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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/08/2023 TO 15/08/2023

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
2023/08/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	2025	02/11/2023		Bond Future	173.0500	173.0500	173.0634	173.0634	0.008	0.0000	0.0000	5,538
2023/08/15	2025	01/02/2024		Bond Future	175.2067	175.2067	175.2194	175.2194	0.007	0.0000	0.0000	214
2023/08/15	2025	02/05/2024		Bond Future	179.2009	179.2009	179.2142	179.2142	0.007	0.0000	0.0000	0
2023/08/15	2025	01/08/2024		Bond Future	181.4903	181.4903	181.5030	181.5030	0.007	0.0000	0.0000	0
2023/08/15	2025	07/11/2024		Bond Future	185.7221	185.7221	185.7361	185.7361	0.008	0.0000	0.0000	0
2023/08/15	2029	02/11/2023		Bond Future	125.0632	125.0632	125.2520	125.2520	0.151	0.0000	0.0000	1,287
2023/08/15	2029	01/02/2024		Bond Future	127.9125	127.9125	128.1055	128.1055	0.151	0.0000	0.0000	728

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
2023/08/15	2029	02/05/2024			Bond Future	129.4676	129.4676	129.6648	129.6648	0.152	0.0000	0.0000	0
2023/08/15	2029	01/08/2024			Bond Future	132.4431	132.4431	132.6450	132.6450	0.152	0.0000	0.0000	0
2023/08/15	2029	07/11/2024			Bond Future	134.1389	134.1389	134.3452	134.3452	0.154	0.0000	0.0000	0
2023/08/15	2030	02/11/2023	9.57	Call	Bond Future	342.2000	0.3422	314.2600	0.3143	(8.165)	0	0	800
2023/08/15	2030	02/11/2023	9.57	Put	Bond Future	3,815.8500	3.8158	3,916.1400	3.9161	2.628	0	0	0
2023/08/15	2030	02/11/2023	10.07	Call	Bond Future	934.3400	0.9343	878.7900	0.8788	(5.945)	0	0	800
2023/08/15	2030	02/11/2023	10.07	Put	Bond Future	2,238.4000	2.2384	2,311.0800	2.3111	3.247	0	0	0
2023/08/15	2030	02/11/2023	11.43	Call	Bond Future	4,623.3700	4.6234	4,508.2500	4.5082	(2.490)	0	0	0
2023/08/15	2030	02/11/2023	11.43	Put	Bond Future	339.3400	0.3393	352.4500	0.3524	3.863	0	0	500
2023/08/15	2030	02/11/2023	12.27	Put	Bond Future	88.5200	0.0885	91.5600	0.0916	3.434	0	0	500
2023/08/15	2030	02/11/2023	10.81	Call	Bond Future	2,643.7500	2.6438	2,547.9900	2.5480	(3.622)	0	0	0
2023/08/15	2030	02/11/2023	10.81	Put	Bond Future	851.9700	0.8520	884.4400	0.8844	3.811	0	0	0
2023/08/15	2030	02/11/2023	10.39	Call	Bond Future	1,559.0700	1.5591	1,484.4500	1.4844	(4.786)	0	0	500
2023/08/15	2030	02/11/2023	10.80	Call	Bond Future	2,614.8900	2.6149	2,519.5600	2.5196	(3.646)	0	0	0
2023/08/15	2030	02/11/2023	10.80	Put	Bond Future	864.0500	0.8641	896.9500	0.8969	3.808	0	0	0
2023/08/15	2030	02/11/2023			Bond Future	10.3778	91.4125	10.4084	91.2843	0.295	0.0000	0.0000	89,672
2023/08/15	2030	02/11/2023	9.89	Call	Bond Future	669.1300	0.6691	624.3100	0.6243	(6.698)	0	0	500
2023/08/15	2030	02/11/2023	9.89	Put	Bond Future	2,746.8700	2.7469	2,830.2800	2.8303	3.037	0	0	0
2023/08/15	2030	02/11/2023	11.57	Call	Bond Future	5,107.4800	5.1075	4,989.7000	4.9897	(2.306)	0	0	0
2023/08/15	2030	02/11/2023	11.57	Put	Bond Future	273.0900	0.2731	283.5400	0.2835	3.827	0	0	800
2023/08/15	2030	02/11/2023	12.27	Call	Bond Future	7,608.3400	7.6083	7,483.1500	7.4832	(1.645)	0	0	0
2023/08/15	2030	02/11/2023	10.82	Call	Bond Future	2,672.5800	2.6726	2,576.3900	2.5764	(3.599)	0	0	0
2023/08/15	2030	02/11/2023	10.82	Put	Bond Future	839.8800	0.8399	871.9200	0.8719	3.815	0	0	0
2023/08/15	2030	02/11/2023	11.12	Call	Bond Future	3,592.1600	3.5922	3,485.0100	3.4850	(2.983)	0	0	500
2023/08/15	2030	02/11/2023	11.12	Put	Bond Future	542.9400	0.5429	564.0200	0.5640	3.883	0	0	0
2023/08/15	2030	02/11/2023	10.39	Put	Bond Future	1,507.8300	1.5078	1,561.4400	1.5614	3.555	0	0	0
2023/08/15	2030	02/11/2023	10.62	Call	Bond Future	2,120.0800	2.1201	2,033.1200	2.0331	(4.102)	0	0	500
2023/08/15	2030	02/11/2023	10.62	Put	Bond Future	1,110.3600	1.1104	1,151.6300	1.1516	3.717	0	0	0
2023/08/15	2030	01/02/2024	12.10	Put	Bond Future	489.7300	0.4897	504.4100	0.5044	2.998	0	0	400
2023/08/15	2030	01/02/2024	11.85	Call	Bond Future	6,133.6900	6.1337	6,020.9200	6.0209	(1.839)	0	0	0
2023/08/15	2030	01/02/2024	11.85	Put	Bond Future	620.0300	0.6200	638.5400	0.6385	2.985	0	0	500
2023/08/15	2030	01/02/2024	11.86	Put	Bond Future	614.1700	0.6142	632.5200	0.6325	2.988	0	0	500
2023/08/15	2030	01/02/2024	11.37	Call	Bond Future	4,654.9500	4.6550	4,552.0200	4.5520	(2.211)	0	0	0
2023/08/15	2030	01/02/2024	11.37	Put	Bond Future	969.8500	0.9698	998.2000	0.9982	2.923	0	0	0
2023/08/15	2030	01/02/2024	11.00	Call	Bond Future	3,600.9800	3.6010	3,508.2000	3.5082	(2.577)	0	0	0
2023/08/15	2030	01/02/2024	10.00	Call	Bond Future	1,389.9900	1.3900	1,334.5800	1.3346	(3.986)	0	0	500
2023/08/15	2030	01/02/2024	10.00	Put	Bond Future	3,206.0900	3.2061	3,281.9600	3.2820	2.366	0	0	0
2023/08/15	2030	01/02/2024	10.16	Call	Bond Future	1,666.5400	1.6665	1,604.5900	1.6046	(3.717)	0	0	200
2023/08/15	2030	01/02/2024	10.16	Put	Bond Future	2,817.8300	2.8178	2,887.1600	2.8872	2.460	0	0	0
2023/08/15	2030	01/02/2024	9.57	Put	Bond Future	4,452.2200	4.4522	4,544.7000	4.5447	2.077	0	0	0
2023/08/15	2030	01/02/2024	9.89	Put	Bond Future	3,497.8200	3.4978	3,578.1100	3.5781	2.295	0	0	0
2023/08/15	2030	01/02/2024	9.93	Call	Bond Future	1,280.8400	1.2808	1,228.2400	1.2282	(4.107)	0	0	1,360
2023/08/15	2030	01/02/2024	9.93	Put	Bond Future	3,389.7100	3.3897	3,468.3900	3.4684	2.321	0	0	0
2023/08/15	2030	01/02/2024			Bond Future	10.4406	89.4674	10.4729	89.3361	0.309	0.0000	0.0000	0
2023/08/15	2030	01/02/2024	12.10	Call	Bond Future	6,936.3400	6.9363	6,819.7400	6.8197	(1.681)	0	0	0
2023/08/15	2030	01/02/2024	11.75	Call	Bond Future	5,817.9000	5.8179	5,706.9100	5.7069	(1.908)	0	0	0
2023/08/15	2030	01/02/2024	11.75	Put	Bond Future	681.1100	0.6811	701.4000	0.7014	2.979	0	0	200

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2023/08/15	2030	01/02/2024	11.86	Call	Bond Future	6,165.4000	6.1654	6,052.4700	6.0525	(1.832)	0	0	0
2023/08/15	2030	01/02/2024	11.35	Call	Bond Future	4,595.8200	4.5958	4,493.3800	4.4934	(2.229)	0	0	0
2023/08/15	2030	01/02/2024	11.35	Put	Bond Future	987.9900	0.9880	1,016.8300	1.0168	2.919	0	0	0
2023/08/15	2030	01/02/2024	11.36	Call	Bond Future	4,625.3500	4.6254	4,522.6600	4.5227	(2.220)	0	0	0
2023/08/15	2030	01/02/2024	11.36	Put	Bond Future	978.8800	0.9789	1,007.4700	1.0075	2.921	0	0	0
2023/08/15	2030	01/02/2024	10.39	Call	Bond Future	2,117.6700	2.1177	2,046.4800	2.0465	(3.362)	0	0	500
2023/08/15	2030	01/02/2024	10.39	Put	Bond Future	2,323.8500	2.3238	2,383.9400	2.3839	2.586	0	0	0
2023/08/15	2030	01/02/2024	11.00	Put	Bond Future	1,359.6700	1.3597	1,398.1700	1.3982	2.832	0	0	700
2023/08/15	2030	01/02/2024	11.31	Call	Bond Future	4,477.8400	4.4778	4,376.3900	4.3764	(2.266)	0	0	0
2023/08/15	2030	01/02/2024	11.31	Put	Bond Future	1,024.8200	1.0248	1,054.6500	1.0547	2.911	0	0	1,360
2023/08/15	2030	01/02/2024	10.07	Call	Bond Future	1,507.3500	1.5074	1,449.0700	1.4491	(3.866)	0	0	400
2023/08/15	2030	01/02/2024	10.07	Put	Bond Future	3,031.8500	3.0319	3,104.8500	3.1049	2.408	0	0	0
2023/08/15	2030	01/02/2024	9.57	Call	Bond Future	819.0200	0.8190	780.2200	0.7802	(4.737)	0	0	400
2023/08/15	2030	01/02/2024	9.89	Call	Bond Future	1,221.1300	1.2211	1,170.1400	1.1701	(4.176)	0	0	500
2023/08/15	2030	02/05/2024	12.38	Call	Bond Future	7,698.4800	7.6985	7,582.9900	7.5830	(1.500)	0	0	0
2023/08/15	2030	02/05/2024	12.38	Put	Bond Future	703.6200	0.7036	722.1800	0.7222	2.638	0	0	1,080
2023/08/15	2030	02/05/2024	10.62	Call	Bond Future	2,898.6500	2.8987	2,821.7500	2.8218	(2.653)	0	0	500
2023/08/15	2030	02/05/2024	10.62	Put	Bond Future	2,479.2700	2.4793	2,536.4200	2.5364	2.305	0	0	0
2023/08/15	2030	02/05/2024	10.82	Call	Bond Future	3,361.4800	3.3615	3,278.5200	3.2785	(2.468)	0	0	1,080
2023/08/15	2030	02/05/2024	10.82	Put	Bond Future	2,162.6600	2.1627	2,213.7500	2.2138	2.362	0	0	0
2023/08/15	2030	02/05/2024	11.12	Put	Bond Future	1,758.7600	1.7588	1,801.5600	1.8016	2.434	0	0	0
2023/08/15	2030	02/05/2024	9.82	Call	Bond Future	1,418.1700	1.4182	1,367.9100	1.3679	(3.544)	0	0	0
2023/08/15	2030	02/05/2024	9.82	Put	Bond Future	4,203.6100	4.2036	4,287.4000	4.2874	1.993	0	0	0
2023/08/15	2030	02/05/2024	9.66	Call	Bond Future	1,203.5600	1.2036	1,158.5500	1.1586	(3.740)	0	0	1,000
2023/08/15	2030	02/05/2024	9.66	Put	Bond Future	4,647.0800	4.6471	4,736.1200	4.7361	1.916	0	0	0
2023/08/15	2030	02/05/2024	9.81	Call	Bond Future	1,403.6700	1.4037	1,353.7400	1.3537	(3.557)	0	0	0
2023/08/15	2030	02/05/2024	9.81	Put	Bond Future	4,230.0700	4.2301	4,314.1900	4.3142	1.989	0	0	0
2023/08/15	2030	02/05/2024			Bond Future	10.5133	91.4857	10.5473	91.3517	0.324	0.0000	0.0000	0
2023/08/15	2030	02/05/2024	11.94	Call	Bond Future	6,398.5200	6.3985	6,289.8000	6.2898	(1.699)	0	0	0
2023/08/15	2030	02/05/2024	11.94	Put	Bond Future	988.9000	0.9889	1,014.2300	1.0142	2.561	0	0	1,000
2023/08/15	2030	02/05/2024	13.15	Call	Bond Future	10,004.2100	10.0042	9,879.6400	9.8796	(1.245)	0	0	0
2023/08/15	2030	02/05/2024	13.15	Put	Bond Future	324.4900	0.3245	333.9700	0.3340	2.922	0	0	500
2023/08/15	2030	02/05/2024	11.12	Call	Bond Future	4,110.8400	4.1108	4,019.5900	4.0196	(2.220)	0	0	500
2023/08/15	2030	02/05/2024	9.83	Call	Bond Future	1,432.4900	1.4325	1,381.8900	1.3819	(3.532)	0	0	0
2023/08/15	2030	02/05/2024	9.83	Put	Bond Future	4,176.9900	4.1770	4,260.4400	4.2604	1.998	0	0	0
2023/08/15	2030	02/05/2024	10.16	Call	Bond Future	1,969.3700	1.9694	1,907.5700	1.9076	(3.138)	0	0	1,000
2023/08/15	2030	02/05/2024	10.16	Put	Bond Future	3,375.5100	3.3755	3,447.7600	3.4478	2.140	0	0	0
2023/08/15	2030	01/08/2024	10.37	Call	Bond Future	2,487.4300	2.4874	2,419.5400	2.4195	(2.729)	0	0	0
2023/08/15	2030	01/08/2024	10.37	Put	Bond Future	3,326.6000	3.3266	3,395.6800	3.3957	2.077	0	0	0
2023/08/15	2030	01/08/2024	10.38	Call	Bond Future	2,506.4300	2.5064	2,438.2400	2.4382	(2.721)	0	0	0
2023/08/15	2030	01/08/2024	10.38	Put	Bond Future	3,307.1100	3.3071	3,375.8900	3.3759	2.080	0	0	0
2023/08/15	2030	01/08/2024			Bond Future	10.5892	89.5616	10.6252	89.4246	0.340	0.0000	0.0000	0
2023/08/15	2030	01/08/2024	10.39	Call	Bond Future	2,525.8600	2.5259	2,457.3700	2.4574	(2.712)	0	0	0
2023/08/15	2030	01/08/2024	10.39	Put	Bond Future	3,288.0600	3.2881	3,356.5400	3.3565	2.083	0	0	0
2023/08/15	2030	07/11/2024	10.76	Call	Bond Future	3,247.5200	3.2475	3,170.9500	3.1710	(2.358)	0	0	0
2023/08/15	2030	07/11/2024	10.76	Put	Bond Future	3,057.2900	3.0573	3,120.3800	3.1204	2.064	0	0	0
2023/08/15	2030	07/11/2024			Bond Future	10.7079	91.6211	10.7461	91.4815	0.357	0.0000	0.0000	0
2023/08/15	2030	07/11/2024	10.74	Call	Bond Future	3,206.4400	3.2064	3,130.3900	3.1304	(2.372)	0	0	0

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2023/08/15	2030	07/11/2024	10.74	Put	Bond Future	3,089.2000	3.0892	3,152.8100	3.1528	2.059	0	0	0
2023/08/15	2030	07/11/2024	10.75	Call	Bond Future	3,226.7500	3.2268	3,150.4400	3.1504	(2.365)	0	0	0
2023/08/15	2030	07/11/2024	10.75	Put	Bond Future	3,073.0000	3.0730	3,136.3500	3.1363	2.062	0	0	0
2023/08/15	2032	02/11/2023	10.35	Call	Bond Future	388.8200	0.3888	332.9800	0.3330	(14.361)	0	0	7,750
2023/08/15	2032	02/11/2023	10.58	Put	Bond Future	3,492.1300	3.4921	3,703.8400	3.7038	6.062	0	0	0
2023/08/15	2032	02/11/2023	10.59	Call	Bond Future	666.0900	0.6661	583.1500	0.5831	(12.452)	0	0	500
2023/08/15	2032	02/11/2023	10.59	Put	Bond Future	3,456.0300	3.4560	3,666.5100	3.6665	6.090	0	0	0
2023/08/15	2032	02/11/2023	11.90	Call	Bond Future	4,132.9400	4.1329	3,899.5700	3.8996	(5.647)	0	0	0
2023/08/15	2032	02/11/2023	11.90	Put	Bond Future	675.2600	0.6753	735.3100	0.7353	8.893	0	0	0
2023/08/15	2032	02/11/2023	11.50	Put	Bond Future	1,165.2200	1.1652	1,261.4500	1.2614	8.259	0	0	500
2023/08/15	2032	02/11/2023	11.24	Call	Bond Future	2,015.9500	2.0159	1,848.6100	1.8486	(8.301)	0	0	0
2023/08/15	2032	02/11/2023	11.24	Put	Bond Future	1,629.8500	1.6299	1,755.9300	1.7559	7.736	0	0	0
2023/08/15	2032	02/11/2023	10.71	Call	Bond Future	849.3200	0.8493	751.1600	0.7512	(11.557)	0	0	500
2023/08/15	2032	02/11/2023	11.00	Call	Bond Future	1,417.0600	1.4171	1,280.5000	1.2805	(9.637)	0	0	0
2023/08/15	2032	02/11/2023	11.00	Put	Bond Future	2,185.7600	2.1858	2,342.6200	2.3426	7.176	0	0	500
2023/08/15	2032	02/11/2023	11.09	Put	Bond Future	1,962.1200	1.9621	2,107.1700	2.1072	7.393	0	0	0
2023/08/15	2032	02/11/2023			Bond Future	11.1593	85.2434	11.2206	84.9500	0.549	0.0000	0.0000	196,064
2023/08/15	2032	02/11/2023	10.35	Put	Bond Future	4,391.0000	4.3910	4,628.5800	4.6286	5.411	0	0	0
2023/08/15	2032	02/11/2023	10.58	Call	Bond Future	652.1100	0.6521	570.4000	0.5704	(12.530)	0	0	500
2023/08/15	2032	02/11/2023	11.78	Call	Bond Future	3,708.2300	3.7082	3,484.4200	3.4844	(6.035)	0	0	0
2023/08/15	2032	02/11/2023	11.78	Put	Bond Future	797.9000	0.7979	867.5100	0.8675	8.724	0	0	500
2023/08/15	2032	02/11/2023	12.26	Call	Bond Future	5,474.0800	5.4741	5,218.1400	5.2181	(4.675)	0	0	0
2023/08/15	2032	02/11/2023	12.26	Put	Bond Future	403.1400	0.4031	440.6200	0.4406	9.297	0	0	500
2023/08/15	2032	02/11/2023	11.28	Call	Bond Future	2,126.1500	2.1262	1,953.9300	1.9539	(8.100)	0	0	0
2023/08/15	2032	02/11/2023	11.28	Put	Bond Future	1,549.5800	1.5496	1,670.7800	1.6708	7.821	0	0	500
2023/08/15	2032	02/11/2023	11.50	Call	Bond Future	2,779.3100	2.7793	2,582.1200	2.5821	(7.095)	0	0	0
2023/08/15	2032	02/11/2023	11.60	Call	Bond Future	3,099.8200	3.0998	2,892.4300	2.8924	(6.690)	0	0	0
2023/08/15	2032	02/11/2023	11.60	Put	Bond Future	1,019.7000	1.0197	1,105.7300	1.1057	8.437	0	0	15,500
2023/08/15	2032	02/11/2023	11.22	Call	Bond Future	1,961.9800	1.9620	1,797.1100	1.7971	(8.403)	0	0	0
2023/08/15	2032	02/11/2023	11.22	Put	Bond Future	1,671.3300	1.6713	1,799.8800	1.7999	7.691	0	0	0
2023/08/15	2032	02/11/2023	11.23	Call	Bond Future	1,988.8800	1.9889	1,822.7700	1.8228	(8.352)	0	0	0
2023/08/15	2032	02/11/2023	11.23	Put	Bond Future	1,650.4900	1.6505	1,777.8000	1.7778	7.713	0	0	0
2023/08/15	2032	02/11/2023	10.71	Put	Bond Future	3,041.2600	3.0413	3,236.5200	3.2365	6.420	0	0	0
2023/08/15	2032	02/11/2023	11.09	Call	Bond Future	1,628.8900	1.6289	1,480.5200	1.4805	(9.109)	0	0	500
2023/08/15	2032	01/02/2024	12.50	Call	Bond Future	6,565.2200	6.5652	6,323.1700	6.3232	(3.687)	0	0	0
2023/08/15	2032	01/02/2024	12.73	Call	Bond Future	7,372.5500	7.3725	7,120.8700	7.1209	(3.414)	0	0	0
2023/08/15	2032	01/02/2024	12.73	Put	Bond Future	771.4700	0.7715	819.9000	0.8199	6.278	0	0	500
2023/08/15	2032	01/02/2024	11.83	Call	Bond Future	4,352.4000	4.3524	4,147.9000	4.1479	(4.699)	0	0	0
2023/08/15	2032	01/02/2024	11.83	Put	Bond Future	1,671.6700	1.6717	1,767.2800	1.7673	5.719	0	0	0
2023/08/15	2032	01/02/2024	11.84	Call	Bond Future	4,383.5200	4.3835	4,178.3500	4.1783	(4.680)	0	0	0
2023/08/15	2032	01/02/2024	11.84	Put	Bond Future	1,657.8200	1.6578	1,752.7600	1.7528	5.727	0	0	0
2023/08/15	2032	01/02/2024	10.78	Call	Bond Future	1,663.6300	1.6636	1,544.5300	1.5445	(7.159)	0	0	200
2023/08/15	2032	01/02/2024	11.09	Call	Bond Future	2,323.1000	2.3231	2,176.5900	2.1766	(6.307)	0	0	500
2023/08/15	2032	01/02/2024	11.09	Put	Bond Future	3,062.1400	3.0621	3,215.7400	3.2157	5.016	0	0	0
2023/08/15	2032	01/02/2024	11.75	Call	Bond Future	4,107.7700	4.1078	3,908.7600	3.9088	(4.845)	0	0	0
2023/08/15	2032	01/02/2024	11.75	Put	Bond Future	1,787.9700	1.7880	1,889.0700	1.8891	5.654	0	0	200
2023/08/15	2032	01/02/2024	10.01	Call	Bond Future	601.8600	0.6019	544.2500	0.5442	(9.572)	0	0	1,200

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
2023/08/15	2032	01/02/2024	10.01	Put	Bond Future	6,674.3600	6.6744	6,916.8600	6.9169	3.633	0	0	0
2023/08/15	2032	01/02/2024	10.59	Call	Bond Future	1,326.6500	1.3266	1,224.1900	1.2242	(7.723)	0	0	500
2023/08/15	2032	01/02/2024			Bond Future	11.2466	87.1653	11.3107	86.8651	0.570	0.0000	0.0000	0
2023/08/15	2032	01/02/2024	12.50	Put	Bond Future	942.0100	0.9420	1,000.0700	1.0001	6.163	0	0	200
2023/08/15	2032	01/02/2024	12.62	Call	Bond Future	6,984.3500	6.9843	6,737.0900	6.7371	(3.540)	0	0	0
2023/08/15	2032	01/02/2024	12.62	Put	Bond Future	848.9300	0.8489	901.7800	0.9018	6.225	0	0	1,200
2023/08/15	2032	01/02/2024	11.85	Call	Bond Future	4,414.5000	4.4145	4,208.6600	4.2087	(4.663)	0	0	0
2023/08/15	2032	01/02/2024	11.85	Put	Bond Future	1,643.8600	1.6439	1,738.1300	1.7381	5.735	0	0	0
2023/08/15	2032	01/02/2024	10.78	Put	Bond Future	3,890.7900	3.8908	4,071.8000	4.0718	4.652	0	0	0
2023/08/15	2032	01/02/2024	10.59	Put	Bond Future	4,482.6400	4.4826	4,680.2900	4.6803	4.409	0	0	0
2023/08/15	2032	01/02/2024	10.76	Call	Bond Future	1,625.4500	1.6254	1,508.1300	1.5081	(7.218)	0	0	1,200
2023/08/15	2032	01/02/2024	10.76	Put	Bond Future	3,949.7700	3.9498	4,132.5600	4.1326	4.628	0	0	0
2023/08/15	2032	02/05/2024	12.90	Call	Bond Future	7,934.5800	7.9346	7,688.0200	7.6880	(3.107)	0	0	0
2023/08/15	2032	02/05/2024	13.18	Call	Bond Future	8,841.0000	8.8410	8,584.1800	8.5842	(2.905)	0	0	0
2023/08/15	2032	02/05/2024	13.18	Put	Bond Future	927.6900	0.9277	977.6600	0.9777	5.386	0	0	500
2023/08/15	2032	02/05/2024	10.86	Call	Bond Future	2,179.5800	2.1796	2,051.2600	2.0513	(5.887)	0	0	1,000
2023/08/15	2032	02/05/2024	10.86	Put	Bond Future	4,417.6000	4.4176	4,596.0700	4.5961	4.040	0	0	0
2023/08/15	2032	02/05/2024	10.56	Call	Bond Future	1,631.9100	1.6319	1,525.7300	1.5257	(6.506)	0	0	0
2023/08/15	2032	02/05/2024	10.56	Put	Bond Future	5,308.3200	5.3083	5,508.9300	5.5089	3.779	0	0	0
2023/08/15	2032	02/05/2024	10.65	Call	Bond Future	1,785.6400	1.7856	1,672.8700	1.6729	(6.315)	0	0	1,550
2023/08/15	2032	02/05/2024	10.65	Put	Bond Future	5,027.3000	5.0273	5,221.3200	5.2213	3.859	0	0	0
2023/08/15	2032	02/05/2024	10.36	Call	Bond Future	1,329.0500	1.3291	1,236.9900	1.2370	(6.927)	0	0	1,000
2023/08/15	2032	02/05/2024	10.36	Put	Bond Future	5,981.6000	5.9816	6,196.3300	6.1963	3.590	0	0	0
2023/08/15	2032	02/05/2024			Bond Future	11.3399	84.9692	11.4069	84.6624	0.591	0.0000	0.0000	0
2023/08/15	2032	02/05/2024	12.90	Put	Bond Future	1,160.5600	1.1606	1,220.7900	1.2208	5.190	0	0	1,000
2023/08/15	2032	02/05/2024	13.35	Call	Bond Future	9,390.5800	9.3906	9,127.9300	9.1279	(2.797)	0	0	0
2023/08/15	2032	02/05/2024	13.35	Put	Bond Future	796.3300	0.7963	840.4700	0.8405	5.543	0	0	1,550
2023/08/15	2032	02/05/2024	11.09	Call	Bond Future	2,667.1800	2.6672	2,521.8800	2.5219	(5.448)	0	0	500
2023/08/15	2032	02/05/2024	11.09	Put	Bond Future	3,823.0100	3.8230	3,984.5000	3.9845	4.224	0	0	0
2023/08/15	2032	02/05/2024	11.35	Call	Bond Future	3,283.6500	3.2837	3,119.7600	3.1198	(4.991)	0	0	1,550
2023/08/15	2032	02/05/2024	11.35	Put	Bond Future	3,237.2200	3.2372	3,380.1200	3.3801	4.414	0	0	0
2023/08/15	2032	02/05/2024	10.59	Call	Bond Future	1,682.3200	1.6823	1,573.9500	1.5740	(6.442)	0	0	500
2023/08/15	2032	02/05/2024	10.59	Put	Bond Future	5,213.5000	5.2135	5,411.9200	5.4119	3.806	0	0	0
2023/08/15	2032	02/05/2024	10.54	Call	Bond Future	1,598.9800	1.5990	1,494.2500	1.4943	(6.550)	0	0	0
2023/08/15	2032	02/05/2024	10.54	Put	Bond Future	5,372.3800	5.3724	5,574.4400	5.5744	3.761	0	0	0
2023/08/15	2032	02/05/2024	10.55	Call	Bond Future	1,615.3900	1.6154	1,509.9400	1.5099	(6.528)	0	0	0
2023/08/15	2032	02/05/2024	10.55	Put	Bond Future	5,340.2700	5.3403	5,541.6100	5.5416	3.770	0	0	0
2023/08/15	2032	01/08/2024	11.15	Call	Bond Future	2,742.9300	2.7429	2,597.0100	2.5970	(5.320)	0	0	0
2023/08/15	2032	01/08/2024	11.15	Put	Bond Future	4,033.9200	4.0339	4,201.6400	4.2016	4.158	0	0	0
2023/08/15	2032	01/08/2024			Bond Future	11.4355	86.9020	11.5057	86.5884	0.614	0.0000	0.0000	0
2023/08/15	2032	01/08/2024	11.13	Call	Bond Future	2,699.6500	2.6996	2,555.1300	2.5551	(5.353)	0	0	0
2023/08/15	2032	01/08/2024	11.13	Put	Bond Future	4,082.0300	4.0820	4,251.1500	4.2512	4.143	0	0	0
2023/08/15	2032	01/08/2024	11.14	Call	Bond Future	2,721.0800	2.7211	2,575.8600	2.5759	(5.337)	0	0	0
2023/08/15	2032	01/08/2024	11.14	Put	Bond Future	4,057.7500	4.0577	4,226.1700	4.2262	4.151	0	0	0
2023/08/15	2032	07/11/2024	11.47	Call	Bond Future	3,590.5600	3.5906	3,427.3500	3.4274	(4.546)	0	0	0
2023/08/15	2032	07/11/2024	11.47	Put	Bond Future	4,059.9100	4.0599	4,217.0700	4.2171	3.871	0	0	0
2023/08/15	2032	07/11/2024	11.48	Call	Bond Future	3,613.6600	3.6137	3,449.8600	3.4499	(4.533)	0	0	0
2023/08/15	2032	07/11/2024	11.48	Put	Bond Future	4,039.2200	4.0392	4,195.7900	4.1958	3.876	0	0	0

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2023/08/15	2032	07/11/2024			Bond Future	11.5775	84.7348	11.6514	84.4144	0.638	0.0000	0.0000	0
2023/08/15	2032	07/11/2024	11.49	Call	Bond Future	3,637.2000	3.6372	3,472.8000	3.4728	(4.520)	0	0	0
2023/08/15	2032	07/11/2024	11.49	Put	Bond Future	4,019.0100	4.0190	4,174.9800	4.1750	3.881	0	0	0
2023/08/15	2033	02/11/2023			Bond Future	119.6548	119.6548	119.7495	119.7495	0.079	0.0000	0.0000	2,258
2023/08/15	2033	01/02/2024			Bond Future	122.3809	122.3809	122.4777	122.4777	0.079	0.0000	0.0000	6,141
2023/08/15	2033	02/05/2024			Bond Future	123.7149	123.7149	123.8137	123.8137	0.080	0.0000	0.0000	0
2023/08/15	2033	01/08/2024			Bond Future	126.5583	126.5583	126.6594	126.6594	0.080	0.0000	0.0000	0
2023/08/15	2033	07/11/2024			Bond Future	128.0188	128.0188	128.1220	128.1220	0.081	0.0000	0.0000	0
2023/08/15	2037	02/11/2023	11.55	Put	Bond Future	4,574.7400	4.5747	4,792.6500	4.7926	4.763	0	0	0
2023/08/15	2037	02/11/2023	11.56	Put	Bond Future	4,531.8700	4.5319	4,748.6600	4.7487	4.784	0	0	0
2023/08/15	2037	02/11/2023	11.57	Call	Bond Future	687.9300	0.6879	611.0200	0.6110	(11.180)	0	0	0
2023/08/15	2037	02/11/2023	12.52	Call	Bond Future	2,935.6700	2.9357	2,747.0100	2.7470	(6.426)	0	0	731
2023/08/15	2037	02/11/2023	12.52	Put	Bond Future	1,608.2800	1.6083	1,712.2000	1.7122	6.462	0	0	0
2023/08/15	2037	02/11/2023	13.89	Call	Bond Future	8,176.4400	8.1764	7,904.3700	7.9044	(3.327)	0	0	0
2023/08/15	2037	02/11/2023	13.89	Put	Bond Future	275.4100	0.2754	295.9200	0.2959	7.447	0	0	731
2023/08/15	2037	02/11/2023			Bond Future	12.2651	77.9124	12.3207	77.6199	0.453	0.0000	0.0000	63,984
2023/08/15	2037	02/11/2023	11.55	Call	Bond Future	659.9400	0.6599	585.2700	0.5853	(11.315)	0	0	0
2023/08/15	2037	02/11/2023	11.56	Call	Bond Future	673.8400	0.6738	598.0500	0.5980	(11.247)	0	0	0
2023/08/15	2037	02/11/2023	11.57	Put	Bond Future	4,489.2500	4.4893	4,704.9200	4.7049	4.804	0	0	0
2023/08/15	2037	02/11/2023	12.02	Call	Bond Future	1,532.5900	1.5326	1,401.3300	1.4013	(8.565)	0	0	731
2023/08/15	2037	02/11/2023	12.02	Put	Bond Future	2,841.9000	2.8419	3,003.2200	3.0032	5.676	0	0	0
2023/08/15	2037	01/02/2024	12.33	Call	Bond Future	3,019.5900	3.0196	2,860.4100	2.8604	(5.272)	0	0	0
2023/08/15	2037	01/02/2024	12.33	Put	Bond Future	3,250.8000	3.2508	3,390.8700	3.3909	4.309	0	0	0
2023/08/15	2037	01/02/2024	12.93	Call	Bond Future	4,851.4300	4.8514	4,648.4100	4.6484	(4.185)	0	0	0
2023/08/15	2037	01/02/2024	12.93	Put	Bond Future	2,048.1100	2.0481	2,144.3400	2.1443	4.698	0	0	2,500
2023/08/15	2037	01/02/2024	13.93	Put	Bond Future	927.1000	0.9271	974.4600	0.9745	5.108	0	0	2,500
2023/08/15	2037	01/02/2024	12.09	Put	Bond Future	3,890.6200	3.8906	4,050.7800	4.0508	4.117	0	0	0
2023/08/15	2037	01/02/2024			Bond Future	12.3745	75.4126	12.4323	75.1134	0.467	0.0000	0.0000	76,958
2023/08/15	2037	01/02/2024	13.93	Call	Bond Future	8,400.0600	8.4001	8,148.1700	8.1482	(2.999)	0	0	0
2023/08/15	2037	01/02/2024	12.09	Call	Bond Future	2,393.1200	2.3931	2,254.0300	2.2540	(5.812)	0	0	2,500
2023/08/15	2037	01/02/2024	12.31	Call	Bond Future	2,964.9000	2.9649	2,807.3500	2.8074	(5.314)	0	0	0
2023/08/15	2037	01/02/2024	12.31	Put	Bond Future	3,300.4600	3.3005	3,442.1600	3.4422	4.293	0	0	0
2023/08/15	2037	01/02/2024	12.32	Call	Bond Future	2,992.1900	2.9922	2,833.8200	2.8338	(5.293)	0	0	0
2023/08/15	2037	01/02/2024	12.32	Put	Bond Future	3,275.5500	3.2756	3,416.4300	3.4164	4.301	0	0	0
2023/08/15	2037	02/05/2024	11.43	Put	Bond Future	7,179.4400	7.1794	7,394.6600	7.3947	2.998	0	0	0
2023/08/15	2037	02/05/2024	11.44	Call	Bond Future	1,482.6300	1.4826	1,391.2600	1.3913	(6.163)	0	0	0
2023/08/15	2037	02/05/2024	11.44	Put	Bond Future	7,138.5300	7.1385	7,353.0700	7.3531	3.005	0	0	0
2023/08/15	2037	02/05/2024	11.45	Call	Bond Future	1,498.5800	1.4986	1,406.5200	1.4065	(6.143)	0	0	0
2023/08/15	2037	02/05/2024			Bond Future	12.4907	77.1137	12.5508	76.8077	0.481	0.0000	0.0000	0
2023/08/15	2037	02/05/2024	11.43	Call	Bond Future	1,466.7900	1.4668	1,376.1000	1.3761	(6.183)	0	0	0
2023/08/15	2037	02/05/2024	11.45	Put	Bond Future	7,097.7800	7.0978	7,311.6300	7.3116	3.013	0	0	0
2023/08/15	2037	01/08/2024	12.09	Call	Bond Future	3,073.8000	3.0738	2,935.6900	2.9357	(4.493)	0	0	0
2023/08/15	2037	01/08/2024	12.09	Put	Bond Future	5,761.4500	5.7614	5,936.0500	5.9361	3.030	0	0	0
2023/08/15	2037	01/08/2024	12.10	Call	Bond Future	3,096.4700	3.0965	2,957.7400	2.9577	(4.480)	0	0	0
2023/08/15	2037	01/08/2024	12.10	Put	Bond Future	5,731.3500	5.7313	5,905.3300	5.9053	3.036	0	0	0
2023/08/15	2037	01/08/2024			Bond Future	12.6123	74.6118	12.6748	74.2991	0.496	0.0000	0.0000	0

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2023/08/15	2037	01/08/2024	12.11	Call	Bond Future	3,119.2300	3.1192	2,979.8700	2.9799	(4.468)	0	0	0
2023/08/15	2037	01/08/2024	12.11	Put	Bond Future	5,701.3900	5.7014	5,874.7400	5.8747	3.040	0	0	0
2023/08/15	2037	07/11/2024	12.59	Call	Bond Future	4,176.7000	4.1767	4,013.6500	4.0137	(3.904)	0	0	0
2023/08/15	2037	07/11/2024	12.59	Put	Bond Future	5,044.8800	5.0449	5,201.4100	5.2014	3.103	0	0	0
2023/08/15	2037	07/11/2024			Bond Future	12.7652	76.3251	12.8304	76.0055	0.511	0.0000	0.0000	0
2023/08/15	2037	07/11/2024	12.57	Call	Bond Future	4,126.0500	4.1261	3,964.1400	3.9641	(3.924)	0	0	0
2023/08/15	2037	07/11/2024	12.57	Put	Bond Future	5,094.2900	5.0943	5,251.9600	5.2520	3.095	0	0	0
2023/08/15	2037	07/11/2024	12.58	Call	Bond Future	4,151.3400	4.1513	3,988.8600	3.9889	(3.914)	0	0	0
2023/08/15	2037	07/11/2024	12.58	Put	Bond Future	5,069.5300	5.0695	5,226.6300	5.2266	3.099	0	0	0
2023/08/15	2038	02/11/2023			Bond Future	130.3926	130.3926	130.3863	130.3863	(0.005)	0.0000	0.0000	4,669
2023/08/15	2038	01/02/2024			Bond Future	131.3543	131.3543	131.3467	131.3467	(0.006)	0.0000	0.0000	0
2023/08/15	2038	02/05/2024			Bond Future	134.3485	134.3485	134.3411	134.3411	(0.006)	0.0000	0.0000	0
2023/08/15	2038	01/08/2024			Bond Future	135.3780	135.3780	135.3693	135.3693	(0.006)	0.0000	0.0000	0
2023/08/15	2038	07/11/2024			Bond Future	138.5327	138.5327	138.5245	138.5245	(0.006)	0.0000	0.0000	0
2023/08/15	2040	02/11/2023	11.50	Call	Bond Future	368.1800	0.3682	315.8700	0.3159	(14.208)	0	0	875
2023/08/15	2040	02/11/2023	11.50	Put	Bond Future	6,301.5000	6.3015	6,585.1600	6.5852	4.501	0	0	0
2023/08/15	2040	02/11/2023	11.58	Call	Bond Future	445.7100	0.4457	385.1400	0.3851	(13.590)	0	0	0
2023/08/15	2040	02/11/2023	11.58	Put	Bond Future	5,881.9400	5.8819	6,157.3400	6.1573	4.682	0	0	0
2023/08/15	2040	02/11/2023	11.59	Call	Bond Future	456.1300	0.4561	394.4900	0.3945	(13.514)	0	0	0
2023/08/15	2040	02/11/2023	12.60	Call	Bond Future	2,584.3200	2.5843	2,388.9700	2.3890	(7.559)	0	0	128
2023/08/15	2040	02/11/2023	12.60	Put	Bond Future	2,074.0000	2.0740	2,214.6200	2.2146	6.780	0	0	0
2023/08/15	2040	02/11/2023	13.64	Call	Bond Future	6,477.3400	6.4773	6,187.7500	6.1877	(4.471)	0	0	0
2023/08/15	2040	02/11/2023	13.64	Put	Bond Future	581.7800	0.5818	628.1600	0.6282	7.972	0	0	128
2023/08/15	2040	02/11/2023	11.60	Put	Bond Future	5,779.5100	5.7795	6,052.7500	6.0527	4.728	0	0	0
2023/08/15	2040	02/11/2023	12.10	Put	Bond Future	3,578.3000	3.5783	3,787.1900	3.7872	5.838	0	0	0
2023/08/15	2040	02/11/2023			Bond Future	12.5076	78.2579	12.5683	77.9219	0.486	0.0000	0.0000	38,373
2023/08/15	2040	02/11/2023	11.59	Put	Bond Future	5,830.5500	5.8305	6,104.8800	6.1049	4.705	0	0	0
2023/08/15	2040	02/11/2023	12.97	Call	Bond Future	3,841.5700	3.8416	3,603.8500	3.6038	(6.188)	0	0	0
2023/08/15	2040	02/11/2023	12.97	Put	Bond Future	1,341.8400	1.3418	1,440.0900	1.4401	7.322	0	0	875
2023/08/15	2040	02/11/2023	11.60	Call	Bond Future	466.8200	0.4668	404.0900	0.4041	(13.438)	0	0	0
2023/08/15	2040	02/11/2023	11.80	Call	Bond Future	720.1200	0.7201	633.7000	0.6337	(12.001)	0	0	128
2023/08/15	2040	02/11/2023	11.80	Put	Bond Future	4,813.2200	4.8132	5,062.7700	5.0628	5.185	0	0	0
2023/08/15	2040	02/11/2023	12.10	Call	Bond Future	1,261.8400	1.2618	1,134.7600	1.1348	(10.071)	0	0	875
2023/08/15	2040	01/02/2024	12.33	Call	Bond Future	2,541.5500	2.5416	2,382.6300	2.3826	(6.253)	0	0	0
2023/08/15	2040	01/02/2024	12.33	Put	Bond Future	4,152.5900	4.1526	4,337.3000	4.3373	4.448	0	0	0
2023/08/15	2040	01/02/2024	12.34	Call	Bond Future	2,567.5500	2.5675	2,407.6500	2.4076	(6.228)	0	0	0
2023/08/15	2040	01/02/2024	12.34	Put	Bond Future	4,122.1600	4.1222	4,305.8900	4.3059	4.457	0	0	0
2023/08/15	2040	01/02/2024			Bond Future	12.6201	75.5154	12.6832	75.1718	0.500	0.0000	0.0000	91,893
2023/08/15	2040	01/02/2024	12.35	Call	Bond Future	2,593.6800	2.5937	2,432.8100	2.4328	(6.202)	0	0	0
2023/08/15	2040	01/02/2024	12.35	Put	Bond Future	4,091.9200	4.0919	4,274.6800	4.2747	4.466	0	0	0
2023/08/15	2040	02/05/2024	11.60	Call	Bond Future	1,446.8100	1.4468	1,348.5100	1.3485	(6.794)	0	0	0
2023/08/15	2040	02/05/2024	11.61	Call	Bond Future	1,462.7600	1.4628	1,363.6900	1.3637	(6.773)	0	0	0
2023/08/15	2040	02/05/2024	11.62	Put	Bond Future	7,893.0800	7.8931	8,144.4900	8.1445	3.185	0	0	0
2023/08/15	2040	02/05/2024			Bond Future	12.7388	77.2187	12.8044	76.8675	0.515	0.0000	0.0000	0
2023/08/15	2040	02/05/2024	11.60	Put	Bond Future	7,983.1500	7.9832	8,236.1100	8.2361	3.169	0	0	0
2023/08/15	2040	02/05/2024	11.61	Put	Bond Future	7,937.9100	7.9379	8,190.1000	8.1901	3.177	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
2023/08/15	2040	02/05/2024	11.62	Call	Bond Future	1,479.0400	1.4790	1,379.1900	1.3792	(6.751)	0	0	0
2023/08/15	2040	01/08/2024	12.34	Call	Bond Future	3,187.2500	3.1873	3,029.5900	3.0296	(4.947)	0	0	0
2023/08/15	2040	01/08/2024	12.34	Put	Bond Future	6,033.1100	6.0331	6,234.6000	6.2346	3.340	0	0	0
2023/08/15	2040	01/08/2024			Bond Future	12.8629	74.4688	12.9312	74.1097	0.530	0.0000	0.0000	0
2023/08/15	2040	01/08/2024	12.32	Call	Bond Future	3,139.7500	3.1398	2,983.5600	2.9836	(4.975)	0	0	0
2023/08/15	2040	01/08/2024	12.32	Put	Bond Future	6,097.8000	6.0978	6,300.7600	6.3008	3.328	0	0	0
2023/08/15	2040	01/08/2024	12.33	Call	Bond Future	3,163.3100	3.1633	3,006.3900	3.0064	(4.961)	0	0	0
2023/08/15	2040	01/08/2024	12.33	Put	Bond Future	6,065.2300	6.0652	6,267.4600	6.2675	3.334	0	0	0
2023/08/15	2040	07/11/2024	12.84	Call	Bond Future	4,388.3000	4.3883	4,201.2700	4.2013	(4.262)	0	0	0
2023/08/15	2040	07/11/2024	12.84	Put	Bond Future	5,313.8800	5.3139	5,493.8900	5.4939	3.388	0	0	0
2023/08/15	2040	07/11/2024	12.85	Call	Bond Future	4,415.2100	4.4152	4,227.5200	4.2275	(4.251)	0	0	0
2023/08/15	2040	07/11/2024	12.85	Put	Bond Future	5,287.9800	5.2880	5,467.3300	5.4673	3.392	0	0	0
2023/08/15	2040	07/11/2024			Bond Future	13.0169	76.1780	13.0880	75.8110	0.546	0.0000	0.0000	0
2023/08/15	2040	07/11/2024	12.86	Call	Bond Future	4,442.1800	4.4422	4,253.8300	4.2538	(4.240)	0	0	0
2023/08/15	2040	07/11/2024	12.86	Put	Bond Future	5,262.2000	5.2622	5,440.8900	5.4409	3.396	0	0	0
2023/08/15	2044	02/11/2023	11.57	Call	Bond Future	381.0600	0.3811	331.4200	0.3314	(13.027)	0	0	0
2023/08/15	2044	02/11/2023	11.57	Put	Bond Future	6,377.5100	6.3775	6,635.5300	6.6355	4.046	0	0	0
2023/08/15	2044	02/11/2023	13.00	Call	Bond Future	0.0000	0.0000	3,508.4100	3.5084	100.000	0	0	0
2023/08/15	2044	02/11/2023	13.00	Put	Bond Future	0.0000	0.0000	1,543.2900	1.5433	100.000	0	0	6,375
2023/08/15	2044	02/11/2023			Bond Future	12.5796	74.4577	12.6352	74.1501	0.442	0.0000	0.0000	52,345
2023/08/15	2044	02/11/2023	11.55	Call	Bond Future	362.8800	0.3629	315.0800	0.3151	(13.172)	0	0	0
2023/08/15	2044	02/11/2023	11.55	Put	Bond Future	6,486.4200	6.4864	6,746.2800	6.7463	4.006	0	0	0
2023/08/15	2044	02/11/2023	11.56	Call	Bond Future	371.8900	0.3719	323.1800	0.3232	(13.098)	0	0	0
2023/08/15	2044	02/11/2023	11.56	Put	Bond Future	6,431.8400	6.4318	6,690.7900	6.6908	4.026	0	0	0
2023/08/15	2044	02/11/2023	12.00	Call	Bond Future	957.4100	0.9574	860.1800	0.8602	(10.156)	0	0	5,860
2023/08/15	2044	02/11/2023	12.00	Put	Bond Future	4,301.7700	4.3018	4,512.2000	4.5122	4.892	0	0	0
2023/08/15	2044	02/11/2023	12.75	Call	Bond Future	2,872.2300	2.8722	2,682.6600	2.6827	(6.600)	0	0	0
2023/08/15	2044	02/11/2023	12.75	Put	Bond Future	1,936.0400	1.9360	2,054.1300	2.0541	6.100	0	0	5,860
2023/08/15	2044	01/02/2024	12.29	Call	Bond Future	2,243.6400	2.2436	2,107.0700	2.1071	(6.087)	0	0	0
2023/08/15	2044	01/02/2024	12.29	Put	Bond Future	4,481.6500	4.4817	4,659.7500	4.6598	3.974	0	0	0
2023/08/15	2044	01/02/2024			Bond Future	12.6888	71.7548	12.7465	71.4401	0.455	0.0000	0.0000	31,817
2023/08/15	2044	01/02/2024	12.27	Call	Bond Future	2,195.1400	2.1951	2,060.4100	2.0604	(6.138)	0	0	0
2023/08/15	2044	01/02/2024	12.27	Put	Bond Future	4,548.4900	4.5485	4,728.4300	4.7284	3.956	0	0	0
2023/08/15	2044	01/02/2024	12.28	Call	Bond Future	2,219.3300	2.2193	2,083.6700	2.0837	(6.113)	0	0	0
2023/08/15	2044	01/02/2024	12.28	Put	Bond Future	4,514.9700	4.5150	4,693.9800	4.6940	3.965	0	0	0
2023/08/15	2044	02/05/2024	11.67	Call	Bond Future	1,496.3600	1.4964	1,404.1500	1.4041	(6.162)	0	0	0
2023/08/15	2044	02/05/2024	11.67	Put	Bond Future	8,071.0400	8.0710	8,300.4000	8.3004	2.842	0	0	0
2023/08/15	2044	02/05/2024			Bond Future	12.8035	73.3732	12.8635	73.0516	0.468	0.0000	0.0000	0
2023/08/15	2044	02/05/2024	11.65	Call	Bond Future	1,463.7900	1.4638	1,373.0100	1.3730	(6.202)	0	0	0
2023/08/15	2044	02/05/2024	11.65	Put	Bond Future	8,163.4300	8.1634	8,394.2200	8.3942	2.827	0	0	0
2023/08/15	2044	02/05/2024	11.66	Call	Bond Future	1,480.0200	1.4800	1,388.5300	1.3885	(6.182)	0	0	0
2023/08/15	2044	02/05/2024	11.66	Put	Bond Future	8,117.1400	8.1171	8,347.2200	8.3472	2.834	0	0	0
2023/08/15	2044	01/08/2024	12.28	Call	Bond Future	2,981.1000	2.9811	2,842.8600	2.8429	(4.637)	0	0	0
2023/08/15	2044	01/08/2024	12.28	Put	Bond Future	6,532.0200	6.5320	6,722.6100	6.7226	2.918	0	0	0
2023/08/15	2044	01/08/2024	12.29	Call	Bond Future	3,004.1300	3.0041	2,865.2200	2.8652	(4.624)	0	0	0
2023/08/15	2044	01/08/2024	12.29	Put	Bond Future	6,497.5800	6.4976	6,687.5000	6.6875	2.923	0	0	0
2023/08/15	2044	01/08/2024			Bond Future	12.9232	70.6610	12.9855	70.3322	0.482	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
2023/08/15	2044	01/08/2024	12.30	Call	Bond Future	3,027.5100	3.0275	2,887.9300	2.8879	(4.610)	0	0	0
2023/08/15	2044	01/08/2024	12.30	Put	Bond Future	6,463.5500	6.4636	6,652.8000	6.6528	2.928	0	0	0
2023/08/15	2044	07/11/2024	12.92	Call	Bond Future	4,556.8200	4.5568	4,382.3000	4.3823	(3.830)	0	0	0
2023/08/15	2044	07/11/2024	12.92	Put	Bond Future	5,348.3700	5.3484	5,509.8900	5.5099	3.020	0	0	0
2023/08/15	2044	07/11/2024			Bond Future	13.0709	72.2825	13.1358	71.9465	0.497	0.0000	0.0000	0
2023/08/15	2044	07/11/2024	12.90	Call	Bond Future	4,502.5600	4.5026	4,329.2200	4.3292	(3.850)	0	0	0
2023/08/15	2044	07/11/2024	12.90	Put	Bond Future	5,400.1800	5.4002	5,562.8800	5.5629	3.013	0	0	0
2023/08/15	2044	07/11/2024	12.91	Call	Bond Future	4,529.6600	4.5297	4,355.7300	4.3557	(3.840)	0	0	0
2023/08/15	2044	07/11/2024	12.91	Put	Bond Future	5,374.2100	5.3742	5,536.3200	5.5363	3.016	0	0	0
2023/08/15	2046	02/11/2023			Bond Future	113.3860	113.3860	113.3804	113.3804	(0.005)	0.0000	0.0000	16,148
2023/08/15	2046	01/02/2024			Bond Future	115.9693	115.9693	115.9636	115.9636	(0.005)	0.0000	0.0000	0
2023/08/15	2046	02/05/2024			Bond Future	116.4744	116.4744	116.4680	116.4680	(0.005)	0.0000	0.0000	0
2023/08/15	2046	01/08/2024			Bond Future	119.1508	119.1508	119.1445	119.1445	(0.005)	0.0000	0.0000	0
2023/08/15	2046	07/11/2024			Bond Future	119.7385	119.7385	119.7313	119.7313	(0.006)	0.0000	0.0000	0
2023/08/15	2050	02/11/2023			Bond Future	114.9064	114.9064	115.4986	115.4986	0.515	0.0000	0.0000	14,087
2023/08/15	2050	01/02/2024			Bond Future	115.2860	115.2860	115.8904	115.8904	0.524	0.0000	0.0000	0
2023/08/15	2050	02/05/2024			Bond Future	117.9140	117.9140	118.5323	118.5323	0.524	0.0000	0.0000	0
2023/08/15	2050	01/08/2024			Bond Future	118.3292	118.3292	118.9606	118.9606	0.534	0.0000	0.0000	0
2023/08/15	2050	07/11/2024			Bond Future	121.0860	121.0860	121.7328	121.7328	0.534	0.0000	0.0000	0
2023/08/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	AL37	02/11/2023			Index Future	908.7810	908.7810	907.7300	907.7300	(0.116)	0.0000	0.0000	0
2023/08/15	AL37	01/02/2024			Index Future	929.2660	929.2660	928.1900	928.1900	(0.116)	0.0000	0.0000	0
2023/08/15	AL37	02/05/2024			Index Future	950.2430	950.2430	949.1450	949.1450	(0.116)	0.0000	0.0000	0
2023/08/15	AL37	01/08/2024			Index Future	971.8830	971.8830	970.7610	970.7610	(0.115)	0.0000	0.0000	0
2023/08/15	AL37	07/11/2024			Index Future	994.3620	994.3620	993.2190	993.2190	(0.115)	0.0000	0.0000	0
2023/08/15	AL7T	02/11/2023			Index Future	1,033.4610	1,033.4610	1,030.0870	1,030.0870	(0.326)	0.0000	0.0000	0
2023/08/15	AL7T	01/02/2024			Index Future	1,056.7570	1,056.7570	1,053.3050	1,053.3050	(0.327)	0.0000	0.0000	0
2023/08/15	AL7T	02/05/2024			Index Future	1,080.6120	1,080.6120	1,077.0850	1,077.0850	(0.326)	0.0000	0.0000	0
2023/08/15	AL7T	01/08/2024			Index Future	1,105.2200	1,105.2200	1,101.6140	1,101.6140	(0.326)	0.0000	0.0000	0
2023/08/15	AL7T	07/11/2024			Index Future	1,130.7840	1,130.7840	1,127.1000	1,127.1000	(0.326)	0.0000	0.0000	0
2023/08/15	ALBI	02/11/2023			Index Future	901.7860	901.7860	899.1520	899.1520	(0.292)	0.0000	0.0000	106
2023/08/15	ALBI	01/02/2024			Index Future	922.1130	922.1130	919.4190	919.4190	(0.292)	0.0000	0.0000	0
2023/08/15	ALBI	02/05/2024			Index Future	942.9290	942.9290	940.1760	940.1760	(0.292)	0.0000	0.0000	0
2023/08/15	ALBI	01/08/2024			Index Future	964.4020	964.4020	961.5870	961.5870	(0.292)	0.0000	0.0000	0
2023/08/15	ALBI	07/11/2024			Index Future	986.7090	986.7090	983.8340	983.8340	(0.291)	0.0000	0.0000	0
2023/08/15	C002	31/03/2032			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
2023/08/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/08/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	C442	25/04/2042			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
2023/08/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/15	ES33	02/11/2023			Bond Future	12.7439	72.0990	12.7994	71.8565	0.435	0.0000	0.0000	0
2023/08/15	ES33	01/02/2024			Bond Future	12.8873	73.7417	12.9452	73.4937	0.449	0.0000	0.0000	0
2023/08/15	ES33	02/05/2024			Bond Future	13.0350	71.6224	13.0954	71.3688	0.464	0.0000	0.0000	0
2023/08/15	ES33	01/08/2024			Bond Future	13.1863	73.2673	13.2494	73.0080	0.479	0.0000	0.0000	0
2023/08/15	ES33	07/11/2024			Bond Future	13.3922	71.1666	13.4584	70.9017	0.494	0.0000	0.0000	0
2023/08/15	ES42	02/11/2023			Bond Future	13.2086	68.0051	13.2640	67.7291	0.420	0.0000	0.0000	0
2023/08/15	ES42	01/02/2024			Bond Future	13.3394	69.5547	13.3970	69.2723	0.432	0.0000	0.0000	0
2023/08/15	ES42	02/05/2024			Bond Future	13.4789	66.8771	13.5389	66.5885	0.445	0.0000	0.0000	0
2023/08/15	ES42	01/08/2024			Bond Future	13.6188	68.4121	13.6812	68.1169	0.458	0.0000	0.0000	0
2023/08/15	ES42	07/11/2024			Bond Future	13.8025	65.7319	13.8678	65.4302	0.473	0.0000	0.0000	0
2023/08/15	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/15	GOVI	02/11/2023	885.82	Call	GOVI	30,950.0000	3.0950	4,820.0000	0.4820	(84.426)	0	0	0
2023/08/15	GOVI	02/11/2023			GOVI	888.9150	888.9150	886.3020	886.3020	(0.294)	0.0000	0.0000	839
2023/08/15	GOVI	02/11/2023	885.80	Call	GOVI	31,150.0000	3.1150	5,020.0000	0.5020	(83.884)	0	0	0
2023/08/15	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/15	GOVI	02/11/2023	885.81	Call	GOVI	31,050.0000	3.1050	4,920.0000	0.4920	(84.155)	0	0	0
2023/08/15	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/15	GOVI	01/02/2024	880.00	Call	GOVI	289,520.0000	28.9520	262,800.0000	26.2800	(9.229)	0	0	0
2023/08/15	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/15	GOVI	01/02/2024			GOVI	908.9520	908.9520	906.2800	906.2800	(0.294)	0.0000	0.0000	0
2023/08/15	GOVI	01/02/2024	879.98	Call	GOVI	289,720.0000	28.9720	263,000.0000	26.3000	(9.223)	0	0	0
2023/08/15	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/15	GOVI	01/02/2024	879.99	Call	GOVI	289,620.0000	28.9620	262,900.0000	26.2900	(9.226)	0	0	0
2023/08/15	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/15	GOVI	02/05/2024	950.97	Put	GOVI	214,990.0000	21.4990	242,300.0000	24.2300	12.703	0	0	0
2023/08/15	GOVI	02/05/2024	950.98	Put	GOVI	215,090.0000	21.5090	242,400.0000	24.2400	12.697	0	0	0
2023/08/15	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/15	GOVI	02/05/2024			GOVI	929.4710	929.4710	926.7400	926.7400	(0.294)	0.0000	0.0000	0
2023/08/15	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/15	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/15	GOVI	02/05/2024	950.99	Put	GOVI	215,190.0000	21.5190	242,500.0000	24.2500	12.691	0	0	0
2023/08/15	GOVI	01/08/2024	943.39	Call	GOVI	72,470.0000	7.2470	44,550.0000	4.4550	(38.526)	0	0	0
2023/08/15	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/15	GOVI	01/08/2024			GOVI	950.6370	950.6370	947.8450	947.8450	(0.294)	0.0000	0.0000	0
2023/08/15	GOVI	01/08/2024	943.37	Call	GOVI	72,670.0000	7.2670	44,750.0000	4.4750	(38.420)	0	0	0
2023/08/15	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/15	GOVI	01/08/2024	943.38	Call	GOVI	72,570.0000	7.2570	44,650.0000	4.4650	(38.473)	0	0	0
2023/08/15	GOVI	01/08/2024	943.38	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/15	GOVI	07/11/2024	948.78	Call	GOVI	238,460.0000	23.8460	209,940.0000	20.9940	(11.960)	0	0	0
2023/08/15	GOVI	07/11/2024	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/15	GOVI	07/11/2024	948.79	Call	GOVI	238,360.0000	23.8360	209,840.0000	20.9840	(11.965)	0	0	0
2023/08/15	GOVI	07/11/2024	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/15	GOVI	07/11/2024			GOVI	972.6260	972.6260	969.7740	969.7740	(0.293)	0.0000	0.0000	0
2023/08/15	GOVI	07/11/2024	948.80	Call	GOVI	238,260.0000	23.8260	209,740.0000	20.9740	(11.970)	0	0	0
2023/08/15	GOVI	07/11/2024	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/08/15	IGOV	02/11/2023			Index Future	336.5540	336.5540	336.9330	336.9330	0.113	0.0000	0.0000	515
2023/08/15	IGOV	01/02/2024			Index Future	344.2220	344.2220	344.6080	344.6080	0.112	0.0000	0.0000	0
2023/08/15	IGOV	02/05/2024			Index Future	352.0710	352.0710	352.4670	352.4670	0.112	0.0000	0.0000	0
2023/08/15	IGOV	01/08/2024			Index Future	360.1650	360.1650	360.5710	360.5710	0.113	0.0000	0.0000	0
2023/08/15	IGOV	07/11/2024			Index Future	368.5770	368.5770	368.9950	368.9950	0.113	0.0000	0.0000	0
2023/08/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/08/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/08/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/08/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/08/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/08/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/08/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/08/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/08/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/08/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/08/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/08/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/08/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/08/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/08/15	JBAF	16/08/2023			Jibar Tradeable Future	8.4150	91.5850	8.4100	91.5900	(0.059)	0.0000	0.0000	0
2023/08/15	JBAF	20/09/2023			Jibar Tradeable Future	8.4150	91.5850	8.4200	91.5800	0.059	0.0000	0.0000	0
2023/08/15	JBAF	18/10/2023			Jibar Tradeable Future	8.4750	91.5250	8.4850	91.5150	0.118	0.0000	0.0000	0
2023/08/15	JBAF	15/11/2023			Jibar Tradeable Future	8.4700	91.5300	8.4950	91.5050	0.295	0.0000	0.0000	0
2023/08/15	JBAF	20/12/2023			Jibar Tradeable Future	8.4750	91.5250	8.5100	91.4900	0.413	0.0000	0.0000	0
2023/08/15	JBAF	17/01/2024			Jibar Tradeable Future	8.4700	91.5300	8.5100	91.4900	0.472	0.0000	0.0000	0
2023/08/15	JBAF	20/03/2024			Jibar Tradeable Future	8.3950	91.6050	8.4750	91.5250	0.953	0.0000	0.0000	0
2023/08/15	JBAF	19/06/2024			Jibar Tradeable Future	8.2300	91.7700	8.3300	91.6700	1.215	0.0000	0.0000	0
2023/08/15	JBAF	18/09/2024			Jibar Tradeable Future	8.1050	91.8950	8.2200	91.7800	1.419	0.0000	0.0000	0
2023/08/15	JBAF	18/12/2024			Jibar Tradeable Future	7.9700	92.0300	8.1100	91.8900	1.757	0.0000	0.0000	0
2023/08/15	JBAF	19/03/2025			Jibar Tradeable Future	7.9000	92.1000	8.0200	91.9800	1.519	0.0000	0.0000	0
2023/08/15	JBAF	18/06/2025			Jibar Tradeable Future	7.8700	92.1300	7.9850	92.0150	1.461	0.0000	0.0000	0
2023/08/15	R035	02/11/2023	11.12	Call	Bond Future	578.6300	0.5786	499.9200	0.4999	(13.603)	0	0	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/15	R035	02/11/2023	11.41	Call	Bond Future	1,027.5100	1.0275	909.3100	0.9093	(11.504)	0	0	0
2023/08/15	R035	02/11/2023	11.41	Put	Bond Future	3,663.4400	3.6634	3,895.2900	3.8953	6.329	0	0	0
2023/08/15	R035	02/11/2023	12.85	Call	Bond Future	5,515.4800	5.5155	5,224.8700	5.2249	(5.269)	0	0	0
2023/08/15	R035	02/11/2023	12.85	Put	Bond Future	660.4900	0.6605	719.9300	0.7199	8.999	0	0	400
2023/08/15	R035	02/11/2023	13.59	Call	Bond Future	8,571.5000	8.5715	8,244.0700	8.2441	(3.820)	0	0	0
2023/08/15	R035	02/11/2023	13.59	Put	Bond Future	232.7700	0.2328	255.3900	0.2554	9.718	0	0	731
2023/08/15	R035	02/11/2023	11.42	Call	Bond Future	1,046.1500	1.0461	926.5000	0.9265	(11.437)	0	0	0
2023/08/15	R035	02/11/2023	11.42	Put	Bond Future	3,626.5700	3.6266	3,856.9700	3.8570	6.353	0	0	0
2023/08/15	R035	02/11/2023			Bond Future	11.8953	83.1171	11.9614	82.7671	0.556	0.0000	0.0000	168,416
2023/08/15	R035	02/11/2023	10.62	Call	Bond Future	164.3000	0.1643	134.8900	0.1349	(17.900)	0	0	400
2023/08/15	R035	02/11/2023	10.62	Put	Bond Future	7,353.1300	7.3531	7,673.7700	7.6738	4.361	0	0	0
2023/08/15	R035	02/11/2023	11.12	Put	Bond Future	4,847.1400	4.8471	5,118.4800	5.1185	5.598	0	0	0
2023/08/15	R035	02/11/2023	12.24	Call	Bond Future	3,244.1800	3.2442	3,011.0200	3.0110	(7.187)	0	0	731
2023/08/15	R035	02/11/2023	12.24	Put	Bond Future	1,442.1600	1.4422	1,559.0500	1.5591	8.105	0	0	0
2023/08/15	R035	02/11/2023	11.43	Call	Bond Future	1,064.8600	1.0649	943.7700	0.9438	(11.371)	0	0	0
2023/08/15	R035	02/11/2023	11.43	Put	Bond Future	3,589.8100	3.5898	3,818.7700	3.8188	6.378	0	0	0
2023/08/15	R035	02/11/2023	11.74	Call	Bond Future	1,752.6900	1.7527	1,586.1900	1.5862	(9.500)	0	0	731
2023/08/15	R035	02/11/2023	11.74	Put	Bond Future	2,583.4000	2.5834	2,766.9500	2.7669	7.105	0	0	0
2023/08/15	R035	01/02/2024	12.19	Call	Bond Future	3,603.6700	3.6037	3,394.8800	3.3949	(5.794)	0	0	0
2023/08/15	R035	01/02/2024	12.19	Put	Bond Future	2,648.6200	2.6486	2,797.8400	2.7978	5.634	0	0	0
2023/08/15	R035	01/02/2024	10.62	Call	Bond Future	524.2200	0.5242	467.5600	0.4676	(10.808)	0	0	400
2023/08/15	R035	01/02/2024	10.62	Put	Bond Future	8,219.1100	8.2191	8,520.4600	8.5205	3.666	0	0	0
2023/08/15	R035	01/02/2024	11.12	Put	Bond Future	5,915.0100	5.9150	6,173.4400	6.1734	4.369	0	0	0
2023/08/15	R035	01/02/2024	12.18	Put	Bond Future	2,669.7900	2.6698	2,819.9400	2.8199	5.624	0	0	0
2023/08/15	R035	01/02/2024			Bond Future	12.0052	84.9909	12.0741	84.6329	0.574	0.0000	0.0000	0
2023/08/15	R035	01/02/2024	12.20	Call	Bond Future	3,633.8900	3.6339	3,424.1700	3.4242	(5.771)	0	0	0
2023/08/15	R035	01/02/2024	12.20	Put	Bond Future	2,627.6100	2.6276	2,775.9000	2.7759	5.644	0	0	0
2023/08/15	R035	01/02/2024	13.46	Call	Bond Future	8,047.7300	8.0477	7,751.0200	7.7510	(3.687)	0	0	0
2023/08/15	R035	01/02/2024	13.46	Put	Bond Future	939.5300	0.9395	1,000.8300	1.0008	6.525	0	0	400
2023/08/15	R035	01/02/2024	11.12	Call	Bond Future	1,110.4200	1.1104	1,010.8400	1.0108	(8.968)	0	0	400
2023/08/15	R035	01/02/2024	12.18	Call	Bond Future	3,573.5500	3.5736	3,365.6900	3.3657	(5.817)	0	0	0
2023/08/15	R035	02/05/2024	11.19	Call	Bond Future	1,664.5300	1.6645	1,547.3900	1.5474	(7.037)	0	0	0
2023/08/15	R035	02/05/2024	11.19	Put	Bond Future	6,582.0400	6.5820	6,830.8500	6.8309	3.780	0	0	0
2023/08/15	R035	02/05/2024	11.20	Call	Bond Future	1,681.6000	1.6816	1,563.6300	1.5636	(7.015)	0	0	0
2023/08/15	R035	02/05/2024	11.20	Put	Bond Future	6,543.5400	6.5435	6,791.5200	6.7915	3.790	0	0	0
2023/08/15	R035	02/05/2024			Bond Future	12.1115	82.3949	12.1832	82.0289	0.592	0.0000	0.0000	0
2023/08/15	R035	02/05/2024	11.21	Call	Bond Future	1,698.7800	1.6988	1,579.9700	1.5800	(6.994)	0	0	0
2023/08/15	R035	02/05/2024	11.21	Put	Bond Future	6,505.2100	6.5052	6,752.3500	6.7524	3.799	0	0	0
2023/08/15	R035	01/08/2024	11.79	Put	Bond Future	5,284.1400	5.2841	5,491.2100	5.4912	3.919	0	0	0
2023/08/15	R035	01/08/2024	11.80	Call	Bond Future	3,109.9500	3.1100	2,942.1400	2.9421	(5.396)	0	0	0
2023/08/15	R035	01/08/2024	11.80	Put	Bond Future	5,255.4200	5.2554	5,461.7100	5.4617	3.925	0	0	0
2023/08/15	R035	01/08/2024	11.81	Call	Bond Future	3,133.4700	3.1335	2,964.8900	2.9649	(5.380)	0	0	0
2023/08/15	R035	01/08/2024			Bond Future	12.2191	84.2694	12.2938	83.8953	0.611	0.0000	0.0000	0
2023/08/15	R035	01/08/2024	11.79	Call	Bond Future	3,086.5100	3.0865	2,919.4800	2.9195	(5.412)	0	0	0
2023/08/15	R035	01/08/2024	11.81	Put	Bond Future	5,226.8200	5.2268	5,432.3400	5.4323	3.932	0	0	0
2023/08/15	R035	07/11/2024	12.17	Call	Bond Future	3,977.0100	3.9770	3,786.9400	3.7869	(4.779)	0	0	0
2023/08/15	R035	07/11/2024	12.17	Put	Bond Future	4,988.0600	4.9881	5,180.3300	5.1803	3.855	0	0	0
2023/08/15	R035	07/11/2024	12.18	Call	Bond Future	4,002.1500	4.0021	3,811.3800	3.8114	(4.767)	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
2023/08/15	R035	07/11/2024	12.18	Put	Bond Future	4,963.2400	4.9632	5,154.8100	5.1548	3.860	0	0	0
2023/08/15	R035	07/11/2024			Bond Future	12.3740	81.6925	12.4521	81.3101	0.631	0.0000	0.0000	0
2023/08/15	R035	07/11/2024	12.19	Call	Bond Future	4,027.3600	4.0274	3,835.8900	3.8359	(4.754)	0	0	0
2023/08/15	R035	07/11/2024	12.19	Put	Bond Future	4,938.5300	4.9385	5,129.4000	5.1294	3.865	0	0	0
2023/08/15	R053	02/11/2023	12.81	Call	Bond Future	4,864.6900	4.8647	4,580.4600	4.5805	(5.843)	0	0	0
2023/08/15	R053	02/11/2023	12.81	Put	Bond Future	1,965.6500	1.9656	2,090.9700	2.0910	6.375	0	0	0
2023/08/15	R053	02/11/2023	12.82	Call	Bond Future	4,911.5500	4.9115	4,626.0700	4.6261	(5.812)	0	0	0
2023/08/15	R053	02/11/2023	12.82	Put	Bond Future	1,942.8800	1.9429	2,066.9500	2.0669	6.386	0	0	0
2023/08/15	R053	02/11/2023			Bond Future	12.4060	95.0664	12.4616	94.6568	0.449	0.0000	0.0000	5,189
2023/08/15	R053	02/11/2023	12.83	Call	Bond Future	4,958.5700	4.9586	4,671.8500	4.6719	(5.782)	0	0	0
2023/08/15	R053	02/11/2023	12.83	Put	Bond Future	1,920.3600	1.9204	2,043.1900	2.0432	6.396	0	0	0
2023/08/15	R053	01/02/2024	12.92	Call	Bond Future	6,260.8000	6.2608	5,989.9400	5.9899	(4.326)	0	0	0
2023/08/15	R053	01/02/2024	12.93	Call	Bond Future	6,304.8000	6.3048	6,033.0300	6.0330	(4.311)	0	0	0
2023/08/15	R053	01/02/2024	12.94	Put	Bond Future	3,298.8500	3.2988	3,444.9200	3.4449	4.428	0	0	0
2023/08/15	R053	01/02/2024			Bond Future	12.5076	97.2097	12.5654	96.7909	0.462	0.0000	0.0000	0
2023/08/15	R053	01/02/2024	12.92	Put	Bond Future	3,347.9700	3.3480	3,495.8600	3.4959	4.417	0	0	0
2023/08/15	R053	01/02/2024	12.93	Put	Bond Future	3,323.4500	3.3235	3,470.4300	3.4704	4.423	0	0	0
2023/08/15	R053	01/02/2024	12.94	Call	Bond Future	6,348.6300	6.3486	6,075.9500	6.0760	(4.295)	0	0	0
2023/08/15	R053	02/05/2024	13.02	Put	Bond Future	4,413.9400	4.4139	4,573.3400	4.5733	3.611	0	0	0
2023/08/15	R053	02/05/2024	13.03	Put	Bond Future	4,388.3100	4.3883	4,546.9400	4.5469	3.615	0	0	0
2023/08/15	R053	02/05/2024	13.04	Call	Bond Future	7,323.4200	7.3234	7,053.1700	7.0532	(3.690)	0	0	0
2023/08/15	R053	02/05/2024			Bond Future	12.6137	93.5370	12.6738	93.1089	0.476	0.0000	0.0000	0
2023/08/15	R053	02/05/2024	13.02	Call	Bond Future	7,239.5800	7.2396	6,970.8600	6.9709	(3.712)	0	0	0
2023/08/15	R053	02/05/2024	13.03	Call	Bond Future	7,281.4700	7.2815	7,011.9800	7.0120	(3.701)	0	0	0
2023/08/15	R053	02/05/2024	13.04	Put	Bond Future	4,362.8400	4.3628	4,520.7100	4.5207	3.619	0	0	0
2023/08/15	R053	01/08/2024	13.13	Call	Bond Future	7,817.2000	7.8172	7,546.8200	7.5468	(3.459)	0	0	0
2023/08/15	R053	01/08/2024	13.13	Put	Bond Future	5,017.1500	5.0171	5,184.4800	5.1845	3.335	0	0	0
2023/08/15	R053	01/08/2024	13.14	Call	Bond Future	7,857.6400	7.8576	7,586.5500	7.5865	(3.450)	0	0	0
2023/08/15	R053	01/08/2024	13.14	Put	Bond Future	4,991.1300	4.9911	5,157.7500	5.1577	3.338	0	0	0
2023/08/15	R053	01/08/2024			Bond Future	12.7209	95.6642	12.7833	95.2265	0.491	0.0000	0.0000	0
2023/08/15	R053	01/08/2024	13.15	Call	Bond Future	7,898.5000	7.8985	7,626.7000	7.6267	(3.441)	0	0	0
2023/08/15	R053	01/08/2024	13.15	Put	Bond Future	4,965.6300	4.9656	5,131.5400	5.1315	3.341	0	0	0
2023/08/15	R053	07/11/2024	12.79	Call	Bond Future	6,484.9600	6.4850	6,245.2600	6.2453	(3.696)	0	0	0
2023/08/15	R053	07/11/2024	12.80	Call	Bond Future	6,521.7500	6.5217	6,281.3000	6.2813	(3.687)	0	0	0
2023/08/15	R053	07/11/2024	12.81	Put	Bond Future	6,930.5200	6.9305	7,136.6700	7.1367	2.975	0	0	0
2023/08/15	R053	07/11/2024			Bond Future	12.8637	91.9911	12.9289	91.5438	0.506	0.0000	0.0000	0
2023/08/15	R053	07/11/2024	12.79	Put	Bond Future	6,996.0700	6.9961	7,203.7300	7.2037	2.968	0	0	0
2023/08/15	R053	07/11/2024	12.80	Put	Bond Future	6,963.2100	6.9632	7,170.1200	7.1701	2.971	0	0	0
2023/08/15	R053	07/11/2024	12.81	Call	Bond Future	6,558.6200	6.5586	6,317.4100	6.3174	(3.678)	0	0	0
2023/08/15	R186	02/11/2023	9.15	Call	Bond Future	1,112.6200	1.1126	1,047.9900	1.0480	(5.809)	0	0	1,715
2023/08/15	R186	02/11/2023	9.40	Call	Bond Future	1,565.4000	1.5654	1,489.6100	1.4896	(4.842)	0	0	0
2023/08/15	R186	02/11/2023	9.40	Put	Bond Future	454.2200	0.4542	481.7700	0.4818	6.065	0	0	0
2023/08/15	R186	02/11/2023			Bond Future	8.9915	107.9930	9.0292	107.8896	0.420	0.0000	0.0000	133,109
2023/08/15	R186	02/11/2023	9.15	Put	Bond Future	679.6800	0.6797	718.3900	0.7184	5.695	0	0	0
2023/08/15	R186	02/11/2023	9.38	Call	Bond Future	1,526.6600	1.5267	1,451.6700	1.4517	(4.912)	0	0	0
2023/08/15	R186	02/11/2023	9.38	Put	Bond Future	469.5300	0.4695	497.8800	0.4979	6.038	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
2023/08/15	R186	02/11/2023	9.39	Call	Bond Future	1,546.0700	1.5461	1,470.6800	1.4707	(4.876)	0	0	0
2023/08/15	R186	02/11/2023	9.39	Put	Bond Future	461.9100	0.4619	489.8600	0.4899	6.051	0	0	0
2023/08/15	R186	02/11/2023	10.42	Call	Bond Future	3,892.5200	3.8925	3,793.8800	3.7939	(2.534)	0	0	0
2023/08/15	R186	02/11/2023	10.42	Put	Bond Future	71.3500	0.0713	76.0500	0.0761	6.587	0	0	1,715
2023/08/15	R186	01/02/2024	9.51	Call	Bond Future	2,072.1000	2.0721	1,998.5200	1.9985	(3.551)	0	0	0
2023/08/15	R186	01/02/2024	9.52	Put	Bond Future	711.4300	0.7114	743.3600	0.7434	4.488	0	0	0
2023/08/15	R186	01/02/2024	9.50	Call	Bond Future	2,054.3700	2.0544	1,981.0700	1.9811	(3.568)	0	0	0
2023/08/15	R186	01/02/2024			Bond Future	8.9735	105.1166	9.0151	105.0108	0.464	0.0000	0.0000	0
2023/08/15	R186	01/02/2024	9.51	Put	Bond Future	718.4100	0.7184	750.6100	0.7506	4.482	0	0	0
2023/08/15	R186	01/02/2024	9.52	Call	Bond Future	2,090.1400	2.0901	2,016.2900	2.0163	(3.533)	0	0	0
2023/08/15	R186	01/02/2024	9.50	Put	Bond Future	725.7100	0.7257	758.1900	0.7582	4.476	0	0	0
2023/08/15	R186	02/05/2024	10.40	Call	Bond Future	3,800.1900	3.8002	3,712.0100	3.7120	(2.320)	0	0	0
2023/08/15	R186	02/05/2024	10.40	Put	Bond Future	470.7700	0.4708	490.5900	0.4906	4.210	0	0	2,030
2023/08/15	R186	02/05/2024	8.01	Call	Bond Future	426.1600	0.4262	399.1200	0.3991	(6.345)	0	0	0
2023/08/15	R186	02/05/2024	8.01	Put	Bond Future	2,665.0300	2.6650	2,745.9900	2.7460	3.038	0	0	0
2023/08/15	R186	02/05/2024	9.73	Put	Bond Future	778.0800	0.7781	809.5500	0.8095	4.045	0	0	0
2023/08/15	R186	02/05/2024			Bond Future	8.9513	107.4882	8.9974	107.3802	0.515	0.0000	0.0000	0
2023/08/15	R186	02/05/2024	8.00	Call	Bond Future	419.7800	0.4198	393.0300	0.3930	(6.372)	0	0	0
2023/08/15	R186	02/05/2024	8.00	Put	Bond Future	2,682.7700	2.6828	2,764.0200	2.7640	3.029	0	0	0
2023/08/15	R186	02/05/2024	9.73	Call	Bond Future	2,584.9000	2.5849	2,508.3700	2.5084	(2.961)	0	0	2,030
2023/08/15	R186	02/05/2024	7.99	Call	Bond Future	413.4700	0.4135	387.0000	0.3870	(6.402)	0	0	0
2023/08/15	R186	02/05/2024	7.99	Put	Bond Future	2,700.5800	2.7006	2,782.1100	2.7821	3.019	0	0	0
2023/08/15	R186	01/08/2024	8.70	Put	Bond Future	1,645.7500	1.6457	1,704.6700	1.7047	3.580	0	0	0
2023/08/15	R186	01/08/2024	8.68	Call	Bond Future	1,159.8000	1.1598	1,109.0000	1.1090	(4.380)	0	0	0
2023/08/15	R186	01/08/2024	8.69	Call	Bond Future	1,171.2700	1.1713	1,120.1800	1.1202	(4.362)	0	0	0
2023/08/15	R186	01/08/2024			Bond Future	8.9154	104.6230	8.9668	104.5127	0.577	0.0000	0.0000	0
2023/08/15	R186	01/08/2024	8.70	Call	Bond Future	1,182.3900	1.1824	1,131.0200	1.1310	(4.345)	0	0	0
2023/08/15	R186	01/08/2024	8.68	Put	Bond Future	1,666.3200	1.6663	1,725.8100	1.7258	3.570	0	0	0
2023/08/15	R186	01/08/2024	8.69	Put	Bond Future	1,656.2100	1.6562	1,715.4100	1.7154	3.574	0	0	0
2023/08/15	R186	07/11/2024	9.15	Call	Bond Future	1,682.6300	1.6826	1,620.1400	1.6201	(3.714)	0	0	0
2023/08/15	R186	07/11/2024	9.14	Put	Bond Future	1,305.8900	1.3059	1,355.9000	1.3559	3.830	0	0	0
2023/08/15	R186	07/11/2024			Bond Future	8.9496	107.0295	9.0081	106.9173	0.654	0.0000	0.0000	0
2023/08/15	R186	07/11/2024	9.15	Put	Bond Future	1,298.8600	1.2989	1,348.6500	1.3487	3.833	0	0	0
2023/08/15	R186	07/11/2024	9.13	Call	Bond Future	1,658.5300	1.6585	1,596.4800	1.5965	(3.741)	0	0	0
2023/08/15	R186	07/11/2024	9.13	Put	Bond Future	1,312.9700	1.3130	1,363.2000	1.3632	3.826	0	0	0
2023/08/15	R186	07/11/2024	9.14	Call	Bond Future	1,670.5600	1.6706	1,608.2900	1.6083	(3.727)	0	0	0
2023/08/15	R197	02/11/2023			Bond Future	341.7784	341.7784	341.9098	341.9098	0.038	0.0000	0.0000	0
2023/08/15	R202	02/11/2023			Bond Future	258.3136	258.3136	258.3000	258.3000	(0.005)	0.0000	0.0000	4,746
2023/08/15	R202	01/02/2024			Bond Future	259.2484	259.2484	259.2322	259.2322	(0.006)	0.0000	0.0000	460
2023/08/15	R202	02/05/2024			Bond Future	265.1584	265.1584	265.1423	265.1423	(0.006)	0.0000	0.0000	0
2023/08/15	R202	01/08/2024			Bond Future	266.1774	266.1774	266.1588	266.1588	(0.007)	0.0000	0.0000	0
2023/08/15	R202	07/11/2024			Bond Future	272.3802	272.3802	272.3625	272.3625	(0.006)	0.0000	0.0000	0
2023/08/15	R209	02/11/2023	11.33	Call	Bond Future	659.9400	0.6599	586.6800	0.5867	(11.101)	0	0	0
2023/08/15	R209	02/11/2023	11.33	Put	Bond Future	3,663.5300	3.6635	3,848.8900	3.8489	5.060	0	0	0
2023/08/15	R209	02/11/2023	11.34	Call	Bond Future	673.3600	0.6734	599.0500	0.5991	(11.036)	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
2023/08/15	R209	02/11/2023	11.34	Put	Bond Future	3,627.2800	3.6273	3,811.5900	3.8116	5.081	0	0	0
2023/08/15	R209	02/11/2023			Bond Future	11.9540	64.2318	12.0096	63.9732	0.465	0.0000	0.0000	26,959
2023/08/15	R209	02/11/2023	11.35	Call	Bond Future	687.0600	0.6871	611.6900	0.6117	(10.970)	0	0	0
2023/08/15	R209	02/11/2023	11.35	Put	Bond Future	3,591.3600	3.5914	3,774.6100	3.7746	5.103	0	0	0
2023/08/15	R209	01/02/2024	12.13	Put	Bond Future	2,528.6100	2.5286	2,643.6800	2.6437	4.551	0	0	0
2023/08/15	R209	01/02/2024	12.14	Call	Bond Future	2,931.1400	2.9311	2,781.0000	2.7810	(5.122)	0	0	0
2023/08/15	R209	01/02/2024	12.14	Put	Bond Future	2,508.6100	2.5086	2,622.9800	2.6230	4.559	0	0	0
2023/08/15	R209	01/02/2024			Bond Future	12.0477	65.6799	12.1054	65.4154	0.479	0.0000	0.0000	1,690
2023/08/15	R209	01/02/2024	12.12	Call	Bond Future	2,880.0600	2.8801	2,731.3400	2.7313	(5.164)	0	0	0
2023/08/15	R209	01/02/2024	12.12	Put	Bond Future	2,548.7500	2.5488	2,664.5400	2.6645	4.543	0	0	0
2023/08/15	R209	01/02/2024	12.13	Call	Bond Future	2,905.5600	2.9056	2,756.1200	2.7561	(5.143)	0	0	0
2023/08/15	R209	02/05/2024	11.17	Call	Bond Future	1,383.3200	1.3833	1,298.6400	1.2986	(6.122)	0	0	0
2023/08/15	R209	02/05/2024	11.17	Put	Bond Future	6,031.3300	6.0313	6,217.0400	6.2170	3.079	0	0	0
2023/08/15	R209	02/05/2024	11.18	Call	Bond Future	1,397.8800	1.3979	1,312.5800	1.3126	(6.102)	0	0	0
2023/08/15	R209	02/05/2024	11.18	Put	Bond Future	5,995.9300	5.9959	6,181.0200	6.1810	3.087	0	0	0
2023/08/15	R209	02/05/2024			Bond Future	12.1460	64.0082	12.2058	63.7378	0.492	0.0000	0.0000	0
2023/08/15	R209	02/05/2024	11.19	Call	Bond Future	1,412.5400	1.4125	1,326.6200	1.3266	(6.083)	0	0	0
2023/08/15	R209	02/05/2024	11.19	Put	Bond Future	5,960.6900	5.9607	6,145.1600	6.1452	3.095	0	0	0
2023/08/15	R209	01/08/2024	11.79	Put	Bond Future	4,829.2300	4.8292	4,981.0800	4.9811	3.144	0	0	0
2023/08/15	R209	01/08/2024	11.80	Call	Bond Future	2,765.6500	2.7656	2,640.5200	2.6405	(4.524)	0	0	0
2023/08/15	R209	01/08/2024	11.80	Put	Bond Future	4,803.0300	4.8030	4,954.3100	4.9543	3.150	0	0	0
2023/08/15	R209	01/08/2024			Bond Future	12.2458	65.4642	12.3078	65.1878	0.506	0.0000	0.0000	0
2023/08/15	R209	01/08/2024	11.78	Call	Bond Future	2,724.6600	2.7247	2,600.6800	2.6007	(4.550)	0	0	0
2023/08/15	R209	01/08/2024	11.78	Put	Bond Future	4,855.5400	4.8555	5,007.9700	5.0080	3.139	0	0	0
2023/08/15	R209	01/08/2024	11.79	Call	Bond Future	2,745.1200	2.7451	2,620.5600	2.6206	(4.538)	0	0	0
2023/08/15	R209	07/11/2024	12.21	Call	Bond Future	3,642.5300	3.6425	3,498.1700	3.4982	(3.963)	0	0	0
2023/08/15	R209	07/11/2024	12.21	Put	Bond Future	4,405.2800	4.4053	4,543.4000	4.5434	3.135	0	0	0
2023/08/15	R209	07/11/2024	12.22	Call	Bond Future	3,664.9800	3.6650	3,520.1100	3.5201	(3.953)	0	0	0
2023/08/15	R209	07/11/2024	12.22	Put	Bond Future	4,383.1000	4.3831	4,520.7100	4.5207	3.140	0	0	0
2023/08/15	R209	07/11/2024			Bond Future	12.3823	63.8139	12.4468	63.5314	0.521	0.0000	0.0000	0
2023/08/15	R209	07/11/2024	12.23	Call	Bond Future	3,687.7700	3.6878	3,542.3800	3.5424	(3.942)	0	0	0
2023/08/15	R209	07/11/2024	12.23	Put	Bond Future	4,361.3100	4.3613	4,498.4000	4.4984	3.143	0	0	0
2023/08/15	R210	02/11/2023			Bond Future	227.1313	227.1313	227.4583	227.4583	0.144	0.0000	0.0000	70
2023/08/15	R210	01/02/2024			Bond Future	232.3062	232.3062	232.6404	232.6404	0.144	0.0000	0.0000	300
2023/08/15	R210	02/05/2024			Bond Future	234.3602	234.3602	234.7015	234.7015	0.146	0.0000	0.0000	0
2023/08/15	R210	01/08/2024			Bond Future	239.7461	239.7461	240.0956	240.0956	0.146	0.0000	0.0000	0
2023/08/15	R210	07/11/2024			Bond Future	242.0172	242.0172	242.3739	242.3739	0.147	0.0000	0.0000	0
2023/08/15	R213	02/11/2023	10.94	Call	Bond Future	1,743.8500	1.7438	1,641.5400	1.6415	(5.867)	0	0	731
2023/08/15	R213	02/11/2023	10.94	Put	Bond Future	1,510.4600	1.5105	1,583.9400	1.5839	4.865	0	0	0
2023/08/15	R213	02/11/2023	11.13	Call	Bond Future	2,228.9300	2.2289	2,113.0700	2.1131	(5.198)	0	0	0
2023/08/15	R213	02/11/2023	11.13	Put	Bond Future	1,181.4200	1.1814	1,241.3500	1.2414	5.073	0	0	0
2023/08/15	R213	02/11/2023			Bond Future	10.8860	82.0404	10.9266	81.8646	0.374	0.0000	0.0000	33,183
2023/08/15	R213	02/11/2023	11.11	Call	Bond Future	2,175.2900	2.1753	2,060.8000	2.0608	(5.263)	0	0	0
2023/08/15	R213	02/11/2023	11.11	Put	Bond Future	1,212.9900	1.2130	1,274.2900	1.2743	5.054	0	0	0
2023/08/15	R213	02/11/2023	11.12	Call	Bond Future	2,201.9600	2.2020	2,086.7900	2.0868	(5.230)	0	0	0
2023/08/15	R213	02/11/2023	11.12	Put	Bond Future	1,197.0400	1.1970	1,257.6600	1.2577	5.064	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
2023/08/15	R213	02/11/2023	11.44	Call	Bond Future	3,130.0900	3.1301	2,995.6600	2.9957	(4.295)	0	0	731
2023/08/15	R213	02/11/2023	11.44	Put	Bond Future	776.4700	0.7765	817.8300	0.8178	5.327	0	0	0
2023/08/15	R213	02/11/2023	12.70	Call	Bond Future	7,511.2800	7.5113	7,341.9600	7.3420	(2.254)	0	0	0
2023/08/15	R213	02/11/2023	12.70	Put	Bond Future	119.9300	0.1199	126.4000	0.1264	5.395	0	0	731
2023/08/15	R213	01/02/2024	11.70	Call	Bond Future	4,292.4300	4.2924	4,161.4400	4.1614	(3.052)	0	0	0
2023/08/15	R213	01/02/2024	11.70	Put	Bond Future	1,294.0700	1.2941	1,342.9100	1.3429	3.774	0	0	0
2023/08/15	R213	01/02/2024	11.71	Call	Bond Future	4,321.6000	4.3216	4,190.2400	4.1902	(3.040)	0	0	0
2023/08/15	R213	01/02/2024	11.71	Put	Bond Future	1,283.0100	1.2830	1,331.4800	1.3315	3.778	0	0	0
2023/08/15	R213	01/02/2024			Bond Future	10.9724	83.8899	11.0151	83.7101	0.389	0.0000	0.0000	0
2023/08/15	R213	01/02/2024	11.72	Call	Bond Future	4,350.6200	4.3506	4,218.8900	4.2189	(3.028)	0	0	0
2023/08/15	R213	01/02/2024	11.72	Put	Bond Future	1,271.8300	1.2718	1,319.9300	1.3199	3.782	0	0	0
2023/08/15	R213	02/05/2024	10.30	Call	Bond Future	1,468.6200	1.4686	1,402.5900	1.4026	(4.496)	0	0	0
2023/08/15	R213	02/05/2024	10.30	Put	Bond Future	4,653.4300	4.6534	4,771.1500	4.7712	2.530	0	0	0
2023/08/15	R213	02/05/2024			Bond Future	11.0553	82.2227	11.1000	82.0390	0.404	0.0000	0.0000	0
2023/08/15	R213	02/05/2024	10.28	Call	Bond Future	1,439.0700	1.4391	1,373.9300	1.3739	(4.527)	0	0	0
2023/08/15	R213	02/05/2024	10.28	Put	Bond Future	4,710.3200	4.7103	4,828.9300	4.8289	2.518	0	0	0
2023/08/15	R213	02/05/2024	10.29	Call	Bond Future	1,453.8000	1.4538	1,388.2100	1.3882	(4.512)	0	0	0
2023/08/15	R213	02/05/2024	10.29	Put	Bond Future	4,681.8200	4.6818	4,799.9800	4.8000	2.524	0	0	0
2023/08/15	R213	01/08/2024	10.86	Call	Bond Future	2,571.4600	2.5715	2,481.5300	2.4815	(3.497)	0	0	0
2023/08/15	R213	01/08/2024	10.86	Put	Bond Future	3,697.4200	3.6974	3,795.3000	3.7953	2.647	0	0	0
2023/08/15	R213	01/08/2024	10.87	Call	Bond Future	2,591.4300	2.5914	2,501.0900	2.5011	(3.486)	0	0	0
2023/08/15	R213	01/08/2024	10.87	Put	Bond Future	3,676.6200	3.6766	3,774.0900	3.7741	2.651	0	0	0
2023/08/15	R213	01/08/2024			Bond Future	11.1385	84.0937	11.1854	83.9059	0.421	0.0000	0.0000	0
2023/08/15	R213	01/08/2024	10.88	Call	Bond Future	2,611.4800	2.6115	2,520.7300	2.5207	(3.475)	0	0	0
2023/08/15	R213	01/08/2024	10.88	Put	Bond Future	3,655.9300	3.6559	3,752.9900	3.7530	2.655	0	0	0
2023/08/15	R213	07/11/2024	11.23	Call	Bond Future	3,344.9000	3.3449	3,243.7000	3.2437	(3.026)	0	0	0
2023/08/15	R213	07/11/2024	11.23	Put	Bond Future	3,525.4800	3.5255	3,616.0100	3.6160	2.568	0	0	0
2023/08/15	R213	07/11/2024			Bond Future	11.2765	82.4687	11.3259	82.2770	0.439	0.0000	0.0000	0
2023/08/15	R213	07/11/2024	11.21	Call	Bond Future	3,302.8800	3.3029	3,202.3800	3.2024	(3.043)	0	0	0
2023/08/15	R213	07/11/2024	11.21	Put	Bond Future	3,561.3500	3.5613	3,652.5800	3.6526	2.562	0	0	0
2023/08/15	R213	07/11/2024	11.22	Call	Bond Future	3,323.6800	3.3237	3,222.8300	3.2228	(3.034)	0	0	0
2023/08/15	R213	07/11/2024	11.22	Put	Bond Future	3,543.1900	3.5432	3,634.0700	3.6341	2.565	0	0	0
2023/08/15	R214	02/11/2023	11.45	Put	Bond Future	4,792.4800	4.7925	5,001.8000	5.0018	4.368	0	0	0
2023/08/15	R214	02/11/2023	11.46	Call	Bond Future	424.4000	0.4244	371.9500	0.3720	(12.359)	0	0	0
2023/08/15	R214	02/11/2023	11.46	Put	Bond Future	4,749.3900	4.7494	4,957.8200	4.9578	4.389	0	0	0
2023/08/15	R214	02/11/2023			Bond Future	12.3284	59.8809	12.3840	59.6201	0.451	0.0000	0.0000	22,216
2023/08/15	R214	02/11/2023	11.45	Call	Bond Future	414.8400	0.4148	363.2800	0.3633	(12.429)	0	0	0
2023/08/15	R214	02/11/2023	11.47	Call	Bond Future	434.1200	0.4341	380.7700	0.3808	(12.289)	0	0	0
2023/08/15	R214	02/11/2023	11.47	Put	Bond Future	4,706.5200	4.7065	4,914.0500	4.9140	4.409	0	0	0
2023/08/15	R214	01/02/2024	12.16	Call	Bond Future	2,118.2300	2.1182	1,993.3800	1.9934	(5.894)	0	0	0
2023/08/15	R214	01/02/2024	12.16	Put	Bond Future	3,397.8700	3.3979	3,539.8000	3.5398	4.177	0	0	0
2023/08/15	R214	01/02/2024			Bond Future	12.4306	61.2309	12.4882	60.9641	0.463	0.0000	0.0000	0
2023/08/15	R214	01/02/2024	12.14	Call	Bond Future	2,074.3000	2.0743	1,951.0100	1.9510	(5.944)	0	0	0
2023/08/15	R214	01/02/2024	12.14	Put	Bond Future	3,450.2500	3.4502	3,593.7400	3.5937	4.159	0	0	0
2023/08/15	R214	01/02/2024	12.15	Call	Bond Future	2,096.2100	2.0962	1,972.1400	1.9721	(5.919)	0	0	0
2023/08/15	R214	01/02/2024	12.15	Put	Bond Future	3,423.9800	3.4240	3,566.6900	3.5667	4.168	0	0	0
2023/08/15	R214	02/05/2024	11.46	Call	Bond Future	1,302.4200	1.3024	1,221.6200	1.2216	(6.204)	0	0	0

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2023/08/15	R214	02/05/2024	11.46	Put	Bond Future	6,552.1800	6.5522	6,744.1100	6.7441	2.929	0	0	0
2023/08/15	R214	02/05/2024	11.47	Call	Bond Future	1,316.6300	1.3166	1,235.2100	1.2352	(6.184)	0	0	0
2023/08/15	R214	02/05/2024	11.47	Put	Bond Future	6,513.9500	6.5139	6,705.2600	6.7053	2.937	0	0	0
2023/08/15	R214	02/05/2024			Bond Future	12.5288	59.3066	12.5884	59.0339	0.476	0.0000	0.0000	0
2023/08/15	R214	02/05/2024	11.48	Call	Bond Future	1,330.9300	1.3309	1,248.8900	1.2489	(6.164)	0	0	0
2023/08/15	R214	02/05/2024	11.48	Put	Bond Future	6,475.8700	6.4759	6,666.5600	6.6666	2.945	0	0	0
2023/08/15	R214	01/08/2024	12.18	Call	Bond Future	2,839.8700	2.8399	2,712.6600	2.7127	(4.479)	0	0	0
2023/08/15	R214	01/08/2024	12.18	Put	Bond Future	4,925.8500	4.9258	5,077.4900	5.0775	3.078	0	0	0
2023/08/15	R214	01/08/2024			Bond Future	12.6274	60.6559	12.6891	60.3770	0.489	0.0000	0.0000	0
2023/08/15	R214	01/08/2024	12.16	Call	Bond Future	2,797.8500	2.7979	2,671.7900	2.6718	(4.506)	0	0	0
2023/08/15	R214	01/08/2024	12.16	Put	Bond Future	4,979.7700	4.9798	5,132.5600	5.1326	3.068	0	0	0
2023/08/15	R214	01/08/2024	12.17	Call	Bond Future	2,818.7100	2.8187	2,692.0700	2.6921	(4.493)	0	0	0
2023/08/15	R214	01/08/2024	12.17	Put	Bond Future	4,952.6300	4.9526	5,104.8400	5.1048	3.073	0	0	0
2023/08/15	R214	07/11/2024	12.60	Call	Bond Future	3,736.1800	3.7362	3,589.0900	3.5891	(3.937)	0	0	0
2023/08/15	R214	07/11/2024	12.60	Put	Bond Future	4,474.3400	4.4743	4,612.1700	4.6122	3.080	0	0	0
2023/08/15	R214	07/11/2024	12.61	Call	Bond Future	3,759.2200	3.7592	3,611.6100	3.6116	(3.927)	0	0	0
2023/08/15	R214	07/11/2024	12.61	Put	Bond Future	4,451.9100	4.4519	4,589.2200	4.5892	3.084	0	0	0
2023/08/15	R214	07/11/2024			Bond Future	12.7638	58.7440	12.8279	58.4590	0.502	0.0000	0.0000	0
2023/08/15	R214	07/11/2024	12.62	Call	Bond Future	3,782.3100	3.7823	3,634.1900	3.6342	(3.916)	0	0	0
2023/08/15	R214	07/11/2024	12.62	Put	Bond Future	4,429.5700	4.4296	4,566.3700	4.5664	3.088	0	0	0
2023/08/15	R248	02/11/2023	11.47	Call	Bond Future	415.8000	0.4158	358.0900	0.3581	(13.879)	0	0	0
2023/08/15	R248	02/11/2023	11.48	Call	Bond Future	425.8900	0.4259	367.1100	0.3671	(13.802)	0	0	0
2023/08/15	R248	02/11/2023	11.49	Put	Bond Future	6,268.3000	6.2683	6,554.3500	6.5543	4.563	0	0	0
2023/08/15	R248	02/11/2023	12.50	Call	Bond Future	2,561.0000	2.5610	2,363.9000	2.3639	(7.696)	0	0	207
2023/08/15	R248	02/11/2023	13.60	Call	Bond Future	6,708.1700	6.7082	6,409.3800	6.4094	(4.454)	0	0	0
2023/08/15	R248	02/11/2023	13.60	Put	Bond Future	598.5700	0.5986	645.7000	0.6457	7.874	0	0	207
2023/08/15	R248	02/11/2023			Bond Future	12.4426	73.5131	12.5034	73.1672	0.489	0.0000	0.0000	232,212
2023/08/15	R248	02/11/2023	11.47	Put	Bond Future	6,379.1500	6.3791	6,667.3600	6.6674	4.518	0	0	0
2023/08/15	R248	02/11/2023	11.48	Put	Bond Future	6,323.5500	6.3236	6,610.6900	6.6107	4.541	0	0	0
2023/08/15	R248	02/11/2023	11.49	Call	Bond Future	436.2400	0.4362	376.3700	0.3764	(13.724)	0	0	0
2023/08/15	R248	02/11/2023	11.80	Call	Bond Future	852.3000	0.8523	754.1300	0.7541	(11.518)	0	0	207
2023/08/15	R248	02/11/2023	11.80	Put	Bond Future	4,697.7800	4.6978	4,945.5300	4.9455	5.274	0	0	0
2023/08/15	R248	02/11/2023	12.50	Put	Bond Future	2,234.1300	2.2341	2,382.9500	2.3829	6.661	0	0	0
2023/08/15	R248	01/02/2024	12.30	Put	Bond Future	4,182.5200	4.1825	4,368.1300	4.3681	4.438	0	0	0
2023/08/15	R248	01/02/2024	11.50	Call	Bond Future	1,040.2000	1.0402	952.2600	0.9523	(8.454)	0	0	1,000
2023/08/15	R248	01/02/2024	11.50	Put	Bond Future	7,409.4600	7.4095	7,675.3600	7.6754	3.589	0	0	0
2023/08/15	R248	01/02/2024	12.14	Call	Bond Future	2,331.8700	2.3319	2,179.8000	2.1798	(6.521)	0	0	0
2023/08/15	R248	01/02/2024	12.14	Put	Bond Future	4,705.0100	4.7050	4,906.7800	4.9068	4.288	0	0	0
2023/08/15	R248	01/02/2024	12.15	Call	Bond Future	2,357.1200	2.3571	2,204.0300	2.2040	(6.495)	0	0	0
2023/08/15	R248	01/02/2024	12.15	Put	Bond Future	4,670.6900	4.6707	4,871.4400	4.8714	4.298	0	0	0
2023/08/15	R248	01/02/2024			Bond Future	12.5497	75.1704	12.6129	74.8166	0.503	0.0000	0.0000	0
2023/08/15	R248	01/02/2024	12.16	Call	Bond Future	2,382.5100	2.3825	2,228.4000	2.2284	(6.468)	0	0	0
2023/08/15	R248	01/02/2024	12.16	Put	Bond Future	4,636.5900	4.6366	4,836.3200	4.8363	4.308	0	0	0
2023/08/15	R248	01/02/2024	12.30	Call	Bond Future	2,752.4500	2.7525	2,584.2200	2.5842	(6.112)	0	0	1,000
2023/08/15	R248	01/02/2024	13.37	Call	Bond Future	6,243.8700	6.2439	5,987.0700	5.9871	(4.113)	0	0	0
2023/08/15	R248	01/02/2024	13.37	Put	Bond Future	1,881.5500	1.8816	1,978.5900	1.9786	5.157	0	0	1,000
2023/08/15	R248	02/05/2024	11.46	Call	Bond Future	1,470.3300	1.4703	1,371.1300	1.3711	(6.747)	0	0	0

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2023/08/15	R248	02/05/2024	11.47	Call	Bond Future	1,486.7500	1.4868	1,386.7500	1.3868	(6.726)	0	0	0
2023/08/15	R248	02/05/2024	11.48	Put	Bond Future	8,576.1700	8.5762	8,837.0800	8.8371	3.042	0	0	0
2023/08/15	R248	02/05/2024			Bond Future	12.6528	72.4163	12.7183	72.0546	0.518	0.0000	0.0000	0
2023/08/15	R248	02/05/2024	11.46	Put	Bond Future	8,674.4500	8.6745	8,936.9500	8.9370	3.026	0	0	0
2023/08/15	R248	02/05/2024	11.47	Put	Bond Future	8,625.2100	8.6252	8,886.9100	8.8869	3.034	0	0	0
2023/08/15	R248	02/05/2024	11.48	Call	Bond Future	1,503.2700	1.5033	1,402.4800	1.4025	(6.705)	0	0	0
2023/08/15	R248	01/08/2024	12.30	Call	Bond Future	3,498.8600	3.4989	3,330.7500	3.3307	(4.805)	0	0	0
2023/08/15	R248	01/08/2024	12.30	Put	Bond Future	6,073.9700	6.0740	6,275.6800	6.2757	3.321	0	0	0
2023/08/15	R248	01/08/2024	12.31	Call	Bond Future	3,524.6600	3.5247	3,355.7900	3.3558	(4.791)	0	0	0
2023/08/15	R248	01/08/2024	12.31	Put	Bond Future	6,041.5900	6.0416	6,242.5400	6.2425	3.326	0	0	0
2023/08/15	R248	01/08/2024			Bond Future	12.7565	74.0636	12.8245	73.6938	0.533	0.0000	0.0000	13,000
2023/08/15	R248	01/08/2024	12.32	Call	Bond Future	3,550.2500	3.5502	3,380.6300	3.3806	(4.778)	0	0	0
2023/08/15	R248	01/08/2024	12.32	Put	Bond Future	6,009.0800	6.0091	6,209.2800	6.2093	3.332	0	0	0
2023/08/15	R248	07/11/2024	12.80	Call	Bond Future	4,889.8600	4.8899	4,690.0600	4.6901	(4.086)	0	0	0
2023/08/15	R248	07/11/2024	12.80	Put	Bond Future	5,424.0300	5.4240	5,602.1300	5.6021	3.284	0	0	0
2023/08/15	R248	07/11/2024			Bond Future	12.8990	71.3144	12.9699	70.9365	0.549	0.0000	0.0000	0
2023/08/15	R248	07/11/2024	12.78	Call	Bond Future	4,833.1300	4.8331	4,634.6400	4.6346	(4.107)	0	0	0
2023/08/15	R248	07/11/2024	12.78	Put	Bond Future	5,476.0800	5.4761	5,655.4900	5.6555	3.276	0	0	0
2023/08/15	R248	07/11/2024	12.79	Call	Bond Future	4,861.4700	4.8615	4,662.3200	4.6623	(4.096)	0	0	0
2023/08/15	R248	07/11/2024	12.79	Put	Bond Future	5,449.9900	5.4500	5,628.7400	5.6287	3.280	0	0	0

**Total**

**1446060**