



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/08/2023 TO 07/08/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	2025	03/08/2023		Bond Future	169.3746	169.3746	169.3746	169.3746	0.000	0.0000	0.0000	0
2023/08/07	2025	02/11/2023		Bond Future	173.0862	173.0862	173.1000	173.1000	0.008	0.0000	0.0000	5,566
2023/08/07	2025	01/02/2024		Bond Future	175.2489	175.2489	175.2635	175.2635	0.008	0.0000	0.0000	214
2023/08/07	2025	02/05/2024		Bond Future	179.2407	179.2407	179.2558	179.2558	0.008	0.0000	0.0000	0
2023/08/07	2025	01/08/2024		Bond Future	181.5338	181.5338	181.5502	181.5502	0.009	0.0000	0.0000	0
2023/08/07	2025	07/11/2024		Bond Future	185.7404	185.7404	185.7582	185.7582	0.010	0.0000	0.0000	0
2023/08/07	2029	03/08/2023		Bond Future	123.6596	123.6596	123.6596	123.6596	0.000	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
2023/08/07	2029	02/11/2023			Bond Future	125.0586	125.0586	125.0508	125.0508	(0.006)	0.0000	0.0000	1,287
2023/08/07	2029	01/02/2024			Bond Future	127.9121	127.9121	127.9040	127.9040	(0.006)	0.0000	0.0000	728
2023/08/07	2029	02/05/2024			Bond Future	129.4645	129.4645	129.4566	129.4566	(0.006)	0.0000	0.0000	0
2023/08/07	2029	01/08/2024			Bond Future	132.4425	132.4425	132.4346	132.4346	(0.006)	0.0000	0.0000	0
2023/08/07	2029	07/11/2024			Bond Future	134.1186	134.1186	134.1111	134.1111	(0.006)	0.0000	0.0000	0
2023/08/07	2030	03/08/2023			Bond Future	10.4350	88.9080	10.4350	88.9080	0.000	0.0000	0.0000	0
2023/08/07	2030	02/11/2023	9.57	Call	Bond Future	462.8000	0.4628	506.8700	0.5069	9.522	0	0	800
2023/08/07	2030	02/11/2023	9.57	Put	Bond Future	3,801.0400	3.8010	3,554.0200	3.5540	(6.499)	0	0	0
2023/08/07	2030	02/11/2023	10.07	Call	Bond Future	1,086.0500	1.0861	1,178.4900	1.1785	8.512	0	0	800
2023/08/07	2030	02/11/2023	10.07	Put	Bond Future	2,254.7000	2.2547	2,056.0500	2.0560	(8.810)	0	0	0
2023/08/07	2030	02/11/2023	11.43	Call	Bond Future	4,777.6900	4.7777	5,010.7500	5.0107	4.878	0	0	0
2023/08/07	2030	02/11/2023	11.43	Put	Bond Future	358.2500	0.3583	300.2200	0.3002	(16.198)	0	0	500
2023/08/07	2030	02/11/2023	12.27	Put	Bond Future	99.7400	0.0997	79.2800	0.0793	(20.513)	0	0	500
2023/08/07	2030	02/11/2023	10.81	Call	Bond Future	2,802.2700	2.8023	2,981.2500	2.9813	6.387	0	0	0
2023/08/07	2030	02/11/2023	10.81	Put	Bond Future	875.0800	0.8751	762.9700	0.7630	(12.811)	0	0	0
2023/08/07	2030	02/11/2023	10.39	Call	Bond Future	1,718.2000	1.7182	1,848.6400	1.8486	7.592	0	0	500
2023/08/07	2030	02/11/2023	10.80	Call	Bond Future	2,773.4700	2.7735	2,951.3900	2.9514	6.415	0	0	0
2023/08/07	2030	02/11/2023	10.80	Put	Bond Future	887.2200	0.8872	774.0500	0.7741	(12.756)	0	0	0
2023/08/07	2030	02/11/2023			Bond Future	10.3456	91.5479	10.2765	91.8390	(0.668)	0.0000	0.0000	89,238
2023/08/07	2030	02/11/2023	9.89	Call	Bond Future	814.8800	0.8149	887.7400	0.8877	8.941	0	0	500
2023/08/07	2030	02/11/2023	9.89	Put	Bond Future	2,757.2100	2.7572	2,538.9800	2.5390	(7.915)	0	0	0
2023/08/07	2030	02/11/2023	11.57	Call	Bond Future	5,260.2700	5.2603	5,502.1400	5.5021	4.598	0	0	0
2023/08/07	2030	02/11/2023	11.57	Put	Bond Future	290.4700	0.2905	241.2500	0.2413	(16.945)	0	0	800
2023/08/07	2030	02/11/2023	12.27	Call	Bond Future	7,754.9700	7.7550	8,025.6000	8.0256	3.490	0	0	0
2023/08/07	2030	02/11/2023	10.82	Call	Bond Future	2,831.3500	2.8313	3,011.3900	3.0114	6.359	0	0	0
2023/08/07	2030	02/11/2023	10.82	Put	Bond Future	863.2400	0.8632	752.1900	0.7522	(12.864)	0	0	0
2023/08/07	2030	02/11/2023	11.12	Call	Bond Future	3,749.7000	3.7497	3,958.7900	3.9588	5.576	0	0	500
2023/08/07	2030	02/11/2023	11.12	Put	Bond Future	565.0700	0.5651	483.0700	0.4831	(14.511)	0	0	0
2023/08/07	2030	02/11/2023	10.39	Put	Bond Future	1,531.5500	1.5316	1,370.9000	1.3709	(10.489)	0	0	0
2023/08/07	2030	02/11/2023	10.62	Call	Bond Future	2,279.2900	2.2793	2,437.0700	2.4371	6.922	0	0	500
2023/08/07	2030	02/11/2023	10.62	Put	Bond Future	1,134.1600	1.1342	1,000.8500	1.0008	(11.754)	0	0	0
2023/08/07	2030	01/02/2024	12.10	Put	Bond Future	493.9500	0.4940	441.5600	0.4416	(10.606)	0	0	400
2023/08/07	2030	01/02/2024	11.85	Call	Bond Future	6,276.2400	6.2762	6,510.8700	6.5109	3.738	0	0	0
2023/08/07	2030	01/02/2024	11.85	Put	Bond Future	620.9900	0.6210	558.0000	0.5580	(10.143)	0	0	500
2023/08/07	2030	01/02/2024	11.86	Put	Bond Future	615.4000	0.6154	552.8600	0.5529	(10.162)	0	0	500
2023/08/07	2030	01/02/2024	11.37	Call	Bond Future	4,788.3700	4.7884	4,997.4500	4.9975	4.366	0	0	0
2023/08/07	2030	01/02/2024	11.37	Put	Bond Future	961.6800	0.9617	873.1400	0.8731	(9.207)	0	0	0
2023/08/07	2030	01/02/2024	11.00	Call	Bond Future	3,723.5800	3.7236	3,908.0000	3.9080	4.953	0	0	0
2023/08/07	2030	01/02/2024	10.00	Call	Bond Future	1,490.1300	1.4901	1,592.4800	1.5925	6.869	0	0	500
2023/08/07	2030	01/02/2024	10.00	Put	Bond Future	3,164.6400	3.1646	2,969.3700	2.9694	(6.170)	0	0	0
2023/08/07	2030	01/02/2024	10.16	Call	Bond Future	1,768.8500	1.7688	1,884.6900	1.8847	6.549	0	0	200
2023/08/07	2030	01/02/2024	10.16	Put	Bond Future	2,778.5500	2.7786	2,596.7700	2.5968	(6.542)	0	0	0
2023/08/07	2030	01/02/2024	9.57	Put	Bond Future	4,402.8500	4.4029	4,174.5400	4.1745	(5.186)	0	0	0
2023/08/07	2030	01/02/2024	9.89	Put	Bond Future	3,458.5600	3.4586	3,254.3300	3.2543	(5.905)	0	0	0
2023/08/07	2030	01/02/2024	9.93	Call	Bond Future	1,382.6200	1.3826	1,479.2300	1.4792	6.987	0	0	1,360
2023/08/07	2030	01/02/2024	9.93	Put	Bond Future	3,349.9000	3.3499	3,148.8900	3.1489	(6.000)	0	0	0
2023/08/07	2030	01/02/2024			Bond Future	10.4058	89.6090	10.3330	89.9066	(0.700)	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
2023/08/07	2030	01/02/2024	12.10	Call	Bond Future	7,082.1500	7.0822	7,327.3800	7.3274	3.463	0	0	0
2023/08/07	2030	01/02/2024	11.75	Call	Bond Future	5,958.7600	5.9588	6,188.6500	6.1887	3.858	0	0	0
2023/08/07	2030	01/02/2024	11.75	Put	Bond Future	680.3800	0.6804	612.6500	0.6127	(9.955)	0	0	200
2023/08/07	2030	01/02/2024	11.86	Call	Bond Future	6,308.2200	6.3082	6,543.3000	6.5433	3.727	0	0	0
2023/08/07	2030	01/02/2024	11.35	Call	Bond Future	4,728.6100	4.7286	4,936.4700	4.9365	4.396	0	0	0
2023/08/07	2030	01/02/2024	11.35	Put	Bond Future	979.1900	0.9792	889.4300	0.8894	(9.167)	0	0	0
2023/08/07	2030	01/02/2024	11.36	Call	Bond Future	4,758.5600	4.7586	4,967.0300	4.9670	4.381	0	0	0
2023/08/07	2030	01/02/2024	11.36	Put	Bond Future	970.5000	0.9705	881.3500	0.8814	(9.186)	0	0	0
2023/08/07	2030	01/02/2024	10.39	Call	Bond Future	2,226.4200	2.2264	2,361.9300	2.3619	6.086	0	0	500
2023/08/07	2030	01/02/2024	10.39	Put	Bond Future	2,291.0100	2.2910	2,128.9000	2.1289	(7.076)	0	0	0
2023/08/07	2030	01/02/2024	11.00	Put	Bond Future	1,340.6800	1.3407	1,227.4800	1.2275	(8.443)	0	0	700
2023/08/07	2030	01/02/2024	11.31	Call	Bond Future	4,609.9300	4.6099	4,815.3000	4.8153	4.455	0	0	0
2023/08/07	2030	01/02/2024	11.31	Put	Bond Future	1,015.3200	1.0153	923.0700	0.9231	(9.086)	0	0	1,360
2023/08/07	2030	01/02/2024	10.07	Call	Bond Future	1,608.6400	1.6086	1,716.8500	1.7169	6.727	0	0	400
2023/08/07	2030	01/02/2024	10.07	Put	Bond Future	2,991.5500	2.9915	2,802.1400	2.8021	(6.332)	0	0	0
2023/08/07	2030	01/02/2024	9.57	Call	Bond Future	911.2400	0.9112	980.5500	0.9806	7.606	0	0	400
2023/08/07	2030	01/02/2024	9.89	Call	Bond Future	1,323.4600	1.3235	1,416.8500	1.4169	7.057	0	0	500
2023/08/07	2030	02/05/2024	12.38	Call	Bond Future	7,822.6400	7.8226	8,069.6300	8.0696	3.157	0	0	0
2023/08/07	2030	02/05/2024	12.38	Put	Bond Future	684.7500	0.6847	627.3100	0.6273	(8.388)	0	0	1,080
2023/08/07	2030	02/05/2024	10.62	Call	Bond Future	2,953.6800	2.9537	3,108.6400	3.1086	5.246	0	0	500
2023/08/07	2030	02/05/2024	10.62	Put	Bond Future	2,391.2700	2.3913	2,241.8000	2.2418	(6.251)	0	0	0
2023/08/07	2030	02/05/2024	10.82	Call	Bond Future	3,416.6000	3.4166	3,585.3600	3.5854	4.939	0	0	1,080
2023/08/07	2030	02/05/2024	10.82	Put	Bond Future	2,074.7500	2.0747	1,939.0800	1.9391	(6.539)	0	0	0
2023/08/07	2030	02/05/2024	11.12	Put	Bond Future	1,674.3300	1.6743	1,557.9800	1.5580	(6.949)	0	0	0
2023/08/07	2030	02/05/2024	9.82	Call	Bond Future	1,496.5600	1.4966	1,594.1100	1.5941	6.518	0	0	0
2023/08/07	2030	02/05/2024	9.82	Put	Bond Future	4,138.9700	4.1390	3,932.0900	3.9321	(4.998)	0	0	0
2023/08/07	2030	02/05/2024	9.66	Call	Bond Future	1,294.5700	1.2946	1,381.5600	1.3816	6.720	0	0	1,000
2023/08/07	2030	02/05/2024	9.66	Put	Bond Future	4,595.0600	4.5951	4,377.6200	4.3776	(4.732)	0	0	0
2023/08/07	2030	02/05/2024	9.81	Call	Bond Future	1,482.4900	1.4825	1,579.3500	1.5794	6.534	0	0	0
2023/08/07	2030	02/05/2024	9.81	Put	Bond Future	4,165.8600	4.1659	3,958.2900	3.9583	(4.983)	0	0	0
2023/08/07	2030	02/05/2024			Bond Future	10.4770	91.6287	10.4001	91.9332	(0.734)	0.0000	0.0000	0
2023/08/07	2030	02/05/2024	11.94	Call	Bond Future	6,487.8600	6.4879	6,718.2000	6.7182	3.550	0	0	0
2023/08/07	2030	02/05/2024	11.94	Put	Bond Future	935.2100	0.9352	861.1200	0.8611	(7.922)	0	0	1,000
2023/08/07	2030	02/05/2024	13.15	Call	Bond Future	10,177.3800	10.1774	10,448.0200	10.4480	2.659	0	0	0
2023/08/07	2030	02/05/2024	13.15	Put	Bond Future	354.6300	0.3546	320.8400	0.3208	(9.528)	0	0	500
2023/08/07	2030	02/05/2024	11.12	Call	Bond Future	4,169.4400	4.1694	4,357.5200	4.3575	4.511	0	0	500
2023/08/07	2030	02/05/2024	9.83	Call	Bond Future	1,511.0100	1.5110	1,609.2500	1.6093	6.502	0	0	0
2023/08/07	2030	02/05/2024	9.83	Put	Bond Future	4,112.4800	4.1125	3,906.2900	3.9063	(5.014)	0	0	0
2023/08/07	2030	02/05/2024	10.16	Call	Bond Future	2,033.3900	2.0334	2,155.0900	2.1551	5.985	0	0	1,000
2023/08/07	2030	02/05/2024	10.16	Put	Bond Future	3,296.5000	3.2965	3,113.7700	3.1138	(5.543)	0	0	0
2023/08/07	2030	01/08/2024	10.37	Call	Bond Future	2,553.5200	2.5535	2,693.1600	2.6932	5.469	0	0	0
2023/08/07	2030	01/08/2024	10.37	Put	Bond Future	3,244.5800	3.2446	3,072.6600	3.0727	(5.299)	0	0	0
2023/08/07	2030	01/08/2024	10.38	Call	Bond Future	2,572.8700	2.5729	2,713.1700	2.7132	5.453	0	0	0
2023/08/07	2030	01/08/2024	10.38	Put	Bond Future	3,225.4400	3.2254	3,054.1800	3.0542	(5.310)	0	0	0
2023/08/07	2030	01/08/2024			Bond Future	10.5503	89.7097	10.4688	90.0212	(0.773)	0.0000	0.0000	0
2023/08/07	2030	01/08/2024	10.39	Call	Bond Future	2,592.2900	2.5923	2,733.2500	2.7332	5.438	0	0	0
2023/08/07	2030	01/08/2024	10.39	Put	Bond Future	3,206.3800	3.2064	3,035.7800	3.0358	(5.321)	0	0	0
2023/08/07	2030	07/11/2024	10.76	Call	Bond Future	3,313.9700	3.3140	3,476.6600	3.4767	4.909	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
2023/08/07	2030	07/11/2024	10.76	Put	Bond Future	2,985.8300	2.9858	2,829.3000	2.8293	(5.242)	0	0	0
2023/08/07	2030	07/11/2024			Bond Future	10.6703	91.7590	10.5833	92.0783	(0.815)	0.0000	0.0000	0
2023/08/07	2030	07/11/2024	10.74	Call	Bond Future	3,273.1400	3.2731	3,434.6600	3.4347	4.935	0	0	0
2023/08/07	2030	07/11/2024	10.74	Put	Bond Future	3,017.9900	3.0180	2,860.2900	2.8603	(5.225)	0	0	0
2023/08/07	2030	07/11/2024	10.75	Call	Bond Future	3,293.3200	3.2933	3,455.4300	3.4554	4.922	0	0	0
2023/08/07	2030	07/11/2024	10.75	Put	Bond Future	3,001.6600	3.0017	2,844.5500	2.8445	(5.234)	0	0	0
2023/08/07	2032	03/08/2023			Bond Future	11.0900	87.3717	11.0900	87.3717	0.000	0.0000	0.0000	0
2023/08/07	2032	02/11/2023	10.35	Call	Bond Future	601.3500	0.6013	615.4500	0.6155	2.345	0	0	7,750
2023/08/07	2032	02/11/2023	10.58	Put	Bond Future	3,167.7500	3.1677	3,034.7600	3.0348	(4.198)	0	0	0
2023/08/07	2032	02/11/2023	10.59	Call	Bond Future	940.6800	0.9407	964.8400	0.9648	2.568	0	0	500
2023/08/07	2032	02/11/2023	10.59	Put	Bond Future	3,134.0300	3.1340	3,001.5100	3.0015	(4.228)	0	0	0
2023/08/07	2032	02/11/2023	11.90	Call	Bond Future	4,653.8200	4.6538	4,755.8700	4.7559	2.193	0	0	0
2023/08/07	2032	02/11/2023	11.90	Put	Bond Future	599.5500	0.5995	544.9200	0.5449	(9.112)	0	0	0
2023/08/07	2032	02/11/2023	11.50	Put	Bond Future	1,033.3300	1.0333	955.9600	0.9560	(7.487)	0	0	500
2023/08/07	2032	02/11/2023	11.24	Call	Bond Future	2,433.2800	2.4333	2,496.0300	2.4960	2.579	0	0	0
2023/08/07	2032	02/11/2023	11.24	Put	Bond Future	1,450.5900	1.4506	1,356.6600	1.3567	(6.475)	0	0	0
2023/08/07	2032	02/11/2023	10.71	Call	Bond Future	1,150.1300	1.1501	1,180.4200	1.1804	2.634	0	0	500
2023/08/07	2032	02/11/2023	11.00	Call	Bond Future	1,783.9900	1.7840	1,831.3600	1.8314	2.655	0	0	0
2023/08/07	2032	02/11/2023	11.00	Put	Bond Future	1,956.1000	1.9561	1,846.7900	1.8468	(5.588)	0	0	500
2023/08/07	2032	02/11/2023	11.09	Put	Bond Future	1,752.4400	1.7524	1,648.8200	1.6488	(5.913)	0	0	0
2023/08/07	2032	02/11/2023			Bond Future	11.0355	85.8400	11.0032	85.9967	(0.293)	0.0000	0.0000	198,423
2023/08/07	2032	02/11/2023	10.35	Put	Bond Future	4,006.9400	4.0069	3,864.3600	3.8644	(3.558)	0	0	0
2023/08/07	2032	02/11/2023	10.58	Call	Bond Future	924.3200	0.9243	948.0100	0.9480	2.563	0	0	500
2023/08/07	2032	02/11/2023	11.78	Call	Bond Future	4,214.7900	4.2148	4,310.4700	4.3105	2.270	0	0	0
2023/08/07	2032	02/11/2023	11.78	Put	Bond Future	707.8700	0.7079	646.8700	0.6469	(8.617)	0	0	500
2023/08/07	2032	02/11/2023	12.26	Call	Bond Future	6,027.9200	6.0279	6,146.3200	6.1463	1.964	0	0	0
2023/08/07	2032	02/11/2023	12.26	Put	Bond Future	360.3900	0.3604	322.1100	0.3221	(10.622)	0	0	500
2023/08/07	2032	02/11/2023	11.28	Call	Bond Future	2,551.3400	2.5513	2,616.6900	2.6167	2.561	0	0	0
2023/08/07	2032	02/11/2023	11.28	Put	Bond Future	1,378.1800	1.3782	1,286.8500	1.2869	(6.627)	0	0	500
2023/08/07	2032	02/11/2023	11.50	Call	Bond Future	3,244.0100	3.2440	3,323.3200	3.3233	2.445	0	0	0
2023/08/07	2032	02/11/2023	11.60	Call	Bond Future	3,580.9300	3.5809	3,666.3000	3.6663	2.384	0	0	0
2023/08/07	2032	02/11/2023	11.60	Put	Bond Future	904.2200	0.9042	832.9100	0.8329	(7.886)	0	0	15,500
2023/08/07	2032	02/11/2023	11.22	Call	Bond Future	2,375.3600	2.3754	2,436.8200	2.4368	2.587	0	0	0
2023/08/07	2032	02/11/2023	11.22	Put	Bond Future	1,488.1200	1.4881	1,392.9000	1.3929	(6.399)	0	0	0
2023/08/07	2032	02/11/2023	11.23	Call	Bond Future	2,404.3200	2.4043	2,466.4200	2.4664	2.583	0	0	0
2023/08/07	2032	02/11/2023	11.23	Put	Bond Future	1,469.3400	1.4693	1,374.7600	1.3748	(6.437)	0	0	0
2023/08/07	2032	02/11/2023	10.71	Put	Bond Future	2,745.4800	2.7455	2,619.0900	2.6191	(4.604)	0	0	0
2023/08/07	2032	02/11/2023	11.09	Call	Bond Future	2,015.8000	2.0158	2,068.8600	2.0689	2.632	0	0	500
2023/08/07	2032	01/02/2024	12.50	Call	Bond Future	7,079.8800	7.0799	7,192.9600	7.1930	1.597	0	0	0
2023/08/07	2032	01/02/2024	12.73	Call	Bond Future	7,906.0700	7.9061	8,025.4400	8.0254	1.510	0	0	0
2023/08/07	2032	01/02/2024	12.73	Put	Bond Future	691.9900	0.6920	651.1900	0.6512	(5.896)	0	0	500
2023/08/07	2032	01/02/2024	11.83	Call	Bond Future	4,792.1300	4.7921	4,882.5900	4.8826	1.888	0	0	0
2023/08/07	2032	01/02/2024	11.83	Put	Bond Future	1,498.4000	1.4984	1,428.6900	1.4287	(4.652)	0	0	0
2023/08/07	2032	01/02/2024	11.84	Call	Bond Future	4,824.3700	4.8244	4,915.2100	4.9152	1.883	0	0	0
2023/08/07	2032	01/02/2024	11.84	Put	Bond Future	1,485.6700	1.4857	1,416.3400	1.4163	(4.667)	0	0	0
2023/08/07	2032	01/02/2024	10.78	Call	Bond Future	1,942.7300	1.9427	1,988.9500	1.9890	2.379	0	0	200
2023/08/07	2032	01/02/2024	11.09	Call	Bond Future	2,650.3200	2.6503	2,709.8600	2.7099	2.247	0	0	500

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
2023/08/07	2032	01/02/2024	11.09	Put	Bond Future	2,776.3600	2.7764	2,675.7300	2.6757	(3.625)	0	0	0
2023/08/07	2032	01/02/2024	11.75	Call	Bond Future	4,536.0900	4.5361	4,623.4500	4.6235	1.926	0	0	0
2023/08/07	2032	01/02/2024	11.75	Put	Bond Future	1,603.2900	1.6033	1,530.4800	1.5305	(4.541)	0	0	200
2023/08/07	2032	01/02/2024	10.01	Call	Bond Future	793.8600	0.7939	813.2500	0.8133	2.442	0	0	1,200
2023/08/07	2032	01/02/2024	10.01	Put	Bond Future	6,253.3600	6.2534	6,112.5800	6.1126	(2.251)	0	0	0
2023/08/07	2032	01/02/2024	10.59	Call	Bond Future	1,581.2900	1.5813	1,619.8000	1.6198	2.435	0	0	500
2023/08/07	2032	01/02/2024			Bond Future	11.1166	87.7783	11.0828	87.9384	(0.304)	0.0000	0.0000	0
2023/08/07	2032	01/02/2024	12.50	Put	Bond Future	843.6700	0.8437	796.5800	0.7966	(5.582)	0	0	200
2023/08/07	2032	01/02/2024	12.62	Call	Bond Future	7,509.1700	7.5092	7,625.6200	7.6256	1.551	0	0	0
2023/08/07	2032	01/02/2024	12.62	Put	Bond Future	760.7500	0.7608	717.0300	0.7170	(5.747)	0	0	1,200
2023/08/07	2032	01/02/2024	11.85	Call	Bond Future	4,856.6700	4.8567	4,947.9000	4.9479	1.878	0	0	0
2023/08/07	2032	01/02/2024	11.85	Put	Bond Future	1,473.0300	1.4730	1,404.0900	1.4041	(4.680)	0	0	0
2023/08/07	2032	01/02/2024	10.78	Put	Bond Future	3,556.8900	3.5569	3,442.9400	3.4429	(3.204)	0	0	0
2023/08/07	2032	01/02/2024	10.59	Put	Bond Future	4,124.2800	4.1243	4,002.6200	4.0026	(2.950)	0	0	0
2023/08/07	2032	01/02/2024	10.76	Call	Bond Future	1,901.4700	1.9015	1,946.8600	1.9469	2.387	0	0	1,200
2023/08/07	2032	01/02/2024	10.76	Put	Bond Future	3,612.7900	3.6128	3,498.0100	3.4980	(3.177)	0	0	0
2023/08/07	2032	02/05/2024	12.90	Call	Bond Future	8,391.2200	8.3912	8,511.5200	8.5115	1.434	0	0	0
2023/08/07	2032	02/05/2024	13.18	Call	Bond Future	9,357.7700	9.3578	9,483.9400	9.4839	1.348	0	0	0
2023/08/07	2032	02/05/2024	13.18	Put	Bond Future	819.3800	0.8194	781.6100	0.7816	(4.610)	0	0	500
2023/08/07	2032	02/05/2024	10.86	Call	Bond Future	2,410.6700	2.4107	2,465.8600	2.4659	2.289	0	0	1,000
2023/08/07	2032	02/05/2024	10.86	Put	Bond Future	4,023.6100	4.0236	3,914.8600	3.9149	(2.703)	0	0	0
2023/08/07	2032	02/05/2024	10.56	Call	Bond Future	1,843.9900	1.8440	1,888.4100	1.8884	2.409	0	0	0
2023/08/07	2032	02/05/2024	10.56	Put	Bond Future	4,895.3200	4.8953	4,775.8000	4.7758	(2.442)	0	0	0
2023/08/07	2032	02/05/2024	10.65	Call	Bond Future	2,004.4400	2.0044	2,052.0200	2.0520	2.374	0	0	1,550
2023/08/07	2032	02/05/2024	10.65	Put	Bond Future	4,621.0200	4.6210	4,504.6600	4.5047	(2.518)	0	0	0
2023/08/07	2032	02/05/2024	10.36	Call	Bond Future	1,542.2000	1.5422	1,580.0200	1.5800	2.452	0	0	1,000
2023/08/07	2032	02/05/2024	10.36	Put	Bond Future	5,569.6700	5.5697	5,443.5500	5.4436	(2.264)	0	0	0
2023/08/07	2032	02/05/2024			Bond Future	11.2042	85.5942	11.1688	85.7582	(0.316)	0.0000	0.0000	0
2023/08/07	2032	02/05/2024	12.90	Put	Bond Future	992.1200	0.9921	948.4800	0.9485	(4.399)	0	0	1,000
2023/08/07	2032	02/05/2024	13.35	Call	Bond Future	9,949.3400	9.9493	10,078.7000	10.0787	1.300	0	0	0
2023/08/07	2032	02/05/2024	13.35	Put	Bond Future	730.0100	0.7300	695.4300	0.6954	(4.737)	0	0	1,550
2023/08/07	2032	02/05/2024	11.09	Call	Bond Future	2,912.7100	2.9127	2,976.5100	2.9765	2.190	0	0	500
2023/08/07	2032	02/05/2024	11.09	Put	Bond Future	3,443.4600	3.4435	3,343.3200	3.3433	(2.908)	0	0	0
2023/08/07	2032	02/05/2024	11.35	Call	Bond Future	3,556.1600	3.5562	3,629.6500	3.6296	2.067	0	0	1,550
2023/08/07	2032	02/05/2024	11.35	Put	Bond Future	2,884.6500	2.8846	2,794.2000	2.7942	(3.136)	0	0	0
2023/08/07	2032	02/05/2024	10.59	Call	Bond Future	1,896.6600	1.8967	1,942.1300	1.9421	2.397	0	0	500
2023/08/07	2032	02/05/2024	10.59	Put	Bond Future	4,802.7600	4.8028	4,684.2900	4.6843	(2.467)	0	0	0
2023/08/07	2032	02/05/2024	10.54	Call	Bond Future	1,809.4600	1.8095	1,853.1900	1.8532	2.417	0	0	0
2023/08/07	2032	02/05/2024	10.54	Put	Bond Future	4,957.7800	4.9578	4,837.5700	4.8376	(2.425)	0	0	0
2023/08/07	2032	02/05/2024	10.55	Call	Bond Future	1,826.5400	1.8265	1,870.6100	1.8706	2.413	0	0	0
2023/08/07	2032	02/05/2024	10.55	Put	Bond Future	4,926.3400	4.9263	4,806.4700	4.8065	(2.433)	0	0	0
2023/08/07	2032	01/08/2024	11.15	Call	Bond Future	3,016.0400	3.0160	3,084.8100	3.0848	2.280	0	0	0
2023/08/07	2032	01/08/2024	11.15	Put	Bond Future	3,666.0000	3.6660	3,566.9900	3.5670	(2.701)	0	0	0
2023/08/07	2032	01/08/2024			Bond Future	11.2930	87.5430	11.2560	87.7108	(0.328)	0.0000	0.0000	0
2023/08/07	2032	01/08/2024	11.13	Call	Bond Future	2,970.2300	2.9702	3,038.2800	3.0383	2.291	0	0	0
2023/08/07	2032	01/08/2024	11.13	Put	Bond Future	3,711.5800	3.7116	3,611.8500	3.6119	(2.687)	0	0	0
2023/08/07	2032	01/08/2024	11.14	Call	Bond Future	2,993.0900	2.9931	3,061.5000	3.0615	2.286	0	0	0
2023/08/07	2032	01/08/2024	11.14	Put	Bond Future	3,688.7300	3.6887	3,589.3600	3.5894	(2.694)	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
2023/08/07	2032	07/11/2024	11.47	Call	Bond Future	3,915.8400	3.9158	3,995.1600	3.9952	2.026	0	0	0
2023/08/07	2032	07/11/2024	11.47	Put	Bond Future	3,742.3700	3.7424	3,649.5300	3.6495	(2.481)	0	0	0
2023/08/07	2032	07/11/2024	11.48	Call	Bond Future	3,940.1600	3.9402	4,019.7900	4.0198	2.021	0	0	0
2023/08/07	2032	07/11/2024	11.48	Put	Bond Future	3,722.9000	3.7229	3,630.3700	3.6304	(2.485)	0	0	0
2023/08/07	2032	07/11/2024			Bond Future	11.4305	85.3776	11.3913	85.5498	(0.343)	0.0000	0.0000	0
2023/08/07	2032	07/11/2024	11.49	Call	Bond Future	3,964.1600	3.9642	4,044.1000	4.0441	2.017	0	0	0
2023/08/07	2032	07/11/2024	11.49	Put	Bond Future	3,703.1500	3.7031	3,610.9300	3.6109	(2.490)	0	0	0
2023/08/07	2033	03/08/2023			Bond Future	118.3161	118.3161	118.3161	118.3161	0.000	0.0000	0.0000	0
2023/08/07	2033	02/11/2023			Bond Future	119.3014	119.3014	119.5988	119.5988	0.249	0.0000	0.0000	2,258
2023/08/07	2033	01/02/2024			Bond Future	122.0234	122.0234	122.3275	122.3275	0.249	0.0000	0.0000	6,141
2023/08/07	2033	02/05/2024			Bond Future	123.3466	123.3466	123.6581	123.6581	0.253	0.0000	0.0000	0
2023/08/07	2033	01/08/2024			Bond Future	126.1840	126.1840	126.5027	126.5027	0.253	0.0000	0.0000	0
2023/08/07	2033	07/11/2024			Bond Future	127.6170	127.6170	127.9440	127.9440	0.256	0.0000	0.0000	0
2023/08/07	2037	03/08/2023			Bond Future	12.1000	76.5347	12.1000	76.5347	0.000	0.0000	0.0000	0
2023/08/07	2037	02/11/2023	11.55	Put	Bond Future	3,982.5600	3.9826	4,006.4300	4.0064	0.599	0	0	0
2023/08/07	2037	02/11/2023	11.56	Put	Bond Future	3,943.0500	3.9431	3,966.4200	3.9664	0.593	0	0	0
2023/08/07	2037	02/11/2023	11.57	Call	Bond Future	998.3000	0.9983	944.0900	0.9441	(5.430)	0	0	0
2023/08/07	2037	02/11/2023	12.52	Call	Bond Future	3,580.0700	3.5801	3,493.1100	3.4931	(2.429)	0	0	731
2023/08/07	2037	02/11/2023	12.52	Put	Bond Future	1,357.0000	1.3570	1,347.1200	1.3471	(0.728)	0	0	0
2023/08/07	2037	02/11/2023	13.89	Call	Bond Future	9,038.4300	9.0384	8,950.9900	8.9510	(0.967)	0	0	0
2023/08/07	2037	02/11/2023	13.89	Put	Bond Future	241.7200	0.2417	231.3600	0.2314	(4.286)	0	0	731
2023/08/07	2037	02/11/2023			Bond Future	12.0968	78.8081	12.1111	78.7310	0.119	0.0000	0.0000	63,900
2023/08/07	2037	02/11/2023	11.55	Call	Bond Future	963.4400	0.9634	910.2300	0.9102	(5.523)	0	0	0
2023/08/07	2037	02/11/2023	11.56	Call	Bond Future	980.7000	0.9807	926.9900	0.9270	(5.477)	0	0	0
2023/08/07	2037	02/11/2023	11.57	Put	Bond Future	3,903.9400	3.9039	3,926.8100	3.9268	0.586	0	0	0
2023/08/07	2037	02/11/2023	12.02	Call	Bond Future	2,009.3800	2.0094	1,935.3100	1.9353	(3.686)	0	0	731
2023/08/07	2037	02/11/2023	12.02	Put	Bond Future	2,423.0100	2.4230	2,426.0200	2.4260	0.124	0	0	0
2023/08/07	2037	01/02/2024	12.33	Call	Bond Future	3,507.5900	3.5076	3,437.8200	3.4378	(1.989)	0	0	0
2023/08/07	2037	01/02/2024	12.33	Put	Bond Future	2,820.2300	2.8202	2,829.3600	2.8294	0.324	0	0	0
2023/08/07	2037	01/02/2024	12.93	Call	Bond Future	5,472.5100	5.4725	5,393.1800	5.3932	(1.450)	0	0	0
2023/08/07	2037	01/02/2024	12.93	Put	Bond Future	1,750.6200	1.7506	1,750.1900	1.7502	(0.025)	0	0	2,500
2023/08/07	2037	01/02/2024	13.93	Put	Bond Future	784.8300	0.7848	778.7000	0.7787	(0.781)	0	0	2,500
2023/08/07	2037	01/02/2024	12.09	Put	Bond Future	3,400.6500	3.4006	3,415.3200	3.4153	0.431	0	0	0
2023/08/07	2037	01/02/2024			Bond Future	12.1990	76.3312	12.2139	76.2523	0.123	0.0000	0.0000	76,958
2023/08/07	2037	01/02/2024	13.93	Call	Bond Future	9,176.3600	9.1764	9,091.3300	9.0913	(0.927)	0	0	0
2023/08/07	2037	01/02/2024	12.09	Call	Bond Future	2,821.7200	2.8217	2,757.4900	2.7575	(2.276)	0	0	2,500
2023/08/07	2037	01/02/2024	12.31	Call	Bond Future	3,447.6500	3.4476	3,378.3000	3.3783	(2.012)	0	0	0
2023/08/07	2037	01/02/2024	12.31	Put	Bond Future	2,864.6400	2.8646	2,874.1900	2.8742	0.333	0	0	0
2023/08/07	2037	01/02/2024	12.32	Call	Bond Future	3,477.4600	3.4775	3,407.9000	3.4079	(2.000)	0	0	0
2023/08/07	2037	01/02/2024	12.32	Put	Bond Future	2,842.2500	2.8423	2,851.5900	2.8516	0.329	0	0	0
2023/08/07	2037	02/05/2024	11.43	Put	Bond Future	6,559.1400	6.5591	6,596.0000	6.5960	0.562	0	0	0
2023/08/07	2037	02/05/2024	11.44	Call	Bond Future	1,800.0800	1.8001	1,756.2200	1.7562	(2.437)	0	0	0
2023/08/07	2037	02/05/2024	11.44	Put	Bond Future	6,518.2700	6.5183	6,554.9200	6.5549	0.562	0	0	0
2023/08/07	2037	02/05/2024	11.45	Call	Bond Future	1,816.3100	1.8163	1,772.2300	1.7722	(2.427)	0	0	0
2023/08/07	2037	02/05/2024			Bond Future	12.3087	78.0514	12.3242	77.9709	0.126	0.0000	0.0000	0
2023/08/07	2037	02/05/2024	11.43	Call	Bond Future	1,784.2000	1.7842	1,740.5500	1.7406	(2.446)	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
2023/08/07	2037	02/05/2024	11.45	Put	Bond Future	6,477.8000	6.4778	6,514.2300	6.5142	0.562	0	0	0
2023/08/07	2037	01/08/2024	12.09	Call	Bond Future	3,270.2500	3.2702	3,216.0300	3.2160	(1.658)	0	0	0
2023/08/07	2037	01/08/2024	12.09	Put	Bond Future	4,997.2500	4.9973	5,025.2700	5.0253	0.561	0	0	0
2023/08/07	2037	01/08/2024	12.10	Call	Bond Future	3,294.4700	3.2945	3,240.0500	3.2400	(1.652)	0	0	0
2023/08/07	2037	01/08/2024	12.10	Put	Bond Future	4,968.7000	4.9687	4,996.5200	4.9965	0.560	0	0	0
2023/08/07	2037	01/08/2024			Bond Future	12.4225	75.5725	12.4386	75.4902	0.130	0.0000	0.0000	0
2023/08/07	2037	01/08/2024	12.11	Call	Bond Future	3,318.7600	3.3188	3,264.1600	3.2642	(1.645)	0	0	0
2023/08/07	2037	01/08/2024	12.11	Put	Bond Future	4,940.2700	4.9403	4,967.9100	4.9679	0.559	0	0	0
2023/08/07	2037	07/11/2024	12.59	Call	Bond Future	4,507.0900	4.5071	4,448.1800	4.4482	(1.307)	0	0	0
2023/08/07	2037	07/11/2024	12.59	Put	Bond Future	4,404.0700	4.4041	4,428.8300	4.4288	0.562	0	0	0
2023/08/07	2037	07/11/2024			Bond Future	12.5694	77.2963	12.5861	77.2126	0.133	0.0000	0.0000	0
2023/08/07	2037	07/11/2024	12.57	Call	Bond Future	4,453.1900	4.4532	4,394.5900	4.3946	(1.316)	0	0	0
2023/08/07	2037	07/11/2024	12.57	Put	Bond Future	4,450.2300	4.4502	4,475.3000	4.4753	0.563	0	0	0
2023/08/07	2037	07/11/2024	12.58	Call	Bond Future	4,480.2800	4.4803	4,421.5200	4.4215	(1.312)	0	0	0
2023/08/07	2037	07/11/2024	12.58	Put	Bond Future	4,427.2700	4.4273	4,452.1800	4.4522	0.563	0	0	0
2023/08/07	2038	03/08/2023			Bond Future	127.4752	127.4752	127.4752	127.4752	0.000	0.0000	0.0000	0
2023/08/07	2038	02/11/2023			Bond Future	130.1389	130.1389	130.1326	130.1326	(0.005)	0.0000	0.0000	4,602
2023/08/07	2038	01/02/2024			Bond Future	131.0983	131.0983	131.0925	131.0925	(0.004)	0.0000	0.0000	0
2023/08/07	2038	02/05/2024			Bond Future	134.0842	134.0842	134.0785	134.0785	(0.004)	0.0000	0.0000	0
2023/08/07	2038	01/08/2024			Bond Future	135.1096	135.1096	135.1047	135.1047	(0.004)	0.0000	0.0000	0
2023/08/07	2038	07/11/2024			Bond Future	138.2383	138.2383	138.2339	138.2339	(0.003)	0.0000	0.0000	0
2023/08/07	2040	03/08/2023			Bond Future	12.3600	76.7730	12.3600	76.7730	0.000	0.0000	0.0000	0
2023/08/07	2040	02/11/2023	11.50	Call	Bond Future	566.2800	0.5663	499.5700	0.4996	(11.780)	0	0	875
2023/08/07	2040	02/11/2023	11.50	Put	Bond Future	5,616.6500	5.6166	5,776.8700	5.7769	2.853	0	0	0
2023/08/07	2040	02/11/2023	11.58	Call	Bond Future	670.9100	0.6709	596.1100	0.5961	(11.149)	0	0	0
2023/08/07	2040	02/11/2023	11.58	Put	Bond Future	5,224.1900	5.2242	5,376.3200	5.3763	2.912	0	0	0
2023/08/07	2040	02/11/2023	11.59	Call	Bond Future	684.7900	0.6848	608.9600	0.6090	(11.073)	0	0	0
2023/08/07	2040	02/11/2023	12.60	Call	Bond Future	3,168.5100	3.1685	2,992.9600	2.9930	(5.540)	0	0	128
2023/08/07	2040	02/11/2023	12.60	Put	Bond Future	1,775.2400	1.7752	1,826.6200	1.8266	2.894	0	0	0
2023/08/07	2040	02/11/2023	13.64	Call	Bond Future	7,283.8300	7.2838	7,063.3500	7.0634	(3.027)	0	0	0
2023/08/07	2040	02/11/2023	13.64	Put	Bond Future	505.3200	0.5053	511.7700	0.5118	1.276	0	0	128
2023/08/07	2040	02/11/2023	11.60	Put	Bond Future	5,128.7100	5.1287	5,278.7800	5.2788	2.926	0	0	0
2023/08/07	2040	02/11/2023	12.10	Put	Bond Future	3,104.9200	3.1049	3,201.7200	3.2017	3.118	0	0	0
2023/08/07	2040	02/11/2023			Bond Future	12.3499	79.1408	12.3902	78.9139	0.326	0.0000	0.0000	38,550
2023/08/07	2040	02/11/2023	11.59	Put	Bond Future	5,176.2600	5.1763	5,327.3600	5.3274	2.919	0	0	0
2023/08/07	2040	02/11/2023	12.97	Call	Bond Future	4,529.0600	4.5291	4,330.4700	4.3305	(4.385)	0	0	0
2023/08/07	2040	02/11/2023	12.97	Put	Bond Future	1,146.3800	1.1464	1,174.7200	1.1747	2.472	0	0	875
2023/08/07	2040	02/11/2023	11.60	Call	Bond Future	698.9700	0.6990	622.1100	0.6221	(10.996)	0	0	0
2023/08/07	2040	02/11/2023	11.80	Call	Bond Future	1,023.9800	1.0240	925.8900	0.9259	(9.579)	0	0	128
2023/08/07	2040	02/11/2023	11.80	Put	Bond Future	4,234.1300	4.2341	4,362.9700	4.3630	3.043	0	0	0
2023/08/07	2040	02/11/2023	12.10	Call	Bond Future	1,671.4100	1.6714	1,541.2800	1.5413	(7.786)	0	0	875
2023/08/07	2040	01/02/2024	12.33	Call	Bond Future	2,953.7400	2.9537	2,814.7600	2.8148	(4.705)	0	0	0
2023/08/07	2040	01/02/2024	12.33	Put	Bond Future	3,659.1800	3.6592	3,752.2800	3.7523	2.544	0	0	0
2023/08/07	2040	01/02/2024	12.34	Call	Bond Future	2,982.1300	2.9821	2,842.4700	2.8425	(4.683)	0	0	0
2023/08/07	2040	01/02/2024	12.34	Put	Bond Future	3,631.1400	3.6311	3,723.5600	3.7236	2.545	0	0	0
2023/08/07	2040	01/02/2024			Bond Future	12.4558	76.4210	12.4976	76.1889	0.336	0.0000	0.0000	93,226

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
2023/08/07	2040	01/02/2024	12.35	Call	Bond Future	3,010.6400	3.0106	2,870.3000	2.8703	(4.661)	0	0	0
2023/08/07	2040	01/02/2024	12.35	Put	Bond Future	3,603.2800	3.6033	3,695.0200	3.6950	2.546	0	0	0
2023/08/07	2040	02/05/2024	11.60	Call	Bond Future	1,753.6800	1.7537	1,663.8800	1.6639	(5.121)	0	0	0
2023/08/07	2040	02/05/2024	11.61	Call	Bond Future	1,769.7000	1.7697	1,679.3500	1.6794	(5.105)	0	0	0
2023/08/07	2040	02/05/2024	11.62	Put	Bond Future	7,275.6400	7.2756	7,421.9500	7.4220	2.011	0	0	0
2023/08/07	2040	02/05/2024			Bond Future	12.5685	78.1432	12.6119	77.9060	0.345	0.0000	0.0000	0
2023/08/07	2040	02/05/2024	11.60	Put	Bond Future	7,365.5700	7.3656	7,512.9800	7.5130	2.001	0	0	0
2023/08/07	2040	02/05/2024	11.61	Put	Bond Future	7,320.4000	7.3204	7,467.2600	7.4673	2.006	0	0	0
2023/08/07	2040	02/05/2024	11.62	Call	Bond Future	1,786.0500	1.7860	1,695.1500	1.6951	(5.089)	0	0	0
2023/08/07	2040	01/08/2024	12.34	Call	Bond Future	3,479.0100	3.4790	3,351.0200	3.3510	(3.679)	0	0	0
2023/08/07	2040	01/08/2024	12.34	Put	Bond Future	5,377.7900	5.3778	5,492.2900	5.4923	2.129	0	0	0
2023/08/07	2040	01/08/2024			Bond Future	12.6855	75.4159	12.7306	75.1734	0.356	0.0000	0.0000	0
2023/08/07	2040	01/08/2024	12.32	Call	Bond Future	3,428.3300	3.4283	3,301.3900	3.3014	(3.703)	0	0	0
2023/08/07	2040	01/08/2024	12.32	Put	Bond Future	5,439.3000	5.4393	5,554.8500	5.5549	2.124	0	0	0
2023/08/07	2040	01/08/2024	12.33	Call	Bond Future	3,453.4800	3.4535	3,326.0100	3.3260	(3.691)	0	0	0
2023/08/07	2040	01/08/2024	12.33	Put	Bond Future	5,408.3200	5.4083	5,523.3400	5.5233	2.127	0	0	0
2023/08/07	2040	07/11/2024	12.84	Call	Bond Future	4,765.3900	4.7654	4,619.2900	4.6193	(3.066)	0	0	0
2023/08/07	2040	07/11/2024	12.84	Put	Bond Future	4,733.6800	4.7337	4,835.2200	4.8352	2.145	0	0	0
2023/08/07	2040	07/11/2024	12.85	Call	Bond Future	4,793.7200	4.7937	4,647.1700	4.6472	(3.057)	0	0	0
2023/08/07	2040	07/11/2024	12.85	Put	Bond Future	4,709.2000	4.7092	4,810.2900	4.8103	2.147	0	0	0
2023/08/07	2040	07/11/2024			Bond Future	12.8340	77.1353	12.8810	76.8877	0.366	0.0000	0.0000	0
2023/08/07	2040	07/11/2024	12.86	Call	Bond Future	4,822.1100	4.8221	4,675.1100	4.6751	(3.048)	0	0	0
2023/08/07	2040	07/11/2024	12.86	Put	Bond Future	4,684.8400	4.6848	4,785.4800	4.7855	2.148	0	0	0
2023/08/07	2044	03/08/2023			Bond Future	12.4350	73.0562	12.4350	73.0562	0.000	0.0000	0.0000	0
2023/08/07	2044	02/11/2023	11.57	Call	Bond Future	585.6000	0.5856	522.7000	0.5227	(10.741)	0	0	0
2023/08/07	2044	02/11/2023	11.57	Put	Bond Future	5,667.3500	5.6674	5,802.9700	5.8030	2.393	0	0	0
2023/08/07	2044	02/11/2023			Bond Future	12.4166	75.3724	12.4517	75.1739	0.282	0.0000	0.0000	52,345
2023/08/07	2044	02/11/2023	11.55	Call	Bond Future	560.7700	0.5608	499.6800	0.4997	(10.894)	0	0	0
2023/08/07	2044	02/11/2023	11.55	Put	Bond Future	5,769.6100	5.7696	5,907.0400	5.9070	2.382	0	0	0
2023/08/07	2044	02/11/2023	11.56	Call	Bond Future	573.0900	0.5731	511.1000	0.5111	(10.817)	0	0	0
2023/08/07	2044	02/11/2023	11.56	Put	Bond Future	5,718.3400	5.7183	5,854.8700	5.8549	2.388	0	0	0
2023/08/07	2044	01/02/2024	12.29	Call	Bond Future	2,640.6800	2.6407	2,522.0500	2.5221	(4.492)	0	0	0
2023/08/07	2044	01/02/2024	12.29	Put	Bond Future	3,940.7500	3.9407	4,025.1800	4.0252	2.142	0	0	0
2023/08/07	2044	01/02/2024			Bond Future	12.5191	72.6927	12.5555	72.4897	0.291	0.0000	0.0000	31,817
2023/08/07	2044	01/02/2024	12.27	Call	Bond Future	2,587.0600	2.5871	2,469.7000	2.4697	(4.536)	0	0	0
2023/08/07	2044	01/02/2024	12.27	Put	Bond Future	4,002.4700	4.0025	4,088.1700	4.0882	2.141	0	0	0
2023/08/07	2044	01/02/2024	12.28	Call	Bond Future	2,613.8000	2.6138	2,495.8100	2.4958	(4.514)	0	0	0
2023/08/07	2044	01/02/2024	12.28	Put	Bond Future	3,971.5000	3.9715	4,056.5700	4.0566	2.142	0	0	0
2023/08/07	2044	02/05/2024	11.67	Call	Bond Future	1,796.4000	1.7964	1,714.3300	1.7143	(4.569)	0	0	0
2023/08/07	2044	02/05/2024	11.67	Put	Bond Future	7,413.5000	7.4135	7,538.8800	7.5389	1.691	0	0	0
2023/08/07	2044	02/05/2024			Bond Future	12.6277	74.3308	12.6655	74.1234	0.299	0.0000	0.0000	0
2023/08/07	2044	02/05/2024	11.65	Call	Bond Future	1,763.6700	1.7637	1,682.5900	1.6826	(4.597)	0	0	0
2023/08/07	2044	02/05/2024	11.65	Put	Bond Future	7,505.7300	7.5057	7,632.1000	7.6321	1.684	0	0	0
2023/08/07	2044	02/05/2024	11.66	Call	Bond Future	1,780.1000	1.7801	1,698.5200	1.6985	(4.583)	0	0	0
2023/08/07	2044	02/05/2024	11.66	Put	Bond Future	7,459.6400	7.4596	7,585.5100	7.5855	1.687	0	0	0
2023/08/07	2044	01/08/2024	12.28	Call	Bond Future	3,400.3500	3.4004	3,289.0500	3.2890	(3.273)	0	0	0
2023/08/07	2044	01/08/2024	12.28	Put	Bond Future	5,970.4100	5.9704	6,071.2000	6.0712	1.688	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
2023/08/07	2044	01/08/2024	12.29	Call	Bond Future	3,424.2800	3.4243	3,312.5300	3.3125	(3.263)	0	0	0
2023/08/07	2044	01/08/2024	12.29	Put	Bond Future	5,936.8700	5.9369	6,037.2100	6.0372	1.690	0	0	0
2023/08/07	2044	01/08/2024			Bond Future	12.7402	71.6419	12.7794	71.4298	0.308	0.0000	0.0000	0
2023/08/07	2044	01/08/2024	12.30	Call	Bond Future	3,448.2900	3.4483	3,336.1000	3.3361	(3.253)	0	0	0
2023/08/07	2044	01/08/2024	12.30	Put	Bond Future	5,903.4700	5.9035	6,003.3700	6.0034	1.692	0	0	0
2023/08/07	2044	07/11/2024	12.92	Call	Bond Future	5,050.0700	5.0501	4,917.7700	4.9178	(2.620)	0	0	0
2023/08/07	2044	07/11/2024	12.92	Put	Bond Future	4,849.2100	4.8492	4,933.4500	4.9335	1.737	0	0	0
2023/08/07	2044	07/11/2024			Bond Future	12.8822	73.2749	12.9230	73.0584	0.317	0.0000	0.0000	0
2023/08/07	2044	07/11/2024	12.90	Call	Bond Future	4,993.2500	4.9932	4,861.7100	4.8617	(2.634)	0	0	0
2023/08/07	2044	07/11/2024	12.90	Put	Bond Future	4,898.4600	4.8985	4,983.4600	4.9835	1.735	0	0	0
2023/08/07	2044	07/11/2024	12.91	Call	Bond Future	5,021.8000	5.0218	4,889.8700	4.8899	(2.627)	0	0	0
2023/08/07	2044	07/11/2024	12.91	Put	Bond Future	4,873.9400	4.8739	4,958.5500	4.9586	1.736	0	0	0
2023/08/07	2046	03/08/2023			Bond Future	112.6737	112.6737	112.6737	112.6737	0.000	0.0000	0.0000	0
2023/08/07	2046	02/11/2023			Bond Future	112.8964	112.8964	112.8910	112.8910	(0.005)	0.0000	0.0000	16,070
2023/08/07	2046	01/02/2024			Bond Future	115.4724	115.4724	115.4668	115.4668	(0.005)	0.0000	0.0000	0
2023/08/07	2046	02/05/2024			Bond Future	115.9635	115.9635	115.9581	115.9581	(0.005)	0.0000	0.0000	0
2023/08/07	2046	01/08/2024			Bond Future	118.6305	118.6305	118.6251	118.6251	(0.004)	0.0000	0.0000	0
2023/08/07	2046	07/11/2024			Bond Future	119.1880	119.1880	119.1830	119.1830	(0.004)	0.0000	0.0000	0
2023/08/07	2050	03/08/2023			Bond Future	112.3693	112.3693	112.3693	112.3693	0.000	0.0000	0.0000	0
2023/08/07	2050	02/11/2023			Bond Future	114.7523	114.7523	114.3510	114.3510	(0.350)	0.0000	0.0000	14,011
2023/08/07	2050	01/02/2024			Bond Future	115.1313	115.1313	114.7215	114.7215	(0.356)	0.0000	0.0000	0
2023/08/07	2050	02/05/2024			Bond Future	117.7535	117.7535	117.3347	117.3347	(0.356)	0.0000	0.0000	0
2023/08/07	2050	01/08/2024			Bond Future	118.1665	118.1665	117.7392	117.7392	(0.362)	0.0000	0.0000	0
2023/08/07	2050	07/11/2024			Bond Future	120.9022	120.9022	120.4656	120.4656	(0.361)	0.0000	0.0000	0
2023/08/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	AL37	02/11/2023			Index Future	909.1850	909.1850	911.5630	911.5630	0.262	0.0000	0.0000	0
2023/08/07	AL37	01/02/2024			Index Future	929.7130	929.7130	932.1430	932.1430	0.261	0.0000	0.0000	0
2023/08/07	AL37	02/05/2024			Index Future	950.6790	950.6790	953.1690	953.1690	0.262	0.0000	0.0000	0
2023/08/07	AL37	01/08/2024			Index Future	972.3440	972.3440	974.8940	974.8940	0.262	0.0000	0.0000	0
2023/08/07	AL37	07/11/2024			Index Future	994.6820	994.6820	997.3060	997.3060	0.264	0.0000	0.0000	0
2023/08/07	AL7T	02/11/2023			Index Future	1,041.3840	1,041.3840	1,042.8030	1,042.8030	0.136	0.0000	0.0000	0
2023/08/07	AL7T	01/02/2024			Index Future	1,064.8980	1,064.8980	1,066.3460	1,066.3460	0.136	0.0000	0.0000	0
2023/08/07	AL7T	02/05/2024			Index Future	1,088.9120	1,088.9120	1,090.3990	1,090.3990	0.137	0.0000	0.0000	0
2023/08/07	AL7T	01/08/2024			Index Future	1,113.7270	1,113.7270	1,115.2520	1,115.2520	0.137	0.0000	0.0000	0
2023/08/07	AL7T	07/11/2024			Index Future	1,139.3130	1,139.3130	1,140.8910	1,140.8910	0.139	0.0000	0.0000	0
2023/08/07	ALBI	02/11/2023			Index Future	907.6380	907.6380	908.0990	908.0990	0.051	0.0000	0.0000	106
2023/08/07	ALBI	01/02/2024			Index Future	928.1310	928.1310	928.6010	928.6010	0.051	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/07	ALBI	02/05/2024			Index Future	949.0620	949.0620	949.5460	949.5460	0.051	0.0000	0.0000	0
2023/08/07	ALBI	01/08/2024			Index Future	970.6900	970.6900	971.1890	971.1890	0.051	0.0000	0.0000	0
2023/08/07	ALBI	07/11/2024			Index Future	992.9900	992.9900	993.5160	993.5160	0.053	0.0000	0.0000	0
2023/08/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/08/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C219	31/03/2029			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/07	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/07	ES33	03/08/2023			Bond Future	12.5600	74.4371	12.5600	74.4371	0.000	0.0000	0.0000	0
2023/08/07	ES33	02/11/2023			Bond Future	12.5774	72.8339	12.5706	72.8639	(0.054)	0.0000	0.0000	0
2023/08/07	ES33	01/02/2024			Bond Future	12.7129	74.4958	12.7058	74.5265	(0.055)	0.0000	0.0000	0
2023/08/07	ES33	02/05/2024			Bond Future	12.8533	72.3922	12.8459	72.4237	(0.057)	0.0000	0.0000	0
2023/08/07	ES33	01/08/2024			Bond Future	12.9962	74.0561	12.9885	74.0884	(0.059)	0.0000	0.0000	0
2023/08/07	ES33	07/11/2024			Bond Future	13.1953	71.9628	13.1871	71.9963	(0.062)	0.0000	0.0000	0
2023/08/07	ES42	03/08/2023			Bond Future	13.0400	70.8641	13.0400	70.8641	0.000	0.0000	0.0000	0
2023/08/07	ES42	02/11/2023			Bond Future	13.0524	68.7927	13.0821	68.6419	0.227	0.0000	0.0000	0
2023/08/07	ES42	01/02/2024			Bond Future	13.1766	70.3626	13.2075	70.2082	0.234	0.0000	0.0000	0
2023/08/07	ES42	02/05/2024			Bond Future	13.3097	67.7019	13.3418	67.5442	0.241	0.0000	0.0000	0
2023/08/07	ES42	01/08/2024			Bond Future	13.4426	69.2571	13.4759	69.0959	0.248	0.0000	0.0000	0
2023/08/07	ES42	07/11/2024			Bond Future	13.6203	66.5861	13.6551	66.4215	0.256	0.0000	0.0000	0
2023/08/07	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GOVI	02/11/2023	885.82	Call	GOVI	88,480.0000	8.8480	93,440.0000	9.3440	5.606	0	0	0
2023/08/07	GOVI	02/11/2023			GOVI	894.6680	894.6680	895.1640	895.1640	0.055	0.0000	0.0000	823
2023/08/07	GOVI	02/11/2023	885.80	Call	GOVI	88,680.0000	8.8680	93,640.0000	9.3640	5.593	0	0	0
2023/08/07	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GOVI	02/11/2023	885.81	Call	GOVI	88,580.0000	8.8580	93,540.0000	9.3540	5.599	0	0	0
2023/08/07	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GOVI	01/02/2024	880.00	Call	GOVI	348,690.0000	34.8690	353,740.0000	35.3740	1.448	0	0	0
2023/08/07	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GOVI	01/02/2024			GOVI	914.8690	914.8690	915.3740	915.3740	0.055	0.0000	0.0000	0
2023/08/07	GOVI	01/02/2024	879.98	Call	GOVI	348,890.0000	34.8890	353,940.0000	35.3940	1.447	0	0	0
2023/08/07	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GOVI	01/02/2024	879.99	Call	GOVI	348,790.0000	34.8790	353,840.0000	35.3840	1.448	0	0	0
2023/08/07	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GOVI	02/05/2024	950.97	Put	GOVI	154,690.0000	15.4690	149,490.0000	14.9490	(3.362)	0	0	0
2023/08/07	GOVI	02/05/2024	950.98	Put	GOVI	154,790.0000	15.4790	149,590.0000	14.9590	(3.359)	0	0	0
2023/08/07	GOVI	02/05/2024	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GOVI	02/05/2024			GOVI	935.5010	935.5010	936.0210	936.0210	0.056	0.0000	0.0000	0
2023/08/07	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GOVI	02/05/2024	950.99	Put	GOVI	154,890.0000	15.4890	149,690.0000	14.9690	(3.357)	0	0	0
2023/08/07	GOVI	01/08/2024	943.39	Call	GOVI	134,290.0000	13.4290	139,660.0000	13.9660	3.999	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/07	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GOVI	01/08/2024			GOVI	956.8190	956.8190	957.3560	957.3560	0.056	0.0000	0.0000	0
2023/08/07	GOVI	01/08/2024	943.37	Call	GOVI	134,490.0000	13.4490	139,860.0000	13.9860	3.993	0	0	0
2023/08/07	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GOVI	01/08/2024	943.38	Call	GOVI	134,390.0000	13.4390	139,760.0000	13.9760	3.996	0	0	0
2023/08/07	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GOVI	07/11/2024	948.78	Call	GOVI	300,210.0000	30.0210	305,850.0000	30.5850	1.879	0	0	0
2023/08/07	GOVI	07/11/2024	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GOVI	07/11/2024	948.79	Call	GOVI	300,110.0000	30.0110	305,750.0000	30.5750	1.879	0	0	0
2023/08/07	GOVI	07/11/2024	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GOVI	07/11/2024			GOVI	978.8010	978.8010	979.3650	979.3650	0.058	0.0000	0.0000	0
2023/08/07	GOVI	07/11/2024	948.80	Call	GOVI	300,010.0000	30.0010	305,650.0000	30.5650	1.880	0	0	0
2023/08/07	GOVI	07/11/2024	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/08/07	IGOV	02/11/2023			Index Future	336.1610	336.1610	336.0190	336.0190	(0.042)	0.0000	0.0000	515
2023/08/07	IGOV	01/02/2024			Index Future	343.8320	343.8320	343.6860	343.6860	(0.042)	0.0000	0.0000	0
2023/08/07	IGOV	02/05/2024			Index Future	351.6640	351.6640	351.5160	351.5160	(0.042)	0.0000	0.0000	0
2023/08/07	IGOV	01/08/2024			Index Future	359.7540	359.7540	359.6050	359.6050	(0.041)	0.0000	0.0000	0
2023/08/07	IGOV	07/11/2024			Index Future	368.1000	368.1000	367.9530	367.9530	(0.040)	0.0000	0.0000	0
2023/08/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/08/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/08/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/08/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/08/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/08/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/08/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/08/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/08/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/08/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/08/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/08/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/08/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/08/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/08/07	JBAF	16/08/2023			Jibar Tradeable Future	8.4100	91.5900	8.4100	91.5900	0.000	0.0000	0.0000	0
2023/08/07	JBAF	20/09/2023			Jibar Tradeable Future	8.4350	91.5650	8.4200	91.5800	(0.178)	0.0000	0.0000	0
2023/08/07	JBAF	18/10/2023			Jibar Tradeable Future	8.4800	91.5200	8.4700	91.5300	(0.118)	0.0000	0.0000	0
2023/08/07	JBAF	15/11/2023			Jibar Tradeable Future	8.4800	91.5200	8.4700	91.5300	(0.118)	0.0000	0.0000	0
2023/08/07	JBAF	20/12/2023			Jibar Tradeable Future	8.4900	91.5100	8.4750	91.5250	(0.177)	0.0000	0.0000	0
2023/08/07	JBAF	17/01/2024			Jibar Tradeable Future	8.4900	91.5100	8.4750	91.5250	(0.177)	0.0000	0.0000	0
2023/08/07	JBAF	20/03/2024			Jibar Tradeable Future	8.4050	91.5950	8.3800	91.6200	(0.297)	0.0000	0.0000	0
2023/08/07	JBAF	19/06/2024			Jibar Tradeable Future	8.2400	91.7600	8.2100	91.7900	(0.364)	0.0000	0.0000	0
2023/08/07	JBAF	18/09/2024			Jibar Tradeable Future	8.1000	91.9000	8.0650	91.9350	(0.432)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/07	JBAF	18/12/2024			Jibar Tradeable Future	7.9400	92.0600	7.9050	92.0950	(0.441)	0.0000	0.0000	0
2023/08/07	JBAF	19/03/2025			Jibar Tradeable Future	7.8800	92.1200	7.8450	92.1550	(0.444)	0.0000	0.0000	0
2023/08/07	JBAF	18/06/2025			Jibar Tradeable Future	7.8200	92.1800	7.7750	92.2250	(0.575)	0.0000	0.0000	0
2023/08/07	R035	03/08/2023			Bond Future	11.7450	85.9630	11.7450	85.9630	0.000	0.0000	0.0000	0
2023/08/07	R035	02/11/2023	11.12	Call	Bond Future	878.3100	0.8783	850.4500	0.8505	(3.172)	0	0	400
2023/08/07	R035	02/11/2023	11.41	Call	Bond Future	1,442.5400	1.4425	1,410.0800	1.4101	(2.250)	0	0	0
2023/08/07	R035	02/11/2023	11.41	Put	Bond Future	3,118.6900	3.1187	3,079.9700	3.0800	(1.242)	0	0	0
2023/08/07	R035	02/11/2023	12.85	Call	Bond Future	6,372.5000	6.3725	6,351.9400	6.3519	(0.323)	0	0	0
2023/08/07	R035	02/11/2023	12.85	Put	Bond Future	557.7300	0.5577	530.9100	0.5309	(4.809)	0	0	400
2023/08/07	R035	02/11/2023	13.59	Call	Bond Future	9,508.8100	9.5088	9,499.9200	9.4999	(0.093)	0	0	0
2023/08/07	R035	02/11/2023	13.59	Put	Bond Future	210.3000	0.2103	195.1500	0.1952	(7.204)	0	0	731
2023/08/07	R035	02/11/2023	11.42	Call	Bond Future	1,465.2900	1.4653	1,432.7200	1.4327	(2.223)	0	0	0
2023/08/07	R035	02/11/2023	11.42	Put	Bond Future	3,085.9300	3.0859	3,047.1000	3.0471	(1.258)	0	0	0
2023/08/07	R035	02/11/2023			Bond Future	11.7161	84.0769	11.7149	84.0832	(0.010)	0.0000	0.0000	168,407
2023/08/07	R035	02/11/2023	10.62	Call	Bond Future	307.2600	0.3073	290.6400	0.2906	(5.409)	0	0	400
2023/08/07	R035	02/11/2023	10.62	Put	Bond Future	6,536.3100	6.5363	6,513.4300	6.5134	(0.350)	0	0	0
2023/08/07	R035	02/11/2023	11.12	Put	Bond Future	4,187.0400	4.1870	4,152.9200	4.1529	(0.815)	0	0	0
2023/08/07	R035	02/11/2023	12.24	Call	Bond Future	3,964.7400	3.9647	3,934.2100	3.9342	(0.770)	0	0	731
2023/08/07	R035	02/11/2023	12.24	Put	Bond Future	1,202.9400	1.2029	1,166.1500	1.1661	(3.058)	0	0	0
2023/08/07	R035	02/11/2023	11.43	Call	Bond Future	1,488.0800	1.4881	1,455.4000	1.4554	(2.196)	0	0	0
2023/08/07	R035	02/11/2023	11.43	Put	Bond Future	3,053.2500	3.0532	3,014.3100	3.0143	(1.275)	0	0	0
2023/08/07	R035	02/11/2023	11.74	Call	Bond Future	2,300.6900	2.3007	2,266.4100	2.2664	(1.490)	0	0	731
2023/08/07	R035	02/11/2023	11.74	Put	Bond Future	2,171.6200	2.1716	2,131.0800	2.1311	(1.867)	0	0	0
2023/08/07	R035	01/02/2024	12.19	Call	Bond Future	4,192.3000	4.1923	4,171.0000	4.1710	(0.508)	0	0	0
2023/08/07	R035	01/02/2024	12.19	Put	Bond Future	2,252.9200	2.2529	2,225.2600	2.2253	(1.228)	0	0	0
2023/08/07	R035	01/02/2024	10.62	Call	Bond Future	744.8400	0.7448	729.6800	0.7297	(2.035)	0	0	400
2023/08/07	R035	01/02/2024	10.62	Put	Bond Future	7,455.4000	7.4554	7,433.8800	7.4339	(0.289)	0	0	0
2023/08/07	R035	01/02/2024	11.12	Put	Bond Future	5,240.8500	5.2409	5,215.1000	5.2151	(0.491)	0	0	0
2023/08/07	R035	01/02/2024	12.18	Put	Bond Future	2,271.5200	2.2715	2,243.8300	2.2438	(1.219)	0	0	0
2023/08/07	R035	01/02/2024			Bond Future	11.8180	85.9753	11.8168	85.9816	(0.010)	0.0000	0.0000	0
2023/08/07	R035	01/02/2024	12.20	Call	Bond Future	4,225.0600	4.2251	4,203.8000	4.2038	(0.503)	0	0	0
2023/08/07	R035	01/02/2024	12.20	Put	Bond Future	2,234.4500	2.2344	2,206.8300	2.2068	(1.236)	0	0	0
2023/08/07	R035	01/02/2024	13.46	Call	Bond Future	8,877.3300	8.8773	8,864.6900	8.8647	(0.142)	0	0	0
2023/08/07	R035	01/02/2024	13.46	Put	Bond Future	784.8000	0.7848	765.8000	0.7658	(2.421)	0	0	400
2023/08/07	R035	01/02/2024	11.12	Call	Bond Future	1,420.5900	1.4206	1,401.2000	1.4012	(1.365)	0	0	400
2023/08/07	R035	01/02/2024	12.18	Call	Bond Future	4,159.6100	4.1596	4,138.2800	4.1383	(0.513)	0	0	0
2023/08/07	R035	02/05/2024	11.19	Call	Bond Future	2,031.0300	2.0310	2,014.9200	2.0149	(0.793)	0	0	0
2023/08/07	R035	02/05/2024	11.19	Put	Bond Future	5,943.6900	5.9437	5,920.9700	5.9210	(0.382)	0	0	0
2023/08/07	R035	02/05/2024	11.20	Call	Bond Future	2,050.5100	2.0505	2,034.3600	2.0344	(0.788)	0	0	0
2023/08/07	R035	02/05/2024	11.20	Put	Bond Future	5,907.6000	5.9076	5,884.8400	5.8848	(0.385)	0	0	0
2023/08/07	R035	02/05/2024			Bond Future	11.9170	83.3997	11.9157	83.4063	(0.011)	0.0000	0.0000	0
2023/08/07	R035	02/05/2024	11.21	Call	Bond Future	2,070.0900	2.0701	2,053.9000	2.0539	(0.782)	0	0	0
2023/08/07	R035	02/05/2024	11.21	Put	Bond Future	5,871.6700	5.8717	5,848.8700	5.8489	(0.388)	0	0	0
2023/08/07	R035	01/08/2024	11.79	Put	Bond Future	4,599.8600	4.5999	4,579.8500	4.5799	(0.435)	0	0	0
2023/08/07	R035	01/08/2024	11.80	Call	Bond Future	3,456.8400	3.4568	3,443.7400	3.4437	(0.379)	0	0	0
2023/08/07	R035	01/08/2024	11.80	Put	Bond Future	4,572.9200	4.5729	4,552.9100	4.5529	(0.438)	0	0	0
2023/08/07	R035	01/08/2024	11.81	Call	Bond Future	3,481.8100	3.4818	3,468.7200	3.4687	(0.376)	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
2023/08/07	R035	01/08/2024			Bond Future	12.0161	85.2988	12.0147	85.3057	(0.011)	0.0000	0.0000	0
2023/08/07	R035	01/08/2024	11.79	Call	Bond Future	3,431.6200	3.4316	3,418.5200	3.4185	(0.382)	0	0	0
2023/08/07	R035	01/08/2024	11.81	Put	Bond Future	4,545.7700	4.5458	4,525.7700	4.5258	(0.440)	0	0	0
2023/08/07	R035	07/11/2024	12.17	Call	Bond Future	4,428.4500	4.4285	4,418.0800	4.4181	(0.234)	0	0	0
2023/08/07	R035	07/11/2024	12.17	Put	Bond Future	4,399.0000	4.3990	4,381.0800	4.3811	(0.407)	0	0	0
2023/08/07	R035	07/11/2024	12.18	Call	Bond Future	4,455.1600	4.4552	4,444.7900	4.4448	(0.233)	0	0	0
2023/08/07	R035	07/11/2024	12.18	Put	Bond Future	4,375.7500	4.3757	4,357.8300	4.3578	(0.410)	0	0	0
2023/08/07	R035	07/11/2024			Bond Future	12.1641	82.7330	12.1626	82.7405	(0.012)	0.0000	0.0000	0
2023/08/07	R035	07/11/2024	12.19	Call	Bond Future	4,482.3000	4.4823	4,471.9400	4.4719	(0.231)	0	0	0
2023/08/07	R035	07/11/2024	12.19	Put	Bond Future	4,352.9700	4.3530	4,335.0600	4.3351	(0.411)	0	0	0
2023/08/07	R053	03/08/2023			Bond Future	12.3300	98.5402	12.3300	98.5402	0.000	0.0000	0.0000	0
2023/08/07	R053	02/11/2023	12.81	Call	Bond Future	5,373.9100	5.3739	5,197.7600	5.1978	(3.278)	0	0	0
2023/08/07	R053	02/11/2023	12.81	Put	Bond Future	1,839.8900	1.8399	1,848.4400	1.8484	0.465	0	0	0
2023/08/07	R053	02/11/2023	12.82	Call	Bond Future	5,422.7300	5.4227	5,246.1700	5.2462	(3.256)	0	0	0
2023/08/07	R053	02/11/2023	12.82	Put	Bond Future	1,819.0800	1.8191	1,827.2200	1.8272	0.447	0	0	0
2023/08/07	R053	02/11/2023			Bond Future	12.3205	95.7013	12.3453	95.5166	0.201	0.0000	0.0000	5,189
2023/08/07	R053	02/11/2023	12.83	Call	Bond Future	5,471.5200	5.4715	5,294.5600	5.2946	(3.234)	0	0	0
2023/08/07	R053	02/11/2023	12.83	Put	Bond Future	1,798.3300	1.7983	1,806.0700	1.8061	0.430	0	0	0
2023/08/07	R053	01/02/2024	12.92	Call	Bond Future	6,638.1000	6.6381	6,480.2200	6.4802	(2.378)	0	0	0
2023/08/07	R053	01/02/2024	12.93	Call	Bond Future	6,683.7100	6.6837	6,525.4700	6.5255	(2.368)	0	0	0
2023/08/07	R053	01/02/2024	12.94	Put	Bond Future	3,026.7100	3.0267	3,057.0400	3.0570	1.002	0	0	0
2023/08/07	R053	01/02/2024			Bond Future	12.4184	97.8623	12.4441	97.6734	0.207	0.0000	0.0000	0
2023/08/07	R053	01/02/2024	12.92	Put	Bond Future	3,072.6100	3.0726	3,103.6700	3.1037	1.011	0	0	0
2023/08/07	R053	01/02/2024	12.93	Put	Bond Future	3,049.7000	3.0497	3,080.4000	3.0804	1.007	0	0	0
2023/08/07	R053	01/02/2024	12.94	Call	Bond Future	6,729.1500	6.7291	6,570.5400	6.5705	(2.357)	0	0	0
2023/08/07	R053	02/05/2024	13.02	Put	Bond Future	3,991.2600	3.9913	4,033.8000	4.0338	1.066	0	0	0
2023/08/07	R053	02/05/2024	13.03	Put	Bond Future	3,966.8500	3.9669	4,009.0600	4.0091	1.064	0	0	0
2023/08/07	R053	02/05/2024	13.04	Call	Bond Future	7,568.6000	7.5686	7,417.4800	7.4175	(1.997)	0	0	0
2023/08/07	R053	02/05/2024			Bond Future	12.5213	94.2024	12.5480	94.0094	0.213	0.0000	0.0000	0
2023/08/07	R053	02/05/2024	13.02	Call	Bond Future	7,482.3200	7.4823	7,331.8600	7.3319	(2.011)	0	0	0
2023/08/07	R053	02/05/2024	13.03	Call	Bond Future	7,525.4300	7.5254	7,374.6400	7.3746	(2.004)	0	0	0
2023/08/07	R053	02/05/2024	13.04	Put	Bond Future	3,942.6000	3.9426	3,984.4800	3.9845	1.062	0	0	0
2023/08/07	R053	01/08/2024	13.13	Call	Bond Future	8,240.4300	8.2404	8,093.1600	8.0932	(1.787)	0	0	0
2023/08/07	R053	01/08/2024	13.13	Put	Bond Future	4,758.0100	4.7580	4,807.9700	4.8080	1.050	0	0	0
2023/08/07	R053	01/08/2024	13.14	Call	Bond Future	8,281.6500	8.2816	8,134.0900	8.1341	(1.782)	0	0	0
2023/08/07	R053	01/08/2024	13.14	Put	Bond Future	4,732.7700	4.7328	4,782.4400	4.7824	1.049	0	0	0
2023/08/07	R053	01/08/2024			Bond Future	12.6247	96.3466	12.6524	96.1493	0.219	0.0000	0.0000	0
2023/08/07	R053	01/08/2024	13.15	Call	Bond Future	8,323.2900	8.3233	8,175.4200	8.1754	(1.777)	0	0	0
2023/08/07	R053	01/08/2024	13.15	Put	Bond Future	4,708.0500	4.7081	4,757.4100	4.7574	1.048	0	0	0
2023/08/07	R053	07/11/2024	12.79	Call	Bond Future	6,671.5900	6.6716	6,542.0800	6.5421	(1.941)	0	0	0
2023/08/07	R053	07/11/2024	12.80	Call	Bond Future	6,709.2400	6.7092	6,579.3800	6.5794	(1.936)	0	0	0
2023/08/07	R053	07/11/2024	12.81	Put	Bond Future	6,434.8700	6.4349	6,505.9200	6.5059	1.104	0	0	0
2023/08/07	R053	07/11/2024			Bond Future	12.7653	92.6747	12.7941	92.4735	0.226	0.0000	0.0000	0
2023/08/07	R053	07/11/2024	12.79	Put	Bond Future	6,499.1200	6.4991	6,570.8600	6.5709	1.104	0	0	0
2023/08/07	R053	07/11/2024	12.80	Put	Bond Future	6,467.1200	6.4671	6,538.5100	6.5385	1.104	0	0	0
2023/08/07	R053	07/11/2024	12.81	Call	Bond Future	6,746.5500	6.7465	6,616.3500	6.6163	(1.930)	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
2023/08/07	R186	03/08/2023			Bond Future	9.1000	105.3396	9.1000	105.3396	0.000	0.0000	0.0000	0
2023/08/07	R186	02/11/2023	9.15	Call	Bond Future	1,150.8700	1.1509	1,268.6700	1.2687	10.236	0	0	1,715
2023/08/07	R186	02/11/2023	9.40	Call	Bond Future	1,586.6000	1.5866	1,729.4200	1.7294	9.002	0	0	0
2023/08/07	R186	02/11/2023	9.40	Put	Bond Future	502.8800	0.5029	420.9900	0.4210	(16.284)	0	0	0
2023/08/07	R186	02/11/2023			Bond Future	9.0015	107.9655	8.9196	108.1902	(0.911)	0.0000	0.0000	134,105
2023/08/07	R186	02/11/2023	9.15	Put	Bond Future	745.3900	0.7454	638.4800	0.6385	(14.343)	0	0	0
2023/08/07	R186	02/11/2023	9.38	Call	Bond Future	1,549.1600	1.5492	1,690.0800	1.6901	9.097	0	0	0
2023/08/07	R186	02/11/2023	9.38	Put	Bond Future	519.4900	0.5195	435.7000	0.4357	(16.129)	0	0	0
2023/08/07	R186	02/11/2023	9.39	Call	Bond Future	1,567.7400	1.5677	1,709.6100	1.7096	9.049	0	0	0
2023/08/07	R186	02/11/2023	9.39	Put	Bond Future	511.0400	0.5110	428.2000	0.4282	(16.210)	0	0	0
2023/08/07	R186	02/11/2023	10.42	Call	Bond Future	3,877.8000	3.8778	4,082.6000	4.0826	5.281	0	0	0
2023/08/07	R186	02/11/2023	10.42	Put	Bond Future	84.0900	0.0841	64.1800	0.0642	(23.677)	0	0	1,715
2023/08/07	R186	01/02/2024	9.51	Call	Bond Future	2,064.4300	2.0644	2,210.4800	2.2105	7.075	0	0	0
2023/08/07	R186	01/02/2024	9.52	Put	Bond Future	727.9000	0.7279	644.8700	0.6449	(11.407)	0	0	0
2023/08/07	R186	01/02/2024	9.50	Call	Bond Future	2,046.4800	2.0465	2,191.9200	2.1919	7.107	0	0	0
2023/08/07	R186	01/02/2024			Bond Future	8.9832	105.0921	8.8930	105.3218	(1.004)	0.0000	0.0000	0
2023/08/07	R186	01/02/2024	9.51	Put	Bond Future	735.1900	0.7352	651.5400	0.6515	(11.378)	0	0	0
2023/08/07	R186	01/02/2024	9.52	Call	Bond Future	2,082.1600	2.0822	2,228.8300	2.2288	7.044	0	0	0
2023/08/07	R186	01/02/2024	9.50	Put	Bond Future	742.2700	0.7423	658.0100	0.6580	(11.352)	0	0	0
2023/08/07	R186	02/05/2024	10.40	Call	Bond Future	3,781.9700	3.7820	3,964.9800	3.9650	4.839	0	0	0
2023/08/07	R186	02/05/2024	10.40	Put	Bond Future	479.6400	0.4796	427.5900	0.4276	(10.852)	0	0	2,030
2023/08/07	R186	02/05/2024	8.01	Call	Bond Future	456.2700	0.4563	510.8800	0.5109	11.969	0	0	0
2023/08/07	R186	02/05/2024	8.01	Put	Bond Future	2,722.2300	2.7222	2,541.7800	2.5418	(6.629)	0	0	0
2023/08/07	R186	02/05/2024	9.73	Put	Bond Future	775.6700	0.7757	697.7300	0.6977	(10.048)	0	0	0
2023/08/07	R186	02/05/2024			Bond Future	8.9628	107.4611	8.8628	107.6961	(1.116)	0.0000	0.0000	0
2023/08/07	R186	02/05/2024	8.00	Call	Bond Future	450.9000	0.4509	504.9800	0.5050	11.994	0	0	0
2023/08/07	R186	02/05/2024	8.00	Put	Bond Future	2,740.9800	2.7410	2,560.0000	2.5600	(6.603)	0	0	0
2023/08/07	R186	02/05/2024	9.73	Call	Bond Future	2,555.4000	2.5554	2,712.5200	2.7125	6.149	0	0	2,030
2023/08/07	R186	02/05/2024	7.99	Call	Bond Future	445.2800	0.4453	498.8400	0.4988	12.028	0	0	0
2023/08/07	R186	02/05/2024	7.99	Put	Bond Future	2,759.4800	2.7595	2,577.9800	2.5780	(6.577)	0	0	0
2023/08/07	R186	01/08/2024	8.70	Put	Bond Future	1,648.3200	1.6483	1,513.7400	1.5137	(8.165)	0	0	0
2023/08/07	R186	01/08/2024	8.68	Call	Bond Future	1,137.6600	1.1377	1,242.4800	1.2425	9.214	0	0	0
2023/08/07	R186	01/08/2024	8.69	Call	Bond Future	1,148.6800	1.1487	1,254.0900	1.2541	9.177	0	0	0
2023/08/07	R186	01/08/2024			Bond Future	8.9274	104.5973	8.8153	104.8379	(1.255)	0.0000	0.0000	0
2023/08/07	R186	01/08/2024	8.70	Call	Bond Future	1,159.3300	1.1593	1,265.3400	1.2653	9.144	0	0	0
2023/08/07	R186	01/08/2024	8.68	Put	Bond Future	1,669.8100	1.6698	1,534.0400	1.5340	(8.131)	0	0	0
2023/08/07	R186	01/08/2024	8.69	Put	Bond Future	1,659.2500	1.6593	1,524.0700	1.5241	(8.147)	0	0	0
2023/08/07	R186	07/11/2024	9.15	Call	Bond Future	1,645.4100	1.6454	1,778.1200	1.7781	8.065	0	0	0
2023/08/07	R186	07/11/2024	9.14	Put	Bond Future	1,310.8400	1.3108	1,196.3200	1.1963	(8.736)	0	0	0
2023/08/07	R186	07/11/2024			Bond Future	8.9715	106.9874	8.8431	107.2342	(1.431)	0.0000	0.0000	0
2023/08/07	R186	07/11/2024	9.15	Put	Bond Future	1,303.7500	1.3038	1,189.7300	1.1897	(8.746)	0	0	0
2023/08/07	R186	07/11/2024	9.13	Call	Bond Future	1,620.9400	1.6209	1,752.6700	1.7527	8.127	0	0	0
2023/08/07	R186	07/11/2024	9.13	Put	Bond Future	1,317.4900	1.3175	1,202.4900	1.2025	(8.729)	0	0	0
2023/08/07	R186	07/11/2024	9.14	Call	Bond Future	1,633.4000	1.6334	1,765.6100	1.7656	8.094	0	0	0
2023/08/07	R197	03/08/2023			Bond Future	334.5762	334.5762	334.5762	334.5762	0.000	0.0000	0.0000	0
2023/08/07	R197	02/11/2023			Bond Future	341.9546	341.9546	341.9320	341.9320	(0.007)	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
2023/08/07	R202	03/08/2023			Bond Future	252.2018	252.2018	252.2018	252.2018	0.000	0.0000	0.0000	0
2023/08/07	R202	02/11/2023			Bond Future	258.4223	258.4223	258.4087	258.4087	(0.005)	0.0000	0.0000	4,746
2023/08/07	R202	01/02/2024			Bond Future	259.3665	259.3665	259.3540	259.3540	(0.005)	0.0000	0.0000	460
2023/08/07	R202	02/05/2024			Bond Future	265.2741	265.2741	265.2617	265.2617	(0.005)	0.0000	0.0000	0
2023/08/07	R202	01/08/2024			Bond Future	266.2991	266.2991	266.2889	266.2889	(0.004)	0.0000	0.0000	0
2023/08/07	R202	07/11/2024			Bond Future	272.4660	272.4660	272.4571	272.4571	(0.003)	0.0000	0.0000	0
2023/08/07	R209	03/08/2023			Bond Future	11.8100	66.1558	11.8100	66.1558	0.000	0.0000	0.0000	0
2023/08/07	R209	02/11/2023	11.33	Call	Bond Future	959.7000	0.9597	941.5700	0.9416	(1.889)	0	0	0
2023/08/07	R209	02/11/2023	11.33	Put	Bond Future	3,169.8600	3.1699	3,122.0800	3.1221	(1.507)	0	0	0
2023/08/07	R209	02/11/2023	11.34	Call	Bond Future	976.4800	0.9765	958.3100	0.9583	(1.861)	0	0	0
2023/08/07	R209	02/11/2023	11.34	Put	Bond Future	3,136.9700	3.1370	3,089.1500	3.0892	(1.524)	0	0	0
2023/08/07	R209	02/11/2023			Bond Future	11.7852	65.0252	11.7790	65.0549	(0.053)	0.0000	0.0000	26,959
2023/08/07	R209	02/11/2023	11.35	Call	Bond Future	993.3300	0.9933	975.1200	0.9751	(1.833)	0	0	0
2023/08/07	R209	02/11/2023	11.35	Put	Bond Future	3,104.2000	3.1042	3,056.3400	3.0563	(1.542)	0	0	0
2023/08/07	R209	01/02/2024	12.13	Put	Bond Future	2,182.2200	2.1822	2,147.4300	2.1474	(1.594)	0	0	0
2023/08/07	R209	01/02/2024	12.14	Call	Bond Future	3,400.5600	3.4006	3,396.1100	3.3961	(0.131)	0	0	0
2023/08/07	R209	01/02/2024	12.14	Put	Bond Future	2,164.4200	2.1644	2,129.7200	2.1297	(1.603)	0	0	0
2023/08/07	R209	01/02/2024			Bond Future	11.8723	66.4935	11.8659	66.5238	(0.054)	0.0000	0.0000	1,690
2023/08/07	R209	01/02/2024	12.12	Call	Bond Future	3,345.0800	3.3451	3,340.4500	3.3405	(0.138)	0	0	0
2023/08/07	R209	01/02/2024	12.12	Put	Bond Future	2,200.1600	2.2002	2,165.2800	2.1653	(1.585)	0	0	0
2023/08/07	R209	01/02/2024	12.13	Call	Bond Future	3,372.7800	3.3728	3,368.2400	3.3682	(0.135)	0	0	0
2023/08/07	R209	02/05/2024	11.17	Call	Bond Future	1,679.0000	1.6790	1,673.5900	1.6736	(0.322)	0	0	0
2023/08/07	R209	02/05/2024	11.17	Put	Bond Future	5,496.3400	5.4963	5,459.8900	5.4599	(0.663)	0	0	0
2023/08/07	R209	02/05/2024	11.18	Call	Bond Future	1,695.7800	1.6958	1,690.3900	1.6904	(0.318)	0	0	0
2023/08/07	R209	02/05/2024	11.18	Put	Bond Future	5,463.1600	5.4632	5,426.7300	5.4267	(0.667)	0	0	0
2023/08/07	R209	02/05/2024			Bond Future	11.9645	64.8389	11.9578	64.8699	(0.056)	0.0000	0.0000	0
2023/08/07	R209	02/05/2024	11.19	Call	Bond Future	1,712.4400	1.7124	1,707.0700	1.7071	(0.314)	0	0	0
2023/08/07	R209	02/05/2024	11.19	Put	Bond Future	5,429.9200	5.4299	5,393.5100	5.3935	(0.671)	0	0	0
2023/08/07	R209	01/08/2024	11.79	Put	Bond Future	4,183.1200	4.1831	4,151.8200	4.1518	(0.748)	0	0	0
2023/08/07	R209	01/08/2024	11.80	Call	Bond Future	2,971.8200	2.9718	2,972.4100	2.9724	0.020	0	0	0
2023/08/07	R209	01/08/2024	11.80	Put	Bond Future	4,158.3700	4.1584	4,127.1200	4.1271	(0.751)	0	0	0
2023/08/07	R209	01/08/2024			Bond Future	12.0573	66.3151	12.0503	66.3469	(0.058)	0.0000	0.0000	0
2023/08/07	R209	01/08/2024	11.78	Call	Bond Future	2,927.9400	2.9279	2,928.4300	2.9284	0.017	0	0	0
2023/08/07	R209	01/08/2024	11.78	Put	Bond Future	4,207.9900	4.2080	4,176.6400	4.1766	(0.745)	0	0	0
2023/08/07	R209	01/08/2024	11.79	Call	Bond Future	2,949.8400	2.9498	2,950.3800	2.9504	0.018	0	0	0
2023/08/07	R209	07/11/2024	12.21	Call	Bond Future	3,974.3000	3.9743	3,979.1800	3.9792	0.123	0	0	0
2023/08/07	R209	07/11/2024	12.21	Put	Bond Future	3,876.4300	3.8764	3,848.3300	3.8483	(0.725)	0	0	0
2023/08/07	R209	07/11/2024	12.22	Call	Bond Future	3,998.3700	3.9984	4,003.3000	4.0033	0.123	0	0	0
2023/08/07	R209	07/11/2024	12.22	Put	Bond Future	3,855.8700	3.8559	3,827.8200	3.8278	(0.727)	0	0	0
2023/08/07	R209	07/11/2024			Bond Future	12.1881	64.6745	12.1807	64.7075	(0.060)	0.0000	0.0000	0
2023/08/07	R209	07/11/2024	12.23	Call	Bond Future	4,022.4900	4.0225	4,027.4700	4.0275	0.124	0	0	0
2023/08/07	R209	07/11/2024	12.23	Put	Bond Future	3,835.4100	3.8354	3,807.4100	3.8074	(0.730)	0	0	0
2023/08/07	R210	03/08/2023			Bond Future	225.2453	225.2453	225.2453	225.2453	0.000	0.0000	0.0000	0
2023/08/07	R210	02/11/2023			Bond Future	227.0482	227.0482	227.0339	227.0339	(0.006)	0.0000	0.0000	70
2023/08/07	R210	01/02/2024			Bond Future	232.2289	232.2289	232.2140	232.2140	(0.006)	0.0000	0.0000	300
2023/08/07	R210	02/05/2024			Bond Future	234.2761	234.2761	234.2616	234.2616	(0.006)	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
2023/08/07	R210	01/08/2024			Bond Future	239.6646		239.6501		(0.006)	0.0000	0.0000	0
2023/08/07	R210	07/11/2024			Bond Future	241.8979		241.8841		(0.006)	0.0000	0.0000	0
2023/08/07	R213	03/08/2023			Bond Future	10.8550	83.5055	10.8550	83.5055	0.000	0.0000	0.0000	0
2023/08/07	R213	02/11/2023	10.94	Call	Bond Future	2,029.6100	2.0296	2,122.2200	2.1222	4.563	0	0	731
2023/08/07	R213	02/11/2023	10.94	Put	Bond Future	1,413.3400	1.4133	1,296.7500	1.2968	(8.249)	0	0	0
2023/08/07	R213	02/11/2023	11.13	Call	Bond Future	2,534.7100	2.5347	2,643.3500	2.6433	4.286	0	0	0
2023/08/07	R213	02/11/2023	11.13	Put	Bond Future	1,104.3200	1.1043	1,003.7600	1.0038	(9.106)	0	0	0
2023/08/07	R213	02/11/2023			Bond Future	10.7978	82.4233	10.7498	82.6325	(0.444)	0.0000	0.0000	33,230
2023/08/07	R213	02/11/2023	11.11	Call	Bond Future	2,479.1600	2.4792	2,586.1400	2.5861	4.315	0	0	0
2023/08/07	R213	02/11/2023	11.11	Put	Bond Future	1,133.9800	1.1340	1,031.7600	1.0318	(9.014)	0	0	0
2023/08/07	R213	02/11/2023	11.12	Call	Bond Future	2,506.8700	2.5069	2,614.6800	2.6147	4.301	0	0	0
2023/08/07	R213	02/11/2023	11.12	Put	Bond Future	1,119.0700	1.1191	1,017.6800	1.0177	(9.060)	0	0	0
2023/08/07	R213	02/11/2023	11.44	Call	Bond Future	3,462.5700	3.4626	3,595.2700	3.5953	3.832	0	0	731
2023/08/07	R213	02/11/2023	11.44	Put	Bond Future	726.0700	0.7261	649.5700	0.6496	(10.536)	0	0	0
2023/08/07	R213	02/11/2023	12.70	Call	Bond Future	7,890.4900	7.8905	8,080.6700	8.0807	2.410	0	0	0
2023/08/07	R213	02/11/2023	12.70	Put	Bond Future	116.2600	0.1163	97.2400	0.0972	(16.360)	0	0	731
2023/08/07	R213	01/02/2024	11.70	Call	Bond Future	4,612.1000	4.6121	4,747.8000	4.7478	2.942	0	0	0
2023/08/07	R213	01/02/2024	11.70	Put	Bond Future	1,219.3900	1.2194	1,141.2100	1.1412	(6.411)	0	0	0
2023/08/07	R213	01/02/2024	11.71	Call	Bond Future	4,641.8100	4.6418	4,777.9800	4.7780	2.934	0	0	0
2023/08/07	R213	01/02/2024	11.71	Put	Bond Future	1,208.8700	1.2089	1,131.1600	1.1312	(6.428)	0	0	0
2023/08/07	R213	01/02/2024			Bond Future	10.8793	84.2843	10.8290	84.4982	(0.462)	0.0000	0.0000	0
2023/08/07	R213	01/02/2024	11.72	Call	Bond Future	4,671.7700	4.6718	4,808.4100	4.8084	2.925	0	0	0
2023/08/07	R213	01/02/2024	11.72	Put	Bond Future	1,198.6300	1.1986	1,121.3900	1.1214	(6.444)	0	0	0
2023/08/07	R213	02/05/2024	10.30	Call	Bond Future	1,617.2000	1.6172	1,683.0400	1.6830	4.071	0	0	0
2023/08/07	R213	02/05/2024	10.30	Put	Bond Future	4,400.3900	4.4004	4,247.4100	4.2474	(3.477)	0	0	0
2023/08/07	R213	02/05/2024			Bond Future	10.9581	82.6243	10.9053	82.8432	(0.481)	0.0000	0.0000	0
2023/08/07	R213	02/05/2024	10.28	Call	Bond Future	1,586.7300	1.5867	1,651.6100	1.6516	4.089	0	0	0
2023/08/07	R213	02/05/2024	10.28	Put	Bond Future	4,456.3600	4.4564	4,302.4200	4.3024	(3.454)	0	0	0
2023/08/07	R213	02/05/2024	10.29	Call	Bond Future	1,601.9200	1.6019	1,667.2800	1.6673	4.080	0	0	0
2023/08/07	R213	02/05/2024	10.29	Put	Bond Future	4,428.3200	4.4283	4,274.8600	4.2749	(3.465)	0	0	0
2023/08/07	R213	01/08/2024	10.86	Call	Bond Future	2,702.5300	2.7025	2,798.9100	2.7989	3.566	0	0	0
2023/08/07	R213	01/08/2024	10.86	Put	Bond Future	3,416.0900	3.4161	3,288.5100	3.2885	(3.735)	0	0	0
2023/08/07	R213	01/08/2024	10.87	Call	Bond Future	2,722.7300	2.7227	2,819.5800	2.8196	3.557	0	0	0
2023/08/07	R213	01/08/2024	10.87	Put	Bond Future	3,395.5200	3.3955	3,268.4100	3.2684	(3.743)	0	0	0
2023/08/07	R213	01/08/2024			Bond Future	11.0359	84.5061	10.9805	84.7300	(0.502)	0.0000	0.0000	0
2023/08/07	R213	01/08/2024	10.88	Call	Bond Future	2,743.3400	2.7433	2,840.6600	2.8407	3.548	0	0	0
2023/08/07	R213	01/08/2024	10.88	Put	Bond Future	3,375.3900	3.3754	3,248.7500	3.2488	(3.752)	0	0	0
2023/08/07	R213	07/11/2024	11.23	Call	Bond Future	3,567.2400	3.5672	3,679.2000	3.6792	3.139	0	0	0
2023/08/07	R213	07/11/2024	11.23	Put	Bond Future	3,338.3700	3.3384	3,220.7400	3.2207	(3.524)	0	0	0
2023/08/07	R213	07/11/2024			Bond Future	11.1713	82.8782	11.1126	83.1078	(0.525)	0.0000	0.0000	0
2023/08/07	R213	07/11/2024	11.21	Call	Bond Future	3,523.6800	3.5237	3,634.8300	3.6348	3.154	0	0	0
2023/08/07	R213	07/11/2024	11.21	Put	Bond Future	3,372.7000	3.3727	3,254.2600	3.2543	(3.512)	0	0	0
2023/08/07	R213	07/11/2024	11.22	Call	Bond Future	3,545.2500	3.5452	3,656.8000	3.6568	3.146	0	0	0
2023/08/07	R213	07/11/2024	11.22	Put	Bond Future	3,355.3100	3.3553	3,237.2700	3.2373	(3.518)	0	0	0
2023/08/07	R214	03/08/2023			Bond Future	12.1900	61.9977	12.1900	61.9977	0.000	0.0000	0.0000	0
2023/08/07	R214	02/11/2023	11.45	Put	Bond Future	4,245.2600	4.2453	4,332.2300	4.3322	2.049	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
2023/08/07	R214	02/11/2023	11.46	Call	Bond Future	632.0500	0.6320	574.7700	0.5748	(9.063)	0	0	0
2023/08/07	R214	02/11/2023	11.46	Put	Bond Future	4,205.1300	4.2051	4,291.3700	4.2914	2.051	0	0	0
2023/08/07	R214	02/11/2023			Bond Future	12.1704	60.6328	12.2003	60.4893	0.246	0.0000	0.0000	20,601
2023/08/07	R214	02/11/2023	11.45	Call	Bond Future	619.5300	0.6195	562.9800	0.5630	(9.128)	0	0	0
2023/08/07	R214	02/11/2023	11.47	Call	Bond Future	644.8300	0.6448	586.8300	0.5868	(8.995)	0	0	0
2023/08/07	R214	02/11/2023	11.47	Put	Bond Future	4,165.3200	4.1653	4,250.8400	4.2508	2.053	0	0	0
2023/08/07	R214	01/02/2024	12.16	Call	Bond Future	2,473.2700	2.4733	2,379.1900	2.3792	(3.804)	0	0	0
2023/08/07	R214	01/02/2024	12.16	Put	Bond Future	2,981.9400	2.9819	3,034.6300	3.0346	1.767	0	0	0
2023/08/07	R214	01/02/2024			Bond Future	12.2665	62.0019	12.2975	61.8551	0.253	0.0000	0.0000	0
2023/08/07	R214	01/02/2024	12.14	Call	Bond Future	2,425.4700	2.4255	2,332.2800	2.3323	(3.842)	0	0	0
2023/08/07	R214	01/02/2024	12.14	Put	Bond Future	3,030.4500	3.0305	3,084.0300	3.0840	1.768	0	0	0
2023/08/07	R214	01/02/2024	12.15	Call	Bond Future	2,449.3100	2.4493	2,355.6800	2.3557	(3.823)	0	0	0
2023/08/07	R214	01/02/2024	12.15	Put	Bond Future	3,006.1100	3.0061	3,059.2500	3.0593	1.768	0	0	0
2023/08/07	R214	02/05/2024	11.46	Call	Bond Future	1,556.0400	1.5560	1,492.9200	1.4929	(4.056)	0	0	0
2023/08/07	R214	02/05/2024	11.46	Put	Bond Future	6,018.7000	6.0187	6,105.5500	6.1055	1.443	0	0	0
2023/08/07	R214	02/05/2024	11.47	Call	Bond Future	1,570.2500	1.5703	1,506.7500	1.5068	(4.044)	0	0	0
2023/08/07	R214	02/05/2024	11.47	Put	Bond Future	5,980.4700	5.9805	6,066.9400	6.0669	1.446	0	0	0
2023/08/07	R214	02/05/2024			Bond Future	12.3592	60.0937	12.3913	59.9438	0.259	0.0000	0.0000	0
2023/08/07	R214	02/05/2024	11.48	Call	Bond Future	1,584.7300	1.5847	1,520.8600	1.5209	(4.030)	0	0	0
2023/08/07	R214	02/05/2024	11.48	Put	Bond Future	5,942.5700	5.9426	6,028.6700	6.0287	1.449	0	0	0
2023/08/07	R214	01/08/2024	12.18	Call	Bond Future	3,136.7800	3.1368	3,049.0800	3.0491	(2.796)	0	0	0
2023/08/07	R214	01/08/2024	12.18	Put	Bond Future	4,416.5700	4.4166	4,482.1800	4.4822	1.486	0	0	0
2023/08/07	R214	01/08/2024			Bond Future	12.4516	61.4621	12.4847	61.3088	0.266	0.0000	0.0000	0
2023/08/07	R214	01/08/2024	12.16	Call	Bond Future	3,092.1700	3.0922	3,005.1400	3.0051	(2.815)	0	0	0
2023/08/07	R214	01/08/2024	12.16	Put	Bond Future	4,467.9000	4.4679	4,534.1800	4.5342	1.483	0	0	0
2023/08/07	R214	01/08/2024	12.17	Call	Bond Future	3,114.4400	3.1144	3,027.0700	3.0271	(2.805)	0	0	0
2023/08/07	R214	01/08/2024	12.17	Put	Bond Future	4,442.1700	4.4422	4,508.1100	4.5081	1.484	0	0	0
2023/08/07	R214	07/11/2024	12.60	Call	Bond Future	4,085.4800	4.0855	3,988.7800	3.9888	(2.367)	0	0	0
2023/08/07	R214	07/11/2024	12.60	Put	Bond Future	4,007.9000	4.0079	4,067.6900	4.0677	1.492	0	0	0
2023/08/07	R214	07/11/2024	12.61	Call	Bond Future	4,109.7700	4.1098	4,012.7800	4.0128	(2.360)	0	0	0
2023/08/07	R214	07/11/2024	12.61	Put	Bond Future	3,986.7200	3.9867	4,046.2200	4.0462	1.492	0	0	0
2023/08/07	R214	07/11/2024			Bond Future	12.5830	59.5597	12.6174	59.4032	0.273	0.0000	0.0000	0
2023/08/07	R214	07/11/2024	12.62	Call	Bond Future	4,134.1200	4.1341	4,036.8500	4.0369	(2.353)	0	0	0
2023/08/07	R214	07/11/2024	12.62	Put	Bond Future	3,965.6400	3.9656	4,024.8600	4.0249	1.493	0	0	0
2023/08/07	R248	03/08/2023			Bond Future	12.3450	76.2285	12.3450	76.2285	0.000	0.0000	0.0000	0
2023/08/07	R248	02/11/2023	11.47	Call	Bond Future	589.9000	0.5899	531.5300	0.5315	(9.895)	0	0	0
2023/08/07	R248	02/11/2023	11.48	Call	Bond Future	601.5600	0.6016	542.4300	0.5424	(9.829)	0	0	0
2023/08/07	R248	02/11/2023	11.49	Put	Bond Future	5,743.7700	5.7438	5,857.4000	5.8574	1.978	0	0	0
2023/08/07	R248	02/11/2023	12.50	Call	Bond Future	3,022.1100	3.0221	2,880.8900	2.8809	(4.673)	0	0	207
2023/08/07	R248	02/11/2023	13.60	Call	Bond Future	7,356.4100	7.3564	7,181.0800	7.1811	(2.383)	0	0	0
2023/08/07	R248	02/11/2023	13.60	Put	Bond Future	545.2300	0.5452	543.4300	0.5434	(0.330)	0	0	207
2023/08/07	R248	02/11/2023			Bond Future	12.3209	74.2147	12.3508	74.0411	0.243	0.0000	0.0000	232,389
2023/08/07	R248	02/11/2023	11.47	Put	Bond Future	5,851.6700	5.8517	5,966.8300	5.9668	1.968	0	0	0
2023/08/07	R248	02/11/2023	11.48	Put	Bond Future	5,797.6400	5.7976	5,912.0400	5.9120	1.973	0	0	0
2023/08/07	R248	02/11/2023	11.49	Call	Bond Future	613.2900	0.6133	553.3900	0.5534	(9.767)	0	0	0
2023/08/07	R248	02/11/2023	11.80	Call	Bond Future	1,119.2300	1.1192	1,032.1800	1.0322	(7.778)	0	0	207
2023/08/07	R248	02/11/2023	11.80	Put	Bond Future	4,263.1300	4.2631	4,349.6100	4.3496	2.029	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/07	R248	02/11/2023	12.50	Put	Bond Future	1,993.6600	1.9937	2,025.9700	2.0260	1.621	0	0	0
2023/08/07	R248	01/02/2024	12.30	Put	Bond Future	3,778.9100	3.7789	3,842.1200	3.8421	1.673	0	0	0
2023/08/07	R248	01/02/2024	11.50	Call	Bond Future	1,218.7800	1.2188	1,151.1100	1.1511	(5.552)	0	0	1,000
2023/08/07	R248	01/02/2024	11.50	Put	Bond Future	6,868.1200	6.8681	6,977.9600	6.9780	1.599	0	0	0
2023/08/07	R248	01/02/2024	12.14	Call	Bond Future	2,619.7800	2.6198	2,514.1900	2.5142	(4.030)	0	0	0
2023/08/07	R248	01/02/2024	12.14	Put	Bond Future	4,273.0000	4.2730	4,344.9200	4.3449	1.683	0	0	0
2023/08/07	R248	01/02/2024	12.15	Call	Bond Future	2,646.7200	2.6467	2,540.5700	2.5406	(4.011)	0	0	0
2023/08/07	R248	01/02/2024	12.15	Put	Bond Future	4,240.3700	4.2404	4,311.7300	4.3117	1.683	0	0	0
2023/08/07	R248	01/02/2024			Bond Future	12.4229	75.8903	12.4540	75.7128	0.250	0.0000	0.0000	0
2023/08/07	R248	01/02/2024	12.16	Call	Bond Future	2,673.7900	2.6738	2,567.0900	2.5671	(3.991)	0	0	0
2023/08/07	R248	01/02/2024	12.16	Put	Bond Future	4,207.9500	4.2080	4,278.7600	4.2788	1.683	0	0	0
2023/08/07	R248	01/02/2024	12.30	Call	Bond Future	3,068.7600	3.0688	2,954.4600	2.9545	(3.725)	0	0	1,000
2023/08/07	R248	01/02/2024	13.37	Call	Bond Future	6,742.3800	6.7424	6,586.8600	6.5869	(2.307)	0	0	0
2023/08/07	R248	01/02/2024	13.37	Put	Bond Future	1,660.1400	1.6601	1,682.1300	1.6821	1.325	0	0	1,000
2023/08/07	R248	02/05/2024	11.46	Call	Bond Future	1,684.2200	1.6842	1,613.7200	1.6137	(4.186)	0	0	0
2023/08/07	R248	02/05/2024	11.47	Call	Bond Future	1,700.3500	1.7003	1,629.4100	1.6294	(4.172)	0	0	0
2023/08/07	R248	02/05/2024	11.48	Put	Bond Future	8,054.6000	8.0546	8,164.6200	8.1646	1.366	0	0	0
2023/08/07	R248	02/05/2024			Bond Future	12.5215	73.1509	12.5537	72.9695	0.257	0.0000	0.0000	0
2023/08/07	R248	02/05/2024	11.46	Put	Bond Future	8,153.6700	8.1537	8,264.5700	8.2646	1.360	0	0	0
2023/08/07	R248	02/05/2024	11.47	Put	Bond Future	8,104.1400	8.1041	8,214.6000	8.2146	1.363	0	0	0
2023/08/07	R248	02/05/2024	11.48	Call	Bond Future	1,716.3700	1.7164	1,644.9900	1.6450	(4.159)	0	0	0
2023/08/07	R248	01/08/2024	12.30	Call	Bond Future	3,807.3900	3.8074	3,702.1100	3.7021	(2.765)	0	0	0
2023/08/07	R248	01/08/2024	12.30	Put	Bond Future	5,629.6900	5.6297	5,709.8500	5.7099	1.424	0	0	0
2023/08/07	R248	01/08/2024	12.31	Call	Bond Future	3,834.1400	3.8341	3,728.4600	3.7285	(2.756)	0	0	0
2023/08/07	R248	01/08/2024	12.31	Put	Bond Future	5,598.2600	5.5983	5,678.0200	5.6780	1.425	0	0	0
2023/08/07	R248	01/08/2024			Bond Future	12.6200	74.8165	12.6534	74.6310	0.264	0.0000	0.0000	13,000
2023/08/07	R248	01/08/2024	12.32	Call	Bond Future	3,860.9800	3.8610	3,754.9000	3.7549	(2.747)	0	0	0
2023/08/07	R248	01/08/2024	12.32	Put	Bond Future	5,567.0000	5.5670	5,646.3600	5.6464	1.426	0	0	0
2023/08/07	R248	07/11/2024	12.80	Call	Bond Future	5,132.2100	5.1322	5,013.9200	5.0139	(2.305)	0	0	0
2023/08/07	R248	07/11/2024	12.80	Put	Bond Future	4,907.3200	4.9073	4,978.2700	4.9783	1.446	0	0	0
2023/08/07	R248	07/11/2024			Bond Future	12.7587	72.0735	12.7934	71.8843	0.272	0.0000	0.0000	0
2023/08/07	R248	07/11/2024	12.78	Call	Bond Future	5,073.6300	5.0736	4,956.0100	4.9560	(2.318)	0	0	0
2023/08/07	R248	07/11/2024	12.78	Put	Bond Future	4,957.5200	4.9575	5,029.1400	5.0291	1.445	0	0	0
2023/08/07	R248	07/11/2024	12.79	Call	Bond Future	5,102.7300	5.1027	4,984.7800	4.9848	(2.312)	0	0	0
2023/08/07	R248	07/11/2024	12.79	Put	Bond Future	4,932.1900	4.9322	5,003.4800	5.0035	1.445	0	0	0

Total

1430703