



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2023/08/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	2025	03/08/2023		Bond Future	169.3746	169.3746	169.3746	169.3746	0.000	0.0000	0.0000	0
2023/08/08	2025	02/11/2023		Bond Future	173.1000	173.1000	172.9937	172.9937	(0.061)	0.0000	0.0000	5,566
2023/08/08	2025	01/02/2024		Bond Future	175.2635	175.2635	175.1545	175.1545	(0.062)	0.0000	0.0000	214
2023/08/08	2025	02/05/2024		Bond Future	179.2558	179.2558	179.1454	179.1454	(0.062)	0.0000	0.0000	0
2023/08/08	2025	01/08/2024		Bond Future	181.5502	181.5502	181.4385	181.4385	(0.062)	0.0000	0.0000	0
2023/08/08	2025	07/11/2024		Bond Future	185.7582	185.7582	185.6468	185.6468	(0.060)	0.0000	0.0000	0
2023/08/08	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/08/08	2029	02/11/2023			Bond Future	125.0508	125.0508	124.9619	124.9619	(0.071)	0.0000	0.0000	1,287
2023/08/08	2029	01/02/2024			Bond Future	127.9040	127.9040	127.8128	127.8128	(0.071)	0.0000	0.0000	728
2023/08/08	2029	02/05/2024			Bond Future	129.4566	129.4566	129.3642	129.3642	(0.071)	0.0000	0.0000	0
2023/08/08	2029	01/08/2024			Bond Future	132.4346	132.4346	132.3407	132.3407	(0.071)	0.0000	0.0000	0
2023/08/08	2029	07/11/2024			Bond Future	134.1111	134.1111	134.0176	134.0176	(0.070)	0.0000	0.0000	0
2023/08/08	2030	03/08/2023			Bond Future	10.4350	88.9080	10.4350	88.9080	0.000	0.0000	0.0000	0
2023/08/08	2030	02/11/2023	9.57	Call	Bond Future	506.8700	0.5069	512.3900	0.5124	1.089	0	0	800
2023/08/08	2030	02/11/2023	9.57	Put	Bond Future	3,554.0200	3.5540	3,505.7100	3.5057	(1.359)	0	0	0
2023/08/08	2030	02/11/2023	10.07	Call	Bond Future	1,178.4900	1.1785	1,192.3800	1.1924	1.179	0	0	800
2023/08/08	2030	02/11/2023	10.07	Put	Bond Future	2,056.0500	2.0560	2,016.1100	2.0161	(1.943)	0	0	0
2023/08/08	2030	02/11/2023	11.43	Call	Bond Future	5,010.7500	5.0107	5,052.1700	5.0522	0.827	0	0	0
2023/08/08	2030	02/11/2023	11.43	Put	Bond Future	300.2200	0.3002	287.8100	0.2878	(4.134)	0	0	500
2023/08/08	2030	02/11/2023	12.27	Put	Bond Future	79.2800	0.0793	74.8300	0.0748	(5.613)	0	0	500
2023/08/08	2030	02/11/2023	10.81	Call	Bond Future	2,981.2500	2.9813	3,011.6600	3.0117	1.020	0	0	0
2023/08/08	2030	02/11/2023	10.81	Put	Bond Future	762.9700	0.7630	739.5500	0.7395	(3.070)	0	0	0
2023/08/08	2030	02/11/2023	10.39	Call	Bond Future	1,848.6400	1.8486	1,869.5800	1.8696	1.133	0	0	500
2023/08/08	2030	02/11/2023	10.80	Call	Bond Future	2,951.3900	2.9514	2,981.5800	2.9816	1.023	0	0	0
2023/08/08	2030	02/11/2023	10.80	Put	Bond Future	774.0500	0.7741	750.4100	0.7504	(3.054)	0	0	0
2023/08/08	2030	02/11/2023			Bond Future	10.2765	91.8390	10.2638	91.8928	(0.124)	0.0000	0.0000	89,038
2023/08/08	2030	02/11/2023	9.89	Call	Bond Future	887.7400	0.8877	898.1200	0.8981	1.169	0	0	500
2023/08/08	2030	02/11/2023	9.89	Put	Bond Future	2,538.9800	2.5390	2,495.5300	2.4955	(1.711)	0	0	0
2023/08/08	2030	02/11/2023	11.57	Call	Bond Future	5,502.1400	5.5021	5,545.4000	5.5454	0.786	0	0	0
2023/08/08	2030	02/11/2023	11.57	Put	Bond Future	241.2500	0.2413	230.6800	0.2307	(4.381)	0	0	800
2023/08/08	2030	02/11/2023	12.27	Call	Bond Future	8,025.6000	8.0256	8,074.9800	8.0750	0.615	0	0	0
2023/08/08	2030	02/11/2023	10.82	Call	Bond Future	3,011.3900	3.0114	3,042.0000	3.0420	1.016	0	0	0
2023/08/08	2030	02/11/2023	10.82	Put	Bond Future	752.1900	0.7522	728.9700	0.7290	(3.087)	0	0	0
2023/08/08	2030	02/11/2023	11.12	Call	Bond Future	3,958.7900	3.9588	3,995.2600	3.9953	0.921	0	0	500
2023/08/08	2030	02/11/2023	11.12	Put	Bond Future	483.0700	0.4831	465.7100	0.4657	(3.594)	0	0	0
2023/08/08	2030	02/11/2023	10.39	Put	Bond Future	1,370.9000	1.3709	1,338.0100	1.3380	(2.399)	0	0	0
2023/08/08	2030	02/11/2023	10.62	Call	Bond Future	2,437.0700	2.4371	2,463.3000	2.4633	1.076	0	0	500
2023/08/08	2030	02/11/2023	10.62	Put	Bond Future	1,000.8500	1.0008	973.2500	0.9733	(2.758)	0	0	0
2023/08/08	2030	01/02/2024	12.10	Put	Bond Future	441.5600	0.4416	430.6100	0.4306	(2.480)	0	0	400
2023/08/08	2030	01/02/2024	11.85	Call	Bond Future	6,510.8700	6.5109	6,552.6300	6.5526	0.641	0	0	0
2023/08/08	2030	01/02/2024	11.85	Put	Bond Future	558.0000	0.5580	544.9400	0.5449	(2.341)	0	0	500
2023/08/08	2030	01/02/2024	11.86	Put	Bond Future	552.8600	0.5529	539.9000	0.5399	(2.344)	0	0	500
2023/08/08	2030	01/02/2024	11.37	Call	Bond Future	4,997.4500	4.9975	5,034.1900	5.0342	0.735	0	0	0
2023/08/08	2030	01/02/2024	11.37	Put	Bond Future	873.1400	0.8731	855.0600	0.8551	(2.071)	0	0	0
2023/08/08	2030	01/02/2024	11.00	Call	Bond Future	3,908.0000	3.9080	3,939.9900	3.9400	0.819	0	0	0
2023/08/08	2030	01/02/2024	10.00	Call	Bond Future	1,592.4800	1.5925	1,609.2200	1.6092	1.051	0	0	500
2023/08/08	2030	01/02/2024	10.00	Put	Bond Future	2,969.3700	2.9694	2,931.2900	2.9313	(1.282)	0	0	0
2023/08/08	2030	01/02/2024	10.16	Call	Bond Future	1,884.6900	1.8847	1,903.8800	1.9039	1.018	0	0	200
2023/08/08	2030	01/02/2024	10.16	Put	Bond Future	2,596.7700	2.5968	2,561.1400	2.5611	(1.372)	0	0	0
2023/08/08	2030	01/02/2024	9.57	Put	Bond Future	4,174.5400	4.1745	4,130.5800	4.1306	(1.053)	0	0	0
2023/08/08	2030	01/02/2024	9.89	Put	Bond Future	3,254.3300	3.2543	3,214.6400	3.2146	(1.220)	0	0	0
2023/08/08	2030	01/02/2024	9.93	Call	Bond Future	1,479.2300	1.4792	1,494.9400	1.4949	1.062	0	0	1,360
2023/08/08	2030	01/02/2024	9.93	Put	Bond Future	3,148.8900	3.1489	3,109.7800	3.1098	(1.242)	0	0	0
2023/08/08	2030	01/02/2024			Bond Future	10.3330	89.9066	10.3196	89.9614	(0.129)	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
2023/08/08	2030	01/02/2024	12.10	Call	Bond Future	7,327.3800	7.3274	7,371.2500	7.3713	0.599	0	0	0
2023/08/08	2030	01/02/2024	11.75	Call	Bond Future	6,188.6500	6.1887	6,229.4700	6.2295	0.660	0	0	0
2023/08/08	2030	01/02/2024	11.75	Put	Bond Future	612.6500	0.6127	598.6500	0.5987	(2.285)	0	0	200
2023/08/08	2030	01/02/2024	11.86	Call	Bond Future	6,543.3000	6.5433	6,585.1600	6.5852	0.640	0	0	0
2023/08/08	2030	01/02/2024	11.35	Call	Bond Future	4,936.4700	4.9365	4,972.9700	4.9730	0.739	0	0	0
2023/08/08	2030	01/02/2024	11.35	Put	Bond Future	889.4300	0.8894	871.1100	0.8711	(2.060)	0	0	0
2023/08/08	2030	01/02/2024	11.36	Call	Bond Future	4,967.0300	4.9670	5,003.6500	5.0037	0.737	0	0	0
2023/08/08	2030	01/02/2024	11.36	Put	Bond Future	881.3500	0.8814	863.1500	0.8631	(2.065)	0	0	0
2023/08/08	2030	01/02/2024	10.39	Call	Bond Future	2,361.9300	2.3619	2,384.7300	2.3847	0.965	0	0	500
2023/08/08	2030	01/02/2024	10.39	Put	Bond Future	2,128.9000	2.1289	2,096.8800	2.0969	(1.504)	0	0	0
2023/08/08	2030	01/02/2024	11.00	Put	Bond Future	1,227.4800	1.2275	1,204.6500	1.2047	(1.860)	0	0	700
2023/08/08	2030	01/02/2024	11.31	Call	Bond Future	4,815.3000	4.8153	4,851.3200	4.8513	0.748	0	0	0
2023/08/08	2030	01/02/2024	11.31	Put	Bond Future	923.0700	0.9231	904.2700	0.9043	(2.037)	0	0	1,360
2023/08/08	2030	01/02/2024	10.07	Call	Bond Future	1,716.8500	1.7169	1,734.6600	1.7347	1.037	0	0	400
2023/08/08	2030	01/02/2024	10.07	Put	Bond Future	2,802.1400	2.8021	2,765.1300	2.7651	(1.321)	0	0	0
2023/08/08	2030	01/02/2024	9.57	Call	Bond Future	980.5500	0.9806	991.4100	0.9914	1.108	0	0	400
2023/08/08	2030	01/02/2024	9.89	Call	Bond Future	1,416.8500	1.4169	1,431.9800	1.4320	1.068	0	0	500
2023/08/08	2030	02/05/2024	12.38	Call	Bond Future	8,069.6300	8.0696	8,114.4100	8.1144	0.555	0	0	0
2023/08/08	2030	02/05/2024	12.38	Put	Bond Future	627.3100	0.6273	615.5500	0.6155	(1.875)	0	0	1,080
2023/08/08	2030	02/05/2024	10.62	Call	Bond Future	3,108.6400	3.1086	3,135.8600	3.1359	0.876	0	0	500
2023/08/08	2030	02/05/2024	10.62	Put	Bond Future	2,241.8000	2.2418	2,212.4800	2.2125	(1.308)	0	0	0
2023/08/08	2030	02/05/2024	10.82	Call	Bond Future	3,585.3600	3.5854	3,615.1600	3.6152	0.831	0	0	1,080
2023/08/08	2030	02/05/2024	10.82	Put	Bond Future	1,939.0800	1.9391	1,912.3400	1.9123	(1.379)	0	0	0
2023/08/08	2030	02/05/2024	11.12	Put	Bond Future	1,557.9800	1.5580	1,534.8800	1.5349	(1.483)	0	0	0
2023/08/08	2030	02/05/2024	9.82	Call	Bond Future	1,594.1100	1.5941	1,610.7400	1.6107	1.043	0	0	0
2023/08/08	2030	02/05/2024	9.82	Put	Bond Future	3,932.0900	3.9321	3,892.1800	3.8922	(1.015)	0	0	0
2023/08/08	2030	02/05/2024	9.66	Call	Bond Future	1,381.5600	1.3816	1,396.2700	1.3963	1.065	0	0	1,000
2023/08/08	2030	02/05/2024	9.66	Put	Bond Future	4,377.6200	4.3776	4,335.7900	4.3358	(0.956)	0	0	0
2023/08/08	2030	02/05/2024	9.81	Call	Bond Future	1,579.3500	1.5794	1,595.8600	1.5959	1.045	0	0	0
2023/08/08	2030	02/05/2024	9.81	Put	Bond Future	3,958.2900	3.9583	3,918.2600	3.9183	(1.011)	0	0	0
2023/08/08	2030	02/05/2024			Bond Future	10.4001	91.9332	10.3859	91.9897	(0.137)	0.0000	0.0000	0
2023/08/08	2030	02/05/2024	11.94	Call	Bond Future	6,718.2000	6.7182	6,759.7300	6.7597	0.618	0	0	0
2023/08/08	2030	02/05/2024	11.94	Put	Bond Future	861.1200	0.8611	846.1100	0.8461	(1.743)	0	0	1,000
2023/08/08	2030	02/05/2024	13.15	Call	Bond Future	10,448.0200	10.4480	10,497.5400	10.4975	0.474	0	0	0
2023/08/08	2030	02/05/2024	13.15	Put	Bond Future	320.8400	0.3208	313.8200	0.3138	(2.188)	0	0	500
2023/08/08	2030	02/05/2024	11.12	Call	Bond Future	4,357.5200	4.3575	4,390.9600	4.3910	0.767	0	0	500
2023/08/08	2030	02/05/2024	9.83	Call	Bond Future	1,609.2500	1.6093	1,626.0100	1.6260	1.041	0	0	0
2023/08/08	2030	02/05/2024	9.83	Put	Bond Future	3,906.2900	3.9063	3,866.5100	3.8665	(1.018)	0	0	0
2023/08/08	2030	02/05/2024	10.16	Call	Bond Future	2,155.0900	2.1551	2,176.1500	2.1762	0.977	0	0	1,000
2023/08/08	2030	02/05/2024	10.16	Put	Bond Future	3,113.7700	3.1138	3,078.2900	3.0783	(1.139)	0	0	0
2023/08/08	2030	01/08/2024	10.37	Call	Bond Future	2,693.1600	2.6932	2,718.1000	2.7181	0.926	0	0	0
2023/08/08	2030	01/08/2024	10.37	Put	Bond Future	3,072.6600	3.0727	3,039.3500	3.0394	(1.084)	0	0	0
2023/08/08	2030	01/08/2024	10.38	Call	Bond Future	2,713.1700	2.7132	2,738.2300	2.7382	0.924	0	0	0
2023/08/08	2030	01/08/2024	10.38	Put	Bond Future	3,054.1800	3.0542	3,020.9900	3.0210	(1.087)	0	0	0
2023/08/08	2030	01/08/2024			Bond Future	10.4688	90.0212	10.4536	90.0795	(0.145)	0.0000	0.0000	0
2023/08/08	2030	01/08/2024	10.39	Call	Bond Future	2,733.2500	2.7332	2,758.4300	2.7584	0.921	0	0	0
2023/08/08	2030	01/08/2024	10.39	Put	Bond Future	3,035.7800	3.0358	3,002.7100	3.0027	(1.089)	0	0	0
2023/08/08	2030	07/11/2024	10.76	Call	Bond Future	3,476.6600	3.4767	3,506.9300	3.5069	0.871	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
2023/08/08	2030	07/11/2024	10.76	Put	Bond Future	2,829.3000	2.8293	2,798.4500	2.7985	(1.090)	0	0	0
2023/08/08	2030	07/11/2024			Bond Future	10.5833	92.0783	10.5667	92.1394	(0.157)	0.0000	0.0000	0
2023/08/08	2030	07/11/2024	10.74	Call	Bond Future	3,434.6600	3.4347	3,464.7200	3.4647	0.875	0	0	0
2023/08/08	2030	07/11/2024	10.74	Put	Bond Future	2,860.2900	2.8603	2,829.2300	2.8292	(1.086)	0	0	0
2023/08/08	2030	07/11/2024	10.75	Call	Bond Future	3,455.4300	3.4554	3,485.6000	3.4856	0.873	0	0	0
2023/08/08	2030	07/11/2024	10.75	Put	Bond Future	2,844.5500	2.8445	2,813.6000	2.8136	(1.088)	0	0	0
2023/08/08	2032	03/08/2023			Bond Future	11.0900	87.3717	11.0900	87.3717	0.000	0.0000	0.0000	0
2023/08/08	2032	02/11/2023	10.35	Call	Bond Future	615.4500	0.6155	598.9300	0.5989	(2.684)	0	0	7,750
2023/08/08	2032	02/11/2023	10.58	Put	Bond Future	3,034.7600	3.0348	3,049.4900	3.0495	0.485	0	0	0
2023/08/08	2032	02/11/2023	10.59	Call	Bond Future	964.8400	0.9648	943.5200	0.9435	(2.210)	0	0	500
2023/08/08	2032	02/11/2023	10.59	Put	Bond Future	3,001.5100	3.0015	3,016.0500	3.0161	0.484	0	0	0
2023/08/08	2032	02/11/2023	11.90	Call	Bond Future	4,755.8700	4.7559	4,718.8800	4.7189	(0.778)	0	0	0
2023/08/08	2032	02/11/2023	11.90	Put	Bond Future	544.9200	0.5449	543.7900	0.5438	(0.207)	0	0	0
2023/08/08	2032	02/11/2023	11.50	Put	Bond Future	955.9600	0.9560	957.0100	0.9570	0.110	0	0	500
2023/08/08	2032	02/11/2023	11.24	Call	Bond Future	2,496.0300	2.4960	2,463.8500	2.4638	(1.289)	0	0	0
2023/08/08	2032	02/11/2023	11.24	Put	Bond Future	1,356.6600	1.3567	1,360.3400	1.3603	0.271	0	0	0
2023/08/08	2032	02/11/2023	10.71	Call	Bond Future	1,180.4200	1.1804	1,156.7600	1.1568	(2.004)	0	0	500
2023/08/08	2032	02/11/2023	11.00	Call	Bond Future	1,831.3600	1.8314	1,802.5500	1.8025	(1.573)	0	0	0
2023/08/08	2032	02/11/2023	11.00	Put	Bond Future	1,846.7900	1.8468	1,853.8400	1.8538	0.382	0	0	500
2023/08/08	2032	02/11/2023	11.09	Put	Bond Future	1,648.8200	1.6488	1,654.5000	1.6545	0.344	0	0	0
2023/08/08	2032	02/11/2023			Bond Future	11.0032	85.9967	11.0106	85.9608	0.067	0.0000	0.0000	198,423
2023/08/08	2032	02/11/2023	10.35	Put	Bond Future	3,864.3600	3.8644	3,883.7000	3.8837	0.500	0	0	0
2023/08/08	2032	02/11/2023	10.58	Call	Bond Future	948.0100	0.9480	926.8800	0.9269	(2.229)	0	0	500
2023/08/08	2032	02/11/2023	11.78	Call	Bond Future	4,310.4700	4.3105	4,273.9300	4.2739	(0.848)	0	0	0
2023/08/08	2032	02/11/2023	11.78	Put	Bond Future	646.8700	0.6469	646.1900	0.6462	(0.105)	0	0	500
2023/08/08	2032	02/11/2023	12.26	Call	Bond Future	6,146.3200	6.1463	6,108.6700	6.1087	(0.613)	0	0	0
2023/08/08	2032	02/11/2023	12.26	Put	Bond Future	322.1100	0.3221	320.3200	0.3203	(0.556)	0	0	500
2023/08/08	2032	02/11/2023	11.28	Call	Bond Future	2,616.6900	2.6167	2,584.0300	2.5840	(1.248)	0	0	0
2023/08/08	2032	02/11/2023	11.28	Put	Bond Future	1,286.8500	1.2869	1,290.0500	1.2900	0.249	0	0	500
2023/08/08	2032	02/11/2023	11.50	Call	Bond Future	3,323.3200	3.3233	3,288.5100	3.2885	(1.047)	0	0	0
2023/08/08	2032	02/11/2023	11.60	Call	Bond Future	3,666.3000	3.6663	3,630.7600	3.6308	(0.969)	0	0	0
2023/08/08	2032	02/11/2023	11.60	Put	Bond Future	832.9100	0.8329	833.2300	0.8332	0.038	0	0	15,500
2023/08/08	2032	02/11/2023	11.22	Call	Bond Future	2,436.8200	2.4368	2,404.8800	2.4049	(1.311)	0	0	0
2023/08/08	2032	02/11/2023	11.22	Put	Bond Future	1,392.9000	1.3929	1,396.8200	1.3968	0.281	0	0	0
2023/08/08	2032	02/11/2023	11.23	Call	Bond Future	2,466.4200	2.4664	2,434.3600	2.4344	(1.300)	0	0	0
2023/08/08	2032	02/11/2023	11.23	Put	Bond Future	1,374.7600	1.3748	1,378.5600	1.3786	0.276	0	0	0
2023/08/08	2032	02/11/2023	10.71	Put	Bond Future	2,619.0900	2.6191	2,631.2900	2.6313	0.466	0	0	0
2023/08/08	2032	02/11/2023	11.09	Call	Bond Future	2,068.8600	2.0689	2,038.6800	2.0387	(1.459)	0	0	500
2023/08/08	2032	01/02/2024	12.50	Call	Bond Future	7,192.9600	7.1930	7,157.1200	7.1571	(0.498)	0	0	0
2023/08/08	2032	01/02/2024	12.73	Call	Bond Future	8,025.4400	8.0254	7,989.0100	7.9890	(0.454)	0	0	0
2023/08/08	2032	01/02/2024	12.73	Put	Bond Future	651.1900	0.6512	651.6000	0.6516	0.063	0	0	500
2023/08/08	2032	01/02/2024	11.83	Call	Bond Future	4,882.5900	4.8826	4,849.7100	4.8497	(0.673)	0	0	0
2023/08/08	2032	01/02/2024	11.83	Put	Bond Future	1,428.6900	1.4287	1,432.6500	1.4326	0.277	0	0	0
2023/08/08	2032	01/02/2024	11.84	Call	Bond Future	4,915.2100	4.9152	4,882.2700	4.8823	(0.670)	0	0	0
2023/08/08	2032	01/02/2024	11.84	Put	Bond Future	1,416.3400	1.4163	1,420.2400	1.4202	0.275	0	0	0
2023/08/08	2032	01/02/2024	10.78	Call	Bond Future	1,988.9500	1.9890	1,965.9500	1.9659	(1.156)	0	0	200
2023/08/08	2032	01/02/2024	11.09	Call	Bond Future	2,709.8600	2.7099	2,683.2700	2.6833	(0.981)	0	0	500

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
2023/08/08	2032	01/02/2024	11.09	Put	Bond Future	2,675.7300	2.6757	2,685.9800	2.6860	0.383	0	0	0
2023/08/08	2032	01/02/2024	11.75	Call	Bond Future	4,623.4500	4.6235	4,591.0900	4.5911	(0.700)	0	0	0
2023/08/08	2032	01/02/2024	11.75	Put	Bond Future	1,530.4800	1.5305	1,534.9600	1.5350	0.293	0	0	200
2023/08/08	2032	01/02/2024	10.01	Call	Bond Future	813.2500	0.8133	799.5600	0.7996	(1.683)	0	0	1,200
2023/08/08	2032	01/02/2024	10.01	Put	Bond Future	6,112.5800	6.1126	6,135.7300	6.1357	0.379	0	0	0
2023/08/08	2032	01/02/2024	10.59	Call	Bond Future	1,619.8000	1.6198	1,599.1300	1.5991	(1.276)	0	0	500
2023/08/08	2032	01/02/2024			Bond Future	11.0828	87.9384	11.0906	87.9016	0.070	0.0000	0.0000	0
2023/08/08	2032	01/02/2024	12.50	Put	Bond Future	796.5800	0.7966	797.5800	0.7976	0.126	0	0	200
2023/08/08	2032	01/02/2024	12.62	Call	Bond Future	7,625.6200	7.6256	7,589.4600	7.5895	(0.474)	0	0	0
2023/08/08	2032	01/02/2024	12.62	Put	Bond Future	717.0300	0.7170	717.7100	0.7177	0.095	0	0	1,200
2023/08/08	2032	01/02/2024	11.85	Call	Bond Future	4,947.9000	4.9479	4,914.9000	4.9149	(0.667)	0	0	0
2023/08/08	2032	01/02/2024	11.85	Put	Bond Future	1,404.0900	1.4041	1,407.9300	1.4079	0.273	0	0	0
2023/08/08	2032	01/02/2024	10.78	Put	Bond Future	3,442.9400	3.4429	3,456.7800	3.4568	0.402	0	0	0
2023/08/08	2032	01/02/2024	10.59	Put	Bond Future	4,002.6200	4.0026	4,018.7900	4.0188	0.404	0	0	0
2023/08/08	2032	01/02/2024	10.76	Call	Bond Future	1,946.8600	1.9469	1,924.1000	1.9241	(1.169)	0	0	1,200
2023/08/08	2032	01/02/2024	10.76	Put	Bond Future	3,498.0100	3.4980	3,512.0900	3.5121	0.403	0	0	0
2023/08/08	2032	02/05/2024	12.90	Call	Bond Future	8,511.5200	8.5115	8,476.4900	8.4765	(0.412)	0	0	0
2023/08/08	2032	02/05/2024	13.18	Call	Bond Future	9,483.9400	9.4839	9,448.2200	9.4482	(0.377)	0	0	0
2023/08/08	2032	02/05/2024	13.18	Put	Bond Future	781.6100	0.7816	783.1500	0.7831	0.197	0	0	500
2023/08/08	2032	02/05/2024	10.86	Call	Bond Future	2,465.8600	2.4659	2,443.6000	2.4436	(0.903)	0	0	1,000
2023/08/08	2032	02/05/2024	10.86	Put	Bond Future	3,914.8600	3.9149	3,929.8600	3.9299	0.383	0	0	0
2023/08/08	2032	02/05/2024	10.56	Call	Bond Future	1,888.4100	1.8884	1,869.1300	1.8691	(1.021)	0	0	0
2023/08/08	2032	02/05/2024	10.56	Put	Bond Future	4,775.8000	4.7758	4,793.7800	4.7938	0.376	0	0	0
2023/08/08	2032	02/05/2024	10.65	Call	Bond Future	2,052.0200	2.0520	2,031.8300	2.0318	(0.984)	0	0	1,550
2023/08/08	2032	02/05/2024	10.65	Put	Bond Future	4,504.6600	4.5047	4,521.7300	4.5217	0.379	0	0	0
2023/08/08	2032	02/05/2024	10.36	Call	Bond Future	1,580.0200	1.5800	1,562.6700	1.5627	(1.098)	0	0	1,000
2023/08/08	2032	02/05/2024	10.36	Put	Bond Future	5,443.5500	5.4436	5,463.4600	5.4635	0.366	0	0	0
2023/08/08	2032	02/05/2024			Bond Future	11.1688	85.7582	11.1768	85.7209	0.072	0.0000	0.0000	0
2023/08/08	2032	02/05/2024	12.90	Put	Bond Future	948.4800	0.9485	950.7100	0.9507	0.235	0	0	1,000
2023/08/08	2032	02/05/2024	13.35	Call	Bond Future	10,078.7000	10.0787	10,042.6500	10.0426	(0.358)	0	0	0
2023/08/08	2032	02/05/2024	13.35	Put	Bond Future	695.4300	0.6954	696.6400	0.6966	0.174	0	0	1,550
2023/08/08	2032	02/05/2024	11.09	Call	Bond Future	2,976.5100	2.9765	2,952.0500	2.9520	(0.822)	0	0	500
2023/08/08	2032	02/05/2024	11.09	Put	Bond Future	3,343.3200	3.3433	3,356.1200	3.3561	0.383	0	0	0
2023/08/08	2032	02/05/2024	11.35	Call	Bond Future	3,629.6500	3.6296	3,602.9100	3.6029	(0.737)	0	0	1,550
2023/08/08	2032	02/05/2024	11.35	Put	Bond Future	2,794.2000	2.7942	2,804.7200	2.8047	0.376	0	0	0
2023/08/08	2032	02/05/2024	10.59	Call	Bond Future	1,942.1300	1.9421	1,922.5500	1.9225	(1.008)	0	0	500
2023/08/08	2032	02/05/2024	10.59	Put	Bond Future	4,684.2900	4.6843	4,701.9700	4.7020	0.377	0	0	0
2023/08/08	2032	02/05/2024	10.54	Call	Bond Future	1,853.1900	1.8532	1,834.1200	1.8341	(1.029)	0	0	0
2023/08/08	2032	02/05/2024	10.54	Put	Bond Future	4,837.5700	4.8376	4,855.7600	4.8558	0.376	0	0	0
2023/08/08	2032	02/05/2024	10.55	Call	Bond Future	1,870.6100	1.8706	1,851.4400	1.8514	(1.025)	0	0	0
2023/08/08	2032	02/05/2024	10.55	Put	Bond Future	4,806.4700	4.8065	4,824.5600	4.8246	0.376	0	0	0
2023/08/08	2032	01/08/2024	11.15	Call	Bond Future	3,084.8100	3.0848	3,061.5700	3.0616	(0.753)	0	0	0
2023/08/08	2032	01/08/2024	11.15	Put	Bond Future	3,566.9900	3.5670	3,581.4100	3.5814	0.404	0	0	0
2023/08/08	2032	01/08/2024			Bond Future	11.2560	87.7108	11.2643	87.6732	0.074	0.0000	0.0000	0
2023/08/08	2032	01/08/2024	11.13	Call	Bond Future	3,038.2800	3.0383	3,015.2100	3.0152	(0.759)	0	0	0
2023/08/08	2032	01/08/2024	11.13	Put	Bond Future	3,611.8500	3.6119	3,626.4400	3.6264	0.404	0	0	0
2023/08/08	2032	01/08/2024	11.14	Call	Bond Future	3,061.5000	3.0615	3,038.3500	3.0383	(0.756)	0	0	0
2023/08/08	2032	01/08/2024	11.14	Put	Bond Future	3,589.3600	3.5894	3,603.8700	3.6039	0.404	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
2023/08/08	2032	07/11/2024	11.47	Call	Bond Future	3,995.1600	3.9952	3,971.1600	3.9712	(0.601)	0	0	0
2023/08/08	2032	07/11/2024	11.47	Put	Bond Future	3,649.5300	3.6495	3,662.5500	3.6625	0.357	0	0	0
2023/08/08	2032	07/11/2024	11.48	Call	Bond Future	4,019.7900	4.0198	3,995.7200	3.9957	(0.599)	0	0	0
2023/08/08	2032	07/11/2024	11.48	Put	Bond Future	3,630.3700	3.6304	3,643.3200	3.6433	0.357	0	0	0
2023/08/08	2032	07/11/2024			Bond Future	11.3913	85.5498	11.3997	85.5128	0.074	0.0000	0.0000	0
2023/08/08	2032	07/11/2024	11.49	Call	Bond Future	4,044.1000	4.0441	4,019.9500	4.0200	(0.597)	0	0	0
2023/08/08	2032	07/11/2024	11.49	Put	Bond Future	3,610.9300	3.6109	3,623.8000	3.6238	0.356	0	0	0
2023/08/08	2033	03/08/2023			Bond Future	118.3161	118.3161	118.3161	118.3161	0.000	0.0000	0.0000	0
2023/08/08	2033	02/11/2023			Bond Future	119.5988	119.5988	119.3768	119.3768	(0.186)	0.0000	0.0000	2,258
2023/08/08	2033	01/02/2024			Bond Future	122.3275	122.3275	122.1003	122.1003	(0.186)	0.0000	0.0000	6,141
2023/08/08	2033	02/05/2024			Bond Future	123.6581	123.6581	123.4265	123.4265	(0.187)	0.0000	0.0000	0
2023/08/08	2033	01/08/2024			Bond Future	126.5027	126.5027	126.2665	126.2665	(0.187)	0.0000	0.0000	0
2023/08/08	2033	07/11/2024			Bond Future	127.9440	127.9440	127.7047	127.7047	(0.187)	0.0000	0.0000	0
2023/08/08	2037	03/08/2023			Bond Future	12.1000	76.5347	12.1000	76.5347	0.000	0.0000	0.0000	0
2023/08/08	2037	02/11/2023	11.55	Put	Bond Future	4,006.4300	4.0064	4,002.3600	4.0024	(0.102)	0	0	0
2023/08/08	2037	02/11/2023	11.56	Put	Bond Future	3,966.4200	3.9664	3,962.2500	3.9623	(0.105)	0	0	0
2023/08/08	2037	02/11/2023	11.57	Call	Bond Future	944.0900	0.9441	931.1800	0.9312	(1.367)	0	0	0
2023/08/08	2037	02/11/2023	12.52	Call	Bond Future	3,493.1100	3.4931	3,475.2900	3.4753	(0.510)	0	0	731
2023/08/08	2037	02/11/2023	12.52	Put	Bond Future	1,347.1200	1.3471	1,337.9300	1.3379	(0.682)	0	0	0
2023/08/08	2037	02/11/2023	13.89	Call	Bond Future	8,950.9900	8.9510	8,937.6100	8.9376	(0.149)	0	0	0
2023/08/08	2037	02/11/2023	13.89	Put	Bond Future	231.3600	0.2314	226.6100	0.2266	(2.053)	0	0	731
2023/08/08	2037	02/11/2023			Bond Future	12.1111	78.7310	12.1127	78.7224	0.013	0.0000	0.0000	63,984
2023/08/08	2037	02/11/2023	11.55	Call	Bond Future	910.2300	0.9102	897.5300	0.8975	(1.395)	0	0	0
2023/08/08	2037	02/11/2023	11.56	Call	Bond Future	926.9900	0.9270	914.1900	0.9142	(1.381)	0	0	0
2023/08/08	2037	02/11/2023	11.57	Put	Bond Future	3,926.8100	3.9268	3,922.5300	3.9225	(0.109)	0	0	0
2023/08/08	2037	02/11/2023	12.02	Call	Bond Future	1,935.3100	1.9353	1,918.7300	1.9187	(0.857)	0	0	731
2023/08/08	2037	02/11/2023	12.02	Put	Bond Future	2,426.0200	2.4260	2,418.0700	2.4181	(0.328)	0	0	0
2023/08/08	2037	01/02/2024	12.33	Call	Bond Future	3,437.8200	3.4378	3,424.1000	3.4241	(0.399)	0	0	0
2023/08/08	2037	01/02/2024	12.33	Put	Bond Future	2,829.3600	2.8294	2,824.6600	2.8247	(0.166)	0	0	0
2023/08/08	2037	01/02/2024	12.93	Call	Bond Future	5,393.1800	5.3932	5,378.6700	5.3787	(0.269)	0	0	0
2023/08/08	2037	01/02/2024	12.93	Put	Bond Future	1,750.1900	1.7502	1,744.7000	1.7447	(0.314)	0	0	2,500
2023/08/08	2037	01/02/2024	13.93	Put	Bond Future	778.7000	0.7787	773.9700	0.7740	(0.607)	0	0	2,500
2023/08/08	2037	01/02/2024	12.09	Put	Bond Future	3,415.3200	3.4153	3,411.3400	3.4113	(0.117)	0	0	0
2023/08/08	2037	01/02/2024			Bond Future	12.2139	76.2523	12.2157	76.2433	0.014	0.0000	0.0000	76,958
2023/08/08	2037	01/02/2024	13.93	Call	Bond Future	9,091.3300	9.0913	9,077.5800	9.0776	(0.151)	0	0	0
2023/08/08	2037	01/02/2024	12.09	Call	Bond Future	2,757.4900	2.7575	2,744.4900	2.7445	(0.471)	0	0	2,500
2023/08/08	2037	01/02/2024	12.31	Call	Bond Future	3,378.3000	3.3783	3,364.6300	3.3646	(0.405)	0	0	0
2023/08/08	2037	01/02/2024	12.31	Put	Bond Future	2,874.1900	2.8742	2,869.5400	2.8695	(0.162)	0	0	0
2023/08/08	2037	01/02/2024	12.32	Call	Bond Future	3,407.9000	3.4079	3,394.2000	3.3942	(0.402)	0	0	0
2023/08/08	2037	01/02/2024	12.32	Put	Bond Future	2,851.5900	2.8516	2,846.9100	2.8469	(0.164)	0	0	0
2023/08/08	2037	02/05/2024	11.43	Put	Bond Future	6,596.0000	6.5960	6,596.0900	6.5961	0.001	0	0	0
2023/08/08	2037	02/05/2024	11.44	Call	Bond Future	1,756.2200	1.7562	1,747.4500	1.7475	(0.499)	0	0	0
2023/08/08	2037	02/05/2024	11.44	Put	Bond Future	6,554.9200	6.5549	6,554.9700	6.5550	0.001	0	0	0
2023/08/08	2037	02/05/2024	11.45	Call	Bond Future	1,772.2300	1.7722	1,763.4200	1.7634	(0.497)	0	0	0
2023/08/08	2037	02/05/2024			Bond Future	12.3242	77.9709	12.3259	77.9620	0.014	0.0000	0.0000	0
2023/08/08	2037	02/05/2024	11.43	Call	Bond Future	1,740.5500	1.7406	1,731.8200	1.7318	(0.502)	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
2023/08/08	2037	02/05/2024	11.45	Put	Bond Future	6,514.2300	6.5142	6,514.2400	6.5142	0.000	0	0	0
2023/08/08	2037	01/08/2024	12.09	Call	Bond Future	3,216.0300	3.2160	3,206.5400	3.2065	(0.295)	0	0	0
2023/08/08	2037	01/08/2024	12.09	Put	Bond Future	5,025.2700	5.0253	5,024.4500	5.0244	(0.016)	0	0	0
2023/08/08	2037	01/08/2024	12.10	Call	Bond Future	3,240.0500	3.2400	3,230.5300	3.2305	(0.294)	0	0	0
2023/08/08	2037	01/08/2024	12.10	Put	Bond Future	4,996.5200	4.9965	4,995.6700	4.9957	(0.017)	0	0	0
2023/08/08	2037	01/08/2024			Bond Future	12.4386	75.4902	12.4403	75.4816	0.014	0.0000	0.0000	0
2023/08/08	2037	01/08/2024	12.11	Call	Bond Future	3,264.1600	3.2642	3,254.6200	3.2546	(0.292)	0	0	0
2023/08/08	2037	01/08/2024	12.11	Put	Bond Future	4,967.9100	4.9679	4,967.0400	4.9670	(0.018)	0	0	0
2023/08/08	2037	07/11/2024	12.59	Call	Bond Future	4,448.1800	4.4482	4,439.3100	4.4393	(0.199)	0	0	0
2023/08/08	2037	07/11/2024	12.59	Put	Bond Future	4,428.8300	4.4288	4,427.5600	4.4276	(0.029)	0	0	0
2023/08/08	2037	07/11/2024			Bond Future	12.5861	77.2126	12.5877	77.2050	0.012	0.0000	0.0000	0
2023/08/08	2037	07/11/2024	12.57	Call	Bond Future	4,394.5900	4.3946	4,385.7600	4.3858	(0.201)	0	0	0
2023/08/08	2037	07/11/2024	12.57	Put	Bond Future	4,475.3000	4.4753	4,474.0700	4.4741	(0.027)	0	0	0
2023/08/08	2037	07/11/2024	12.58	Call	Bond Future	4,421.5200	4.4215	4,412.6700	4.4127	(0.200)	0	0	0
2023/08/08	2037	07/11/2024	12.58	Put	Bond Future	4,452.1800	4.4522	4,450.9300	4.4509	(0.028)	0	0	0
2023/08/08	2038	03/08/2023			Bond Future	127.4752	127.4752	127.4752	127.4752	0.000	0.0000	0.0000	0
2023/08/08	2038	02/11/2023			Bond Future	130.1326	130.1326	130.1139	130.1139	(0.014)	0.0000	0.0000	4,602
2023/08/08	2038	01/02/2024			Bond Future	131.0925	131.0925	131.0733	131.0733	(0.015)	0.0000	0.0000	0
2023/08/08	2038	02/05/2024			Bond Future	134.0785	134.0785	134.0595	134.0595	(0.014)	0.0000	0.0000	0
2023/08/08	2038	01/08/2024			Bond Future	135.1047	135.1047	135.0864	135.0864	(0.014)	0.0000	0.0000	0
2023/08/08	2038	07/11/2024			Bond Future	138.2339	138.2339	138.2175	138.2175	(0.012)	0.0000	0.0000	0
2023/08/08	2040	03/08/2023			Bond Future	12.3600	76.7730	12.3600	76.7730	0.000	0.0000	0.0000	0
2023/08/08	2040	02/11/2023	11.50	Call	Bond Future	499.5700	0.4996	505.6900	0.5057	1.225	0	0	875
2023/08/08	2040	02/11/2023	11.50	Put	Bond Future	5,776.8700	5.7769	5,703.8700	5.7039	(1.264)	0	0	0
2023/08/08	2040	02/11/2023	11.58	Call	Bond Future	596.1100	0.5961	603.5200	0.6035	1.243	0	0	0
2023/08/08	2040	02/11/2023	11.58	Put	Bond Future	5,376.3200	5.3763	5,304.6100	5.3046	(1.334)	0	0	0
2023/08/08	2040	02/11/2023	11.59	Call	Bond Future	608.9600	0.6090	616.5400	0.6165	1.245	0	0	0
2023/08/08	2040	02/11/2023	12.60	Call	Bond Future	2,992.9600	2.9930	3,026.7300	3.0267	1.128	0	0	128
2023/08/08	2040	02/11/2023	12.60	Put	Bond Future	1,826.6200	1.8266	1,781.2700	1.7813	(2.483)	0	0	0
2023/08/08	2040	02/11/2023	13.64	Call	Bond Future	7,063.3500	7.0634	7,122.6000	7.1226	0.839	0	0	0
2023/08/08	2040	02/11/2023	13.64	Put	Bond Future	511.7700	0.5118	491.9000	0.4919	(3.883)	0	0	128
2023/08/08	2040	02/11/2023	11.60	Put	Bond Future	5,278.7800	5.2788	5,207.4100	5.2074	(1.352)	0	0	0
2023/08/08	2040	02/11/2023	12.10	Put	Bond Future	3,201.7200	3.2017	3,141.7900	3.1418	(1.872)	0	0	0
2023/08/08	2040	02/11/2023			Bond Future	12.3902	78.9139	12.3761	78.9930	(0.113)	0.0000	0.0000	38,550
2023/08/08	2040	02/11/2023	11.59	Put	Bond Future	5,327.3600	5.3274	5,255.8200	5.2558	(1.343)	0	0	0
2023/08/08	2040	02/11/2023	12.97	Call	Bond Future	4,330.4700	4.3305	4,374.7200	4.3747	1.022	0	0	0
2023/08/08	2040	02/11/2023	12.97	Put	Bond Future	1,174.7200	1.1747	1,139.8500	1.1398	(2.968)	0	0	875
2023/08/08	2040	02/11/2023	11.60	Call	Bond Future	622.1100	0.6221	629.8600	0.6299	1.246	0	0	0
2023/08/08	2040	02/11/2023	11.80	Call	Bond Future	925.8900	0.9259	937.6000	0.9376	1.265	0	0	128
2023/08/08	2040	02/11/2023	11.80	Put	Bond Future	4,362.9700	4.3630	4,295.5600	4.2956	(1.545)	0	0	0
2023/08/08	2040	02/11/2023	12.10	Call	Bond Future	1,541.2800	1.5413	1,560.4700	1.5605	1.245	0	0	875
2023/08/08	2040	01/02/2024	12.33	Call	Bond Future	2,814.7600	2.8148	2,844.1600	2.8442	1.044	0	0	0
2023/08/08	2040	01/02/2024	12.33	Put	Bond Future	3,752.2800	3.7523	3,701.0200	3.7010	(1.366)	0	0	0
2023/08/08	2040	01/02/2024	12.34	Call	Bond Future	2,842.4700	2.8425	2,872.0800	2.8721	1.042	0	0	0
2023/08/08	2040	01/02/2024	12.34	Put	Bond Future	3,723.5600	3.7236	3,672.5100	3.6725	(1.371)	0	0	0
2023/08/08	2040	01/02/2024			Bond Future	12.4976	76.1889	12.4831	76.2696	(0.116)	0.0000	0.0000	93,226

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
2023/08/08	2040	01/02/2024	12.35	Call	Bond Future	2,870.3000	2.8703	2,900.1300	2.9001	1.039	0	0	0
2023/08/08	2040	01/02/2024	12.35	Put	Bond Future	3,695.0200	3.6950	3,644.1900	3.6442	(1.376)	0	0	0
2023/08/08	2040	02/05/2024	11.60	Call	Bond Future	1,663.8800	1.6639	1,682.4500	1.6825	1.116	0	0	0
2023/08/08	2040	02/05/2024	11.61	Call	Bond Future	1,679.3500	1.6794	1,698.0700	1.6981	1.115	0	0	0
2023/08/08	2040	02/05/2024	11.62	Put	Bond Future	7,421.9500	7.4220	7,357.9200	7.3579	(0.863)	0	0	0
2023/08/08	2040	02/05/2024			Bond Future	12.6119	77.9060	12.5967	77.9889	(0.120)	0.0000	0.0000	0
2023/08/08	2040	02/05/2024	11.60	Put	Bond Future	7,512.9800	7.5130	7,448.6400	7.4486	(0.856)	0	0	0
2023/08/08	2040	02/05/2024	11.61	Put	Bond Future	7,467.2600	7.4673	7,403.0700	7.4031	(0.860)	0	0	0
2023/08/08	2040	02/05/2024	11.62	Call	Bond Future	1,695.1500	1.6951	1,714.0300	1.7140	1.114	0	0	0
2023/08/08	2040	01/08/2024	12.34	Call	Bond Future	3,351.0200	3.3510	3,383.5800	3.3836	0.972	0	0	0
2023/08/08	2040	01/08/2024	12.34	Put	Bond Future	5,492.2900	5.4923	5,439.6600	5.4397	(0.958)	0	0	0
2023/08/08	2040	01/08/2024			Bond Future	12.7306	75.1734	12.7147	75.2586	(0.125)	0.0000	0.0000	0
2023/08/08	2040	01/08/2024	12.32	Call	Bond Future	3,301.3900	3.3014	3,333.6200	3.3336	0.976	0	0	0
2023/08/08	2040	01/08/2024	12.32	Put	Bond Future	5,554.8500	5.5549	5,501.8900	5.5019	(0.953)	0	0	0
2023/08/08	2040	01/08/2024	12.33	Call	Bond Future	3,326.0100	3.3260	3,358.4100	3.3584	0.974	0	0	0
2023/08/08	2040	01/08/2024	12.33	Put	Bond Future	5,523.3400	5.5233	5,470.5500	5.4705	(0.956)	0	0	0
2023/08/08	2040	07/11/2024	12.84	Call	Bond Future	4,619.2900	4.6193	4,660.5900	4.6606	0.894	0	0	0
2023/08/08	2040	07/11/2024	12.84	Put	Bond Future	4,835.2200	4.8352	4,788.0200	4.7880	(0.976)	0	0	0
2023/08/08	2040	07/11/2024	12.85	Call	Bond Future	4,647.1700	4.6472	4,688.6200	4.6886	0.892	0	0	0
2023/08/08	2040	07/11/2024	12.85	Put	Bond Future	4,810.2900	4.8103	4,763.2400	4.7632	(0.978)	0	0	0
2023/08/08	2040	07/11/2024			Bond Future	12.8810	76.8877	12.8641	76.9762	(0.131)	0.0000	0.0000	0
2023/08/08	2040	07/11/2024	12.86	Call	Bond Future	4,675.1100	4.6751	4,716.7200	4.7167	0.890	0	0	0
2023/08/08	2040	07/11/2024	12.86	Put	Bond Future	4,785.4800	4.7855	4,738.5900	4.7386	(0.980)	0	0	0
2023/08/08	2044	03/08/2023			Bond Future	12.4350	73.0562	12.4350	73.0562	0.000	0.0000	0.0000	0
2023/08/08	2044	02/11/2023	11.57	Call	Bond Future	522.7000	0.5227	518.1100	0.5181	(0.878)	0	0	0
2023/08/08	2044	02/11/2023	11.57	Put	Bond Future	5,802.9700	5.8030	5,778.1500	5.7782	(0.428)	0	0	0
2023/08/08	2044	02/11/2023			Bond Future	12.4517	75.1739	12.4481	75.1941	(0.029)	0.0000	0.0000	52,345
2023/08/08	2044	02/11/2023	11.55	Call	Bond Future	499.6800	0.4997	495.1600	0.4952	(0.905)	0	0	0
2023/08/08	2044	02/11/2023	11.55	Put	Bond Future	5,907.0400	5.9070	5,882.2900	5.8823	(0.419)	0	0	0
2023/08/08	2044	02/11/2023	11.56	Call	Bond Future	511.1000	0.5111	506.5400	0.5065	(0.892)	0	0	0
2023/08/08	2044	02/11/2023	11.56	Put	Bond Future	5,854.8700	5.8549	5,830.0800	5.8301	(0.423)	0	0	0
2023/08/08	2044	02/11/2023	12.00	Call	Bond Future	0.0000	0.0000	1,203.2100	1.2032	100.000	0	0	5,860
2023/08/08	2044	02/11/2023	12.00	Put	Bond Future	0.0000	0.0000	3,811.1600	3.8112	100.000	0	0	0
2023/08/08	2044	02/11/2023	12.75	Call	Bond Future	0.0000	0.0000	3,332.2300	3.3322	100.000	0	0	0
2023/08/08	2044	02/11/2023	12.75	Put	Bond Future	0.0000	0.0000	1,659.6300	1.6596	100.000	0	0	5,860
2023/08/08	2044	01/02/2024	12.29	Call	Bond Future	2,522.0500	2.5221	2,522.3400	2.5223	0.011	0	0	0
2023/08/08	2044	01/02/2024	12.29	Put	Bond Future	4,025.1800	4.0252	4,004.9900	4.0050	(0.502)	0	0	0
2023/08/08	2044	01/02/2024			Bond Future	12.5555	72.4897	12.5518	72.5101	(0.029)	0.0000	0.0000	31,817
2023/08/08	2044	01/02/2024	12.28	Call	Bond Future	2,495.8100	2.4958	2,496.0600	2.4961	0.010	0	0	0
2023/08/08	2044	01/02/2024	12.28	Put	Bond Future	4,056.5700	4.0566	4,036.3400	4.0363	(0.499)	0	0	0
2023/08/08	2044	01/02/2024	12.27	Call	Bond Future	2,469.7000	2.4697	2,469.9100	2.4699	0.009	0	0	0
2023/08/08	2044	01/02/2024	12.27	Put	Bond Future	4,088.1700	4.0882	4,067.9000	4.0679	(0.496)	0	0	0
2023/08/08	2044	02/05/2024	11.67	Call	Bond Future	1,714.3300	1.7143	1,714.5400	1.7145	0.012	0	0	0
2023/08/08	2044	02/05/2024	11.67	Put	Bond Future	7,538.8800	7.5389	7,517.8200	7.5178	(0.279)	0	0	0
2023/08/08	2044	02/05/2024			Bond Future	12.6655	74.1234	12.6616	74.1446	(0.031)	0.0000	0.0000	0
2023/08/08	2044	02/05/2024	11.66	Call	Bond Future	1,698.5200	1.6985	1,698.7000	1.6987	0.011	0	0	0
2023/08/08	2044	02/05/2024	11.66	Put	Bond Future	7,585.5100	7.5855	7,564.4200	7.5644	(0.278)	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
2023/08/08	2044	02/05/2024	11.65	Call	Bond Future	1,682.5900	1.6826	1,682.7400	1.6827	0.009	0	0	0
2023/08/08	2044	02/05/2024	11.65	Put	Bond Future	7,632.1000	7.6321	7,610.9800	7.6110	(0.277)	0	0	0
2023/08/08	2044	01/08/2024	12.29	Call	Bond Future	3,312.5300	3.3125	3,316.0800	3.3161	0.107	0	0	0
2023/08/08	2044	01/08/2024	12.29	Put	Bond Future	6,037.2100	6.0372	6,018.5800	6.0186	(0.309)	0	0	0
2023/08/08	2044	01/08/2024	12.28	Call	Bond Future	3,289.0500	3.2890	3,292.5600	3.2926	0.107	0	0	0
2023/08/08	2044	01/08/2024	12.28	Put	Bond Future	6,071.2000	6.0712	6,052.5300	6.0525	(0.308)	0	0	0
2023/08/08	2044	01/08/2024			Bond Future	12.7794	71.4298	12.7753	71.4520	(0.032)	0.0000	0.0000	0
2023/08/08	2044	01/08/2024	12.30	Call	Bond Future	3,336.1000	3.3361	3,339.6900	3.3397	0.108	0	0	0
2023/08/08	2044	01/08/2024	12.30	Put	Bond Future	6,003.3700	6.0034	5,984.7800	5.9848	(0.310)	0	0	0
2023/08/08	2044	07/11/2024	12.92	Call	Bond Future	4,917.7700	4.9178	4,925.1500	4.9251	0.150	0	0	0
2023/08/08	2044	07/11/2024	12.92	Put	Bond Future	4,933.4500	4.9335	4,916.9400	4.9169	(0.335)	0	0	0
2023/08/08	2044	07/11/2024			Bond Future	12.9230	73.0584	12.9185	73.0823	(0.035)	0.0000	0.0000	0
2023/08/08	2044	07/11/2024	12.91	Call	Bond Future	4,889.8700	4.8899	4,897.2100	4.8972	0.150	0	0	0
2023/08/08	2044	07/11/2024	12.91	Put	Bond Future	4,958.5500	4.9586	4,942.0000	4.9420	(0.334)	0	0	0
2023/08/08	2044	07/11/2024	12.90	Call	Bond Future	4,861.7100	4.8617	4,869.0100	4.8690	0.150	0	0	0
2023/08/08	2044	07/11/2024	12.90	Put	Bond Future	4,983.4600	4.9835	4,966.8700	4.9669	(0.333)	0	0	0
2023/08/08	2046	03/08/2023			Bond Future	112.6737	112.6737	112.6737	112.6737	0.000	0.0000	0.0000	0
2023/08/08	2046	02/11/2023			Bond Future	112.8910	112.8910	112.8746	112.8746	(0.015)	0.0000	0.0000	16,070
2023/08/08	2046	01/02/2024			Bond Future	115.4668	115.4668	115.4498	115.4498	(0.015)	0.0000	0.0000	0
2023/08/08	2046	02/05/2024			Bond Future	115.9581	115.9581	115.9417	115.9417	(0.014)	0.0000	0.0000	0
2023/08/08	2046	01/08/2024			Bond Future	118.6251	118.6251	118.6090	118.6090	(0.014)	0.0000	0.0000	0
2023/08/08	2046	07/11/2024			Bond Future	119.1830	119.1830	119.1691	119.1691	(0.012)	0.0000	0.0000	0
2023/08/08	2050	03/08/2023			Bond Future	112.3693	112.3693	112.3693	112.3693	0.000	0.0000	0.0000	0
2023/08/08	2050	02/11/2023			Bond Future	114.3510	114.3510	114.5322	114.5322	0.159	0.0000	0.0000	14,011
2023/08/08	2050	01/02/2024			Bond Future	114.7215	114.7215	114.9069	114.9069	0.162	0.0000	0.0000	0
2023/08/08	2050	02/05/2024			Bond Future	117.3347	117.3347	117.5248	117.5248	0.162	0.0000	0.0000	0
2023/08/08	2050	01/08/2024			Bond Future	117.7392	117.7392	117.9348	117.9348	0.166	0.0000	0.0000	0
2023/08/08	2050	07/11/2024			Bond Future	120.4656	120.4656	120.6679	120.6679	0.168	0.0000	0.0000	0
2023/08/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	AL37	02/11/2023			Index Future	911.5630	911.5630	912.4830	912.4830	0.101	0.0000	0.0000	0
2023/08/08	AL37	01/02/2024			Index Future	932.1430	932.1430	933.0830	933.0830	0.101	0.0000	0.0000	0
2023/08/08	AL37	02/05/2024			Index Future	953.1690	953.1690	954.1310	954.1310	0.101	0.0000	0.0000	0
2023/08/08	AL37	01/08/2024			Index Future	974.8940	974.8940	975.8800	975.8800	0.101	0.0000	0.0000	0
2023/08/08	AL37	07/11/2024			Index Future	997.3060	997.3060	998.3200	998.3200	0.102	0.0000	0.0000	0
2023/08/08	AL7T	02/11/2023			Index Future	1,042.8030	1,042.8030	1,042.4090	1,042.4090	(0.038)	0.0000	0.0000	0
2023/08/08	AL7T	01/02/2024			Index Future	1,066.3460	1,066.3460	1,065.9420	1,065.9420	(0.038)	0.0000	0.0000	0
2023/08/08	AL7T	02/05/2024			Index Future	1,090.3990	1,090.3990	1,089.9880	1,089.9880	(0.038)	0.0000	0.0000	0
2023/08/08	AL7T	01/08/2024			Index Future	1,115.2520	1,115.2520	1,114.8330	1,114.8330	(0.038)	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
2023/08/08	AL7T	07/11/2024			Index Future	1,140.8910	1,140.8910	1,140.4680	1,140.4680	(0.037)	0.0000	0.0000	0
2023/08/08	ALBI	02/11/2023			Index Future	908.0990	908.0990	908.5690	908.5690	0.052	0.0000	0.0000	106
2023/08/08	ALBI	01/02/2024			Index Future	928.6010	928.6010	929.0810	929.0810	0.052	0.0000	0.0000	0
2023/08/08	ALBI	02/05/2024			Index Future	949.5460	949.5460	950.0390	950.0390	0.052	0.0000	0.0000	0
2023/08/08	ALBI	01/08/2024			Index Future	971.1890	971.1890	971.6950	971.6950	0.052	0.0000	0.0000	0
2023/08/08	ALBI	07/11/2024			Index Future	993.5160	993.5160	994.0380	994.0380	0.053	0.0000	0.0000	0
2023/08/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/08/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C253	31/03/2053			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C219	31/03/2029			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
2023/08/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C431	31/01/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/08/08	ES33	03/08/2023			Bond Future	12.5600	74.4371	12.5600	74.4371	0.000	0.0000	0.0000	0
2023/08/08	ES33	02/11/2023			Bond Future	12.5706	72.8639	12.5660	72.8844	(0.037)	0.0000	0.0000	0
2023/08/08	ES33	01/02/2024			Bond Future	12.7058	74.5265	12.7010	74.5473	(0.038)	0.0000	0.0000	0
2023/08/08	ES33	02/05/2024			Bond Future	12.8459	72.4237	12.8408	72.4454	(0.040)	0.0000	0.0000	0
2023/08/08	ES33	01/08/2024			Bond Future	12.9885	74.0884	12.9830	74.1110	(0.042)	0.0000	0.0000	0
2023/08/08	ES33	07/11/2024			Bond Future	13.1871	71.9963	13.1811	72.0207	(0.045)	0.0000	0.0000	0
2023/08/08	ES42	03/08/2023			Bond Future	13.0400	70.8641	13.0400	70.8641	0.000	0.0000	0.0000	0
2023/08/08	ES42	02/11/2023			Bond Future	13.0821	68.6419	13.0672	68.7173	(0.114)	0.0000	0.0000	0
2023/08/08	ES42	01/02/2024			Bond Future	13.2075	70.2082	13.1920	70.2853	(0.117)	0.0000	0.0000	0
2023/08/08	ES42	02/05/2024			Bond Future	13.3418	67.5442	13.3257	67.6234	(0.121)	0.0000	0.0000	0
2023/08/08	ES42	01/08/2024			Bond Future	13.4759	69.0959	13.4591	69.1773	(0.125)	0.0000	0.0000	0
2023/08/08	ES42	07/11/2024			Bond Future	13.6551	66.4215	13.6372	66.5061	(0.131)	0.0000	0.0000	0
2023/08/08	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/08	GOVI	02/11/2023	885.82	Call	GOVI	93,440.0000	9.3440	97,880.0000	9.7880	4.752	0	0	0
2023/08/08	GOVI	02/11/2023			GOVI	895.1640	895.1640	895.6080	895.6080	0.050	0.0000	0.0000	823
2023/08/08	GOVI	02/11/2023	885.80	Call	GOVI	93,640.0000	9.3640	98,080.0000	9.8080	4.742	0	0	0
2023/08/08	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/08	GOVI	02/11/2023	885.81	Call	GOVI	93,540.0000	9.3540	97,980.0000	9.7980	4.747	0	0	0
2023/08/08	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/08	GOVI	01/02/2024	880.00	Call	GOVI	353,740.0000	35.3740	358,270.0000	35.8270	1.281	0	0	0
2023/08/08	GOVI	01/02/2024	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/08	GOVI	01/02/2024			GOVI	915.3740	915.3740	915.8270	915.8270	0.049	0.0000	0.0000	0
2023/08/08	GOVI	01/02/2024	879.98	Call	GOVI	353,940.0000	35.3940	358,470.0000	35.8470	1.280	0	0	0
2023/08/08	GOVI	01/02/2024	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/08	GOVI	01/02/2024	879.99	Call	GOVI	353,840.0000	35.3840	358,370.0000	35.8370	1.280	0	0	0
2023/08/08	GOVI	01/02/2024	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/08	GOVI	02/05/2024	950.97	Put	GOVI	149,490.0000	14.9490	144,840.0000	14.4840	(3.111)	0	0	0
2023/08/08	GOVI	02/05/2024	950.98	Put	GOVI	149,590.0000	14.9590	144,940.0000	14.4940	(3.108)	0	0	0
2023/08/08	GOVI	02/05/2024	950.99	Call	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
2023/08/08	GOVI	02/05/2024			GOVI	936.0210	936.0210	936.4860	936.4860	0.050	0.0000	0.0000	0
2023/08/08	GOVI	02/05/2024	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/08	GOVI	02/05/2024	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/08	GOVI	02/05/2024	950.99	Put	GOVI	149,690.0000	14.9690	145,040.0000	14.5040	(3.106)	0	0	0
2023/08/08	GOVI	01/08/2024	943.39	Call	GOVI	139,660.0000	13.9660	144,430.0000	14.4430	3.415	0	0	0
2023/08/08	GOVI	01/08/2024	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/08	GOVI	01/08/2024			GOVI	957.3560	957.3560	957.8330	957.8330	0.050	0.0000	0.0000	0
2023/08/08	GOVI	01/08/2024	943.37	Call	GOVI	139,860.0000	13.9860	144,630.0000	14.4630	3.411	0	0	0
2023/08/08	GOVI	01/08/2024	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/08	GOVI	01/08/2024	943.38	Call	GOVI	139,760.0000	13.9760	144,530.0000	14.4530	3.413	0	0	0
2023/08/08	GOVI	01/08/2024	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/08	GOVI	07/11/2024	948.78	Call	GOVI	305,850.0000	30.5850	310,780.0000	31.0780	1.612	0	0	0
2023/08/08	GOVI	07/11/2024	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/08	GOVI	07/11/2024	948.79	Call	GOVI	305,750.0000	30.5750	310,680.0000	31.0680	1.612	0	0	0
2023/08/08	GOVI	07/11/2024	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/08	GOVI	07/11/2024			GOVI	979.3650	979.3650	979.8580	979.8580	0.050	0.0000	0.0000	0
2023/08/08	GOVI	07/11/2024	948.80	Call	GOVI	305,650.0000	30.5650	310,580.0000	31.0580	1.613	0	0	0
2023/08/08	GOVI	07/11/2024	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/08/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/08/08	IGOV	02/11/2023			Index Future	336.0190	336.0190	335.9150	335.9150	(0.031)	0.0000	0.0000	515
2023/08/08	IGOV	01/02/2024			Index Future	343.6860	343.6860	343.5790	343.5790	(0.031)	0.0000	0.0000	0
2023/08/08	IGOV	02/05/2024			Index Future	351.5160	351.5160	351.4080	351.4080	(0.031)	0.0000	0.0000	0
2023/08/08	IGOV	01/08/2024			Index Future	359.6050	359.6050	359.4950	359.4950	(0.031)	0.0000	0.0000	0
2023/08/08	IGOV	07/11/2024			Index Future	367.9530	367.9530	367.8420	367.8420	(0.030)	0.0000	0.0000	0
2023/08/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/08/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/08/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/08/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/08/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/08/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/08/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/08/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/08/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/08/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/08/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/08/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/08/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/08/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2023/08/08	JBAF	16/08/2023			Jibar Tradeable Future	8.4100	91.5900	8.4100	91.5900	0.000	0.0000	0.0000	0
2023/08/08	JBAF	20/09/2023			Jibar Tradeable Future	8.4200	91.5800	8.4000	91.6000	(0.238)	0.0000	0.0000	0
2023/08/08	JBAF	18/10/2023			Jibar Tradeable Future	8.4700	91.5300	8.4500	91.5500	(0.236)	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
2023/08/08	JBAF	15/11/2023			Jibar Tradeable Future	8.4700	91.5300	8.4500	91.5500	(0.236)	0.0000	0.0000	0
2023/08/08	JBAF	20/12/2023			Jibar Tradeable Future	8.4750	91.5250	8.4550	91.5450	(0.236)	0.0000	0.0000	0
2023/08/08	JBAF	17/01/2024			Jibar Tradeable Future	8.4750	91.5250	8.4500	91.5500	(0.295)	0.0000	0.0000	0
2023/08/08	JBAF	20/03/2024			Jibar Tradeable Future	8.3800	91.6200	8.3700	91.6300	(0.119)	0.0000	0.0000	0
2023/08/08	JBAF	19/06/2024			Jibar Tradeable Future	8.2100	91.7900	8.1800	91.8200	(0.365)	0.0000	0.0000	0
2023/08/08	JBAF	18/09/2024			Jibar Tradeable Future	8.0650	91.9350	8.0200	91.9800	(0.558)	0.0000	0.0000	0
2023/08/08	JBAF	18/12/2024			Jibar Tradeable Future	7.9050	92.0950	7.8800	92.1200	(0.316)	0.0000	0.0000	0
2023/08/08	JBAF	19/03/2025			Jibar Tradeable Future	7.8450	92.1550	7.8200	92.1800	(0.319)	0.0000	0.0000	0
2023/08/08	JBAF	18/06/2025			Jibar Tradeable Future	7.7750	92.2250	7.7600	92.2400	(0.193)	0.0000	0.0000	0
2023/08/08	R035	03/08/2023			Bond Future	11.7450	85.9630	11.7450	85.9630	0.000	0.0000	0.0000	0
2023/08/08	R035	02/11/2023	11.12	Call	Bond Future	850.4500	0.8505	830.3400	0.8303	(2.365)	0	0	400
2023/08/08	R035	02/11/2023	11.41	Call	Bond Future	1,410.0800	1.4101	1,383.8800	1.3839	(1.858)	0	0	0
2023/08/08	R035	02/11/2023	11.41	Put	Bond Future	3,079.9700	3.0800	3,091.0200	3.0910	0.359	0	0	0
2023/08/08	R035	02/11/2023	12.85	Call	Bond Future	6,351.9400	6.3519	6,311.9100	6.3119	(0.630)	0	0	0
2023/08/08	R035	02/11/2023	12.85	Put	Bond Future	530.9100	0.5309	528.1300	0.5281	(0.524)	0	0	400
2023/08/08	R035	02/11/2023	13.59	Call	Bond Future	9,499.9200	9.4999	9,460.2100	9.4602	(0.418)	0	0	0
2023/08/08	R035	02/11/2023	13.59	Put	Bond Future	195.1500	0.1952	192.6900	0.1927	(1.261)	0	0	731
2023/08/08	R035	02/11/2023	11.42	Call	Bond Future	1,432.7200	1.4327	1,406.3100	1.4063	(1.843)	0	0	0
2023/08/08	R035	02/11/2023	11.42	Put	Bond Future	3,047.1000	3.0471	3,057.9400	3.0579	0.356	0	0	0
2023/08/08	R035	02/11/2023			Bond Future	11.7149	84.0832	11.7218	84.0459	0.059	0.0000	0.0000	168,416
2023/08/08	R035	02/11/2023	10.62	Call	Bond Future	290.6400	0.2906	280.4400	0.2804	(3.509)	0	0	400
2023/08/08	R035	02/11/2023	10.62	Put	Bond Future	6,513.4300	6.5134	6,540.4800	6.5405	0.415	0	0	0
2023/08/08	R035	02/11/2023	11.12	Put	Bond Future	4,152.9200	4.1529	4,170.0600	4.1701	0.413	0	0	0
2023/08/08	R035	02/11/2023	12.24	Call	Bond Future	3,934.2100	3.9342	3,896.5000	3.8965	(0.959)	0	0	731
2023/08/08	R035	02/11/2023	12.24	Put	Bond Future	1,166.1500	1.1661	1,165.6900	1.1657	(0.039)	0	0	0
2023/08/08	R035	02/11/2023	11.43	Call	Bond Future	1,455.4000	1.4554	1,428.8000	1.4288	(1.828)	0	0	0
2023/08/08	R035	02/11/2023	11.43	Put	Bond Future	3,014.3100	3.0143	3,024.9600	3.0250	0.353	0	0	0
2023/08/08	R035	02/11/2023	11.74	Call	Bond Future	2,266.4100	2.2664	2,234.3200	2.2343	(1.416)	0	0	731
2023/08/08	R035	02/11/2023	11.74	Put	Bond Future	2,131.0800	2.1311	2,136.2400	2.1362	0.242	0	0	0
2023/08/08	R035	01/02/2024	12.19	Call	Bond Future	4,171.0000	4.1710	4,138.9600	4.1390	(0.768)	0	0	0
2023/08/08	R035	01/02/2024	12.19	Put	Bond Future	2,225.2600	2.2253	2,231.5400	2.2315	0.282	0	0	0
2023/08/08	R035	01/02/2024	10.62	Call	Bond Future	729.6800	0.7297	716.8700	0.7169	(1.756)	0	0	400
2023/08/08	R035	01/02/2024	10.62	Put	Bond Future	7,433.8800	7.4339	7,459.3900	7.4594	0.343	0	0	0
2023/08/08	R035	01/02/2024	11.12	Put	Bond Future	5,215.1000	5.2151	5,234.2000	5.2342	0.366	0	0	0
2023/08/08	R035	01/02/2024	12.18	Put	Bond Future	2,243.8300	2.2438	2,250.2000	2.2502	0.284	0	0	0
2023/08/08	R035	01/02/2024			Bond Future	11.8168	85.9816	11.8240	85.9433	0.061	0.0000	0.0000	0
2023/08/08	R035	01/02/2024	12.20	Call	Bond Future	4,203.8000	4.2038	4,171.6800	4.1717	(0.764)	0	0	0
2023/08/08	R035	01/02/2024	12.20	Put	Bond Future	2,206.8300	2.2068	2,213.0300	2.2130	0.281	0	0	0
2023/08/08	R035	01/02/2024	13.46	Call	Bond Future	8,864.6900	8.8647	8,826.3700	8.8264	(0.432)	0	0	0
2023/08/08	R035	01/02/2024	13.46	Put	Bond Future	765.8000	0.7658	765.8000	0.7658	0.000	0	0	400
2023/08/08	R035	01/02/2024	11.12	Call	Bond Future	1,401.2000	1.4012	1,381.9800	1.3820	(1.372)	0	0	400
2023/08/08	R035	01/02/2024	12.18	Call	Bond Future	4,138.2800	4.1383	4,106.3300	4.1063	(0.772)	0	0	0
2023/08/08	R035	02/05/2024	11.19	Call	Bond Future	2,014.9200	2.0149	1,995.0900	1.9951	(0.984)	0	0	0
2023/08/08	R035	02/05/2024	11.19	Put	Bond Future	5,920.9700	5.9210	5,939.8400	5.9398	0.319	0	0	0
2023/08/08	R035	02/05/2024	11.20	Call	Bond Future	2,034.3600	2.0344	2,014.4200	2.0144	(0.980)	0	0	0
2023/08/08	R035	02/05/2024	11.20	Put	Bond Future	5,884.8400	5.8848	5,903.6000	5.9036	0.319	0	0	0
2023/08/08	R035	02/05/2024			Bond Future	11.9157	83.4063	11.9231	83.3676	0.062	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
2023/08/08	R035	02/05/2024	11.21	Call	Bond Future	2,053.9000	2.0539	2,033.8600	2.0339	(0.976)	0	0	0
2023/08/08	R035	02/05/2024	11.21	Put	Bond Future	5,848.8700	5.8489	5,867.5300	5.8675	0.319	0	0	0
2023/08/08	R035	01/08/2024	11.79	Put	Bond Future	4,579.8500	4.5799	4,594.9200	4.5949	0.329	0	0	0
2023/08/08	R035	01/08/2024	11.80	Call	Bond Future	3,443.7400	3.4437	3,419.5400	3.4195	(0.703)	0	0	0
2023/08/08	R035	01/08/2024	11.80	Put	Bond Future	4,552.9100	4.5529	4,567.8900	4.5679	0.329	0	0	0
2023/08/08	R035	01/08/2024	11.81	Call	Bond Future	3,468.7200	3.4687	3,444.4200	3.4444	(0.701)	0	0	0
2023/08/08	R035	01/08/2024			Bond Future	12.0147	85.3057	12.0224	85.2665	0.064	0.0000	0.0000	0
2023/08/08	R035	01/08/2024	11.79	Call	Bond Future	3,418.5200	3.4185	3,394.4100	3.3944	(0.705)	0	0	0
2023/08/08	R035	01/08/2024	11.81	Put	Bond Future	4,525.7700	4.5258	4,540.6500	4.5406	0.329	0	0	0
2023/08/08	R035	07/11/2024	12.17	Call	Bond Future	4,418.0800	4.4181	4,392.9300	4.3929	(0.569)	0	0	0
2023/08/08	R035	07/11/2024	12.17	Put	Bond Future	4,381.0800	4.3811	4,394.5300	4.3945	0.307	0	0	0
2023/08/08	R035	07/11/2024	12.18	Call	Bond Future	4,444.7900	4.4448	4,419.5700	4.4196	(0.567)	0	0	0
2023/08/08	R035	07/11/2024	12.18	Put	Bond Future	4,357.8300	4.3578	4,371.2100	4.3712	0.307	0	0	0
2023/08/08	R035	07/11/2024			Bond Future	12.1626	82.7405	12.1703	82.7019	0.063	0.0000	0.0000	0
2023/08/08	R035	07/11/2024	12.19	Call	Bond Future	4,471.9400	4.4719	4,446.6500	4.4467	(0.566)	0	0	0
2023/08/08	R035	07/11/2024	12.19	Put	Bond Future	4,335.0600	4.3351	4,348.3700	4.3484	0.307	0	0	0
2023/08/08	R053	03/08/2023			Bond Future	12.3300	98.5402	12.3300	98.5402	0.000	0.0000	0.0000	0
2023/08/08	R053	02/11/2023	12.81	Call	Bond Future	5,197.7600	5.1978	5,410.6700	5.4107	4.096	0	0	0
2023/08/08	R053	02/11/2023	12.81	Put	Bond Future	1,848.4400	1.8484	1,724.5200	1.7245	(6.704)	0	0	0
2023/08/08	R053	02/11/2023	12.82	Call	Bond Future	5,246.1700	5.2462	5,460.1200	5.4601	4.078	0	0	0
2023/08/08	R053	02/11/2023	12.82	Put	Bond Future	1,827.2200	1.8272	1,704.3400	1.7043	(6.725)	0	0	0
2023/08/08	R053	02/11/2023			Bond Future	12.3453	95.5166	12.3002	95.8535	(0.365)	0.0000	0.0000	5,189
2023/08/08	R053	02/11/2023	12.83	Call	Bond Future	5,294.5600	5.2946	5,509.5400	5.5095	4.060	0	0	0
2023/08/08	R053	02/11/2023	12.83	Put	Bond Future	1,806.0700	1.8061	1,684.2200	1.6842	(6.747)	0	0	0
2023/08/08	R053	01/02/2024	12.92	Call	Bond Future	6,480.2200	6.4802	6,689.4200	6.6894	3.228	0	0	0
2023/08/08	R053	01/02/2024	12.93	Call	Bond Future	6,525.4700	6.5255	6,735.4200	6.7354	3.217	0	0	0
2023/08/08	R053	01/02/2024	12.94	Put	Bond Future	3,057.0400	3.0570	2,923.5400	2.9235	(4.367)	0	0	0
2023/08/08	R053	01/02/2024			Bond Future	12.4441	97.6734	12.3974	98.0176	(0.376)	0.0000	0.0000	0
2023/08/08	R053	01/02/2024	12.92	Put	Bond Future	3,103.6700	3.1037	2,968.6600	2.9687	(4.350)	0	0	0
2023/08/08	R053	01/02/2024	12.93	Put	Bond Future	3,080.4000	3.0804	2,946.1400	2.9461	(4.359)	0	0	0
2023/08/08	R053	01/02/2024	12.94	Call	Bond Future	6,570.5400	6.5705	6,781.2500	6.7813	3.207	0	0	0
2023/08/08	R053	02/05/2024	13.02	Put	Bond Future	4,033.8000	4.0338	3,892.6200	3.8926	(3.500)	0	0	0
2023/08/08	R053	02/05/2024	13.03	Put	Bond Future	4,009.0600	4.0091	3,868.5300	3.8685	(3.505)	0	0	0
2023/08/08	R053	02/05/2024	13.04	Call	Bond Future	7,417.4800	7.4175	7,629.9900	7.6300	2.865	0	0	0
2023/08/08	R053	02/05/2024			Bond Future	12.5480	94.0094	12.4994	94.3618	(0.387)	0.0000	0.0000	0
2023/08/08	R053	02/05/2024	13.02	Call	Bond Future	7,331.8600	7.3319	7,543.0700	7.5431	2.881	0	0	0
2023/08/08	R053	02/05/2024	13.03	Call	Bond Future	7,374.6400	7.3746	7,586.5000	7.5865	2.873	0	0	0
2023/08/08	R053	02/05/2024	13.04	Put	Bond Future	3,984.4800	3.9845	3,844.6000	3.8446	(3.511)	0	0	0
2023/08/08	R053	01/08/2024	13.13	Call	Bond Future	8,093.1600	8.0932	8,307.9400	8.3079	2.654	0	0	0
2023/08/08	R053	01/08/2024	13.13	Put	Bond Future	4,807.9700	4.8080	4,661.8500	4.6619	(3.039)	0	0	0
2023/08/08	R053	01/08/2024	13.14	Call	Bond Future	8,134.0900	8.1341	8,349.4500	8.3495	2.648	0	0	0
2023/08/08	R053	01/08/2024	13.14	Put	Bond Future	4,782.4400	4.7824	4,636.9000	4.6369	(3.043)	0	0	0
2023/08/08	R053	01/08/2024			Bond Future	12.6524	96.1493	12.6018	96.5102	(0.400)	0.0000	0.0000	0
2023/08/08	R053	01/08/2024	13.15	Call	Bond Future	8,175.4200	8.1754	8,391.3600	8.3914	2.641	0	0	0
2023/08/08	R053	01/08/2024	13.15	Put	Bond Future	4,757.4100	4.7574	4,612.4500	4.6125	(3.047)	0	0	0
2023/08/08	R053	07/11/2024	12.79	Call	Bond Future	6,542.0800	6.5421	6,734.9400	6.7349	2.948	0	0	0
2023/08/08	R053	07/11/2024	12.80	Call	Bond Future	6,579.3800	6.5794	6,772.8800	6.7729	2.941	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
2023/08/08	R053	07/11/2024	12.81	Put	Bond Future	6,505.9200	6.5059	6,329.0900	6.3291	(2.718)	0	0	0
2023/08/08	R053	07/11/2024			Bond Future	12.7941	92.4735	12.7411	92.8444	(0.415)	0.0000	0.0000	0
2023/08/08	R053	07/11/2024	12.79	Put	Bond Future	6,570.8600	6.5709	6,392.7700	6.3928	(2.710)	0	0	0
2023/08/08	R053	07/11/2024	12.80	Put	Bond Future	6,538.5100	6.5385	6,361.0600	6.3611	(2.714)	0	0	0
2023/08/08	R053	07/11/2024	12.81	Call	Bond Future	6,616.3500	6.6163	6,810.4700	6.8105	2.934	0	0	0
2023/08/08	R186	03/08/2023			Bond Future	9.1000	105.3396	9.1000	105.3396	0.000	0.0000	0.0000	0
2023/08/08	R186	02/11/2023	9.15	Call	Bond Future	1,268.6700	1.2687	1,357.3900	1.3574	6.993	0	0	1,715
2023/08/08	R186	02/11/2023	9.40	Call	Bond Future	1,729.4200	1.7294	1,834.0700	1.8341	6.051	0	0	0
2023/08/08	R186	02/11/2023	9.40	Put	Bond Future	420.9900	0.4210	375.4900	0.3755	(10.808)	0	0	0
2023/08/08	R186	02/11/2023			Bond Future	8.9196	108.1902	8.8649	108.3404	(0.613)	0.0000	0.0000	129,845
2023/08/08	R186	02/11/2023	9.15	Put	Bond Future	638.4800	0.6385	577.0500	0.5770	(9.621)	0	0	0
2023/08/08	R186	02/11/2023	9.38	Call	Bond Future	1,690.0800	1.6901	1,793.5500	1.7935	6.122	0	0	0
2023/08/08	R186	02/11/2023	9.38	Put	Bond Future	435.7000	0.4357	389.0200	0.3890	(10.714)	0	0	0
2023/08/08	R186	02/11/2023	9.39	Call	Bond Future	1,709.6100	1.7096	1,813.6800	1.8137	6.087	0	0	0
2023/08/08	R186	02/11/2023	9.39	Put	Bond Future	428.2000	0.4282	382.1200	0.3821	(10.761)	0	0	0
2023/08/08	R186	02/11/2023	10.42	Call	Bond Future	4,082.6000	4.0826	4,223.1100	4.2231	3.442	0	0	0
2023/08/08	R186	02/11/2023	10.42	Put	Bond Future	64.1800	0.0642	54.5400	0.0545	(15.020)	0	0	1,715
2023/08/08	R186	01/02/2024	9.51	Call	Bond Future	2,210.4800	2.2105	2,314.6100	2.3146	4.711	0	0	0
2023/08/08	R186	01/02/2024	9.52	Put	Bond Future	644.8700	0.6449	596.1100	0.5961	(7.561)	0	0	0
2023/08/08	R186	01/02/2024	9.50	Call	Bond Future	2,191.9200	2.1919	2,295.6600	2.2957	4.733	0	0	0
2023/08/08	R186	01/02/2024			Bond Future	8.8930	105.3218	8.8329	105.4751	(0.675)	0.0000	0.0000	0
2023/08/08	R186	01/02/2024	9.51	Put	Bond Future	651.5400	0.6515	602.3800	0.6024	(7.545)	0	0	0
2023/08/08	R186	01/02/2024	9.52	Call	Bond Future	2,228.8300	2.2288	2,333.3600	2.3334	4.690	0	0	0
2023/08/08	R186	01/02/2024	9.50	Put	Bond Future	658.0100	0.6580	608.4600	0.6085	(7.530)	0	0	0
2023/08/08	R186	02/05/2024	10.40	Call	Bond Future	3,964.9800	3.9650	4,091.7900	4.0918	3.198	0	0	0
2023/08/08	R186	02/05/2024	10.40	Put	Bond Future	427.5900	0.4276	397.1200	0.3971	(7.126)	0	0	2,030
2023/08/08	R186	02/05/2024	8.01	Call	Bond Future	510.8800	0.5109	552.2900	0.5523	8.106	0	0	0
2023/08/08	R186	02/05/2024	8.01	Put	Bond Future	2,541.7800	2.5418	2,425.9100	2.4259	(4.559)	0	0	0
2023/08/08	R186	02/05/2024	9.73	Put	Bond Future	697.7300	0.6977	650.9900	0.6510	(6.699)	0	0	0
2023/08/08	R186	02/05/2024			Bond Future	8.8628	107.6961	8.7960	107.8534	(0.754)	0.0000	0.0000	0
2023/08/08	R186	02/05/2024	8.00	Call	Bond Future	504.9800	0.5050	546.0200	0.5460	8.127	0	0	0
2023/08/08	R186	02/05/2024	8.00	Put	Bond Future	2,560.0000	2.5600	2,443.7600	2.4438	(4.541)	0	0	0
2023/08/08	R186	02/05/2024	9.73	Call	Bond Future	2,712.5200	2.7125	2,823.0600	2.8231	4.075	0	0	2,030
2023/08/08	R186	02/05/2024	7.99	Call	Bond Future	498.8400	0.4988	539.5000	0.5395	8.151	0	0	0
2023/08/08	R186	02/05/2024	7.99	Put	Bond Future	2,577.9800	2.5780	2,461.3600	2.4614	(4.524)	0	0	0
2023/08/08	R186	01/08/2024	8.70	Put	Bond Future	1,513.7400	1.5137	1,429.0900	1.4291	(5.592)	0	0	0
2023/08/08	R186	01/08/2024	8.68	Call	Bond Future	1,242.4800	1.2425	1,318.4000	1.3184	6.110	0	0	0
2023/08/08	R186	01/08/2024	8.69	Call	Bond Future	1,254.0900	1.2541	1,330.4100	1.3304	6.086	0	0	0
2023/08/08	R186	01/08/2024			Bond Future	8.8153	104.8379	8.7404	104.9993	(0.850)	0.0000	0.0000	0
2023/08/08	R186	01/08/2024	8.70	Call	Bond Future	1,265.3400	1.2653	1,342.0700	1.3421	6.064	0	0	0
2023/08/08	R186	01/08/2024	8.68	Put	Bond Future	1,534.0400	1.5340	1,448.5800	1.4486	(5.571)	0	0	0
2023/08/08	R186	01/08/2024	8.69	Put	Bond Future	1,524.0700	1.5241	1,439.0100	1.4390	(5.581)	0	0	0
2023/08/08	R186	07/11/2024	9.15	Call	Bond Future	1,778.1200	1.7781	1,873.2400	1.8732	5.349	0	0	0
2023/08/08	R186	07/11/2024	9.14	Put	Bond Future	1,196.3200	1.1963	1,124.2000	1.1242	(6.028)	0	0	0
2023/08/08	R186	07/11/2024			Bond Future	8.8431	107.2342	8.7565	107.4011	(0.980)	0.0000	0.0000	0
2023/08/08	R186	07/11/2024	9.15	Put	Bond Future	1,189.7300	1.1897	1,117.9300	1.1179	(6.035)	0	0	0
2023/08/08	R186	07/11/2024	9.13	Call	Bond Future	1,752.6700	1.7527	1,847.1400	1.8471	5.390	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
2023/08/08	R186	07/11/2024	9.13	Put	Bond Future	1,202.4900	1.2025	1,130.0400	1.1300	(6.025)	0	0	0
2023/08/08	R186	07/11/2024	9.14	Call	Bond Future	1,765.6100	1.7656	1,860.4100	1.8604	5.369	0	0	0
2023/08/08	R197	03/08/2023			Bond Future	334.5762	334.5762	334.5762	334.5762	0.000	0.0000	0.0000	0
2023/08/08	R197	02/11/2023			Bond Future	341.9320	341.9320	341.8638	341.8638	(0.020)	0.0000	0.0000	0
2023/08/08	R202	03/08/2023			Bond Future	252.2018	252.2018	252.2018	252.2018	0.000	0.0000	0.0000	0
2023/08/08	R202	02/11/2023			Bond Future	258.4087	258.4087	258.0422	258.0422	(0.142)	0.0000	0.0000	4,746
2023/08/08	R202	01/02/2024			Bond Future	259.3540	259.3540	258.9789	258.9789	(0.145)	0.0000	0.0000	460
2023/08/08	R202	02/05/2024			Bond Future	265.2617	265.2617	264.8794	264.8794	(0.144)	0.0000	0.0000	0
2023/08/08	R202	01/08/2024			Bond Future	266.2889	266.2889	265.9001	265.9001	(0.146)	0.0000	0.0000	0
2023/08/08	R202	07/11/2024			Bond Future	272.4571	272.4571	272.0638	272.0638	(0.144)	0.0000	0.0000	0
2023/08/08	R209	03/08/2023			Bond Future	11.8100	66.1558	11.8100	66.1558	0.000	0.0000	0.0000	0
2023/08/08	R209	02/11/2023	11.33	Call	Bond Future	941.5700	0.9416	937.1700	0.9372	(0.467)	0	0	0
2023/08/08	R209	02/11/2023	11.33	Put	Bond Future	3,122.0800	3.1221	3,102.4900	3.1025	(0.627)	0	0	0
2023/08/08	R209	02/11/2023	11.34	Call	Bond Future	958.3100	0.9583	953.9200	0.9539	(0.458)	0	0	0
2023/08/08	R209	02/11/2023	11.34	Put	Bond Future	3,089.1500	3.0892	3,069.5700	3.0696	(0.634)	0	0	0
2023/08/08	R209	02/11/2023			Bond Future	11.7790	65.0549	11.7758	65.0701	(0.027)	0.0000	0.0000	26,959
2023/08/08	R209	02/11/2023	11.35	Call	Bond Future	975.1200	0.9751	970.7400	0.9707	(0.449)	0	0	0
2023/08/08	R209	02/11/2023	11.35	Put	Bond Future	3,056.3400	3.0563	3,036.7700	3.0368	(0.640)	0	0	0
2023/08/08	R209	01/02/2024	12.13	Put	Bond Future	2,147.4300	2.1474	2,133.6500	2.1337	(0.642)	0	0	0
2023/08/08	R209	01/02/2024	12.14	Call	Bond Future	3,396.1100	3.3961	3,397.7400	3.3977	0.048	0	0	0
2023/08/08	R209	01/02/2024	12.14	Put	Bond Future	2,129.7200	2.1297	2,115.9800	2.1160	(0.645)	0	0	0
2023/08/08	R209	01/02/2024			Bond Future	11.8659	66.5238	11.8626	66.5392	(0.028)	0.0000	0.0000	1,690
2023/08/08	R209	01/02/2024	12.12	Call	Bond Future	3,340.4500	3.3405	3,342.0000	3.3420	0.046	0	0	0
2023/08/08	R209	01/02/2024	12.12	Put	Bond Future	2,165.2800	2.1653	2,151.4600	2.1515	(0.638)	0	0	0
2023/08/08	R209	01/02/2024	12.13	Call	Bond Future	3,368.2400	3.3682	3,369.8300	3.3698	0.047	0	0	0
2023/08/08	R209	02/05/2024	11.17	Call	Bond Future	1,673.5900	1.6736	1,673.7100	1.6737	0.007	0	0	0
2023/08/08	R209	02/05/2024	11.17	Put	Bond Future	5,459.8900	5.4599	5,443.9800	5.4440	(0.291)	0	0	0
2023/08/08	R209	02/05/2024	11.18	Call	Bond Future	1,690.3900	1.6904	1,690.5200	1.6905	0.008	0	0	0
2023/08/08	R209	02/05/2024	11.18	Put	Bond Future	5,426.7300	5.4267	5,410.8300	5.4108	(0.293)	0	0	0
2023/08/08	R209	02/05/2024			Bond Future	11.9578	64.8699	11.9543	64.8859	(0.029)	0.0000	0.0000	0
2023/08/08	R209	02/05/2024	11.19	Call	Bond Future	1,707.0700	1.7071	1,707.2300	1.7072	0.009	0	0	0
2023/08/08	R209	02/05/2024	11.19	Put	Bond Future	5,393.5100	5.3935	5,377.6400	5.3776	(0.294)	0	0	0
2023/08/08	R209	01/08/2024	11.79	Put	Bond Future	4,151.8200	4.1518	4,138.1200	4.1381	(0.330)	0	0	0
2023/08/08	R209	01/08/2024	11.80	Call	Bond Future	2,972.4100	2.9724	2,975.5300	2.9755	0.105	0	0	0
2023/08/08	R209	01/08/2024	11.80	Put	Bond Future	4,127.1200	4.1271	4,113.4600	4.1135	(0.331)	0	0	0
2023/08/08	R209	01/08/2024			Bond Future	12.0503	66.3469	12.0466	66.3637	(0.031)	0.0000	0.0000	0
2023/08/08	R209	01/08/2024	11.78	Call	Bond Future	2,928.4300	2.9284	2,931.4800	2.9315	0.104	0	0	0
2023/08/08	R209	01/08/2024	11.78	Put	Bond Future	4,176.6400	4.1766	4,162.9100	4.1629	(0.329)	0	0	0
2023/08/08	R209	01/08/2024	11.79	Call	Bond Future	2,950.3800	2.9504	2,953.4600	2.9535	0.104	0	0	0
2023/08/08	R209	07/11/2024	12.21	Call	Bond Future	3,979.1800	3.9792	3,984.7300	3.9847	0.139	0	0	0
2023/08/08	R209	07/11/2024	12.21	Put	Bond Future	3,848.3300	3.8483	3,835.5600	3.8356	(0.332)	0	0	0
2023/08/08	R209	07/11/2024	12.22	Call	Bond Future	4,003.3000	4.0033	4,008.8800	4.0089	0.139	0	0	0
2023/08/08	R209	07/11/2024	12.22	Put	Bond Future	3,827.8200	3.8278	3,815.0800	3.8151	(0.333)	0	0	0
2023/08/08	R209	07/11/2024			Bond Future	12.1807	64.7075	12.1766	64.7258	(0.034)	0.0000	0.0000	0
2023/08/08	R209	07/11/2024	12.23	Call	Bond Future	4,027.4700	4.0275	4,033.0900	4.0331	0.140	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
2023/08/08	R209	07/11/2024	12.23	Put	Bond Future	3,807.4100	3.8074	3,794.7100	3.7947	(0.334)	0	0	0
2023/08/08	R210	03/08/2023			Bond Future	225.2453	225.2453	225.2453	225.2453	0.000	0.0000	0.0000	0
2023/08/08	R210	02/11/2023			Bond Future	227.0339	227.0339	226.7957	226.7957	(0.105)	0.0000	0.0000	70
2023/08/08	R210	01/02/2024			Bond Future	232.2140	232.2140	231.9700	231.9700	(0.105)	0.0000	0.0000	300
2023/08/08	R210	02/05/2024			Bond Future	234.2616	234.2616	234.0135	234.0135	(0.106)	0.0000	0.0000	0
2023/08/08	R210	01/08/2024			Bond Future	239.6501	239.6501	239.3976	239.3976	(0.105)	0.0000	0.0000	0
2023/08/08	R210	07/11/2024			Bond Future	241.8841	241.8841	241.6307	241.6307	(0.105)	0.0000	0.0000	0
2023/08/08	R213	03/08/2023			Bond Future	10.8550	83.5055	10.8550	83.5055	0.000	0.0000	0.0000	0
2023/08/08	R213	02/11/2023	10.94	Call	Bond Future	2,122.2200	2.1222	2,119.7900	2.1198	(0.115)	0	0	731
2023/08/08	R213	02/11/2023	10.94	Put	Bond Future	1,296.7500	1.2968	1,282.3500	1.2824	(1.110)	0	0	0
2023/08/08	R213	02/11/2023	11.13	Call	Bond Future	2,643.3500	2.6433	2,642.1700	2.6422	(0.045)	0	0	0
2023/08/08	R213	02/11/2023	11.13	Put	Bond Future	1,003.7600	1.0038	990.6100	0.9906	(1.310)	0	0	0
2023/08/08	R213	02/11/2023			Bond Future	10.7498	82.6325	10.7471	82.6444	(0.025)	0.0000	0.0000	33,183
2023/08/08	R213	02/11/2023	11.11	Call	Bond Future	2,586.1400	2.5861	2,584.8200	2.5848	(0.051)	0	0	0
2023/08/08	R213	02/11/2023	11.11	Put	Bond Future	1,031.7600	1.0318	1,018.4700	1.0185	(1.288)	0	0	0
2023/08/08	R213	02/11/2023	11.12	Call	Bond Future	2,614.6800	2.6147	2,613.4300	2.6134	(0.048)	0	0	0
2023/08/08	R213	02/11/2023	11.12	Put	Bond Future	1,017.6800	1.0177	1,004.4600	1.0045	(1.299)	0	0	0
2023/08/08	R213	02/11/2023	11.44	Call	Bond Future	3,595.2700	3.5953	3,596.4000	3.5964	0.031	0	0	731
2023/08/08	R213	02/11/2023	11.44	Put	Bond Future	649.5700	0.6496	638.7300	0.6387	(1.669)	0	0	0
2023/08/08	R213	02/11/2023	12.70	Call	Bond Future	8,080.6700	8.0807	8,089.3400	8.0893	0.107	0	0	0
2023/08/08	R213	02/11/2023	12.70	Put	Bond Future	97.2400	0.0972	93.9400	0.0939	(3.394)	0	0	731
2023/08/08	R213	01/02/2024	11.70	Call	Bond Future	4,747.8000	4.7478	4,750.4400	4.7504	0.056	0	0	0
2023/08/08	R213	01/02/2024	11.70	Put	Bond Future	1,141.2100	1.1412	1,131.8300	1.1318	(0.822)	0	0	0
2023/08/08	R213	01/02/2024	11.71	Call	Bond Future	4,777.9800	4.7780	4,780.6600	4.7807	0.056	0	0	0
2023/08/08	R213	01/02/2024	11.71	Put	Bond Future	1,131.1600	1.1312	1,121.8200	1.1218	(0.826)	0	0	0
2023/08/08	R213	01/02/2024			Bond Future	10.8290	84.4982	10.8262	84.5102	(0.026)	0.0000	0.0000	0
2023/08/08	R213	01/02/2024	11.72	Call	Bond Future	4,808.4100	4.8084	4,811.1300	4.8111	0.057	0	0	0
2023/08/08	R213	01/02/2024	11.72	Put	Bond Future	1,121.3900	1.1214	1,112.0900	1.1121	(0.829)	0	0	0
2023/08/08	R213	02/05/2024	10.30	Call	Bond Future	1,683.0400	1.6830	1,682.9600	1.6830	(0.005)	0	0	0
2023/08/08	R213	02/05/2024	10.30	Put	Bond Future	4,247.4100	4.2474	4,234.5700	4.2346	(0.302)	0	0	0
2023/08/08	R213	02/05/2024			Bond Future	10.9053	82.8432	10.9022	82.8559	(0.028)	0.0000	0.0000	0
2023/08/08	R213	02/05/2024	10.28	Call	Bond Future	1,651.6100	1.6516	1,651.4900	1.6515	(0.007)	0	0	0
2023/08/08	R213	02/05/2024	10.28	Put	Bond Future	4,302.4200	4.3024	4,289.5400	4.2895	(0.299)	0	0	0
2023/08/08	R213	02/05/2024	10.29	Call	Bond Future	1,667.2800	1.6673	1,667.1800	1.6672	(0.006)	0	0	0
2023/08/08	R213	02/05/2024	10.29	Put	Bond Future	4,274.8600	4.2749	4,262.0000	4.2620	(0.301)	0	0	0
2023/08/08	R213	01/08/2024	10.86	Call	Bond Future	2,798.9100	2.7989	2,801.3200	2.8013	0.086	0	0	0
2023/08/08	R213	01/08/2024	10.86	Put	Bond Future	3,288.5100	3.2885	3,277.4800	3.2775	(0.335)	0	0	0
2023/08/08	R213	01/08/2024	10.87	Call	Bond Future	2,819.5800	2.8196	2,822.0100	2.8220	0.086	0	0	0
2023/08/08	R213	01/08/2024	10.87	Put	Bond Future	3,268.4100	3.2684	3,257.4000	3.2574	(0.337)	0	0	0
2023/08/08	R213	01/08/2024			Bond Future	10.9805	84.7300	10.9772	84.7435	(0.030)	0.0000	0.0000	0
2023/08/08	R213	01/08/2024	10.88	Call	Bond Future	2,840.6600	2.8407	2,843.1200	2.8431	0.087	0	0	0
2023/08/08	R213	01/08/2024	10.88	Put	Bond Future	3,248.7500	3.2488	3,237.7700	3.2378	(0.338)	0	0	0
2023/08/08	R213	07/11/2024	11.23	Call	Bond Future	3,679.2000	3.6792	3,683.7000	3.6837	0.122	0	0	0
2023/08/08	R213	07/11/2024	11.23	Put	Bond Future	3,220.7400	3.2207	3,210.0300	3.2100	(0.333)	0	0	0
2023/08/08	R213	07/11/2024			Bond Future	11.1126	83.1078	11.1087	83.1230	(0.035)	0.0000	0.0000	0
2023/08/08	R213	07/11/2024	11.21	Call	Bond Future	3,634.8300	3.6348	3,639.2700	3.6393	0.122	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
2023/08/08	R213	07/11/2024	11.21	Put	Bond Future	3,254.2600	3.2543	3,243.4900	3.2435	(0.331)	0	0	0
2023/08/08	R213	07/11/2024	11.22	Call	Bond Future	3,656.8000	3.6568	3,661.2700	3.6613	0.122	0	0	0
2023/08/08	R213	07/11/2024	11.22	Put	Bond Future	3,237.2700	3.2373	3,226.5300	3.2265	(0.332)	0	0	0
2023/08/08	R214	03/08/2023			Bond Future	12.1900	61.9977	12.1900	61.9977	0.000	0.0000	0.0000	0
2023/08/08	R214	02/11/2023	11.45	Put	Bond Future	4,332.2300	4.3322	4,273.5900	4.2736	(1.354)	0	0	0
2023/08/08	R214	02/11/2023	11.46	Call	Bond Future	574.7700	0.5748	581.7000	0.5817	1.206	0	0	0
2023/08/08	R214	02/11/2023	11.46	Put	Bond Future	4,291.3700	4.2914	4,232.8900	4.2329	(1.363)	0	0	0
2023/08/08	R214	02/11/2023			Bond Future	12.2003	60.4893	12.1867	60.5547	(0.112)	0.0000	0.0000	20,601
2023/08/08	R214	02/11/2023	11.45	Call	Bond Future	562.9800	0.5630	569.7500	0.5698	1.203	0	0	0
2023/08/08	R214	02/11/2023	11.47	Call	Bond Future	586.8300	0.5868	593.9100	0.5939	1.206	0	0	0
2023/08/08	R214	02/11/2023	11.47	Put	Bond Future	4,250.8400	4.2508	4,192.5100	4.1925	(1.372)	0	0	0
2023/08/08	R214	01/02/2024	12.16	Call	Bond Future	2,379.1900	2.3792	2,404.0000	2.4040	1.043	0	0	0
2023/08/08	R214	01/02/2024	12.16	Put	Bond Future	3,034.6300	3.0346	2,992.7300	2.9927	(1.381)	0	0	0
2023/08/08	R214	01/02/2024			Bond Future	12.2975	61.8551	12.2834	61.9218	(0.115)	0.0000	0.0000	0
2023/08/08	R214	01/02/2024	12.14	Call	Bond Future	2,332.2800	2.3323	2,356.7200	2.3567	1.048	0	0	0
2023/08/08	R214	01/02/2024	12.14	Put	Bond Future	3,084.0300	3.0840	3,041.7600	3.0418	(1.371)	0	0	0
2023/08/08	R214	01/02/2024	12.15	Call	Bond Future	2,355.6800	2.3557	2,380.3000	2.3803	1.045	0	0	0
2023/08/08	R214	01/02/2024	12.15	Put	Bond Future	3,059.2500	3.0593	3,017.1600	3.0172	(1.376)	0	0	0
2023/08/08	R214	02/05/2024	11.46	Call	Bond Future	1,492.9200	1.4929	1,509.1200	1.5091	1.085	0	0	0
2023/08/08	R214	02/05/2024	11.46	Put	Bond Future	6,105.5500	6.1055	6,053.2000	6.0532	(0.857)	0	0	0
2023/08/08	R214	02/05/2024	11.47	Call	Bond Future	1,506.7500	1.5068	1,523.0900	1.5231	1.084	0	0	0
2023/08/08	R214	02/05/2024	11.47	Put	Bond Future	6,066.9400	6.0669	6,014.7300	6.0147	(0.861)	0	0	0
2023/08/08	R214	02/05/2024			Bond Future	12.3913	59.9438	12.3766	60.0123	(0.118)	0.0000	0.0000	0
2023/08/08	R214	02/05/2024	11.48	Call	Bond Future	1,520.8600	1.5209	1,537.3300	1.5373	1.083	0	0	0
2023/08/08	R214	02/05/2024	11.48	Put	Bond Future	6,028.6700	6.0287	5,976.5900	5.9766	(0.864)	0	0	0
2023/08/08	R214	01/08/2024	12.18	Call	Bond Future	3,049.0800	3.0491	3,077.1000	3.0771	0.919	0	0	0
2023/08/08	R214	01/08/2024	12.18	Put	Bond Future	4,482.1800	4.4822	4,439.7500	4.4398	(0.947)	0	0	0
2023/08/08	R214	01/08/2024			Bond Future	12.4847	61.3088	12.4695	61.3792	(0.122)	0.0000	0.0000	0
2023/08/08	R214	01/08/2024	12.16	Call	Bond Future	3,005.1400	3.0051	3,032.8800	3.0329	0.923	0	0	0
2023/08/08	R214	01/08/2024	12.16	Put	Bond Future	4,534.1800	4.5342	4,491.4700	4.4915	(0.942)	0	0	0
2023/08/08	R214	01/08/2024	12.17	Call	Bond Future	3,027.0700	3.0271	3,054.9500	3.0550	0.921	0	0	0
2023/08/08	R214	01/08/2024	12.17	Put	Bond Future	4,508.1100	4.5081	4,465.5400	4.4655	(0.944)	0	0	0
2023/08/08	R214	07/11/2024	12.60	Call	Bond Future	3,988.7800	3.9888	4,023.3100	4.0233	0.866	0	0	0
2023/08/08	R214	07/11/2024	12.60	Put	Bond Future	4,067.6900	4.0677	4,029.0900	4.0291	(0.949)	0	0	0
2023/08/08	R214	07/11/2024	12.61	Call	Bond Future	4,012.7800	4.0128	4,047.4400	4.0474	0.864	0	0	0
2023/08/08	R214	07/11/2024	12.61	Put	Bond Future	4,046.2200	4.0462	4,007.7500	4.0077	(0.951)	0	0	0
2023/08/08	R214	07/11/2024			Bond Future	12.6174	59.4032	12.6013	59.4763	(0.128)	0.0000	0.0000	0
2023/08/08	R214	07/11/2024	12.62	Call	Bond Future	4,036.8500	4.0369	4,071.6400	4.0716	0.862	0	0	0
2023/08/08	R214	07/11/2024	12.62	Put	Bond Future	4,024.8600	4.0249	3,986.5200	3.9865	(0.953)	0	0	0
2023/08/08	R248	03/08/2023			Bond Future	12.3450	76.2285	12.3450	76.2285	0.000	0.0000	0.0000	0
2023/08/08	R248	02/11/2023	11.47	Call	Bond Future	531.5300	0.5315	554.6000	0.5546	4.340	0	0	0
2023/08/08	R248	02/11/2023	11.48	Call	Bond Future	542.4300	0.5424	565.9200	0.5659	4.331	0	0	0
2023/08/08	R248	02/11/2023	11.49	Put	Bond Future	5,857.4000	5.8574	5,710.7600	5.7108	(2.503)	0	0	0
2023/08/08	R248	02/11/2023	12.50	Call	Bond Future	2,880.8900	2.8809	2,965.5800	2.9656	2.940	0	0	207
2023/08/08	R248	02/11/2023	13.60	Call	Bond Future	7,181.0800	7.1811	7,318.2700	7.3183	1.910	0	0	0
2023/08/08	R248	02/11/2023	13.60	Put	Bond Future	543.4300	0.5434	510.0600	0.5101	(6.141)	0	0	207

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
2023/08/08	R248	02/11/2023			Bond Future	12.3508	74.0411	12.3214	74.2117	(0.238)	0.0000	0.0000	232,389
2023/08/08	R248	02/11/2023	11.47	Put	Bond Future	5,966.8300	5.9668	5,819.3400	5.8193	(2.472)	0	0	0
2023/08/08	R248	02/11/2023	11.48	Put	Bond Future	5,912.0400	5.9120	5,764.9700	5.7650	(2.488)	0	0	0
2023/08/08	R248	02/11/2023	11.49	Call	Bond Future	553.3900	0.5534	577.3100	0.5773	4.322	0	0	0
2023/08/08	R248	02/11/2023	11.80	Call	Bond Future	1,032.1800	1.0322	1,072.2800	1.0723	3.885	0	0	207
2023/08/08	R248	02/11/2023	11.80	Put	Bond Future	4,349.6100	4.3496	4,219.1500	4.2192	(2.999)	0	0	0
2023/08/08	R248	02/11/2023	12.50	Put	Bond Future	2,025.9700	2.0260	1,940.1000	1.9401	(4.238)	0	0	0
2023/08/08	R248	01/02/2024	12.30	Put	Bond Future	3,842.1200	3.8421	3,742.8400	3.7428	(2.584)	0	0	0
2023/08/08	R248	01/02/2024	11.50	Call	Bond Future	1,151.1100	1.1511	1,188.9500	1.1889	3.287	0	0	1,000
2023/08/08	R248	01/02/2024	11.50	Put	Bond Future	6,977.9600	6.9780	6,841.5600	6.8416	(1.955)	0	0	0
2023/08/08	R248	01/02/2024	12.14	Call	Bond Future	2,514.1900	2.5142	2,581.5000	2.5815	2.677	0	0	0
2023/08/08	R248	01/02/2024	12.14	Put	Bond Future	4,344.9200	4.3449	4,237.9900	4.2380	(2.461)	0	0	0
2023/08/08	R248	01/02/2024	12.15	Call	Bond Future	2,540.5700	2.5406	2,608.3600	2.6084	2.668	0	0	0
2023/08/08	R248	01/02/2024	12.15	Put	Bond Future	4,311.7300	4.3117	4,205.2800	4.2053	(2.469)	0	0	0
2023/08/08	R248	01/02/2024			Bond Future	12.4540	75.7128	12.4235	75.8871	(0.245)	0.0000	0.0000	0
2023/08/08	R248	01/02/2024	12.16	Call	Bond Future	2,567.0900	2.5671	2,635.3600	2.6354	2.659	0	0	0
2023/08/08	R248	01/02/2024	12.16	Put	Bond Future	4,278.7600	4.2788	4,172.7900	4.1728	(2.477)	0	0	0
2023/08/08	R248	01/02/2024	12.30	Call	Bond Future	2,954.4600	2.9545	3,029.4200	3.0294	2.537	0	0	1,000
2023/08/08	R248	01/02/2024	13.37	Call	Bond Future	6,586.8600	6.5869	6,705.2900	6.7053	1.798	0	0	0
2023/08/08	R248	01/02/2024	13.37	Put	Bond Future	1,682.1300	1.6821	1,626.3200	1.6263	(3.318)	0	0	1,000
2023/08/08	R248	02/05/2024	11.46	Call	Bond Future	1,613.7200	1.6137	1,658.3300	1.6583	2.764	0	0	0
2023/08/08	R248	02/05/2024	11.47	Call	Bond Future	1,629.4100	1.6294	1,674.3700	1.6744	2.759	0	0	0
2023/08/08	R248	02/05/2024	11.48	Put	Bond Future	8,164.6200	8.1646	8,031.3500	8.0313	(1.632)	0	0	0
2023/08/08	R248	02/05/2024			Bond Future	12.5537	72.9695	12.5220	73.1481	(0.252)	0.0000	0.0000	0
2023/08/08	R248	02/05/2024	11.46	Put	Bond Future	8,264.5700	8.2646	8,130.6000	8.1306	(1.621)	0	0	0
2023/08/08	R248	02/05/2024	11.47	Put	Bond Future	8,214.6000	8.2146	8,080.9800	8.0810	(1.627)	0	0	0
2023/08/08	R248	02/05/2024	11.48	Call	Bond Future	1,644.9900	1.6450	1,690.3000	1.6903	2.754	0	0	0
2023/08/08	R248	01/08/2024	12.30	Call	Bond Future	3,702.1100	3.7021	3,780.8700	3.7809	2.127	0	0	0
2023/08/08	R248	01/08/2024	12.30	Put	Bond Future	5,709.8500	5.7099	5,605.5700	5.6056	(1.826)	0	0	0
2023/08/08	R248	01/08/2024	12.31	Call	Bond Future	3,728.4600	3.7285	3,807.5900	3.8076	2.122	0	0	0
2023/08/08	R248	01/08/2024	12.31	Put	Bond Future	5,678.0200	5.6780	5,574.1100	5.5741	(1.830)	0	0	0
2023/08/08	R248	01/08/2024			Bond Future	12.6534	74.6310	12.6205	74.8141	(0.260)	0.0000	0.0000	13,000
2023/08/08	R248	01/08/2024	12.32	Call	Bond Future	3,754.9000	3.7549	3,834.4000	3.8344	2.117	0	0	0
2023/08/08	R248	01/08/2024	12.32	Put	Bond Future	5,646.3600	5.6464	5,542.8200	5.5428	(1.834)	0	0	0
2023/08/08	R248	07/11/2024	12.80	Call	Bond Future	5,013.9200	5.0139	5,110.0600	5.1101	1.917	0	0	0
2023/08/08	R248	07/11/2024	12.80	Put	Bond Future	4,978.2700	4.9783	4,885.8800	4.8859	(1.856)	0	0	0
2023/08/08	R248	07/11/2024			Bond Future	12.7934	71.8843	12.7588	72.0728	(0.270)	0.0000	0.0000	0
2023/08/08	R248	07/11/2024	12.78	Call	Bond Future	4,956.0100	4.9560	5,051.5000	5.0515	1.927	0	0	0
2023/08/08	R248	07/11/2024	12.78	Put	Bond Future	5,029.1400	5.0291	4,936.1000	4.9361	(1.850)	0	0	0
2023/08/08	R248	07/11/2024	12.79	Call	Bond Future	4,984.7800	4.9848	5,080.5900	5.0806	1.922	0	0	0
2023/08/08	R248	07/11/2024	12.79	Put	Bond Future	5,003.4800	5.0035	4,910.7600	4.9108	(1.853)	0	0	0
<b>Total</b>													<b>1438009</b>