call	Bond Future	2,007.8800	2.0079	1,860.5300	1.8605	(7.339)	0	0	0
2023/08/03	R035	02/05/2024	11.20	Put	Bond Future	6,273.5800	6.2736	6,544.9800	6.5450	4.326	0	0	0
2023/08/03	R035	02/05/2024	11.19	Call	Bond Future	1,989.3500	1.9894	1,842.9300	1.8429	(7.360)	0	0	0
2023/08/03	R035	02/05/2024	11.19	Put	Bond Future	6,310.6200	6.3106	6,582.9500	6.5829	4.315	0	0	0
2023/08/03	R035	02/05/2024			Bond Future	11.9957	82.9911	12.0769	82.5724	0.677	0.0000	0.0000	0
2023/08/03	R035	02/05/2024	11.21	Call	Bond Future	2,026.7800	2.0268	1,878.4800	1.8785	(7.317)	0	0	0
2023/08/03	R035	02/05/2024	11.21	Put	Bond Future	6,236.9700	6.2370	6,507.4200	6.5074	4.336	0	0	0
2023/08/03	R035	01/08/2024	11.80	Call	Bond Future	3,465.3400	3.4653	3,256.2300	3.2562	(6.034)	0	0	0
2023/08/03	R035	01/08/2024	11.80	Put	Bond Future	4,986.2900	4.9863	5,221.3700	5.2214	4.715	0	0	0
2023/08/03	R035	01/08/2024	11.81	Call	Bond Future	3,490.2300	3.4902	3,280.2200	3.2802	(6.017)	0	0	0
2023/08/03	R035	01/08/2024	11.79	Put	Bond Future	5,013.6400	5.0136	5,249.6400	5.2496	4.707	0	0	0
2023/08/03	R035	01/08/2024			Bond Future	12.0955	84.8939	12.1833	84.4497	0.726	0.0000	0.0000	0
2023/08/03	R035	01/08/2024	11.81	Put	Bond Future	4,959.0600	4.9591	5,193.2400	5.1932	4.722	0	0	0
2023/08/03	R035	01/08/2024	11.79	Call	Bond Future	3,440.5300	3.4405	3,232.3400	3.2323	(6.051)	0	0	0
2023/08/03	R053	03/08/2023	12.72	Call	Bond Future	3,237.6800	3.2377	2,834.1200	2.8341	(12.464)	0	0	0
2023/08/03	R053	03/08/2023	12.72	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R053	03/08/2023			Bond Future	12.2762	98.9437	12.3300	98.5402	0.438	0.0000	0.0000	0
2023/08/03	R053	03/08/2023	12.70	Call	Bond Future	3,096.2300	3.0962	2,692.6400	2.6926	(13.035)	0	0	0
2023/08/03	R053	03/08/2023	12.70	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R053	03/08/2023	12.71	Call	Bond Future	3,167.0000	3.1670	2,763.4300	2.7634	(12.743)	0	0	0
2023/08/03	R053	03/08/2023	12.71	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R053	02/11/2023	12.81	Call	Bond Future	5,275.3800	5.2754	4,826.4500	4.8264	(8.510)	0	0	0
2023/08/03	R053	02/11/2023	12.81	Put	Bond Future	2,197.8600	2.1979	2,421.8800	2.4219	10.193	0	0	0
2023/08/03	R053	02/11/2023	12.82	Call	Bond Future	5,322.0600	5.3221	4,871.2200	4.8712	(8.471)	0	0	0
2023/08/03	R053	02/11/2023	12.82	Put	Bond Future	2,174.9100	2.1749	2,397.0200	2.3970	10.212	0	0	0
2023/08/03	R053	02/11/2023			Bond Future	12.3818	95.2448	12.4732	94.5719	0.738	0.0000	0.0000	5,189
2023/08/03	R053	02/11/2023	12.83	Call	Bond Future	5,368.8700	5.3689	4,916.1200	4.9161	(8.433)	0	0	0
2023/08/03	R053	02/11/2023	12.83	Put	Bond Future	2,152.1800	2.1522	2,372.3800	2.3724	10.231	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
2023/08/03	R053	01/02/2024	12.92	Call	Bond Future	6,600.8600	6.6009	6,168.1900	6.1682	(6.555)	0	0	0
2023/08/03	R053	01/02/2024	12.93	Call	Bond Future	6,644.7300	6.6447	6,210.6300	6.2106	(6.533)	0	0	0
2023/08/03	R053	01/02/2024	12.94	Put	Bond Future	3,459.2200	3.4592	3,707.6800	3.7077	7.183	0	0	0
2023/08/03	R053	01/02/2024			Bond Future	12.4829	97.3893	12.5773	96.7054	0.756	0.0000	0.0000	0
2023/08/03	R053	01/02/2024	12.92	Put	Bond Future	3,508.3400	3.5083	3,759.6600	3.7597	7.164	0	0	0
2023/08/03	R053	01/02/2024	12.93	Put	Bond Future	3,483.6900	3.4837	3,733.5800	3.7336	7.173	0	0	0
2023/08/03	R053	01/02/2024	12.94	Call	Bond Future	6,688.6900	6.6887	6,253.1600	6.2532	(6.511)	0	0	0
2023/08/03	R053	02/05/2024	13.02	Put	Bond Future	4,564.1400	4.5641	4,831.0800	4.8311	5.849	0	0	0
2023/08/03	R053	02/05/2024	13.03	Put	Bond Future	4,538.3500	4.5383	4,804.0700	4.8041	5.855	0	0	0
2023/08/03	R053	02/05/2024	13.04	Call	Bond Future	7,656.6000	7.6566	7,223.0100	7.2230	(5.663)	0	0	0
2023/08/03	R053	02/05/2024			Bond Future	12.5882	93.7200	12.6860	93.0219	0.777	0.0000	0.0000	0
2023/08/03	R053	02/05/2024	13.02	Call	Bond Future	7,572.7800	7.5728	7,141.6100	7.1416	(5.694)	0	0	0
2023/08/03	R053	02/05/2024	13.03	Call	Bond Future	7,614.5100	7.6145	7,182.1200	7.1821	(5.679)	0	0	0
2023/08/03	R053	02/05/2024	13.04	Put	Bond Future	4,513.0200	4.5130	4,777.5400	4.7775	5.861	0	0	0
2023/08/03	R053	01/08/2024	13.13	Call	Bond Future	8,146.5600	8.1466	7,699.9000	7.6999	(5.483)	0	0	0
2023/08/03	R053	01/08/2024	13.13	Put	Bond Future	5,142.5000	5.1425	5,428.1100	5.4281	5.554	0	0	0
2023/08/03	R053	01/08/2024	13.14	Call	Bond Future	8,187.1900	8.1872	7,739.3700	7.7394	(5.470)	0	0	0
2023/08/03	R053	01/08/2024	13.14	Put	Bond Future	5,116.6700	5.1167	5,401.1200	5.4011	5.559	0	0	0
2023/08/03	R053	01/08/2024			Bond Future	12.6920	95.8682	12.7963	95.1359	0.822	0.0000	0.0000	0
2023/08/03	R053	01/08/2024	13.15	Call	Bond Future	8,227.8500	8.2278	7,778.8900	7.7789	(5.457)	0	0	0
2023/08/03	R053	01/08/2024	13.15	Put	Bond Future	5,090.9700	5.0910	5,374.2800	5.3743	5.565	0	0	0
2023/08/03	R186	03/08/2023	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	R186	03/08/2023	9.74	Call	Bond Future	1,890.2200	1.8902	1,847.6100	1.8476	(2.254)	0	0	0
2023/08/03	R186	03/08/2023	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	R186	03/08/2023			Bond Future	9.0854	105.3822	9.1000	105.3396	0.161	0.0000	0.0000	0
2023/08/03	R186	03/08/2023	9.73	Call	Bond Future	1,861.6700	1.8617	1,819.0600	1.8191	(2.289)	0	0	0
2023/08/03	R186	03/08/2023	9.75	Call	Bond Future	1,918.7600	1.9188	1,876.1500	1.8762	(2.221)	0	0	0
2023/08/03	R186	03/08/2023	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	R186	02/11/2023	9.40	Call	Bond Future	1,448.6000	1.4486	1,346.5600	1.3466	(7.044)	0	0	0
2023/08/03	R186	02/11/2023	9.40	Put	Bond Future	640.2900	0.6403	694.4400	0.6944	8.457	0	0	0
2023/08/03	R186	02/11/2023	9.15	Call	Bond Future	1,038.5800	1.0386	953.1600	0.9532	(8.225)	0	0	1,715
2023/08/03	R186	02/11/2023			Bond Future	9.1023	107.6901	9.1596	107.5339	0.630	0.0000	0.0000	147,201
2023/08/03	R186	02/11/2023	10.42	Call	Bond Future	3,645.0500	3.6450	3,501.9100	3.5019	(3.927)	0	0	0
2023/08/03	R186	02/11/2023	10.42	Put	Bond Future	126.7500	0.1268	139.8000	0.1398	10.296	0	0	1,715
2023/08/03	R186	02/11/2023	9.15	Put	Bond Future	908.5100	0.9085	979.2800	0.9793	7.790	0	0	0
2023/08/03	R186	02/11/2023	9.38	Call	Bond Future	1,413.3000	1.4133	1,312.5100	1.3125	(7.132)	0	0	0
2023/08/03	R186	02/11/2023	9.38	Put	Bond Future	659.0400	0.6590	714.4400	0.7144	8.406	0	0	0
2023/08/03	R186	02/11/2023	9.39	Call	Bond Future	1,431.0000	1.4310	1,329.5900	1.3296	(7.087)	0	0	0
2023/08/03	R186	02/11/2023	9.39	Put	Bond Future	649.7100	0.6497	704.4900	0.7045	8.431	0	0	0
2023/08/03	R186	01/02/2024	9.51	Call	Bond Future	1,951.4200	1.9514	1,852.1500	1.8522	(5.087)	0	0	0
2023/08/03	R186	01/02/2024	9.52	Put	Bond Future	902.4300	0.9024	957.8000	0.9578	6.136	0	0	0
2023/08/03	R186	01/02/2024	9.50	Call	Bond Future	1,934.4200	1.9344	1,835.5700	1.8356	(5.110)	0	0	0
2023/08/03	R186	01/02/2024			Bond Future	9.0968	104.8036	9.1580	104.6486	0.673	0.0000	0.0000	0
2023/08/03	R186	01/02/2024	9.51	Put	Bond Future	910.6800	0.9107	966.4600	0.9665	6.125	0	0	0
2023/08/03	R186	01/02/2024	9.52	Call	Bond Future	1,968.1900	1.9682	1,868.5100	1.8685	(5.065)	0	0	0
2023/08/03	R186	01/02/2024	9.50	Put	Bond Future	918.7100	0.9187	974.9100	0.9749	6.117	0	0	0
2023/08/03	R186	02/05/2024	10.40	Call	Bond Future	3,606.4100	3.6064	3,484.3600	3.4844	(3.384)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	R186	02/05/2024	10.40	Put	Bond Future	597.7100	0.5977	632.7500	0.6327	5.862	0	0	2,030
2023/08/03	R186	02/05/2024	8.01	Call	Bond Future	404.4900	0.4045	369.1800	0.3692	(8.730)	0	0	0
2023/08/03	R186	02/05/2024	8.01	Put	Bond Future	2,964.0800	2.9641	3,085.8600	3.0859	4.109	0	0	0
2023/08/03	R186	02/05/2024	9.73	Put	Bond Future	951.8800	0.9519	1,004.8500	1.0048	5.565	0	0	0
2023/08/03	R186	02/05/2024			Bond Future	9.0883	107.1675	9.1555	107.0104	0.740	0.0000	0.0000	0
2023/08/03	R186	02/05/2024	8.00	Call	Bond Future	398.5700	0.3986	363.6400	0.3636	(8.764)	0	0	0
2023/08/03	R186	02/05/2024	8.00	Put	Bond Future	2,982.2800	2.9823	3,104.4400	3.1044	4.096	0	0	0
2023/08/03	R186	02/05/2024	9.73	Call	Bond Future	2,437.9800	2.4380	2,333.8600	2.3339	(4.271)	0	0	2,030
2023/08/03	R186	02/05/2024	7.99	Call	Bond Future	392.7100	0.3927	358.1600	0.3582	(8.798)	0	0	0
2023/08/03	R186	02/05/2024	7.99	Put	Bond Future	3,000.5400	3.0005	3,123.0800	3.1231	4.084	0	0	0
2023/08/03	R186	01/08/2024	8.70	Put	Bond Future	1,891.2000	1.8912	1,995.1600	1.9952	5.497	0	0	0
2023/08/03	R186	01/08/2024	8.68	Call	Bond Future	1,096.8000	1.0968	1,020.8000	1.0208	(6.929)	0	0	0
2023/08/03	R186	01/08/2024	8.69	Call	Bond Future	1,107.6200	1.1076	1,031.1700	1.0312	(6.902)	0	0	0
2023/08/03	R186	01/08/2024			Bond Future	9.0599	104.3136	9.1446	104.1328	0.935	0.0000	0.0000	0
2023/08/03	R186	01/08/2024	8.70	Call	Bond Future	1,118.4800	1.1185	1,041.6000	1.0416	(6.874)	0	0	0
2023/08/03	R186	01/08/2024	8.68	Put	Bond Future	1,912.6800	1.9127	2,017.5200	2.0175	5.481	0	0	0
2023/08/03	R186	01/08/2024	8.69	Put	Bond Future	1,901.9200	1.9019	2,006.3100	2.0063	5.489	0	0	0
2023/08/03	R197	03/08/2023			Bond Future	334.5969	334.5969	334.5762	334.5762	(0.006)	0.0000	0.0000	0
2023/08/03	R197	02/11/2023			Bond Future	342.0079	342.0079	342.0078	342.0078	0.000	0.0000	0.0000	0
2023/08/03	R202	03/08/2023			Bond Future	252.8731	252.8731	252.2018	252.2018	(0.265)	0.0000	0.0000	0
2023/08/03	R202	02/11/2023			Bond Future	258.4739	258.4739	258.4555	258.4555	(0.007)	0.0000	0.0000	4,746
2023/08/03	R202	01/02/2024			Bond Future	259.4025	259.4025	259.3950	259.3950	(0.003)	0.0000	0.0000	460
2023/08/03	R202	02/05/2024			Bond Future	265.3138	265.3138	265.3100	265.3100	(0.001)	0.0000	0.0000	0
2023/08/03	R202	01/08/2024			Bond Future	266.3800	266.3800	266.3269	266.3269	(0.020)	0.0000	0.0000	0
2023/08/03	R209	03/08/2023	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	R209	03/08/2023	10.00	Put	Bond Future	9,138.5800	9.1386	9,466.9200	9.4669	3.593	0	0	0
2023/08/03	R209	03/08/2023	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	R209	03/08/2023	11.95	Put	Bond Future	5.9700	0.0060	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R209	03/08/2023	12.00	Call	Bond Future	1,223.7400	1.2237	893.6100	0.8936	(26.977)	0	0	0
2023/08/03	R209	03/08/2023	12.00	Put	Bond Future	1.7900	0.0018	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R209	03/08/2023	11.25	Put	Bond Future	2,410.6800	2.4107	2,739.0200	2.7390	13.620	0	0	0
2023/08/03	R209	03/08/2023	11.93	Call	Bond Future	904.0500	0.9041	566.4300	0.5664	(37.345)	0	0	0
2023/08/03	R209	03/08/2023	11.94	Call	Bond Future	949.1200	0.9491	613.3200	0.6133	(35.380)	0	0	0
2023/08/03	R209	03/08/2023			Bond Future	11.7411	66.4841	11.8100	66.1558	0.587	0.0000	0.0000	0
2023/08/03	R209	03/08/2023	10.70	Put	Bond Future	5,261.8300	5.2618	5,590.1700	5.5902	6.240	0	0	0
2023/08/03	R209	03/08/2023	10.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	R209	03/08/2023	10.75	Put	Bond Future	4,995.7600	4.9958	5,324.1000	5.3241	6.572	0	0	0
2023/08/03	R209	03/08/2023	11.95	Call	Bond Future	994.4600	0.9945	660.1500	0.6602	(33.617)	0	0	0
2023/08/03	R209	03/08/2023	11.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	R209	03/08/2023	11.93	Put	Bond Future	9.2800	0.0093	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R209	03/08/2023	11.94	Put	Bond Future	7.4600	0.0075	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R209	02/11/2023	11.34	Call	Bond Future	985.1000	0.9851	836.3800	0.8364	(15.097)	0	0	0
2023/08/03	R209	02/11/2023	11.34	Put	Bond Future	3,384.2800	3.3843	3,688.2400	3.6882	8.982	0	0	0
2023/08/03	R209	02/11/2023	11.33	Call	Bond Future	968.5700	0.9686	821.5900	0.8216	(15.175)	0	0	0
2023/08/03	R209	02/11/2023	11.33	Put	Bond Future	3,417.4200	3.4174	3,723.1200	3.7231	8.945	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	R209	02/11/2023			Bond Future	11.8357	64.7866	11.9321	64.3339	0.815	0.0000	0.0000	32,847
2023/08/03	R209	02/11/2023	11.35	Call	Bond Future	1,001.9200	1.0019	851.4500	0.8514	(15.018)	0	0	0
2023/08/03	R209	02/11/2023	11.35	Put	Bond Future	3,351.4800	3.3515	3,653.6900	3.6537	9.017	0	0	0
2023/08/03	R209	01/02/2024	12.13	Put	Bond Future	2,411.0000	2.4110	2,605.1100	2.6051	8.051	0	0	0
2023/08/03	R209	01/02/2024	12.14	Call	Bond Future	3,380.2400	3.3802	3,113.1500	3.1131	(7.902)	0	0	0
2023/08/03	R209	01/02/2024	12.14	Put	Bond Future	2,392.4200	2.3924	2,585.3700	2.5854	8.065	0	0	0
2023/08/03	R209	01/02/2024			Bond Future	11.9255	66.2452	12.0248	65.7852	0.833	0.0000	0.0000	1,690
2023/08/03	R209	01/02/2024	12.13	Call	Bond Future	3,353.2400	3.3532	3,087.3100	3.0873	(7.931)	0	0	0
2023/08/03	R209	01/02/2024	12.12	Call	Bond Future	3,326.3100	3.3263	3,061.5400	3.0615	(7.960)	0	0	0
2023/08/03	R209	01/02/2024	12.12	Put	Bond Future	2,429.7100	2.4297	2,624.9800	2.6250	8.037	0	0	0
2023/08/03	R209	02/05/2024	11.18	Call	Bond Future	1,701.9800	1.7020	1,543.0000	1.5430	(9.341)	0	0	0
2023/08/03	R209	02/05/2024	11.18	Put	Bond Future	5,722.4800	5.7225	6,032.9900	6.0330	5.426	0	0	0
2023/08/03	R209	02/05/2024	11.17	Call	Bond Future	1,685.7400	1.6857	1,527.8200	1.5278	(9.368)	0	0	0
2023/08/03	R209	02/05/2024	11.17	Put	Bond Future	5,756.2000	5.7562	6,067.7700	6.0678	5.413	0	0	0
2023/08/03	R209	02/05/2024			Bond Future	12.0195	64.5857	12.1222	64.1163	0.855	0.0000	0.0000	0
2023/08/03	R209	02/05/2024	11.19	Call	Bond Future	1,718.3000	1.7183	1,558.2800	1.5583	(9.313)	0	0	0
2023/08/03	R209	02/05/2024	11.19	Put	Bond Future	5,688.9000	5.6889	5,998.3700	5.9984	5.440	0	0	0
2023/08/03	R209	01/08/2024	11.79	Put	Bond Future	4,575.7100	4.5757	4,838.7400	4.8387	5.748	0	0	0
2023/08/03	R209	01/08/2024	11.80	Call	Bond Future	3,115.6600	3.1157	2,885.0700	2.8851	(7.401)	0	0	0
2023/08/03	R209	01/08/2024	11.80	Put	Bond Future	4,550.8200	4.5508	4,812.8600	4.8129	5.758	0	0	0
2023/08/03	R209	01/08/2024			Bond Future	12.1120	66.0665	12.2213	65.5738	0.903	0.0000	0.0000	0
2023/08/03	R209	01/08/2024	11.79	Call	Bond Future	3,093.8200	3.0938	2,864.2200	2.8642	(7.421)	0	0	0
2023/08/03	R209	01/08/2024	11.78	Call	Bond Future	3,072.0500	3.0720	2,843.4500	2.8435	(7.441)	0	0	0
2023/08/03	R209	01/08/2024	11.78	Put	Bond Future	4,600.7100	4.6007	4,864.7400	4.8647	5.739	0	0	0
2023/08/03	R210	03/08/2023			Bond Future	225.2583	225.2583	225.2453	225.2453	(0.006)	0.0000	0.0000	0
2023/08/03	R210	02/11/2023			Bond Future	227.0812	227.0812	227.0821	227.0821	0.000	0.0000	0.0000	70
2023/08/03	R210	01/02/2024			Bond Future	232.2478	232.2478	232.2588	232.2588	0.005	0.0000	0.0000	300
2023/08/03	R210	02/05/2024			Bond Future	234.2979	234.2979	234.3126	234.3126	0.006	0.0000	0.0000	0
2023/08/03	R210	01/08/2024			Bond Future	239.7229	239.7229	239.6942	239.6942	(0.012)	0.0000	0.0000	0
2023/08/03	R213	03/08/2023	11.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	R213	03/08/2023	11.63	Call	Bond Future	3,637.4300	3.6374	3,332.0800	3.3321	(8.395)	0	0	0
2023/08/03	R213	03/08/2023			Bond Future	10.7860	83.8108	10.8550	83.5055	0.640	0.0000	0.0000	0
2023/08/03	R213	03/08/2023	11.61	Call	Bond Future	3,553.6700	3.5537	3,248.3200	3.2483	(8.593)	0	0	0
2023/08/03	R213	03/08/2023	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	R213	03/08/2023	11.62	Call	Bond Future	3,595.5700	3.5956	3,290.2200	3.2902	(8.492)	0	0	0
2023/08/03	R213	03/08/2023	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	R213	02/11/2023	11.13	Call	Bond Future	2,388.5500	2.3885	2,170.5000	2.1705	(9.129)	0	0	0
2023/08/03	R213	02/11/2023	11.13	Put	Bond Future	1,292.4200	1.2924	1,426.4600	1.4265	10.371	0	0	0
2023/08/03	R213	02/11/2023	10.94	Call	Bond Future	1,909.1300	1.9091	1,716.3500	1.7163	(10.098)	0	0	731
2023/08/03	R213	02/11/2023	10.94	Put	Bond Future	1,627.1200	1.6271	1,786.4300	1.7864	9.791	0	0	0
2023/08/03	R213	02/11/2023			Bond Future	10.8747	82.0890	10.9563	81.7369	0.750	0.0000	0.0000	33,014
2023/08/03	R213	02/11/2023	11.44	Call	Bond Future	3,274.3700	3.2744	3,020.1300	3.0201	(7.765)	0	0	731
2023/08/03	R213	02/11/2023	11.44	Put	Bond Future	872.1300	0.8721	969.9800	0.9700	11.220	0	0	0
2023/08/03	R213	02/11/2023	12.70	Call	Bond Future	7,591.2500	7.5913	7,259.4600	7.2595	(4.371)	0	0	0
2023/08/03	R213	02/11/2023	12.70	Put	Bond Future	151.2800	0.1513	171.5800	0.1716	13.419	0	0	731
2023/08/03	R213	02/11/2023	11.11	Call	Bond Future	2,335.6000	2.3356	2,120.1000	2.1201	(9.227)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	R213	02/11/2023	11.11	Put	Bond Future	1,324.6800	1.3247	1,461.2700	1.4613	10.311	0	0	0
2023/08/03	R213	02/11/2023	11.12	Call	Bond Future	2,362.0900	2.3621	2,145.3100	2.1453	(9.177)	0	0	0
2023/08/03	R213	02/11/2023	11.12	Put	Bond Future	1,308.5500	1.3085	1,443.8600	1.4439	10.340	0	0	0
2023/08/03	R213	01/02/2024	11.70	Call	Bond Future	4,403.0400	4.4030	4,152.6700	4.1527	(5.686)	0	0	0
2023/08/03	R213	01/02/2024	11.70	Put	Bond Future	1,357.4400	1.3574	1,463.4500	1.4634	7.810	0	0	0
2023/08/03	R213	01/02/2024	11.71	Call	Bond Future	4,431.9300	4.4319	4,180.8300	4.1808	(5.666)	0	0	0
2023/08/03	R213	01/02/2024	11.71	Put	Bond Future	1,346.1000	1.3461	1,451.3800	1.4514	7.821	0	0	0
2023/08/03	R213	01/02/2024			Bond Future	10.9613	83.9372	11.0459	83.5808	0.772	0.0000	0.0000	0
2023/08/03	R213	01/02/2024	11.72	Call	Bond Future	4,461.0900	4.4611	4,209.2600	4.2093	(5.645)	0	0	0
2023/08/03	R213	01/02/2024	11.72	Put	Bond Future	1,335.0600	1.3351	1,439.6100	1.4396	7.831	0	0	0
2023/08/03	R213	02/05/2024	10.30	Call	Bond Future	1,534.3700	1.5344	1,408.0500	1.4081	(8.233)	0	0	0
2023/08/03	R213	02/05/2024	10.30	Put	Bond Future	4,671.4600	4.6715	4,908.4200	4.9084	5.073	0	0	0
2023/08/03	R213	02/05/2024			Bond Future	11.0437	82.2705	11.1322	81.9072	0.801	0.0000	0.0000	0
2023/08/03	R213	02/05/2024	10.28	Call	Bond Future	1,504.0000	1.5040	1,379.3900	1.3794	(8.285)	0	0	0
2023/08/03	R213	02/05/2024	10.28	Put	Bond Future	4,727.5300	4.7275	4,966.2000	4.9662	5.049	0	0	0
2023/08/03	R213	02/05/2024	10.29	Call	Bond Future	1,519.2700	1.5193	1,393.8000	1.3938	(8.259)	0	0	0
2023/08/03	R213	02/05/2024	10.29	Put	Bond Future	4,699.5700	4.6996	4,937.3800	4.9374	5.060	0	0	0
2023/08/03	R213	01/08/2024	10.86	Call	Bond Future	2,570.9400	2.5709	2,391.3500	2.3913	(6.985)	0	0	0
2023/08/03	R213	01/08/2024	10.86	Put	Bond Future	3,633.5700	3.6336	3,841.2000	3.8412	5.714	0	0	0
2023/08/03	R213	01/08/2024	10.87	Call	Bond Future	2,590.7400	2.5907	2,410.3100	2.4103	(6.964)	0	0	0
2023/08/03	R213	01/08/2024	10.87	Put	Bond Future	3,612.6000	3.6126	3,819.3900	3.8194	5.724	0	0	0
2023/08/03	R213	01/08/2024			Bond Future	11.1227	84.1570	11.2195	83.7698	0.870	0.0000	0.0000	0
2023/08/03	R213	01/08/2024	10.88	Call	Bond Future	2,610.6200	2.6106	2,429.3500	2.4294	(6.944)	0	0	0
2023/08/03	R213	01/08/2024	10.88	Put	Bond Future	3,591.7400	3.5917	3,797.6900	3.7977	5.734	0	0	0
2023/08/03	R214	03/08/2023	12.14	Call	Bond Future	271.4200	0.2714	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R214	03/08/2023	12.14	Put	Bond Future	156.1100	0.1561	240.5100	0.2405	54.064	0	0	0
2023/08/03	R214	03/08/2023	12.15	Call	Bond Future	300.7600	0.3008	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R214	03/08/2023	12.15	Put	Bond Future	137.2200	0.1372	192.2800	0.1923	40.125	0	0	0
2023/08/03	R214	03/08/2023			Bond Future	12.1161	62.3535	12.1900	61.9977	0.610	0.0000	0.0000	0
2023/08/03	R214	03/08/2023	12.16	Call	Bond Future	331.7400	0.3317	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R214	03/08/2023	12.16	Put	Bond Future	120.0400	0.1200	144.1200	0.1441	20.060	0	0	0
2023/08/03	R214	02/11/2023	11.45	Put	Bond Future	4,494.2800	4.4943	4,862.2700	4.8623	8.188	0	0	0
2023/08/03	R214	02/11/2023	11.46	Call	Bond Future	664.1500	0.6642	548.3400	0.5483	(17.437)	0	0	0
2023/08/03	R214	02/11/2023	11.46	Put	Bond Future	4,454.1700	4.4542	4,820.5300	4.8205	8.225	0	0	0
2023/08/03	R214	02/11/2023			Bond Future	12.2157	60.4159	12.3172	59.9337	0.831	0.0000	0.0000	20,601
2023/08/03	R214	02/11/2023	11.45	Call	Bond Future	651.6100	0.6516	537.4300	0.5374	(17.523)	0	0	0
2023/08/03	R214	02/11/2023	11.47	Call	Bond Future	676.7600	0.6768	559.3200	0.5593	(17.353)	0	0	0
2023/08/03	R214	02/11/2023	11.47	Put	Bond Future	4,414.1900	4.4142	4,778.9200	4.7789	8.263	0	0	0
2023/08/03	R214	01/02/2024	12.16	Call	Bond Future	2,577.7700	2.5778	2,339.2500	2.3393	(9.253)	0	0	0
2023/08/03	R214	01/02/2024	12.16	Put	Bond Future	3,312.2100	3.3122	3,564.0900	3.5641	7.605	0	0	0
2023/08/03	R214	01/02/2024			Bond Future	12.3142	61.7761	12.4188	61.2857	0.850	0.0000	0.0000	0
2023/08/03	R214	01/02/2024	12.14	Call	Bond Future	2,530.1900	2.5302	2,294.3200	2.2943	(9.322)	0	0	0
2023/08/03	R214	01/02/2024	12.14	Put	Bond Future	3,360.9400	3.3609	3,615.4700	3.6155	7.573	0	0	0
2023/08/03	R214	01/02/2024	12.15	Call	Bond Future	2,553.8400	2.5538	2,316.6400	2.3166	(9.288)	0	0	0
2023/08/03	R214	01/02/2024	12.15	Put	Bond Future	3,336.4100	3.3364	3,589.6100	3.5896	7.589	0	0	0
2023/08/03	R214	02/05/2024	11.46	Call	Bond Future	1,581.0300	1.5810	1,422.5700	1.4226	(10.023)	0	0	0
2023/08/03	R214	02/05/2024	11.46	Put	Bond Future	6,273.7400	6.2737	6,615.8900	6.6159	5.454	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	R214	02/05/2024	11.47	Call	Bond Future	1,596.6900	1.5967	1,437.1200	1.4371	(9.994)	0	0	0
2023/08/03	R214	02/05/2024	11.47	Put	Bond Future	6,236.9600	6.2370	6,578.0000	6.5780	5.468	0	0	0
2023/08/03	R214	02/05/2024			Bond Future	12.4084	59.8637	12.5165	59.3631	0.871	0.0000	0.0000	0
2023/08/03	R214	02/05/2024	11.48	Call	Bond Future	1,612.6300	1.6126	1,451.9400	1.4519	(9.964)	0	0	0
2023/08/03	R214	02/05/2024	11.48	Put	Bond Future	6,200.5200	6.2005	6,540.4400	6.5404	5.482	0	0	0
2023/08/03	R214	01/08/2024	12.18	Call	Bond Future	3,085.3600	3.0854	2,841.3600	2.8414	(7.908)	0	0	0
2023/08/03	R214	01/08/2024	12.18	Put	Bond Future	4,590.9500	4.5910	4,870.5100	4.8705	6.089	0	0	0
2023/08/03	R214	01/08/2024			Bond Future	12.5005	61.2363	12.6149	60.7127	0.916	0.0000	0.0000	0
2023/08/03	R214	01/08/2024	12.16	Call	Bond Future	3,041.3800	3.0414	2,799.5400	2.7995	(7.952)	0	0	0
2023/08/03	R214	01/08/2024	12.16	Put	Bond Future	4,642.9100	4.6429	4,924.6300	4.9246	6.068	0	0	0
2023/08/03	R214	01/08/2024	12.17	Call	Bond Future	3,063.4600	3.0635	2,820.5400	2.8205	(7.930)	0	0	0
2023/08/03	R214	01/08/2024	12.17	Put	Bond Future	4,616.9900	4.6170	4,897.6300	4.8976	6.078	0	0	0
2023/08/03	R248	03/08/2023	11.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	R248	03/08/2023	11.80	Put	Bond Future	2,913.6900	2.9137	3,285.0500	3.2850	12.745	0	0	0
2023/08/03	R248	03/08/2023	12.11	Call	Bond Future	17.0700	0.0171	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R248	03/08/2023	12.11	Put	Bond Future	1,030.6800	1.0307	1,384.9700	1.3850	34.374	0	0	0
2023/08/03	R248	03/08/2023			Bond Future	12.2812	76.5999	12.3450	76.2285	0.519	0.0000	0.0000	0
2023/08/03	R248	03/08/2023	12.09	Call	Bond Future	10.9100	0.0109	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R248	03/08/2023	12.09	Put	Bond Future	1,144.5500	1.1445	1,505.0000	1.5050	31.493	0	0	0
2023/08/03	R248	03/08/2023	12.10	Call	Bond Future	13.7000	0.0137	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R248	03/08/2023	12.10	Put	Bond Future	1,087.2800	1.0873	1,444.9400	1.4449	32.895	0	0	0
2023/08/03	R248	03/08/2023	12.30	Call	Bond Future	323.4900	0.3235	0.0000	0.0000	(100.000)	0	0	0
2023/08/03	R248	03/08/2023	12.30	Put	Bond Future	213.7500	0.2138	261.6200	0.2616	22.395	0	0	0
2023/08/03	R248	03/08/2023	13.20	Call	Bond Future	5,039.7400	5.0397	4,668.3800	4.6684	(7.369)	0	0	0
2023/08/03	R248	03/08/2023	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/03	R248	02/11/2023	12.50	Call	Bond Future	2,969.3500	2.9694	2,687.7700	2.6878	(9.483)	0	0	207
2023/08/03	R248	02/11/2023	13.60	Call	Bond Future	7,133.2100	7.1332	6,717.1100	6.7171	(5.833)	0	0	0
2023/08/03	R248	02/11/2023	13.60	Put	Bond Future	705.8800	0.7059	783.0300	0.7830	10.930	0	0	207
2023/08/03	R248	02/11/2023	11.47	Call	Bond Future	612.3800	0.6124	514.7000	0.5147	(15.951)	0	0	0
2023/08/03	R248	02/11/2023	11.48	Call	Bond Future	625.0300	0.6250	525.8200	0.5258	(15.873)	0	0	0
2023/08/03	R248	02/11/2023	11.49	Put	Bond Future	6,152.3000	6.1523	6,544.7900	6.5448	6.380	0	0	0
2023/08/03	R248	02/11/2023			Bond Future	12.3872	73.8308	12.4734	73.3376	0.696	0.0000	0.0000	232,496
2023/08/03	R248	02/11/2023	11.80	Call	Bond Future	1,133.3100	1.1333	979.9800	0.9800	(13.529)	0	0	207
2023/08/03	R248	02/11/2023	11.80	Put	Bond Future	4,661.0600	4.6611	5,000.9800	5.0010	7.293	0	0	0
2023/08/03	R248	02/11/2023	12.50	Put	Bond Future	2,324.7500	2.3247	2,536.4200	2.5364	9.105	0	0	0
2023/08/03	R248	02/11/2023	11.47	Put	Bond Future	6,258.0000	6.2580	6,653.5700	6.6536	6.321	0	0	0
2023/08/03	R248	02/11/2023	11.48	Put	Bond Future	6,204.9600	6.2050	6,599.0000	6.5990	6.350	0	0	0
2023/08/03	R248	02/11/2023	11.49	Call	Bond Future	637.9700	0.6380	537.2100	0.5372	(15.794)	0	0	0
2023/08/03	R248	01/02/2024	12.30	Put	Bond Future	0.0000	0.0000	4,446.9300	4.4469	100.000	0	0	0
2023/08/03	R248	01/02/2024	11.50	Call	Bond Future	0.0000	0.0000	1,127.8600	1.1279	100.000	0	0	1,000
2023/08/03	R248	01/02/2024	11.50	Put	Bond Future	0.0000	0.0000	7,675.5800	7.6756	100.000	0	0	0
2023/08/03	R248	01/02/2024	12.14	Call	Bond Future	2,642.5100	2.6425	2,422.0500	2.4221	(8.343)	0	0	0
2023/08/03	R248	01/02/2024	12.14	Put	Bond Future	4,693.0400	4.6930	4,973.6500	4.9737	5.979	0	0	0
2023/08/03	R248	01/02/2024	12.15	Call	Bond Future	2,669.0000	2.6690	2,447.1800	2.4472	(8.311)	0	0	0
2023/08/03	R248	01/02/2024	12.15	Put	Bond Future	4,659.9600	4.6600	4,939.2100	4.9392	5.993	0	0	0
2023/08/03	R248	01/02/2024			Bond Future	12.4926	75.4930	12.5815	74.9920	0.712	0.0000	0.0000	0
2023/08/03	R248	01/02/2024	12.16	Call	Bond Future	2,695.6200	2.6956	2,472.4300	2.4724	(8.280)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/03	R248	01/02/2024	12.16	Put	Bond Future	4,627.0900	4.6271	4,904.9700	4.9050	6.006	0	0	0
2023/08/03	R248	01/02/2024	12.30	Call	Bond Future	0.0000	0.0000	2,838.4000	2.8384	100.000	0	0	1,000
2023/08/03	R248	01/02/2024	13.37	Call	Bond Future	0.0000	0.0000	6,270.9900	6.2710	100.000	0	0	0
2023/08/03	R248	01/02/2024	13.37	Put	Bond Future	0.0000	0.0000	2,087.1300	2.0871	100.000	0	0	1,000
2023/08/03	R248	02/05/2024	11.46	Call	Bond Future	1,707.6800	1.7077	1,559.8000	1.5598	(8.660)	0	0	0
2023/08/03	R248	02/05/2024	11.47	Call	Bond Future	1,725.3900	1.7254	1,576.4200	1.5764	(8.634)	0	0	0
2023/08/03	R248	02/05/2024	11.48	Put	Bond Future	8,486.7300	8.4867	8,848.0800	8.8481	4.258	0	0	0
2023/08/03	R248	02/05/2024			Bond Future	12.5936	72.7456	12.6857	72.2342	0.731	0.0000	0.0000	0
2023/08/03	R248	02/05/2024	11.46	Put	Bond Future	8,582.4200	8.5824	8,945.9600	8.9460	4.236	0	0	0
2023/08/03	R248	02/05/2024	11.47	Put	Bond Future	8,534.4700	8.5345	8,896.9200	8.8969	4.247	0	0	0
2023/08/03	R248	02/05/2024	11.48	Call	Bond Future	1,743.2100	1.7432	1,593.1400	1.5931	(8.609)	0	0	0
2023/08/03	R248	01/08/2024	12.30	Call	Bond Future	3,815.6500	3.8156	3,567.3700	3.5674	(6.507)	0	0	0
2023/08/03	R248	01/08/2024	12.30	Put	Bond Future	6,040.9400	6.0409	6,329.7200	6.3297	4.780	0	0	0
2023/08/03	R248	01/08/2024	12.31	Call	Bond Future	3,842.0000	3.8420	3,592.6700	3.5927	(6.490)	0	0	0
2023/08/03	R248	01/08/2024	12.31	Put	Bond Future	6,009.1100	6.0091	6,296.8400	6.2968	4.788	0	0	0
2023/08/03	R248	01/08/2024			Bond Future	12.6928	74.4135	12.7909	73.8764	0.773	0.0000	0.0000	13,000
2023/08/03	R248	01/08/2024	12.32	Call	Bond Future	3,868.4200	3.8684	3,618.0400	3.6180	(6.472)	0	0	0
2023/08/03	R248	01/08/2024	12.32	Put	Bond Future	5,977.4300	5.9774	6,264.1100	6.2641	4.796	0	0	0

**Total**

**1452718**